

FTSE Russell Indexes - January 6, 2021 Performance (USD Terms)

Pricing Date: January 6, 2021, Settlement Date: January 6, 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)	253.21	-0.31	-0.40	257.21	-0.35	-0.31	283.24	-0.31	-0.40
World Government Bond Index (WGBI)	821.99	-0.34	-0.42	1,095.03	-0.42	-0.32	975.41	-0.34	-0.41
World Government Bond Index - Developed Markets (WGBI - DM)	817.58	-0.34	-0.43	1,095.11	-0.43	-0.34	978.01	-0.34	-0.42
World Government Bond Index - Extended (WGBI - Extended)	825.89	-0.31	-0.37	1,097.14	-0.37	-0.20	972.36	-0.31	-0.37
World Inflation-Linked Securities Index (WorldILSI)	198.92	-0.51	-0.91	175.17	-0.56	-1.04	201.49	-0.51	-0.90
US Broad Investment-Grade Bond Index (USBIG)	1,958.01	-0.47	-0.72	1,958.01	-0.47	-0.72	1,958.01	-0.47	-0.72
US Treasury Index	1,693.28	-0.62	-0.89	1,693.28	-0.62	-0.89	1,693.28	-0.62	-0.89
US High-Yield Market Index	1,179.89	0.12	0.08	1,179.89	0.12	0.08	1,179.89	0.12	0.08
US High-Yield Cash Pay Index	1,156.21	0.11	0.07	1,156.21	0.11	0.07	1,156.21	0.11	0.07
US High-Yield Market Capped Index	408.53	0.11	0.07	408.53	0.11	0.07	408.53	0.11	0.07
US High-Yield Cash Pay Capped Index	404.78	0.11	0.06	404.78	0.11	0.06	404.78	0.11	0.06
LATAM Government Bond Index (LATAMGBI)	247.72	-0.19	0.07	121.65	0.05	-0.06	165.18	-0.19	0.05
Euro Broad Investment-Grade Bond Index (EuroBIG)	256.12	-0.13	-0.03	267.86	-0.09	0.35	298.31	-0.13	-0.01
EMU Government Bond Index (EGBI)	262.90	-0.16	-0.09	274.95	-0.12	0.28	305.77	-0.16	-0.08
Eurodollar Bond Index	472.59	-0.60	-0.94	472.59	-0.60	-0.94	472.59	-0.60	-0.94
Eurosterling Bond Index	587.88	-0.21	-0.20	509.20	-0.53	-1.06	516.67	-0.21	-0.19
Euroyen Bond Index	186.07	-0.05	0.02	179.55	-0.63	-0.12	369.86	-0.04	0.03
CEEMEA Government Bond Index (CEEMEAGBI)	187.02	-0.06	0.03	104.46	0.08	0.16	138.94	-0.07	-0.00
Middle East and North Africa Broad Bond Index (MENABBI)	172.84	-0.35	-0.62	172.84	-0.35	-0.62	172.84	-0.35	-0.62
Asian Government Bond Index (AGBI)	191.99	-0.03	0.09	169.29	0.05	0.90	169.08	-0.03	0.07

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)	182.34	-0.01	0.21	194.69	0.06	0.80	146.39	-0.02	0.17
AsiaPac Government Bond Index (APGBI)	196.24	-0.11	0.01	168.82	0.05	0.80	167.83	-0.12	-0.01
Asian Broad Bond Index (ABBI)	230.27	-0.32	-0.28	230.27	-0.32	-0.28	230.27	-0.32	-0.28
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.97	0.10	0.21	134.89	0.13	1.42	127.39	0.10	0.17
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.89	0.10	0.21	134.82	0.13	1.42	127.32	0.10	0.17
Dim Sum (Offshore CNY) Bond Index	144.64	0.12	0.28	147.50	-0.08	0.96	118.08	0.12	0.25
Australian Broad Investment-Grade Bond Index (AusBIG)	333.46	-0.45	-0.34	431.63	0.10	0.37	213.55	-0.45	-0.33
Emerging Markets Government Bond Index (EMGBI)	251.72	-0.01	0.11	143.00	0.08	0.84	163.60	-0.01	0.07
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.68	-0.40	0.13	165.29	-0.35	-0.91	199.88	-0.39	0.09
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	955.33	-0.42	-0.61	955.33	-0.42	-0.61	955.33	-0.42	-0.61
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,018.29	-0.39	-0.40	1,018.29	-0.39	-0.40	1,018.29	-0.39	-0.40
Debt Capacity World Government Bond Index (DCWGBI)	190.74	-0.30	-0.31	189.74	-0.26	-0.07	202.45	-0.29	-0.31
Time-Weighted US Fallen Angel Bond Index	793.36	0.16	0.16	793.36	0.16	0.16	793.36	0.16	0.16

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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