

FTSE Russell Indexes - February 25, 2021 Performance (USD Terms)

Pricing Date: February 25, 2021, Settlement Date: February 25, 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)	247.39	-0.51	-2.07	250.76	-0.25	-1.83	276.82	-0.52	-2.06
World Government Bond Index (WGBI)	799.33	-0.49	-2.40	1,060.79	-0.23	-2.19	948.85	-0.50	-2.40
World Government Bond Index - Developed Markets (WGBI - DM)	794.92	-0.49	-2.41	1,061.06	-0.22	-2.18	951.27	-0.50	-2.40
World Government Bond Index - Extended (WGBI - Extended)	804.85	-0.46	-2.21	1,065.10	-0.21	-1.98	947.64	-0.46	-2.22
World Inflation-Linked Securities Index (WorldILSI)	193.96	0.43	-2.82	172.53	0.65	-1.84	196.39	0.45	-2.85
US Broad Investment-Grade Bond Index (USBIG)	1,913.98	-0.69	-2.21	1,913.98	-0.69	-2.21	1,913.98	-0.69	-2.21
US Treasury Index	1,646.88	-0.73	-2.58	1,646.88	-0.73	-2.58	1,646.88	-0.73	-2.58
US High-Yield Market Index	1,189.15	-0.28	0.50	1,189.15	-0.28	0.50	1,189.15	-0.28	0.50
US High-Yield Cash Pay Index	1,164.46	-0.29	0.49	1,164.46	-0.29	0.49	1,164.46	-0.29	0.49
US High-Yield Market Capped Index	411.55	-0.27	0.45	411.55	-0.27	0.45	411.55	-0.27	0.45
US High-Yield Cash Pay Capped Index	407.47	-0.27	0.45	407.47	-0.27	0.45	407.47	-0.27	0.45
LATAM Government Bond Index (LATAMGBI)	241.78	-0.50	-2.03	114.24	-1.64	-3.28	160.88	-0.47	-2.13
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.48	-0.42	-1.81	260.74	0.42	-1.20	292.05	-0.43	-1.76
EMU Government Bond Index (EGBI)	255.56	-0.49	-2.31	266.03	0.35	-1.71	297.54	-0.50	-2.27
Eurodollar Bond Index	460.05	-0.87	-2.57	460.05	-0.87	-2.57	460.05	-0.87	-2.57
Eurosterling Bond Index	566.28	-0.15	-2.95	511.54	0.09	-0.12	497.36	-0.16	-3.02
Euroyen Bond Index	185.43	-0.10	-0.23	174.10	-0.41	-1.71	368.82	-0.10	-0.21
CEEMEA Government Bond Index (CEEMEAGBI)	184.82	-0.46	-1.33	102.89	-0.70	-0.64	136.87	-0.48	-1.49
Middle East and North Africa Broad Bond Index (MENABBI)	169.53	-0.57	-2.02	169.53	-0.57	-2.02	169.53	-0.57	-2.02
Asian Government Bond Index (AGBI)	190.49	-0.13	-0.59	167.11	-0.04	-0.36	167.30	-0.14	-0.76

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)	180.52	-0.11	-0.78	192.46	-0.06	-0.42	144.44	-0.12	-0.97
AsiaPac Government Bond Index (APGBI)	193.70	-0.25	-1.09	166.58	-0.09	-0.30	165.25	-0.26	-1.25
Asian Broad Bond Index (ABBI)	228.67	-0.43	-0.87	228.67	-0.43	-0.87	228.67	-0.43	-0.87
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	143.99	-0.07	-0.01	135.14	-0.03	0.15	126.88	-0.08	-0.25
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.91	-0.07	-0.01	135.06	-0.03	0.15	126.81	-0.08	-0.26
Dim Sum (Offshore CNY) Bond Index	145.35	0.06	-0.02	148.02	-0.04	-0.34	118.25	0.05	-0.22
Australian Broad Investment-Grade Bond Index (AusBIG)	322.79	-0.80	-3.06	427.82	-0.31	0.54	206.57	-0.84	-3.16
Emerging Markets Government Bond Index (EMGBI)	249.59	-0.22	-0.75	141.04	-0.38	-0.74	161.63	-0.22	-0.95
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.94	-0.21	-0.82	160.81	-1.55	-1.49	199.27	-0.19	-1.01
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	922.30	-0.67	-2.73	922.30	-0.67	-2.73	922.30	-0.67	-2.73
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	987.91	-0.57	-2.32	987.91	-0.57	-2.32	987.91	-0.57	-2.32
Debt Capacity World Government Bond Index (DCWGBI)	185.35	-0.47	-2.46	183.69	-0.15	-2.04	196.77	-0.48	-2.47
Time-Weighted US Fallen Angel Bond Index	804.41	-0.31	1.18	804.41	-0.31	1.18	804.41	-0.31	1.18

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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