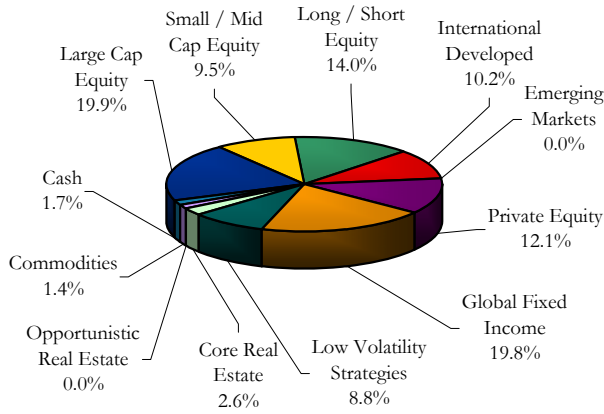
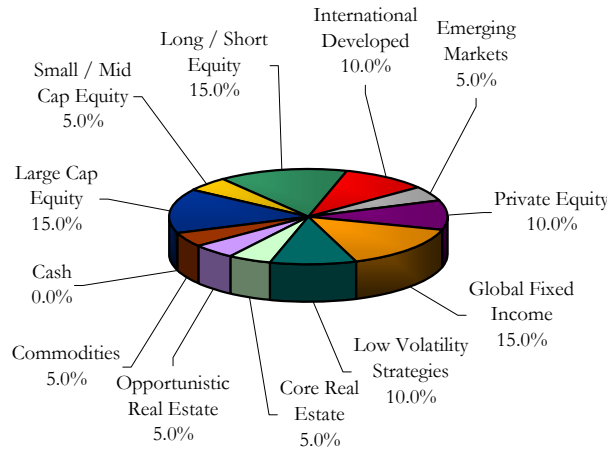


Oklahoma Police Pension & Retirement System
Periods Ending July 31, 2011

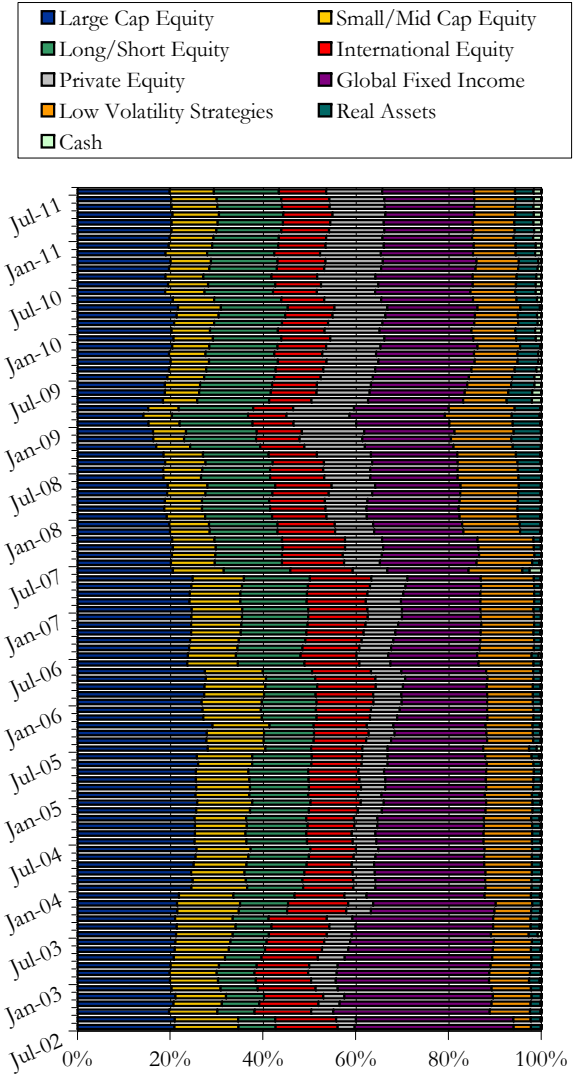
**Current Asset Allocation
by Asset Class***



Policy Asset Allocation



Historical Asset Allocation



Asset Class Allocation	Market Values (000s)	% Asset Class	% Total Portfolio	% Cash	Policy %	Over/Under Target
Large Cap Equity	\$355,429	30.2%	19.9%	--	15.0%	4.9%
Small / Mid Cap Equity	\$170,457	14.5%	9.5%	1.1%	5.0%	4.5%
Long / Short Equity	\$250,825	21.3%	14.0%	--	15.0%	(1.0%)
International Developed	\$183,320	15.6%	10.2%	--	10.0%	0.2%
Emerging Markets	\$0	0.0%	0.0%	--	5.0%	(5.0%)
Private Equity	\$215,726	18.3%	12.1%	--	10.0%	2.1%
Total Equity Composite	\$1,175,757	100.0%	65.7%	0.2%	60.0%	5.7%
Global Fixed Income	\$354,163	69.0%	19.8%	1.6%	15.0%	4.8%
Low Volatility Strategies	\$158,320	30.9%	8.8%	--	10.0%	(1.2%)
Fixed Income Composite¹	\$513,193	100.0%	28.7%	1.0%	25.0%	3.7%
Core Real Estate	\$45,835	64.5%	2.6%	--	5.0%	(2.4%)
Opportunistic Real Estate	\$0	0.0%	0.0%	0.0%	5.0%	(5.0%)
Commodities	\$25,201	35.5%	1.4%	0.0%	5.0%	(3.6%)
Real Assets Composite	\$71,036	100.0%	4.0%	0.4%	15.0%	(11.0%)
Cash	\$29,803	100.0%	1.7%	96.3%	0.0%	1.7%
Securities Lending Liability	(\$358)					
Total Portfolio¹	\$1,789,431					

*Excludes Securities Lending Liability

¹ Fixed Income Composite and Total Fund includes \$709,117 for illiquid securities in terminated account with Overseas C.A.P. Partners.

Oklahoma Police Pension & Retirement System
Periods Ending July 31, 2011

	Market Values (000s)	% of Asset Class	% of Total Portfolio	% Cash	<i>June 30,</i> <i>FYTD</i>	<i>Three Months</i>	<i>YTD</i>	<i>One Year</i>	<i>Three</i> <i>Years</i>	<i>Five Years</i>	<i>Ten Years</i>
Total Portfolio¹	\$1,789,431			2.0%	(0.55)%	(1.65)%	3.98 %	14.15 %	3.64 %	4.78 %	5.72 %
Total Portfolio Net of Fees					(0.58)%	(1.73)%	3.78 %	13.79 %	3.43 %	4.57 %	5.49 %
Policy Index²					(0.95)%	(2.45)%	4.36 %	15.86 %	4.20 %	3.98 %	4.58 %
Equity Managers											
<i>Large Core</i>											
Mellon Cap Passive (7/98)³	\$355,429	30.2%	19.9%	--	(2.16)%	(4.90)%	4.08 %	20.72 %	3.38 %	2.84 %	3.18 %
<i>Russell 1000</i>					(2.17)%	(4.91)%	4.06 %	20.70 %	3.33 %	2.80 %	3.13 %
Large Cap Equity Total	\$355,429	30.2%	19.9%	--							
<i>Small / Mid Value</i>											
Boston Partners (6/97,4/99)	\$95,206	8.1%	5.3%	1.1%	(4.63)%	(8.50)%	2.54 %	18.65 %	9.04 %	5.39 %	9.44 %
<i>Russell 2500 Value</i>					(3.74)%	(7.31)%	2.13 %	20.64 %	5.89 %	3.05 %	8.02 %
<i>Small Growth</i>											
William Blair (4/10)	\$75,250	6.4%	4.2%	1.0%	(2.25)%	(3.78)%	9.67 %	33.50 %	N/A	N/A	N/A
<i>Russell 2500 Growth</i>					(3.88)%	(6.77)%	5.97 %	30.39 %	7.21 %	6.89 %	5.91 %
Small Cap Equity Total	\$170,457	14.5%	9.5%	1.1%							
<i>Long / Short Equity</i>											
Grosvenor (10/03)	\$172,751	14.7%	9.7%	--	(0.33)%	(1.67)%	1.32 %	9.48 %	0.63 %	3.02 %	N/A
Attalus Capital (6/06)	\$78,074	6.6%	4.4%	--	1.16 %	(0.87)%	2.64 %	7.71 %	(0.46)%	3.04 %	N/A
<i>60% S&P 500/40% MSCI ACWI</i>					(1.95)%	(5.00)%	3.69 %	19.22 %	2.06 %	2.18 %	N/A
<i>HFRI FOF Strategic</i>					0.73 %	(1.80)%	0.33 %	7.71 %	(0.79)%	1.92 %	4.35 %
Long/Short Total	\$250,825	21.3%	14.0%	--							
<i>International Equity</i>											
Artio International (3/04)	\$86,955	7.4%	4.9%	--	(1.23)%	(5.70)%	0.81 %	15.90 %	(3.65)%	1.09 %	N/A
<i>MSCI ACWI ex US</i>					(1.33)%	(5.43)%	2.73 %	17.86 %	0.88 %	3.64 %	8.02 %
Mondrian Int'l Value (4/04)	\$96,366	8.2%	5.4%	--	(1.45)%	(4.05)%	6.46 %	17.10 %	(0.21)%	1.97 %	N/A
<i>MSCI EAFE</i>					(1.57)%	(5.51)%	3.68 %	17.69 %	(0.75)%	1.43 %	6.14 %
International Equity Total	\$183,320	15.6%	10.2%	--							
Private Equity	\$215,726	18.3%	12.1%	--	0.88 %	5.94 %	8.76 %	18.69 %	5.62 %	8.40 %	N/A
Total Equity Composite	\$1,175,757	100.0%	65.7%	0.2%	(1.22)%	(2.55)%	4.53 %	17.49 %	2.56 %	3.54 %	4.29 %
Blend: 85% R3000/15% MSCI EAFE					(2.18)%	(5.20)%	3.89 %	20.48 %	2.89 %	2.72 %	3.83 %

¹Total Fund includes \$709,117 for illiquid securities in terminated account with Overseas CAP Partners.

²The 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.

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

Oklahoma Police Pension & Retirement System
Periods Ending July 31, 2011

	Market Values (000s)	% of Asset Class	% of Total Fund	% Cash	June 30, FYTD	Three Months	YTD	One Year	Three Years	Five Years	Ten Years
Fixed Income Managers											
<i>Global Fixed Income</i>											
Agincourt (10/99)	\$154,572	30.1%	8.6%	2.3%	1.61 %	2.50 %	4.73 %	5.25 %	8.00 %	6.91 %	6.06 %
Oaktree Cap Mgmt. (12/97)	\$108,701	21.2%	6.1%	--	0.48 %	(0.89)%	3.71 %	10.76 %	11.02 %	8.23 %	8.32 %
Barclays Capital Aggregate					1.59 %	2.62 %	4.37 %	4.47 %	7.06 %	6.58 %	5.68 %
Loomis Sayles (5/08)	\$90,890	17.7%	5.1%	--	2.49 %	2.49 %	7.94 %	13.03 %	8.94 %	N/A	N/A
Citigroup World Gov't Bond					2.30 %	2.39 %	6.40 %	9.10 %	6.53 %	7.66 %	7.90 %
<i>Low Volatility Strategies</i>											
PAAMCO (10/02)	\$158,320	30.9%	8.8%	--	(0.49)%	(1.46)%	1.48 %	6.91 %	0.47 %	4.40 %	N/A
HFRI FOF Conservative					0.29 %	(1.12)%	0.73 %	5.06 %	(1.38)%	0.85 %	3.32 %
Fixed Income Composite¹	\$513,193	100.0%	28.7%	1.0%	0.86 %	0.52 %	4.03 %	8.23 %	6.64 %	7.07 %	7.09 %
Barclays Capital Universal					1.56 %	2.49 %	4.52 %	5.06 %	7.34 %	6.65 %	5.96 %
Real Assets											
<i>Core Real Estate</i>											
Columbus Square (5/95)	\$3,977	5.6%	0.2%	7%	1.22 %	11.83 %	16.97 %	26.29 %	14.53 %	13.28 %	14.32 %
JP Morgan (11/07)	\$41,857	58.9%	2.3%	--	1.06 %	4.62 %	10.17 %	18.89 %	(5.87)%	N/A	N/A
NFI ODCE (net) ³					N/A	4.50 %	8.46 %	19.49 %	(8.45)%	(0.87)%	4.68 %
<i>Commodities</i>											
Mt. Lucas Composite ²	\$25,201	35.5%	1.4%	--	(0.80)%	(14.51)%	(22.67)%	(9.54)%	1.40 %	9.05 %	7.37 %
DJ/CS Hedge Fund - Global Macro					2.53 %	0.75 %	3.90 %	12.42 %	6.47 %	9.21 %	11.21 %
Real Asset Composite	\$71,036	100.0%	4.0%	0.4%	0.40 %	(2.74)%	(3.95)%	7.30 %	(2.60)%	4.98 %	4.77 %
OK Invest	\$18,850	100.0%	1.1%	100.0%	0.25 %	1.10 %	2.38 %	3.84 %	N/A	N/A	N/A
Cash	\$10,953	100.0%	0.6%	96.3%	(0.14)%	(0.12)%	0.57 %	3.63 %	0.45 %	2.28 %	2.36 %
Securities Lending Liability	(\$358)										

¹ Total includes \$709,117 for illiquid securities in terminated account with Overseas C.AP Partners.

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

³ Performance as of June 30, 2011.

Private Equity Composite

For the Periods Ending July 31, 2011

Summary of Cash Flows for July 2011

Cash Outflows	Cash Inflows	Net Cash Flow
(\$1,067,572.00)	\$241,349.00	(\$826,223.00)

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	\$ 4,523,349	\$ 253	\$ 4,523,602	1.51
	Oaktree Opportunities Fund III	Sep-99	\$ 5,000,000	\$ -	\$ 5,000,000	\$ 7,429,299	\$ 71,794	\$ 7,501,093	1.50
	Oaktree Opportunities Fund IV	Dec-01	\$ 10,000,000	\$ -	\$ 10,000,000	\$ 16,764,538	\$ 30,826	\$ 16,795,364	1.68
	Siguler Guff Dist Opp I	Jan-03	\$ 20,000,000	\$ 741,414	\$ 19,568,416	\$ 20,880,323	\$ 9,972,042	\$ 30,852,365	1.58
	Oaktree Opportunities Fund V	Jun-04	\$ 4,000,000	\$ -	\$ 4,000,000	\$ 5,494,659	\$ 958,725	\$ 6,453,384	1.61
	Oaktree Opportunities Fund VI	Aug-05	\$ 4,000,000	\$ 401,485	\$ 3,598,515	\$ 2,650,252	\$ 2,943,335	\$ 5,593,587	1.55
	Siguler Guff Dist Opp II	Sep-05	\$ 20,000,000	\$ -	\$ 20,006,044	\$ 14,194,575	\$ 13,908,768	\$ 28,103,343	1.40
	Oaktree Opportunities VII A	Mar-07	\$ 7,500,000	\$ -	\$ 7,500,000	\$ 3,816,898	\$ 5,784,860	\$ 9,601,758	1.28
	Oaktree Opportunities VII B	May-08	\$ 7,500,000	\$ 750,000	\$ 6,750,000	\$ 3,037,500	\$ 7,706,411	\$ 10,743,911	1.59
	Siguler Guff Dist Opp III	Aug-08	\$ 15,000,000	\$ 3,900,000	\$ 11,180,311	\$ 1,242,132	\$ 13,751,380	\$ 14,993,512	1.34
	Oaktree Opportunities VIII	Nov-09	\$ 7,500,000	\$ 2,625,000	\$ 4,875,000	\$ 57,431	\$ 6,163,000	\$ 6,220,431	1.28
	Total Distressed	Feb-98	\$ 103,500,000	\$ 8,417,899	\$ 95,478,286	\$ 80,090,956	\$ 61,291,394	\$ 141,382,350	1.48
	Venture Capital	Weiss, Peck & Greer V, LLC	Jul-99	\$ 7,000,000	\$ 67,594	\$ 6,932,406	\$ 4,342,924	\$ 1,906,125	\$ 6,249,049
Firstmark Venture Partners II (Pequot)		Feb-00	\$ 1,000,000	\$ 45,000	\$ 955,000	\$ 269,753	\$ 39,128	\$ 308,881	0.32
Lightspeed Venture Partners VI		Oct-00	\$ 12,000,000	\$ 989,730	\$ 11,010,270	\$ 7,654,403	\$ 3,831,928	\$ 11,486,331	1.04
Firstmark Private Equity Fd III (Pequot)		Oct-00	\$ 15,000,000	\$ 300,000	\$ 14,734,125	\$ 8,599,677	\$ 7,100,973	\$ 15,700,650	1.07
Venture Lending & Leasing Fund		May-01	\$ 6,000,000	\$ -	\$ 4,500,000	\$ 5,045,175	\$ 494,415	\$ 5,539,590	1.23
Accel Europe		Jun-01	\$ 10,000,000	\$ -	\$ 10,000,000	\$ 6,065,678	\$ 5,035,695	\$ 11,101,373	1.11
Knightsbridge Fund VI		Dec-04	\$ 12,000,000	\$ 2,400,000	\$ 9,600,000	\$ -	\$ 9,216,164	\$ 9,216,164	0.96
Firstmark IV (Pequot)		Nov-05	\$ 5,000,000	\$ 120,239	\$ 4,879,761	\$ 4,423,450	\$ 4,289,952	\$ 8,713,402	1.79
Weathergage Venture Capital		Mar-07	\$ 7,500,000	\$ 3,225,000	\$ 4,275,000	\$ 116,622	\$ 4,337,874	\$ 4,454,496	1.04
Warburg Pincus		Sep-07	\$ 15,000,000	\$ 3,195,000	\$ 11,805,000	\$ 755,365	\$ 11,697,629	\$ 12,452,994	1.05
Weathergage Venture Cap II		Mar-11	\$ 7,500,000	\$ 6,562,500	\$ 937,500	\$ -	\$ 937,500	\$ 937,500	1.00
Firstmark V		Jul-11	\$ 5,000,000	\$ 5,000,000	\$ -	\$ -	\$ -	\$ -	0.00
Total Venture Capital		Jul-99	\$ 103,000,000	\$ 21,905,063	\$ 79,629,062	\$ 37,273,047	\$ 48,887,383	\$ 86,160,430	1.08
Mezzanine	TCW Crescent II	Mar-99	\$ 7,000,000	\$ -	\$ 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	\$ 19,613,337	\$ 1,257,155	\$ 20,870,492	2.05
	TCW Crescent IV	Jun-06	\$ 10,000,000	\$ 1,945,541	\$ 9,848,715	\$ 5,494,810	\$ 6,224,826	\$ 11,719,636	1.19
	Newstone Capital Partners	Oct-06	\$ 5,000,000	\$ 192,477	\$ 5,445,492	\$ 2,830,457	\$ 2,870,856	\$ 5,701,313	1.05
	TCW Mezzanine Fund V	Jan-08	\$ 10,000,000	\$ 5,535,141	\$ 4,464,859	\$ 7,515	\$ 5,161,317	\$ 5,168,832	1.16

Investment Type	Fund Name	Inception Date	Committed Capital	Remaining Commitment	Contributed Capital	Distributions	Adjusted Ending Value	Total Value	Multiple to Cost
Buyout	Newstone Capital Partners II	Jan-10	\$ 7,500,000	\$ 5,098,780	\$ 2,401,220	\$ 711,069	\$ 1,683,432	\$ 2,394,501	1.00
	Total Mezzanine	Mar-99	\$ 49,500,000	\$ 12,976,633	\$ 39,070,960	\$ 38,450,800	\$ 17,197,586	\$ 55,648,386	1.42
	Marathon IV	Apr-99	\$ 7,000,000	\$ 166,075	\$ 7,462,426	\$ 9,774,795	\$ 467,340	\$ 10,242,135	1.37
	Hicks, Muse	Oct-01	\$ 15,000,000	\$ 776,720	\$ 16,211,210	\$ 26,024,370	\$ 1,268,944	\$ 27,293,314	1.68
	Calera Capital (Fremont III)	Jan-02	\$ 10,000,000	\$ 420,843	\$ 10,848,680	\$ 4,370,914	\$ 6,003,059	\$ 10,373,973	0.96
	Arsenal Capital Partners	Jan-03	\$ 15,000,000	\$ 1,688,741	\$ 16,112,892	\$ 27,730,615	\$ 3,290,937	\$ 31,021,552	1.93
	Levine Leichtman	Jan-03	\$ 10,000,000	\$ 561,910	\$ 10,474,364	\$ 8,072,791	\$ 5,486,908	\$ 13,559,699	1.29
	Marathon Fund Limited Partnership V	Dec-04	\$ 10,000,000	\$ 260,017	\$ 10,306,868	\$ 3,413,982	\$ 11,925,610	\$ 15,339,592	1.49
	Arsenal Capital Partners II	Sep-06	\$ 15,000,000	\$ 2,800,799	\$ 12,509,791	\$ 476,674	\$ 14,671,249	\$ 15,147,923	1.21
	Thompson Street C.P. II	Dec-06	\$ 10,000,000	\$ 1,817,586	\$ 8,165,568	\$ 3,625,705	\$ 8,368,626	\$ 11,994,331	1.47
	Sun Capital Partners V	Apr-07	\$ 12,500,000	\$ 6,040,311	\$ 6,463,435	\$ 1,298,890	\$ 5,817,289	\$ 7,116,179	1.10
	HM Capital Sector Performance Fund	May-07	\$ 15,000,000	\$ 1,173,786	\$ 13,899,783	\$ 1,477,616	\$ 6,873,713	\$ 8,351,329	0.60
	Calera Capital Fund IV	Jan-08	\$ 10,000,000	\$ 3,450,476	\$ 6,549,524	\$ 41,721	\$ 5,486,139	\$ 5,527,860	0.84
	Levine Leichtman IV	Aug-08	\$ 10,000,000	\$ 5,809,010	\$ 4,448,293	\$ 547,626	\$ 3,932,058	\$ 4,479,684	1.01
	Total Buyout	Apr-99	\$ 139,500,000	\$ 24,966,274	\$ 123,452,834	\$ 86,855,699	\$ 73,591,872	\$ 160,447,571	1.30
Secondary Fund of Funds	Lexington VI	Dec-05	\$ 20,000,000	\$ 769,319	\$ 19,299,576	\$ 7,136,756	\$ 14,757,518	\$ 21,894,274	1.13
	Total Secondary Fund of Funds	Dec-05	\$ 20,000,000	\$ 769,319	\$ 19,299,576	\$ 7,136,756	\$ 14,757,518	\$ 21,894,274	1.13
Total			\$ 415,500,000	\$ 69,035,188	\$ 356,930,718	\$ 249,807,258	\$ 215,725,753	\$ 465,533,011	1.30

Private Equity Composite

Activity for the Month of July

Mezzanine

Newstone Capital Partners II

On July 15, 2011 this fund made a capital call- \$328,125

Buyout

Levine Leichtman

On July 15, 2011 this fund made a call for management fees- \$7,752

On July 29, 2011 this fund made a distribution of interest- \$14,744

Sun Capital Partners V

On July 15, 2011 this fund made a capital call- \$480,358

On July 15, 2011 this fund made a distribution- \$226,605

Levine Leichtman IV

On July 14, 2011 this fund made a capital call- \$144,489

Secondary Fund of Funds

Lexington VI

On July 11, 2011 this fund made a capital call- \$106,848

Real Estate

For the Periods Ending July 31, 2011

Summary of Cash Flows for July 2011

Cash Outflows	Cash Inflows	Net Cash Flow
\$0.00	\$0.00	\$0.00

Fund Name	Inception Date	Committed Capital	Remaining Commitment	Contributed Capital	Distributions	Adjusted Ending Value	Total Value	Multiple to Cost
Siguler Guff Dist. Real Estate Opp.	Jul-11	\$ 10,000,000	\$ 10,000,000	\$ -	\$ -	\$ -	\$ -	0.00
Total		\$ 10,000,000	\$ 10,000,000	\$ -	\$ -	\$ -	\$ -	

Real Estate

Activity for the Month of July

Oklahoma Police Pension & Retirement System
Periods Ending July 31, 2011

	<i>June 30,</i> <i>FYTD</i>	<i>Three Months</i>	<i>YTD</i>	<i>One Year</i>	<i>Three Years</i>	<i>Five Years</i>	<i>Ten Years</i>
Equity Markets - Core							
S&P 500	(2.03)%	(4.75)%	3.87 %	19.64 %	2.91 %	2.39 %	2.61 %
Russell 1000	(2.17)%	(4.91)%	4.06 %	20.70 %	3.33 %	2.80 %	3.13 %
Russell 3000	(2.29)%	(5.14)%	3.91 %	20.93 %	3.47 %	2.89 %	3.37 %
Russell 2000	(3.61)%	(7.60)%	2.36 %	23.93 %	5.17 %	4.01 %	6.47 %
Russell 2500	(3.81)%	(7.06)%	3.95 %	25.17 %	6.54 %	5.05 %	7.37 %
Russell Mid Cap	(3.63)%	(6.04)%	4.16 %	24.51 %	6.07 %	4.99 %	7.50 %
Equity Markets - Growth							
Russell 1000 Growth	(1.00)%	(3.48)%	5.76 %	24.76 %	5.34 %	5.53 %	2.40 %
Russell 2000 Growth	(3.92)%	(7.81)%	4.33 %	29.30 %	6.10 %	6.08 %	5.15 %
Russell 2500 Growth	(3.88)%	(6.77)%	5.97 %	30.39 %	7.21 %	6.89 %	5.91 %
Russell Mid Cap Growth	(3.75)%	(5.62)%	5.48 %	29.01 %	6.60 %	6.25 %	5.85 %
Equity Markets - Value							
Russell 1000 Value	(3.32)%	(6.31)%	2.40 %	16.75 %	1.26 %	(0.01)%	3.65 %
Russell 2000 Value	(3.31)%	(7.38)%	0.33 %	18.53 %	4.14 %	1.84 %	7.41 %
Russell 2500 Value	(3.74)%	(7.31)%	2.13 %	20.64 %	5.89 %	3.05 %	8.02 %
Russell Mid Cap Value	(3.50)%	(6.43)%	2.97 %	20.62 %	5.50 %	3.39 %	8.08 %
International Markets							
MSCI EAFE	(1.57)%	(5.51)%	3.68 %	17.69 %	(0.75)%	1.43 %	6.14 %
MSCI World ex U.S.	(1.81)%	(5.36)%	3.39 %	18.54 %	0.69 %	1.79 %	3.94 %
MSCI World	(1.79)%	(5.21)%	3.74 %	19.17 %	1.27 %	2.35 %	4.47 %
Fixed Income							
BofA ML 1-3 Yr Treasury Bonds	0.28 %	0.68 %	1.15 %	1.37 %	2.76 %	4.05 %	3.52 %
BofA ML High Yield	1.22 %	0.73 %	6.18 %	12.81 %	13.23 %	9.10 %	8.68 %
Barclays Capital Aggregate	1.59 %	2.62 %	4.37 %	4.47 %	7.06 %	6.58 %	5.68 %
Barclays Capital Intermediate Gov't/Credit	1.43 %	2.42 %	3.93 %	4.12 %	6.19 %	6.15 %	5.28 %
Barclays Capital 10 Year Municipal Bond	1.03 %	2.64 %	5.63 %	3.81 %	6.62 %	5.74 %	5.29 %
Barclays Capital U.S. Credit Index	2.41 %	3.22 %	5.90 %	6.70 %	9.30 %	7.22 %	6.32 %