| Expected Remaining Life - | -0.45 1.001.00 0.030.080.06 0.65 0.080.24 0.070.010.020.010.01 0.020.010.01 0.05 0.05 0.080.24 0.070.010.020.010.01 0.05 0.05 0.080.24 0.070.010.02 0.010.01 0.05 0.05 0.05 0.05 0.05 0.05 | |
|---|--|---|
| · | -0.45 | |
| | -0.00+0.030+0.030+0.030+0.030+0.030+0.030+0.030+0.030+0.04 | |
| | -0.39 - 0.060.060.021.001.000 - 0.181.000.120.090.090.260.270.130.140.030.030.030.030.030.030.030.030.030.0 | |
| Bid_Ask_Spread - | | |
| Index Price - | -0.37-0.080.080.02 <mark>1.001.00</mark> 0.14 <mark>1.00</mark> 0.15 <mark>1.00</mark> 0.15 <mark>1.00</mark> 0.120.090.09 <mark>0.260.27</mark> 0.140.14-0.550.550.550.550.550.550.550.550.550.5 | |
| Accrued Interest - | -0.49 0.240.24-0.030.150.160.25 0.15 1.00 0.21-0.50 0.010.020.030.03-0.440.440.230.230.230.230.230.230.230.230.230.23 | |
| | -0.40 -0.070.070.01 | |
| | $-\frac{0.17}{0.010.010.010.010.010.010.010.010.010.0$ | |
| | -0.020.010.01 - 0.000.090.08 - 0.150.09 - 0.020.090.08 - 0.150.09 - 0.020.090.080.090.090.090.090.090.090.090.09 | |
| | -0.11 0.010.01-0.00 <mark>0.260.26-0.11 0.26 0.03 0.26 0.05 0.980.971.001.00 0.220.22-0.140.140.140.140.140.140.140.140.140.14</mark> | |
| | -0.11-0.000.000.000 <mark>0.270.27</mark> -0.12 <mark>0.27</mark> 0.03 0.27 0.05 0.97 0.98 1.00 1.00 0.23 0.23 0.15 0.15 0.15 0.15 0.15 0.15 0.15 0.15 | |
| · | -0.14 0.000.00-0.000.14 0.13-0.020.14 0.440.11 0.87 0.200.210.220.23 1.001.00 -0.010.010.010.010.010.010.010.010.010.0 | |
| ·· | -0.140.000.00-0.000.140.14-0.020.14-0.440.11 0.87 0.200.210.220.23 1.001.00 0.010.010.010.010.010.010.010. | |
| | -0.420.440.440.010.550.530.36 | |
| | -0.420.450.45 - 0.01 - 0.550.530.36 - 0.550.23 - 0.55 | |
| Street Yield to Maturity - | -0.430.450.45 <mark>-0.010.550.53</mark> 0.36 <mark>-0.550.53</mark> 0.36 <mark>-0.550.23-0.52</mark> 0.02-0.060.060.140.150.010.011.001.001.001.001.001.001.00 | |
| Annual Yield to Maturity - | -0.420.440.44-0.01 0.550.530.36-0.550.23-0.530.02-0.060.060.140.150.010.001.001.001.001.001.001.001.00 | |
| · | -0.430.450.45 -0.01 0.55 0.53 0.36 -0.55 0.23 -0.52 0.02 -0.060.060.140.150.010.01 1.001.001.001.001.001.001.001.0 | |
| | -0.40 0.960.96 0.030.040.02 0.64 0.030.030.030.030.030.030.030.020.020.02 | |
| | -0.490.950.95.0.95.0.030.020.000.064-0.020.19-0.020.010.01.001.001.001.001.001.001.001 | |
| | $-0.40 \\ 0.960.96 \\ 0.030.030.030.01 \\ 0.040 \\ 0.050.050.050.050.050.050.050.050.050.0$ | |
| Street Modified Duration to Maturity - | -0.40 <mark>0.960.96</mark> +0.030.030.010.64+0.030.19+0.010.010.030.020.020.020.010.00 0.64+0.030.19+0.010.010.030.020.020.020.010.00 0.400.390.400.400.390.400.400.390.400.400.390.400.400.390.400.400.390.400.400.390.400.400.390.400.400.390.400.400.390.400.400.390.400.390.400.400.400.400.400.400.400.400.400.4 | |
| • | -0.39 0.95 0.95 0.03 0.02 0.00 0.63 0.02 0.00 0.63 0.02 0.19 0.01 0.01 0.03 0.02 0.03 0.02 0.03 0.02 0.03 0.02 0.03 0.02 0.03 0.02 0.03 0.02 0.03 0.02 0.03 0.02 0.05 0.05 0.05 0.05 0.05 0.05 0.05 | |
| · | -0.40 0.960.96 0.030.030.01 0.64 0.030.19 0.010.010.030.020.020.020.010.00 0.0400.390.400.400.400.400.400.400.400.400.400.4 | |
| | -0.40 <mark>0.950.95</mark> 0.010.030.010.64 0.030.19 0.020.010.030.020.020.020.020.010.030.020.020.010.010.010.010.010.010.001.001 | |
| • | -0.380.970.970.040.040.030.030.030.030.030.020.030.010.030.020.020.020.090.150.130.140.240.020.120.320.290.150.030.020.020.090.150.130.130.130.130.130.130.130.130.130.13 | |
| · | -0.39 0.97 0.97 0.04 0.05 0.03 0.60 0.05 0.03 0.60 0.05 0.20 0.03 0.01 0.03 0.02 0.02 0.03 0.01 0.03 0.02 0.03 0.01 0.03 0.02 0.08 0.08 0.08 0.08 0.08 0.08 0.08 | |
| Street Convexity to Maturity - | -0.39 0.97 0.97 0.04 0.05 0.02 0.60 0.05 0.02 0.05 0.20 0.03 0.01 0.03 0.02 0.02 0.05 0.20 0.03 0.01 0.03 0.02 0.02 0.05 0.20 0.05 0.05 | |
| Annual Convexity to Maturity - | | |
| Semi-Annual Convexity to Maturity - | | |
| OA Convexity - Annual Benchmark Spread - | $-0.38 \frac{0.960.96}{0.020.050.030.00} -0.020.050.030.000 -0.050.20 -0.030.010.030.020.020.010.000.000 -0.070.370.360.370.370.370.360.370.370.360.370.370.370.360.370.370.370.370.370.370.370.370.370.37$ | |
| Semi-Annual Benchmark Spread - | | |
| Annual Benchmark Spread to BM-Curve – | -0.34 <mark>0.220.22</mark> -0.00 <mark>0.580.570.21</mark> -0.580.19-0.560.02-0.070.070.160.160.010.010.02-0.140.150.150.150.140.150.150.150.140.150.150.140.150.150.150.150.150.150.150.150.150.15 | |
| Semi-Annual Benchmark Spread to BM-Curve - | -0.34 0.22 0.22 -0.00 0.58 0.57 0.21 -0.58 0.19 -0.56 0.02 -0.07 0.07 0.16 0.17 0.01 0.01 0.97 0.97 0.97 0.97 0.97 0.97 0.97 0.97 | |
| , J | -0.49 0.35 0.35 -0.01 0.45 0.44 0.34 0.45 0.26 -0.43 0.04 -0.06 0.07 0.13 0.13 0.01 0.01 0.97 0.97 0.97 0.97 0.97 0.97 0.97 0.97 | |
| | -0.350.240.240.240.00 -0.580.570.22 -0.580.19 -0.560.02 -0.070.070.160.160.01 -0.010.0970.970.970.970.970.970.970.970.970.9 | |
| Z-Spread - Z-Spread Over Libor - | | |
| · | -0.48 <mark>0.890.89 -0.010.230.26 0.67 0.230.25 0.040.050.040.090.090.030.03 0.290.280.290.280.290.280.290.280.290.280.290.280.290.330.31 0.130.060.21 0.490.43 0.590.58 0.230.230.25 0.040.050.040.090.090.030.03 0.290.280.290.280.290.920.920.920.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.870.93 0.090.910.910.910.910.910.910.910.910.91</mark> | |
| , i | -0.080.030.03-0.000.080.08-0.000.080.08-0.000.080.08-0.000.080.060.08-0.020.060.060.060.070.07-0.010.010.020.020.020.020.020.020.020.02 | |
| | -0.220.100.10-0.030.380.380.060.380.110.380.090.110.100.170.170.080.080.170.170.180.180.180.190.100.100.100.100.100.100.100.100.10 | |
| 1-5 Years – 1-10 Years - | -0.260.510.51 + 0.010.100.08 + 0.010.100.08 + 0.010.100.08 + 0.010.000.000.000.000.010.02 + 0.010.000.000.010.02 + 0.010.010.010.010.010.010.010.010.010.0 | |
| | -0.520.920.920.03-0.020.040.67-0.020.270.030.040.090.950.840.420.340.430.440.4 | |
| | $-0.43 \times 0.900.900 \times 0.030.030.01 \times 0.590.030.030.01 \times 0.590.030.030.01 \times 0.590.030.030.01 \times 0.590.030.030.01 \times 0.030.010.010.010.010.010.010.010.0130.130.$ | |
| 3-5 Years – | -0.260.510.51 <mark>0.010.100.08</mark> -0.42 <mark>0.10</mark> -0.130.090.00-0.000.000.010.02-0.010.010.010.02-0.010.010.010.02-0.010.010.010.02-0.010.010.010.010.010.010.010.010.010.0 | |
| | -0.180.390.390.010.010.010.010.010.010.010.010.010.0 | |
| | -0.310.420.42 <mark>0.04</mark> -0.140.150.270.140.160.150.050.010.010.040.040.040.020.020.070.070.070.070.070.070.070.07 | |
| | -0.260.420.420.04+0.100.110.260.100.150.110.040.000.00+0.020.020.020.010.010.010.060.060.060.060.060.060.06 | |
| | -0.14-0.010.010.0000.120.120.030.12-0.030.12-0.030.030.030.030.030.030.030.030.030.0 | |
| 15-20 Years - | -0.25 0.140.14 0.000.090.10 <mark>0.22</mark> 0.090.120.100.010.010.010.010.010.010.010.01 | |
| 15-25 Years - | -0.51 0.360.36-0.000.300.32 0.50 0.300.22 0.31 0.08-0.000.000.060.060.070.060.270.270.270.270.270.270.270.270.270.27 | |
| 20-25 Years - | $-0.43 \times 0.330.33 \times 0.000.330.310.45 \times 0.300.310.45 \times 0.300.310.310.310.05 \times 0.050.070.070.070.070.070.070.070.070.07$ | |
| | -0.17 0.720.72 0.040.230.220.34 0.230.13 0.220.34 0.230.13 0.220.030.030.030.030.030.030.030.030.03 | |
| | $-0.37 \\ 0.690.69 \\ 0.01 \\ -0.080.06 \\ 0.052 \\ -0.080.18 \\ -0.070.010.020.020.010.010.000.00 \\ 0.450.440.450.450.450.440.45 \\ 0.760.760.760.760.760.760.760.760.760.76$ | |
| 10+ Years - | -0.56 0.900.90 -0.030.05 0.08 0.67 0.05 0.28 0.07 0.05 0.28 0.07 0.05 0.28 0.07 0.05 0.01 0.000.03 0.02 0.02 0.44 0.43 0.44 0.45 0.45 0.45 0.45 0.45 0.45 0.45 | |
| | -0.52 0.92 0.92 0.030.02 0.04 0.67 0.02 0.27 0.030.04 0.00 0.00 0.01 0.01 0.02 0.02 0.44 0.43 0.44 0.45 0.45 0.45 0.40 0.95 1.00 0.88 0.40 0.32 0.56 0.59 0.37 0.11 0.34 0.59 0.46 0.65 0.40 0.60 0.95 1.00 0.68 0.17 0.14 0.15 0.15 0.89 0.90 0.82 0.93 0.01 | |
| | -0.18 0.790.79 0.040.250.240.36 0.250.13 0.240.030.00 0.000.040.050.030.030.290.280.290.290.280.290.290.280.29 0.750.750.750.750.750.750.750.750.750.75 | |
| 30+ Years - | $-0.04 \frac{0.320.32}{0.050.140.140.040.100.090.100.090.100.090.100.040.090.020.100.080.070.050.040.050.070.070.070.070.070.070.070.070.07$ | |
| Month-to-Date Return – | | |
| Quarter-to-Date Return – | | |
| Year-to-Date Return – | | |
| | -0.48 0.92 0.92 -0.02 0.03 0.01 0.67 -0.03 0.25 -0.01 0.02 0.02 0.01 0.02 0.02 0.01 0.02 0.02 | |
| , i | -0.49 0.940.94 0.030.030.01 0.66 0.030.25 0.020.020.020.020.020.020.020.020.020.0 | |
| j | -0.350.950.950.950.030.180.150.590.180.150.590.180.150.590.180.030.000.050.220.230.350.250.250.310.870.060.17-0.670.810.820.800.300.013-0.160.160.160.160.160.160.160.160.160.16 | |
| · | $-0.11 - 0.000.0000.000 \frac{0.270.27}{0.0200.0000.000} \frac{0.270.27}{0.0200.0000.0000} \frac{0.270.27}{0.0200.0000.0000} \frac{0.240.24}{0.0200.0000.0000} \frac{0.240.24}{0.0200.0000.0000} \frac{0.240.24}{0.0200.0000.0000} \frac{0.240.24}{0.0200.000000} \frac{0.240.24}{0.0200.00000000} \frac{0.240.24}{0.0200.0000000} \frac{0.240.24}{0.0200.0000000} \frac{0.240.24}{0.0200.00000000} \frac{0.240.24}{0.0200.000000000} \frac{0.240.24}{0.020000000000000000000000000000000000$ | |
| | | • |

- 0.25

- -0.25

- -0.50

- -0.75