

# BONDS PERFORMANCES

iBoxx Total Return Indices

BY MATURITY

USD		MTD		QTD		YTD	
		USD	CHF	USD	CHF	USD	CHF
	1 - 3 yr	-0.22	-7.11	-0.17	-4.84	2.65	-7.63
	3 - 5 yr	-1.37	-8.26	-1.53	-6.20	5.89	-4.39
	5 - 7 yr	-2.49	-9.38	-2.92	-7.59	8.29	-1.99
	7 - 10 yr	-2.86	-9.75	-3.70	-8.37	9.59	-0.69
	> 10 yr	-3.41	-10.30	-7.06	-11.73	9.18	-1.10
	Global	-1.70	-8.59	-2.50	-7.17	6.20	-4.08

EUR		MTD		QTD		YTD	
		EUR	CHF	EUR	CHF	EUR	CHF
	1 - 3 yr	0.26	-4.22	-0.14	-7.56	1.62	-17.35
	3 - 5 yr	-0.07	-4.54	-1.35	-8.77	2.62	-16.34
	5 - 7 yr	-0.53	-5.00	-2.79	-10.20	2.95	-16.02
	7 - 10 yr	-0.81	-5.28	-4.70	-12.11	1.46	-17.50
	> 10 yr	-1.89	-6.37	-7.36	-14.78	2.02	-16.94
	Global	-0.49	-4.97	-2.89	-10.31	2.07	-16.89

GBP		MTD		QTD		YTD	
		GBP	CHF	GBP	CHF	GBP	CHF
	1 - 3 yr	-0.18	-7.92	-0.09	-6.63	3.14	-12.35
	3 - 5 yr	-0.91	-8.65	-1.46	-8.00	5.80	-9.68
	5 - 7 yr	-1.17	-8.91	-1.91	-8.45	7.97	-7.52
	7 - 10 yr	-1.33	-9.08	-2.84	-9.38	9.32	-6.17
	> 10 yr	-0.39	-8.13	-4.47	-11.01	8.30	-7.19
	Global	-0.67	-8.41	-2.87	-9.41	7.28	-8.21

CHF		MTD		QTD		YTD	
		CHF	CHF	CHF	CHF	CHF	CHF
	1 - 3 yr	-0.03	-0.03	0.06	0.06	0.72	0.72
	3 - 5 yr	-0.45	-0.45	-0.43	-0.43	1.77	1.77
	5 - 7 yr	-1.05	-1.05	-1.27	-1.27	2.59	2.59
	7 - 10 yr	-1.07	-1.07	-1.74	-1.74	4.06	4.06
	> 10 yr	-1.84	-1.84	-4.05	-4.05	4.82	4.82
	Global	-0.99	-0.99	-1.77	-1.77	2.89	2.89

Source pour le CHF : Indices EFFAS

BY RATING

USD	Corporates	MTD		QTD		YTD	
		USD	CHF	USD	CHF	USD	CHF
	AAA	-1.85	-8.74	-2.96	-7.63	6.13	-4.15
	AA	-1.46	-8.35	-2.24	-6.91	6.62	-3.66
	A	-1.52	-8.41	-2.49	-7.16	8.22	-2.06
	BBB	-1.46	-8.35	-1.91	-6.58	10.25	-0.03

EUR	Corporates	MTD		QTD		YTD	
		EUR	CHF	EUR	CHF	EUR	CHF
	AAA	-0.90	-5.37	-2.24	-9.66	4.42	-14.54
	AA	-0.41	-4.88	-2.02	-9.44	3.91	-15.06
	A	-0.22	-4.70	-1.69	-9.11	4.65	-14.31
	BBB	0.08	-4.40	-1.44	-8.86	5.67	-13.30

GBP	Corporates	MTD		QTD		YTD	
		GBP	CHF	GBP	CHF	GBP	CHF
	AAA	-1.06	-8.80	-2.78	-9.32	6.01	-9.47
	AA	-1.05	-8.79	-4.20	-10.74	5.72	-9.76
	A	-0.19	-7.93	-3.24	-9.78	7.70	-7.79
	BBB	-0.95	-8.69	-3.02	-9.56	9.59	-5.90

## BONDS PERFORMANCES

EFFAS Government Bond Indices

		MTD	QTD	YTD
AUD	Perf in AUD	-0.75	-1.47	4.61
	Perf in CHF	-1.84	-1.22	7.15
	Perf in EUR	2.58	6.12	26.58
	Perf in GBP	5.83	5.24	23.00
	Perf in USD	-6.18	-6.08	-6.73

		MTD	QTD	YTD
CAD	Perf in CAD	-0.29	-1.30	5.92
	Perf in CHF	-4.32	-2.98	1.38
	Perf in EUR	0.00	4.34	19.47
	Perf in GBP	3.15	3.48	16.24
	Perf in USD	2.35	1.62	11.24

		MTD	QTD	YTD
CZK	Perf in CZK	-0.40	-2.20	3.40
	Perf in CHF	-5.63	-11.31	-8.32
	Perf in EUR	-1.38	-4.59	8.31
	Perf in GBP	1.72	-5.36	5.35
	Perf in USD	0.92	-7.08	0.74

		MTD	QTD	YTD
DKK	Perf in DKK	-1.84	-3.47	7.97
	Perf in CHF	-6.13	-10.39	-8.06
	Perf in EUR	-1.85	-3.49	7.76
	Perf in GBP	1.29	-4.30	4.96
	Perf in USD	0.49	-6.05	0.60

		MTD	QTD	YTD
HUF	Perf in HUF	1.81	-2.86	6.00
	Perf in CHF	-1.95	-10.80	-12.30
	Perf in EUR	2.42	-3.97	2.81
	Perf in GBP	5.58	-4.90	0.10
	Perf in USD	4.72	-6.52	-4.12

## BONDS PERFORMANCES

EFFAS Government Bond Indices

		MTD	QTD	YTD
NOK	Perf in NOK	-1.39	-1.11	4.73
	Perf in CHF	-2.69	-5.69	-5.99
	Perf in EUR	1.72	1.39	10.76
	Perf in GBP	4.94	0.53	7.84
	Perf in USD	4.13	-1.24	3.18

		MTD	QTD	YTD
NZD	Perf in NZD	0.00	-1.32	6.93
	Perf in CHF	-3.04	-1.14	3.45
	Perf in EUR	1.36	6.31	21.74
	Perf in GBP	4.52	5.37	18.51
	Perf in USD	-3.56	-5.97	1.14

		MTD	QTD	YTD
PLN	Perf in PLN	0.66	-0.02	6.84
	Perf in CHF	-2.18	-6.89	-6.13
	Perf in EUR	2.18	0.01	10.31
	Perf in GBP	5.36	-0.80	7.35
	Perf in USD	4.54	-2.54	2.81

		MTD	QTD	YTD
SEK	Perf in SEK	-1.78	-3.62	2.87
	Perf in CHF	-4.54	-8.37	-1.12
	Perf in EUR	-0.20	-1.32	17.02
	Perf in GBP	2.98	-2.16	13.68
	Perf in USD	2.17	-3.94	8.77

		MTD	QTD	YTD
ZAR	Perf in ZAR	0.97	0.22	13.80
	Perf in CHF	0.90	0.26	14.61
	Perf in EUR	5.41	7.69	33.60
	Perf in GBP	8.65	6.80	30.31
	Perf in USD	7.79	4.93	25.05