

Summary of Indices Performance

As of January 31, 2012

	Mth	3-Mth	YTD	Yr	2 Yrs	3 Yrs	5 Yrs	7 Yrs	10 Yrs	2011	2010	2009	2008	2007
Barclays Capital U.S. Universal Index	1.08%	1.96%	1.08%	8.31%	7.04%	8.31%	6.61%	5.73%	6.04%	7.40%	7.15%	8.60%	2.39%	6.50%
Barclays Capital U.S. Aggregate Index	0.88%	1.90%	0.88%	8.66%	6.85%	7.40%	6.70%	5.64%	5.79%	7.84%	6.56%	5.93%	5.24%	6.97%
Barclays Capital U.S. Intermediate Aggregate Index	0.82%	1.52%	0.82%	6.51%	5.71%	6.56%	6.26%	5.35%	5.40%	5.97%	6.14%	6.46%	4.87%	7.02%
Barclays Capital U.S. Government/Credit Index	1.07%	2.13%	1.07%	9.81%	7.43%	7.54%	6.79%	5.60%	5.89%	8.74%	6.59%	4.53%	5.70%	7.23%
Barclays Capital U.S. Intermediate Government/Credit Index	1.02%	1.56%	1.02%	6.47%	5.65%	6.14%	6.08%	5.12%	5.25%	5.80%	5.89%	5.24%	5.08%	7.39%
Barclays Capital U.S. Long Government/Credit Index	1.25%	4.50%	1.25%	25.81%	15.74%	14.04%	10.11%	7.86%	8.53%	22.49%	10.15%	1.92%	8.43%	6.60%
Barclays Capital U.S. 1-5 Yr Government/Credit Index	0.67%	0.79%	0.67%	3.43%	3.40%	4.12%	4.95%	4.36%	4.33%	3.13%	4.09%	4.62%	5.13%	7.27%
Barclays Capital U.S. Government Index	0.44%	2.01%	0.44%	9.49%	6.73%	5.04%	6.68%	5.52%	5.57%	9.02%	5.53%	-2.20%	12.39%	8.66%
Barclays Capital U.S. Government: Intermediate Index	0.51%	1.38%	0.51%	6.32%	5.11%	4.15%	5.96%	5.02%	4.89%	6.07%	4.97%	-0.33%	10.43%	8.47%
Barclays Capital U.S. Treasury Index	0.42%	2.15%	0.42%	10.31%	7.21%	5.07%	6.93%	5.64%	5.69%	9.82%	5.87%	-3.56%	13.73%	9.01%
Barclays Capital U.S. TIPS Index	2.29%	3.12%	2.29%	15.94%	10.24%	10.60%	8.41%	6.45%	7.75%	13.56%	6.30%	11.40%	-2.35%	11.63%
Barclays Capital U.S. Agency Index	0.54%	1.21%	0.54%	5.25%	4.33%	4.23%	5.66%	4.93%	5.10%	4.83%	4.36%	1.53%	9.25%	7.90%
Barclays Capital U.S. Credit Index	2.08%	2.32%	2.08%	10.38%	8.69%	11.66%	7.24%	5.92%	6.48%	8.35%	8.46%	16.05%	-3.08%	5.11%
Barclays Capital U.S. Intermediate Credit Index	1.99%	1.92%	1.99%	6.83%	6.79%	9.90%	6.62%	5.53%	5.93%	5.37%	7.77%	15.93%	-2.76%	5.60%
Barclays Capital U.S. Long Credit Index	2.32%	3.37%	2.32%	20.93%	14.31%	17.10%	9.12%	7.09%	8.23%	17.13%	10.69%	16.81%	-3.92%	3.60%
Barclays Capital U.S. Credit Baa Index	2.12%	2.56%	2.12%	11.30%	9.90%	15.30%	8.37%	6.66%	7.32%	9.48%	10.04%	27.19%	-8.68%	4.75%
Barclays Capital Investment Grade CMBS Index	2.02%	3.77%	2.02%	6.45%	12.08%	20.23%	6.39%	5.38%	6.11%	6.47%	20.78%	28.16%	-22.72%	4.60%
Barclays Capital U.S. Asset-Backed Securities Index	1.16%	1.48%	1.16%	5.68%	5.23%	9.66%	4.60%	4.22%	4.46%	5.14%	5.86%	24.71%	-12.72%	2.21%
Barclays Capital U.S. Mortgage Backed Securities Index	0.41%	1.30%	0.41%	6.61%	5.32%	5.90%	6.61%	5.76%	5.64%	6.23%	5.37%	5.87%	8.34%	6.90%
Barclays Capital U.S. Securitized Index	0.51%	1.44%	0.51%	6.57%	5.81%	7.03%	6.46%	5.62%	5.58%	6.22%	6.51%	7.77%	4.64%	6.64%
Barclays Capital U.S. Corporate High Yield Index	3.04%	3.49%	3.04%	5.83%	10.89%	22.95%	7.95%	7.92%	9.10%	4.98%	15.12%	58.22%	-26.16%	1.87%
Barclays Capital Ba U.S. High Yield Index	2.52%	3.39%	2.52%	7.61%	11.39%	19.46%	8.90%	8.18%	8.40%	6.84%	14.55%	46.07%	-17.52%	1.75%
Barclays Capital B U.S. High Yield Index	2.99%	3.57%	2.99%	6.21%	10.59%	18.77%	6.00%	6.58%	8.09%	5.39%	13.85%	44.73%	-26.65%	3.12%
Barclays Capital Caa U.S. High Yield Index	3.75%	3.35%	3.75%	1.99%	9.64%	30.51%	4.82%	6.38%	9.78%	1.18%	16.42%	90.65%	-44.35%	-0.13%
Barclays Capital Bank Loan Index	2.36%	2.31%	2.36%	1.37%	5.47%	17.50%	4.49%	N/A	N/A	1.06%	9.70%	53.83%	-29.49%	2.13%
Barclays Capital Municipal Bond Index	2.31%	4.87%	2.31%	14.10%	7.40%	8.09%	5.76%	5.13%	5.44%	10.70%	2.37%	12.92%	-2.47%	3.36%
Barclays Capital Global Aggregate Index	1.67%	0.57%	1.67%	7.22%	6.26%	7.82%	7.03%	5.26%	7.43%	5.65%	5.56%	6.93%	4.78%	9.48%
JPMorgan EMBI Global Diversified	1.58%	1.83%	1.58%	9.71%	10.42%	16.18%	8.25%	8.64%	10.61%	7.35%	12.15%	29.83%	-12.03%	6.16%
BofA ML USD 3-Mo Libor Constant Maturity Index	0.06%	0.11%	0.06%	0.30%	0.32%	0.50%	2.10%	2.72%	2.36%	0.27%	0.33%	1.00%	3.83%	5.61%

This document is for information purposes only. All indices are unmanaged. An investor cannot invest directly in an index. The index performance numbers are received by outside sources which are believed to be reliable and are subject to possible restatement by those sources. Past performance is no guarantee of future results. See 'Glossary of Financial Terms' for Index definitions.

