



EMP Chicago Investment Detail
by Currency
8/31/2012

Report ID: EWBC20

Base Currency: USD

Status: FINAL

CHICAGO EQUITY PTRS - GE7F30060002

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
9,417,705.44 COLLECTIVE US GOVT STIF 2 VAR RT 12/31/2049 DD 07/24/08 SEC ID: S99990681	1.000000	9,417,705.44	9,417,705.44	4.80%	0.00	0.00
FIXED INCOME SECURITIES						
2,300,000.00 AT&T INC 3.875% 08/15/2021 DD 08/18/11 SEC ID: 00206RAZ5	112.473000	2,559,463.00	2,586,879.00	1.32%	0.00	27,416.00
4,750,000.00 ABBOTT LABORATORIES 5.875% 05/15/2016 DD 05/12/06 SEC ID: 002824AT7	118.279000	5,640,435.00	5,618,252.50	2.86%	0.00	-22,182.50
285,000.00 AETNA INC 3.950% 09/01/2020 DD 08/27/10 SEC ID: 00817YAH1	110.346000	314,551.65	314,486.10	0.16%	0.00	-65.55
285,000.00 ALABAMA POWER CO 3.950% 06/01/2021 DD 05/24/11 SEC ID: 010392FE3	112.887000	315,318.30	321,727.95	0.16%	0.00	6,409.65
230,000.00 ALLSTATE CORP/THE 7.450% 05/16/2019 DD 05/13/09 SEC ID: 020002AX9	130.823000	297,877.60	300,892.90	0.15%	0.00	3,015.30
3,100,000.00 ALTRIA GROUP INC 9.700% 11/10/2018 DD 11/10/08 SEC ID: 02209SAD5	143.554000	4,377,696.00	4,450,174.00	2.27%	0.00	72,478.00
1,375,000.00 AMERICAN EXPRESS CREDIT CORP 7.300% 08/20/2013 DD 08/20/08 SEC ID: 0258MOCY3	106.365000	1,470,163.75	1,462,518.75	0.75%	0.00	-7,645.00



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1,650,000.00 AMERICAN EXPRESS CO 7.250% 05/20/2014 DD 05/18/09 SEC ID: 025816BA6	110.689000	1,834,701.00	1,826,368.50	0.93%	0.00	-8,332.50
740,000.00 AMGEN INC 5.850% 06/01/2017 DD 12/01/07 SEC ID: 031162AV2	118.875000	875,693.80	879,675.00	0.45%	0.00	3,981.20
1,630,000.00 AMGEN INC 5.700% 02/01/2019 DD 01/16/09 SEC ID: 031162AZ3	118.744000	1,939,569.60	1,935,527.20	0.99%	0.00	-4,042.40
1,975,000.00 ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018 DD 11/30/07 SEC ID: 035229DD2	120.142000	2,352,067.00	2,372,804.50	1.21%	0.00	20,737.50
1,600,000.00 ASTRAZENECA PLC 5.900% 09/15/2017 DD 09/12/07 SEC ID: 046353AB4	122.546000	1,935,776.00	1,960,736.00	1.00%	0.00	24,960.00
915,000.00 BP CAPITAL MARKETS PLC 3.625% 05/08/2014 DD 05/08/09 SEC ID: 05565QBL1	104.977000	962,351.25	960,539.55	0.49%	0.00	-1,811.70
1,625,000.00 BAXTER INTERNATIONAL INC 2.400% 08/15/2022 DD 08/13/12 SEC ID: 071813BF5	100.599000	1,621,980.75	1,634,733.75	0.83%	0.00	12,753.00
375,000.00 BERKSHIRE HATHAWAY INC 3.750% 08/15/2021 DD 08/15/11 SEC ID: 084670BC1	110.111000	407,475.00	412,916.25	0.21%	0.00	5,441.25
1,555,000.00 BLACKROCK INC 6.250% 09/15/2017 DD 09/17/07 SEC ID: 09247XAC5	122.604000	1,894,363.20	1,906,492.20	0.97%	0.00	12,129.00



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1,135,000.00 BOEING CO/THE 3.500% 02/15/2015 DD 07/28/09 SEC ID: 097023AY1	107.163000	1,216,016.30	1,216,300.05	0.62%	0.00	283.75
1,650,000.00 BURLINGTON NORTHERN SANTA FE L 5.650% 05/01/2017 DD 04/13/07 SEC ID: 12189TAY0	119.147000	1,940,004.00	1,965,925.50	1.00%	0.00	25,921.50
1,300,000.00 CATERPILLAR FINANCIAL SERVICES 6.125% 02/17/2014 DD 02/12/09 SEC ID: 14912L4F5	108.013000	1,411,644.00	1,404,169.00	0.72%	0.00	-7,475.00
730,000.00 CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08 SEC ID: 171232AR2	123.679000	898,746.80	902,856.70	0.46%	0.00	4,109.90
2,625,000.00 CISCO SYSTEMS INC 5.500% 02/22/2016 DD 02/22/06 SEC ID: 17275RAC6	116.462000	3,057,206.25	3,057,127.50	1.56%	0.00	-78.75
1,055,000.00 COMCAST CORP 5.900% 03/15/2016 DD 03/02/06 SEC ID: 20030NAL5	116.302000	1,218,398.40	1,226,986.10	0.63%	0.00	8,587.70
3,800,000.00 CONOCOPHILLIPS 4.600% 01/15/2015 DD 05/21/09 SEC ID: 20825CAT1	109.518000	4,160,658.00	4,161,684.00	2.12%	0.00	1,026.00
2,085,000.00 CONSOLIDATED EDISON CO OF NEW 4.875% 02/01/2013 DD 12/19/02 SEC ID: 209111EA7	101.809000	2,134,748.10	2,122,717.65	1.08%	0.00	-12,030.45
1,300,000.00 CONSOLIDATED EDISON CO OF NEW 5.850% 04/01/2018 DD 04/04/08 SEC ID: 209111ET6	123.846000	1,589,627.00	1,609,998.00	0.82%	0.00	20,371.00



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3,425,000.00 DIAGEO CAPITAL PLC 5.750% 10/23/2017 DD 10/26/07 SEC ID: 25243YAM1	122.595000	4,159,011.75	4,198,878.75	2.14%	0.00	39,867.00
935,000.00 DIRECTV HOLDINGS LLC / DIRECTV 3.500% 03/01/2016 DD 03/10/11 SEC ID: 25459HAY1	106.817000	990,108.90	998,738.95	0.51%	0.00	8,630.05
2,235,000.00 WALT DISNEY CO/THE 4.500% 12/15/2013 DD 12/22/08 SEC ID: 254687AW6	105.277000	2,364,071.25	2,352,940.95	1.20%	0.00	-11,130.30
550,000.00 EI DU PONT DE NEMOURS & CO 6.000% 07/15/2018 DD 07/28/08 SEC ID: 263534BT5	125.810000	685,960.00	691,955.00	0.35%	0.00	5,995.00
892,000.00 DUKE ENERGY CAROLINAS LLC 5.300% 10/01/2015 DD 09/23/03 SEC ID: 264399EM4	113.640000	1,015,684.72	1,013,668.80	0.52%	0.00	-2,015.92
1,190,000.00 EXELON GENERATION CO LLC 4.000% 10/01/2020 DD 09/30/10 SEC ID: 30161MAH6	105.561000	1,223,581.80	1,256,175.90	0.64%	0.00	32,594.10
560,000.00 FLORIDA POWER & LIGHT CO 5.550% 11/01/2017 DD 10/10/07 SEC ID: 341081EZ6	122.085000	678,641.60	683,676.00	0.35%	0.00	5,034.40
2,015,000.00 GENERAL ELECTRIC CAPITAL CORP 5.625% 05/01/2018 DD 04/21/08 SEC ID: 36962G3U6	118.424000	2,354,547.65	2,386,243.60	1.22%	0.00	31,695.95
2,305,000.00 GENERAL MILLS INC 5.700% 02/15/2017 DD 01/24/07 SEC ID: 370334BB9	119.570000	2,757,425.40	2,756,088.50	1.40%	0.00	-1,336.90



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320,000.00 GEORGIA POWER CO 1.300% 09/15/2013 DD 09/23/10 SEC ID: 373334JT9	100.842000	322,752.00	322,694.40	0.16%	0.00	-57.60
3,110,000.00 GLAXOSMITHKLINE CAPITAL INC 4.375% 04/15/2014 DD 04/06/04 SEC ID: 377372AA5	106.319000	3,326,922.50	3,306,520.90	1.68%	0.00	-20,401.60
895,000.00 GLAXOSMITHKLINE CAPITAL INC 5.650% 05/15/2018 DD 05/13/08 SEC ID: 377372AD9	122.827000	1,089,689.35	1,099,301.65	0.56%	0.00	9,612.30
1,720,000.00 HONEYWELL INTERNATIONAL INC 5.300% 03/01/2018 DD 02/29/08 SEC ID: 438516AX4	121.611000	2,088,527.20	2,091,709.20	1.07%	0.00	3,182.00
4,630,000.00 INTERNATIONAL BUSINESS MACHINE 5.700% 09/14/2017 DD 09/14/07 SEC ID: 459200GJ4	122.492000	5,634,848.90	5,671,379.60	2.89%	0.00	36,530.70
1,830,000.00 JOHNSON & JOHNSON 1.200% 05/15/2014 DD 05/20/11 SEC ID: 478160AX2	101.555000	1,859,810.70	1,858,456.50	0.95%	0.00	-1,354.20
725,000.00 KELLOGG CO 4.000% 12/15/2020 DD 12/13/10 SEC ID: 487836BD9	112.644000	807,055.50	816,669.00	0.42%	0.00	9,613.50
2,290,000.00 KRAFT FOODS INC 2.625% 05/08/2013 DD 02/08/10 SEC ID: 50075NAY0	101.310000	2,323,960.70	2,319,999.00	1.18%	0.00	-3,961.70
5,025,000.00 MERCK & CO INC 4.000% 06/30/2015 DD 06/25/09 SEC ID: 589331AP2	109.650000	5,516,394.75	5,509,912.50	2.81%	0.00	-6,482.25



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5,465,000.00 MICROSOFT CORP 1.625% 09/25/2015 DD 09/27/10 SEC ID: 594918AG9	103.735000	5,659,444.70	5,669,117.75	2.89%	0.00	9,673.05
915,000.00 MIDAMERICAN ENERGY HOLDINGS CO 5.875% 10/01/2012 DD 10/04/02 SEC ID: 59562VAF4	100.379000	924,872.85	918,467.85	0.47%	0.00	-6,405.00
550,000.00 NORFOLK SOUTHERN CORP 5.900% 06/15/2019 DD 06/01/09 SEC ID: 655844BC1	122.729000	677,413.00	675,009.50	0.34%	0.00	-2,403.50
505,000.00 ORACLE CORP 5.000% 07/08/2019 DD 07/08/09 SEC ID: 68389XAG0	120.631000	605,025.35	609,186.55	0.31%	0.00	4,161.20
5,235,000.00 PEPSICO INC 3.100% 01/15/2015 DD 01/14/10 SEC ID: 713448BM9	105.548000	5,558,470.65	5,525,437.80	2.81%	0.00	-33,032.85
4,630,000.00 PFIZER INC 5.350% 03/15/2015 DD 03/24/09 SEC ID: 717081DA8	111.931000	5,196,249.00	5,182,405.30	2.64%	0.00	-13,843.70
2,745,000.00 PHILIP MORRIS INTERNATIONAL IN 4.875% 05/16/2013 DD 05/16/08 SEC ID: 718172AB5	103.080000	2,843,957.25	2,829,546.00	1.44%	0.00	-14,411.25
4,860,000.00 PROCTER & GAMBLE CO/THE 4.700% 02/15/2019 DD 02/06/09 SEC ID: 742718DN6	118.686000	5,790,301.20	5,768,139.60	2.94%	0.00	-22,161.60
1,555,000.00 ROGERS COMMUNICATIONS INC 6.375% 03/01/2014 DD 02/20/04 SEC ID: 77531QAD0	108.347000	1,692,228.75	1,684,795.85	0.86%	0.00	-7,432.90



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705,000.00 SEMPRA ENERGY 2.000% 03/15/2014 DD 03/22/11 SEC ID: 816851AQ2	101.696000	716,512.65	716,956.80	0.37%	0.00	444.15
4,515,000.00 SHELL INTERNATIONAL FINANCE BV 3.250% 09/22/2015 DD 09/22/09 SEC ID: 822582AH5	108.162000	4,857,327.30	4,883,514.30	2.49%	0.00	26,187.00
1,199,000.00 TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07 SEC ID: 88732JAH1	118.507000	1,412,853.64	1,420,898.93	0.72%	0.00	8,045.29
915,000.00 TRANSCANADA PIPELINES LTD 7.125% 01/15/2019 DD 01/09/09 SEC ID: 8935268Y2	129.263000	1,179,883.35	1,182,756.45	0.60%	0.00	2,873.10
1,490,000.00 TRAVELERS COS INC/THE 5.800% 05/15/2018 DD 05/13/08 SEC ID: 89417EAE9	123.151000	1,810,782.10	1,834,949.90	0.93%	0.00	24,167.80
620,000.00 UNITED PARCEL SERVICE INC 5.125% 04/01/2019 DD 03/24/09 SEC ID: 911312AK2	121.605000	754,013.00	753,951.00	0.38%	0.00	-62.00
4,000,000.00 UNITED PARCEL SERVICE INC 3.875% 04/01/2014 DD 03/24/09 SEC ID: 911312ALO	105.629000	4,238,880.00	4,225,160.00	2.15%	0.00	-13,720.00
770,000.00 U S TREASURY NOTE 2.625% 08/15/2020 DD 08/15/10 SEC ID: 912828NT3	110.898000	856,686.60	853,914.60	0.44%	0.00	-2,772.00
550,000.00 U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11 SEC ID: 912828QN3	114.867000	633,704.50	631,768.50	0.32%	0.00	-1,936.00



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17,025,000.00 U S TREASURY NOTE 2.000% 11/15/2021 DD 11/15/11 SEC ID: 912828RR3	104.867000	17,898,893.25	17,853,606.75	9.10%	0.00	-45,286.50
17,435,000.00 U S TREASURY NOTE 2.000% 02/15/2022 DD 02/15/12 SEC ID: 912828SF8	104.594000	18,283,561.45	18,235,963.90	9.29%	0.00	-47,597.55
1,950,000.00 UNITED TECHNOLOGIES CORP 5.375% 12/15/2017 DD 12/07/07 SEC ID: 913017BM0	121.643000	2,365,954.50	2,372,038.50	1.21%	0.00	6,084.00
570,000.00 UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08 SEC ID: 91324PBJ0	123.276000	692,054.10	702,673.20	0.36%	0.00	10,619.10
2,105,000.00 VERIZON COMMUNICATIONS INC 5.250% 04/15/2013 DD 04/04/08 SEC ID: 92343VAN4	102.935000	2,178,485.55	2,166,781.75	1.10%	0.00	-11,703.80
915,000.00 VIRGINIA ELECTRIC AND POWER CO 5.100% 11/30/2012 DD 12/04/07 SEC ID: 927804FD1	101.096000	930,747.15	925,028.40	0.47%	0.00	-5,718.75
5,655,000.00 WAL-MART STORES INC 1.500% 10/25/2015 DD 10/25/10 SEC ID: 931142CX9	102.751000	5,801,351.40	5,810,569.05	2.96%	0.00	9,217.65
3,480,000.00 WASTE MANAGEMENT INC 5.000% 03/15/2014 DD 03/05/04 SEC ID: 94106LARO	106.309000	3,714,064.80	3,699,553.20	1.88%	0.00	-14,511.60
2,535,000.00 WELLS FARGO & CO 5.625% 12/11/2017 DD 12/10/07 SEC ID: 949746NX5	119.758000	2,977,332.15	3,035,865.30	1.55%	0.00	58,533.15



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705,000.00 WISCONSIN ELECTRIC POWER CO 6.000% 04/01/2014 DD 10/01/08 SEC ID: 976656CA4	108.623000	768,076.35	765,792.15	0.39%	0.00	-2,284.20
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (95.20%)		186,644,653.01	186,881,346.73	95.20%	0.00	236,693.72
TOTAL U.S. DOLLAR (100.00%)		196,062,358.45	196,299,052.17	100.00%	0.00	236,693.72
TOTAL BASE INVESTMENTS		196,062,358.45	196,299,052.17	100.00%	0.00	236,693.72