

FTSE Russell Indexes - January 25, 2021 Performance (USD Terms)

Pricing Date: January 25, 2021, Settlement Date: January 25, 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)	253.17	0.24	-0.42	256.04	0.11	-0.76	283.24	0.24	-0.40
World Government Bond Index (WGBI)	821.08	0.31	-0.53	1,088.14	0.17	-0.95	974.54	0.31	-0.50
World Government Bond Index - Developed Markets (WGBI - DM)	816.66	0.31	-0.54	1,088.40	0.18	-0.95	977.12	0.31	-0.51
World Government Bond Index - Extended (WGBI - Extended)	825.08	0.28	-0.47	1,090.38	0.16	-0.82	971.53	0.28	-0.45
World Inflation-Linked Securities Index (WorldILSI)	199.48	0.52	-0.63	175.47	0.42	-0.87	202.06	0.52	-0.62
US Broad Investment-Grade Bond Index (USBIG)	1,961.22	0.22	-0.56	1,961.22	0.22	-0.56	1,961.22	0.22	-0.56
US Treasury Index	1,695.93	0.31	-0.74	1,695.93	0.31	-0.74	1,695.93	0.31	-0.74
US High-Yield Market Index	1,184.34	0.05	0.46	1,184.34	0.05	0.46	1,184.34	0.05	0.46
US High-Yield Cash Pay Index	1,160.10	0.04	0.40	1,160.10	0.04	0.40	1,160.10	0.04	0.40
US High-Yield Market Capped Index	410.05	0.05	0.44	410.05	0.05	0.44	410.05	0.05	0.44
US High-Yield Cash Pay Capped Index	406.11	0.04	0.39	406.11	0.04	0.39	406.11	0.04	0.39
LATAM Government Bond Index (LATAMGBI)	246.13	-0.04	-0.57	117.67	-0.92	-3.33	164.02	-0.04	-0.66
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.71	0.30	-0.19	264.14	-0.05	-1.05	297.97	0.31	-0.12
EMU Government Bond Index (EGBI)	262.20	0.41	-0.36	270.84	0.06	-1.22	305.10	0.41	-0.30
Eurodollar Bond Index	473.64	0.25	-0.72	473.64	0.25	-0.72	473.64	0.25	-0.72
Eurosterling Bond Index	586.95	0.41	-0.36	512.89	0.41	-0.35	515.91	0.41	-0.34
Euroyen Bond Index	186.02	0.02	-0.00	178.83	0.04	-0.52	369.85	0.02	0.03
CEEMEA Government Bond Index (CEEMEAGBI)	187.07	0.07	0.06	102.84	-0.40	-1.39	138.83	0.05	-0.09
Middle East and North Africa Broad Bond Index (MENABBI)	173.03	0.13	-0.51	173.03	0.13	-0.51	173.03	0.13	-0.51
Asian Government Bond Index (AGBI)	191.81	-0.01	-0.00	168.20	0.06	0.26	168.78	-0.02	-0.11

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	-0.00	0.02	193.60	0.06	0.23	145.95	-0.02	-0.13
AsiaPac Government Bond Index (APGBI)	196.01	0.01	-0.11	167.61	0.04	0.08	167.52	-0.00	-0.20
Asian Broad Bond Index (ABBI)	230.86	0.24	-0.03	230.86	0.24	-0.03	230.86	0.24	-0.03
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.40	0.09	0.50	134.98	0.11	1.49	127.61	0.07	0.34
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.32	0.09	0.51	134.91	0.11	1.49	127.54	0.07	0.34
Dim Sum (Offshore CNY) Bond Index	145.43	0.16	0.83	147.44	0.22	0.92	118.58	0.14	0.67
Australian Broad Investment-Grade Bond Index (AusBIG)	333.09	0.09	-0.45	427.48	-0.11	-0.59	213.36	0.09	-0.42
Emerging Markets Government Bond Index (EMGBI)	251.61	0.05	0.07	141.80	-0.13	-0.01	163.34	0.04	-0.09
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.63	-0.08	0.12	161.24	-0.71	-3.34	199.67	-0.10	-0.01
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	947.15	0.09	-1.46	947.15	0.09	-1.46	947.15	0.09	-1.46
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,010.89	0.20	-1.13	1,010.89	0.20	-1.13	1,010.89	0.20	-1.13
Debt Capacity World Government Bond Index (DCWGBI)	190.49	0.29	-0.44	188.01	0.08	-0.98	202.23	0.29	-0.42
Time-Weighted US Fallen Angel Bond Index	796.37	-0.00	0.54	796.37	-0.00	0.54	796.37	-0.00	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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