

FTSE Russell Indexes - February 28, 2021 Performance (USD Terms)

Pricing Date: February 26, 2021, Settlement Date: February 28, 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)	248.17	0.32	-1.76	250.65	-0.04	-1.87	277.72	0.33	-1.74
World Government Bond Index (WGBI)	801.11	0.22	-2.19	1,058.29	-0.24	-2.42	951.11	0.24	-2.16
World Government Bond Index - Developed Markets (WGBI - DM)	796.73	0.23	-2.19	1,058.63	-0.23	-2.40	953.59	0.24	-2.17
World Government Bond Index - Extended (WGBI - Extended)	806.36	0.19	-2.03	1,062.21	-0.27	-2.25	949.54	0.20	-2.03
World Inflation-Linked Securities Index (WorldILSI)	193.51	-0.23	-3.04	171.10	-0.83	-2.66	195.97	-0.22	-3.06
US Broad Investment-Grade Bond Index (USBIG)	1,925.47	0.60	-1.62	1,925.47	0.60	-1.62	1,925.47	0.60	-1.62
US Treasury Index	1,654.19	0.44	-2.15	1,654.19	0.44	-2.15	1,654.19	0.44	-2.15
US High-Yield Market Index	1,186.60	-0.21	0.28	1,186.60	-0.21	0.28	1,186.60	-0.21	0.28
US High-Yield Cash Pay Index	1,162.00	-0.21	0.28	1,162.00	-0.21	0.28	1,162.00	-0.21	0.28
US High-Yield Market Capped Index	410.73	-0.20	0.25	410.73	-0.20	0.25	410.73	-0.20	0.25
US High-Yield Cash Pay Capped Index	406.67	-0.20	0.25	406.67	-0.20	0.25	406.67	-0.20	0.25
LATAM Government Bond Index (LATAMGBI)	241.42	-0.15	-2.17	113.25	-0.87	-4.12	160.65	-0.15	-2.28
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.03	0.22	-1.59	259.48	-0.49	-1.68	292.75	0.24	-1.53
EMU Government Bond Index (EGBI)	256.47	0.36	-1.96	265.10	-0.35	-2.05	298.67	0.38	-1.90
Eurodollar Bond Index	464.44	0.95	-1.64	464.44	0.95	-1.64	464.44	0.95	-1.64
Eurosterling Bond Index	564.79	-0.26	-3.20	504.72	-1.33	-1.45	496.20	-0.23	-3.25
Euroyen Bond Index	185.48	0.02	-0.21	173.69	-0.23	-1.94	368.92	0.03	-0.18
CEEMEA Government Bond Index (CEEMEAGBI)	184.67	-0.08	-1.41	101.65	-1.21	-1.84	136.76	-0.08	-1.58
Middle East and North Africa Broad Bond Index (MENABBI)	169.88	0.21	-1.82	169.88	0.21	-1.82	169.88	0.21	-1.82
Asian Government Bond Index (AGBI)	190.10	-0.21	-0.80	165.98	-0.68	-1.04	166.93	-0.22	-0.98

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)	180.19	-0.18	-0.96	190.80	-0.86	-1.28	144.17	-0.19	-1.16
AsiaPac Government Bond Index (APGBI)	193.09	-0.31	-1.40	164.65	-1.16	-1.46	164.74	-0.31	-1.55
Asian Broad Bond Index (ABBI)	228.56	-0.05	-0.92	228.56	-0.05	-0.92	228.56	-0.05	-0.92
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.09	0.07	0.06	135.04	-0.07	0.08	126.93	0.04	-0.21
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.01	0.07	0.06	134.96	-0.07	0.07	126.86	0.04	-0.21
Dim Sum (Offshore CNY) Bond Index	145.34	-0.01	-0.03	147.60	-0.29	-0.62	118.21	-0.03	-0.25
Australian Broad Investment-Grade Bond Index (AusBIG)	320.91	-0.58	-3.62	413.80	-3.28	-2.75	205.54	-0.50	-3.64
Emerging Markets Government Bond Index (EMGBI)	249.33	-0.10	-0.85	140.28	-0.54	-1.27	161.43	-0.12	-1.07
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.63	-0.30	-1.12	158.42	-1.49	-2.96	198.64	-0.31	-1.32
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	920.43	-0.20	-2.93	920.43	-0.20	-2.93	920.43	-0.20	-2.93
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	985.17	-0.28	-2.59	985.17	-0.28	-2.59	985.17	-0.28	-2.59
Debt Capacity World Government Bond Index (DCWGBI)	185.66	0.17	-2.30	182.74	-0.52	-2.55	197.14	0.19	-2.28
Time-Weighted US Fallen Angel Bond Index	801.93	-0.31	0.86	801.93	-0.31	0.86	801.93	-0.31	0.86

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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