



EMP Mesirow Fixed Investment Detail
by Currency
8/31/2012

Report ID: EWBC20

Base Currency: USD

Status: FINAL

MESIROW FIXED - GE7F30030002

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						
0.00 CASH	1.000000	-23,850.94	-23,850.94	-0.01%	0.00	0.00
32,913,895.03 COLLECTIVE US GOVT STIF 2 VAR RT 12/31/2049 DD 07/24/08 SEC ID: S99990681	100.000000	32,913,895.03	32,913,895.03	10.59%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (10.58%)		32,890,044.09	32,890,044.09	10.58%	0.00	0.00
FIXED INCOME SECURITIES						
1,660,000.00 AMC NETWORKS INC 7.750% 07/15/2021 DD 01/15/12 SEC ID: 00164VAB9	113.250000	1,712,875.00	1,879,950.00	0.60%	0.00	167,075.00
500,000.00 NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01 SEC ID: 00209AAF3	159.553000	633,530.00	797,765.00	0.26%	0.00	164,235.00
3,376,000.00 ABBOTT LABORATORIES 5.125% 04/01/2019 DD 03/03/09 SEC ID: 002824AU4	120.775000	3,623,231.60	4,077,364.00	1.31%	0.00	454,132.40
857,837.12 AMER AIRLN PT TRST 09-1A 10.375% 01/02/2021 DD 07/07/09 SEC ID: 023763AA3	108.000000	1,029,404.54	926,464.09	0.30%	0.00	-102,940.45
3,293,000.00 AMERICAN EXPRESS CREDIT CORP 5.875% 05/02/2013 DD 06/02/08 SEC ID: 0258M0CW7	103.465000	3,546,199.94	3,407,102.45	1.10%	0.00	-139,097.49
1,709,000.00 AMERICAN EXPRESS CREDIT CORP 5.125% 08/25/2014 DD 08/25/09 SEC ID: 0258M0CZ0	108.582000	1,851,936.86	1,855,666.38	0.60%	0.00	3,729.52



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2,019,000.00 AMERICAN EXPRESS CO 8.125% 05/20/2019 DD 05/18/09 SEC ID: 025816BB4	135.466000	2,484,543.58	2,735,058.54	0.88%	0.00	250,514.96
629,000.00 AMGEN INC 5.700% 02/01/2019 DD 01/16/09 SEC ID: 031162AZ3	118.744000	652,510.55	746,899.76	0.24%	0.00	94,389.21
2,950,000.00 ANADARKO PETROLEUM CORP 5.950% 09/15/2016 DD 09/19/06 SEC ID: 032511AX5	115.638000	3,280,288.50	3,411,321.00	1.10%	0.00	131,032.50
1,000,000.00 ANADARKO PETROLEUM CORP 6.375% 09/15/2017 DD 08/12/10 SEC ID: 032511BH9	119.569000	1,172,900.00	1,195,690.00	0.38%	0.00	22,790.00
2,221,000.00 ASTRAZENECA PLC 5.900% 09/15/2017 DD 09/12/07 SEC ID: 046353AB4	122.546000	2,469,402.08	2,721,746.66	0.88%	0.00	252,344.58
700,000.00 BE AEROSPACE INC 6.875% 10/01/2020 DD 09/16/10 SEC ID: 055381AR8	110.625000	766,500.00	774,375.00	0.25%	0.00	7,875.00
492,000.00 B/E AEROSPACE INC 5.250% 04/01/2022 DD 03/13/12 SEC ID: 055381AS6	104.250000	501,840.00	512,910.00	0.16%	0.00	11,070.00
108,662.84 BANC OF AMERICA FUNDING E 5A1 VAR RT 05/20/2035 DD 06/01/05 SEC ID: 05946XXR9	96.880000	103,025.97	105,272.56	0.03%	0.00	2,246.59
820,000.00 BANK OF AMERICA CORP 5.750% 12/01/2017 DD 12/04/07 SEC ID: 060505DP6	111.810000	790,799.80	916,842.00	0.29%	0.00	126,042.20



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116,847.55 BANK OF AMERICA AUTO TRUS 2 A3 1.310% 07/15/2014 DD 06/24/10 SEC ID: 06052MAC9	100.221000	116,844.33	117,105.78	0.04%	0.00	261.45
3,200,000.00 BAXTER INTERNATIONAL INC 4.500% 08/15/2019 DD 08/20/09 SEC ID: 071813BA6	115.273000	3,652,864.00	3,688,736.00	1.19%	0.00	35,872.00
6,508,000.00 BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08 SEC ID: 073902RU4	124.746000	7,600,131.61	8,118,469.68	2.61%	0.00	518,338.07
1,152,000.00 BURLINGTON NORTHERN SANTA FE L 4.100% 06/01/2021 DD 05/19/11 SEC ID: 12189LAD3	110.729000	1,147,011.84	1,275,598.08	0.41%	0.00	128,586.24
2,196,000.00 BURLINGTON NORTHERN SANTA FE L 8.125% 04/15/2020 DD 04/14/00 SEC ID: 12189TAQ7	134.126000	2,845,739.58	2,945,406.96	0.95%	0.00	99,667.38
202,000.00 BURLINGTON NORTHERN SANTA FE L 7.000% 02/01/2014 DD 12/03/08 SEC ID: 12189TBB9	108.885000	201,965.66	219,947.70	0.07%	0.00	17,982.04
1,545,000.00 CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11 SEC ID: 1248EPAS2	108.750000	1,564,818.75	1,680,187.50	0.54%	0.00	115,368.75
2,150,000.00 CITIGROUP/DEUTSCHE BANK CD1 A4 VAR RT 07/15/2044 DD 11/01/05 SEC ID: 12513EAG9	111.761000	2,087,404.87	2,402,861.50	0.77%	0.00	315,456.63
725,000.00 CME GROUP INC 5.400% 08/01/2013 DD 08/12/08 SEC ID: 12572QAA3	104.484000	724,920.25	757,509.00	0.24%	0.00	32,588.75



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4,694,000.00 CME GROUP INC 5.750% 02/15/2014 DD 02/09/09 SEC ID: 12572QAD7	107.174000	5,228,733.58	5,030,747.56	1.62%	0.00	-197,986.02
329,529.06 CNH EQUIPMENT TRUST B A4 5.170% 10/15/2014 DD 05/12/09 SEC ID: 12620TAD3	100.181000	348,103.70	330,125.51	0.11%	0.00	-17,978.19
2,930,000.00 COMMERCIAL MORTGAGE PAS CR2 A4 3.147% 08/15/2045 DD 08/01/12 SEC ID: 12624KAD8	103.941000	3,003,060.52	3,045,471.30	0.98%	0.00	42,410.78
3,400,000.00 CVS CAREMARK CORP 5.750% 06/01/2017 DD 05/25/07 SEC ID: 126650BH2	120.241000	3,768,124.00	4,088,194.00	1.32%	0.00	320,070.00
3,492,000.00 CAPITAL ONE BANK USA NA 6.500% 06/13/2013 DD 06/13/03 SEC ID: 14040EHG0	104.410000	3,814,110.64	3,645,997.20	1.17%	0.00	-168,113.44
3,160,000.00 CAPITAL ONE BANK USA NA 8.800% 07/15/2019 DD 06/25/09 SEC ID: 140420MV9	129.846000	3,995,528.80	4,103,133.60	1.32%	0.00	107,604.80
1,664,000.00 CAROLINA POWER & LIGHT CO 5.250% 12/15/2015 DD 11/30/05 SEC ID: 144141CX4	114.205000	1,750,085.76	1,900,371.20	0.61%	0.00	150,285.44
4,000,000.00 CATERPILLAR FINANCIAL SERVICES 6.200% 09/30/2013 DD 09/26/08 SEC ID: 14912L4C2	106.209000	4,422,090.00	4,248,360.00	1.37%	0.00	-173,730.00
2,018,000.00 CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11 SEC ID: 156700AR7	111.603000	2,019,907.10	2,252,148.54	0.72%	0.00	232,241.44



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1,350,000.00 CHASE ISSUANCE TRUST A4 A4 4.650% 03/15/2015 DD 04/02/08 SEC ID: 161571CP7	102.305000	1,355,537.11	1,381,117.50	0.44%	0.00	25,580.39
1,929,000.00 CHESAPEAKE ENERGY CORP 7.250% 12/15/2018 DD 05/27/08 SEC ID: 165167CC9	104.750000	2,122,472.50	2,020,627.50	0.65%	0.00	-101,845.00
5,116,000.00 CITIGROUP INC 5.375% 08/09/2020 DD 08/09/10 SEC ID: 172967FF3	111.834000	5,263,393.11	5,721,427.44	1.84%	0.00	458,034.33
950,000.00 COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 SEC ID: 20030NAC5	132.686000	993,728.50	1,260,517.00	0.41%	0.00	266,788.50
622,000.00 CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09 SEC ID: 20825CAQ7	144.169000	764,842.30	896,731.18	0.29%	0.00	131,888.88
96,000.00 CONOCOPHILLIPS 4.750% 02/01/2014 DD 02/03/09 SEC ID: 20825CAS3	105.675000	95,730.24	101,448.00	0.03%	0.00	5,717.76
1,250,000.00 CONOCOPHILLIPS AUSTRALIA FUNDI 5.500% 04/15/2013 DD 04/11/06 SEC ID: 20825RAB7	103.015000	1,315,712.50	1,287,687.50	0.41%	0.00	-28,025.00
957,000.00 CONSOLIDATED EDISON CO OF NEW 5.850% 04/01/2018 DD 04/04/08 SEC ID: 209111ET6	123.846000	989,053.02	1,185,206.22	0.38%	0.00	196,153.20
1,515,000.00 CREDIT SUISSE FIRST BOST C3 A4 4.686% 07/15/2037 DD 06/01/05 SEC ID: 225458VQ8	109.196000	1,605,189.84	1,654,319.40	0.53%	0.00	49,129.56



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2,152,000.00 CREDIT SUISSE/NEW YORK NY 5.400% 01/14/2020 DD 01/14/10 SEC ID: 22546QAD9	107.638000	2,176,587.41	2,316,369.76	0.75%	0.00	139,782.35
237,000.00 DEUTSCHE BANK AG/LONDON 2.375% 01/11/2013 DD 01/11/10 SEC ID: 2515A0T45	100.563000	242,114.46	238,334.31	0.08%	0.00	-3,780.15
723,000.00 DEVON ENERGY CORP 5.625% 01/15/2014 DD 01/09/09 SEC ID: 25179MAG8	106.691000	805,277.40	771,375.93	0.25%	0.00	-33,901.47
2,782,000.00 DIRECTV HOLDINGS LLC / DIRECTV 3.500% 03/01/2016 DD 03/10/11 SEC ID: 25459HAY1	106.817000	2,814,056.10	2,971,648.94	0.96%	0.00	157,592.84
200,000.00 DOLLAR GENERAL CORP 4.125% 07/15/2017 DD 07/12/12 SEC ID: 256677AA3	104.000000	200,000.00	208,000.00	0.07%	0.00	8,000.00
242,000.00 DOW CHEMICAL CO/THE 7.375% 03/01/2023 DD 03/01/93 SEC ID: 260543BE2	124.851000	300,355.88	302,139.42	0.10%	0.00	1,783.54
2,894,000.00 DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09 SEC ID: 260543BX0	134.990000	3,751,394.86	3,906,610.60	1.26%	0.00	155,215.74
496,000.00 DOW CHEMICAL CO/THE 4.125% 11/15/2021 DD 11/14/11 SEC ID: 260543CF8	109.488000	494,030.88	543,060.48	0.17%	0.00	49,029.60
905,000.00 EASTMAN CHEMICAL CO 3.600% 08/15/2022 DD 06/05/12 SEC ID: 277432AN0	105.161000	897,977.20	951,707.05	0.31%	0.00	53,729.85



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2,894,000.00 ENBRIDGE ENERGY PARTNERS LP 9.875% 03/01/2019 DD 12/22/08 SEC ID: 29250RAR7	135.030000	3,817,672.73	3,907,768.20	1.26%	0.00	90,095.47
105,000.00 ENERGY TRANSFER PARTNERS LP 5.200% 02/01/2022 DD 01/17/12 SEC ID: 29273RAQ2	110.072000	104,745.90	115,575.60	0.04%	0.00	10,829.70
2,150,000.00 ENTERPRISE PRODUCTS OPERATING 6.300% 09/15/2017 DD 09/04/07 SEC ID: 29379VAA1	121.013000	2,478,976.50	2,601,779.50	0.84%	0.00	122,803.00
120,000.00 ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08 SEC ID: 29379VAD5	111.985000	120,000.00	134,382.00	0.04%	0.00	14,382.00
683,000.00 ENTERPRISE PRODUCTS OPERATING 3.700% 06/01/2015 DD 05/20/10 SEC ID: 29379VAR4	106.755000	704,268.62	729,136.65	0.23%	0.00	24,868.03
507,000.00 ENTERPRISE PRODUCTS OPERATING 3.200% 02/01/2016 DD 01/13/11 SEC ID: 29379VAS2	105.495000	508,120.25	534,859.65	0.17%	0.00	26,739.40
385,000.00 ENTERPRISE PRODUCTS OPERATING 4.050% 02/15/2022 DD 08/24/11 SEC ID: 29379VAU7	109.161000	384,191.50	420,269.85	0.14%	0.00	36,078.35
84,366.87 FNMA POOL #0256892 4.500% 07/01/2022 DD 07/01/07 SEC ID: 31371NKD6	108.058000	84,403.14	91,165.15	0.03%	0.00	6,762.01
641,606.96 FNMA POOL #0671065 VAR RT 01/01/2033 DD 01/01/03 SEC ID: 31391MQS5	106.715000	650,729.81	684,690.87	0.22%	0.00	33,961.06



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118,413.17 FNMA POOL #0745285 4.500% 01/01/2021 DD 01/01/06 SEC ID: 31403C6W6	108.308000	118,464.04	128,250.94	0.04%	0.00	9,786.90
93,020.64 FNMA POOL #0813882 4.500% 06/01/2020 DD 06/01/05 SEC ID: 31406MFX9	108.308000	93,060.62	100,748.79	0.03%	0.00	7,688.17
126,198.17 FNMA POOL #0825886 4.500% 08/01/2020 DD 08/01/05 SEC ID: 31407BRF8	108.308000	126,252.42	136,682.71	0.04%	0.00	10,430.29
122,664.85 FNMA POOL #0826497 4.500% 07/01/2020 DD 07/01/05 SEC ID: 31407CGE1	108.308000	122,717.55	132,855.85	0.04%	0.00	10,138.30
19,426.26 FNMA POOL #0870666 4.500% 11/01/2021 DD 11/01/06 SEC ID: 31409GJK3	107.962000	19,434.60	20,972.98	0.01%	0.00	1,538.38
20,380.12 FNMA POOL #0879720 4.500% 02/01/2021 DD 02/01/06 SEC ID: 31409VK93	108.308000	20,388.88	22,073.30	0.01%	0.00	1,684.42
190,212.60 FNMA POOL #0936197 4.500% 05/01/2022 DD 05/01/07 SEC ID: 31412VRS9	108.058000	190,294.33	205,539.93	0.07%	0.00	15,245.60
88,565.60 FNMA POOL #0940721 4.500% 10/01/2022 DD 10/01/07 SEC ID: 31413BSJ1	108.058000	88,603.66	95,702.22	0.03%	0.00	7,098.56
87,032.72 FNMA POOL #0947978 4.500% 11/01/2022 DD 10/01/07 SEC ID: 31413KUB5	108.058000	87,070.11	94,045.82	0.03%	0.00	6,975.71



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35,885.63 FNMA POOL #0950640 4.500% 08/01/2022 DD 09/01/07 SEC ID: 31413NS55	108.058000	35,901.05	38,777.29	0.01%	0.00	2,876.24
1,815,000.00 MACY'S RETAIL HOLDINGS INC 5.900% 12/01/2016 DD 11/29/06 SEC ID: 314275AA6	116.487000	1,960,400.25	2,114,239.05	0.68%	0.00	153,838.80
962,300.69 FIRST UNION-LEHMAN BROTHE C2 D 6.778% 11/18/2035 DD 05/01/98 SEC ID: 337367AE6	100.435000	961,855.00	966,486.70	0.31%	0.00	4,631.70
643,000.00 FORD CREDIT AUTO OWNER TR D A4 2.980% 08/15/2014 DD 09/11/09 SEC ID: 34529GAG0	101.103000	642,894.36	650,092.29	0.21%	0.00	7,197.93
211,866.82 FORD CREDIT AUTO OWNER TR B A3 0.980% 10/15/2014 DD 08/04/10 SEC ID: 34529MAC6	100.225000	211,833.89	212,343.52	0.07%	0.00	509.63
564,000.00 FORD CREDIT AUTO OWNER TR B A4 1.580% 09/15/2015 DD 08/04/10 SEC ID: 34529MAD4	101.447000	563,967.96	572,161.08	0.18%	0.00	8,193.12
1,300,000.00 FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11 SEC ID: 345397VU4	110.441000	1,332,543.00	1,435,733.00	0.46%	0.00	103,190.00
1,887,000.00 GAP INC/THE 5.950% 04/12/2021 DD 04/12/11 SEC ID: 364760AK4	108.000000	1,892,991.08	2,037,960.00	0.66%	0.00	144,968.92
3,500,000.00 GENERAL ELECTRIC CAPITAL CORP 5.625% 05/01/2018 DD 04/21/08 SEC ID: 36962G3U6	118.424000	3,819,635.00	4,144,840.00	1.33%	0.00	325,205.00



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129,000.00 GENERAL ELECTRIC CAPITAL CORP 5.500% 01/08/2020 DD 01/08/10 SEC ID: 36962G4J0	118.363000	128,558.82	152,688.27	0.05%	0.00	24,129.45
1,398,000.00 GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11 SEC ID: 369622SM8	115.073000	1,468,877.52	1,608,720.54	0.52%	0.00	139,843.02
500,000.00 GLAXOSMITHKLINE CAPITAL INC 4.850% 05/15/2013 DD 05/13/08 SEC ID: 377372AC1	103.135000	499,780.00	515,675.00	0.17%	0.00	15,895.00
1,080,000.00 GOODRICH CORP 6.125% 03/01/2019 DD 02/23/09 SEC ID: 382388AV8	125.515000	1,071,619.20	1,355,562.00	0.44%	0.00	283,942.80
58,290.56 GNMA GTD REMIC P/T 06-39 C 5.481% 05/16/2034 DD 08/01/06 SEC ID: 38373MVW7	104.015000	57,051.89	60,630.93	0.02%	0.00	3,579.04
205,056.65 GNMA GTD REMIC P/T 03-49 B 4.543% 03/16/2029 DD 06/01/03 SEC ID: 38374BBE2	102.545000	203,166.29	210,275.34	0.07%	0.00	7,109.05
88,540.78 GNMA GTD REMIC P/T 04-23 AB 3.629% 09/16/2027 DD 04/01/04 SEC ID: 38374GCA8	102.624000	85,704.72	90,864.09	0.03%	0.00	5,159.37
1,659,835.20 GNMA GTD REMIC 09-86 CL A 3.536% 09/16/2035 DD 10/01/09 SEC ID: 38376GAN0	104.949000	1,659,835.20	1,741,980.44	0.56%	0.00	82,145.24
1,786,375.86 GNMA GTD REMIC P/T 09-105 A 3.456% 12/16/2050 DD 11/01/09 SEC ID: 38376GBC3	104.327000	1,803,262.72	1,863,672.34	0.60%	0.00	60,409.62



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1,446,275.85 GNMA GTD REMIC P/T 10-49 A 2.870% 03/16/2051 DD 04/01/10 SEC ID: 38376GHY9	103.703000	1,446,275.85	1,499,831.44	0.48%	0.00	53,555.59
1,323,086.37 GNMA GTD REMIC P/T 10-65 A 2.017% 11/16/2028 DD 05/01/10 SEC ID: 38376GPY0	100.338000	1,323,654.90	1,327,558.40	0.43%	0.00	3,903.50
1,194,712.22 GNMA GTD REMIC P/T 10-96 A 2.207% 09/16/2039 DD 07/01/10 SEC ID: 38376GSK7	102.065000	1,202,179.17	1,219,383.03	0.39%	0.00	17,203.86
2,500,000.00 HSBC FINANCE CORP 5.500% 01/19/2016 DD 01/19/06 SEC ID: 40429CFN7	109.274000	2,760,475.00	2,731,850.00	0.88%	0.00	-28,625.00
4,354,000.00 HEWLETT-PACKARD CO 6.125% 03/01/2014 DD 12/05/08 SEC ID: 428236AT0	107.005000	4,717,350.06	4,658,997.70	1.50%	0.00	-58,352.36
3,183,000.00 HEWLETT-PACKARD CO 4.650% 12/09/2021 DD 12/09/11 SEC ID: 428236BV4	102.398000	3,360,377.31	3,259,328.34	1.05%	0.00	-101,048.97
384,340.27 HYUNDAI AUTO RECEIVABLES A A4 3.150% 03/15/2016 DD 09/11/09 SEC ID: 44921AAD3	101.876000	384,275.09	391,550.49	0.13%	0.00	7,275.40
935,000.00 ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 SEC ID: 452151LF8	96.691000	708,681.35	904,060.85	0.29%	0.00	195,379.50
410,000.00 ILLINOIS ST 6.200% 07/01/2021 DD 07/21/10 SEC ID: 452152GR6	112.582000	407,835.20	461,586.20	0.15%	0.00	53,751.00



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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,450,000.00 INTERNATIONAL BUSINESS MACHINE 5.700% 09/14/2017 DD 09/14/07 SEC ID: 459200GJ4	122.492000	4,015,253.50	4,225,974.00	1.36%	0.00	210,720.50
240,000.00 JPMORGAN CHASE & CO 6.125% 06/27/2017 DD 06/27/07 SEC ID: 46625HGN4	117.134000	253,389.60	281,121.60	0.09%	0.00	27,732.00
690,000.00 JP MORGAN CHASE COMMER CB12 A4 4.895% 09/12/2037 DD 07/01/05 SEC ID: 46625YQR7	110.345000	743,259.38	761,380.50	0.24%	0.00	18,121.12
499,981.17 JP MORGAN MORTGAGE TRUS A1 3A2 VAR RT 07/25/2035 DD 01/01/07 SEC ID: 46630GAH8	94.650000	495,282.38	473,232.18	0.15%	0.00	-22,050.20
678,000.00 KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02 SEC ID: 494550AQ9	126.343000	782,473.02	856,605.54	0.28%	0.00	74,132.52
2,500,000.00 KOREA DEVELOPMENT BANK/THE 5.750% 09/10/2013 DD 09/10/03 SEC ID: 500630BG2	104.220000	2,680,640.00	2,605,500.00	0.84%	0.00	-75,140.00
1,510,000.00 KOREA DEVELOPMENT BANK/THE 8.000% 01/23/2014 DD 01/23/09 SEC ID: 500630BQ0	108.805000	1,720,041.00	1,642,955.50	0.53%	0.00	-77,085.50
2,375,000.00 KRAFT FOODS INC 6.125% 08/23/2018 DD 05/22/08 SEC ID: 50075NAV6	123.677000	2,666,786.15	2,937,328.75	0.94%	0.00	270,542.60
1,244,000.00 KRAFT FOODS INC 5.375% 02/10/2020 DD 02/08/10 SEC ID: 50075NBA1	120.188000	1,292,660.05	1,495,138.72	0.48%	0.00	202,478.67



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267,000.00 KROGER CO/THE 7.000% 05/01/2018 DD 05/11/98 SEC ID: 501044BK6	120.731000	308,611.95	322,351.77	0.10%	0.00	13,739.82
485,000.00 KROGER CO/THE 4.950% 01/15/2015 DD 12/20/04 SEC ID: 501044CF6	108.954000	525,507.20	528,426.90	0.17%	0.00	2,919.70
1,553,000.00 LB-UBS COMMERCIAL MORTGA C1 A2 VAR RT 04/15/2041 DD 04/11/08 SEC ID: 50180LAC4	120.350000	1,568,381.52	1,869,035.50	0.60%	0.00	300,653.98
3,710,000.00 L-3 COMMUNICATIONS CORP 4.950% 02/15/2021 DD 02/07/11 SEC ID: 502413BA4	110.117000	3,742,658.54	4,085,340.70	1.31%	0.00	342,682.16
61,000.00 LOWE'S COS INC 5.800% 04/15/2040 DD 04/15/10 SEC ID: 548661CR6	127.604000	63,755.98	77,838.44	0.03%	0.00	14,082.46
1,433,000.00 LOWE'S COS INC 3.800% 11/15/2021 DD 11/23/11 SEC ID: 548661CV7	110.680000	1,431,953.91	1,586,044.40	0.51%	0.00	154,090.49
60,831.57 MASTR ASSET SECURITIZAT 12 2A1 4.500% 12/25/2013 DD 12/01/03 SEC ID: 55265K3L1	100.839000	60,071.18	61,341.95	0.02%	0.00	1,270.77
1,740,000.00 MERRILL LYNCH & CO INC 6.400% 08/28/2017 DD 08/28/07 SEC ID: 59018YJ69	113.615000	1,493,742.80	1,976,901.00	0.64%	0.00	483,158.20
4,875,000.00 MERRILL LYNCH & CO INC 6.875% 04/25/2018 DD 04/25/08 SEC ID: 59018YN64	116.644000	5,102,406.25	5,686,395.00	1.83%	0.00	583,988.75



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1,250,000.00 MERRILL LYNCH & CO INC 6.875% 11/15/2018 DD 11/24/98 SEC ID: 590188JN9	116.421000	1,328,762.50	1,455,262.50	0.47%	0.00	126,500.00
3,447,000.00 METLIFE INC 5.000% 06/15/2015 DD 06/23/05 SEC ID: 59156RAN8	111.085000	3,610,983.17	3,829,099.95	1.23%	0.00	218,116.78
708,000.00 METLIFE INC 7.717% 02/15/2019 DD 02/15/09 SEC ID: 59156RAT5	129.947000	886,830.64	920,024.76	0.30%	0.00	33,194.12
1,250,000.00 METLIFE INC 6.750% 06/01/2016 DD 05/29/09 SEC ID: 59156RAU2	119.583000	1,479,132.50	1,494,787.50	0.48%	0.00	15,655.00
637,000.00 MIDAMERICAN ENERGY HOLDINGS CO 5.000% 02/15/2014 DD 02/12/04 SEC ID: 59562VAK3	106.040000	693,434.11	675,474.80	0.22%	0.00	-17,959.31
701,000.00 MOBIL CORP 8.625% 08/15/2021 DD 08/15/91 SEC ID: 607059AT9	152.289000	988,746.48	1,067,545.89	0.34%	0.00	78,799.41
3,415,000.00 MORGAN STANLEY CAPITAL HQ6 A4A 4.989% 08/13/2042 DD 08/01/05 SEC ID: 61745M6G3	110.242000	3,547,421.09	3,764,764.30	1.21%	0.00	217,343.21
2,018,000.00 MORGAN STANLEY 5.750% 10/18/2016 DD 10/18/06 SEC ID: 61746BDB9	106.436000	2,124,631.12	2,147,878.48	0.69%	0.00	23,247.36
2,952,000.00 MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09 SEC ID: 61747YCG8	112.792000	3,318,694.49	3,329,619.84	1.07%	0.00	10,925.35



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Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
630,000.00 NATIONAL RURAL UTILITIES COOPE 5.450% 02/01/2018 DD 01/23/08 SEC ID: 637432KT1	120.563000	632,702.27	759,546.90	0.24%	0.00	126,844.63
3,500,000.00 NBCUNIVERSAL MEDIA LLC 4.375% 04/01/2021 DD 04/01/11 SEC ID: 63946BAE0	112.883000	3,431,375.00	3,950,905.00	1.27%	0.00	519,530.00
1,537,000.00 NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11 SEC ID: 651290AP3	109.500000	1,528,881.11	1,683,015.00	0.54%	0.00	154,133.89
515,000.00 NEWS AMERICA INC 7.300% 04/30/2028 DD 04/30/98 SEC ID: 652482AJ9	121.721000	606,443.40	626,863.15	0.20%	0.00	20,419.75
1,135,000.00 NEWS AMERICA INC 6.900% 08/15/2039 DD 02/15/10 SEC ID: 652482BY5	129.789000	1,228,304.77	1,473,105.15	0.47%	0.00	244,800.38
121,000.00 NORTHERN STATES POWER CO/MN 5.250% 03/01/2018 DD 03/18/08 SEC ID: 665772CD9	120.052000	120,632.16	145,262.92	0.05%	0.00	24,630.76
3,149,000.00 ONEOK PARTNERS LP 8.625% 03/01/2019 DD 03/03/09 SEC ID: 68268NAE3	130.102000	4,050,946.06	4,096,911.98	1.32%	0.00	45,965.92
4,159,000.00 ORACLE CORP 5.750% 04/15/2018 DD 04/09/08 SEC ID: 68389XAC9	123.590000	4,622,460.66	5,140,108.10	1.65%	0.00	517,647.44
184,668.19 PSE&G TRANSITION FUNDING 1 A6 6.610% 06/15/2015 DD 01/31/01 SEC ID: 69361YAF0	102.498000	202,096.25	189,281.20	0.06%	0.00	-12,815.05



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2,148,000.00 PEPSICO INC 7.900% 11/01/2018 DD 10/24/08 SEC ID: 713448BJ6	135.471000	2,737,463.79	2,909,917.08	0.94%	0.00	172,453.29
300,000.00 PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/2021 DD 01/27/11 SEC ID: 71645WAR2	111.283000	312,543.00	333,849.00	0.11%	0.00	21,306.00
2,900,000.00 PETROHAWK ENERGY CORP 7.250% 08/15/2018 DD 08/17/10 SEC ID: 716495ALO	114.151000	3,335,000.00	3,310,379.00	1.06%	0.00	-24,621.00
1,216,000.00 PFIZER INC 6.200% 03/15/2019 DD 03/24/09 SEC ID: 717081DB6	127.951000	1,384,381.84	1,555,884.16	0.50%	0.00	171,502.32
2,860,000.00 PHILIP MORRIS INTERNATIONAL IN 5.650% 05/16/2018 DD 05/16/08 SEC ID: 718172AA7	122.225000	3,430,141.00	3,495,635.00	1.12%	0.00	65,494.00
2,135,000.00 PHILIP MORRIS INTERNATIONAL IN 6.875% 03/17/2014 DD 11/17/08 SEC ID: 718172AG4	109.598000	2,446,979.05	2,339,917.30	0.75%	0.00	-107,061.75
1,000,000.00 PLAINS ALL AMERICAN PIPELINE L 5.750% 01/15/2020 DD 09/04/09 SEC ID: 72650RAW2	120.064000	1,114,590.00	1,200,640.00	0.39%	0.00	86,050.00
1,579,000.00 PLAINS ALL AMERICAN PIPELINE L 5.000% 02/01/2021 DD 01/14/11 SEC ID: 72650RAY8	115.946000	1,644,768.03	1,830,787.34	0.59%	0.00	186,019.31
4,250,000.00 PRUDENTIAL FINANCIAL INC 5.100% 09/20/2014 DD 09/20/04 SEC ID: 74432QAE5	108.195000	4,487,930.00	4,598,287.50	1.48%	0.00	110,357.50



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3,058,000.00 RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09 SEC ID: 767201AH9	137.155000	3,808,402.50	4,194,199.90	1.35%	0.00	385,797.40
1,724,000.00 ROCKIES EXPRESS PIPELINE 144A 6.250% 07/15/2013 DD 06/27/08 SEC ID: 77340RAB3	103.000000	1,736,930.00	1,775,720.00	0.57%	0.00	38,790.00
716,000.00 RYDER SYSTEM INC 2.500% 03/01/2018 DD 08/22/12 SEC ID: 78355HJT7	101.082000	714,346.04	723,747.12	0.23%	0.00	9,401.08
2,679,000.00 SANTANDER HOLDINGS USA INC/PA 4.625% 04/19/2016 DD 04/19/11 SEC ID: 80282KAA4	100.630000	2,743,706.13	2,695,877.70	0.87%	0.00	-47,828.43
707,931.80 SEQUOIA MORTGAGE TRUST 1 2A1 VAR RT 01/25/2042 DD 01/01/12 SEC ID: 81744TAB3	103.895000	707,905.89	735,505.74	0.24%	0.00	27,599.85
297,000.00 SOUTHTRUST CORP 5.800% 06/15/2014 DD 05/24/04 SEC ID: 844730AG6	106.739000	319,672.43	317,014.83	0.10%	0.00	-2,657.60
467,000.00 SPECTRA ENERGY CAPITAL LLC 5.900% 09/15/2013 DD 09/08/08 SEC ID: 84755TAB3	104.810000	484,820.13	489,462.70	0.16%	0.00	4,642.57
29,923.12 TIAA SEASONED COMMERCIAL C4 A2 VAR RT 08/15/2039 DD 07/10/07 SEC ID: 87246AAB4	100.096000	31,828.75	29,951.85	0.01%	0.00	-1,876.90
2,000,000.00 TIAA SEASONED COMMERCIAL C4 A3 VAR RT 08/15/2039 DD 07/10/07 SEC ID: 87246AAC2	106.816000	2,082,734.38	2,136,320.00	0.69%	0.00	53,585.62



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Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,790,000.00 UNION PACIFIC CORP 7.000% 02/01/2016 DD 01/26/96 SEC ID: 907818AZ1	118.632000	2,109,837.50	2,123,512.80	0.68%	0.00	13,675.30
893,615.69 UNION PAC RR CO 04-1 5.404% 07/02/2025 DD 07/29/04 SEC ID: 90783TAA8	114.391190	1,007,551.69	1,022,217.62	0.33%	0.00	14,665.93
1,873,000.00 US BANCORP 2.950% 07/15/2022 DD 07/23/12 SEC ID: 91159JAA4	100.745000	1,878,806.35	1,886,953.85	0.61%	0.00	8,147.50
315,000.00 UNITED TECHNOLOGIES CORP 4.875% 05/01/2015 DD 04/29/05 SEC ID: 913017BH1	111.253000	357,802.20	350,446.95	0.11%	0.00	-7,355.25
1,925,000.00 UTAH ST 4.554% 07/01/2024 DD 09/29/09 SEC ID: 917542QR6	119.127000	2,008,770.00	2,293,194.75	0.74%	0.00	284,424.75
2,454,000.00 VERIZON COMMUNICATIONS INC 8.750% 11/01/2018 DD 11/04/08 SEC ID: 92343VAQ7	140.261000	3,158,402.94	3,442,004.94	1.11%	0.00	283,602.00
1,800,000.00 VERIZON GLOBAL FUNDING CORP 7.750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	147.925000	2,125,586.00	2,662,650.00	0.86%	0.00	537,064.00
1,070,000.00 WACHOVIA CORP 5.250% 08/01/2014 DD 07/22/04 SEC ID: 929903AJ1	107.579000	1,125,426.00	1,151,095.30	0.37%	0.00	25,669.30
630,000.00 WALGREEN CO 4.875% 08/01/2013 DD 07/17/08 SEC ID: 931422AD1	103.857000	629,444.20	654,299.10	0.21%	0.00	24,854.90



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1,163,000.00 WALGREEN CO 5.250% 01/15/2019 DD 01/13/09 SEC ID: 931422AE9	116.186000	1,285,044.78	1,351,243.18	0.43%	0.00	66,198.40
5,000,000.00 WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12 SEC ID: 94974BFC9	106.564000	4,989,100.00	5,328,200.00	1.71%	0.00	339,100.00
2,580,000.00 WELLS FARGO & CO STEP 06/15/2016 DD 09/15/10 SEC ID: 949746QU8	108.780000	2,771,178.00	2,806,524.00	0.90%	0.00	35,346.00
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (89.42%)		263,848,708.07	277,984,283.70	89.42%	0.00	14,135,575.63
TOTAL U.S. DOLLAR (100.00%)		296,738,752.16	310,874,327.79	100.00%	0.00	14,135,575.63
TOTAL BASE INVESTMENTS		296,738,752.16	310,874,327.79	100.00%	0.00	14,135,575.63