

# FTSE Russell Indexes - January 22, 2021 Performance (USD Terms)

Pricing Date: January 22, 2021, Settlement Date: January 22, 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)	252.57	0.01	-0.66	255.75	0.01	-0.88	282.56	0.01	-0.63
World Government Bond Index (WGBI)	818.58	0.02	-0.83	1,086.34	-0.02	-1.11	971.54	0.02	-0.81
World Government Bond Index - Developed Markets (WGBI - DM)	814.15	0.02	-0.84	1,086.50	-0.01	-1.13	974.10	0.02	-0.82
World Government Bond Index - Extended (WGBI - Extended)	822.80	-0.00	-0.74	1,088.66	-0.06	-0.98	968.82	-0.00	-0.73
World Inflation-Linked Securities Index (WorldILSI)	198.45	0.03	-1.14	174.73	-0.12	-1.29	201.01	0.03	-1.14
US Broad Investment-Grade Bond Index (USBIG)	1,956.99	0.01	-0.77	1,956.99	0.01	-0.77	1,956.99	0.01	-0.77
US Treasury Index	1,690.61	0.09	-1.05	1,690.61	0.09	-1.05	1,690.61	0.09	-1.05
US High-Yield Market Index	1,183.79	-0.24	0.41	1,183.79	-0.24	0.41	1,183.79	-0.24	0.41
US High-Yield Cash Pay Index	1,159.66	-0.24	0.37	1,159.66	-0.24	0.37	1,159.66	-0.24	0.37
US High-Yield Market Capped Index	409.86	-0.20	0.40	409.86	-0.20	0.40	409.86	-0.20	0.40
US High-Yield Cash Pay Capped Index	405.97	-0.20	0.35	405.97	-0.20	0.35	405.97	-0.20	0.35
LATAM Government Bond Index (LATAMGBI)	246.22	-0.11	-0.53	118.75	-1.51	-2.44	164.10	-0.10	-0.61
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.94	0.04	-0.49	264.27	0.22	-1.00	297.05	0.04	-0.43
EMU Government Bond Index (EGBI)	261.14	0.02	-0.76	270.69	0.20	-1.28	303.85	0.02	-0.71
Eurodollar Bond Index	472.44	-0.05	-0.97	472.44	-0.05	-0.97	472.44	-0.05	-0.97
Eurosterling Bond Index	584.55	0.09	-0.76	510.81	-0.31	-0.75	513.79	0.09	-0.75
Euroyen Bond Index	185.98	-0.03	-0.02	178.76	-0.25	-0.56	369.77	-0.03	0.01
CEEMEA Government Bond Index (CEEMEAGBI)	186.94	-0.13	-0.01	103.26	-0.74	-0.99	138.76	-0.13	-0.14
Middle East and North Africa Broad Bond Index (MENABBI)	172.80	0.03	-0.64	172.80	0.03	-0.64	172.80	0.03	-0.64
Asian Government Bond Index (AGBI)	191.82	-0.14	0.01	168.10	-0.41	0.20	168.81	-0.15	-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)	181.99	-0.10	0.02	193.49	-0.29	0.18	145.98	-0.10	-0.11
AsiaPac Government Bond Index (APGBI)	196.00	-0.19	-0.12	167.55	-0.50	0.05	167.52	-0.19	-0.19
Asian Broad Bond Index (ABBI)	230.31	-0.01	-0.26	230.31	-0.01	-0.26	230.31	-0.01	-0.26
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.27	-0.14	0.42	134.83	-0.35	1.38	127.52	-0.15	0.27
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.19	-0.14	0.42	134.76	-0.35	1.38	127.45	-0.15	0.27
Dim Sum (Offshore CNY) Bond Index	145.20	-0.08	0.67	147.12	-0.51	0.70	118.41	-0.08	0.52
Australian Broad Investment-Grade Bond Index (AusBIG)	332.80	-0.32	-0.54	427.97	-0.89	-0.48	213.17	-0.32	-0.51
Emerging Markets Government Bond Index (EMGBI)	251.48	-0.09	0.02	141.98	-0.55	0.12	163.28	-0.10	-0.12
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.97	0.03	0.20	162.39	-1.38	-2.64	199.86	0.03	0.09
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	946.26	0.05	-1.56	946.26	0.05	-1.56	946.26	0.05	-1.56
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,008.87	0.02	-1.32	1,008.87	0.02	-1.32	1,008.87	0.02	-1.32
Debt Capacity World Government Bond Index (DCWGBI)	189.94	0.03	-0.73	187.86	-0.08	-1.06	201.64	0.03	-0.71
Time-Weighted US Fallen Angel Bond Index	796.39	-0.65	0.54	796.39	-0.65	0.54	796.39	-0.65	0.54

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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