

FTSE Russell Indexes - January 30, 2023 Performance (JPY Terms)

Pricing Date: January 30, 2023, Settlement Date: January 30, 2023

Index	Local Currency Terms			JPY Terms Unhedged			JPY Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	219.39	-0.28	2.29	241.07	0.07	1.92	145.94	-0.30	1.98
World Government Bond Index (WGBI)	707.11	-0.23	1.95	445.85	0.11	1.82	346.09	-0.25	1.68
World Government Bond Index - Developed Markets (WGBI - DM)	700.39	-0.24	2.01	443.88	0.09	1.78	345.99	-0.26	1.74
World Government Bond Index - Extended (WGBI - Extended)	720.93	-0.21	1.92	454.20	0.15	1.92	349.28	-0.23	1.65
World Inflation-Linked Securities Index (WorldILSI)	178.54	-0.19	2.57	161.11	0.18	2.77	145.35	-0.21	2.24
US Broad Investment-Grade Bond Index (USBIG)	1,729.74	-0.29	2.78	498.99	-0.01	1.53	388.03	-0.32	2.36
US Treasury Index	1,493.24	-0.19	2.36	431.17	0.09	1.12	333.59	-0.22	1.94
US High-Yield Market Index	1,147.65	-0.21	3.77	1,197.20	0.07	2.52	211.74	-0.24	3.34
US High-Yield Cash Pay Index	1,125.69	-0.21	3.76	1,174.30	0.07	2.50	211.23	-0.24	3.33
US High-Yield Market Capped Index	397.42	-0.20	3.78	395.25	0.08	2.53	207.50	-0.23	3.35
US High-Yield Cash Pay Capped Index	394.17	-0.20	3.77	392.02	0.08	2.51	206.34	-0.23	3.34
LATAM Government Bond Index (LATAMGBI)	232.24	-0.05	1.49	173.81	-0.08	3.82	120.26	-0.15	0.62
Euro Broad Investment-Grade Bond Index (EuroBIG)	210.65	-0.37	2.19	225.33	0.19	2.82	150.24	-0.38	2.00
EMU Government Bond Index (EGBI)	211.90	-0.42	2.45	226.67	0.14	3.09	150.67	-0.43	2.27
Eurodollar Bond Index	415.45	-0.19	3.29	506.43	0.10	2.04	191.91	-0.22	2.87
Eurosterling Bond Index	486.42	0.16	3.80	502.90	0.63	5.54	208.41	0.14	3.54
Euroyen Bond Index	182.85	0.03	0.34	182.85	0.03	0.34	182.85	0.03	0.34
CEEMEA Government Bond Index (CEEMEAGBI)	155.25	-0.31	2.60	112.35	-0.25	2.37	88.80	-0.39	1.86
Middle East and North Africa Broad Bond Index (MENABBI)	158.60	-0.13	2.19	254.88	0.16	0.95	135.37	-0.16	1.77
Asian Government Bond Index (AGBI)	197.51	0.04	1.18	189.65	0.63	3.10	141.79	0.02	0.97

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)	187.88	-0.01	1.05	246.40	0.53	2.55	126.09	-0.04	0.76
AsiaPac Government Bond Index (APGBI)	198.08	0.05	1.42	184.75	0.59	3.45	138.34	0.03	1.21
Asian Broad Bond Index (ABBI)	204.28	-0.04	2.93	250.81	0.24	1.68	173.18	-0.07	2.51
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	156.83	0.02	0.05	174.40	0.66	1.77	118.89	-0.00	-0.12
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	156.77	0.02	0.04	174.33	0.66	1.76	118.84	-0.00	-0.12
Dim Sum (Offshore CNY) Bond Index	152.58	0.04	0.41	239.21	0.65	1.74	105.60	0.02	0.24
Australian Broad Investment-Grade Bond Index (AusBIG)	297.26	0.11	3.06	431.93	0.24	6.31	123.17	0.09	2.87
Emerging Markets Government Bond Index (EMGBI)	254.34	-0.01	0.94	155.74	0.45	2.56	130.80	-0.05	0.59
Emerging Markets Inflation-Linked Securities Index (EMILSI)	507.02	-0.09	0.41	233.40	0.04	2.17	167.94	-0.21	-0.66
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	793.90	-0.14	3.86	1,003.16	0.15	2.60	174.37	-0.16	3.43
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	838.70	-0.22	3.63	1,059.77	0.07	2.38	176.23	-0.24	3.20
Debt Capacity World Government Bond Index (DCWGBI)	164.24	-0.22	2.03	175.26	0.12	2.25	126.43	-0.24	1.76
Time-Weighted US Fallen Angel Bond Index	763.30	-0.28	3.56	759.14	0.00	2.31	341.93	-0.31	3.13

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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