

# FTSE Russell Indexes - March 15, 2021 Performance (USD Terms)

Pricing Date: March 15, 2021, Settlement Date: March 15, 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)	247.64	0.15	-0.21	247.96	0.07	-1.07	277.15	0.15	-0.20
World Government Bond Index (WGBI)	801.89	0.18	0.10	1,047.58	0.08	-1.01	952.11	0.18	0.11
World Government Bond Index - Developed Markets (WGBI - DM)	797.61	0.19	0.11	1,048.06	0.08	-1.00	954.72	0.19	0.12
World Government Bond Index - Extended (WGBI - Extended)	806.99	0.16	0.08	1,051.54	0.06	-1.00	950.28	0.16	0.08
World Inflation-Linked Securities Index (WorldILSI)	196.25	0.62	1.41	172.36	0.51	0.74	198.72	0.62	1.40
US Broad Investment-Grade Bond Index (USBIG)	1,906.99	0.11	-0.96	1,906.99	0.11	-0.96	1,906.99	0.11	-0.96
US Treasury Index	1,641.20	0.17	-0.79	1,641.20	0.17	-0.79	1,641.20	0.17	-0.79
US High-Yield Market Index	1,184.81	-0.02	-0.15	1,184.81	-0.02	-0.15	1,184.81	-0.02	-0.15
US High-Yield Cash Pay Index	1,160.32	-0.02	-0.14	1,160.32	-0.02	-0.14	1,160.32	-0.02	-0.14
US High-Yield Market Capped Index	410.27	-0.01	-0.11	410.27	-0.01	-0.11	410.27	-0.01	-0.11
US High-Yield Cash Pay Capped Index	406.25	-0.01	-0.10	406.25	-0.01	-0.10	406.25	-0.01	-0.10
LATAM Government Bond Index (LATAMGBI)	238.80	-0.14	-1.09	112.11	-0.42	-1.01	158.78	-0.15	-1.16
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.24	0.23	0.48	255.97	0.04	-1.35	294.24	0.23	0.51
EMU Government Bond Index (EGBI)	258.06	0.26	0.62	261.87	0.08	-1.22	300.59	0.26	0.64
Eurodollar Bond Index	456.99	0.11	-1.60	456.99	0.11	-1.60	456.99	0.11	-1.60
Eurosterling Bond Index	566.17	0.20	0.24	501.68	-0.03	-0.60	497.45	0.20	0.25
Euroyen Bond Index	185.76	0.04	0.15	169.83	-0.09	-2.22	369.53	0.04	0.17
CEEMEA Government Bond Index (CEEMEAGBI)	183.82	0.06	-0.46	100.39	0.13	-1.24	135.99	0.04	-0.56
Middle East and North Africa Broad Bond Index (MENABBI)	168.04	0.11	-1.08	168.04	0.11	-1.08	168.04	0.11	-1.08
Asian Government Bond Index (AGBI)	189.29	-0.10	-0.43	163.80	-0.14	-1.31	166.10	-0.12	-0.50

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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Asian Government Extended Bond Index (AGBI-Extended)	179.25	-0.08	-0.52	189.07	-0.02	-0.91	143.26	-0.11	-0.63
AsiaPac Government Bond Index (APGBI)	192.65	-0.14	-0.23	162.98	-0.21	-1.02	164.26	-0.16	-0.29
Asian Broad Bond Index (ABBI)	226.92	0.01	-0.72	226.92	0.01	-0.72	226.92	0.01	-0.72
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.37	0.00	0.19	134.40	0.03	-0.47	127.03	-0.02	0.07
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.29	0.00	0.19	134.32	0.03	-0.47	126.95	-0.02	0.07
Dim Sum (Offshore CNY) Bond Index	145.65	0.03	0.21	147.44	0.05	-0.11	118.34	0.01	0.11
Australian Broad Investment-Grade Bond Index (AusBIG)	322.76	-0.24	0.58	415.57	-0.49	0.43	206.74	-0.24	0.58
Emerging Markets Government Bond Index (EMGBI)	248.52	-0.05	-0.33	138.85	-0.07	-1.02	160.73	-0.07	-0.43
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.27	-0.12	-0.08	157.62	-0.70	-0.50	198.22	-0.15	-0.21
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	908.40	0.06	-1.31	908.40	0.06	-1.31	908.40	0.06	-1.31
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	975.54	0.04	-0.98	975.54	0.04	-0.98	975.54	0.04	-0.98
Debt Capacity World Government Bond Index (DCWGBI)	185.84	0.16	0.09	180.90	0.04	-1.00	197.34	0.16	0.10
Time-Weighted US Fallen Angel Bond Index	797.19	-0.10	-0.59	797.19	-0.10	-0.59	797.19	-0.10	-0.59

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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