

# FTSE Russell Indexes - January 28, 2021 Performance (USD Terms)

Pricing Date: January 28, 2021, Settlement Date: January 28, 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)	252.99	-0.08	-0.49	255.69	-0.02	-0.90	283.05	-0.08	-0.46
World Government Bond Index (WGBI)	820.73	-0.09	-0.57	1,086.40	-0.04	-1.11	974.15	-0.09	-0.54
World Government Bond Index - Developed Markets (WGBI - DM)	816.29	-0.09	-0.58	1,086.69	-0.04	-1.11	976.72	-0.09	-0.55
World Government Bond Index - Extended (WGBI - Extended)	824.60	-0.09	-0.53	1,088.14	-0.09	-1.02	970.98	-0.09	-0.51
World Inflation-Linked Securities Index (WorldILSI)	200.20	0.23	-0.27	176.17	0.27	-0.47	202.79	0.23	-0.26
US Broad Investment-Grade Bond Index (USBIG)	1,959.49	-0.14	-0.64	1,959.49	-0.14	-0.64	1,959.49	-0.14	-0.64
US Treasury Index	1,693.85	-0.23	-0.86	1,693.85	-0.23	-0.86	1,693.85	-0.23	-0.86
US High-Yield Market Index	1,183.97	0.13	0.43	1,183.97	0.13	0.43	1,183.97	0.13	0.43
US High-Yield Cash Pay Index	1,159.46	0.12	0.35	1,159.46	0.12	0.35	1,159.46	0.12	0.35
US High-Yield Market Capped Index	409.91	0.13	0.41	409.91	0.13	0.41	409.91	0.13	0.41
US High-Yield Cash Pay Capped Index	405.87	0.12	0.33	405.87	0.12	0.33	405.87	0.12	0.33
LATAM Government Bond Index (LATAMGBI)	246.56	0.00	-0.39	117.58	-0.23	-3.41	164.27	-0.00	-0.51
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.50	-0.03	-0.27	263.76	0.23	-1.19	297.75	-0.03	-0.20
EMU Government Bond Index (EGBI)	262.14	-0.01	-0.38	270.62	0.25	-1.30	305.06	-0.01	-0.31
Eurodollar Bond Index	472.77	-0.17	-0.90	472.77	-0.17	-0.90	472.77	-0.17	-0.90
Eurosterling Bond Index	585.20	-0.21	-0.65	513.20	-0.08	-0.29	514.38	-0.21	-0.63
Euroyen Bond Index	185.95	-0.01	-0.04	177.86	-0.21	-1.06	369.73	-0.01	-0.00
CEEMEA Government Bond Index (CEEMEAGBI)	187.21	-0.04	0.13	102.89	0.09	-1.34	138.91	-0.04	-0.03
Middle East and North Africa Broad Bond Index (MENABBI)	172.91	-0.08	-0.57	172.91	-0.08	-0.57	172.91	-0.08	-0.57
Asian Government Bond Index (AGBI)	191.52	-0.08	-0.15	167.28	-0.47	-0.29	168.50	-0.08	-0.28

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)	181.82	-0.05	-0.08	192.80	-0.39	-0.18	145.79	-0.06	-0.24
AsiaPac Government Bond Index (APGBI)	195.84	-0.05	-0.20	166.78	-0.42	-0.42	167.36	-0.06	-0.29
Asian Broad Bond Index (ABBI)	230.80	-0.06	-0.05	230.80	-0.06	-0.05	230.80	-0.06	-0.05
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.96	-0.12	0.20	134.57	-0.27	1.18	127.19	-0.13	0.01
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.88	-0.12	0.20	134.49	-0.27	1.18	127.12	-0.13	0.01
Dim Sum (Offshore CNY) Bond Index	145.39	-0.00	0.80	147.76	0.30	1.14	118.53	-0.01	0.62
Australian Broad Investment-Grade Bond Index (AusBIG)	333.83	0.09	-0.23	426.43	-0.12	-0.84	213.85	0.09	-0.20
Emerging Markets Government Bond Index (EMGBI)	251.31	-0.07	-0.05	141.53	-0.17	-0.20	163.11	-0.08	-0.23
Emerging Markets Inflation-Linked Securities Index (EMILSI)	435.59	0.16	0.80	162.65	-0.09	-2.49	200.93	0.15	0.62
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	946.14	-0.10	-1.57	946.14	-0.10	-1.57	946.14	-0.10	-1.57
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,009.34	-0.11	-1.28	1,009.34	-0.11	-1.28	1,009.34	-0.11	-1.28
Debt Capacity World Government Bond Index (DCWGBI)	190.42	-0.06	-0.48	187.66	-0.01	-1.16	202.15	-0.06	-0.45
Time-Weighted US Fallen Angel Bond Index	795.80	0.22	0.46	795.80	0.22	0.46	795.80	0.22	0.46

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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