

Short Duration Landscape

(as of 4/30/21)

Index	Market Value (M)	Option Adj Duration	Yield to Worst	Total Return: YTD	Excess Return: YTD	Quality
U.S. Intermediate Govt/Credit	12,995,829	4.16	0.92	-1.37	0.11	AA2/AA3
U.S. Govt/Credit 1-5 year	8,425,823	2.79	0.52	-0.33	0.09	AA1/AA2
Treasury 1-5 year	5,303,150	2.79	0.36	-0.42	0.00	AAA/AAA
Corporate Inv Grade 1-5 year	2,225,751	2.81	0.88	-0.15	0.30	A3/BAA1
U.S. Govt/Credit 1-3 year	4,715,515	1.93	0.28	0.03	0.05	AA1/AA2
Treasury 1-3 year	3,124,774	1.96	0.19	-0.01	0.00	AAA/AAA
Corporate Inv Grade 1-3 year	1,083,096	1.84	0.55	0.16	0.17	A3/BAA1
Asset-Backed Securities	82,060	2.05	0.50	-0.02	0.19	AAA/AA1
U.S. FRN Corporate	269,310	0.10	0.47	0.31	0.27	A2/A3

Source: Bloomberg Barclays