

# FTSE Russell Indexes - January 8, 2021 Performance (USD Terms)

Pricing Date: January 8, 2021, Settlement Date: January 8, 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)	252.79	-0.04	-0.57	256.54	-0.01	-0.57	282.77	-0.04	-0.56
World Government Bond Index (WGBI)	820.53	-0.03	-0.60	1,091.71	0.02	-0.62	973.70	-0.03	-0.59
World Government Bond Index - Developed Markets (WGBI - DM)	816.14	-0.03	-0.60	1,091.88	0.02	-0.64	976.30	-0.03	-0.59
World Government Bond Index - Extended (WGBI - Extended)	824.58	-0.03	-0.53	1,093.94	-0.01	-0.49	970.83	-0.03	-0.52
World Inflation-Linked Securities Index (WorldILSI)	198.12	-0.13	-1.31	174.50	-0.02	-1.41	200.68	-0.13	-1.30
US Broad Investment-Grade Bond Index (USBIG)	1,952.98	-0.11	-0.97	1,952.98	-0.11	-0.97	1,952.98	-0.11	-0.97
US Treasury Index	1,688.34	-0.15	-1.18	1,688.34	-0.15	-1.18	1,688.34	-0.15	-1.18
US High-Yield Market Index	1,181.52	0.06	0.22	1,181.52	0.06	0.22	1,181.52	0.06	0.22
US High-Yield Cash Pay Index	1,157.73	0.06	0.20	1,157.73	0.06	0.20	1,157.73	0.06	0.20
US High-Yield Market Capped Index	409.04	0.05	0.20	409.04	0.05	0.20	409.04	0.05	0.20
US High-Yield Cash Pay Capped Index	405.26	0.05	0.18	405.26	0.05	0.18	405.26	0.05	0.18
LATAM Government Bond Index (LATAMGBI)	246.44	-0.22	-0.44	119.86	-0.42	-1.53	164.33	-0.22	-0.47
Euro Broad Investment-Grade Bond Index (EuroBIG)	256.17	0.07	-0.01	267.36	0.04	0.16	298.37	0.08	0.01
EMU Government Bond Index (EGBI)	263.00	0.10	-0.06	274.49	0.07	0.11	305.89	0.10	-0.04
Eurodollar Bond Index	470.98	-0.11	-1.27	470.98	-0.11	-1.27	470.98	-0.11	-1.27
Eurosterling Bond Index	585.51	0.01	-0.60	508.72	0.38	-1.16	514.60	0.01	-0.59
Euroyen Bond Index	186.01	0.01	-0.01	178.80	0.15	-0.54	369.76	0.01	0.00
CEEMEA Government Bond Index (CEEMEAGBI)	186.83	0.03	-0.07	103.99	0.27	-0.29	138.78	0.02	-0.12
Middle East and North Africa Broad Bond Index (MENABBI)	172.76	0.09	-0.66	172.76	0.09	-0.66	172.76	0.09	-0.66
Asian Government Bond Index (AGBI)	191.93	-0.08	0.06	168.76	-0.30	0.59	169.02	-0.08	0.03

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)	182.26	-0.04	0.17	194.12	-0.19	0.50	146.32	-0.05	0.12
AsiaPac Government Bond Index (APGBI)	196.07	-0.11	-0.08	168.30	-0.22	0.49	167.66	-0.11	-0.11
Asian Broad Bond Index (ABBI)	228.87	-0.25	-0.89	228.87	-0.25	-0.89	228.87	-0.25	-0.89
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.01	-0.06	0.24	134.72	-0.28	1.29	127.41	-0.07	0.19
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.93	-0.06	0.24	134.64	-0.28	1.29	127.34	-0.07	0.18
Dim Sum (Offshore CNY) Bond Index	144.85	0.07	0.43	147.63	0.28	1.05	118.24	0.06	0.38
Australian Broad Investment-Grade Bond Index (AusBIG)	332.54	-0.16	-0.61	430.99	0.27	0.22	212.96	-0.16	-0.61
Emerging Markets Government Bond Index (EMGBI)	251.41	-0.09	-0.01	142.27	-0.25	0.32	163.38	-0.10	-0.06
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.76	-0.08	0.15	163.55	-0.20	-1.95	199.89	-0.08	0.10
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	951.39	-0.01	-1.02	951.39	-0.01	-1.02	951.39	-0.01	-1.02
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,014.29	0.01	-0.79	1,014.29	0.01	-0.79	1,014.29	0.01	-0.79
Debt Capacity World Government Bond Index (DCWGBI)	190.39	-0.02	-0.49	189.16	0.04	-0.37	202.09	-0.02	-0.49
Time-Weighted US Fallen Angel Bond Index	795.42	0.16	0.42	795.42	0.16	0.42	795.42	0.16	0.42

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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