

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

Pricing Date: March 17, 2021, Settlement Date: March 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)	247.12	-0.19	-0.43	247.35	-0.19	-1.32	276.57	-0.18	-0.41
World Government Bond Index (WGBI)	799.72	-0.25	-0.17	1,044.27	-0.27	-1.32	949.59	-0.24	-0.16
World Government Bond Index - Developed Markets (WGBI - DM)	795.48	-0.24	-0.16	1,044.81	-0.26	-1.31	952.23	-0.24	-0.14
World Government Bond Index - Extended (WGBI - Extended)	805.04	-0.23	-0.16	1,048.71	-0.25	-1.27	948.02	-0.22	-0.16
World Inflation-Linked Securities Index (WorldILSI)	195.87	-0.28	1.22	172.11	-0.30	0.59	198.35	-0.28	1.21
US Broad Investment-Grade Bond Index (USBIG)	1,904.65	-0.06	-1.08	1,904.65	-0.06	-1.08	1,904.65	-0.06	-1.08
US Treasury Index	1,638.60	-0.08	-0.94	1,638.60	-0.08	-0.94	1,638.60	-0.08	-0.94
US High-Yield Market Index	1,181.92	-0.25	-0.39	1,181.92	-0.25	-0.39	1,181.92	-0.25	-0.39
US High-Yield Cash Pay Index	1,157.53	-0.25	-0.38	1,157.53	-0.25	-0.38	1,157.53	-0.25	-0.38
US High-Yield Market Capped Index	409.35	-0.23	-0.34	409.35	-0.23	-0.34	409.35	-0.23	-0.34
US High-Yield Cash Pay Capped Index	405.36	-0.23	-0.32	405.36	-0.23	-0.32	405.36	-0.23	-0.32
LATAM Government Bond Index (LATAMGBI)	237.21	-0.61	-1.75	111.43	-1.23	-1.61	157.69	-0.61	-1.84
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.15	-0.40	0.05	254.60	-0.32	-1.88	293.00	-0.39	0.08
EMU Government Bond Index (EGBI)	256.57	-0.52	0.04	260.10	-0.44	-1.89	298.90	-0.51	0.08
Eurodollar Bond Index	456.30	-0.14	-1.75	456.30	-0.14	-1.75	456.30	-0.14	-1.75
Eurosterling Bond Index	563.87	-0.42	-0.16	500.47	-0.47	-0.84	495.45	-0.41	-0.15
Euroyen Bond Index	185.77	-0.05	0.16	169.70	-0.23	-2.30	369.57	-0.05	0.18
CEEMEA Government Bond Index (CEEMEAGBI)	183.55	-0.16	-0.61	99.92	-0.64	-1.69	135.77	-0.17	-0.72
Middle East and North Africa Broad Bond Index (MENABBI)	168.31	0.07	-0.92	168.31	0.07	-0.92	168.31	0.07	-0.92
Asian Government Bond Index (AGBI)	189.43	-0.02	-0.35	164.06	-0.08	-1.15	166.20	-0.03	-0.44

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)	179.37	-0.00	-0.46	189.25	-0.04	-0.81	143.34	-0.01	-0.58
AsiaPac Government Bond Index (APGBI)	192.88	-0.05	-0.11	163.21	-0.18	-0.87	164.43	-0.06	-0.19
Asian Broad Bond Index (ABBI)	227.16	0.03	-0.61	227.16	0.03	-0.61	227.16	0.03	-0.61
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.44	0.02	0.24	134.47	-0.01	-0.42	127.07	0.01	0.11
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.36	0.02	0.24	134.40	-0.01	-0.42	126.99	0.01	0.10
Dim Sum (Offshore CNY) Bond Index	145.67	0.02	0.23	147.26	-0.11	-0.23	118.35	0.01	0.12
Australian Broad Investment-Grade Bond Index (AusBIG)	323.96	-0.10	0.95	415.88	-0.63	0.50	207.51	-0.10	0.96
Emerging Markets Government Bond Index (EMGBI)	248.38	-0.08	-0.38	138.63	-0.29	-1.17	160.61	-0.09	-0.51
Emerging Markets Inflation-Linked Securities Index (EMILSI)	430.51	-0.06	-0.26	157.16	-1.03	-0.79	197.83	-0.06	-0.41
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	911.38	-0.11	-0.98	911.38	-0.11	-0.98	911.38	-0.11	-0.98
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	978.15	-0.08	-0.71	978.15	-0.08	-0.71	978.15	-0.08	-0.71
Debt Capacity World Government Bond Index (DCWGBI)	185.31	-0.28	-0.19	180.30	-0.34	-1.33	196.78	-0.28	-0.18
Time-Weighted US Fallen Angel Bond Index	794.18	-0.36	-0.97	794.18	-0.36	-0.97	794.18	-0.36	-0.97

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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