

FTSE Russell Indexes - February 12, 2021 Performance (USD Terms)

Pricing Date: February 12, 2021, Settlement Date: February 12, 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)	251.43	-0.24	-0.47	254.12	-0.29	-0.51	281.33	-0.24	-0.46
World Government Bond Index (WGBI)	813.99	-0.26	-0.61	1,077.40	-0.33	-0.65	966.28	-0.26	-0.60
World Government Bond Index - Developed Markets (WGBI - DM)	809.51	-0.26	-0.62	1,077.38	-0.34	-0.67	968.75	-0.26	-0.61
World Government Bond Index - Extended (WGBI - Extended)	818.35	-0.23	-0.57	1,080.51	-0.30	-0.56	963.64	-0.23	-0.57
World Inflation-Linked Securities Index (WorldILSI)	197.89	-0.27	-0.85	174.77	-0.25	-0.57	200.44	-0.28	-0.85
US Broad Investment-Grade Bond Index (USBIG)	1,948.28	-0.26	-0.45	1,948.28	-0.26	-0.45	1,948.28	-0.26	-0.45
US Treasury Index	1,679.45	-0.30	-0.66	1,679.45	-0.30	-0.66	1,679.45	-0.30	-0.66
US High-Yield Market Index	1,194.48	-0.03	0.95	1,194.48	-0.03	0.95	1,194.48	-0.03	0.95
US High-Yield Cash Pay Index	1,169.71	-0.03	0.95	1,169.71	-0.03	0.95	1,169.71	-0.03	0.95
US High-Yield Market Capped Index	413.33	-0.02	0.89	413.33	-0.02	0.89	413.33	-0.02	0.89
US High-Yield Cash Pay Capped Index	409.24	-0.03	0.89	409.24	-0.03	0.89	409.24	-0.03	0.89
LATAM Government Bond Index (LATAMGBI)	246.99	-0.11	0.08	119.67	-0.11	1.31	164.41	-0.12	0.01
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.09	-0.27	-0.39	262.21	-0.38	-0.64	296.20	-0.27	-0.37
EMU Government Bond Index (EGBI)	260.31	-0.34	-0.49	268.64	-0.45	-0.74	303.03	-0.34	-0.46
Eurodollar Bond Index	470.23	-0.32	-0.41	470.23	-0.32	-0.41	470.23	-0.32	-0.41
Eurosterling Bond Index	577.50	-0.37	-1.03	511.19	-0.17	-0.19	507.59	-0.38	-1.03
Euroyen Bond Index	186.00	0.04	0.07	176.78	-0.20	-0.20	369.88	0.04	0.08
CEEMEA Government Bond Index (CEEMEAGBI)	187.25	-0.19	-0.03	104.91	-0.20	1.31	138.81	-0.20	-0.10
Middle East and North Africa Broad Bond Index (MENABBI)	172.89	-0.19	-0.08	172.89	-0.19	-0.08	172.89	-0.19	-0.08
Asian Government Bond Index (AGBI)	191.34	0.01	-0.15	168.25	0.01	0.32	168.19	0.00	-0.23

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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Asian Government Extended Bond Index (AGBI-Extended)	181.38	0.02	-0.31	193.47	0.05	0.10	145.28	0.01	-0.40
AsiaPac Government Bond Index (APGBI)	195.44	-0.01	-0.20	167.66	-0.04	0.34	166.88	-0.02	-0.27
Asian Broad Bond Index (ABBI)	230.86	-0.05	0.07	230.86	-0.05	0.07	230.86	-0.05	0.07
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.94	0.01	-0.05	135.35	0.01	0.31	126.99	-0.00	-0.16
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.86	0.01	-0.05	135.27	0.01	0.31	126.92	-0.00	-0.17
Dim Sum (Offshore CNY) Bond Index	145.23	0.01	-0.11	148.79	-0.06	0.18	118.26	0.00	-0.21
Australian Broad Investment-Grade Bond Index (AusBIG)	332.05	-0.07	-0.28	428.64	-0.22	0.74	212.73	-0.07	-0.27
Emerging Markets Government Bond Index (EMGBI)	251.51	-0.04	0.02	143.00	-0.04	0.65	163.05	-0.05	-0.08
Emerging Markets Inflation-Linked Securities Index (EMILSI)	439.40	-0.05	0.66	167.47	0.06	2.59	202.44	-0.06	0.56
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	948.44	-0.14	0.03	948.44	-0.14	0.03	948.44	-0.14	0.03
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,012.60	-0.15	0.12	1,012.60	-0.15	0.12	1,012.60	-0.15	0.12
Debt Capacity World Government Bond Index (DCWGBI)	188.78	-0.25	-0.66	186.40	-0.33	-0.60	200.43	-0.25	-0.65
Time-Weighted US Fallen Angel Bond Index	807.42	0.00	1.55	807.42	0.00	1.55	807.42	0.00	1.55

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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