

FTSE Russell Indexes - April 9, 2021 Performance (USD Terms)

Pricing Date: April 9, 2021, Settlement Date: April 9, 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)	247.83	-0.16	0.30	247.74	-0.21	0.75	277.42	-0.16	0.30
World Government Bond Index (WGBI)	801.06	-0.20	0.21	1,044.16	-0.28	0.77	951.33	-0.20	0.22
World Government Bond Index - Developed Markets (WGBI - DM)	796.76	-0.20	0.20	1,044.34	-0.27	0.74	953.94	-0.20	0.21
World Government Bond Index - Extended (WGBI - Extended)	806.63	-0.17	0.20	1,048.68	-0.26	0.73	949.91	-0.17	0.21
World Inflation-Linked Securities Index (WorldILSI)	196.28	-0.32	0.42	171.90	-0.36	0.61	198.75	-0.32	0.42
US Broad Investment-Grade Bond Index (USBIG)	1,913.60	-0.10	0.54	1,913.60	-0.10	0.54	1,913.60	-0.10	0.54
US Treasury Index	1,643.52	-0.12	0.54	1,643.52	-0.12	0.54	1,643.52	-0.12	0.54
US High-Yield Market Index	1,198.20	-0.06	0.69	1,198.20	-0.06	0.69	1,198.20	-0.06	0.69
US High-Yield Cash Pay Index	1,173.47	-0.06	0.68	1,173.47	-0.06	0.68	1,173.47	-0.06	0.68
US High-Yield Market Capped Index	414.85	-0.06	0.67	414.85	-0.06	0.67	414.85	-0.06	0.67
US High-Yield Cash Pay Capped Index	410.79	-0.06	0.66	410.79	-0.06	0.66	410.79	-0.06	0.66
LATAM Government Bond Index (LATAMGBI)	236.12	-0.13	1.16	112.34	-0.69	2.42	156.80	-0.14	1.12
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.28	-0.25	-0.04	254.42	-0.32	1.12	293.29	-0.26	-0.02
EMU Government Bond Index (EGBI)	256.44	-0.33	-0.21	259.64	-0.39	0.95	298.88	-0.33	-0.19
Eurodollar Bond Index	460.83	-0.14	0.73	460.83	-0.14	0.73	460.83	-0.14	0.73
Eurosterling Bond Index	567.83	-0.14	0.62	498.32	-0.14	0.13	498.98	-0.14	0.62
Euroyen Bond Index	185.83	-0.04	0.13	169.18	-0.33	0.96	369.80	-0.04	0.14
CEEMEA Government Bond Index (CEEMEAGBI)	183.24	-0.03	0.39	99.75	-0.41	1.66	135.40	-0.04	0.33
Middle East and North Africa Broad Bond Index (MENABBI)	169.33	-0.08	0.79	169.33	-0.08	0.79	169.33	-0.08	0.79
Asian Government Bond Index (AGBI)	190.71	0.13	0.33	164.38	-0.04	0.46	167.11	0.12	0.28

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)	180.98	0.13	0.41	188.94	-0.05	0.00	144.39	0.13	0.34
AsiaPac Government Bond Index (APGBI)	194.08	0.10	0.38	163.29	-0.06	0.52	165.28	0.10	0.34
Asian Broad Bond Index (ABBI)	227.80	-0.06	0.24	227.80	-0.06	0.24	227.80	-0.06	0.24
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	145.07	0.08	0.09	133.90	-0.07	0.03	127.39	0.07	0.02
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.98	0.08	0.08	133.82	-0.07	0.02	127.31	0.07	0.02
Dim Sum (Offshore CNY) Bond Index	145.95	0.04	0.12	146.48	0.09	0.19	118.38	0.03	0.06
Australian Broad Investment-Grade Bond Index (AusBIG)	324.71	-0.11	0.56	412.56	-0.23	0.72	208.00	-0.11	0.56
Emerging Markets Government Bond Index (EMGBI)	249.31	0.04	0.42	138.47	-0.18	0.69	160.97	0.03	0.35
Emerging Markets Inflation-Linked Securities Index (EMILSI)	427.87	-0.09	0.63	156.70	-0.81	1.28	196.18	-0.10	0.52
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	914.51	-0.04	1.17	914.51	-0.04	1.17	914.51	-0.04	1.17
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	984.50	-0.01	1.21	984.50	-0.01	1.21	984.50	-0.01	1.21
Debt Capacity World Government Bond Index (DCWGBI)	185.70	-0.20	0.24	180.51	-0.27	0.99	197.22	-0.20	0.25
Time-Weighted US Fallen Angel Bond Index	805.35	-0.00	0.90	805.35	-0.00	0.90	805.35	-0.00	0.90

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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