

FTSE Russell Indexes - February 4, 2021 Performance (USD Terms)

Pricing Date: February 4, 2021, Settlement Date: February 4, 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)	251.92	-0.06	-0.27	253.26	-0.20	-0.85	281.87	-0.06	-0.27
World Government Bond Index (WGBI)	816.34	-0.09	-0.33	1,073.43	-0.27	-1.02	969.03	-0.09	-0.32
World Government Bond Index - Developed Markets (WGBI - DM)	811.88	-0.09	-0.33	1,073.61	-0.26	-1.02	971.54	-0.09	-0.32
World Government Bond Index - Extended (WGBI - Extended)	820.50	-0.09	-0.31	1,076.36	-0.26	-0.95	966.20	-0.09	-0.31
World Inflation-Linked Securities Index (WorldILSI)	198.43	-0.37	-0.58	173.79	-0.45	-1.13	201.00	-0.36	-0.57
US Broad Investment-Grade Bond Index (USBIG)	1,951.68	-0.03	-0.28	1,951.68	-0.03	-0.28	1,951.68	-0.03	-0.28
US Treasury Index	1,685.06	-0.08	-0.33	1,685.06	-0.08	-0.33	1,685.06	-0.08	-0.33
US High-Yield Market Index	1,189.54	0.16	0.53	1,189.54	0.16	0.53	1,189.54	0.16	0.53
US High-Yield Cash Pay Index	1,164.88	0.16	0.53	1,164.88	0.16	0.53	1,164.88	0.16	0.53
US High-Yield Market Capped Index	411.73	0.15	0.50	411.73	0.15	0.50	411.73	0.15	0.50
US High-Yield Cash Pay Capped Index	407.67	0.15	0.50	407.67	0.15	0.50	407.67	0.15	0.50
LATAM Government Bond Index (LATAMGBI)	247.15	-0.01	0.15	117.71	-1.06	-0.35	164.60	-0.01	0.13
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.57	-0.04	-0.20	259.67	-0.32	-1.60	296.72	-0.03	-0.19
EMU Government Bond Index (EGBI)	260.95	-0.02	-0.25	266.19	-0.30	-1.65	303.73	-0.01	-0.24
Eurodollar Bond Index	470.70	-0.01	-0.31	470.70	-0.01	-0.31	470.70	-0.01	-0.31
Eurosterling Bond Index	579.38	-0.48	-0.70	505.76	-0.39	-1.25	509.29	-0.47	-0.70
Euroyen Bond Index	185.97	0.02	0.06	176.01	-0.31	-0.63	369.80	0.02	0.06
CEEMEA Government Bond Index (CEEMEAGBI)	187.70	-0.02	0.21	103.17	-0.28	-0.36	139.21	-0.03	0.19
Middle East and North Africa Broad Bond Index (MENABBI)	172.96	0.01	-0.04	172.96	0.01	-0.04	172.96	0.01	-0.04
Asian Government Bond Index (AGBI)	191.40	-0.08	-0.12	167.40	-0.24	-0.19	168.34	-0.08	-0.14

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)	181.48	-0.05	-0.25	192.70	-0.17	-0.30	145.45	-0.06	-0.28
AsiaPac Government Bond Index (APGBI)	195.44	-0.12	-0.20	166.38	-0.29	-0.42	166.97	-0.12	-0.22
Asian Broad Bond Index (ABBI)	230.73	-0.04	0.02	230.73	-0.04	0.02	230.73	-0.04	0.02
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.88	-0.07	-0.08	134.77	-0.18	-0.12	127.05	-0.08	-0.12
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.80	-0.07	-0.08	134.69	-0.18	-0.12	126.98	-0.08	-0.12
Dim Sum (Offshore CNY) Bond Index	145.23	-0.05	-0.11	147.57	-0.25	-0.64	118.34	-0.06	-0.14
Australian Broad Investment-Grade Bond Index (AusBIG)	331.66	-0.24	-0.39	419.74	-0.46	-1.35	212.48	-0.24	-0.39
Emerging Markets Government Bond Index (EMGBI)	251.58	-0.05	0.04	141.87	-0.32	-0.15	163.20	-0.06	0.01
Emerging Markets Inflation-Linked Securities Index (EMILSI)	439.76	0.22	0.74	164.72	-0.72	0.90	202.74	0.21	0.71
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	947.74	-0.06	-0.05	947.74	-0.06	-0.05	947.74	-0.06	-0.05
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,012.91	-0.01	0.15	1,012.91	-0.01	0.15	1,012.91	-0.01	0.15
Debt Capacity World Government Bond Index (DCWGBI)	189.31	-0.11	-0.38	185.22	-0.34	-1.22	201.00	-0.11	-0.37
Time-Weighted US Fallen Angel Bond Index	801.22	0.22	0.78	801.22	0.22	0.78	801.22	0.22	0.78

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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