

				Since Inception
	Number Issues	Modified Duration	MTD Total Return	Total Return
U.S. Aggregate	7,833	5.09	0.12	18.47
<i>Intermediate</i>	6,335	3.68	0.24	15.97
<i>Aaa</i>	2,668	4.55	-0.40	15.23
<i>Aa</i>	1,039	5.18	0.52	23.24
<i>A</i>	1,977	6.82	1.58	28.69
<i>Baa</i>	2,149	7.15	2.25	34.59
1-3 Yr	2,483	1.72	0.21	6.58
3-5 Yr	1,919	3.25	0.30	14.98
5-7 Yr	980	4.64	0.34	21.30
7-10 Yr	952	6.47	0.06	26.69
10+ Yr	1,499	14.06	-0.62	36.47
U.S. Treasury	206	5.76	-0.82	15.17
<i>Intermediate</i>	170	3.91	-0.23	12.31
<i>Long</i>	36	15.58	-3.82	32.78
Government-Related	1,380	4.62	0.05	14.17
<i>Intermediate</i>	1,015	3.01	0.24	11.05
<i>Long</i>	365	12.11	-0.78	33.90
Agencies	831	3.38	0.05	11.25
Corporate	3,936	6.78	1.79	28.98
<i>Intermediate</i>	2,839	4.38	1.41	24.24
<i>Long</i>	1,097	13.22	2.82	43.88
<i>Industrial</i>	2,141	7.29	1.59	28.92
<i>Utility</i>	739	8.47	0.79	31.68
<i>Financial Institutions</i>	1,056	5.41	2.43	28.27
Securitized	2,311	3.29	0.12	16.73
U.S. MBS	1,043	3.29	0.01	13.86
MBS Fixed Rate	435	3.36	0.01	14.16
Hybrid ARM	608	1.54	0.13	8.41
CMBS	1,142	3.32	1.43	46.15
ABS	126	3.05	-0.09	19.50
FNMA	162	3.21	-0.06	13.44
<i>FNMA 30 Year</i>	80	3.39	-0.03	14.03
<i>FNMA 15 Year</i>	49	2.56	-0.11	10.88
<i>FNMA 20 year</i>	33	3.01	-0.24	13.88
FHLMC	142	2.93	-0.10	13.12
<i>FHLMC 30 Year</i>	68	3.14	-0.07	13.82
<i>FHLMC 15 Year</i>	44	2.37	-0.17	10.39
<i>FHLMC 20 year</i>	30	2.34	-0.25	13.50
GNMA	131	4.13	0.25	17.09
<i>GNMA 15 Year</i>	25	3.62	-0.06	12.69
<i>GNMA 30 Year</i>	106	4.15	0.27	17.23
Hybrid ARM	608	1.54	0.13	8.41
<i>FNMA Hybrid ARM</i>	306	1.24	0.12	8.34
<i>FHLMC Hybrid ARM</i>	247	1.40	0.14	8.18
<i>GNMA Hybrid ARM</i>	55	2.44	0.12	9.85
U.S. Gov/Credit	5,522	5.89	0.12	19.31
<i>Intermediate</i>	4,024	3.89	0.30	15.47
1-5 Year	2,383	2.55	0.31	10.00
5-10 Year	1,641	6.30	0.29	26.33
<i>Long</i>	1,498	14.06	-0.62	38.15
U.S. Government	917	5.40	-0.72	14.45
<i>Intermediate</i>	819	3.68	-0.18	11.75
1-3 Year	426	1.77	0.09	4.85
3-10 Year	393	5.20	-0.39	17.73
<i>Long</i>	98	15.30	-3.73	32.78
<i>Intermediate</i>	649	2.37	0.10	8.95
<i>Long</i>	62	11.74	-2.61	30.26

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