

FTSE Russell Indexes - February 23, 2021 Performance (USD Terms)

Pricing Date: February 23, 2021, Settlement Date: February 23, 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)	249.17	-0.13	-1.36	252.33	-0.05	-1.21	278.81	-0.13	-1.35
World Government Bond Index (WGBI)	805.48	-0.12	-1.65	1,068.65	-0.04	-1.46	956.19	-0.13	-1.64
World Government Bond Index - Developed Markets (WGBI - DM)	801.04	-0.13	-1.66	1,068.86	-0.05	-1.46	958.63	-0.13	-1.65
World Government Bond Index - Extended (WGBI - Extended)	810.48	-0.11	-1.53	1,072.10	-0.02	-1.34	954.32	-0.11	-1.54
World Inflation-Linked Securities Index (WorldILSI)	193.98	-0.09	-2.81	172.30	0.09	-1.97	196.39	-0.10	-2.86
US Broad Investment-Grade Bond Index (USBIG)	1,930.61	-0.10	-1.36	1,930.61	-0.10	-1.36	1,930.61	-0.10	-1.36
US Treasury Index	1,662.66	-0.03	-1.65	1,662.66	-0.03	-1.65	1,662.66	-0.03	-1.65
US High-Yield Market Index	1,192.32	-0.08	0.76	1,192.32	-0.08	0.76	1,192.32	-0.08	0.76
US High-Yield Cash Pay Index	1,167.59	-0.08	0.76	1,167.59	-0.08	0.76	1,167.59	-0.08	0.76
US High-Yield Market Capped Index	412.58	-0.08	0.70	412.58	-0.08	0.70	412.58	-0.08	0.70
US High-Yield Cash Pay Capped Index	408.50	-0.07	0.71	408.50	-0.07	0.71	408.50	-0.07	0.71
LATAM Government Bond Index (LATAMGBI)	243.47	-0.02	-1.34	116.05	0.69	-1.76	161.97	-0.05	-1.47
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.06	-0.19	-1.19	261.00	-0.01	-1.10	293.91	-0.19	-1.14
EMU Government Bond Index (EGBI)	257.59	-0.26	-1.53	266.73	-0.08	-1.45	299.94	-0.26	-1.48
Eurodollar Bond Index	464.90	-0.16	-1.54	464.90	-0.16	-1.54	464.90	-0.16	-1.54
Eurosterling Bond Index	569.48	-0.29	-2.40	513.43	0.09	0.25	500.28	-0.30	-2.45
Euroyen Bond Index	185.63	0.00	-0.13	176.19	-0.03	-0.53	369.20	0.00	-0.11
CEEMEA Government Bond Index (CEEMEAGBI)	185.59	0.17	-0.91	103.96	0.57	0.39	137.46	0.16	-1.07
Middle East and North Africa Broad Bond Index (MENABBI)	170.63	-0.08	-1.39	170.63	-0.08	-1.39	170.63	-0.08	-1.39
Asian Government Bond Index (AGBI)	190.52	0.02	-0.58	166.90	0.11	-0.49	167.35	0.01	-0.73

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)	180.47	-0.08	-0.81	192.17	-0.00	-0.57	144.42	-0.09	-0.98
AsiaPac Government Bond Index (APGBI)	194.10	0.07	-0.89	166.54	0.16	-0.32	165.62	0.07	-1.03
Asian Broad Bond Index (ABBI)	229.73	-0.05	-0.41	229.73	-0.05	-0.41	229.73	-0.05	-0.41
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.03	0.01	0.02	134.96	0.13	0.02	126.94	-0.00	-0.21
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.94	0.01	0.01	134.88	0.13	0.02	126.86	-0.00	-0.21
Dim Sum (Offshore CNY) Bond Index	145.31	0.06	-0.05	147.96	0.24	-0.38	118.23	0.05	-0.23
Australian Broad Investment-Grade Bond Index (AusBIG)	326.12	0.18	-2.06	429.54	0.24	0.95	208.81	0.19	-2.11
Emerging Markets Government Bond Index (EMGBI)	250.04	0.01	-0.57	141.48	0.26	-0.42	161.94	0.00	-0.76
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.32	-0.28	-0.50	163.71	0.66	0.29	199.90	-0.30	-0.70
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	927.38	-0.19	-2.19	927.38	-0.19	-2.19	927.38	-0.19	-2.19
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	991.84	-0.16	-1.93	991.84	-0.16	-1.93	991.84	-0.16	-1.93
Debt Capacity World Government Bond Index (DCWGBI)	186.71	-0.10	-1.75	184.77	0.01	-1.46	198.23	-0.11	-1.74
Time-Weighted US Fallen Angel Bond Index	806.45	-0.07	1.43	806.45	-0.07	1.43	806.45	-0.07	1.43

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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