

FTSE Russell Indexes - January 15, 2021 Performance (USD Terms)

Pricing Date: January 15, 2021, Settlement Date: January 15, 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)	252.93	0.03	-0.52	255.45	-0.15	-0.99	282.94	0.03	-0.50
World Government Bond Index (WGBI)	820.40	0.02	-0.61	1,085.58	-0.20	-1.18	973.63	0.02	-0.59
World Government Bond Index - Developed Markets (WGBI - DM)	815.99	0.02	-0.62	1,085.69	-0.21	-1.20	976.22	0.02	-0.60
World Government Bond Index - Extended (WGBI - Extended)	824.48	0.01	-0.54	1,088.10	-0.20	-1.03	970.76	0.01	-0.53
World Inflation-Linked Securities Index (WorldILSI)	199.05	0.01	-0.84	174.74	-0.33	-1.28	201.62	0.01	-0.83
US Broad Investment-Grade Bond Index (USBIG)	1,956.62	0.13	-0.79	1,956.62	0.13	-0.79	1,956.62	0.13	-0.79
US Treasury Index	1,689.94	0.16	-1.09	1,689.94	0.16	-1.09	1,689.94	0.16	-1.09
US High-Yield Market Index	1,183.22	0.05	0.36	1,183.22	0.05	0.36	1,183.22	0.05	0.36
US High-Yield Cash Pay Index	1,159.06	0.03	0.32	1,159.06	0.03	0.32	1,159.06	0.03	0.32
US High-Yield Market Capped Index	409.53	0.05	0.32	409.53	0.05	0.32	409.53	0.05	0.32
US High-Yield Cash Pay Capped Index	405.63	0.03	0.27	405.63	0.03	0.27	405.63	0.03	0.27
LATAM Government Bond Index (LATAMGBI)	246.35	0.31	-0.48	120.39	0.07	-1.09	164.21	0.31	-0.55
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.82	-0.08	-0.14	263.43	-0.43	-1.31	298.02	-0.08	-0.11
EMU Government Bond Index (EGBI)	262.45	-0.07	-0.27	270.26	-0.42	-1.43	305.31	-0.07	-0.23
Eurodollar Bond Index	472.39	0.15	-0.98	472.39	0.15	-0.98	472.39	0.15	-0.98
Eurosterling Bond Index	584.95	-0.05	-0.70	507.78	-0.76	-1.34	514.14	-0.04	-0.68
Euroyen Bond Index	186.01	-0.00	-0.01	178.66	-0.05	-0.61	369.79	-0.00	0.01
CEEMEA Government Bond Index (CEEMEAGBI)	186.47	-0.16	-0.27	102.65	-1.01	-1.58	138.46	-0.16	-0.35
Middle East and North Africa Broad Bond Index (MENABBI)	172.41	0.08	-0.86	172.41	0.08	-0.86	172.41	0.08	-0.86
Asian Government Bond Index (AGBI)	191.88	-0.09	0.03	168.32	-0.17	0.33	168.92	-0.09	-0.03

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)	182.03	-0.07	0.04	193.63	-0.14	0.25	146.07	-0.08	-0.05
AsiaPac Government Bond Index (APGBI)	196.12	-0.04	-0.06	167.72	-0.27	0.14	167.67	-0.05	-0.11
Asian Broad Bond Index (ABBI)	229.41	0.15	-0.66	229.41	0.15	-0.66	229.41	0.15	-0.66
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.23	-0.05	0.39	134.86	-0.15	1.40	127.55	-0.06	0.29
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.15	-0.05	0.39	134.79	-0.15	1.41	127.48	-0.06	0.29
Dim Sum (Offshore CNY) Bond Index	145.23	0.04	0.69	147.41	-0.12	0.90	118.49	0.03	0.59
Australian Broad Investment-Grade Bond Index (AusBIG)	333.21	0.11	-0.41	427.44	-0.77	-0.60	213.41	0.12	-0.40
Emerging Markets Government Bond Index (EMGBI)	251.23	-0.08	-0.08	142.06	-0.25	0.17	163.19	-0.09	-0.18
Emerging Markets Inflation-Linked Securities Index (EMILSI)	433.08	0.12	0.22	165.09	-0.48	-1.03	199.93	0.12	0.12
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	944.02	-0.05	-1.79	944.02	-0.05	-1.79	944.02	-0.05	-1.79
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,007.07	-0.07	-1.50	1,007.07	-0.07	-1.50	1,007.07	-0.07	-1.50
Debt Capacity World Government Bond Index (DCWGBI)	190.39	0.00	-0.49	187.67	-0.34	-1.16	202.10	0.01	-0.48
Time-Weighted US Fallen Angel Bond Index	799.43	0.14	0.92	799.43	0.14	0.92	799.43	0.14	0.92

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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