

See beyond the obvious



EFFRON

Investment Manager Top-Guns

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IM Top-Guns

Best of the Best

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QUARTER ENDING March 31, 2002

DOMESTIC FIXED INCOME

Go

DOMESTIC FIXED INCOME

	RATING: ★	MRQ	1 YEAR	3 YEARS	5 YEARS	PRODUCT ASSETS (\$mil)
SMH CAP ADVISORS	HIGH INCOME	6.6	23.3	12.5	9.3	\$44
ADVENT	ACM CONVERT INC	5.7	19.6	14.1	11.8	\$10
SMH CAP ADVISORS	DIVERSIFIED F.I.	5.5	17.3	10.7	8.5	\$46
TCW GROUP	STRATEGIC MBS	5.3	25.7	16.1	17.9	\$122
FURMAN SELZ CAP	HIGH YIELD	4	11.7	8.8	12.2	\$1,770
MACKAY SHIELDS	HIGH YIELD MGMT	3.7	6.9	5.2	8	\$7,508
NOMURA CORPORATE	HIGH YIELD	3.6	11.6	5.4	7.5	\$155
TCW GROUP	HIGH YIELD BONDS	3.5	4.7	2.3	5	\$2,662
OAKTREE CAP MGMT	HIGH YIELD BONDS	3.4	6.7	3.1	6.2	\$8,237
LANPHIER CAPITAL	CONVERTIBLE -F.I.	3.3	-2	23.8	15.7	\$12
LB AGGREGATE BD(*)		0.1	5.3	6.5	7.6	
	RATING: ★★	MRQ	1 YEAR	3 YEARS	5 YEARS	PRODUCT ASSETS (\$mil)
LANPHIER CAPITAL	CONVERTIBLE -F.I.	3.3	-2	23.8	15.7	\$12
ADVENT	ACM CONV. ARB	1.1	13.7	18.9	16.4	\$28
PIONEER INVEST	HIGH YIELD FIXED	2.6	13.1	18.6	--	\$2,394
TCW GROUP	STRATEGIC MBS	5.3	25.7	16.1	17.9	\$122
ADVENT	ACM CONVERT INC	5.7	19.6	14.1	11.8	\$10
CALAMOS ASSET	CONV HEDGE PRG	1.3	8	13.7	14.1	\$536
SMH CAP ADVISORS	HIGH INCOME	6.6	23.3	12.5	9.3	\$44
THE LARA GROUP	US TREASURY	0.2	5.8	11.1	12.4	\$27
SMH CAP ADVISORS	DIVERSIFIED F.I.	5.5	17.3	10.7	8.5	\$46
ADVENT	BASIC CONVERT.	0.8	4.1	9.8	12.2	\$589
LB AGGREGATE BD(*)		0.1	5.3	6.5	7.6	
	RATING: ★★★	MRQ	1 YEAR	3 YEARS	5 YEARS	PRODUCT ASSETS (\$mil)
PRUDENTIAL PRIV.	PRIVEST	1.1	8.4	8.5	8.9	\$924
PUTNAM INVT	MTGE -BACKED MGMT	1.5	7.7	7.7	8.2	\$1,617
WESTERN ASSET	CORE FULL	0.5	7	7.6	8.7	\$24,246
PACIFIC INVT	LTD. AUTHORITY	1.2	7.6	7.6	8.3	\$4,570
BLACKROCK	MORTGAGE COMP.	1.1	7.1	7.6	8.3	\$18,630
TCW GROUP	MORTGAGE BACKED	1.1	7.4	7.5	8.4	\$22,670
KPM INVESTMENT	MANAGED FIXED	0.4	5.7	7.5	8.3	\$120
CUMBERLAND ADV	FIXED PORTFOLIOS	0.8	5.6	7.5	8.8	\$56
TIMESQUARE CAP	MRTGE BACK SEC.	1.4	7.6	7.4	8.4	\$238
DODGE & COX	FIXED INC MGMT	1	7.6	7.4	8.4	\$23,552
LB AGGREGATE BD(*)		0.1	5.3	6.5	7.6	
	RATING: ★★★★	MRQ	1 YEAR	3 YEARS	5 YEARS	PRODUCT ASSETS (\$mil)
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TIMESQUARE CAP	MRTGE BACK SEC.	1.4	7.6	7.4	8.4	\$238
DODGE & COX	FIXED INC MGMT	1	7.6	7.4	8.4	\$23,552
SIT INVESTMENT	STABLE RETURN	0.9	7.4	7.4	7.7	\$209
UTENDAHL CAPITAL	MORT BACK SEC	1.3	7.1	7.4	8	\$1,105
REAMS ASSET MGMT	CORE F.I	0.5	5.4	7.4	8.3	\$2,910
LB AGGREGATE BD(*)		0.1	5.3	6.5	7.6	
	RATING: ★★★★★	MRQ	1 YEAR	3 YEARS	5 YEARS	PRODUCT ASSETS (\$mil)
EVERGREEN INVMTS	TAG CORE BOND	0	5.7	6.9	8.1	\$10,930
TATTERSALL ADVIS	CORE FIXED INC	0	5.7	6.9	8.1	\$10,930
BLACKROCK	CORE ENHANCED	0.2	5.5	6.9	8	\$7,363

RICHMOND CAPITAL	CORE BROAD	0.1	5.7	6.9	8.1	\$1,428
BLACKROCK	CORE BOND	0.1	5.7	6.9	8	\$38,412
METROP WEST ASSE	TOT. RETURN F.I	0.4	5.5	7.1	8.7	\$11,287
PRUDENTIAL INVNT	FI ENHANCE INDEX	0.0	5.5	6.7	7.8	\$4,265
REAMS ASSET MGMT	CORE F.I	0.5	5.4	7.4	8.3	\$2,910
LINCOLN CAPITAL	ENHANCED BOND	0.2	5.6	6.7	7.7	\$16,874
MELLON BOND	AGGREGATE BOND	0.1	5.4	6.5	7.7	\$8,319
LB AGGREGATE BD(*)		0.1	5.3	6.5	7.6	

(*) Universe Benchmark

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1 STAR CATEGORY: The peer groups were created using the information collected through the PSN investment manager questionnaire and uses only gross of fee returns. Mutual fund and commingled fund products are not included in the universes. These top performers are strictly based on quarterly returns.

2 STAR CATEGORY: The peer groups were created using the information collected through the PSN investment manager questionnaire and uses only gross of fee returns. Mutual fund and commingled fund products are not included in the universes. These top performers are strictly based on returns for three year period.

3 STAR CATEGORY: The peer groups were created using the information collected through the PSN investment manager questionnaire and uses only gross of fee returns. Mutual fund and commingled fund products are not included in the universes. Products must have an R-Squared of 0.80 or greater relative to the style benchmark for the recent five year period. Moreover, products must have returns greater than the style benchmark for the three latest three-year rolling periods. The top ten returns for the latest three-year period then become the TOP GUNS.

4 STAR CATEGORY: The peer groups were created using the information collected through the PSN investment manager questionnaire and uses only gross of fee returns. Mutual fund and commingled fund products are not included in the universes. Products must have an R-Squared of 0.80 or greater relative to the style benchmark for the recent five year period. Moreover, products must have returns greater than the style benchmark for the three latest three-year rolling periods. After that we select only the products which standard deviation for the five year period is equal or less than the median standard deviation for the peer group. The top ten returns for the latest three-year period then become the TOP GUNS.

5 STAR CATEGORY: The peer groups were created using the information collected through the PSN investment manager questionnaire and uses only gross of fee returns. Mutual fund and commingled fund products are not included in the universes. Products must have an R-Squared of 0.80 or greater relative to the style benchmark for the recent five year period. Moreover, products must have returns greater than the style benchmark for the three latest three-year rolling periods. After that we select only the products which standard deviation for the five year period is equal or less than the median standard deviation for the peer group. The top ten information ratios for the latest five-year period then become the TOP GUNS.

Product assets (MM\$): these are the latest assets reported by the managers in PSN as of 5/15/2002.