

Consumer Price Index (CPI) is used to measure the change in the out-of-pocket expenditures of all urban households for a particular set of goods and services. In terms of its coverage, the CPI measures the cost of spending made directly by households for the items in its basket, with the notable exception that it also includes a measure of the rents that homeowners implicitly pay instead of renting their home. The CPI is constructed by the Bureau of Labor Statistics and is released around the middle of each month, with a one-month publication lag.

Global Supply Chain Pressure Index (GSCPI), developed by the Federal Reserve Bank of New York, tracks the state of global supply chains using data from the transportation and manufacturing sectors. The index includes 27 monthly variables reflecting events within supply chains and transportation costs in the maritime and air cargo sectors. The index is normalized, with zero indicating an average value.

JP Morgan Corporate Emerging Market Bond Index (CEMBI) tracks USD-denominated debt issued by emerging market corporations. Bonds included in the underlying market-cap weighted index are selected according to a set of rule-based inclusion criteria regarding issue size, bond type, maturity, and liquidity.

JP Morgan Corporate Emerging Market Bond Index – Investment Grade (CEMBI IG) is a U.S. dollar denominated market value weighted fixed income index comprised of investment grade corporate bonds of emerging market countries.

JP Morgan Corporate Emerging Market Bond Index – High Yield (CEMBI HY) is a U.S. dollar denominated market value weighted fixed income index comprised of high yield-rated corporate bonds of emerging market countries.

JP Morgan Emerging Market Bond Index Global Diversified (EMBI GD) represents USD-denominated fixed and floating sovereign and quasi-sovereign, liquidity tested EM debt with greater than 1 year to maturity.

JP Morgan Emerging Market Bond Index – Investment Grade (EMBI IG) represents high yield-rated, USD-denominated fixed and floating sovereign and quasi-sovereign, liquidity tested EM debt with greater than 1 year to maturity.

JP Morgan Emerging Market Bond Index – High Yield (EMBI HY) represents high yield-rated, USD-denominated fixed and floating sovereign and quasi-sovereign, liquidity tested EM debt with greater than 1 year to maturity.

JP Morgan Government Bond Index-Emerging Market Global Diversified Index (GBI-EM) is a comprehensive index of local currency-denominated, regularly traded, liquid fixed rate, domestic currency government bonds issued in emerging markets.

JP Morgan Government Bond Index-Emerging Market Global Diversified Index - Latin America includes all of the local currency-denominated, regularly traded, liquid fixed rate, domestic currency government bonds issued in the Latin American countries represented in the JP Morgan Government Bond Index-Emerging Market Global Diversified Index.

ICE BofA U.S. High Yield Index tracks the performance of USD-denominated below investment grade corporate debt publicly issued in the major domestic markets.