

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

Pricing Date: February 8, 2021, Settlement Date: February 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)	251.77	0.03	-0.33	253.81	0.13	-0.63	281.72	0.03	-0.32
World Government Bond Index (WGBI)	815.42	-0.01	-0.44	1,075.90	0.13	-0.79	967.96	-0.00	-0.43
World Government Bond Index - Developed Markets (WGBI - DM)	810.98	-0.00	-0.44	1,075.97	0.14	-0.80	970.49	-0.00	-0.43
World Government Bond Index - Extended (WGBI - Extended)	819.60	-0.02	-0.42	1,078.58	0.14	-0.74	965.13	-0.02	-0.42
World Inflation-Linked Securities Index (WorldILSI)	198.14	0.09	-0.72	174.28	0.21	-0.85	200.71	0.09	-0.72
US Broad Investment-Grade Bond Index (USBIG)	1,951.33	0.10	-0.30	1,951.33	0.10	-0.30	1,951.33	0.10	-0.30
US Treasury Index	1,683.64	0.10	-0.41	1,683.64	0.10	-0.41	1,683.64	0.10	-0.41
US High-Yield Market Index	1,193.01	0.14	0.82	1,193.01	0.14	0.82	1,193.01	0.14	0.82
US High-Yield Cash Pay Index	1,168.35	0.14	0.83	1,168.35	0.14	0.83	1,168.35	0.14	0.83
US High-Yield Market Capped Index	412.84	0.13	0.77	412.84	0.13	0.77	412.84	0.13	0.77
US High-Yield Cash Pay Capped Index	408.79	0.14	0.78	408.79	0.14	0.78	408.79	0.14	0.78
LATAM Government Bond Index (LATAMGBI)	246.53	-0.20	-0.10	118.94	-0.05	0.69	164.14	-0.21	-0.15
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.48	-0.01	-0.24	261.08	0.17	-1.07	296.64	-0.01	-0.22
EMU Government Bond Index (EGBI)	260.85	-0.02	-0.29	267.61	0.16	-1.12	303.63	-0.01	-0.27
Eurodollar Bond Index	470.85	0.15	-0.28	470.85	0.15	-0.28	470.85	0.15	-0.28
Eurosterling Bond Index	578.38	0.15	-0.87	508.05	0.27	-0.80	508.40	0.15	-0.87
Euroyen Bond Index	185.84	-0.05	-0.02	176.25	0.20	-0.49	369.55	-0.05	-0.01
CEEMEA Government Bond Index (CEEMEAGBI)	187.51	-0.12	0.11	104.24	0.17	0.67	139.03	-0.14	0.06
Middle East and North Africa Broad Bond Index (MENABBI)	173.41	0.12	0.22	173.41	0.12	0.22	173.41	0.12	0.22
Asian Government Bond Index (AGBI)	191.20	-0.14	-0.22	167.31	0.17	-0.24	168.12	-0.16	-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)	181.26	-0.13	-0.37	192.52	0.07	-0.39	145.23	-0.16	-0.43
AsiaPac Government Bond Index (APGBI)	195.21	-0.18	-0.32	166.65	0.18	-0.26	166.73	-0.20	-0.37
Asian Broad Bond Index (ABBI)	230.57	-0.09	-0.05	230.57	-0.09	-0.05	230.57	-0.09	-0.05
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.88	0.00	-0.08	134.89	0.32	-0.03	127.00	-0.03	-0.16
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.81	0.00	-0.08	134.82	0.32	-0.03	126.93	-0.03	-0.16
Dim Sum (Offshore CNY) Bond Index	145.20	-0.06	-0.13	148.36	0.27	-0.11	118.28	-0.08	-0.19
Australian Broad Investment-Grade Bond Index (AusBIG)	331.05	-0.33	-0.58	425.14	0.35	-0.09	212.08	-0.33	-0.58
Emerging Markets Government Bond Index (EMGBI)	251.44	-0.07	-0.01	142.37	0.18	0.20	163.05	-0.10	-0.08
Emerging Markets Inflation-Linked Securities Index (EMILSI)	438.91	0.01	0.55	166.79	0.24	2.17	202.29	-0.01	0.49
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	950.01	-0.04	0.19	950.01	-0.04	0.19	950.01	-0.04	0.19
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,015.15	-0.06	0.37	1,015.15	-0.06	0.37	1,015.15	-0.06	0.37
Debt Capacity World Government Bond Index (DCWGBI)	189.05	-0.04	-0.52	185.92	0.14	-0.85	200.72	-0.04	-0.51
Time-Weighted US Fallen Angel Bond Index	804.82	0.22	1.23	804.82	0.22	1.23	804.82	0.22	1.23

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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