

FTSE Russell Indexes - January 13, 2021 Performance (USD Terms)

Pricing Date: January 13, 2021, Settlement Date: January 13, 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)	252.94	0.30	-0.51	256.02	0.35	-0.77	282.96	0.30	-0.50
World Government Bond Index (WGBI)	820.89	0.36	-0.55	1,088.93	0.44	-0.88	974.17	0.36	-0.54
World Government Bond Index - Developed Markets (WGBI - DM)	816.51	0.37	-0.56	1,089.09	0.44	-0.89	976.81	0.37	-0.54
World Government Bond Index - Extended (WGBI - Extended)	825.03	0.34	-0.47	1,091.50	0.43	-0.72	971.39	0.34	-0.47
World Inflation-Linked Securities Index (WorldILSI)	198.87	0.64	-0.93	175.14	0.72	-1.06	201.44	0.64	-0.93
US Broad Investment-Grade Bond Index (USBIG)	1,956.58	0.28	-0.79	1,956.58	0.28	-0.79	1,956.58	0.28	-0.79
US Treasury Index	1,691.59	0.33	-0.99	1,691.59	0.33	-0.99	1,691.59	0.33	-0.99
US High-Yield Market Index	1,180.42	0.13	0.12	1,180.42	0.13	0.12	1,180.42	0.13	0.12
US High-Yield Cash Pay Index	1,156.59	0.13	0.10	1,156.59	0.13	0.10	1,156.59	0.13	0.10
US High-Yield Market Capped Index	408.62	0.12	0.09	408.62	0.12	0.09	408.62	0.12	0.09
US High-Yield Cash Pay Capped Index	404.82	0.12	0.07	404.82	0.12	0.07	404.82	0.12	0.07
LATAM Government Bond Index (LATAMGBI)	245.36	0.09	-0.88	119.87	0.93	-1.52	163.57	0.07	-0.93
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.91	0.39	-0.11	265.01	0.41	-0.72	298.12	0.39	-0.07
EMU Government Bond Index (EGBI)	262.65	0.52	-0.19	271.98	0.54	-0.80	305.52	0.52	-0.16
Eurodollar Bond Index	472.19	0.38	-1.02	472.19	0.38	-1.02	472.19	0.38	-1.02
Eurosterling Bond Index	584.15	0.31	-0.83	509.21	0.42	-1.06	513.41	0.31	-0.82
Euroyen Bond Index	186.04	0.02	0.01	178.58	0.28	-0.66	369.83	0.02	0.02
CEEMEA Government Bond Index (CEEMEAGBI)	186.78	0.10	-0.10	103.81	0.38	-0.46	138.70	0.09	-0.18
Middle East and North Africa Broad Bond Index (MENABBI)	172.19	0.04	-0.99	172.19	0.04	-0.99	172.19	0.04	-0.99
Asian Government Bond Index (AGBI)	192.13	0.13	0.17	168.78	0.29	0.60	169.16	0.13	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)	182.27	0.09	0.17	194.06	0.24	0.47	146.28	0.09	0.10
AsiaPac Government Bond Index (APGBI)	196.25	0.13	0.01	168.17	0.29	0.42	167.79	0.13	-0.03
Asian Broad Bond Index (ABBI)	228.73	0.10	-0.95	228.73	0.10	-0.95	228.73	0.10	-0.95
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.37	0.15	0.48	135.17	0.17	1.63	127.68	0.15	0.40
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.29	0.15	0.48	135.10	0.17	1.63	127.61	0.15	0.40
Dim Sum (Offshore CNY) Bond Index	145.10	0.02	0.60	147.70	-0.06	1.10	118.40	0.02	0.52
Australian Broad Investment-Grade Bond Index (AusBIG)	332.65	0.14	-0.58	428.74	0.29	-0.30	213.05	0.14	-0.57
Emerging Markets Government Bond Index (EMGBI)	251.45	0.14	0.01	142.33	0.34	0.36	163.36	0.13	-0.08
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.73	0.48	0.14	164.77	2.01	-1.22	199.80	0.44	0.06
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	944.45	0.04	-1.74	944.45	0.04	-1.74	944.45	0.04	-1.74
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,006.91	-0.03	-1.52	1,006.91	-0.03	-1.52	1,006.91	-0.03	-1.52
Debt Capacity World Government Bond Index (DCWGBI)	190.40	0.34	-0.49	188.48	0.45	-0.74	202.10	0.34	-0.48
Time-Weighted US Fallen Angel Bond Index	795.30	0.10	0.40	795.30	0.10	0.40	795.30	0.10	0.40

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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