

FTSE Russell Indexes - February 19, 2021 Performance (USD Terms)

Pricing Date: February 19, 2021, Settlement Date: February 19, 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)	249.69	-0.23	-1.15	252.45	-0.02	-1.17	279.40	-0.23	-1.14
World Government Bond Index (WGBI)	806.85	-0.23	-1.49	1,068.09	0.03	-1.51	957.82	-0.24	-1.47
World Government Bond Index - Developed Markets (WGBI - DM)	802.44	-0.24	-1.49	1,068.26	0.03	-1.51	960.32	-0.24	-1.47
World Government Bond Index - Extended (WGBI - Extended)	811.71	-0.21	-1.38	1,071.70	0.04	-1.38	955.81	-0.22	-1.38
World Inflation-Linked Securities Index (WorldILSI)	194.28	-0.51	-2.66	172.14	-0.23	-2.07	196.73	-0.52	-2.69
US Broad Investment-Grade Bond Index (USBIG)	1,937.00	-0.30	-1.03	1,937.00	-0.30	-1.03	1,937.00	-0.30	-1.03
US Treasury Index	1,666.22	-0.35	-1.44	1,666.22	-0.35	-1.44	1,666.22	-0.35	-1.44
US High-Yield Market Index	1,194.17	0.03	0.92	1,194.17	0.03	0.92	1,194.17	0.03	0.92
US High-Yield Cash Pay Index	1,169.39	0.03	0.92	1,169.39	0.03	0.92	1,169.39	0.03	0.92
US High-Yield Market Capped Index	413.19	0.03	0.85	413.19	0.03	0.85	413.19	0.03	0.85
US High-Yield Cash Pay Capped Index	409.11	0.03	0.85	409.11	0.03	0.85	409.11	0.03	0.85
LATAM Government Bond Index (LATAMGBI)	244.31	-0.21	-1.00	117.11	0.02	-0.85	162.57	-0.21	-1.11
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.05	-0.11	-1.19	260.29	0.33	-1.37	293.88	-0.12	-1.15
EMU Government Bond Index (EGBI)	257.62	-0.11	-1.52	266.05	0.34	-1.70	299.96	-0.11	-1.48
Eurodollar Bond Index	467.43	-0.37	-1.00	467.43	-0.37	-1.00	467.43	-0.37	-1.00
Eurosterling Bond Index	571.18	-0.43	-2.11	511.61	0.04	-0.10	501.87	-0.45	-2.14
Euroyen Bond Index	185.73	-0.05	-0.08	175.42	0.10	-0.96	369.37	-0.05	-0.06
CEEMEA Government Bond Index (CEEMEAGBI)	185.64	-0.22	-0.89	103.84	0.13	0.28	137.53	-0.24	-1.02
Middle East and North Africa Broad Bond Index (MENABBI)	171.63	-0.14	-0.81	171.63	-0.14	-0.81	171.63	-0.14	-0.81
Asian Government Bond Index (AGBI)	190.74	-0.05	-0.47	167.32	0.10	-0.24	167.58	-0.06	-0.59

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)	180.80	-0.06	-0.62	192.58	0.05	-0.36	144.73	-0.07	-0.77
AsiaPac Government Bond Index (APGBI)	194.53	-0.10	-0.67	166.94	0.29	-0.08	166.03	-0.11	-0.78
Asian Broad Bond Index (ABBI)	230.29	-0.10	-0.17	230.29	-0.10	-0.17	230.29	-0.10	-0.17
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.94	0.02	-0.05	134.94	0.23	0.01	126.91	0.01	-0.23
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.85	0.02	-0.05	134.86	0.23	0.00	126.83	0.01	-0.24
Dim Sum (Offshore CNY) Bond Index	145.23	0.02	-0.11	148.00	0.23	-0.35	118.20	0.01	-0.26
Australian Broad Investment-Grade Bond Index (AusBIG)	328.48	-0.34	-1.35	430.13	1.22	1.09	210.38	-0.37	-1.37
Emerging Markets Government Bond Index (EMGBI)	250.31	-0.07	-0.46	141.77	0.11	-0.22	162.17	-0.08	-0.62
Emerging Markets Inflation-Linked Securities Index (EMILSI)	436.36	-0.13	-0.04	165.50	0.52	1.38	200.92	-0.14	-0.19
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	937.21	-0.23	-1.16	937.21	-0.23	-1.16	937.21	-0.23	-1.16
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,001.26	-0.16	-1.00	1,001.26	-0.16	-1.00	1,001.26	-0.16	-1.00
Debt Capacity World Government Bond Index (DCWGBI)	186.99	-0.22	-1.60	184.72	0.14	-1.49	198.54	-0.22	-1.59
Time-Weighted US Fallen Angel Bond Index	807.79	0.04	1.60	807.79	0.04	1.60	807.79	0.04	1.60

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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