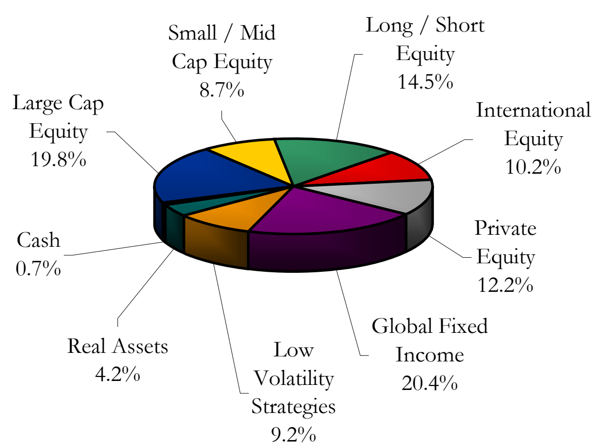
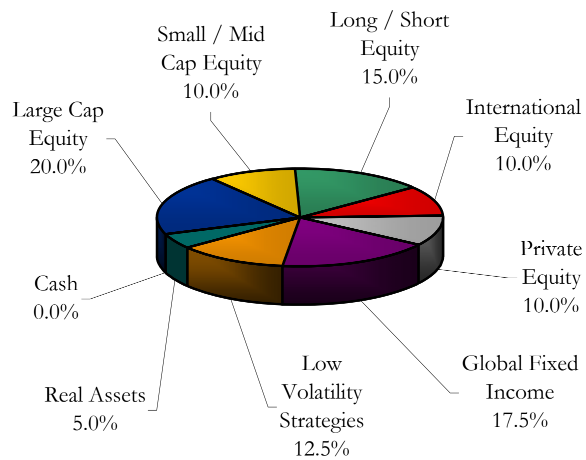
Oklahoma Police Pension & Retirement System
Periods Ending September 30, 2010

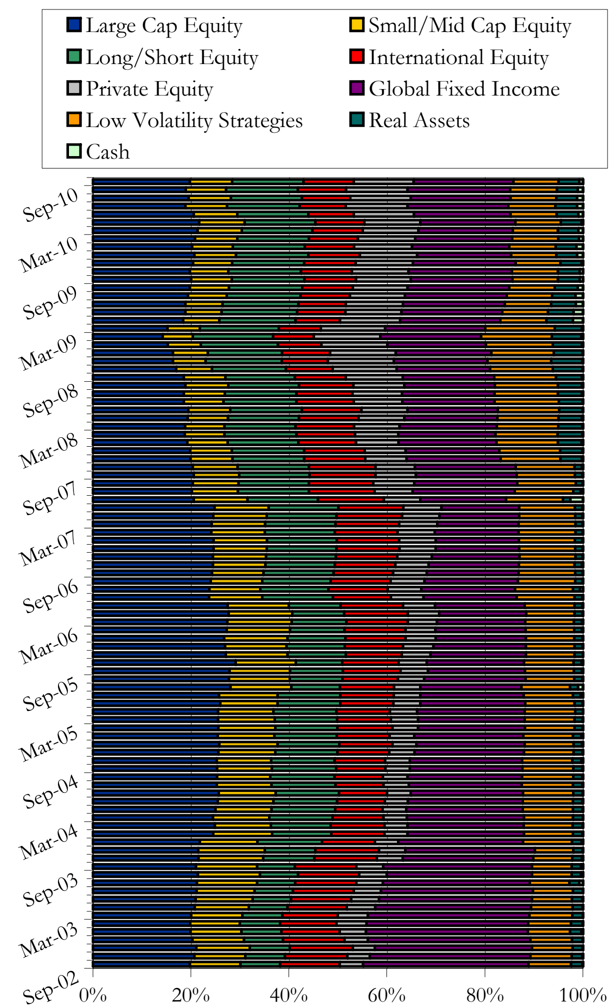
Current Asset Allocation *by Asset Class**



Policy Asset Allocation



Historical Asset Allocation



Asset Class Allocation	Market Values (000s)	% Asset Class	% Total Portfolio	% Cash	Policy %	Over/Under Target
Large Cap Equity	$325,824	30.2%	19.8%	--	20.0%	(0.2%)
Small / Mid Cap Equity	$142,796	13.2%	8.7%	2.8%	10.0%	(1.3%)
Long / Short Equity	$239,470	22.2%	14.5%	--	15.0%	(0.5%)
International Equity	$168,861	15.7%	10.2%	--	10.0%	0.2%
Private Equity	$201,728	18.7%	12.2%	--	10.0%	2.2%
Total Equity Composite	$1,078,679	100.0%	65.5%	0.4%	65.0%	0.5%
Global Fixed Income	$335,810	68.8%	20.4%	3.9%	17.5%	2.9%
Low Volatility Strategies	$151,396	31.0%	9.2%	--	12.5%	(3.3%)
Fixed Income Composite[1]	$487,915	100.0%	29.6%	1.1%	30.0%	(0.4%)
Real Assets	$69,323	100.0%	4.2%	0.3%	5.0%	(0.8%)
Cash	$12,357	100.0%	0.7%	93.8%	0.0%	0.7%
Securities Lending Liability	($358)					
Total Portfolio[1]	$1,647,915					

**Excludes Securities Lending Liability*

[1] *Fixed Income Composite and Total Fund includes $709,116 for illiquid securities in terminated account with Overseas CAP Partners.*

Oklahoma Police Pension & Retirement System

Periods Ending September 30, 2010

	Market Values (000s)	% of Asset Class	% of Total Portfolio	% Cash	*One Month*	*June 30, FYTD*	*YTD*	*One Year*	*Three Years*	*Five Years*	*Ten Years*
Total Portfolio[1]	$1,647,915			1.2%	5.04 %	6.98 %	5.41 %	9.01 %	(1.44)%	4.09 %	4.18 %
Total Portfolio Net of Fees					5.02 %	6.94 %	5.27 %	8.83 %	(1.59)%	3.92 %	3.96 %
Policy Index[2]					*6.29 %*	*9.08 %*	*6.10 %*	*10.02 %*	*(1.63)%*	*3.25 %*	*2.92 %*
Equity Managers											
Large Core											
Mellon Cap Passive (7/98)[3]	$325,824	30.2%	19.8%	--	9.18 %	11.56 %	4.46 %	10.82 %	(6.75)%	0.98 %	(0.15)%
Russell 1000					*9.19 %*	*11.56 %*	*4.41 %*	*10.75 %*	*(6.80)%*	*0.85 %*	*(0.21)%*
Large Cap Equity Total	$325,824	30.2%	19.8%	--							
Small / Mid Value											
Boston Partners (6/97,4/99)	$82,699	7.7%	5.0%	2.3%	9.99 %	7.95 %	4.69 %	11.99 %	(0.68)%	3.31 %	9.30 %
Russell 2500 Value					*9.86 %*	*11.40 %*	*9.66 %*	*14.77 %*	*(3.96)%*	*1.39 %*	*8.03 %*
Small Growth											
William Blair (4/10)	$60,097	5.6%	3.6%	3.5%	12.86 %	10.50 %	N/A	N/A	N/A	N/A	N/A
Russell 2500 Growth					*13.25 %*	*13.14 %*	*11.09 %*	*17.27 %*	*(3.41)%*	*3.09 %*	*0.48 %*
Small Cap Equity Total	$142,796	13.2%	8.7%	2.8%							
Long / Short Equity											
Grosvenor (10/03)	$164,496	15.2%	10.0%	--	4.05 %	5.10 %	3.04 %	5.70 %	(2.73)%	2.45 %	N/A
Attalus Capital (6/06)	$74,974	7.0%	4.5%	--	2.89 %	4.38 %	1.09 %	2.01 %	(2.73)%	N/A	N/A
60% S&P 500/40% MSCI ACWI					*9.08 %*	*12.28 %*	*3.39 %*	*8.81 %*	*(7.58)%*	*0.93 %*	*N/A*
HFRI FOF Strategic					*2.99 %*	*4.11 %*	*1.95 %*	*3.72 %*	*(4.08)%*	*2.27 %*	*3.27 %*
Long/Short Total	$239,470	22.2%	14.5%	--							
International Equity											
Artio International (3/04)	$81,641	7.6%	5.0%	--	10.26 %	16.15 %	2.51 %	5.55 %	(10.27)%	3.04 %	N/A
MSCI ACWI ex US					*9.97 %*	*16.66 %*	*4.05 %*	*7.99 %*	*(6.98)%*	*4.71 %*	*4.76 %*
Mondrian Int'l Value (4/04)	$87,220	8.1%	5.3%	--	8.23 %	15.84 %	(0.49)%	2.52 %	(8.11)%	3.12 %	N/A
MSCI EAFE					*9.82 %*	*16.53 %*	*1.45 %*	*3.71 %*	*(9.06)%*	*2.44 %*	*2.99 %*
International Equity Total	$168,861	15.7%	10.2%	--							
Private Equity	$201,728	18.7%	12.2%	--	1.83 %	2.63 %	12.33 %	18.08 %	2.03 %	9.17 %	N/A
Total Equity Composite	$1,078,679	100.0%	65.5%	0.4%	6.74 %	8.58 %	4.64 %	9.35 %	(4.79)%	2.60 %	1.89 %
Blend: 85% R3000/15% MSCI EAFE					*9.50 %*	*12.27 %*	*4.33 %*	*9.91 %*	*(6.91)%*	*1.19 %*	*0.57 %*

[1] Total Fund includes $709,116 for illiquid securities in terminated account with Overseas CAP Partners and $10,826 in remaining investment in Prudential Timber.

[2] The Policy Index is comprised of the following indices: 55% Russell 3000, 10% MSCI EAFE, 30% Barclays Capital Universal, and 5% NFI ODCE (net) as of November 2007. From June 1, 2007 to October 31, 2007 the Policy Index was comprised of the following indices: 55% Russell 3000, 35% Barclays Capital Universal, and 10% MSCI EAFE. Prior to that the Policy Index was comprised of the following indices: 55% Russell 3000, 35% Barclays Capital Aggregate, and 10% MSCI EAFE.

[3] Due to contributions and withdrawals in this account, the returns may differ from the performance of the fund.

Oklahoma Police Pension & Retirement System
Periods Ending September 30, 2010

	Market Values (000s)	% of Asset Class	% of Total Fund	% Cash	*One Month*	*June 30, FYTD*	*YTD*	*One Year*	*Three Years*	*Five Years*	*Ten Years*
Fixed Income Managers											
Global Fixed Income											
Agincourt (10/99)	$149,616	30.7%	9.1%	2.4%	0.28 %	2.98 %	9.25 %	10.41 %	7.58 %	6.48 %	6.79 %
Oaktree Cap Mgmt. (12/97)	$101,215	20.7%	6.1%	--	3.07 %	6.65 %	12.18 %	14.88 %	7.12 %	8.06 %	7.83 %
Barclays Capital Aggregate					*0.11 %*	*2.49 %*	*7.95 %*	*8.17 %*	*7.43 %*	*6.20 %*	*6.41 %*
Loomis Sayles (5/08)	$84,979	17.4%	5.2%	--	3.45 %	9.84 %	9.75 %	9.56 %	N/A	N/A	N/A
Citigroup World Gov't Bond					*2.38 %*	*8.18 %*	*7.05 %*	*4.98 %*	*8.15 %*	*7.05 %*	*7.64 %*
Low Volatility Strategies											
PAAMCO (10/02)	$151,396	31.0%	9.2%	--	1.63 %	2.05 %	3.32 %	6.17 %	(0.22)%	4.76 %	N/A
Fixed Income Composite[1]	$487,915	100.0%	29.6%	1.1%	1.82 %	4.57 %	7.99 %	9.78 %	5.54 %	6.81 %	7.33 %
Barclays Capital Universal					*0.32 %*	*2.88 %*	*8.28 %*	*8.91 %*	*7.32 %*	*6.26 %*	*6.58 %*

	Market Values (000s)	% of Asset Class	% of Total Fund	% Cash	*One Month*	*June 30, FYTD*	*YTD*	*One Year*	*Three Years*	*Five Years*	*Ten Years*
Real Assets											
Mt. Lucas Composite[2]	$29,089	42.0%	1.8%	--	5.65 %	(1.60)%	(3.10)%	(2.74)%	11.58 %	11.86 %	10.08 %
Columbus Square (5/95)	$3,667	5.3%	0.2%	5.2%	1.00 %	6.65 %	14.52 %	17.72 %	11.20 %	11.87 %	12.86 %
JP Morgan (11/07)	$36,556	52.7%	2.2%	--	2.02 %	3.96 %	8.79 %	5.77 %	N/A	N/A	N/A
NFI ODCE (net)[3]					*N/A*	*(6.49)%*	*4.91 %*	*(6.49)%*	*(11.66)%*	*(1.05)%*	*3.94 %*
Real Asset Composite[4]	$69,323	100.0%	4.2%	0.3%	3.45 %	1.69 %	1.04 %	0.45 %	(0.84)%	4.03 %	5.12 %

	Market Values (000s)	% of Asset Class	% of Total Fund	% Cash	*One Month*	*June 30, FYTD*	*YTD*	*One Year*	*Three Years*	*Five Years*	*Ten Years*
OK Invest	$6,089	100.0%	0.4%	100.0%	0.31 %	0.93 %	2.90 %	N/A	N/A	N/A	N/A
Cash	$6,267	100.0%	0.4%	93.8%	0.23 %	2.87 %	2.72 %	3.49 %	(0.28)%	2.75 %	3.28 %
Securities Lending Liability	($358)										

[1] *Total includes $709,116 for illiquid securities in terminated account with Overseas CAP Partners.*

[2] *Performance results prior to June 2004 include previous strategy performance.*

[3] *Performance as of June 30, 2010.*

[4] *Real Asset Composite includes $10,826 in remaining investment in Prudential Timber.*

Private Equity Composite

For the Periods Ending September 30, 2010

Summary of Cash Flows for September 2010

Cash Outflows	Cash Inflows	Net Cash Flow
($2,178,377.00)	$1,462,807.00	($715,570.00)

Investment Type	Fund Name	Inception Date	Committed Capital	Remaining Commitment	Contributed Capital	Distributions	Adjusted Ending Value	Total Value	Multiple to Cost
Distressed	Oaktree Opportunities Fund II	Feb-98	$ 3,000,000	$ -	$ 3,000,000	$ 4,507,349	$ 4,879	$ 4,512,228	1.50
	Oaktree Opportunities Fund III	Sep-99	$ 5,000,000	$ -	$ 5,000,000	$ 7,422,142	$ 64,069	$ 7,486,211	1.50
	Oaktree Opportunities Fund IV	Dec-01	$ 10,000,000	$ -	$ 10,000,000	$ 16,757,900	$ 31,189	$ 16,789,089	1.68
	Siguler Guff Dist Opp I	Jan-03	$ 20,000,000	$ 741,414	$ 19,568,416	$ 19,184,782	$ 10,025,779	$ 29,210,561	1.49
	Oaktree Opportunities Fund V	Jun-04	$ 4,000,000	$ -	$ 4,000,000	$ 5,398,590	$ 867,105	$ 6,265,695	1.57
	Oaktree Opportunities Fund VI	Aug-05	$ 4,000,000	$ 401,485	$ 3,598,515	$ 2,199,145	$ 2,943,356	$ 5,142,501	1.43
	Siguler Guff Dist Opp II	Sep-05	$ 20,000,000	$ -	$ 20,006,044	$ 6,877,043	$ 19,564,720	$ 26,441,763	1.32
	Oaktree Opportunities VII A	Mar-07	$ 7,500,000	$ -	$ 7,500,000	$ 2,316,898	$ 6,115,555	$ 8,432,453	1.12
	Oaktree Opportunities VII B	May-08	$ 7,500,000	$ 750,000	$ 6,750,000	$ -	$ 9,324,444	$ 9,324,444	1.38
	Siguler Guff Dist Opp III	Aug-08	$ 15,000,000	$ 4,500,000	$ 10,580,311	$ 439,418	$ 12,388,253	$ 12,827,671	1.21
	Oaktree Opportunities VIII	Nov-09	$ 7,500,000	$ 5,062,500	$ 2,437,500	$ 57,431	$ 2,803,718	$ 2,861,149	1.17
	Total Distressed	**Feb-98**	**$ 103,500,000**	**$ 11,455,399**	**$ 92,440,786**	**$ 65,160,698**	**$ 64,133,067**	**$ 129,293,765**	**1.40**
Venture Capital	Weiss, Peck & Greer V, LLC	Jul-99	$ 7,000,000	$ 67,594	$ 6,932,406	$ 3,464,788	$ 1,616,367	$ 5,081,155	0.73
	Firstmark Venture Partners II (Pequot)	Feb-00	$ 1,000,000	$ 45,000	$ 955,000	$ 269,753	$ 157,980	$ 427,733	0.45
	Firstmark Private Equity Fd III (Pequot)	Oct-00	$ 15,000,000	$ 300,000	$ 14,734,125	$ 8,416,846	$ 7,291,116	$ 15,707,962	1.07
	Lightspeed Venture Partners VI	Oct-00	$ 12,000,000	$ 989,730	$ 11,010,270	$ 7,030,708	$ 4,318,059	$ 11,348,767	1.03
	Venture Lending & Leasing Fund	May-01	$ 6,000,000	$ -	$ 4,500,000	$ 4,906,980	$ 505,620	$ 5,412,600	1.20
	Accel Europe	Jun-01	$ 10,000,000	$ -	$ 10,000,000	$ -	$ 6,736,863	$ 6,736,863	0.67
	Knightsbridge Fund VI	Dec-04	$ 12,000,000	$ 3,000,000	$ 9,000,000	$ -	$ 7,564,019	$ 7,564,019	0.84
	Firstmark IV (Pequot)	Nov-05	$ 5,000,000	$ 1,045,239	$ 3,954,761	$ 1,548,241	$ 3,989,776	$ 5,538,017	1.40
	Weathergage Venture Capital	Mar-07	$ 7,500,000	$ 4,425,000	$ 3,075,000	$ 26,088	$ 2,656,008	$ 2,682,096	0.87
	Warburg Pincus	Sep-07	$ 15,000,000	$ 6,262,500	$ 8,737,500	$ 32,470	$ 7,630,724	$ 7,663,194	0.88
	Total Venture Capital	**Jul-99**	**$ 90,500,000**	**$ 16,135,063**	**$ 72,899,062**	**$ 25,695,874**	**$ 42,466,532**	**$ 68,162,406**	**0.94**
Mezzanine	TCW Crescent II	Mar-99	$ 7,000,000	$ 273,808	$ 6,726,192	$ 9,793,612	$ -	$ 9,793,612	1.46
	TCW Crescent Mezzanine Partner III	Jul-01	$ 10,000,000	$ 204,694	$ 10,184,482	$ 19,295,404	$ 1,355,050	$ 20,650,454	2.03
	TCW Crescent IV	Jun-06	$ 10,000,000	$ 1,945,541	$ 9,848,715	$ 3,517,943	$ 6,755,986	$ 10,273,929	1.04
	Newstone Capital Partners	Oct-06	$ 5,000,000	$ 314,752	$ 5,323,217	$ 1,071,904	$ 4,384,940	$ 5,456,844	1.03
	TCW Mezzanine Fund V	Jan-08	$ 10,000,000	$ 6,232,548	$ 3,767,452	$ 7,515	$ 4,084,032	$ 4,091,547	1.09
	Newstone Capital Partners II	Jan-10	$ 7,500,000	$ 7,500,000	$ -	$ -	$ -	$ -	0.00

Investment Type	Fund Name	Inception Date	Committed Capital	Remaining Commitment	Contributed Capital	Distributions	Adjusted Ending Value	Total Value	Multiple to Cost
	Total Mezzanine	**Mar-99**	**$ 49,500,000**	**$ 16,471,343**	**$ 35,850,058**	**$ 33,686,378**	**$ 16,580,008**	**$ 50,266,386**	**1.40**
Buyout	Marathon IV	Apr-99	$ 7,000,000	$ 166,075	$ 7,462,426	$ 9,574,770	$ 1,139,653	$ 10,714,423	1.44
	Hicks, Muse	Oct-01	$ 15,000,000	$ 776,720	$ 16,211,210	$ 24,609,599	$ 2,273,055	$ 26,882,654	1.66
	Calera Capital (Fremont III)	Jan-02	$ 10,000,000	$ 614,231	$ 10,655,292	$ 4,370,914	$ 5,455,830	$ 9,826,744	0.92
	Arsenal Capital Partners	Jan-03	$ 15,000,000	$ 1,688,741	$ 16,112,892	$ 27,094,216	$ 3,124,279	$ 30,218,495	1.88
	Levine Leichtman	Jan-03	$ 10,000,000	$ 594,778	$ 10,424,425	$ 6,977,060	$ 6,707,158	$ 13,684,218	1.31
	Marathon Fund Limited Partnership V	Dec-04	$ 10,000,000	$ 950,271	$ 9,616,614	$ 3,211,320	$ 9,544,586	$ 12,755,906	1.33
	Arsenal Capital Partners II	Sep-06	$ 15,000,000	$ 4,843,285	$ 10,467,305	$ 476,674	$ 7,952,646	$ 8,429,320	0.81
	Thompson Street C.P. II	Dec-06	$ 10,000,000	$ 1,918,033	$ 8,065,121	$ 1,727,830	$ 9,073,826	$ 10,801,656	1.34
	Sun Capital Partners V	Apr-07	$ 12,500,000	$ 7,545,747	$ 4,957,999	$ 925,437	$ 4,387,886	$ 5,313,323	1.07
	HM Capital Sector Performance Fund	May-07	$ 15,000,000	$ 1,513,912	$ 13,559,657	$ 196,584	$ 9,695,222	$ 9,891,806	0.73
	Calera Capital Fund IV	Jan-08	$ 10,000,000	$ 6,172,586	$ 3,827,414	$ -	$ 3,718,932	$ 3,718,932	0.97
	Levine Leichtman IV	Aug-08	$ 10,000,000	$ 7,437,993	$ 2,819,250	$ 323,927	$ 2,369,997	$ 2,693,924	0.96
	Total Buyout	**Apr-99**	**$ 139,500,000**	**$ 34,222,372**	**$ 114,179,605**	**$ 79,488,331**	**$ 65,443,070**	**$ 144,931,401**	**1.27**
Secondary Fund of Funds	Lexington VI	Dec-05	$ 20,000,000	$ 2,158,347	$ 17,910,548	$ 4,804,932	$ 13,105,165	$ 17,910,097	1.00
	Total Secondary Fund of Funds	**Dec-05**	**$ 20,000,000**	**$ 2,158,347**	**$ 17,910,548**	**$ 4,804,932**	**$ 13,105,165**	**$ 17,910,097**	**1.00**
	Total		**$ 403,000,000**	**$ 80,442,524**	**$ 333,280,059**	**$ 208,836,213**	**$ 201,727,842**	**$ 410,564,055**	**1.23**

Private Equity Composite

Activity for the Month of September

Distressed

Oaktree Opportunities Fund III

On September 8, 2010 this fund made a distribution- $27,500

Oaktree Opportunities Fund IV

On September 8, 2010 this fund made an income distribution - $16,726

Siguler Guff Dist Opp I

On September 27, 2010 this fund made a distribution- $254,229

Siguler Guff Dist Opp II

On September 29, 2010 this fund made a special distribution- $3,750

Siguler Guff Dist Opp III

On September 29, 2010 this fund made special distribution- $1,875

Oaktree Opportunities VIII

On September 23, 2010 this fund made a capital call- $375,000

Venture Capital

Firstmark Venture Partners II (Pequot)

On September 16, 2010 this fund made a distribution- $58,592

Firstmark Private Equity Fd III (Pequot)

On September 22, 2010 this fund made a distribution- $502,268

Warburg Pincus

On September 21, 2010 this fund made capital call- $300,000

Mezzanine

Newstone Capital Partners

On September 9, 2010 this fund made a capital call- $143,064

On September 9, 2010 this fund made a distribution- $5,260

Buyout

Levine Leichtman

On September 15, 2010 this fund made a capital call- $150,000

On September 15, 2010 this fund made a call for management fees- $8,594

On September 29, 2010 this fund made a interest distribution- $31,218

Thompson Street C.P. II

On September 28, 2010 this fund made a distribution of UAF- $435,881

HM Capital Sector Performance Fund

On September 8, 2010 this fund made a capital call- $133,235

Levine Leichtman IV

On September 29, 2010 this fund made a distibution of interest- $19,516

Secondary Fund of Funds

Lexington VI

On September 27, 2010 this fund made a capital call- $1,068,484

On September 29, 2010 this fund made a distribution- $105,992

Oklahoma Police Pension & Retirement System

Periods Ending September 30, 2010

	One Month	*June 30, FYTD*	*YTD*	*One Year*	*Three Years*	*Five Years*	*Ten Years*
Equity Markets - Core							
S&P 500	**8.92 %**	**11.30 %**	**3.89 %**	**10.16 %**	**(7.17)%**	**0.63 %**	**(0.43)%**
Russell 1000	**9.19 %**	**11.56 %**	**4.41 %**	**10.75 %**	**(6.80)%**	**0.85 %**	**(0.21)%**
Russell 3000	**9.44 %**	**11.52 %**	**4.78 %**	**10.96 %**	**(6.60)%**	**0.92 %**	**0.09 %**
Russell 2000	**12.46 %**	**11.29 %**	**9.11 %**	**13.34 %**	**(4.29)%**	**1.60 %**	**4.00 %**
Russell 2500	**11.44 %**	**12.22 %**	**10.32 %**	**15.91 %**	**(3.57)%**	**2.36 %**	**5.11 %**
Russell Mid Cap	**10.58 %**	**13.32 %**	**10.98 %**	**17.56 %**	**(4.17)%**	**2.60 %**	**4.86 %**
Equity Markets - Growth							
Russell 1000 Growth	**10.65 %**	**13.00 %**	**4.37 %**	**12.66 %**	**(4.36)%**	**2.06 %**	**(3.44)%**
Russell 2000 Growth	**14.15 %**	**12.82 %**	**10.22 %**	**14.78 %**	**(3.74)%**	**2.35 %**	**(0.13)%**
Russell 2500 Growth	**13.25 %**	**13.14 %**	**11.09 %**	**17.27 %**	**(3.41)%**	**3.09 %**	**0.48 %**
Russell Mid Cap Growth	**12.09 %**	**14.65 %**	**10.86 %**	**18.27 %**	**(3.90)%**	**2.86 %**	**(0.88)%**
Equity Markets - Value							
Russell 1000 Value	**7.76 %**	**10.13 %**	**4.50 %**	**8.91 %**	**(9.39)%**	**(0.48)%**	**2.59 %**
Russell 2000 Value	**10.74 %**	**9.72 %**	**7.94 %**	**11.84 %**	**(4.99)%**	**0.74 %**	**7.72 %**
Russell 2500 Value	**9.86 %**	**11.40 %**	**9.66 %**	**14.77 %**	**(3.96)%**	**1.39 %**	**8.03 %**
Russell Mid Cap Value	**9.26 %**	**12.14 %**	**11.16 %**	**16.94 %**	**(4.77)%**	**1.97 %**	**7.79 %**
International Markets							
MSCI EAFE	**9.82 %**	**16.53 %**	**1.45 %**	**3.71 %**	**(9.06)%**	**2.44 %**	**2.99 %**
MSCI World ex U.S.	**9.32 %**	**13.78 %**	**2.58 %**	**6.76 %**	**(8.28)%**	**1.30 %**	**0.80 %**
MSCI World	**9.36 %**	**13.89 %**	**3.02 %**	**7.32 %**	**(7.74)%**	**1.86 %**	**1.28 %**
Fixed Income							
BofA ML 1-3 Yr Treasury Bonds	**0.17 %**	**0.62 %**	**2.50 %**	**2.53 %**	**4.07 %**	**4.35 %**	**4.21 %**
BofA ML High Yield	**2.93 %**	**6.74 %**	**11.90 %**	**18.43 %**	**8.45 %**	**8.18 %**	**7.96 %**
Barclays Capital Aggregate	**0.11 %**	**2.49 %**	**7.95 %**	**8.17 %**	**7.43 %**	**6.20 %**	**6.41 %**
Barclays Capital Intermediate Gov't/Credit	**0.47 %**	**2.75 %**	**7.43 %**	**7.76 %**	**6.93 %**	**5.95 %**	**6.05 %**
Barclays Capital 10 Year Municipal Bond	**(0.74)%**	**3.72 %**	**7.99 %**	**6.62 %**	**7.01 %**	**5.79 %**	**5.95 %**
Barclays Capital U.S. Credit Index	**0.65 %**	**4.64 %**	**10.52 %**	**11.67 %**	**8.30 %**	**6.48 %**	**7.10 %**