

[illegible]

|                                                                                                                          |        |      |        |       |        |        |
|--------------------------------------------------------------------------------------------------------------------------|--------|------|--------|-------|--------|--------|
| Nth Amer High Yld 5Y                                                                                                     | 355.36 | 2.32 | -16.14 | 26.26 | 373.48 | 328.54 |
| Nth Amer Inv Grade 5Y                                                                                                    | 53.53  | 0.19 | -3.94  | 22.46 | 57.96  | 50.83  |
| Websites: market.com, fisee.com. All indices shown are unhedged. Currencies are shown in brackets after the index names. |        |      |        |       |        |        |

  

| BONDS: INDEX-LINKED                                                                                                                     |        |        |       |              |             |            |              |
|-----------------------------------------------------------------------------------------------------------------------------------------|--------|--------|-------|--------------|-------------|------------|--------------|
|                                                                                                                                         | Price  |        | Yield | Month return | Value stock | Market     | No of stocks |
|                                                                                                                                         | Apr 25 | Apr 25 | Prev  |              |             |            |              |
| Can 4.25% 26                                                                                                                            | 105.78 | 1.950  | 1.874 | -0.41        | 5.25        | 67766.06   | 8            |
| Fr 0.10% 26                                                                                                                             | 98.71  | 0.807  | 0.762 | 0.08         | 12.74       | 247458.93  | 37           |
| Euro 1.00% 25                                                                                                                           | 129.43 | 2.565  | 2.588 | 0.17         | 33.05       | 239123.05  | 7            |
| UK 0.125% 26                                                                                                                            | 99.48  | 0.399  | 0.394 | 0.59         | 13.45       | 517464.22  | 12           |
|                                                                                                                                         | -      | -      | -     | -            | -           | -          | -            |
| UK 2.00% 35                                                                                                                             | 242.92 | 0.829  | 0.813 | -2.61        | 9.08        | 517464.22  | 32           |
| US 6.625% 26                                                                                                                            | 96.79  | 2.545  | 2.495 | 0.21         | 42.42       | 1610627.65 | 48           |
| US 5.625% 29                                                                                                                            | 104.78 | 2.396  | 2.307 | -0.68        | 16.78       | 1610627.65 | 48           |
| Representative stocks from each major market Source: Merrill Lynch Global Bond Indices 1 Local currencies, + Total market               |        |        |       |              |             |            |              |
| Value. In line with market convention, for UK Gilt inflation factor is applied to price, for other markets it is applied to par amount. |        |        |       |              |             |            |              |

| High Yield US\$               |       |       |     |      |      |        |       |       |       |       |
|-------------------------------|-------|-------|-----|------|------|--------|-------|-------|-------|-------|
| Petrolbas Global Fin BV (PFG) | 05/26 | 8.00  | BB- | Ba1  | BB   | 105.22 | 6.02  | -0.10 | 0.28  | 1.29  |
| High Yield Euro               |       |       |     |      |      |        |       |       |       |       |
| Turkey                        | 02/26 | 10.00 | -   | -    | B    | 65.45  | 38.89 | 0.04  | -1.46 | 34.15 |
| Emerging US\$                 |       |       |     |      |      |        |       |       |       |       |
| Turkey                        | 03/21 | 5.00  | -   | WR   | NR   | -      | -     | -     | -     | -     |
| Turkey                        | 09/21 | 9.00  | -   | -    | NR   | -      | -     | -     | -     | -     |
| Mexico                        | 04/26 | 3.00  | A-  | A2   | A-   | 96.33  | 5.27  | 0.04  | 0.46  | 0.54  |
| Poland                        | 05/26 | 11.00 | BBB | Baa2 | BBB- | 110.53 | 5.95  | 0.14  | 0.71  | -     |
| Brazil                        | 01/27 | 10.00 | -   | Ba2  | BB   | 101.12 | 10.88 | 0.01  | 0.62  | 6.15  |
| Brazil                        | 07/27 | 10.00 | -   | Ba2  | BB   | 101.12 | 10.88 | 0.01  | 0.62  | 6.15  |
| Colombia                      | 02/27 | 8.00  | BB+ | Ba2  | BB+  | 99.24  | 6.88  | 0.00  | 0.00  | -     |
| Peru                          | 08/28 | 6.00  | -   | Ba1  | BBB  | 101.41 | 5.97  | 0.06  | 0.32  | 1.24  |
| Peru                          | 08/28 | 6.00  | -   | Ba1  | BBB  | 101.41 | 5.97  | 0.06  | 0.32  | 1.24  |
| Emerging Euro                 |       |       |     |      |      |        |       |       |       |       |
| Mexico                        | 03/26 | 5.00  | -   | Ba2  | BBB- | 91.73  | 10.73 | 0.05  | 0.73  | 6.00  |
| Mexico                        | 03/26 | 5.00  | -   | Ba2  | BBB- | 91.73  | 10.73 | 0.05  | 0.73  | 6.00  |
| Brazil                        | 01/27 | 10.00 | -   | Ba2  | BB   | 101.12 | 10.88 | 0.01  | 0.62  | 6.15  |
| Bulgaria                      | 03/28 | 3.00  | -   | Ba1  | BBB  | 98.50  | 3.42  | 0.01  | 0.16  | -1.32 |

Interactive Data Pricing and Research Data LLC, an ICE Data Services company, US\$ denominated bonds NY close; all other London close. \*S - Standard & Poor's, M - Moody's, F - Fitch.

VOLATILITY INDICES

|             |       |      |        |      |       |       |      |       |
|-------------|-------|------|--------|------|-------|-------|------|-------|
| France      | 05/28 | 0.75 | 91.70  | 2.94 | 0.05  | 0.11  | 0.24 | 0.20  |
|             | 05/48 | 2.00 | 75.89  | 3.50 | 0.02  | 0.13  | 0.25 | 0.21  |
| Germany     | 08/29 | 0.00 | 87.43  | 2.57 | 0.05  | 0.12  | 0.24 | 0.23  |
|             | 08/48 | 1.25 | 73.56  | 2.76 | 0.03  | 0.14  | 0.23 | 0.37  |
| Greece      |       |      |        |      |       |       |      |       |
| Ireland     | 01/28 | 3.75 | 102.40 | 3.06 | 0.04  | 0.07  | 0.17 | -0.57 |
|             | 05/26 | 1.00 | 95.38  | 3.06 | 0.04  | 0.08  | 0.19 | 0.29  |
| Italy       | 07/45 | 0.25 | 87.00  | 3.23 | 0.02  | 0.10  | 0.22 | 0.07  |
|             | 02/25 | 0.35 | 97.57  | 3.63 | 0.04  | 0.05  | 0.09 | 0.19  |
|             | 05/30 | 0.40 | 93.52  | 1.53 | 0.04  | 0.09  | 0.17 | -0.22 |
|             | 03/48 | 3.45 | 86.52  | 4.37 | 0.02  | 0.12  | 0.28 | -0.14 |
| Japan       | 04/25 | 0.05 | 99.86  | 0.19 | 0.00  | 0.00  | 0.01 | 0.14  |
|             | 12/29 | 0.00 | 89.05  | 0.57 | 0.00  | 0.03  | 0.10 | 0.27  |
|             | 12/49 | 0.40 | 70.56  | 1.84 | 0.00  | 0.03  | 0.16 | 0.52  |
| Netherlands | 07/27 | 0.75 | 93.62  | 2.86 | 0.05  | 0.11  | 0.22 | 0.20  |
|             | 01/47 | 2.75 | 86.56  | 2.96 | 0.03  | 0.14  | 0.22 | 0.23  |
| New Zealand | 05/31 | 1.50 | 80.41  | 4.81 | 0.01  | 0.02  | 0.39 | 0.69  |
|             | 09/40 | 2.50 | 118.61 | 3.04 | 0.00  | -0.01 | 0.26 | 0.75  |
| Norway      | 08/30 | 1.38 | 86.31  | 3.86 | 0.00  | 0.04  | 0.31 | 0.62  |
| Poland      |       |      |        |      |       |       |      |       |
| Portugal    | 07/27 | 2.50 | 91.41  | 5.46 | 0.10  | 0.15  | 0.18 | -0.49 |
|             | 04/47 | 4.00 | 75.20  | 6.02 | -0.02 | 0.46  | 0.55 | 0.03  |
|             | 04/27 | 4.13 | 103.50 | 2.87 | 0.06  | 0.10  | 0.29 | 0.09  |

| US\$                                                                                                                                                                                    |       |      |      |      |     |        |      |      |      |       |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|------|------|------|-----|--------|------|------|------|-------|
| Inter Financial Corporation                                                                                                                                                             | 01/28 | 6.00 | A-   | A3   | A   | 99.23  | 6.23 | 0.03 | 0.16 | -     |
| Morgan Stanley                                                                                                                                                                          | 01/28 | 4.00 | A-   | A1   | A+  | 33.27  | 6.05 | 0.06 | 0.42 | -     |
| Sarcadys plc                                                                                                                                                                            | 01/28 | 4.00 | BBB+ | Baa1 | A   | 94.30  | 5.89 | 0.04 | 0.51 | 1.16  |
| Nicor Gas Company                                                                                                                                                                       | 02/28 | 6.00 | A    | Aa3  | AA- | 101.84 | 6.03 | 0.06 | 0.21 | -     |
| Washington Gas Light Company                                                                                                                                                            | 03/28 | 6.00 | A-   | VR   | A   | 101.16 | 6.50 | 0.06 | 0.49 | -     |
| Sarcadys Bank plc                                                                                                                                                                       | 01/29 | 4.00 | A+   | A1   | A+  | 92.07  | 6.47 | 0.06 | 0.49 | -     |
| Euro                                                                                                                                                                                    |       |      |      |      |     |        |      |      |      |       |
| Spain                                                                                                                                                                                   | 10/24 | 2.00 | -    | Baa1 | A   | 99.49  | 3.76 | 0.01 | 0.02 | -0.97 |
| HSBC Holdings plc                                                                                                                                                                       | 06/28 | 3.00 | -    | Baa1 | A   | 96.53  | 4.06 | 0.06 | 0.16 | -0.67 |
| SHP Billiton Fin Ltd                                                                                                                                                                    | 04/30 | 1.00 | -    | Baa1 | A   | 87.43  | 3.89 | 0.12 | 0.29 | -     |
| Spain                                                                                                                                                                                   | 04/30 | 2.00 | -    | A1   | A-  | 85.71  | 3.86 | 0.03 | 0.19 | -     |
| Yen                                                                                                                                                                                     |       |      |      |      |     |        |      |      |      |       |
| Japan                                                                                                                                                                                   | 03/55 | 1.00 | -    | A1   | A   | 87.58  | 1.94 | 0.00 | 0.15 | -     |
| Sterling                                                                                                                                                                                |       |      |      |      |     |        |      |      |      |       |
| London Gold Security Transmission plc                                                                                                                                                   | 07/28 | 6.00 | -    | Baa1 | A-  | 102.64 | 5.77 | 0.15 | 0.41 | -     |
| Anglian Water Services Financing plc                                                                                                                                                    | 01/29 | 6.00 | -    | A3   | A-  | 103.84 | 5.66 | 0.04 | 0.61 | -     |
| Interactive Data Pricing and Reference Data LLC, an ICE Data Services company. US \$ denominated bonds NY close, all other London close. S - Standard & Poor's, M - Moody's, F - Fitch. |       |      |      |      |     |        |      |      |      |       |

| AI Stocks            | 12/5/22             | 0.35   | 2996.10  | -2.33               | -1.29   | 4.95   |
|----------------------|---------------------|--------|----------|---------------------|---------|--------|
| <b>Day's change</b>  |                     |        |          |                     |         |        |
| <b>Up to 5 years</b> | 337.75              | 0.08   | 0.10     | 3.39                | 2893.59 | 1.00   |
| <b>Over 5 years</b>  | 502.40              | 0.77   | -4.28    | -1.08               | 3851.31 | -4.28  |
| <b>Over 15 years</b> | 27.38               | 0.36   | -1.88    | 0.10                | 1545.13 | -1.88  |
| <b>Over 15 years</b> | 532.04              | 1.06   | -5.87    | -1.72               | 3958.22 | -5.87  |
| <b>All stocks</b>    | 487.25              | 0.62   | -3.32    | -5.10               | 3823.54 | -3.32  |
| <b>Field Indices</b> | Apr 26              | Apr 25 | Yr ago   | Apr 26              | Apr 25  | Yr ago |
| 5 Yrs                | 4.19                | 4.21   | 3.57     | 20 Yrs              | 4.70    | 4.74   |
| 10 Yrs               | 4.34                | 4.37   | 3.71     | 45 Yrs              | 4.56    | 4.60   |
| 15 Yrs               | 4.57                | 4.61   | 3.94     |                     |         |        |
|                      | <b>inflation 0%</b> |        |          | <b>inflation 5%</b> |         |        |
| <b>Real yield</b>    | Apr 26              | Apr 25 | Previous | Yr ago              | Apr 26  | Apr 25 |
| Up to 5 yrs          | 0.50                | 2.96   | 0.53     | 0.69                | 0.31    | 2.97   |
| Over 5 yrs           | 1.23                | 18.95  | 1.27     | 0.55                | 1.19    | 19.01  |
| Over 15 yrs          | 0.79                | 9.92   | 0.82     | 0.35                | 0.69    | 9.94   |
| Over 15 yrs          | 3.5                 | 24.72  | 3.39     | 0.65                | 3.33    | 24.74  |
| All stocks           | 1.20                | 15.44  | 1.24     | 0.59                | 1.16    | 15.47  |

See FSE website for more details at [www.fse.com/products/indices/gilts](https://www.fse.com/products/indices/gilts)

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