

# FTSE Russell Indexes - February 17, 2021 Performance (USD Terms)

Pricing Date: February 17, 2021, Settlement Date: February 17, 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)	250.49	0.06	-0.84	252.35	-0.24	-1.21	280.30	0.06	-0.82
World Government Bond Index (WGBI)	809.89	0.00	-1.11	1,067.41	-0.34	-1.58	961.49	0.01	-1.10
World Government Bond Index - Developed Markets (WGBI - DM)	805.45	0.00	-1.12	1,067.47	-0.34	-1.58	963.97	0.01	-1.10
World Government Bond Index - Extended (WGBI - Extended)	814.57	-0.00	-1.03	1,071.35	-0.33	-1.41	959.23	0.00	-1.03
World Inflation-Linked Securities Index (WorldILSI)	196.71	0.08	-1.44	173.37	-0.29	-1.37	199.25	0.09	-1.44
US Broad Investment-Grade Bond Index (USBIG)	1,942.35	0.11	-0.76	1,942.35	0.11	-0.76	1,942.35	0.11	-0.76
US Treasury Index	1,671.69	0.06	-1.12	1,671.69	0.06	-1.12	1,671.69	0.06	-1.12
US High-Yield Market Index	1,194.55	-0.04	0.95	1,194.55	-0.04	0.95	1,194.55	-0.04	0.95
US High-Yield Cash Pay Index	1,169.80	-0.04	0.96	1,169.80	-0.04	0.96	1,169.80	-0.04	0.96
US High-Yield Market Capped Index	413.33	-0.04	0.89	413.33	-0.04	0.89	413.33	-0.04	0.89
US High-Yield Cash Pay Capped Index	409.25	-0.04	0.89	409.25	-0.04	0.89	409.25	-0.04	0.89
LATAM Government Bond Index (LATAMGBI)	245.79	-0.23	-0.40	118.07	-0.66	-0.05	163.57	-0.24	-0.50
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.99	0.01	-0.82	259.23	-0.71	-1.77	294.98	0.01	-0.78
EMU Government Bond Index (EGBI)	258.85	-0.04	-1.05	265.23	-0.75	-2.00	301.39	-0.03	-1.00
Eurodollar Bond Index	468.92	0.15	-0.69	468.92	0.15	-0.69	468.92	0.15	-0.69
Eurosterling Bond Index	575.98	0.37	-1.29	510.06	-0.16	-0.41	506.25	0.39	-1.29
Euroyen Bond Index	185.72	-0.09	-0.08	174.93	-0.29	-1.24	369.36	-0.09	-0.06
CEEMEA Government Bond Index (CEEMEAGBI)	186.24	-0.12	-0.57	103.64	-0.86	0.09	138.00	-0.13	-0.68
Middle East and North Africa Broad Bond Index (MENABBI)	171.53	-0.38	-0.87	171.53	-0.38	-0.87	171.53	-0.38	-0.87
Asian Government Bond Index (AGBI)	191.01	-0.10	-0.32	167.84	-0.33	0.07	167.85	-0.11	-0.43

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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Asian Government Extended Bond Index (AGBI-Extended)	181.06	-0.09	-0.48	193.03	-0.28	-0.13	144.97	-0.10	-0.61
AsiaPac Government Bond Index (APGBI)	194.81	-0.16	-0.53	166.96	-0.44	-0.08	166.30	-0.17	-0.62
Asian Broad Bond Index (ABBI)	230.31	0.01	-0.16	230.31	0.01	-0.16	230.31	0.01	-0.16
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.00	0.01	0.00	135.41	0.01	0.36	126.99	-0.00	-0.17
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.92	0.01	-0.00	135.34	0.01	0.35	126.92	-0.00	-0.17
Dim Sum (Offshore CNY) Bond Index	145.16	-0.05	-0.16	148.20	-0.40	-0.22	118.16	-0.06	-0.29
Australian Broad Investment-Grade Bond Index (AusBIG)	329.12	-0.38	-1.16	424.09	-0.86	-0.33	210.84	-0.38	-1.16
Emerging Markets Government Bond Index (EMGBI)	250.91	-0.12	-0.22	142.30	-0.35	0.15	162.59	-0.13	-0.36
Emerging Markets Inflation-Linked Securities Index (EMILSI)	438.53	-0.12	0.46	165.83	-0.67	1.58	201.95	-0.13	0.32
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	937.00	-0.73	-1.18	937.00	-0.73	-1.18	937.00	-0.73	-1.18
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,000.80	-0.76	-1.04	1,000.80	-0.76	-1.04	1,000.80	-0.76	-1.04
Debt Capacity World Government Bond Index (DCWGBI)	187.72	-0.02	-1.22	184.47	-0.48	-1.62	199.32	-0.01	-1.20
Time-Weighted US Fallen Angel Bond Index	808.38	0.05	1.68	808.38	0.05	1.68	808.38	0.05	1.68

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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