

# FTSE Russell Indexes - February 18, 2021 Performance (USD Terms)

Pricing Date: February 18, 2021, Settlement Date: February 18, 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)	250.27	-0.09	-0.93	252.50	0.06	-1.15	280.05	-0.09	-0.91
World Government Bond Index (WGBI)	808.74	-0.14	-1.25	1,067.76	0.03	-1.54	960.11	-0.14	-1.24
World Government Bond Index - Developed Markets (WGBI - DM)	804.34	-0.14	-1.26	1,067.94	0.04	-1.54	962.63	-0.14	-1.24
World Government Bond Index - Extended (WGBI - Extended)	813.46	-0.14	-1.17	1,071.24	-0.01	-1.42	957.91	-0.14	-1.16
World Inflation-Linked Securities Index (WorldILSI)	195.28	-0.73	-2.16	172.53	-0.48	-1.85	197.77	-0.74	-2.17
US Broad Investment-Grade Bond Index (USBIG)	1,942.84	0.03	-0.73	1,942.84	0.03	-0.73	1,942.84	0.03	-0.73
US Treasury Index	1,672.04	0.02	-1.10	1,672.04	0.02	-1.10	1,672.04	0.02	-1.10
US High-Yield Market Index	1,193.77	-0.07	0.89	1,193.77	-0.07	0.89	1,193.77	-0.07	0.89
US High-Yield Cash Pay Index	1,169.02	-0.07	0.89	1,169.02	-0.07	0.89	1,169.02	-0.07	0.89
US High-Yield Market Capped Index	413.06	-0.06	0.82	413.06	-0.06	0.82	413.06	-0.06	0.82
US High-Yield Cash Pay Capped Index	408.98	-0.07	0.82	408.98	-0.07	0.82	408.98	-0.07	0.82
LATAM Government Bond Index (LATAMGBI)	244.82	-0.39	-0.80	117.09	-0.83	-0.87	162.92	-0.39	-0.89
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.34	-0.26	-1.08	259.43	0.08	-1.70	294.22	-0.26	-1.03
EMU Government Bond Index (EGBI)	257.90	-0.37	-1.41	265.15	-0.03	-2.03	300.29	-0.37	-1.37
Eurodollar Bond Index	469.16	0.05	-0.64	469.16	0.05	-0.64	469.16	0.05	-0.64
Eurosterling Bond Index	573.66	-0.40	-1.68	511.43	0.27	-0.14	504.14	-0.42	-1.70
Euroyen Bond Index	185.82	0.05	-0.03	175.25	0.18	-1.06	369.55	0.05	-0.01
CEEMEA Government Bond Index (CEEMEAGBI)	186.06	-0.10	-0.66	103.70	0.06	0.15	137.86	-0.10	-0.78
Middle East and North Africa Broad Bond Index (MENABBI)	171.87	0.20	-0.67	171.87	0.20	-0.67	171.87	0.20	-0.67
Asian Government Bond Index (AGBI)	190.83	-0.10	-0.42	167.15	-0.41	-0.34	167.68	-0.10	-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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Asian Government Extended Bond Index (AGBI-Extended)	180.90	-0.09	-0.57	192.48	-0.29	-0.41	144.83	-0.10	-0.71
AsiaPac Government Bond Index (APGBI)	194.72	-0.04	-0.57	166.47	-0.29	-0.37	166.22	-0.05	-0.67
Asian Broad Bond Index (ABBI)	230.52	0.09	-0.07	230.52	0.09	-0.07	230.52	0.09	-0.07
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.90	-0.07	-0.07	134.63	-0.57	-0.22	126.89	-0.08	-0.25
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.82	-0.07	-0.07	134.56	-0.58	-0.22	126.82	-0.08	-0.25
Dim Sum (Offshore CNY) Bond Index	145.19	0.02	-0.14	147.66	-0.36	-0.58	118.18	0.02	-0.28
Australian Broad Investment-Grade Bond Index (AusBIG)	329.62	0.15	-1.01	424.95	0.20	-0.13	211.16	0.15	-1.01
Emerging Markets Government Bond Index (EMGBI)	250.49	-0.17	-0.39	141.62	-0.48	-0.33	162.30	-0.18	-0.54
Emerging Markets Inflation-Linked Securities Index (EMILSI)	436.94	-0.36	0.10	164.64	-0.72	0.85	201.20	-0.37	-0.05
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	939.40	0.26	-0.93	939.40	0.26	-0.93	939.40	0.26	-0.93
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,002.86	0.21	-0.84	1,002.86	0.21	-0.84	1,002.86	0.21	-0.84
Debt Capacity World Government Bond Index (DCWGBI)	187.40	-0.17	-1.38	184.47	-0.00	-1.62	198.98	-0.17	-1.37
Time-Weighted US Fallen Angel Bond Index	807.46	-0.11	1.56	807.46	-0.11	1.56	807.46	-0.11	1.56

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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