

FTSE Russell Indexes - February 22, 2021 Performance (USD Terms)

Pricing Date: February 22, 2021, Settlement Date: February 22, 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)	249.49	-0.08	-1.24	252.47	0.01	-1.16	279.17	-0.08	-1.22
World Government Bond Index (WGBI)	806.48	-0.05	-1.53	1,069.05	0.09	-1.42	957.39	-0.05	-1.52
World Government Bond Index - Developed Markets (WGBI - DM)	802.09	-0.04	-1.53	1,069.38	0.10	-1.41	959.91	-0.04	-1.52
World Government Bond Index - Extended (WGBI - Extended)	811.35	-0.04	-1.42	1,072.33	0.06	-1.32	955.37	-0.05	-1.43
World Inflation-Linked Securities Index (WorldILSI)	194.15	-0.07	-2.72	172.15	0.00	-2.06	196.59	-0.08	-2.76
US Broad Investment-Grade Bond Index (USBIG)	1,932.58	-0.23	-1.25	1,932.58	-0.23	-1.25	1,932.58	-0.23	-1.25
US Treasury Index	1,663.17	-0.18	-1.62	1,663.17	-0.18	-1.62	1,663.17	-0.18	-1.62
US High-Yield Market Index	1,193.26	-0.08	0.84	1,193.26	-0.08	0.84	1,193.26	-0.08	0.84
US High-Yield Cash Pay Index	1,168.48	-0.08	0.84	1,168.48	-0.08	0.84	1,168.48	-0.08	0.84
US High-Yield Market Capped Index	412.90	-0.07	0.78	412.90	-0.07	0.78	412.90	-0.07	0.78
US High-Yield Cash Pay Capped Index	408.80	-0.07	0.78	408.80	-0.07	0.78	408.80	-0.07	0.78
LATAM Government Bond Index (LATAMGBI)	243.51	-0.33	-1.33	115.25	-1.59	-2.43	162.05	-0.32	-1.42
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.55	0.20	-0.99	261.04	0.29	-1.09	294.48	0.20	-0.95
EMU Government Bond Index (EGBI)	258.27	0.25	-1.27	266.94	0.34	-1.37	300.72	0.26	-1.22
Eurodollar Bond Index	465.66	-0.38	-1.38	465.66	-0.38	-1.38	465.66	-0.38	-1.38
Eurosterling Bond Index	571.13	-0.01	-2.12	512.94	0.26	0.16	501.80	-0.01	-2.16
Euroyen Bond Index	185.63	-0.05	-0.13	176.25	0.47	-0.50	369.18	-0.05	-0.11
CEEMEA Government Bond Index (CEEMEAGBI)	185.28	-0.19	-1.08	103.37	-0.46	-0.18	137.24	-0.22	-1.23
Middle East and North Africa Broad Bond Index (MENABBI)	170.77	-0.50	-1.31	170.77	-0.50	-1.31	170.77	-0.50	-1.31
Asian Government Bond Index (AGBI)	190.48	-0.14	-0.60	166.72	-0.36	-0.59	167.32	-0.15	-0.75

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)	180.60	-0.11	-0.73	192.17	-0.21	-0.57	144.55	-0.13	-0.90
AsiaPac Government Bond Index (APGBI)	193.96	-0.29	-0.96	166.28	-0.39	-0.48	165.51	-0.31	-1.09
Asian Broad Bond Index (ABBI)	229.85	-0.19	-0.36	229.85	-0.19	-0.36	229.85	-0.19	-0.36
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.01	0.05	0.01	134.79	-0.11	-0.11	126.94	0.03	-0.21
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.93	0.05	0.00	134.71	-0.11	-0.11	126.87	0.03	-0.21
Dim Sum (Offshore CNY) Bond Index	145.23	0.00	-0.11	147.60	-0.27	-0.62	118.17	-0.02	-0.28
Australian Broad Investment-Grade Bond Index (AusBIG)	325.53	-0.90	-2.23	428.52	-0.37	0.71	208.42	-0.93	-2.29
Emerging Markets Government Bond Index (EMGBI)	250.01	-0.12	-0.58	141.11	-0.47	-0.68	161.94	-0.14	-0.76
Emerging Markets Inflation-Linked Securities Index (EMILSI)	435.52	-0.19	-0.23	162.63	-1.73	-0.38	200.49	-0.21	-0.40
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	929.13	-0.86	-2.01	929.13	-0.86	-2.01	929.13	-0.86	-2.01
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	993.47	-0.78	-1.77	993.47	-0.78	-1.77	993.47	-0.78	-1.77
Debt Capacity World Government Bond Index (DCWGBI)	186.91	-0.05	-1.64	184.76	0.02	-1.47	198.45	-0.04	-1.64
Time-Weighted US Fallen Angel Bond Index	807.05	-0.09	1.51	807.05	-0.09	1.51	807.05	-0.09	1.51

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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