

FTSE Russell Indexes - February 24, 2021 Performance (USD Terms)

Pricing Date: February 24, 2021, Settlement Date: February 24, 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)	248.66	-0.20	-1.56	251.40	-0.37	-1.58	278.25	-0.20	-1.55
World Government Bond Index (WGBI)	803.29	-0.27	-1.92	1,063.23	-0.51	-1.96	953.61	-0.27	-1.91
World Government Bond Index - Developed Markets (WGBI - DM)	798.85	-0.27	-1.93	1,063.38	-0.51	-1.96	956.03	-0.27	-1.91
World Government Bond Index - Extended (WGBI - Extended)	808.55	-0.24	-1.76	1,067.30	-0.45	-1.78	952.06	-0.24	-1.77
World Inflation-Linked Securities Index (WorldILSI)	193.14	-0.43	-3.23	171.42	-0.51	-2.47	195.52	-0.44	-3.28
US Broad Investment-Grade Bond Index (USBIG)	1,927.36	-0.17	-1.52	1,927.36	-0.17	-1.52	1,927.36	-0.17	-1.52
US Treasury Index	1,658.96	-0.22	-1.87	1,658.96	-0.22	-1.87	1,658.96	-0.22	-1.87
US High-Yield Market Index	1,192.53	0.02	0.78	1,192.53	0.02	0.78	1,192.53	0.02	0.78
US High-Yield Cash Pay Index	1,167.80	0.02	0.78	1,167.80	0.02	0.78	1,167.80	0.02	0.78
US High-Yield Market Capped Index	412.66	0.02	0.72	412.66	0.02	0.72	412.66	0.02	0.72
US High-Yield Cash Pay Capped Index	408.58	0.02	0.73	408.58	0.02	0.73	408.58	0.02	0.73
LATAM Government Bond Index (LATAMGBI)	243.00	-0.19	-1.54	116.15	0.08	-1.67	161.65	-0.20	-1.67
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.53	-0.21	-1.39	259.66	-0.51	-1.61	293.31	-0.20	-1.34
EMU Government Bond Index (EGBI)	256.81	-0.30	-1.83	265.11	-0.61	-2.04	299.05	-0.30	-1.77
Eurodollar Bond Index	464.10	-0.17	-1.71	464.10	-0.17	-1.71	464.10	-0.17	-1.71
Eurosterling Bond Index	567.14	-0.41	-2.80	511.06	-0.46	-0.21	498.17	-0.42	-2.87
Euroyen Bond Index	185.62	-0.01	-0.13	174.82	-0.78	-1.30	369.18	-0.01	-0.11
CEEMEA Government Bond Index (CEEMEAGBI)	185.68	0.05	-0.87	103.61	-0.33	0.06	137.52	0.05	-1.02
Middle East and North Africa Broad Bond Index (MENABBI)	170.50	-0.07	-1.46	170.50	-0.07	-1.46	170.50	-0.07	-1.46
Asian Government Bond Index (AGBI)	190.74	0.12	-0.46	167.17	0.16	-0.33	167.54	0.11	-0.62

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)	180.71	0.14	-0.67	192.57	0.21	-0.37	144.61	0.13	-0.86
AsiaPac Government Bond Index (APGBI)	194.19	0.05	-0.84	166.72	0.11	-0.22	165.68	0.04	-0.99
Asian Broad Bond Index (ABBI)	229.66	-0.03	-0.45	229.66	-0.03	-0.45	229.66	-0.03	-0.45
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.09	0.04	0.06	135.17	0.16	0.18	126.98	0.03	-0.17
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.01	0.04	0.06	135.10	0.16	0.17	126.91	0.03	-0.18
Dim Sum (Offshore CNY) Bond Index	145.27	-0.03	-0.08	148.08	0.09	-0.30	118.18	-0.04	-0.27
Australian Broad Investment-Grade Bond Index (AusBIG)	325.40	-0.22	-2.27	429.17	-0.09	0.86	208.33	-0.23	-2.33
Emerging Markets Government Bond Index (EMGBI)	250.14	0.04	-0.53	141.58	0.07	-0.35	161.99	0.03	-0.73
Emerging Markets Inflation-Linked Securities Index (EMILSI)	433.83	-0.11	-0.61	163.34	-0.23	0.06	199.66	-0.12	-0.82
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	928.55	0.13	-2.07	928.55	0.13	-2.07	928.55	0.13	-2.07
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	993.55	0.17	-1.76	993.55	0.17	-1.76	993.55	0.17	-1.76
Debt Capacity World Government Bond Index (DCWGBI)	186.23	-0.26	-2.00	183.97	-0.44	-1.89	197.73	-0.26	-1.99
Time-Weighted US Fallen Angel Bond Index	806.96	0.06	1.50	806.96	0.06	1.50	806.96	0.06	1.50

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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