

FTSE Russell Indexes - March 8, 2021 Performance (USD Terms)

Pricing Date: March 8, 2021, Settlement Date: March 8, 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)	247.49	-0.15	-0.28	247.34	-0.35	-1.32	276.97	-0.15	-0.27
World Government Bond Index (WGBI)	801.10	-0.11	-0.00	1,044.29	-0.36	-1.32	951.14	-0.10	0.00
World Government Bond Index - Developed Markets (WGBI - DM)	796.78	-0.11	0.01	1,044.96	-0.35	-1.29	953.70	-0.10	0.01
World Government Bond Index - Extended (WGBI - Extended)	806.32	-0.11	-0.01	1,048.46	-0.40	-1.29	949.49	-0.10	-0.01
World Inflation-Linked Securities Index (WorldILSI)	194.81	-0.14	0.67	170.47	-0.28	-0.37	197.26	-0.14	0.66
US Broad Investment-Grade Bond Index (USBIG)	1,909.04	-0.25	-0.85	1,909.04	-0.25	-0.85	1,909.04	-0.25	-0.85
US Treasury Index	1,644.39	-0.21	-0.59	1,644.39	-0.21	-0.59	1,644.39	-0.21	-0.59
US High-Yield Market Index	1,184.98	-0.03	-0.14	1,184.98	-0.03	-0.14	1,184.98	-0.03	-0.14
US High-Yield Cash Pay Index	1,160.49	-0.03	-0.13	1,160.49	-0.03	-0.13	1,160.49	-0.03	-0.13
US High-Yield Market Capped Index	410.21	-0.02	-0.13	410.21	-0.02	-0.13	410.21	-0.02	-0.13
US High-Yield Cash Pay Capped Index	406.19	-0.02	-0.12	406.19	-0.02	-0.12	406.19	-0.02	-0.12
LATAM Government Bond Index (LATAMGBI)	239.41	-0.12	-0.83	110.17	-0.54	-2.72	159.26	-0.13	-0.87
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.25	-0.03	0.09	253.71	-0.46	-2.22	293.05	-0.02	0.10
EMU Government Bond Index (EGBI)	256.69	-0.00	0.09	259.21	-0.43	-2.22	298.98	0.00	0.10
Eurodollar Bond Index	457.08	-0.41	-1.58	457.08	-0.41	-1.58	457.08	-0.41	-1.58
Eurosterling Bond Index	568.46	0.20	0.65	501.89	0.15	-0.56	499.41	0.20	0.65
Euroyen Bond Index	185.59	-0.21	0.06	170.10	-0.76	-2.07	369.17	-0.20	0.07
CEEMEA Government Bond Index (CEEMEAGBI)	183.39	-0.44	-0.69	98.58	-0.91	-3.02	135.77	-0.45	-0.72
Middle East and North Africa Broad Bond Index (MENABBI)	167.24	-0.65	-1.56	167.24	-0.65	-1.56	167.24	-0.65	-1.56
Asian Government Bond Index (AGBI)	189.64	-0.15	-0.24	163.90	-0.82	-1.25	166.47	-0.16	-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)	179.63	-0.12	-0.31	188.87	-0.71	-1.01	143.64	-0.13	-0.37
AsiaPac Government Bond Index (APGBI)	192.93	-0.09	-0.09	162.85	-0.65	-1.10	164.54	-0.10	-0.12
Asian Broad Bond Index (ABBI)	226.87	-0.42	-0.74	226.87	-0.42	-0.74	226.87	-0.42	-0.74
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.27	0.00	0.12	133.88	-0.71	-0.86	127.01	-0.02	0.06
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.19	0.00	0.12	133.80	-0.72	-0.86	126.93	-0.02	0.06
Dim Sum (Offshore CNY) Bond Index	145.51	0.06	0.12	146.26	-0.35	-0.91	118.29	0.04	0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	322.15	0.18	0.39	411.54	0.26	-0.55	206.34	0.18	0.39
Emerging Markets Government Bond Index (EMGBI)	248.59	-0.18	-0.30	137.94	-0.81	-1.67	160.87	-0.20	-0.35
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.92	0.29	0.07	154.75	-0.37	-2.31	198.63	0.26	-0.00
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	901.34	-0.83	-2.07	901.34	-0.83	-2.07	901.34	-0.83	-2.07
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	968.29	-0.77	-1.71	968.29	-0.77	-1.71	968.29	-0.77	-1.71
Debt Capacity World Government Bond Index (DCWGBI)	185.64	-0.08	-0.01	180.00	-0.36	-1.50	197.13	-0.08	-0.01
Time-Weighted US Fallen Angel Bond Index	800.37	-0.08	-0.19	800.37	-0.08	-0.19	800.37	-0.08	-0.19

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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