

FTSE Russell Indexes - March 30, 2021 Performance (USD Terms)

Pricing Date: March 30, 2021, Settlement Date: March 30, 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)	247.07	-0.11	-0.44	245.65	-0.28	-2.00	276.55	-0.11	-0.42
World Government Bond Index (WGBI)	799.64	-0.17	-0.18	1,035.46	-0.39	-2.16	949.58	-0.17	-0.16
World Government Bond Index - Developed Markets (WGBI - DM)	795.47	-0.17	-0.16	1,036.10	-0.39	-2.13	952.33	-0.16	-0.13
World Government Bond Index - Extended (WGBI - Extended)	805.18	-0.18	-0.15	1,040.18	-0.39	-2.07	948.21	-0.18	-0.14
World Inflation-Linked Securities Index (WorldILSI)	195.46	-0.49	1.01	170.38	-0.70	-0.42	197.91	-0.49	0.99
US Broad Investment-Grade Bond Index (USBIG)	1,904.03	0.04	-1.11	1,904.03	0.04	-1.11	1,904.03	0.04	-1.11
US Treasury Index	1,637.40	0.05	-1.02	1,637.40	0.05	-1.02	1,637.40	0.05	-1.02
US High-Yield Market Index	1,187.01	-0.02	0.03	1,187.01	-0.02	0.03	1,187.01	-0.02	0.03
US High-Yield Cash Pay Index	1,162.59	-0.02	0.05	1,162.59	-0.02	0.05	1,162.59	-0.02	0.05
US High-Yield Market Capped Index	411.08	-0.02	0.08	411.08	-0.02	0.08	411.08	-0.02	0.08
US High-Yield Cash Pay Capped Index	407.08	-0.02	0.10	407.08	-0.02	0.10	407.08	-0.02	0.10
LATAM Government Bond Index (LATAMGBI)	233.59	-0.38	-3.24	108.47	-0.11	-4.22	155.23	-0.40	-3.37
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.04	-0.23	0.00	250.71	-0.54	-3.38	292.97	-0.22	0.08
EMU Government Bond Index (EGBI)	256.53	-0.28	0.02	256.19	-0.59	-3.36	298.95	-0.27	0.09
Eurodollar Bond Index	457.16	0.09	-1.57	457.16	0.09	-1.57	457.16	0.09	-1.57
Eurosterling Bond Index	564.63	-0.32	-0.03	494.85	-0.75	-1.95	496.17	-0.32	-0.01
Euroyen Bond Index	185.72	-0.13	0.13	167.98	-0.61	-3.29	369.52	-0.12	0.16
CEEMEA Government Bond Index (CEEMEAGBI)	182.12	-0.30	-1.38	97.33	-0.50	-4.24	134.69	-0.29	-1.51
Middle East and North Africa Broad Bond Index (MENABBI)	168.26	-0.09	-0.96	168.26	-0.09	-0.96	168.26	-0.09	-0.96
Asian Government Bond Index (AGBI)	190.01	-0.22	-0.05	163.32	-0.34	-1.60	166.59	-0.22	-0.21

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)	180.25	-0.15	0.03	188.58	-0.51	-1.16	143.91	-0.15	-0.18
AsiaPac Government Bond Index (APGBI)	193.30	-0.28	0.10	162.15	-0.44	-1.52	164.68	-0.28	-0.03
Asian Broad Bond Index (ABBI)	227.22	-0.19	-0.59	227.22	-0.19	-0.59	227.22	-0.19	-0.59
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.88	0.01	0.55	133.55	-0.07	-1.10	127.32	-0.00	0.30
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.80	0.01	0.54	133.47	-0.07	-1.10	127.24	-0.00	0.30
Dim Sum (Offshore CNY) Bond Index	145.76	-0.02	0.29	145.85	0.03	-1.18	118.32	-0.03	0.10
Australian Broad Investment-Grade Bond Index (AusBIG)	322.84	-0.57	0.60	408.64	-0.96	-1.25	206.79	-0.56	0.61
Emerging Markets Government Bond Index (EMGBI)	248.12	-0.13	-0.49	136.95	-0.20	-2.38	160.33	-0.13	-0.68
Emerging Markets Inflation-Linked Securities Index (EMILSI)	424.92	-0.01	-1.56	152.31	0.37	-3.85	195.13	-0.03	-1.77
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	903.31	-0.50	-1.86	903.31	-0.50	-1.86	903.31	-0.50	-1.86
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	972.00	-0.48	-1.34	972.00	-0.48	-1.34	972.00	-0.48	-1.34
Debt Capacity World Government Bond Index (DCWGBI)	185.18	-0.24	-0.26	178.37	-0.45	-2.39	196.66	-0.23	-0.24
Time-Weighted US Fallen Angel Bond Index	796.10	-0.02	-0.73	796.10	-0.02	-0.73	796.10	-0.02	-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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