

FTSE Russell Indexes - January 26, 2021 Performance (USD Terms)

Pricing Date: January 26, 2021, Settlement Date: January 26, 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)	253.10	-0.03	-0.45	256.34	0.12	-0.65	283.16	-0.03	-0.42
World Government Bond Index (WGBI)	820.97	-0.01	-0.54	1,089.99	0.17	-0.78	974.40	-0.01	-0.52
World Government Bond Index - Developed Markets (WGBI - DM)	816.54	-0.01	-0.55	1,090.21	0.17	-0.79	976.98	-0.01	-0.52
World Government Bond Index - Extended (WGBI - Extended)	824.89	-0.02	-0.49	1,091.83	0.13	-0.69	971.30	-0.02	-0.48
World Inflation-Linked Securities Index (WorldILSI)	199.54	0.03	-0.60	175.95	0.27	-0.60	202.12	0.03	-0.59
US Broad Investment-Grade Bond Index (USBIG)	1,960.92	-0.02	-0.57	1,960.92	-0.02	-0.57	1,960.92	-0.02	-0.57
US Treasury Index	1,695.61	-0.02	-0.76	1,695.61	-0.02	-0.76	1,695.61	-0.02	-0.76
US High-Yield Market Index	1,184.67	0.03	0.49	1,184.67	0.03	0.49	1,184.67	0.03	0.49
US High-Yield Cash Pay Index	1,160.42	0.03	0.43	1,160.42	0.03	0.43	1,160.42	0.03	0.43
US High-Yield Market Capped Index	410.14	0.02	0.46	410.14	0.02	0.46	410.14	0.02	0.46
US High-Yield Cash Pay Capped Index	406.20	0.02	0.41	406.20	0.02	0.41	406.20	0.02	0.41
LATAM Government Bond Index (LATAMGBI)	246.38	0.10	-0.46	118.70	0.88	-2.49	164.16	0.08	-0.58
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.50	-0.08	-0.27	264.72	0.22	-0.83	297.73	-0.08	-0.20
EMU Government Bond Index (EGBI)	262.04	-0.06	-0.42	271.50	0.24	-0.98	304.93	-0.06	-0.36
Eurodollar Bond Index	473.46	-0.04	-0.75	473.46	-0.04	-0.75	473.46	-0.04	-0.75
Eurosterling Bond Index	586.45	-0.08	-0.44	515.12	0.43	0.09	515.47	-0.09	-0.42
Euroyen Bond Index	186.06	0.03	0.02	179.11	0.16	-0.36	369.95	0.03	0.05
CEEMEA Government Bond Index (CEEMEAGBI)	187.28	0.11	0.17	103.45	0.60	-0.80	138.97	0.10	0.01
Middle East and North Africa Broad Bond Index (MENABBI)	173.08	0.03	-0.47	173.08	0.03	-0.47	173.08	0.03	-0.47
Asian Government Bond Index (AGBI)	191.62	-0.10	-0.10	167.83	-0.22	0.03	168.61	-0.10	-0.21

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)	181.86	-0.07	-0.05	193.30	-0.16	0.08	145.84	-0.08	-0.20
AsiaPac Government Bond Index (APGBI)	195.86	-0.08	-0.19	167.46	-0.09	-0.01	167.38	-0.08	-0.28
Asian Broad Bond Index (ABBI)	230.91	0.02	-0.01	230.91	0.02	-0.01	230.91	0.02	-0.01
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.13	-0.19	0.32	134.75	-0.17	1.32	127.36	-0.19	0.14
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.05	-0.19	0.32	134.67	-0.17	1.32	127.29	-0.20	0.14
Dim Sum (Offshore CNY) Bond Index	145.46	0.02	0.85	147.91	0.32	1.24	118.60	0.02	0.68
Australian Broad Investment-Grade Bond Index (AusBIG)	333.11	0.01	-0.44	429.79	0.54	-0.06	213.37	0.01	-0.42
Emerging Markets Government Bond Index (EMGBI)	251.46	-0.06	0.01	141.94	0.10	0.09	163.22	-0.07	-0.16
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.20	0.36	0.48	164.02	1.73	-1.67	200.31	0.32	0.31
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	947.81	0.07	-1.39	947.81	0.07	-1.39	947.81	0.07	-1.39
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,011.41	0.05	-1.08	1,011.41	0.05	-1.08	1,011.41	0.05	-1.08
Debt Capacity World Government Bond Index (DCWGBI)	190.42	-0.04	-0.48	188.39	0.20	-0.78	202.15	-0.04	-0.46
Time-Weighted US Fallen Angel Bond Index	796.18	-0.02	0.51	796.18	-0.02	0.51	796.18	-0.02	0.51

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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