



# Fixed Income Characteristics and Performance Analysis

Index	Averages					Total Returns (%)						
	Coupon (%)	Price (\$)	Yield (%)	Maturity (yrs.)	Duration (yrs.)	1-Mo.	3-Mo.	YTD	1Y	3Y	5Y	10Y
Barclays Capital U.S. Aggregate Index	3.36	103.5	2.48	7.5	5.6	-0.51	-1.92	-2.81	-2.47	2.58	4.93	4.77
U.S. Treasury	2.07	102.2	1.36	6.2	5.1	-0.49	-1.69	-2.69	-3.07	2.01	4.02	4.49
U.S. Agency	2.29	103.0	1.37	4.6	3.7	-0.44	-1.46	-1.92	-1.75	1.37	3.44	4.02
U.S. Mortgage Backed Securities	3.97	103.0	3.28	7.5	5.6	-0.29	-1.33	-2.38	-2.37	2.04	4.53	4.78
U.S. Asset Backed Securities	1.95	101.5	1.39	2.9	2.6	-0.21	-0.96	-1.14	-0.77	2.13	5.24	3.63
U.S. Commercial Mortgage Backed Securities	4.99	105.8	2.42	3.5	3.2	-0.41	-1.35	-1.20	1.27	5.78	7.96	5.53
U.S. Investment Grade Corporate	4.70	105.9	3.39	10.1	6.8	-0.70	-2.64	-3.29	-1.57	4.40	7.34	5.57
U.S. Aggregate Local Authorities	5.05	107.9	4.01	17.3	9.0	-1.29	-5.91	-5.81	-4.78	5.03	6.45	6.00
Barclays Capital Municipal Bond Index	4.87	100.4	3.35	13.4	6.4	-1.43	-5.06	-4.92	-3.70	2.45	4.52	4.48
BoiAML US Inflation-Linked Treasury Index	1.36	107.3	0.23	9.5	9.1	-1.48	-4.59	-6.71	-7.56	3.76	4.18	5.45
BoiAML Preferred Index (Fixed Rate)	6.51	97.4	5.85	-	6.3	-2.12	-6.10	-3.10	-1.86	5.19	4.30	2.18
Barclays Capital U.S. Corporate High Yield Index	7.47	101.6	6.36	6.6	4.3	-0.61	-1.38	2.71	7.56	9.91	11.44	9.05
S&P / LSTA Leveraged Loan Index	-	98.2	5.14	-	0.1	-0.04	0.35	3.28	5.90	6.36	6.79	5.39
JPMorgan Emerging Markets Bond Index Plus (EMBI+)	7.29	104.9	5.73	-	7.2	-2.89	-7.50	-11.46	-7.30	4.31	7.38	6.81
JPMorgan Corporate Emerging Markets Bond Index (CEMBI) Diversified	5.44	98.1	5.54	-	5.8	-1.61	-5.24	-5.38	-1.00	-	-	-
JPMorgan Government Bond Index-Emerging Markets (GBI-EM) Global Diversified	6.89	-	6.92	-	4.7	-4.09	-8.57	-11.45	-5.38	2.28	5.19	10.01
Barclays Capital Global Aggregate Ex-U.S. Index	3.09	106.5	1.84	8.2	6.7	-0.51	0.66	-5.06	-4.21	1.89	3.60	5.48
BoiAML U.K. Gilts Index	4.08	111.6	2.28	13.9	9.4	0.90	-0.72	-8.28	-7.12	4.25	2.93	5.29
BoiAML European Union Government Bond Index	3.79	108.7	2.24	9.4	7.1	-0.82	0.19	-1.66	5.43	4.37	3.05	6.26

Source: Barclays Capital, JPMorgan, BoiA Merrill Lynch and Standard & Poor's as of 9/30/13

# Fixed Income Essentials Bloomberg Answers

**Zahir Irani, Peter E. D. Love**



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