

# FTSE Russell Indexes - February 3, 2021 Performance (USD Terms)

Pricing Date: February 3, 2021, Settlement Date: February 3, 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)          | 252.08               | -0.08 | -0.21 | 253.76             | -0.10 | -0.65 | 282.05           | -0.07 | -0.21 |
| World Government Bond Index (WGBI)                          | 817.07               | -0.07 | -0.24 | 1,076.29           | -0.10 | -0.76 | 969.88           | -0.07 | -0.23 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 812.60               | -0.07 | -0.24 | 1,076.36           | -0.09 | -0.77 | 972.39           | -0.07 | -0.24 |
| World Government Bond Index - Extended (WGBI - Extended)    | 821.23               | -0.08 | -0.22 | 1,079.22           | -0.09 | -0.68 | 967.05           | -0.08 | -0.22 |
| World Inflation-Linked Securities Index (WorldILSI)         | 199.16               | 0.02  | -0.21 | 174.57             | 0.04  | -0.68 | 201.74           | 0.02  | -0.21 |
| US Broad Investment-Grade Bond Index (USBIG)                | 1,952.35             | -0.14 | -0.24 | 1,952.35           | -0.14 | -0.24 | 1,952.35         | -0.14 | -0.24 |
| US Treasury Index   | 1,686.43             | -0.17 | -0.24 | 1,686.43           | -0.17 | -0.24 | 1,686.43         | -0.17 | -0.24 |
| US High-Yield Market Index                                  | 1,187.68             | 0.16  | 0.37  | 1,187.68           | 0.16  | 0.37  | 1,187.68         | 0.16  | 0.37  |
| US High-Yield Cash Pay Index                                | 1,163.05             | 0.16  | 0.37  | 1,163.05           | 0.16  | 0.37  | 1,163.05         | 0.16  | 0.37  |
| US High-Yield Market Capped Index                           | 411.11               | 0.15  | 0.35  | 411.11             | 0.15  | 0.35  | 411.11           | 0.15  | 0.35  |
| US High-Yield Cash Pay Capped Index                         | 407.05               | 0.15  | 0.35  | 407.05             | 0.15  | 0.35  | 407.05           | 0.15  | 0.35  |
| LATAM Government Bond Index (LATAMGBI)                      | 247.17               | -0.01 | 0.16  | 118.97             | -0.07 | 0.72  | 164.62           | -0.02 | 0.14  |
| Euro Broad Investment-Grade Bond Index (EuroBIG)            | 254.66               | -0.02 | -0.17 | 260.51             | -0.15 | -1.29 | 296.82           | -0.01 | -0.16 |
| EMU Government Bond Index (EGBI)                            | 261.00               | -0.00 | -0.23 | 266.99             | -0.14 | -1.35 | 303.78           | -0.00 | -0.22 |
| Eurodollar Bond Index                                       | 470.74               | -0.18 | -0.30 | 470.74             | -0.18 | -0.30 | 470.74           | -0.18 | -0.30 |
| Eurosterling Bond Index                                     | 582.16               | -0.05 | -0.23 | 507.74             | 0.07  | -0.86 | 511.72           | -0.05 | -0.22 |
| Euroyen Bond Index  | 185.94               | 0.05  | 0.04  | 176.55             | 0.08  | -0.33 | 369.73           | 0.05  | 0.04  |
| CEEMEA Government Bond Index (CEEMEAGBI)                    | 187.74               | 0.11  | 0.23  | 103.46             | 0.01  | -0.08 | 139.25           | 0.10  | 0.22  |
| Middle East and North Africa Broad Bond Index (MENABBI)     | 172.94               | -0.13 | -0.05 | 172.94             | -0.13 | -0.05 | 172.94           | -0.13 | -0.05 |
| Asian Government Bond Index (AGBI)                          | 191.55               | -0.08 | -0.04 | 167.81             | -0.00 | 0.05  | 168.48           | -0.09 | -0.06 |

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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|---|----------------------|-------|-------|--------------------|-------|-------|------------------|-------|-------|
|   | Index                | Daily | MTD   | Index              | Daily | MTD   | Index            | Daily | MTD   |
| Asian Government Extended Bond Index (AGBI-Extended)                      | 181.57               | -0.15 | -0.20 | 193.03             | -0.08 | -0.13 | 145.53           | -0.16 | -0.22 |
| AsiaPac Government Bond Index (APGBI)                                     | 195.67               | -0.09 | -0.08 | 166.87             | 0.05  | -0.12 | 167.17           | -0.10 | -0.10 |
| Asian Broad Bond Index (ABBI)   | 230.81               | 0.01  | 0.06  | 230.81             | 0.01  | 0.06  | 230.81           | 0.01  | 0.06  |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI)                           | 143.98               | -0.10 | -0.02 | 135.01             | -0.05 | 0.06  | 127.14           | -0.10 | -0.05 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)   | 143.90               | -0.10 | -0.02 | 134.94             | -0.05 | 0.06  | 127.07           | -0.11 | -0.05 |
| Dim Sum (Offshore CNY) Bond Index   | 145.30               | -0.02 | -0.06 | 147.94             | -0.03 | -0.39 | 118.40           | -0.03 | -0.09 |
| Australian Broad Investment-Grade Bond Index (AusBIG)                     | 332.46               | -0.08 | -0.15 | 421.70             | 0.40  | -0.89 | 212.99           | -0.08 | -0.15 |
| Emerging Markets Government Bond Index (EMGBI)                            | 251.71               | -0.06 | 0.09  | 142.33             | -0.06 | 0.17  | 163.29           | -0.06 | 0.07  |
| Emerging Markets Inflation-Linked Securities Index (EMILSI)               | 438.81               | 0.39  | 0.53  | 165.92             | 0.39  | 1.64  | 202.32           | 0.39  | 0.50  |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI)               | 948.34               | -0.10 | 0.02  | 948.34             | -0.10 | 0.02  | 948.34           | -0.10 | 0.02  |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,013.01             | -0.01 | 0.16  | 1,013.01           | -0.01 | 0.16  | 1,013.01         | -0.01 | 0.16  |
| Debt Capacity World Government Bond Index (DCWGBI)                        | 189.52               | -0.09 | -0.27 | 185.86             | -0.11 | -0.88 | 201.21           | -0.09 | -0.27 |
| Time-Weighted US Fallen Angel Bond Index                                  | 799.45               | 0.20  | 0.55  | 799.45             | 0.20  | 0.55  | 799.45           | 0.20  | 0.55  |

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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