

FTSE Russell Indexes - January 18, 2021 Performance (USD Terms)

Pricing Date: January 18, 2021, Settlement Date: January 18, 2021

Index	Local Currency Terms			USD Terms Unhedged			USD Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	252.81	-0.05	-0.56	255.25	-0.08	-1.07	282.82	-0.04	-0.54
World Government Bond Index (WGBI)	819.74	-0.08	-0.69	1,084.44	-0.10	-1.29	972.88	-0.08	-0.67
World Government Bond Index - Developed Markets (WGBI - DM)	815.31	-0.08	-0.70	1,084.50	-0.11	-1.31	975.45	-0.08	-0.68
World Government Bond Index - Extended (WGBI - Extended)	823.82	-0.08	-0.62	1,086.69	-0.13	-1.15	970.01	-0.08	-0.61
World Inflation-Linked Securities Index (WorldILSI)	198.98	-0.03	-0.88	174.68	-0.04	-1.32	201.56	-0.03	-0.87
US Broad Investment-Grade Bond Index (USBIG)	1,957.03	0.02	-0.77	1,957.03	0.02	-0.77	1,957.03	0.02	-0.77
US Treasury Index	1,690.17	0.01	-1.07	1,690.17	0.01	-1.07	1,690.17	0.01	-1.07
US High-Yield Market Index	1,183.77	0.05	0.41	1,183.77	0.05	0.41	1,183.77	0.05	0.41
US High-Yield Cash Pay Index	1,159.61	0.05	0.36	1,159.61	0.05	0.36	1,159.61	0.05	0.36
US High-Yield Market Capped Index	409.73	0.05	0.36	409.73	0.05	0.36	409.73	0.05	0.36
US High-Yield Cash Pay Capped Index	405.82	0.05	0.32	405.82	0.05	0.32	405.82	0.05	0.32
LATAM Government Bond Index (LATAMGBI)	246.49	0.05	-0.42	120.81	0.34	-0.76	164.27	0.04	-0.51
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.52	-0.12	-0.26	262.75	-0.26	-1.57	297.70	-0.11	-0.21
EMU Government Bond Index (EGBI)	262.05	-0.15	-0.42	269.46	-0.30	-1.73	304.88	-0.14	-0.37
Eurodollar Bond Index	472.52	0.03	-0.95	472.52	0.03	-0.95	472.52	0.03	-0.95
Eurosterling Bond Index	584.87	-0.01	-0.71	507.51	-0.05	-1.39	514.09	-0.01	-0.69
Euroyen Bond Index	185.93	-0.05	-0.05	178.88	0.12	-0.49	369.64	-0.04	-0.03
CEEMEA Government Bond Index (CEEMEAGBI)	186.59	0.07	-0.20	102.90	0.25	-1.33	138.53	0.05	-0.30
Middle East and North Africa Broad Bond Index (MENABBI)	172.47	0.03	-0.83	172.47	0.03	-0.83	172.47	0.03	-0.83
Asian Government Bond Index (AGBI)	191.79	-0.04	-0.01	167.73	-0.35	-0.03	168.82	-0.06	-0.09

Base Dates -- WorldBIG: 31 Dec 98. WGBI, WGBI-DM, WGBI-Extended: 31 Dec 84. WorldILSI: 30 Apr 07. USBIG, US Treasury: 31 Dec 79. US HY Market, US HY Cash-Pay: 31 Dec 88. US HY Market Capped, US HY Cash-Pay Capped: 31 Dec 01. LATAMGBI: 31 Mar 11. EuroBIG, EGBI: 31 Dec 98. Eurodollar: 30 Jun 93. Eurosterling: 30 Dec 94. Euroyen: 30 Dec 94. CEEMEAGBI: 31 Mar 11. MENABBI: 31 Dec 10. AGBI, APGBI: 31 Dec 07. AGBI-Extended: 28 Feb 09. ABBi: 30 Sep 08. CNYBBI, CNYBBI-Interbank: 31 Dec 13. Dim Sum: 31 Dec 10. AusBIG: 30 Jun 00. EMGBI: 31 Dec 07. EMILSI: 31 Mar 08. EMUSDGBI, EMUSDGBI Capped: 31 Dec 95. DCWGBI: 31 May 04. TWUSFABI: 31 Dec 01. See Disclosures and Terms of Use on following pages.



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Asian Government Extended Bond Index (AGBI-Extended)	181.95	-0.04	-0.01	192.98	-0.34	-0.09	145.98	-0.06	-0.11
AsiaPac Government Bond Index (APGBI)	196.09	-0.01	-0.07	167.21	-0.30	-0.16	167.63	-0.02	-0.13
Asian Broad Bond Index (ABBI)	229.48	0.03	-0.62	229.48	0.03	-0.62	229.48	0.03	-0.62
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.04	-0.13	0.26	134.30	-0.42	0.98	127.35	-0.15	0.14
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.96	-0.13	0.26	134.22	-0.42	0.98	127.28	-0.15	0.14
Dim Sum (Offshore CNY) Bond Index	145.25	0.01	0.70	147.10	-0.21	0.69	118.48	-0.01	0.58
Australian Broad Investment-Grade Bond Index (AusBIG)	333.66	0.14	-0.28	427.10	-0.08	-0.68	213.71	0.14	-0.26
Emerging Markets Government Bond Index (EMGBI)	251.13	-0.04	-0.12	141.76	-0.20	-0.03	163.10	-0.06	-0.24
Emerging Markets Inflation-Linked Securities Index (EMILSI)	433.34	0.06	0.28	165.80	0.44	-0.60	200.00	0.04	0.16
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	944.38	0.04	-1.75	944.38	0.04	-1.75	944.38	0.04	-1.75
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,007.48	0.04	-1.46	1,007.48	0.04	-1.46	1,007.48	0.04	-1.46
Debt Capacity World Government Bond Index (DCWGBI)	190.25	-0.08	-0.57	187.48	-0.10	-1.26	201.96	-0.07	-0.55
Time-Weighted US Fallen Angel Bond Index	799.74	0.04	0.96	799.74	0.04	0.96	799.74	0.04	0.96

Base Dates -- WorldBIG: 31 Dec 98. WGBI, WGBI-DM, WGBI-Extended: 31 Dec 84. WorldILSI: 30 Apr 07. USBIG, US Treasury: 31 Dec 79. US HY Market, US HY Cash-Pay: 31 Dec 88. US HY Market Capped, US HY Cash-Pay Capped: 31 Dec 01. LATAMGBI: 31 Mar 11. EuroBIG, EGBI: 31 Dec 98. Eurodollar: 30 Jun 93. Eurosterling: 30 Dec 94. Euroyen: 30 Dec 94. CEEMEAGBI: 31 Mar 11. MENABBI: 31 Dec 10. AGBI, APGBI: 31 Dec 07. AGBI-Extended: 28 Feb 09. ABBI: 30 Sep 08. CNYBBI, CNYBBI-Interbank: 31 Dec 13. Dim Sum: 31 Dec 10. AusBIG: 30 Jun 00. EMGBI: 31 Dec 07. EMILSI: 31 Mar 08. EMUSDGBI, EMUSDGBI Capped: 31 Dec 95. DCWGBI: 31 May 04. TWUSFABI: 31 Dec 01. See Disclosures and Terms of Use on following pages.



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