

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

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

Index	Local Currency Terms			EUR Terms Unhedged			EUR Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	219.39	-0.28	2.29	225.37	-0.49	1.29	204.79	-0.29	2.17
World Government Bond Index (WGBI)	707.11	-0.23	1.95	560.42	-0.45	1.19	849.42	-0.24	1.86
World Government Bond Index - Developed Markets (WGBI - DM)	700.39	-0.24	2.01	557.95	-0.47	1.15	849.48	-0.25	1.93
World Government Bond Index - Extended (WGBI - Extended)	720.93	-0.21	1.92	570.92	-0.41	1.29	857.00	-0.21	1.84
World Inflation-Linked Securities Index (WorldILSI)	178.54	-0.19	2.57	185.44	-0.38	2.13	156.61	-0.21	2.42
US Broad Investment-Grade Bond Index (USBIG)	1,729.74	-0.29	2.78	627.22	-0.57	0.91	941.78	-0.32	2.54
US Treasury Index	1,493.24	-0.19	2.36	541.97	-0.47	0.50	818.05	-0.22	2.13
US High-Yield Market Index	1,147.65	-0.21	3.77	1,239.02	-0.48	1.88	222.41	-0.23	3.52
US High-Yield Cash Pay Index	1,125.69	-0.21	3.76	1,215.32	-0.49	1.87	222.16	-0.23	3.50
US High-Yield Market Capped Index	397.42	-0.20	3.78	325.52	-0.48	1.89	218.52	-0.23	3.53
US High-Yield Cash Pay Capped Index	394.17	-0.20	3.77	322.86	-0.48	1.88	217.60	-0.23	3.51
LATAM Government Bond Index (LATAMGBI)	232.24	-0.05	1.49	144.28	-0.64	3.18	120.52	-0.13	0.81
Euro Broad Investment-Grade Bond Index (EuroBIG)	210.65	-0.37	2.19	210.65	-0.37	2.19	210.65	-0.37	2.19
EMU Government Bond Index (EGBI)	211.90	-0.42	2.45	211.90	-0.42	2.45	211.90	-0.42	2.45
Eurodollar Bond Index	415.45	-0.19	3.29	437.98	-0.46	1.41	335.89	-0.21	3.04
Eurosterling Bond Index	486.42	0.16	3.80	434.28	0.07	4.89	346.69	0.14	3.71
Euroyen Bond Index	182.85	0.03	0.34	157.90	-0.53	-0.28	297.62	0.05	0.53
CEEMEA Government Bond Index (CEEMEAGBI)	155.25	-0.31	2.60	93.26	-0.80	1.74	89.70	-0.38	2.04
Middle East and North Africa Broad Bond Index (MENABBI)	158.60	-0.13	2.19	195.73	-0.40	0.33	135.93	-0.15	1.96
Asian Government Bond Index (AGBI)	197.51	0.04	1.18	218.62	0.06	2.47	150.19	0.04	1.16

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	216.10	-0.04	1.92	128.01	-0.02	0.95
AsiaPac Government Bond Index (APGBI)	198.08	0.05	1.42	212.96	0.03	2.81	147.20	0.04	1.39
Asian Broad Bond Index (ABBI)	204.28	-0.04	2.93	263.97	-0.32	1.06	169.92	-0.07	2.69
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	156.83	0.02	0.05	178.26	0.10	1.14	117.78	0.02	0.08
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	156.77	0.02	0.04	178.19	0.09	1.13	117.73	0.02	0.07
Dim Sum (Offshore CNY) Bond Index	152.58	0.04	0.41	183.69	0.09	1.11	104.96	0.04	0.43
Australian Broad Investment-Grade Bond Index (AusBIG)	297.26	0.11	3.06	309.18	-0.32	5.66	167.22	0.10	3.05
Emerging Markets Government Bond Index (EMGBI)	254.34	-0.01	0.94	179.53	-0.11	1.93	137.29	-0.03	0.78
Emerging Markets Inflation-Linked Securities Index (EMILSI)	507.02	-0.09	0.41	259.80	-0.52	1.54	172.43	-0.19	-0.46
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	793.90	-0.14	3.86	935.33	-0.41	1.97	187.06	-0.16	3.60
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	838.70	-0.22	3.63	988.11	-0.49	1.75	188.45	-0.24	3.38
Debt Capacity World Government Bond Index (DCWGBI)	164.24	-0.22	2.03	166.94	-0.44	1.62	149.19	-0.23	1.94
Time-Weighted US Fallen Angel Bond Index	763.30	-0.28	3.56	625.22	-0.55	1.68	360.01	-0.30	3.31

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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