

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

Pricing Date: March 9, 2021, Settlement Date: March 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)	247.88	0.16	-0.12	248.01	0.27	-1.05	277.41	0.16	-0.11
World Government Bond Index (WGBI)	802.67	0.20	0.19	1,047.79	0.33	-0.99	953.00	0.20	0.20
World Government Bond Index - Developed Markets (WGBI - DM)	798.35	0.20	0.20	1,048.41	0.33	-0.97	955.57	0.20	0.21
World Government Bond Index - Extended (WGBI - Extended)	807.78	0.18	0.18	1,051.60	0.30	-1.00	951.21	0.18	0.18
World Inflation-Linked Securities Index (WorldILSI)	195.81	0.52	1.19	171.81	0.79	0.42	198.28	0.52	1.18
US Broad Investment-Grade Bond Index (USBIG)	1,912.74	0.19	-0.66	1,912.74	0.19	-0.66	1,912.74	0.19	-0.66
US Treasury Index	1,648.68	0.26	-0.33	1,648.68	0.26	-0.33	1,648.68	0.26	-0.33
US High-Yield Market Index	1,183.89	-0.09	-0.23	1,183.89	-0.09	-0.23	1,183.89	-0.09	-0.23
US High-Yield Cash Pay Index	1,159.37	-0.10	-0.23	1,159.37	-0.10	-0.23	1,159.37	-0.10	-0.23
US High-Yield Market Capped Index	409.86	-0.08	-0.21	409.86	-0.08	-0.21	409.86	-0.08	-0.21
US High-Yield Cash Pay Capped Index	405.83	-0.09	-0.21	405.83	-0.09	-0.21	405.83	-0.09	-0.21
LATAM Government Bond Index (LATAMGBI)	239.29	-0.05	-0.89	110.28	0.10	-2.62	159.16	-0.06	-0.92
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.70	0.18	0.27	254.71	0.39	-1.84	293.57	0.18	0.28
EMU Government Bond Index (EGBI)	257.35	0.25	0.34	260.42	0.47	-1.76	299.73	0.25	0.36
Eurodollar Bond Index	457.97	0.20	-1.39	457.97	0.20	-1.39	457.97	0.20	-1.39
Eurosterling Bond Index	569.32	0.15	0.80	505.54	0.73	0.16	500.18	0.15	0.80
Euroyen Bond Index	185.60	0.01	0.07	170.22	0.07	-2.00	369.21	0.01	0.08
CEEMEA Government Bond Index (CEEMEAGBI)	183.60	0.11	-0.58	99.18	0.61	-2.43	135.90	0.10	-0.62
Middle East and North Africa Broad Bond Index (MENABBI)	167.48	0.14	-1.41	167.48	0.14	-1.41	167.48	0.14	-1.41
Asian Government Bond Index (AGBI)	189.55	-0.05	-0.29	163.68	-0.13	-1.38	166.38	-0.05	-0.33

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)	179.51	-0.07	-0.38	188.75	-0.06	-1.08	143.53	-0.07	-0.44
AsiaPac Government Bond Index (APGBI)	192.87	-0.03	-0.11	162.76	-0.05	-1.15	164.49	-0.03	-0.15
Asian Broad Bond Index (ABBI)	226.71	-0.07	-0.81	226.71	-0.07	-0.81	226.71	-0.07	-0.81
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.30	0.02	0.14	134.02	0.11	-0.75	127.02	0.01	0.07
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.22	0.02	0.14	133.94	0.11	-0.75	126.95	0.01	0.07
Dim Sum (Offshore CNY) Bond Index	145.50	-0.01	0.11	146.75	0.33	-0.58	118.27	-0.01	0.05
Australian Broad Investment-Grade Bond Index (AusBIG)	322.72	0.18	0.56	413.66	0.52	-0.03	206.70	0.18	0.57
Emerging Markets Government Bond Index (EMGBI)	248.49	-0.04	-0.34	138.06	0.09	-1.58	160.80	-0.05	-0.39
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.50	-0.10	-0.03	153.95	-0.52	-2.82	198.43	-0.10	-0.11
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	901.04	-0.03	-2.11	901.04	-0.03	-2.11	901.04	-0.03	-2.11
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	968.23	-0.01	-1.72	968.23	-0.01	-1.72	968.23	-0.01	-1.72
Debt Capacity World Government Bond Index (DCWGBI)	186.01	0.20	0.19	180.73	0.40	-1.10	197.52	0.19	0.19
Time-Weighted US Fallen Angel Bond Index	799.24	-0.14	-0.34	799.24	-0.14	-0.34	799.24	-0.14	-0.34

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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