

BC Aggregate	WEIGHTS			RETURNS			RETURN CAPTURE		PERFORMANCE ATTRIBUTION				
	PF	BM	Diff	PF	BM	Diff	Return INT	Return Prin	Sector Alloc	Industry Alloc	Selec	Total Value-Added	Security selection
UST	10%	33%	(0.23)	1.63	1.15	0.48	1.01	1.00	(0.17)	0.00	0.05	(0.13)	(0.11)
Agns	16%	7%	0.09	0.96	0.84	0.12	1.01	1.01	0.04	(0.02)	0.02	0.03	0.01
Corps	46%	25%	0.21	2.33	1.72	0.61	1.00	1.01	0.27	0.14	0.28	0.69	0.13
MBS	29%	33%	(0.04)	0.40	1.10	(0.70)	1.00	1.01	(0.03)	(0.02)	(0.20)	(0.25)	0.03
ABS	0%	2%	(0.02)	(1.93)	0.95	(2.88)	1.33	(1.16)	(0.01)	(0.00)	(0.01)	(0.02)	0.05
	100%	100%	0.00	1.49	0.40	1.09	5.35	2.86	0.10	0.10	0.13	(0.15)	0.10
	Duration					(0.017)							
	Yield					1.220							
	Sector Rotation (allocation effect)					0.190							
	Security Selection (Selection effect)					0.143							
	Other (Interactive effect)					0.102							
	Excess Return					0.435							
	Sector Weightings												
	UST	Agns	Corps	MBS	ABS								
Barclays aggregate	33%	7%	25%	33%	2%								