



NELSON'S TOP 10 Money Managers - 10 Year Returns

Product/Style Category: **International Balanced/Multi-Asset**
 Performance Measurement Period: **40 Quarters Ending 12/31/05**
 Mean Return for the Category and Period: **9.75%**
 Universe Size: **26**

Lists the top rates of return reported by managers for this category and time period. All results are reported net of fees and inclusive of cash as described in the introduction. For complete profiles of these managers, please refer to Nelson's Directory of Investment Managers.

Rank	Firm Name/Portfolio	40 Quarter ROR	Assets in Composite
1	TIF Fund Management LLC -- Triumph Fund - Master Shares Composite represents 100% of assets under management in this hedge fund.	19.21%	\$9.70M
2	TCW Group -- TCW Worldwide Opportunities Fund Composite represents 100% of assets under management in this limited partnership.	16.11%	\$951.00M
3	Everest Capital Limited -- Everest Capital Global Ltd. Composite represents 100% of assets under management in this hedge fund.	14.7%	\$205.00M
4	Everest Capital Limited -- Everest Capital Global L.P. Composite represents 100% of assets under management in this hedge fund.	14.42%	\$45.00M
5	Highbridge Capital Management, LLC -- Highbridge Capital Corporation Composite represents 100% of assets under management in this hedge fund.	14.36%	\$5,341.00M
6	Sierra Investment Management, Inc. -- Sierra's Customized Acct. Composite Composite represents 100% of assets under management in this separate accounts product.	10.89%	\$347.70M
7	Brandes Investment Partners -- Global Balanced Composite represents 18.6% of assets under management in this separate accounts product.	10.3%	\$155.40M
8	Morgan Stanley Investment Mgmt Inc. -- Global Tactical Asset Allocation Composite represents 27.6% of assets under management in this separate accounts product.	9.55%	\$1,047.80M
9	TCW Group -- TCW Comprehensive Asset Allocation Composite represents 97.6% of assets under management in this separate accounts product.	9.45%	\$1,280.00M
10	Capital Guardian Trust Company -- Global Balanced Composite represents a blend of other funds/composites in this style.	9.28%	\$1,684.70M

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