

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

Pricing Date: March 22, 2021, Settlement Date: March 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)	247.28	0.21	-0.36	247.80	0.28	-1.14	276.77	0.21	-0.34
World Government Bond Index (WGBI)	800.75	0.25	-0.05	1,047.34	0.34	-1.03	950.84	0.25	-0.03
World Government Bond Index - Developed Markets (WGBI - DM)	796.49	0.25	-0.03	1,047.83	0.34	-1.02	953.49	0.25	-0.01
World Government Bond Index - Extended (WGBI - Extended)	806.21	0.23	-0.02	1,051.78	0.31	-0.98	949.40	0.23	-0.01
World Inflation-Linked Securities Index (WorldILSI)	195.80	0.33	1.19	172.04	0.32	0.55	198.28	0.33	1.18
US Broad Investment-Grade Bond Index (USBIG)	1,904.41	0.26	-1.09	1,904.41	0.26	-1.09	1,904.41	0.26	-1.09
US Treasury Index	1,639.20	0.34	-0.91	1,639.20	0.34	-0.91	1,639.20	0.34	-0.91
US High-Yield Market Index	1,182.20	0.31	-0.37	1,182.20	0.31	-0.37	1,182.20	0.31	-0.37
US High-Yield Cash Pay Index	1,157.82	0.31	-0.36	1,157.82	0.31	-0.36	1,157.82	0.31	-0.36
US High-Yield Market Capped Index	409.49	0.30	-0.30	409.49	0.30	-0.30	409.49	0.30	-0.30
US High-Yield Cash Pay Capped Index	405.49	0.30	-0.29	405.49	0.30	-0.29	405.49	0.30	-0.29
LATAM Government Bond Index (LATAMGBI)	237.05	-0.07	-1.81	112.24	-0.58	-0.90	157.51	-0.08	-1.95
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.50	0.08	0.19	255.55	0.27	-1.51	293.44	0.08	0.24
EMU Government Bond Index (EGBI)	257.08	0.09	0.24	261.22	0.28	-1.46	299.52	0.10	0.28
Eurodollar Bond Index	456.93	0.29	-1.62	456.93	0.29	-1.62	456.93	0.29	-1.62
Eurosterling Bond Index	564.50	0.22	-0.05	499.87	0.09	-0.96	496.02	0.22	-0.04
Euroyen Bond Index	185.77	0.08	0.16	170.54	0.24	-1.81	369.59	0.08	0.18
CEEMEA Government Bond Index (CEEMEAGBI)	182.54	-0.36	-1.16	99.52	-0.70	-2.09	135.00	-0.35	-1.28
Middle East and North Africa Broad Bond Index (MENABBI)	168.24	-0.01	-0.97	168.24	-0.01	-0.97	168.24	-0.01	-0.97
Asian Government Bond Index (AGBI)	189.93	0.08	-0.09	164.48	0.06	-0.90	166.59	0.06	-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)	179.88	0.11	-0.18	189.84	0.14	-0.51	143.69	0.09	-0.33
AsiaPac Government Bond Index (APGBI)	193.28	0.12	0.10	163.66	0.11	-0.60	164.74	0.10	-0.00
Asian Broad Bond Index (ABBI)	227.67	0.12	-0.39	227.67	0.12	-0.39	227.67	0.12	-0.39
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.66	0.06	0.39	134.52	-0.04	-0.38	127.21	0.03	0.22
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.58	0.06	0.39	134.45	-0.04	-0.38	127.14	0.03	0.22
Dim Sum (Offshore CNY) Bond Index	145.73	0.02	0.27	147.45	0.13	-0.10	118.35	0.00	0.12
Australian Broad Investment-Grade Bond Index (AusBIG)	323.58	0.27	0.83	417.59	0.31	0.92	207.27	0.27	0.84
Emerging Markets Government Bond Index (EMGBI)	248.29	-0.07	-0.42	138.67	-0.28	-1.15	160.50	-0.09	-0.58
Emerging Markets Inflation-Linked Securities Index (EMILSI)	428.52	-0.19	-0.72	158.22	-1.52	-0.12	196.79	-0.21	-0.93
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	907.33	-0.50	-1.42	907.33	-0.50	-1.42	907.33	-0.50	-1.42
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	976.12	-0.21	-0.92	976.12	-0.21	-0.92	976.12	-0.21	-0.92
Debt Capacity World Government Bond Index (DCWGBI)	185.52	0.20	-0.08	180.84	0.31	-1.04	197.01	0.20	-0.07
Time-Weighted US Fallen Angel Bond Index	792.05	0.33	-1.23	792.05	0.33	-1.23	792.05	0.33	-1.23

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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