

# FTSE Russell Indexes - March 4, 2021 Performance (USD Terms)

Pricing Date: March 4, 2021, Settlement Date: March 4, 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)	248.04	-0.13	-0.05	249.66	-0.27	-0.40	277.58	-0.13	-0.05
World Government Bond Index (WGBI)	801.71	-0.12	0.07	1,054.52	-0.31	-0.36	951.85	-0.12	0.08
World Government Bond Index - Developed Markets (WGBI - DM)	797.35	-0.11	0.08	1,054.88	-0.31	-0.35	954.36	-0.11	0.08
World Government Bond Index - Extended (WGBI - Extended)	806.94	-0.11	0.07	1,058.67	-0.30	-0.33	950.23	-0.11	0.07
World Inflation-Linked Securities Index (WorldILSI)	195.09	0.31	0.82	172.26	0.28	0.68	197.57	0.31	0.82
US Broad Investment-Grade Bond Index (USBIG)	1,916.20	-0.31	-0.48	1,916.20	-0.31	-0.48	1,916.20	-0.31	-0.48
US Treasury Index	1,646.88	-0.36	-0.44	1,646.88	-0.36	-0.44	1,646.88	-0.36	-0.44
US High-Yield Market Index	1,187.92	-0.16	0.11	1,187.92	-0.16	0.11	1,187.92	-0.16	0.11
US High-Yield Cash Pay Index	1,163.34	-0.16	0.12	1,163.34	-0.16	0.12	1,163.34	-0.16	0.12
US High-Yield Market Capped Index	411.20	-0.16	0.12	411.20	-0.16	0.12	411.20	-0.16	0.12
US High-Yield Cash Pay Capped Index	407.16	-0.16	0.12	407.16	-0.16	0.12	407.16	-0.16	0.12
LATAM Government Bond Index (LATAMGBI)	239.40	-0.69	-0.84	112.22	0.26	-0.92	159.27	-0.71	-0.86
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.68	0.10	0.26	258.06	-0.17	-0.54	293.52	0.11	0.27
EMU Government Bond Index (EGBI)	257.10	0.13	0.25	263.63	-0.15	-0.55	299.43	0.13	0.25
Eurodollar Bond Index	460.65	-0.34	-0.81	460.65	-0.34	-0.81	460.65	-0.34	-0.81
Eurosterling Bond Index	568.86	0.33	0.72	508.72	0.44	0.79	499.79	0.33	0.72
Euroyen Bond Index	185.66	-0.05	0.10	172.15	-0.65	-0.89	369.30	-0.05	0.10
CEEMEA Government Bond Index (CEEMEAGBI)	184.83	-0.08	0.09	101.40	-0.36	-0.24	136.84	-0.09	0.06
Middle East and North Africa Broad Bond Index (MENABBI)	169.13	-0.34	-0.44	169.13	-0.34	-0.44	169.13	-0.34	-0.44
Asian Government Bond Index (AGBI)	190.05	-0.07	-0.03	165.66	-0.25	-0.19	166.86	-0.07	-0.05

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)	179.94	-0.06	-0.14	190.67	-0.25	-0.07	143.92	-0.07	-0.17
AsiaPac Government Bond Index (APGBI)	193.29	-0.14	0.10	164.75	-0.29	0.06	164.87	-0.14	0.08
Asian Broad Bond Index (ABBI)	228.46	-0.14	-0.04	228.46	-0.14	-0.04	228.46	-0.14	-0.04
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.14	-0.01	0.03	134.91	-0.11	-0.10	126.93	-0.02	0.00
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.06	-0.01	0.03	134.83	-0.12	-0.10	126.86	-0.02	0.00
Dim Sum (Offshore CNY) Bond Index	145.48	0.04	0.09	147.85	-0.02	0.17	118.29	0.03	0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	322.61	-0.46	0.53	419.25	-0.42	1.32	206.64	-0.46	0.54
Emerging Markets Government Bond Index (EMGBI)	249.17	-0.12	-0.07	139.93	-0.14	-0.25	161.28	-0.13	-0.09
Emerging Markets Inflation-Linked Securities Index (EMILSI)	429.56	-0.07	-0.48	157.71	1.53	-0.44	197.62	-0.10	-0.51
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	916.70	-0.43	-0.41	916.70	-0.43	-0.41	916.70	-0.43	-0.41
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	983.05	-0.38	-0.22	983.05	-0.38	-0.22	983.05	-0.38	-0.22
Debt Capacity World Government Bond Index (DCWGBI)	185.90	-0.09	0.13	182.30	-0.26	-0.24	197.40	-0.09	0.13
Time-Weighted US Fallen Angel Bond Index	802.50	-0.11	0.07	802.50	-0.11	0.07	802.50	-0.11	0.07

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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