



Investment Detail
by Security Description
8/31/2012

Report ID: EWBC20

Base Currency: USD

Status: FINAL

TOTAL CONSOL - PR7G99990000

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
0.00 NON-BASE CURRENCY	1.000000	559,681.10	572,907.27	0.03%	13,226.17	0.00
JAPANESE YEN						
0.00 NON-BASE CURRENCY	1.000000	11,307.28	11,307.28	0.00%	0.00	0.00
POUND STERLING						
0.00 NON-BASE CURRENCY	1.000000	31.10	31.51	0.00%	0.41	0.00
U.S. DOLLAR						
60,905,252.80 COLLECTIVE US GOVT STIF 2 VAR RT 12/31/2049 DD 07/24/08 SEC ID: S99990681	100.000000	60,905,252.80	60,905,252.80	3.71%	0.00	0.00
5,000,000.00 U S TREASURY BILL 0.000% 09/13/2012 DD 03/15/12 SEC ID: 9127956H9	99.985640	4,999,282.20	4,999,282.20	0.30%	0.00	0.00
6,000,000.00 U S TREASURY BILL 0.000% 09/20/2012 DD 09/22/11 SEC ID: 9127955C1	99.985240	5,999,114.94	5,999,114.94	0.37%	0.00	0.00
5,000,000.00 U S TREASURY BILL 0.000% 10/18/2012 DD 10/20/11 SEC ID: 9127955G2	99.973790	4,998,689.60	4,998,689.60	0.30%	0.00	0.00
5,000,000.00 U S TREASURY BILL 0.000% 11/08/2012 DD 05/10/12 SEC ID: 9127956S5	99.970970	4,998,548.61	4,998,548.61	0.30%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (4.99%)		81,900,888.15	81,900,888.15	4.99%	0.00	0.00



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TOTAL CASH & CASH EQUIVALENTS (5.02%)		82,471,907.63	82,485,134.21	5.02%	13,226.58	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
1,872,000.00 ABBOTT LABORATORIES 5.125% 04/01/2019 DD 03/03/09 SEC ID: 002824AU4	120.775000	2,234,485.92	2,260,908.00	0.14%	0.00	26,422.08
4,395,000.00 ABBOTT LABORATORIES 5.875% 05/15/2016 DD 05/12/06 SEC ID: 002824AT7	118.279000	5,218,886.70	5,198,362.05	0.32%	0.00	-20,524.65
52,410.30 ABFS MORTGAGE LOAN TRUST 2 A4 VAR RT 12/25/2031 DD 06/01/01 SEC ID: 00079CAE9	73.157000	55,051.84	38,341.80	0.00%	0.00	-16,710.04
265,000.00 AETNA INC 3.950% 09/01/2020 DD 08/27/10 SEC ID: 00817YAH1	110.346000	292,477.85	292,416.90	0.02%	0.00	-60.95
265,000.00 ALABAMA POWER CO 3.950% 06/01/2021 DD 05/24/11 SEC ID: 010392FE3	112.887000	293,190.70	299,150.55	0.02%	0.00	5,959.85
500,000.00 ALLSTATE CORP/THE 6.200% 05/16/2014 DD 05/13/09 SEC ID: 020002AW1	109.233000	568,120.00	546,165.00	0.03%	0.00	-21,955.00
215,000.00 ALLSTATE CORP/THE 7.450% 05/16/2019 DD 05/13/09 SEC ID: 020002AX9	130.823000	278,450.80	281,269.45	0.02%	0.00	2,818.65
3,500,000.00 ALTRIA GROUP INC 8.500% 11/10/2013 DD 11/10/08 SEC ID: 02209SAC7	109.046000	3,498,450.64	3,816,610.00	0.23%	0.00	318,159.36



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6,315,000.00 ALTRIA GROUP INC 9.700% 11/10/2018 DD 11/10/08 SEC ID: 02209SAD5	143.554000	7,472,909.31	9,065,435.10	0.55%	0.00	1,592,525.79
650,000.00 AMC NETWORKS INC 7.750% 07/15/2021 DD 01/15/12 SEC ID: 00164VAB9	113.250000	679,000.00	736,125.00	0.04%	0.00	57,125.00
2,875,000.00 AMERICA MOVIL SAB DE CV 5.750% 01/15/2015 DD 11/03/04 SEC ID: 02364WAH8	111.184000	3,199,070.00	3,196,540.00	0.19%	0.00	-2,530.00
2,500,000.00 AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05 SEC ID: 02364WAJ4	129.425000	2,529,386.75	3,235,625.00	0.20%	0.00	706,238.25
2,675,000.00 AMERICAN EXPRESS CO 6.150% 08/28/2017 DD 08/28/07 SEC ID: 025816AX7	121.357000	3,203,125.25	3,246,299.75	0.20%	0.00	43,174.50
1,525,000.00 AMERICAN EXPRESS CO 7.250% 05/20/2014 DD 05/18/09 SEC ID: 025816BA6	110.689000	1,695,708.50	1,688,007.25	0.10%	0.00	-7,701.25
880,000.00 AMERICAN EXPRESS CO 8.125% 05/20/2019 DD 05/18/09 SEC ID: 025816BB4	135.466000	1,184,154.40	1,192,100.80	0.07%	0.00	7,946.40
3,000,000.00 AMERICAN EXPRESS CO 8.150% 03/19/2038 DD 03/19/08 SEC ID: 025816AZ2	161.574000	2,989,483.39	4,847,220.00	0.30%	0.00	1,857,736.61
2,000,000.00 AMERICAN EXPRESS CREDIT CORP 5.125% 08/25/2014 DD 08/25/09 SEC ID: 0258MOCZ0	108.582000	2,166,240.00	2,171,640.00	0.13%	0.00	5,400.00



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600,000.00 AMERICAN EXPRESS CREDIT CORP 5.875% 05/02/2013 DD 06/02/08 SEC ID: 0258M0CW7	103.465000	646,384.00	620,790.00	0.04%	0.00	-25,594.00
3,770,000.00 AMERICAN EXPRESS CREDIT CORP 7.300% 08/20/2013 DD 08/20/08 SEC ID: 0258M0CY3	106.365000	3,854,277.72	4,009,960.50	0.24%	0.00	155,682.78
1,000,000.00 AMERICAN FINANCIAL GROUP INC/O 9.875% 06/15/2019 DD 06/17/09 SEC ID: 026074AA2	126.316000	1,000,000.00	1,263,160.00	0.08%	0.00	263,160.00
1,500,000.00 AMERICAN INTERNATIONAL GROUP I 4.250% 05/15/2013 DD 11/15/03 SEC ID: 026874AT4	102.102000	1,387,012.44	1,531,530.00	0.09%	0.00	144,517.56
3,175,000.00 AMGEN INC 2.300% 06/15/2016 DD 06/30/11 SEC ID: 031162BF6	104.062000	3,298,063.00	3,303,968.50	0.20%	0.00	5,905.50
1,500,000.00 AMGEN INC 5.150% 11/15/2041 DD 11/10/11 SEC ID: 031162BK5	109.171000	1,513,095.00	1,637,565.00	0.10%	0.00	124,470.00
1,582,000.00 AMGEN INC 5.700% 02/01/2019 DD 01/16/09 SEC ID: 031162AZ3	118.744000	1,882,453.44	1,878,530.08	0.11%	0.00	-3,923.36
1,085,000.00 AMGEN INC 5.850% 06/01/2017 DD 12/01/07 SEC ID: 031162AV2	118.875000	1,289,768.45	1,289,793.75	0.08%	0.00	25.30
1,000,000.00 AMGEN INC 6.900% 06/01/2038 DD 05/23/08 SEC ID: 031162AY6	131.425000	996,920.48	1,314,250.00	0.08%	0.00	317,329.52



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1,638,000.00 ANADARKO PETROLEUM CORP 5.950% 09/15/2016 DD 09/19/06 SEC ID: 032511AX5	115.638000	1,867,911.58	1,894,150.44	0.12%	0.00	26,238.86
432,000.00 ANADARKO PETROLEUM CORP 6.375% 09/15/2017 DD 08/12/10 SEC ID: 032511BH9	119.569000	505,906.56	516,538.08	0.03%	0.00	10,631.52
2,425,000.00 ANALOG DEVICES INC 3.000% 04/15/2016 DD 04/04/11 SEC ID: 032654AG0	107.867000	2,613,810.50	2,615,774.75	0.16%	0.00	1,964.25
300,000.00 ANHEUSER-BUSCH COS LLC 5.000% 01/15/2015 DD 08/16/04 SEC ID: 035229CY7	109.867516	305,729.98	329,602.55	0.02%	0.00	23,872.57
1,825,000.00 ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018 DD 11/30/07 SEC ID: 035229DD2	120.142000	2,173,429.00	2,192,591.50	0.13%	0.00	19,162.50
300,000.00 ANHEUSER-BUSCH INBEV WOR 1.375% 07/15/2017 DD 07/16/12 SEC ID: 03523TBN7	101.126000	299,136.00	303,378.00	0.02%	0.00	4,242.00
2,775,000.00 ANHEUSER-BUSCH INBEV WORLDWIDE 5.375% 01/15/2020 DD 10/16/09 SEC ID: 03523TAN8	122.127000	3,361,496.25	3,389,024.25	0.21%	0.00	27,528.00
2,000,000.00 APPLIED MATERIALS INC 4.300% 06/15/2021 DD 06/08/11 SEC ID: 038222AF2	113.325000	1,995,780.00	2,266,500.00	0.14%	0.00	270,720.00
1,000,000.00 ARCELORMITTAL VAR RT 10/15/2039 DD 10/08/09 SEC ID: 03938LAP9	90.000000	952,020.00	900,000.00	0.05%	0.00	-52,020.00



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2,500,000.00 ASSOCIATES CORP OF NORTH AMERI 6.950% 11/01/2018 DD 10/30/98 SEC ID: 046003JU4	118.117000	2,369,854.68	2,952,925.00	0.18%	0.00	583,070.32
2,768,000.00 ASTRAZENECA PLC 5.900% 09/15/2017 DD 09/12/07 SEC ID: 046353AB4	122.546000	3,346,732.48	3,392,073.28	0.21%	0.00	45,340.80
2,125,000.00 AT&T INC 3.875% 08/15/2021 DD 08/18/11 SEC ID: 00206RAZ5	112.473000	2,364,721.25	2,390,051.25	0.15%	0.00	25,330.00
1,000,000.00 AT&T INC 6.150% 09/15/2034 DD 11/03/04 SEC ID: 78387GAQ6	126.882000	972,040.67	1,268,820.00	0.08%	0.00	296,779.33
350,000.00 B/E AEROSPACE INC 5.250% 04/01/2022 DD 03/13/12 SEC ID: 055381AS6	104.250000	364,800.00	364,875.00	0.02%	0.00	75.00
2,500,000.00 BANCOLOMBIA SA 5.950% 06/03/2021 DD 06/03/11 SEC ID: 05968LAG7	110.250000	2,488,910.38	2,756,250.00	0.17%	0.00	267,339.62
800,000.00 BANK OF AMERICA CORP 3.625% 03/17/2016 DD 03/17/11 SEC ID: 06051GEG0	104.171000	797,792.00	833,368.00	0.05%	0.00	35,576.00
3,302,000.00 BANK OF AMERICA CORP 5.750% 12/01/2017 DD 12/04/07 SEC ID: 060505DP6	111.810000	3,610,241.70	3,691,966.20	0.22%	0.00	81,724.50
3,200,000.00 BANK OF NEW YORK MELLON CORP/T 2.300% 07/28/2016 DD 07/28/11 SEC ID: 06406HBX6	104.617000	3,317,504.00	3,347,744.00	0.20%	0.00	30,240.00



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2,700,000.00 BAXTER INTERNATIONAL INC 1.850% 01/15/2017 DD 12/19/11 SEC ID: 071813BD0	103.676000	2,790,909.00	2,799,252.00	0.17%	0.00	8,343.00
1,540,000.00 BAXTER INTERNATIONAL INC 2.400% 08/15/2022 DD 08/13/12 SEC ID: 071813BF5	100.599000	1,537,132.50	1,549,224.60	0.09%	0.00	12,092.10
436,000.00 BAXTER INTERNATIONAL INC 4.500% 08/15/2019 DD 08/20/09 SEC ID: 071813BA6	115.273000	510,226.20	502,590.28	0.03%	0.00	-7,635.92
304,000.00 BE AEROSPACE INC 6.875% 10/01/2020 DD 09/16/10 SEC ID: 055381AR8	110.625000	334,020.00	336,300.00	0.02%	0.00	2,280.00
104,699.25 BEAR STEARNS ADJUSTABLE 1 4A1 VAR RT 03/25/2035 DD 02/01/05 SEC ID: 07387AAF2	98.588000	100,506.22	103,220.90	0.01%	0.00	2,714.68
3,532,000.00 BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08 SEC ID: 073902RU4	124.746000	4,274,048.08	4,406,028.72	0.27%	0.00	131,980.64
1,000,000.00 BELLSOUTH CORP 5.200% 12/15/2016 DD 12/22/04 SEC ID: 079860AL6	115.279213	973,400.70	1,152,792.13	0.07%	0.00	179,391.43
500,000.00 BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10 SEC ID: 084664BL4	127.232000	494,188.19	636,160.00	0.04%	0.00	141,971.81
1,845,000.00 BERKSHIRE HATHAWAY INC 3.750% 08/15/2021 DD 08/15/11 SEC ID: 084670BC1	110.111000	1,887,537.00	2,031,547.95	0.12%	0.00	144,010.95



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2,000,000.00 BERKSHIRE HATHAWAY INC VAR RT 02/11/2013 DD 02/11/10 SEC ID: 084670AY4	100.268000	2,000,000.00	2,005,360.00	0.12%	0.00	5,360.00
2,000,000.00 BERKSHIRE HATHAWAY INC VAR RT 08/15/2014 DD 08/15/11 SEC ID: 084670BA5	101.167000	2,000,000.00	2,023,340.00	0.12%	0.00	23,340.00
3,055,000.00 BHP BILLITON FINANCE USA LTD 1.625% 02/24/2017 DD 02/24/12 SEC ID: 055451AP3	101.992000	3,115,397.35	3,115,855.60	0.19%	0.00	458.25
3,500,000.00 BIOGEN IDEC INC 6.875% 03/01/2018 DD 03/04/08 SEC ID: 09062XAB9	122.955000	3,481,951.39	4,303,425.00	0.26%	0.00	821,473.61
1,440,000.00 BLACKROCK INC 6.250% 09/15/2017 DD 09/17/07 SEC ID: 09247XAC5	122.604000	1,754,265.60	1,765,497.60	0.11%	0.00	11,232.00
1,000,000.00 BLACKSTONE HOLDINGS FINA 144A 4.750% 02/15/2023 DD 08/17/12 SEC ID: 09256BAD9	102.802000	981,060.00	1,028,020.00	0.06%	0.00	46,960.00
1,000,000.00 BLACKSTONE HOLDINGS FINAN 144A 6.625% 08/15/2019 DD 08/20/09 SEC ID: 09256BAA5	113.425000	992,470.00	1,134,250.00	0.07%	0.00	141,780.00
1,000,000.00 BMW VEHICLE LEASE TRUST 1 A3 0.750% 02/20/2015 DD 04/26/12 SEC ID: 05575BAC3	100.404000	1,004,296.88	1,004,040.00	0.06%	0.00	-256.88
1,050,000.00 BOEING CO/THE 3.500% 02/15/2015 DD 07/28/09 SEC ID: 097023AY1	107.163000	1,124,949.00	1,125,211.50	0.07%	0.00	262.50



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3,050,000.00 BP CAPITAL MARKETS PLC 3.200% 03/11/2016 DD 03/11/11 SEC ID: 05565QBQ0	107.269000	3,268,136.00	3,271,704.50	0.20%	0.00	3,568.50
2,645,000.00 BP CAPITAL MARKETS PLC 3.625% 05/08/2014 DD 05/08/09 SEC ID: 05565QBL1	104.977000	2,786,882.75	2,776,641.65	0.17%	0.00	-10,241.10
1,250,000.00 BP CAPITAL MARKETS PLC 4.742% 03/11/2021 DD 03/11/11 SEC ID: 05565QBR8	117.332000	1,250,000.00	1,466,650.00	0.09%	0.00	216,650.00
1,500,000.00 BP CAPITAL MARKETS PLC 5.250% 11/07/2013 DD 11/07/08 SEC ID: 05565QBF4	105.485000	1,406,250.00	1,582,275.00	0.10%	0.00	176,025.00
500,000.00 BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11 SEC ID: 10554CAA0	103.500000	508,750.00	517,500.00	0.03%	0.00	8,750.00
504,000.00 BURLINGTON NORTHERN SANTA FE L 4.100% 06/01/2021 DD 05/19/11 SEC ID: 12189LAD3	110.729000	559,354.32	558,074.16	0.03%	0.00	-1,280.16
1,525,000.00 BURLINGTON NORTHERN SANTA FE L 5.650% 05/01/2017 DD 04/13/07 SEC ID: 12189TAY0	119.147000	1,793,034.00	1,816,991.75	0.11%	0.00	23,957.75
88,000.00 BURLINGTON NORTHERN SANTA FE L 7.000% 02/01/2014 DD 12/03/08 SEC ID: 12189TBB9	108.885000	96,449.76	95,818.80	0.01%	0.00	-630.96
1,112,000.00 BURLINGTON NORTHERN SANTA FE L 8.125% 04/15/2020 DD 04/14/00 SEC ID: 12189TAQ7	134.126000	1,496,015.92	1,491,481.12	0.09%	0.00	-4,534.80



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3,070,000.00 CANADIAN IMPERIAL BANK OF COMM 2.350% 12/11/2015 DD 12/13/10 SEC ID: 136069DS7	105.106000	3,225,311.30	3,226,754.20	0.20%	0.00	1,442.90
2,030,000.00 CAPITAL ONE BANK USA NA 6.500% 06/13/2013 DD 06/13/03 SEC ID: 14040EHG0	104.410000	2,140,327.47	2,119,523.00	0.13%	0.00	-20,804.47
1,682,000.00 CAPITAL ONE BANK USA NA 8.800% 07/15/2019 DD 06/25/09 SEC ID: 140420MV9	129.846000	2,128,602.76	2,184,009.72	0.13%	0.00	55,406.96
728,000.00 CAROLINA POWER & LIGHT CO 5.250% 12/15/2015 DD 11/30/05 SEC ID: 144141CX4	114.205000	828,842.56	831,412.40	0.05%	0.00	2,569.84
4,000,000.00 CATERPILLAR FINANCIAL SERVICES 6.125% 02/17/2014 DD 02/12/09 SEC ID: 14912L4F5	108.013000	4,343,520.00	4,320,520.00	0.26%	0.00	-23,000.00
2,444,000.00 CATERPILLAR FINANCIAL SERVICES 6.200% 09/30/2013 DD 09/26/08 SEC ID: 14912L4C2	106.209000	2,637,457.20	2,595,747.96	0.16%	0.00	-41,709.24
2,500,000.00 CATERPILLAR INC 7.000% 12/15/2013 DD 12/05/08 SEC ID: 149123BP5	108.293000	2,499,438.23	2,707,325.00	0.16%	0.00	207,886.77
1,250,000.00 CATERPILLAR INC VAR RT 11/21/2012 DD 05/27/11 SEC ID: 149123BT7	100.063000	1,250,000.00	1,250,787.50	0.08%	0.00	787.50
800,000.00 CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11 SEC ID: 1248EPAS2	108.750000	860,000.00	870,000.00	0.05%	0.00	10,000.00



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1,500,000.00 CELGENE CORP 5.700% 10/15/2040 DD 10/07/10 SEC ID: 151020AF1	114.360000	1,497,195.00	1,715,400.00	0.10%	0.00	218,205.00
1,090,000.00 CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11 SEC ID: 156700AR7	111.603000	1,152,412.30	1,216,472.70	0.07%	0.00	64,060.40
450,000.00 CHASE ISSUANCE TRUST A11 A11 5.400% 07/15/2015 DD 07/30/08 SEC ID: 161571DA9	104.321000	469,916.02	469,444.50	0.03%	0.00	-471.52
235,000.00 CHESAPEAKE ENERGY CORP 7.250% 12/15/2018 DD 05/27/08 SEC ID: 165167CC9	104.750000	258,707.50	246,162.50	0.01%	0.00	-12,545.00
675,000.00 CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08 SEC ID: 171232AR2	123.679000	831,033.00	834,833.25	0.05%	0.00	3,800.25
2,430,000.00 CISCO SYSTEMS INC 5.500% 02/22/2016 DD 02/22/06 SEC ID: 17275RAC6	116.462000	2,830,099.50	2,830,026.60	0.17%	0.00	-72.90
2,809,000.00 CITIGROUP INC 5.375% 08/09/2020 DD 08/09/10 SEC ID: 172967FF3	111.834000	3,059,689.58	3,141,417.06	0.19%	0.00	81,727.48
700,000.00 CITIGROUP INC 5.500% 10/15/2014 DD 09/24/09 SEC ID: 172967EZ0	107.386000	701,925.00	751,702.00	0.05%	0.00	49,777.00
2,850,000.00 CITIGROUP INC 6.000% 08/15/2017 DD 08/15/07 SEC ID: 172967EH0	114.194000	3,167,376.00	3,254,529.00	0.20%	0.00	87,153.00



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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
250,000.00 CITIGROUP INC 6.125% 11/21/2017 DD 11/21/07 SEC ID: 172967EM9	115.449000	253,666.48	288,622.50	0.02%	0.00	34,956.02
7,000,000.00 CITIGROUP INC VAR RT 08/25/2036 DD 08/25/06 SEC ID: 172967DS7	67.420000	7,007,998.86	4,719,400.00	0.29%	0.00	-2,288,598.86
1,314,000.00 CITIGROUP/DEUTSCHE BANK CD1 A4 VAR RT 07/15/2044 DD 11/01/05 SEC ID: 12513EAG9	111.761000	1,457,651.53	1,468,539.54	0.09%	0.00	10,888.01
54,000.00 CME GROUP INC 5.400% 08/01/2013 DD 08/12/08 SEC ID: 12572QAA3	104.484000	56,662.20	56,421.36	0.00%	0.00	-240.84
2,590,000.00 CME GROUP INC 5.750% 02/15/2014 DD 02/09/09 SEC ID: 12572QAD7	107.174000	2,812,708.60	2,775,806.60	0.17%	0.00	-36,902.00
2,925,000.00 CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11 SEC ID: 126117AR1	114.974000	3,276,029.25	3,362,989.50	0.20%	0.00	86,960.25
126,354.26 CNH EQUIPMENT TRUST C A4 3.000% 08/17/2015 DD 11/10/09 SEC ID: 12612AAD4	101.014000	130,065.92	127,635.49	0.01%	0.00	-2,430.43
700,000.00 COCA-COLA CO/THE 3.300% 09/01/2021 DD 08/10/11 SEC ID: 191216AV2	110.280000	726,918.90	771,960.00	0.05%	0.00	45,041.10
2,000,000.00 COCA-COLA REFRESHMENTS USA INC 7.375% 03/03/2014 DD 11/03/08 SEC ID: 191219BT0	109.875000	1,998,097.74	2,197,500.00	0.13%	0.00	199,402.26



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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
2,825,000.00 COMCAST CORP 5.700% 05/15/2018 DD 05/07/08 SEC ID: 20030NAW1	120.969000	3,360,987.25	3,417,374.25	0.21%	0.00	56,387.00
975,000.00 COMCAST CORP 5.900% 03/15/2016 DD 03/02/06 SEC ID: 20030NAL5	116.302000	1,126,008.00	1,133,944.50	0.07%	0.00	7,936.50
3,000,000.00 COMCAST CORP 6.500% 11/15/2035 DD 11/14/05 SEC ID: 20030NAK7	130.030000	3,010,660.27	3,900,900.00	0.24%	0.00	890,239.73
416,000.00 COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 SEC ID: 20030NAC5	132.686000	548,600.00	551,973.76	0.03%	0.00	3,373.76
1,470,000.00 COMMERCIAL MORTGAGE PAS CR2 A4 3.147% 08/15/2045 DD 08/01/12 SEC ID: 12624KAD8	103.941000	1,506,654.94	1,527,932.70	0.09%	0.00	21,277.76
3,515,000.00 CONOCOPHILLIPS 4.600% 01/15/2015 DD 05/21/09 SEC ID: 20825CAT1	109.518000	3,848,608.65	3,849,557.70	0.23%	0.00	949.05
40,000.00 CONOCOPHILLIPS 4.750% 02/01/2014 DD 02/03/09 SEC ID: 20825CAS3	105.675000	42,468.40	42,270.00	0.00%	0.00	-198.40
272,000.00 CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09 SEC ID: 20825CAQ7	144.169000	387,975.36	392,139.68	0.02%	0.00	4,164.32
544,000.00 CONOCOPHILLIPS AUSTRALIA FUNDI 5.500% 04/15/2013 DD 04/11/06 SEC ID: 20825RAB7	103.015000	563,676.48	560,401.60	0.03%	0.00	-3,274.88



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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
1,930,000.00 CONSOLIDATED EDISON CO OF NEW 4.875% 02/01/2013 DD 12/19/02 SEC ID: 209111EA7	101.809000	1,976,049.80	1,964,913.70	0.12%	0.00	-11,136.10
1,616,000.00 CONSOLIDATED EDISON CO OF NEW 5.850% 04/01/2018 DD 04/04/08 SEC ID: 209111ET6	123.846000	1,976,028.64	2,001,351.36	0.12%	0.00	25,322.72
2,235,000.00 COVIDIEN INTERNATIONAL FINANCE 2.800% 06/15/2015 DD 06/28/10 SEC ID: 22303QAK6	105.102000	2,346,839.40	2,349,029.70	0.14%	0.00	2,190.30
200,000.00 CREDIT SUISSE FIRST BOST C3 A4 4.686% 07/15/2037 DD 06/01/05 SEC ID: 225458VQ8	109.196000	212,812.50	218,392.00	0.01%	0.00	5,579.50
1,236,000.00 CREDIT SUISSE/NEW YORK NY 5.400% 01/14/2020 DD 01/14/10 SEC ID: 22546QAD9	107.638000	1,296,138.84	1,330,405.68	0.08%	0.00	34,266.84
1,980,000.00 CVS CAREMARK CORP 5.750% 06/01/2017 DD 05/25/07 SEC ID: 126650BH2	120.241000	2,332,964.40	2,380,771.80	0.14%	0.00	47,807.40
104,000.00 DEUTSCHE BANK AG/LONDON 2.375% 01/11/2013 DD 01/11/10 SEC ID: 2515A0T45	100.563000	104,613.60	104,585.52	0.01%	0.00	-28.08
312,000.00 DEVON ENERGY CORP 5.625% 01/15/2014 DD 01/09/09 SEC ID: 25179MAG8	106.691000	333,774.48	332,875.92	0.02%	0.00	-898.56
3,170,000.00 DIAGEO CAPITAL PLC 5.750% 10/23/2017 DD 10/26/07 SEC ID: 25243YAM1	122.595000	3,849,362.70	3,886,261.50	0.24%	0.00	36,898.80



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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
2,291,000.00 DIRECTV HOLDINGS LLC / DIRECTV 3.500% 03/01/2016 DD 03/10/11 SEC ID: 25459HAY1	106.817000	2,431,915.54	2,447,177.47	0.15%	0.00	15,261.93
3,000,000.00 DIRECTV HOLDINGS LLC / DIRECTV 3.800% 03/15/2022 DD 03/08/12 SEC ID: 25459HBF1	103.296000	2,998,761.69	3,098,880.00	0.19%	0.00	100,118.31
4,950,000.00 DIRECTV HOLDINGS LLC / DIRECTV 5.000% 03/01/2021 DD 03/10/11 SEC ID: 25459HBA2	112.398000	5,293,734.50	5,563,701.00	0.34%	0.00	269,966.50
1,000,000.00 DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10 SEC ID: 25459HAX3	113.047000	986,590.00	1,130,470.00	0.07%	0.00	143,880.00
30,000.00 DOLLAR GENERAL CORP 4.125% 07/15/2017 DD 07/12/12 SEC ID: 256677AA3	104.000000	30,000.00	31,200.00	0.00%	0.00	1,200.00
266,000.00 DOW CHEMICAL CO/THE 4.125% 11/15/2021 DD 11/14/11 SEC ID: 260543CF8	109.488000	285,537.42	291,238.08	0.02%	0.00	5,700.66
3,150,000.00 DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10 SEC ID: 260543CC5	110.068000	3,489,696.00	3,467,142.00	0.21%	0.00	-22,554.00
4,062,000.00 DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09 SEC ID: 260543BX0	134.990000	4,588,068.50	5,483,293.80	0.33%	0.00	895,225.30
827,000.00 DUKE ENERGY CAROLINAS LLC 5.300% 10/01/2015 DD 09/23/03 SEC ID: 264399EM4	113.640000	941,671.82	939,802.80	0.06%	0.00	-1,869.02



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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
487,000.00 EASTMAN CHEMICAL CO 3.600% 08/15/2022 DD 06/05/12 SEC ID: 277432AN0	105.161000	499,394.80	512,134.07	0.03%	0.00	12,739.27
500,000.00 ECOLAB INC 4.350% 12/08/2021 DD 12/08/11 SEC ID: 278865AL4	113.763000	499,680.00	568,815.00	0.03%	0.00	69,135.00
510,000.00 EI DU PONT DE NEMOURS & CO 6.000% 07/15/2018 DD 07/28/08 SEC ID: 263534BT5	125.810000	636,072.00	641,631.00	0.04%	0.00	5,559.00
500,000.00 EMBRAER OVERSEAS LTD 6.375% 01/15/2020 DD 10/08/09 SEC ID: 29081YAC0	113.000000	495,405.00	565,000.00	0.03%	0.00	69,595.00
1,386,000.00 ENBRIDGE ENERGY PARTNERS LP 9.875% 03/01/2019 DD 12/22/08 SEC ID: 29250RAR7	135.030000	1,879,337.40	1,871,515.80	0.11%	0.00	-7,821.60
48,000.00 ENERGY TRANSFER PARTNERS LP 5.200% 02/01/2022 DD 01/17/12 SEC ID: 29273RAQ2	110.072000	52,397.28	52,834.56	0.00%	0.00	437.28
1,000,000.00 ENERGY TRANSFER PARTNERS LP 6.500% 02/01/2042 DD 01/17/12 SEC ID: 29273RAR0	113.482000	996,420.00	1,134,820.00	0.07%	0.00	138,400.00
1,350,000.00 ENTERPRISE PRODUCTS OPER 1.250% 08/13/2015 DD 08/13/12 SEC ID: 29379VAX1	100.713000	1,349,203.50	1,359,625.50	0.08%	0.00	10,422.00
424,000.00 ENTERPRISE PRODUCTS OPERATING 3.200% 02/01/2016 DD 01/13/11 SEC ID: 29379VAS2	105.495000	440,947.04	447,298.80	0.03%	0.00	6,351.76



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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
521,000.00 ENTERPRISE PRODUCTS OPERATING 3.700% 06/01/2015 DD 05/20/10 SEC ID: 29379VAR4	106.755000	554,200.87	556,193.55	0.03%	0.00	1,992.68
238,000.00 ENTERPRISE PRODUCTS OPERATING 4.050% 02/15/2022 DD 08/24/11 SEC ID: 29379VAU7	109.161000	250,278.28	259,803.18	0.02%	0.00	9,524.90
1,250,000.00 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11 SEC ID: 29379VAV5	115.203000	1,248,595.37	1,440,037.50	0.09%	0.00	191,442.13
1,186,000.00 ENTERPRISE PRODUCTS OPERATING 6.300% 09/15/2017 DD 09/04/07 SEC ID: 29379VAA1	121.013000	1,412,703.50	1,435,214.18	0.09%	0.00	22,510.68
56,000.00 ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08 SEC ID: 29379VAD5	111.985000	63,073.92	62,711.60	0.00%	0.00	-362.32
2,900,000.00 ERP OPERATING LP 5.375% 08/01/2016 DD 01/19/06 SEC ID: 26884AAU7	113.876000	3,286,106.00	3,302,404.00	0.20%	0.00	16,298.00
1,100,000.00 EXELON GENERATION CO LLC 4.000% 10/01/2020 DD 09/30/10 SEC ID: 30161MAH6	105.561000	1,131,042.00	1,161,171.00	0.07%	0.00	30,129.00
2,900,000.00 EXELON GENERATION CO LLC 5.200% 10/01/2019 DD 09/23/09 SEC ID: 30161MAF0	112.818000	3,231,064.00	3,271,722.00	0.20%	0.00	40,658.00
3,000,000.00 EXELON GENERATION CO LLC 144A 5.600% 06/15/2042 DD 06/18/12 SEC ID: 30161MAM5	108.140000	2,994,390.00	3,244,200.00	0.20%	0.00	249,810.00



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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
3,000,000.00 EXPORT-IMPORT BK KOREA 4.375% 09/15/2021 DD 09/15/11 SEC ID: 302154BA6	109.706000	2,983,680.00	3,291,180.00	0.20%	0.00	307,500.00
2,800,000.00 EXPRESS SCRIPTS HOLDING CO 6.250% 06/15/2014 DD 06/09/09 SEC ID: 302182AD2	109.253000	3,060,148.00	3,059,084.00	0.19%	0.00	-1,064.00
2,000,000.00 FEDERAL FARM CR BK CONS BD 1.500% 11/16/2015 DD 11/15/10 SEC ID: 31331J2S1	103.494000	1,996,440.00	2,069,880.00	0.13%	0.00	73,440.00
2,000,000.00 FEDERAL FARM CR BK CONS BD 3.000% 07/06/2017 DD 07/06/10 SEC ID: 31331JUS0	110.159000	2,000,000.00	2,203,180.00	0.13%	0.00	203,180.00
2,500,000.00 FEDERAL FARM CR BK CONS BD 4.000% 11/24/2025 DD 11/24/10 SEC ID: 31331J3L5	116.561000	2,501,100.00	2,914,025.00	0.18%	0.00	412,925.00
700,000.00 FEDERAL HOME LN BK CONS BD 2.860% 02/27/2014 DD 02/27/09 SEC ID: 3133XT6S0	103.810000	700,000.00	726,670.00	0.04%	0.00	26,670.00
1,000,000.00 FEDERAL HOME LN BK CONS BD 2.875% 06/12/2015 DD 01/13/10 SEC ID: 3133XWNB1	106.851000	1,028,970.00	1,068,510.00	0.07%	0.00	39,540.00
1,500,000.00 FEDERAL HOME LN BK CONS BD 3.000% 03/18/2020 DD 09/20/10 SEC ID: 3133714H6	110.818000	1,489,095.00	1,662,270.00	0.10%	0.00	173,175.00
3,000,000.00 FEDERAL HOME LN BK CONS BD 3.250% 09/12/2014 DD 08/12/09 SEC ID: 3133XUMR1	105.861610	3,073,560.00	3,175,848.30	0.19%	0.00	102,288.30



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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
1,425,000.00 FEDERAL HOME LN BK CONS BD 4.500% 09/16/2013 DD 09/22/03 SEC ID: 3133X1BV8	104.422000	1,427,999.26	1,488,013.50	0.09%	0.00	60,014.24
4,700,000.00 FEDERAL HOME LN BK CONS BD 5.000% 11/17/2017 DD 10/19/07 SEC ID: 3133XMQ87	121.675330	4,967,909.23	5,718,740.51	0.35%	0.00	750,831.28
500,000.00 FEDERAL HOME LN MTG CORP 1.350% 04/29/2014 DD 04/01/11 SEC ID: 3134G2CL4	101.781000	499,625.00	508,905.00	0.03%	0.00	9,280.00
400,000.00 FEDERAL HOME LN MTG CORP 2.375% 01/13/2022 DD 01/13/12 SEC ID: 3137EADB2	105.090000	408,176.00	420,360.00	0.03%	0.00	12,184.00
275,000.00 FEDERAL HOME LN MTG CORP 4.750% 01/19/2016 DD 01/13/06 SEC ID: 3134A4ZT4	114.362000	272,740.40	314,495.50	0.02%	0.00	41,755.10
500,000.00 FEDERAL HOME LN MTG CORP 6.250% 07/15/2032 DD 02/20/02 SEC ID: 3134A4KX1	152.613210	555,016.36	763,066.05	0.05%	0.00	208,049.69
7,800,000.00 FEDERAL NATL MTG ASSN 3.250% 04/09/2013 DD 02/07/08 SEC ID: 31398AMW9	101.856000	7,787,190.10	7,944,768.00	0.48%	0.00	157,577.90
800,000.00 FEDERAL NATL MTG ASSN 5.000% 05/11/2017 DD 04/16/07 SEC ID: 31359M7X5	120.253000	774,696.68	962,024.00	0.06%	0.00	187,327.32
150,000.00 FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00 SEC ID: 31359MGK3	155.107000	172,198.29	232,660.50	0.01%	0.00	60,462.21



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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
61,575.17 FHLMC POOL #A1-2940 6.500% 06/01/2033 DD 08/01/03 SEC ID: 31296MHR3	113.948000	63,693.39	70,163.67	0.00%	0.00	6,470.28
33,883.30 FHLMC POOL #A1-4198 6.500% 10/01/2033 DD 10/01/03 SEC ID: 31296NUX3	114.041000	35,025.24	38,640.85	0.00%	0.00	3,615.61
30,765.13 FHLMC POOL #A1-4350 6.500% 10/01/2033 DD 10/01/03 SEC ID: 31296NXP5	113.948000	31,791.76	35,056.25	0.00%	0.00	3,264.49
38,068.08 FHLMC POOL #A1-7504 6.000% 01/01/2034 DD 01/01/04 SEC ID: 31296SKR6	112.036000	39,207.02	42,649.95	0.00%	0.00	3,442.93
90,541.11 FHLMC POOL #A3-5041 6.000% 05/01/2035 DD 05/01/05 SEC ID: 31297QS67	110.348000	92,385.70	99,910.30	0.01%	0.00	7,524.60
145,501.14 FHLMC POOL #A4-5091 5.500% 06/01/2035 DD 05/01/05 SEC ID: 3128K5UQ3	109.880000	147,236.13	159,876.65	0.01%	0.00	12,640.52
6,631,057.25 FHLMC POOL #A4-6278 5.000% 07/01/2035 DD 07/01/05 SEC ID: 3128K66P0	110.681000	6,492,318.94	7,339,320.47	0.45%	0.00	847,001.53
276,622.08 FHLMC POOL #A5-0216 6.000% 07/01/2036 DD 06/01/06 SEC ID: 3128KCGZ4	110.067000	275,521.07	304,469.62	0.02%	0.00	28,948.55
2,893,421.40 FHLMC POOL #A6-0048 5.500% 05/01/2037 DD 04/01/07 SEC ID: 3128KQBR6	109.348000	2,865,462.28	3,163,898.43	0.19%	0.00	298,436.15



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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
564,869.53 FHLMC POOL #A6-0931 5.500% 05/01/2037 DD 05/01/07 SEC ID: 3128KRA87	110.630000	545,905.78	624,915.16	0.04%	0.00	79,009.38
1,627,708.60 FHLMC POOL #A6-9654 6.000% 12/01/2037 DD 12/01/07 SEC ID: 3128L1WP1	109.911000	1,645,236.90	1,789,030.80	0.11%	0.00	143,793.90
26,682.05 FHLMC POOL #A7-3445 6.500% 02/01/2038 DD 02/01/08 SEC ID: 3128L6ZJ1	114.128000	27,570.27	30,451.69	0.00%	0.00	2,881.42
759,224.42 FHLMC POOL #A8-1884 5.500% 09/01/2038 DD 09/01/08 SEC ID: 312928CV4	109.255000	776,872.00	829,490.64	0.05%	0.00	52,618.64
40,254.41 FHLMC POOL #B1-1810 5.500% 01/01/2019 DD 01/01/04 SEC ID: 312964AK5	109.604000	40,822.99	44,120.44	0.00%	0.00	3,297.45
131,055.13 FHLMC POOL #B1-8454 5.500% 05/01/2020 DD 05/01/05 SEC ID: 312971MB7	109.604000	132,882.26	143,641.66	0.01%	0.00	10,759.40
449,768.59 FHLMC POOL #B7-0797 5.000% 01/01/2039 DD 05/01/09 SEC ID: 3129883E6	109.587000	461,710.20	492,887.90	0.03%	0.00	31,177.70
228,783.12 FHLMC POOL #C4-6125 6.000% 05/01/2026 DD 12/01/00 SEC ID: 31298EYW9	111.161000	234,169.80	254,317.60	0.02%	0.00	20,147.80
207,790.17 FHLMC POOL #C9-0798 5.500% 02/01/2024 DD 02/01/04 SEC ID: 31335H3F8	110.255000	209,762.45	229,099.05	0.01%	0.00	19,336.60



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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
37,147.11 FHLMC POOL #G0-1449 7.000% 07/01/2032 DD 08/01/02 SEC ID: 31283HTE5	119.019000	38,860.94	44,212.12	0.00%	0.00	5,351.18
2,831,662.70 FHLMC POOL #G0-1880 5.000% 08/01/2035 DD 07/01/05 SEC ID: 3128LXCR9	108.900000	2,804,534.51	3,083,680.68	0.19%	0.00	279,146.17
1,240,399.60 FHLMC POOL #G0-2629 5.500% 01/01/2037 DD 01/01/07 SEC ID: 3128M4HE6	109.536000	1,233,897.51	1,358,684.11	0.08%	0.00	124,786.60
1,823,472.69 FHLMC POOL #G0-3297 6.000% 09/01/2037 DD 09/01/07 SEC ID: 3128M47J6	109.911000	1,822,995.07	2,004,197.07	0.12%	0.00	181,202.00
2,685,564.11 FHLMC POOL #G0-4334 5.000% 04/01/2038 DD 05/01/08 SEC ID: 3128M6EF1	110.681000	2,564,143.78	2,972,409.21	0.18%	0.00	408,265.43
1,182,519.05 FHLMC POOL #G0-8297 5.500% 10/01/2038 DD 10/01/08 SEC ID: 3128MJJK5	109.255000	1,179,618.14	1,291,961.19	0.08%	0.00	112,343.05
41,515.98 FHLMC POOL #G1-1567 5.500% 12/01/2018 DD 05/01/04 SEC ID: 31283KW46	108.604000	42,150.63	45,088.01	0.00%	0.00	2,937.38
97,840.76 FHLMC POOL #G1-2205 4.500% 06/01/2021 DD 06/01/06 SEC ID: 3128M1KS7	107.963000	97,103.33	105,631.82	0.01%	0.00	8,528.49
20,350.33 FHLMC POOL #P0-0023 6.500% 11/01/2032 DD 12/01/02 SEC ID: 31283NAY8	110.463000	21,121.58	22,479.59	0.00%	0.00	1,358.01



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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
4,466.50 FHLMC POOL #78-6781 VAR RT 08/01/2029 DD 09/01/99 SEC ID: 31295KRA4	107.245000	4,527.25	4,790.10	0.00%	0.00	262.85
910.32 FHLMC POOL #78-6794 VAR RT 07/01/2029 DD 10/01/99 SEC ID: 31295KRP1	107.175000	932.07	975.64	0.00%	0.00	43.57
520,000.00 FLORIDA POWER & LIGHT CO 5.550% 11/01/2017 DD 10/10/07 SEC ID: 341081EZ6	122.085000	630,167.20	634,842.00	0.04%	0.00	4,674.80
1,000,000.00 FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03 SEC ID: 341081EQ6	129.026672	1,000,319.58	1,290,266.72	0.08%	0.00	289,947.14
4,926,285.60 FNMA POOL #0190367 5.500% 01/01/2036 DD 01/01/06 SEC ID: 31368HMQ3	110.338000	4,848,444.02	5,435,565.01	0.33%	0.00	587,120.99
10,550.84 FNMA POOL #0254235 6.000% 03/01/2017 DD 02/01/02 SEC ID: 31371KLQ2	107.985000	10,584.18	11,393.32	0.00%	0.00	809.14
13,362.20 FNMA POOL #0254261 6.500% 04/01/2017 DD 03/01/02 SEC ID: 31371KMJ7	108.893000	13,471.61	14,550.50	0.00%	0.00	1,078.89
8,290.00 FNMA POOL #0255252 6.500% 05/01/2034 DD 04/01/04 SEC ID: 31371LQD4	114.456000	8,503.08	9,488.40	0.00%	0.00	985.32
208,392.38 FNMA POOL #0256526 6.000% 12/01/2036 DD 11/01/06 SEC ID: 31371M4K0	109.623000	211,029.11	228,445.98	0.01%	0.00	17,416.87



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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
3,382.24 FNMA POOL #0323798 VAR RT 05/01/2029 DD 05/01/99 SEC ID: 31374TUX5	106.733000	3,443.76	3,609.97	0.00%	0.00	166.21
154,028.75 FNMA POOL #0380729 6.270% 10/01/2013 DD 10/01/98 SEC ID: 31377L4N0	103.304000	154,567.86	159,117.86	0.01%	0.00	4,550.00
219,445.80 FNMA POOL #0382472 7.845% 06/01/2013 DD 06/01/00 SEC ID: 31377N2D0	104.125000	221,331.27	228,497.94	0.01%	0.00	7,166.67
214,514.47 FNMA POOL #0386478 6.140% 09/01/2033 DD 09/01/03 SEC ID: 31377TJX5	112.448000	218,948.56	241,217.23	0.01%	0.00	22,268.67
1,907.86 FNMA POOL #0492261 VAR RT 02/01/2029 DD 03/01/99 SEC ID: 31382TZ28	107.340000	1,929.83	2,047.90	0.00%	0.00	118.07
25,947.62 FNMA POOL #0535059 6.500% 12/01/2014 DD 11/01/99 SEC ID: 31384VMG4	104.158000	26,326.48	27,026.52	0.00%	0.00	700.04
83,761.26 FNMA POOL #0535138 7.500% 01/01/2020 DD 01/01/00 SEC ID: 31384VPX4	112.609000	87,176.37	94,322.72	0.01%	0.00	7,146.35
2,259.25 FNMA POOL #0545318 VAR RT 11/01/2038 DD 10/01/01 SEC ID: 31385HYP1	106.880000	2,308.20	2,414.69	0.00%	0.00	106.49
1,205.68 FNMA POOL #0545879 6.500% 09/01/2032 DD 08/01/02 SEC ID: 31385JM47	116.357000	1,241.63	1,402.89	0.00%	0.00	161.26



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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
66,853.35 FNMA POOL #0545975 5.500% 10/01/2017 DD 09/01/02 SEC ID: 31385JQ43	108.979000	67,739.78	72,856.11	0.00%	0.00	5,116.33
96,646.59 FNMA POOL #0555182 6.000% 01/01/2018 DD 12/01/02 SEC ID: 31385WXX0	107.985000	98,616.46	104,363.82	0.01%	0.00	5,747.36
24,331.90 FNMA POOL #0555272 6.000% 03/01/2033 DD 02/01/03 SEC ID: 31385W2D0	112.686000	24,634.10	27,418.64	0.00%	0.00	2,784.54
68,321.91 FNMA POOL #0689038 6.000% 05/01/2033 DD 06/01/03 SEC ID: 31400JPX1	112.686000	69,423.59	76,989.23	0.00%	0.00	7,565.64
401,949.14 FNMA POOL #0702519 5.500% 06/01/2033 DD 05/01/03 SEC ID: 31401APC5	111.088000	414,128.57	446,517.26	0.03%	0.00	32,388.69
352,981.35 FNMA POOL #0702523 5.500% 06/01/2033 DD 05/01/03 SEC ID: 31401APG6	111.088000	362,387.68	392,119.92	0.02%	0.00	29,732.24
163,605.88 FNMA POOL #0702524 5.500% 06/01/2033 DD 05/01/03 SEC ID: 31401APH4	111.088000	167,965.63	181,746.50	0.01%	0.00	13,780.87
73,677.49 FNMA POOL #0702525 5.500% 06/01/2033 DD 05/01/03 SEC ID: 31401APJ0	111.088000	75,640.86	81,846.85	0.00%	0.00	6,205.99
94,260.48 FNMA POOL #0735401 5.500% 03/01/2020 DD 03/01/05 SEC ID: 31402RAA7	108.979000	95,782.24	102,724.13	0.01%	0.00	6,941.89



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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
73,034.75 FNMA POOL #0735661 5.500% 12/01/2017 DD 06/01/05 SEC ID: 31402RJE0	108.979000	74,012.87	79,592.54	0.00%	0.00	5,579.67
2,353,358.20 FNMA POOL #0745418 5.500% 04/01/2036 DD 03/01/06 SEC ID: 31403DDX4	110.338000	2,317,775.68	2,596,648.37	0.16%	0.00	278,872.69
676,336.00 FNMA POOL #0745581 5.000% 05/01/2036 DD 05/01/06 SEC ID: 31403DJ26	109.588000	659,292.20	741,183.10	0.05%	0.00	81,890.90
89,189.02 FNMA POOL #0758537 6.000% 04/01/2034 DD 04/01/04 SEC ID: 31403UV65	112.287000	91,300.58	100,147.67	0.01%	0.00	8,847.09
58,252.64 FNMA POOL #0758543 6.500% 05/01/2034 DD 05/01/04 SEC ID: 31403UWC1	114.598000	59,906.99	66,756.36	0.00%	0.00	6,849.37
10,646.17 FNMA POOL #0761936 6.000% 02/01/2034 DD 02/01/04 SEC ID: 31403YPV9	112.155000	10,959.78	11,940.21	0.00%	0.00	980.43
69,549.72 FNMA POOL #0762615 5.500% 12/01/2023 DD 12/01/03 SEC ID: 31404AGY4	110.713000	70,183.45	77,000.58	0.00%	0.00	6,817.13
59,533.20 FNMA POOL #0765816 5.500% 02/01/2019 DD 01/01/04 SEC ID: 31404DYM4	109.541000	60,612.83	65,213.26	0.00%	0.00	4,600.43
8,408.19 FNMA POOL #0766830 6.000% 02/01/2034 DD 02/01/04 SEC ID: 31404E4P8	112.686000	8,655.85	9,474.85	0.00%	0.00	819.00



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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
74,525.16 FNMA POOL #0790404 5.500% 08/01/2034 DD 08/01/04 SEC ID: 31405JDH4	110.463000	75,363.93	82,322.73	0.01%	0.00	6,958.80
98,768.48 FNMA POOL #0802481 5.500% 11/01/2034 DD 11/01/04 SEC ID: 31405XRA3	111.026000	99,452.90	109,658.69	0.01%	0.00	10,205.79
100,968.27 FNMA POOL #0826064 5.500% 07/01/2035 DD 06/01/05 SEC ID: 31407BWZ8	110.338000	102,113.03	111,406.37	0.01%	0.00	9,293.34
26,522.18 FNMA POOL #0829951 6.000% 07/01/2017 DD 06/01/05 SEC ID: 31407GBU1	103.797000	27,014.75	27,529.23	0.00%	0.00	514.48
150,145.95 FNMA POOL #0831577 6.000% 07/01/2021 DD 07/01/06 SEC ID: 31407H2J4	109.918000	153,547.11	165,037.43	0.01%	0.00	11,490.32
258,557.58 FNMA POOL #0865667 6.000% 02/01/2036 DD 02/01/06 SEC ID: 31409AW47	110.436000	260,240.09	285,540.65	0.02%	0.00	25,300.56
257,849.49 FNMA POOL #0867552 6.000% 02/01/2036 DD 02/01/06 SEC ID: 31409CZR9	110.436000	259,527.37	284,758.66	0.02%	0.00	25,231.29
80,208.06 FNMA POOL #0867571 6.000% 03/01/2036 DD 02/01/06 SEC ID: 31409C2C8	110.436000	80,730.40	88,578.57	0.01%	0.00	7,848.17
315,654.99 FNMA POOL #0884114 6.500% 05/01/2036 DD 05/01/06 SEC ID: 31410BGX6	113.922000	318,516.99	359,600.48	0.02%	0.00	41,083.49



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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
3,588,581.00 FNMA POOL #0888029 6.000% 12/01/2036 DD 11/01/06 SEC ID: 31410FSS5	110.436000	3,605,208.55	3,963,085.31	0.24%	0.00	357,876.76
332,746.03 FNMA POOL #0888417 6.500% 01/01/2036 DD 05/01/07 SEC ID: 31410GAS2	118.071000	345,711.58	392,876.57	0.02%	0.00	47,164.99
1,031,635.80 FNMA POOL #0902354 5.500% 11/01/2036 DD 10/01/06 SEC ID: 31411AQF5	109.838000	1,015,627.63	1,133,128.13	0.07%	0.00	117,500.50
596,849.98 FNMA POOL #0918778 5.500% 06/01/2037 DD 05/01/07 SEC ID: 31411YXF5	109.713000	579,898.80	654,822.02	0.04%	0.00	74,923.22
1,069,712.95 FNMA POOL #0938224 6.000% 07/01/2037 DD 06/01/07 SEC ID: 31412XYV0	110.436000	1,056,791.37	1,181,348.19	0.07%	0.00	124,556.82
930,183.50 FNMA POOL #0942766 6.000% 08/01/2037 DD 07/01/07 SEC ID: 31413DZ75	110.436000	923,523.10	1,027,257.45	0.06%	0.00	103,734.35
2,991,073.74 FNMA POOL #0962270 5.500% 03/01/2038 DD 03/01/08 SEC ID: 31414CQX9	111.026000	3,018,281.85	3,320,869.53	0.20%	0.00	302,587.68
3,798,933.98 FNMA POOL #0962344 5.500% 03/01/2038 DD 03/01/08 SEC ID: 31414CS90	109.713000	3,731,548.83	4,167,924.44	0.25%	0.00	436,375.61
670,886.10 FNMA POOL #0988029 5.000% 08/01/2038 DD 08/01/08 SEC ID: 31415SSS2	109.213000	633,779.27	732,694.84	0.04%	0.00	98,915.57



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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
536,436.83 FORD CREDIT AUTO OWNER TR A A4 6.070% 05/15/2014 DD 03/25/09 SEC ID: 34528RAF9	101.662000	549,668.66	545,352.41	0.03%	0.00	-4,316.25
280,000.00 FORD CREDIT AUTO OWNER TR D A4 2.980% 08/15/2014 DD 09/11/09 SEC ID: 34529GAG0	101.103000	283,892.00	283,088.40	0.02%	0.00	-803.60
568,000.00 FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11 SEC ID: 345397VU4	110.441000	621,977.04	627,304.88	0.04%	0.00	5,327.84
3,050,000.00 FORD MOTOR CREDIT CO LLC 144A 4.207% 04/15/2016 DD 04/15/11 SEC ID: 345397VY6	104.598000	3,172,671.00	3,190,239.00	0.19%	0.00	17,568.00
1,750,000.00 FREEPORT-MCMORAN COPPER & GOLD 1.400% 02/13/2015 DD 02/13/12 SEC ID: 35671DAV7	100.411000	1,752,292.50	1,757,192.50	0.11%	0.00	4,900.00
1,039,000.00 GAP INC/THE 5.950% 04/12/2021 DD 04/12/11 SEC ID: 364760AK4	108.000000	1,073,618.74	1,122,120.00	0.07%	0.00	48,501.26
200,000.00 GENERAL ELECTRIC CAPITAL CORP 4.750% 09/15/2014 DD 09/17/04 SEC ID: 36962GK86	107.370000	200,487.61	214,740.00	0.01%	0.00	14,252.39
908,000.00 GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11 SEC ID: 369622SM8	115.073000	1,012,968.92	1,044,862.84	0.06%	0.00	31,893.92
3,056,000.00 GENERAL ELECTRIC CAPITAL CORP 5.500% 01/08/2020 DD 01/08/10 SEC ID: 36962G4J0	118.363000	3,617,289.52	3,617,173.28	0.22%	0.00	-116.24



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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
2,399,000.00 GENERAL ELECTRIC CAPITAL CORP 5.625% 05/01/2018 DD 04/21/08 SEC ID: 36962G3U6	118.424000	2,784,085.49	2,840,991.76	0.17%	0.00	56,906.27
2,075,000.00 GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02 SEC ID: 36962GXZ2	129.844000	2,353,405.29	2,694,263.00	0.16%	0.00	340,857.71
2,000,000.00 GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09 SEC ID: 36962G4B7	136.678000	1,969,787.78	2,733,560.00	0.17%	0.00	763,772.22
2,130,000.00 GENERAL MILLS INC 5.700% 02/15/2017 DD 01/24/07 SEC ID: 370334BB9	119.570000	2,548,076.40	2,546,841.00	0.16%	0.00	-1,235.40
295,000.00 GEORGIA POWER CO 1.300% 09/15/2013 DD 09/23/10 SEC ID: 373334JT9	100.842000	297,537.00	297,483.90	0.02%	0.00	-53.10
2,875,000.00 GLAXOSMITHKLINE CAPITAL INC 4.375% 04/15/2014 DD 04/06/04 SEC ID: 377372AA5	106.319000	3,075,531.25	3,056,671.25	0.19%	0.00	-18,860.00
216,000.00 GLAXOSMITHKLINE CAPITAL INC 4.850% 05/15/2013 DD 05/13/08 SEC ID: 377372AC1	103.135000	223,698.24	222,771.60	0.01%	0.00	-926.64
830,000.00 GLAXOSMITHKLINE CAPITAL INC 5.650% 05/15/2018 DD 05/13/08 SEC ID: 377372AD9	122.827000	1,010,549.90	1,019,464.10	0.06%	0.00	8,914.20
124,929.78 GNMA POOL #0422480 6.500% 03/15/2026 DD 03/01/96 SEC ID: 36206VJZ1	115.819000	129,170.79	144,692.42	0.01%	0.00	15,521.63



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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
214,381.30 GNMA POOL #0471985 6.000% 05/15/2028 DD 07/01/98 SEC ID: 36209HJ63	114.348000	216,575.85	245,140.73	0.01%	0.00	28,564.88
119,582.86 GNMA POOL #0528152 5.500% 01/15/2034 DD 02/01/04 SEC ID: 36212AWM3	113.220000	122,024.31	135,391.71	0.01%	0.00	13,367.40
7,069.26 GNMA POOL #0569344 6.000% 04/15/2017 DD 04/01/02 SEC ID: 36200QP57	109.492000	7,136.56	7,740.27	0.00%	0.00	603.71
14,671.85 GNMA POOL #0579996 6.000% 05/15/2017 DD 05/01/02 SEC ID: 36201DKH4	109.492000	14,813.21	16,064.50	0.00%	0.00	1,251.29
70,458.94 GNMA POOL #0581012 6.500% 02/15/2017 DD 02/01/02 SEC ID: 36201EN55	110.479000	71,307.21	77,842.33	0.00%	0.00	6,535.12
413,201.39 GNMA POOL #0604082 6.500% 02/15/2033 DD 03/01/03 SEC ID: 36200MCT8	118.787000	428,943.41	490,829.54	0.03%	0.00	61,886.13
937,647.65 GNMA POOL #0604550 5.000% 08/15/2033 DD 08/01/03 SEC ID: 36200MTF0	110.592000	929,938.98	1,036,963.29	0.06%	0.00	107,024.31
64,818.72 GNMA POOL #0608569 5.500% 03/15/2034 DD 03/01/04 SEC ID: 36202TCE4	113.220000	66,268.86	73,387.75	0.00%	0.00	7,118.89
85,091.60 GNMA POOL #0608592 6.000% 04/15/2034 DD 04/01/04 SEC ID: 36202TC53	114.145000	86,905.77	97,127.81	0.01%	0.00	10,222.04



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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
142,722.22 GNMA POOL #0608593 6.500% 04/15/2034 DD 04/01/04 SEC ID: 36202TC61	119.037000	147,933.88	169,892.25	0.01%	0.00	21,958.37
32,004.88 GNMA POOL #0610175 6.000% 06/15/2034 DD 06/01/04 SEC ID: 36202U2G7	113.137000	32,504.50	36,209.36	0.00%	0.00	3,704.86
109,821.43 GNMA POOL #0615230 6.000% 11/15/2033 DD 11/01/03 SEC ID: 36290RPP2	114.145000	112,403.86	125,355.67	0.01%	0.00	12,951.81
137,805.26 GNMA POOL #0615382 6.000% 07/15/2033 DD 07/01/03 SEC ID: 36290RUF8	113.958000	141,164.83	157,040.12	0.01%	0.00	15,875.29
41,801.27 GNMA POOL #0615422 6.000% 08/15/2033 DD 08/01/03 SEC ID: 36290RVP5	113.739000	42,849.15	47,544.35	0.00%	0.00	4,695.20
119,833.15 GNMA POOL #0636420 5.500% 12/15/2029 DD 12/01/04 SEC ID: 36291SAV2	113.220000	120,073.70	135,675.09	0.01%	0.00	15,601.39
148,278.76 GNMA POOL #0636532 5.500% 05/15/2035 DD 05/01/05 SEC ID: 36291SED8	113.220000	148,650.46	167,881.21	0.01%	0.00	19,230.75
459,021.02 GNMA POOL #0647591 6.000% 08/15/2036 DD 08/01/06 SEC ID: 36292FNG8	114.145000	462,595.68	523,949.54	0.03%	0.00	61,353.86
1,306,742.09 GNMA POOL #0698036 6.000% 01/15/2039 DD 01/01/09 SEC ID: 36296QPV5	112.645000	1,359,376.65	1,471,979.63	0.09%	0.00	112,602.98



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Status: FINAL

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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
1,636,403.83 GNMA POOL #0698060 5.500% 02/15/2039 DD 02/01/09 SEC ID: 36296QQM4	111.720000	1,694,354.38	1,828,190.36	0.11%	0.00	133,835.98
1,472,652.40 GNMA POOL #0782156 5.000% 05/20/2037 DD 05/01/07 SEC ID: 36241KMD7	111.133000	1,434,567.46	1,636,602.79	0.10%	0.00	202,035.33
110,485.74 GNMA GTD REMIC P/T 05-52 C 4.587% 08/16/2045 DD 07/01/05 SEC ID: 38373MQT0	100.779000	116,372.56	111,346.42	0.01%	0.00	-5,026.14
602,739.91 GNMA GTD REMIC P/T 11-31 A 2.210% 12/16/2035 DD 03/01/11 SEC ID: 38376GL57	102.200000	612,675.72	616,000.19	0.04%	0.00	3,324.47
71,086.85 GNMA II POOL #0002796 7.000% 08/20/2029 DD 08/01/99 SEC ID: 36202DC90	120.681000	69,516.72	85,788.32	0.01%	0.00	16,271.60
34,057.95 GNMA II POOL #0002909 8.000% 04/20/2030 DD 04/01/00 SEC ID: 36202DGS4	125.147000	33,919.12	42,622.50	0.00%	0.00	8,703.38
28,361.90 GNMA II POOL #0002957 7.500% 08/20/2030 DD 08/01/00 SEC ID: 36202DJA0	122.925000	28,287.00	34,863.87	0.00%	0.00	6,576.87
53,299.30 GNMA II POOL #0003010 7.000% 12/20/2030 DD 12/01/00 SEC ID: 36202DKX8	121.085000	53,319.86	64,537.46	0.00%	0.00	11,217.60
95,961.25 GNMA II POOL #0003080 6.500% 05/20/2031 DD 05/01/01 SEC ID: 36202DM57	115.830000	95,546.16	111,151.92	0.01%	0.00	15,605.76



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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
4,864,607.40 GNMA II POOL #0004037 5.000% 10/20/2037 DD 10/01/07 SEC ID: 36202EPW3	111.462000	4,739,345.07	5,422,188.70	0.33%	0.00	682,843.63
4,000,000.00 GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04 SEC ID: 38143VAA7	99.393000	4,000,000.00	3,975,720.00	0.24%	0.00	-24,280.00
2,400,000.00 GOLDMAN SACHS GROUP INC/THE 5.750% 10/01/2016 DD 09/19/06 SEC ID: 38141GER1	112.137917	2,297,979.06	2,691,310.01	0.16%	0.00	393,330.95
2,775,000.00 GOLDMAN SACHS GROUP INC/THE 5.950% 01/18/2018 DD 01/18/08 SEC ID: 38141GFG4	112.481000	3,051,279.00	3,121,347.75	0.19%	0.00	70,068.75
2,500,000.00 GOLDMAN SACHS GROUP INC/THE VAR RT 01/12/2015 DD 01/12/05 SEC ID: 38141GDZ4	96.584000	2,500,000.00	2,414,600.00	0.15%	0.00	-85,400.00
7,500,000.00 GOLDMAN SACHS GROUP INC/THE VAR RT 03/22/2016 DD 03/22/06 SEC ID: 38141GEG5	94.093000	7,500,000.00	7,056,975.00	0.43%	0.00	-443,025.00
564,000.00 GOODRICH CORP 6.125% 03/01/2019 DD 02/23/09 SEC ID: 382388AV8	125.515000	702,521.08	707,904.60	0.04%	0.00	5,383.52
3,050,000.00 HCP INC 3.750% 02/01/2016 DD 01/24/11 SEC ID: 40414LAC3	105.928000	3,221,684.50	3,230,804.00	0.20%	0.00	9,119.50
2,000,000.00 HEALTH CARE REIT INC 4.125% 04/01/2019 DD 04/03/12 SEC ID: 42217KAY2	105.164000	1,993,880.00	2,103,280.00	0.13%	0.00	109,400.00



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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
3,784,000.00 HEWLETT-PACKARD CO 4.650% 12/09/2021 DD 12/09/11 SEC ID: 428236BV4	102.398000	3,870,935.68	3,874,740.32	0.24%	0.00	3,804.64
2,196,000.00 HEWLETT-PACKARD CO 6.125% 03/01/2014 DD 12/05/08 SEC ID: 428236AT0	107.005000	2,371,075.80	2,349,829.80	0.14%	0.00	-21,246.00
1,500,000.00 HEWLETT-PACKARD CO VAR RT 05/30/2014 DD 05/31/11 SEC ID: 428236BJ1	99.160000	1,500,000.00	1,487,400.00	0.09%	0.00	-12,600.00
275,000.00 HISTORIC TW INC 6.625% 05/15/2029 DD 11/23/98 SEC ID: 887315BN8	123.199341	300,362.43	338,798.19	0.02%	0.00	38,435.76
1,590,000.00 HONEYWELL INTERNATIONAL INC 5.300% 03/01/2018 DD 02/29/08 SEC ID: 438516AX4	121.611000	1,930,673.40	1,933,614.90	0.12%	0.00	2,941.50
1,403,000.00 HSBC FINANCE CORP 5.500% 01/19/2016 DD 01/19/06 SEC ID: 40429CFN7	109.274000	1,529,805.72	1,533,114.22	0.09%	0.00	3,308.50
2,525,000.00 HUSKY ENERGY INC 7.250% 12/15/2019 DD 05/11/09 SEC ID: 448055AF0	127.496000	3,191,019.25	3,219,274.00	0.20%	0.00	28,254.75
410,000.00 ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 SEC ID: 452151LF8	96.691000	398,585.60	396,433.10	0.02%	0.00	-2,152.50
3,000,000.00 INGERSOLL-RAND GLOBAL HOLDING 6.875% 08/15/2018 DD 08/15/08 SEC ID: 45687AAA0	123.170000	2,996,101.16	3,695,100.00	0.23%	0.00	698,998.84



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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
3,225,000.00 INTEL CORP 1.950% 10/01/2016 DD 09/19/11 SEC ID: 458140AH3	104.982000	3,364,320.00	3,385,669.50	0.21%	0.00	21,349.50
5,969,000.00 INTERNATIONAL BUSINESS MACHINE 5.700% 09/14/2017 DD 09/14/07 SEC ID: 459200GJ4	122.492000	7,264,301.07	7,311,547.48	0.45%	0.00	47,246.41
2,500,000.00 INTERNATIONAL PAPER CO 8.700% 06/15/2038 DD 06/04/08 SEC ID: 460146CC5	143.492000	2,488,037.54	3,587,300.00	0.22%	0.00	1,099,262.46
2,000,000.00 IPIC GMTN LTD 144A 5.000% 11/15/2020 DD 11/15/10 SEC ID: 44985GAB7	109.125000	1,982,160.00	2,182,500.00	0.13%	0.00	200,340.00
1,000,000.00 IPIC GMTN LTD 144A 6.875% 11/01/2041 DD 11/01/11 SEC ID: 44985GAE1	129.500000	990,970.00	1,295,000.00	0.08%	0.00	304,030.00
1,000,000.00 ITAU UNIBANCO HLDG SA/KY 5.500% 08/06/2022 DD 08/06/12 SEC ID: 46556LAH7	101.850000	1,000,000.00	1,018,500.00	0.06%	0.00	18,500.00
500,000.00 JEFFERIES GROUP INC 8.500% 07/15/2019 DD 06/30/09 SEC ID: 472319AF9	114.250000	495,920.47	571,250.00	0.03%	0.00	75,329.53
2,750,000.00 JOHN DEERE CAPITAL CORP 4.900% 09/09/2013 DD 09/08/08 SEC ID: 24422EQU6	104.556000	2,889,370.00	2,875,290.00	0.18%	0.00	-14,080.00
1,695,000.00 JOHNSON & JOHNSON 1.200% 05/15/2014 DD 05/20/11 SEC ID: 478160AX2	101.555000	1,722,611.55	1,721,357.25	0.10%	0.00	-1,254.30



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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
304,000.00 JP MORGAN CHASE COMMER CB12 A4 4.895% 09/12/2037 DD 07/01/05 SEC ID: 46625YQR7	110.345000	333,667.36	335,448.80	0.02%	0.00	1,781.44
2,950,000.00 JPMORGAN CHASE & CO 3.450% 03/01/2016 DD 02/24/11 SEC ID: 46625HHX1	106.473000	3,091,216.50	3,140,953.50	0.19%	0.00	49,737.00
1,000,000.00 JPMORGAN CHASE & CO 4.350% 08/15/2021 DD 08/10/11 SEC ID: 46625HJC5	109.597000	983,168.16	1,095,970.00	0.07%	0.00	112,801.84
3,000,000.00 JPMORGAN CHASE & CO 4.625% 05/10/2021 DD 05/10/11 SEC ID: 46625HHZ6	111.828000	2,996,670.00	3,354,840.00	0.20%	0.00	358,170.00
104,000.00 JPMORGAN CHASE & CO 6.125% 06/27/2017 DD 06/27/07 SEC ID: 46625HGN4	117.134000	116,437.36	121,819.36	0.01%	0.00	5,382.00
670,000.00 KELLOGG CO 4.000% 12/15/2020 DD 12/13/10 SEC ID: 487836BD9	112.644000	745,830.60	754,714.80	0.05%	0.00	8,884.20
296,000.00 KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02 SEC ID: 494550AQ9	126.343000	364,746.00	373,975.28	0.02%	0.00	9,229.28
1,500,000.00 KLA-TENCOR CORP 6.900% 05/01/2018 DD 05/02/08 SEC ID: 482480AA8	120.215000	1,490,133.50	1,803,225.00	0.11%	0.00	313,091.50
2,775,000.00 KONINKLIJKE PHILIPS ELECTRONIC 5.750% 03/11/2018 DD 03/11/08 SEC ID: 500472AB1	120.436000	3,306,745.50	3,342,099.00	0.20%	0.00	35,353.50



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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
1,054,000.00 KOREA DEVELOPMENT BANK/THE 5.750% 09/10/2013 DD 09/10/03 SEC ID: 500630BG2	104.220000	1,100,432.70	1,098,478.80	0.07%	0.00	-1,953.90
1,612,000.00 KOREA DEVELOPMENT BANK/THE 8.000% 01/23/2014 DD 01/23/09 SEC ID: 500630BQ0	108.805000	1,782,062.08	1,753,936.60	0.11%	0.00	-28,125.48
3,300,000.00 KRAFT FOODS GROUP INC 144A 1.625% 06/04/2015 DD 06/04/12 SEC ID: 50076QAH9	101.570000	3,341,613.00	3,351,810.00	0.20%	0.00	10,197.00
2,120,000.00 KRAFT FOODS INC 2.625% 05/08/2013 DD 02/08/10 SEC ID: 50075NAY0	101.310000	2,151,439.60	2,147,772.00	0.13%	0.00	-3,667.60
780,000.00 KRAFT FOODS INC 5.375% 02/10/2020 DD 02/08/10 SEC ID: 50075NBA1	120.188000	914,721.84	937,466.40	0.06%	0.00	22,744.56
360,000.00 KRAFT FOODS INC 6.125% 08/23/2018 DD 05/22/08 SEC ID: 50075NAV6	123.677000	424,611.00	445,237.20	0.03%	0.00	20,626.20
3,000,000.00 KRAFT FOODS INC 7.000% 08/11/2037 DD 08/13/07 SEC ID: 50075NAR5	139.369000	2,968,538.46	4,181,070.00	0.25%	0.00	1,212,531.54
208,000.00 KROGER CO/THE 4.950% 01/15/2015 DD 12/20/04 SEC ID: 501044CF6	108.954000	226,564.00	226,624.32	0.01%	0.00	60.32
1,000,000.00 KROGER CO/THE 6.150% 01/15/2020 DD 01/16/08 SEC ID: 501044CH2	121.525000	816,293.77	1,215,250.00	0.07%	0.00	398,956.23



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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
190,000.00 KROGER CO/THE 7.000% 05/01/2018 DD 05/11/98 SEC ID: 501044BK6	120.731000	228,550.30	229,388.90	0.01%	0.00	838.60
2,527,000.00 L-3 COMMUNICATIONS CORP 4.950% 02/15/2021 DD 02/07/11 SEC ID: 502413BA4	110.117000	2,732,440.45	2,782,656.59	0.17%	0.00	50,216.14
515,000.00 LB-UBS COMMERCIAL MORTGA C1 A2 VAR RT 04/15/2041 DD 04/11/08 SEC ID: 50180LAC4	120.350000	598,376.17	619,802.50	0.04%	0.00	21,426.33
1,000,000.00 LORILLARD TOBACCO CO 6.875% 05/01/2020 DD 04/12/10 SEC ID: 544152AB7	122.541000	999,000.00	1,225,410.00	0.07%	0.00	226,410.00
624,000.00 LOWE'S COS INC 3.800% 11/15/2021 DD 11/23/11 SEC ID: 548661CV7	110.680000	686,886.72	690,643.20	0.04%	0.00	3,756.48
24,000.00 LOWE'S COS INC 5.800% 04/15/2040 DD 04/15/10 SEC ID: 548661CR6	127.604000	30,651.12	30,624.96	0.00%	0.00	-26.16
1,250,000.00 LTD BRANDS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	102.500000	1,245,037.23	1,281,250.00	0.08%	0.00	36,212.77
2,895,000.00 MACQUARIE BANK LTD 144A 3.450% 07/27/2015 DD 07/27/12 SEC ID: 55608PAB0	101.644000	2,891,497.05	2,942,593.80	0.18%	0.00	51,096.75
633,000.00 MACY'S RETAIL HOLDINGS INC 5.900% 12/01/2016 DD 11/29/06 SEC ID: 314275AA6	116.487000	726,807.03	737,362.71	0.04%	0.00	10,555.68



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3,000,000.00 MCGRAW-HILL COS INC/THE 6.550% 11/15/2037 DD 11/02/07 SEC ID: 580645AF6	120.961000	2,989,819.87	3,628,830.00	0.22%	0.00	639,010.13
4,650,000.00 MERCK & CO INC 4.000% 06/30/2015 DD 06/25/09 SEC ID: 589331AP2	109.650000	5,104,723.50	5,098,725.00	0.31%	0.00	-5,998.50
2,500,000.00 MERCK & CO INC 6.500% 12/01/2033 DD 11/26/03 SEC ID: 806605AG6	146.279000	2,485,227.15	3,656,975.00	0.22%	0.00	1,171,747.85
2,500,000.00 MERRILL LYNCH & CO INC 6.050% 05/16/2016 DD 05/16/06 SEC ID: 5901884M7	107.767000	2,496,705.65	2,694,175.00	0.16%	0.00	197,469.35
760,000.00 MERRILL LYNCH & CO INC 6.400% 08/28/2017 DD 08/28/07 SEC ID: 59018YJ69	113.615000	841,669.60	863,474.00	0.05%	0.00	21,804.40
2,720,000.00 MERRILL LYNCH & CO INC 6.875% 04/25/2018 DD 04/25/08 SEC ID: 59018YN64	116.644000	3,091,381.20	3,172,716.80	0.19%	0.00	81,335.60
844,000.00 MERRILL LYNCH & CO INC 6.875% 11/15/2018 DD 11/24/98 SEC ID: 590188JN9	116.421000	938,747.48	982,593.24	0.06%	0.00	43,845.76
2,500,000.00 MERRILL LYNCH & CO INC VAR RT 01/15/2015 DD 11/22/04 SEC ID: 59018YUX7	96.936000	2,500,000.00	2,423,400.00	0.15%	0.00	-76,600.00
7,000,000.00 MERRILL LYNCH & CO INC VAR RT 09/15/2026 DD 09/12/06 SEC ID: 59022CAA1	71.520000	7,000,000.00	5,006,400.00	0.30%	0.00	-1,993,600.00



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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
1,504,000.00 METLIFE INC 5.000% 06/15/2015 DD 06/23/05 SEC ID: 59156RAN8	111.085000	1,652,414.72	1,670,718.40	0.10%	0.00	18,303.68
3,250,000.00 METLIFE INC 5.000% 11/24/2013 DD 11/24/03 SEC ID: 59156RAG3	105.290000	3,362,177.93	3,421,908.30	0.21%	0.00	59,730.37
1,044,000.00 METLIFE INC 6.750% 06/01/2016 DD 05/29/09 SEC ID: 59156RAU2	119.583000	1,228,904.88	1,248,446.52	0.08%	0.00	19,541.64
312,000.00 METLIFE INC 7.717% 02/15/2019 DD 02/15/09 SEC ID: 59156RAT5	129.947000	398,168.16	405,434.64	0.02%	0.00	7,266.48
5,055,000.00 MICROSOFT CORP 1.625% 09/25/2015 DD 09/27/10 SEC ID: 594918AG9	103.735000	5,234,856.90	5,243,804.25	0.32%	0.00	8,947.35
1,183,000.00 MIDAMERICAN ENERGY HOLDINGS CO 5.000% 02/15/2014 DD 02/12/04 SEC ID: 59562VAK3	106.040000	1,261,594.95	1,254,453.20	0.08%	0.00	-7,141.75
845,000.00 MIDAMERICAN ENERGY HOLDINGS CO 5.875% 10/01/2012 DD 10/04/02 SEC ID: 59562VAF4	100.379000	854,117.55	848,202.55	0.05%	0.00	-5,915.00
1,180,000.00 MORGAN STANLEY 5.750% 10/18/2016 DD 10/18/06 SEC ID: 61746BDB9	106.436000	1,242,351.20	1,255,944.80	0.08%	0.00	13,593.60
2,900,000.00 MORGAN STANLEY 5.950% 12/28/2017 DD 12/28/07 SEC ID: 61744YAD0	106.989000	3,011,621.00	3,102,681.00	0.19%	0.00	91,060.00



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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
1,588,000.00 MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09 SEC ID: 61747YCG8	112.792000	1,760,171.08	1,791,136.96	0.11%	0.00	30,965.88
1,838,000.00 MORGAN STANLEY CAPITAL HQ6 A4A 4.989% 08/13/2042 DD 08/01/05 SEC ID: 61745M6G3	110.242000	2,011,029.34	2,026,247.96	0.12%	0.00	15,218.62
2,000,000.00 NABORS INDUSTRIES INC 9.250% 01/15/2019 DD 07/15/09 SEC ID: 629568AT3	129.457000	1,999,973.03	2,589,140.00	0.16%	0.00	589,166.97
1,500,000.00 NASDAQ OMX GROUP INC/THE 5.550% 01/15/2020 DD 01/15/10 SEC ID: 631103AD0	107.078000	1,550,565.00	1,606,170.00	0.10%	0.00	55,605.00
54,000.00 NATIONAL RURAL UTILITIES COOPE 5.450% 02/01/2018 DD 01/23/08 SEC ID: 637432KT1	120.563000	64,247.04	65,104.02	0.00%	0.00	856.98
1,920,000.00 NBCUNIVERSAL MEDIA LLC 4.375% 04/01/2021 DD 04/01/11 SEC ID: 63946BAE0	112.883000	2,106,283.20	2,167,353.60	0.13%	0.00	61,070.40
1,000,000.00 NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11 SEC ID: 63946BAF7	129.556000	999,741.80	1,295,560.00	0.08%	0.00	295,818.20
200,000.00 NESTLE PURINA PETCARE CO 7.750% 10/01/2015 DD 10/01/95 SEC ID: 751277AU8	116.828000	226,733.31	233,656.00	0.01%	0.00	6,922.69
216,000.00 NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01 SEC ID: 00209AAF3	159.553000	341,111.52	344,634.48	0.02%	0.00	3,522.96



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829,000.00 NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11 SEC ID: 651290AP3	109.500000	861,769.81	907,755.00	0.06%	0.00	45,985.19
1,000,000.00 NEWS AMERICA INC 6.650% 11/15/2037 DD 11/14/07 SEC ID: 652482BQ2	128.133000	998,879.86	1,281,330.00	0.08%	0.00	282,450.14
274,000.00 NEWS AMERICA INC 6.900% 08/15/2039 DD 02/15/10 SEC ID: 652482BY5	129.789000	295,079.36	355,621.86	0.02%	0.00	60,542.50
224,000.00 NEWS AMERICA INC 7.300% 04/30/2028 DD 04/30/98 SEC ID: 652482AJ9	121.721000	265,753.60	272,655.04	0.02%	0.00	6,901.44
500,000.00 NEXTERA ENERGY CAPITAL HOLDING 7.875% 12/15/2015 DD 12/12/08 SEC ID: 302570BC9	119.965000	500,000.00	599,825.00	0.04%	0.00	99,825.00
77,000.00 NISSAN AUTO LEASE TRUST B A4 1.270% 10/15/2016 DD 11/17/10 SEC ID: 65475GAD5	100.683000	77,517.34	77,525.91	0.00%	0.00	8.57
500,000.00 NOMURA ASSET SECURITIES D6 A3 VAR RT 03/15/2030 DD 03/30/98 SEC ID: 655356JL8	102.108000	541,152.34	510,540.00	0.03%	0.00	-30,612.34
510,000.00 NORFOLK SOUTHERN CORP 5.900% 06/15/2019 DD 06/01/09 SEC ID: 655844BC1	122.729000	628,146.60	625,917.90	0.04%	0.00	-2,228.70
56,000.00 NORTHERN STATES POWER CO/MN 5.250% 03/01/2018 DD 03/18/08 SEC ID: 665772CD9	120.052000	66,908.80	67,229.12	0.00%	0.00	320.32



Investment Detail
by Security Description
8/31/2012

Report ID: EWBC20

Base Currency: USD

Status: FINAL

TOTAL CONSOL - PR7G99990000

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000,000.00 ONCOR ELECTRIC DELIVERY CO LLC 7.500% 09/01/2038 DD 03/01/09 SEC ID: 68233JAF1	130.556000	997,022.41	1,305,560.00	0.08%	0.00	308,537.59
3,025,000.00 ONEOK INC 4.250% 02/01/2022 DD 01/26/12 SEC ID: 682680AQ6	107.105000	3,207,831.00	3,239,926.25	0.20%	0.00	32,095.25
1,668,000.00 ONEOK PARTNERS LP 8.625% 03/01/2019 DD 03/03/09 SEC ID: 68268NAE3	130.102000	2,170,986.24	2,170,101.36	0.13%	0.00	-884.88
465,000.00 ORACLE CORP 5.000% 07/08/2019 DD 07/08/09 SEC ID: 68389XAG0	120.631000	557,102.55	560,934.15	0.03%	0.00	3,831.60
2,308,000.00 ORACLE CORP 5.750% 04/15/2018 DD 04/09/08 SEC ID: 68389XAC9	123.590000	2,792,329.80	2,852,457.20	0.17%	0.00	60,127.40
500,000.00 OWENS CORNING 7.000% 12/01/2036 DD 06/01/07 SEC ID: 690742AB7	109.326000	490,912.69	546,630.00	0.03%	0.00	55,717.31
2,000,000.00 PENSKE TRUCK LEASING/PTL 144A 4.875% 07/11/2022 DD 07/13/12 SEC ID: 709599AH7	100.018000	1,987,520.00	2,000,360.00	0.12%	0.00	12,840.00
4,840,000.00 PEPSICO INC 3.100% 01/15/2015 DD 01/14/10 SEC ID: 713448BM9	105.548000	5,139,063.60	5,108,523.20	0.31%	0.00	-30,540.40
1,236,000.00 PEPSICO INC 7.900% 11/01/2018 DD 10/24/08 SEC ID: 713448BJ6	135.471000	1,653,732.00	1,674,421.56	0.10%	0.00	20,689.56



Investment Detail
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Report ID: EWBC20
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TOTAL CONSOL - PR7G99990000

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,500,000.00 PERNOD-RICARD SA 144A 4.250% 07/15/2022 DD 01/12/12 SEC ID: 714264AH1	106.359000	2,491,600.00	2,658,975.00	0.16%	0.00	167,375.00
128,000.00 PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/2021 DD 01/27/11 SEC ID: 71645WAR2	111.283000	140,229.12	142,442.24	0.01%	0.00	2,213.12
4,285,000.00 PFIZER INC 5.350% 03/15/2015 DD 03/24/09 SEC ID: 717081DA8	111.931000	4,809,055.50	4,796,243.35	0.29%	0.00	-12,812.15
778,000.00 PFIZER INC 6.200% 03/15/2019 DD 03/24/09 SEC ID: 717081DB6	127.951000	997,697.58	995,458.78	0.06%	0.00	-2,238.80
1,000,000.00 PFIZER INC 7.200% 03/15/2039 DD 03/24/09 SEC ID: 717081CY7	158.425000	999,424.56	1,584,250.00	0.10%	0.00	584,825.44
2,540,000.00 PHILIP MORRIS INTERNATIONAL IN 4.875% 05/16/2013 DD 05/16/08 SEC ID: 718172AB5	103.080000	2,631,567.00	2,618,232.00	0.16%	0.00	-13,335.00
1,523,000.00 PHILIP MORRIS INTERNATIONAL IN 5.650% 05/16/2018 DD 05/16/08 SEC ID: 718172AA7	122.225000	1,848,601.97	1,861,486.75	0.11%	0.00	12,884.78
1,128,000.00 PHILIP MORRIS INTERNATIONAL IN 6.875% 03/17/2014 DD 11/17/08 SEC ID: 718172AG4	109.598000	1,253,465.60	1,236,265.44	0.08%	0.00	-17,200.16
1,450,000.00 PHILIP MORRIS INTL INC 2.500% 08/22/2022 DD 08/21/12 SEC ID: 718172AT6	100.333000	1,433,644.00	1,454,828.50	0.09%	0.00	21,184.50



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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
3,650,000.00 PHILLIPS 66 144A 2.950% 05/01/2017 DD 03/12/12 SEC ID: 718546AG9	104.944000	3,771,873.50	3,830,456.00	0.23%	0.00	58,582.50
873,000.00 PLAINS ALL AMERICAN PIPELINE L 5.000% 02/01/2021 DD 01/14/11 SEC ID: 72650RAY8	115.946000	979,918.61	1,012,208.58	0.06%	0.00	32,289.97
432,000.00 PLAINS ALL AMERICAN PIPELINE L 5.750% 01/15/2020 DD 09/04/09 SEC ID: 72650RAW2	120.064000	512,805.60	518,676.48	0.03%	0.00	5,870.88
3,175,000.00 PNC FUNDING CORP 2.700% 09/19/2016 DD 09/19/11 SEC ID: 693476BM4	106.589000	3,321,589.75	3,384,200.75	0.21%	0.00	62,611.00
4,495,000.00 PROCTER & GAMBLE CO/THE 4.700% 02/15/2019 DD 02/06/09 SEC ID: 742718DN6	118.686000	5,355,432.90	5,334,935.70	0.32%	0.00	-20,497.20
3,050,000.00 PROVINCE OF ONTARIO CANADA 0.950% 05/26/2015 DD 05/24/12 SEC ID: 68323ABJ2	101.127000	3,070,831.50	3,084,373.50	0.19%	0.00	13,542.00
1,750,000.00 PRUDENTIAL FINANCIAL INC 4.750% 09/17/2015 DD 09/15/09 SEC ID: 74432QBJ3	109.802000	1,916,197.50	1,921,535.00	0.12%	0.00	5,337.50
920,000.00 PRUDENTIAL FINANCIAL INC 5.100% 09/20/2014 DD 09/20/04 SEC ID: 74432QAE5	108.195000	992,359.33	995,394.00	0.06%	0.00	3,034.67
500,000.00 RIO TINTO ALCAN INC 5.750% 06/01/2035 DD 05/31/05 SEC ID: 013716AW5	122.284233	469,305.31	611,421.17	0.04%	0.00	142,115.86



Investment Detail
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TOTAL CONSOL - PR7G99990000

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,890,000.00 RIO TINTO FIN USA PLC 1.625% 08/21/2017 DD 08/21/12 SEC ID: 76720AAE6	100.042000	2,874,162.80	2,891,213.80	0.18%	0.00	17,051.00
700,000.00 RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10 SEC ID: 767201ALO	115.019000	749,420.00	805,133.00	0.05%	0.00	55,713.00
1,753,000.00 RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09 SEC ID: 767201AH9	137.155000	2,415,609.53	2,404,327.15	0.15%	0.00	-11,282.38
176,000.00 ROCKIES EXPRESS PIPELINE 144A 6.250% 07/15/2013 DD 06/27/08 SEC ID: 77340RAB3	103.000000	177,320.00	181,280.00	0.01%	0.00	3,960.00
1,000,000.00 ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10 SEC ID: 77340RAM9	90.000000	985,560.00	900,000.00	0.05%	0.00	-85,560.00
1,440,000.00 ROGERS COMMUNICATIONS INC 6.375% 03/01/2014 DD 02/20/04 SEC ID: 77531QAD0	108.347000	1,567,080.00	1,560,196.80	0.10%	0.00	-6,883.20
2,000,000.00 ROWAN COS INC 4.875% 06/01/2022 DD 05/21/12 SEC ID: 779382AP5	105.297000	1,986,660.00	2,105,940.00	0.13%	0.00	119,280.00
3,175,000.00 ROYAL BANK OF CANADA 1.150% 03/13/2015 DD 03/14/12 SEC ID: 78008T2C7	101.139000	3,193,415.00	3,211,163.25	0.20%	0.00	17,748.25
360,000.00 RYDER SYSTEM INC 2.500% 03/01/2018 DD 08/22/12 SEC ID: 78355HJT7	101.082000	359,168.40	363,895.20	0.02%	0.00	4,726.80



Investment Detail
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8/31/2012

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Status: FINAL

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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
3,075,000.00 SANOFI 2.625% 03/29/2016 DD 03/29/11 SEC ID: 80105NAD7	105.950000	3,247,200.00	3,257,962.50	0.20%	0.00	10,762.50
2,000,000.00 SANOFI VAR RT 03/28/2014 DD 03/29/11 SEC ID: 80105NAC9	100.572000	2,000,000.00	2,011,440.00	0.12%	0.00	11,440.00
1,418,000.00 SANTANDER HOLDINGS USA INC/PA 4.625% 04/19/2016 DD 04/19/11 SEC ID: 80282KAA4	100.630000	1,391,066.86	1,426,933.40	0.09%	0.00	35,866.54
650,000.00 SEMPRA ENERGY 2.000% 03/15/2014 DD 03/22/11 SEC ID: 816851AQ2	101.696000	660,614.50	661,024.00	0.04%	0.00	409.50
2,450,000.00 SEMPRA ENERGY 6.500% 06/01/2016 DD 05/15/09 SEC ID: 816851AN9	119.240000	2,905,749.00	2,921,380.00	0.18%	0.00	15,631.00
1,500,000.00 SEMPRA ENERGY 8.900% 11/15/2013 DD 11/20/08 SEC ID: 816851AL3	109.360000	1,494,546.23	1,640,400.00	0.10%	0.00	145,853.77
88,713.25 SEQUOIA MORTGAGE TRUST 1 2A1 VAR RT 01/25/2042 DD 01/01/12 SEC ID: 81744TAB3	103.895000	88,710.00	92,168.63	0.01%	0.00	3,458.63
4,175,000.00 SHELL INTERNATIONAL FINANCE BV 3.250% 09/22/2015 DD 09/22/09 SEC ID: 822582AH5	108.162000	4,491,548.50	4,515,763.50	0.27%	0.00	24,215.00
2,775,000.00 SIMON PROPERTY GROUP LP 6.125% 05/30/2018 DD 05/19/08 SEC ID: 828807BZ9	121.113000	3,298,975.50	3,360,885.75	0.20%	0.00	61,910.25



Investment Detail
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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
500,000.00 SLM CORP 6.000% 01/25/2017 DD 01/27/12 SEC ID: 78442FEM6	105.750000	494,710.00	528,750.00	0.03%	0.00	34,040.00
1,500,000.00 SLM CORP 7.250% 01/25/2022 DD 01/27/12 SEC ID: 78442FEL8	108.000000	1,500,000.00	1,620,000.00	0.10%	0.00	120,000.00
1,500,000.00 SLOVAKIA GOVERNMENT INTER 144A 4.375% 05/21/2022 DD 05/21/12 SEC ID: 831588AB4	103.656000	1,486,230.00	1,554,840.00	0.09%	0.00	68,610.00
128,000.00 SOUTHTRUST CORP 5.800% 06/15/2014 DD 05/24/04 SEC ID: 844730AG6	106.739000	137,075.20	136,625.92	0.01%	0.00	-449.28
18,000.00 SPECTRA ENERGY CAPITAL LLC 5.900% 09/15/2013 DD 09/08/08 SEC ID: 84755TAB3	104.810000	18,896.22	18,865.80	0.00%	0.00	-30.42
2,310,000.00 SPECTRA ENERGY CAPITAL LLC 6.200% 04/15/2018 DD 04/10/08 SEC ID: 84755TAA5	120.490000	2,773,201.20	2,783,319.00	0.17%	0.00	10,117.80
4,401,902.69 SSGA INTER CREDIT INDEX NL FD SEC ID: 999G28884	27.276000	109,280,845.31	120,066,297.75	7.31%	0.00	10,785,452.44
500,000.00 SWISS RE SOLUTIONS HOLDING COR 7.000% 02/15/2026 DD 02/26/96 SEC ID: 36158FAA8	119.820229	528,236.29	599,101.15	0.04%	0.00	70,864.86
3,325,000.00 TALISMAN ENERGY INC 3.750% 02/01/2021 DD 11/12/10 SEC ID: 87425EAM5	104.307000	3,393,495.00	3,468,207.75	0.21%	0.00	74,712.75



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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
1,000,000.00 TARGET CORP 7.000% 01/15/2038 DD 01/17/08 SEC ID: 87612EAU0	148.846000	993,581.49	1,488,460.00	0.09%	0.00	494,878.51
1,235,000.00 TECK RESOURCES LIMITED 2.500% 02/01/2018 DD 08/08/12 SEC ID: 878742AX3	100.625000	1,231,171.50	1,242,718.75	0.08%	0.00	11,547.25
4,000,000.00 TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06 SEC ID: 87927VAR9	90.000000	3,851,790.82	3,600,000.00	0.22%	0.00	-251,790.82
3,035,000.00 TEVA PHARMACEUTICAL FINANCE CO 3.650% 11/10/2021 DD 11/10/11 SEC ID: 88165FAF9	108.080000	3,270,516.00	3,280,228.00	0.20%	0.00	9,712.00
2,615,000.00 TEXAS INSTRUMENTS INC 1.650% 08/03/2019 DD 08/06/12 SEC ID: 882508AU8	100.052000	2,599,048.50	2,616,359.80	0.16%	0.00	17,311.30
2,000,000.00 TEXAS INSTRUMENTS INC VAR RT 05/15/2013 DD 05/23/11 SEC ID: 882508AS3	100.232000	2,000,000.00	2,004,640.00	0.12%	0.00	4,640.00
425,000.00 TIAA SEASONED COMMERCIAL C4 A3 VAR RT 08/15/2039 DD 07/10/07 SEC ID: 87246AAC2	106.816000	463,323.05	453,968.00	0.03%	0.00	-9,355.05
3,934,000.00 TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07 SEC ID: 88732JAH1	118.507000	4,635,668.24	4,662,065.38	0.28%	0.00	26,397.14
2,000,000.00 TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07 SEC ID: 88732JAJ7	124.841000	1,987,977.05	2,496,820.00	0.15%	0.00	508,842.95



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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
1,000,000.00 TIME WARNER INC 6.250% 03/29/2041 DD 04/01/11 SEC ID: 887317AL9	124.098000	987,680.21	1,240,980.00	0.08%	0.00	253,299.79
3,025,000.00 TOYOTA MOTOR CREDIT CORP 2.050% 01/12/2017 DD 01/12/12 SEC ID: 89233P5S1	104.128000	3,108,822.75	3,149,872.00	0.19%	0.00	41,049.25
845,000.00 TRANSCANADA PIPELINES LTD 7.125% 01/15/2019 DD 01/09/09 SEC ID: 8935268Y2	129.263000	1,089,619.05	1,092,272.35	0.07%	0.00	2,653.30
1,380,000.00 TRAVELERS COS INC/THE 5.800% 05/15/2018 DD 05/13/08 SEC ID: 89417EAE9	123.151000	1,677,100.20	1,699,483.80	0.10%	0.00	22,383.60
2,000,000.00 TYSON FOODS INC 4.500% 06/15/2022 DD 06/13/12 SEC ID: 902494AT0	101.000000	1,989,160.00	2,020,000.00	0.12%	0.00	30,840.00
9,700,000.00 U S TREAS NT 0.250% 06/30/2014 DD 06/30/12 SEC ID: 912828TA8	100.043000	9,699,224.00	9,704,171.00	0.59%	0.00	4,947.00
1,500,000.00 U S TREASURE NOTE 1.750% 05/15/2022 DD 05/15/12 SEC ID: 912828SV3	102.031000	1,487,343.75	1,530,465.00	0.09%	0.00	43,121.25
1,500,000.00 U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09 SEC ID: 912810QB7	132.922000	1,487,232.56	1,993,830.00	0.12%	0.00	506,597.44
1,100,000.00 U S TREASURY NOTE 0.375% 06/15/2015 DD 06/15/12 SEC ID: 912828SZ4	100.273000	1,098,968.75	1,103,003.00	0.07%	0.00	4,034.25



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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
450,000.00 U S TREASURY NOTE 0.375% 06/30/2013 DD 06/30/11 SEC ID: 912828RA0	100.164000	449,156.25	450,738.00	0.03%	0.00	1,581.75
600,000.00 U S TREASURY NOTE 0.375% 09/30/2012 DD 09/30/10 SEC ID: 912828NX4	100.016000	599,226.56	600,096.00	0.04%	0.00	869.44
1,000,000.00 U S TREASURY NOTE 1.125% 12/15/2012 DD 12/15/09 SEC ID: 912828MB3	100.273000	992,421.88	1,002,730.00	0.06%	0.00	10,308.12
15,700,000.00 U S TREASURY NOTE 2.000% 02/15/2022 DD 02/15/12 SEC ID: 912828SF8	104.594000	16,420,644.31	16,421,258.00	1.00%	0.00	613.69
15,750,000.00 U S TREASURY NOTE 2.000% 11/15/2021 DD 11/15/11 SEC ID: 912828RR3	104.867000	16,558,447.50	16,516,552.50	1.01%	0.00	-41,895.00
4,610,000.00 U S TREASURY NOTE 2.625% 08/15/2020 DD 08/15/10 SEC ID: 912828NT3	110.898000	5,149,568.49	5,112,397.80	0.31%	0.00	-37,170.69
510,000.00 U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11 SEC ID: 912828QN3	114.867000	587,616.90	585,821.70	0.04%	0.00	-1,795.20
3,000,000.00 U S TREASURY NOTE 4.000% 11/15/2012 DD 11/15/02 SEC ID: 912828AP5	100.754000	2,968,187.39	3,022,620.00	0.18%	0.00	54,432.61
5,000,000.00 U S TREASURY NOTE 4.250% 11/15/2013 DD 11/15/03 SEC ID: 912828BR0	104.828000	5,244,140.63	5,241,400.00	0.32%	0.00	-2,740.63



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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
3,700,000.00 UNITED PARCEL SERVICE INC 3.875% 04/01/2014 DD 03/24/09 SEC ID: 911312ALO	105.629000	3,920,964.00	3,908,273.00	0.24%	0.00	-12,691.00
575,000.00 UNITED PARCEL SERVICE INC 5.125% 04/01/2019 DD 03/24/09 SEC ID: 911312AK2	121.605000	699,286.25	699,228.75	0.04%	0.00	-57.50
1,200,000.00 UNITED TECHNOLOGIES CORP 1.200% 06/01/2015 DD 06/01/12 SEC ID: 913017BY4	101.754000	1,215,708.00	1,221,048.00	0.07%	0.00	5,340.00
168,000.00 UNITED TECHNOLOGIES CORP 4.875% 05/01/2015 DD 04/29/05 SEC ID: 913017BH1	111.253000	187,593.76	186,905.04	0.01%	0.00	-688.72
1,805,000.00 UNITED TECHNOLOGIES CORP 5.375% 12/15/2017 DD 12/07/07 SEC ID: 913017BM0	121.643000	2,190,024.55	2,195,656.15	0.13%	0.00	5,631.60
525,000.00 UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08 SEC ID: 91324PBJ0	123.276000	637,418.25	647,199.00	0.04%	0.00	9,780.75
3,075,000.00 US BANCORP 1.650% 05/15/2017 DD 05/08/12 SEC ID: 91159HHD5	102.256000	3,127,182.75	3,144,372.00	0.19%	0.00	17,189.25
943,000.00 US BANCORP 2.950% 07/15/2022 DD 07/23/12 SEC ID: 91159JAA4	100.745000	945,920.13	950,025.35	0.06%	0.00	4,105.22
5,091,050.00 US TREAS-CPI INFLATION INDEX 0.625% 07/15/2021 DD 07/15/11 SEC ID: 912828QV5	113.172000	5,766,787.95	5,761,643.11	0.35%	0.00	-5,144.84



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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
3,206,640.00 US TREAS-CPI INFLATION INDEX 2.125% 01/15/2019 DD 01/15/09 SEC ID: 912828JX9	121.672000	3,357,866.85	3,901,583.02	0.24%	0.00	543,716.17
840,000.00 UTAH ST 4.554% 07/01/2024 DD 09/29/09 SEC ID: 917542QR6	119.127000	996,920.40	1,000,666.80	0.06%	0.00	3,746.40
1,000,000.00 VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06 SEC ID: 91911TAH6	117.563000	987,195.36	1,175,630.00	0.07%	0.00	188,434.64
1,000,000.00 VALERO ENERGY CORP 6.125% 02/01/2020 DD 02/08/10 SEC ID: 91913YAR1	119.782000	993,690.00	1,197,820.00	0.07%	0.00	204,130.00
3,250,000.00 VERIZON COMMUNICATIONS INC 1.950% 03/28/2014 DD 03/28/11 SEC ID: 92343VBA1	102.365000	3,326,407.50	3,326,862.50	0.20%	0.00	455.00
300,000.00 VERIZON COMMUNICATIONS INC 3.000% 04/01/2016 DD 03/28/11 SEC ID: 92343VAY0	107.777000	313,080.00	323,331.00	0.02%	0.00	10,251.00
2,545,000.00 VERIZON COMMUNICATIONS INC 5.250% 04/15/2013 DD 04/04/08 SEC ID: 92343VAN4	102.935000	2,633,863.95	2,619,695.75	0.16%	0.00	-14,168.20
1,322,000.00 VERIZON COMMUNICATIONS INC 8.750% 11/01/2018 DD 11/04/08 SEC ID: 92343VAQ7	140.261000	1,810,349.06	1,854,250.42	0.11%	0.00	43,901.36
760,000.00 VERIZON GLOBAL FUNDING CORP 7.750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	147.925000	1,085,793.20	1,124,230.00	0.07%	0.00	38,436.80



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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
410,000.00 VERIZON VIRGINIA INC 4.625% 03/15/2013 DD 03/14/03 SEC ID: 92345NAA8	102.152000	401,415.42	418,823.20	0.03%	0.00	17,407.78
3,000,000.00 VIACOM INC 6.875% 04/30/2036 DD 04/12/06 SEC ID: 925524AX8	134.043000	2,878,272.26	4,021,290.00	0.24%	0.00	1,143,017.74
845,000.00 VIRGINIA ELECTRIC AND POWER CO 5.100% 11/30/2012 DD 12/04/07 SEC ID: 927804FD1	101.096000	859,542.45	854,261.20	0.05%	0.00	-5,281.25
500,000.00 VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08 SEC ID: 927804FG4	173.421000	499,975.33	867,105.00	0.05%	0.00	367,129.67
2,500,000.00 VIVENDI SA 144A 4.750% 04/12/2022 DD 04/12/12 SEC ID: 92852TAE2	100.910000	2,491,550.00	2,522,750.00	0.15%	0.00	31,200.00
2,800,000.00 VODAFONE GROUP PLC 5.625% 02/27/2017 DD 02/27/07 SEC ID: 92857WAP5	118.570000	3,301,424.00	3,319,960.00	0.20%	0.00	18,536.00
1,761,288.50 VOLKSWAGEN AUTO LOAN ENH 2 A4A 6.240% 07/20/2015 DD 12/29/08 SEC ID: 92867CAF9	101.062000	1,796,193.50	1,779,993.38	0.11%	0.00	-16,200.12
1,000,000.00 VOLKSWAGEN INTERNATIONAL 144A 2.375% 03/22/2017 DD 03/22/12 SEC ID: 928670AK4	103.268000	1,021,600.00	1,032,680.00	0.06%	0.00	11,080.00
464,000.00 WACHOVIA CORP 5.250% 08/01/2014 DD 07/22/04 SEC ID: 929903AJ1	107.579000	496,981.12	499,166.56	0.03%	0.00	2,185.44



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2,375,000.00 WACHOVIA CORP 5.750% 02/01/2018 DD 01/31/08 SEC ID: 92976WBH8	120.042000	2,806,751.25	2,850,997.50	0.17%	0.00	44,246.25
5,230,000.00 WAL-MART STORES INC 1.500% 10/25/2015 DD 10/25/10 SEC ID: 931142CX9	102.751000	5,365,352.40	5,373,877.30	0.33%	0.00	8,524.90
600,000.00 WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07 SEC ID: 931142CK7	145.408000	768,852.00	872,448.00	0.05%	0.00	103,596.00
272,000.00 WALGREEN CO 4.875% 08/01/2013 DD 07/17/08 SEC ID: 931422AD1	103.857000	283,927.20	282,491.04	0.02%	0.00	-1,436.16
654,000.00 WALGREEN CO 5.250% 01/15/2019 DD 01/13/09 SEC ID: 931422AE9	116.186000	754,247.64	759,856.44	0.05%	0.00	5,608.80
2,065,000.00 WALT DISNEY CO/THE 4.500% 12/15/2013 DD 12/22/08 SEC ID: 254687AW6	105.277000	2,184,253.75	2,173,970.05	0.13%	0.00	-10,283.70
1,475,000.00 WALT DISNEY CO/THE 6.000% 07/17/2017 DD 07/17/07 SEC ID: 25468PCG9	123.218000	1,819,014.25	1,817,465.50	0.11%	0.00	-1,548.75
79,756.57 WAMU MORTGAGE PASS THR AR17 1A VAR RT 11/25/2042 DD 10/01/02 SEC ID: 929227XB7	93.182000	79,966.72	74,318.77	0.00%	0.00	-5,647.95
3,220,000.00 WASTE MANAGEMENT INC 5.000% 03/15/2014 DD 03/05/04 SEC ID: 94106LARO	106.309000	3,436,577.20	3,423,149.80	0.21%	0.00	-13,427.40



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2,176,000.00 WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12 SEC ID: 94974BFC9	106.564000	2,288,977.92	2,318,832.64	0.14%	0.00	29,854.72
2,345,000.00 WELLS FARGO & CO 5.625% 12/11/2017 DD 12/10/07 SEC ID: 949746NX5	119.758000	2,754,179.05	2,808,325.10	0.17%	0.00	54,146.05
910,000.00 WELLS FARGO & CO STEP 06/15/2016 DD 09/15/10 SEC ID: 949746QU8	108.780000	981,942.00	989,898.00	0.06%	0.00	7,956.00
2,000,000.00 WELLS FARGO & COMPANY VAR RT 06/26/2015 DD 06/27/12 SEC ID: 94974BFF2	100.610000	2,000,000.00	2,012,200.00	0.12%	0.00	12,200.00
61,432.28 WELLS FARGO MORTGAGE BAC 11 B1 6.000% 08/25/2037 DD 07/01/07 SEC ID: 94985WEF4	0.001000	59,039.61	0.61	0.00%	0.00	-59,039.00
2,800,000.00 WILLIS NORTH AMERICA INC 6.200% 03/28/2017 DD 03/28/07 SEC ID: 970648AD3	113.745000	3,152,884.00	3,184,860.00	0.19%	0.00	31,976.00
650,000.00 WISCONSIN ELECTRIC POWER CO 6.000% 04/01/2014 DD 10/01/08 SEC ID: 976656CA4	108.623000	708,155.50	706,049.50	0.04%	0.00	-2,106.00
3,000,000.00 XEROX CORP 4.250% 02/15/2015 DD 12/04/09 SEC ID: 984121BZ5	106.461000	3,192,060.00	3,193,830.00	0.19%	0.00	1,770.00
1,500,000.00 YUM! BRANDS INC 6.250% 03/15/2018 DD 10/19/07 SEC ID: 988498AC5	120.464000	1,495,385.84	1,806,960.00	0.11%	0.00	311,574.16



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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
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (59.47%)		928,326,230.24	976,591,461.33	59.47%	0.00	48,265,231.09
TOTAL FIXED INCOME SECURITIES (59.47%)		928,326,230.24	976,591,461.33	59.47%	0.00	48,265,231.09
PREFERRED SECURITIES						
U.S. DOLLAR						
25,400.00 PETROLEO BRASILEIRO SA ADR SEC ID: 71654V101	20.580000	484,727.45	522,732.00	0.03%	0.00	38,004.55
EQUITY						
AUSTRALIAN DOLLAR						
399,994.00 ARISTOCRAT LEISURE NPV (POST RECONSTRUCTION) SEC ID: AA6253980	2.748977	1,225,441.62	1,099,574.31	0.07%	161,867.42	-287,734.73
168,748.00 BRAMBLES LTD NPV SEC ID: AAB1FJ0C0	7.037795	897,036.00	1,187,613.75	0.07%	334,461.99	-43,884.24
35,643.00 COCHLEAR LTD COM SEC ID: AA6211798	69.654530	2,250,774.54	2,482,696.41	0.15%	156,005.97	75,915.90
83,511.00 MESOBLAST LTD SEC ID: AAB04SF46	6.562408	534,111.12	548,033.21	0.03%	-4,424.02	18,346.11
168,631.00 SEEK LIMITED NPV SEC ID: AAB0767Y4	7.368499	1,035,407.58	1,242,557.27	0.08%	-8,329.98	215,479.67
228,022.00 TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	4.888219	1,025,445.37	1,114,621.36	0.07%	15,477.70	73,698.29
34,040.00 WOOLWORTHS LIMITED ORD A\$0.25 SEC ID: AA6981234	30.610789	468,977.88	1,041,991.26	0.06%	287,529.24	285,484.14
TOTAL AUSTRALIAN DOLLAR EQUITY (0.53%)		7,437,194.11	8,717,087.57	0.53%	942,588.32	337,305.14



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DANISH KRONE						
30,223.00 CARLSBERG A/S SEC ID: SD4169217	86.780005	1,584,876.31	2,622,752.09	0.16%	-167,057.88	1,204,933.66
31,641.00 JYSKE BANK (AS) DKK10 SEC ID: SDB0386J3	28.672926	1,315,233.96	907,240.04	0.06%	-86,980.33	-321,013.59
10,400.00 NOVO-NORDISK AS DKK1 SEC ID: SD7077524	157.827962	855,766.85	1,641,410.81	0.10%	3,709.39	781,934.57
37,685.00 NOVOZYMES A/S SEC ID: SDB798FW3	27.793284	407,810.83	1,047,389.92	0.06%	46,268.47	593,310.62
TOTAL DANISH KRONE EQUITY (0.38%)		4,163,687.95	6,218,792.86	0.38%	-204,060.35	2,259,165.26
EURO CURRENCY UNIT						
14,350.00 ADIDAS AG SEC ID: ED4031974	78.415705	526,718.51	1,125,265.37	0.07%	-124,777.86	723,324.72
9,288.00 BIOMERIEUX NPV SEC ID: EFB01MJR2	87.466095	968,967.07	812,385.09	0.05%	-28,791.77	-127,790.21
48,820.00 CELESIO AG SEC ID: ED5105181	18.321368	2,360,546.73	894,449.16	0.05%	-861.14	-1,465,236.43
21,227.00 COLRUYT SA NPV SEC ID: EB5806220	47.577573	1,045,504.20	1,009,929.14	0.06%	-103,761.62	68,186.56
22,273.00 CORPORACION FINANCIERA ALBA EUR1 SEC ID: EE5730408	32.483085	1,081,824.97	723,495.75	0.04%	28,269.33	-386,598.55
234,500.00 DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA SEC ID: EEB55ZR92	5.320571	1,158,196.56	1,247,673.78	0.08%	-167,659.74	257,136.96



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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
41,023.00 EXOR SPA EUR1 SEC ID: EIB06HZC7	23.936895	1,001,154.01	981,963.24	0.06%	-46,045.04	26,854.27
104,425.00 FIAT INDUSTRIAL EUR1.57 SEC ID: EIB52B4V5	10.090303	1,088,918.81	1,053,679.84	0.06%	-47,053.35	11,814.38
13,842.00 IBERDROLA SA EUR0.75 (POST SUBDIVISION) SEC ID: EEB288C92	3.975617	61,079.48	55,030.49	0.00%	444.15	-6,493.14
31,022.00 KONE CORPORATION NPV ORD B SEC ID: SFB09M9D1	61.323325	440,854.57	1,902,372.19	0.12%	20,232.95	1,441,284.67
30,068.00 LEGRAND SA EUR4 SEC ID: EFB11ZRK7	34.632238	559,178.67	1,041,322.12	0.06%	-80,722.36	562,865.81
51,312.00 QIAGEN NV SEC ID: ED5732828	18.018848	972,536.94	924,583.10	0.06%	-36,576.42	-11,377.42
28,129.00 TOTAL SA EUR2.5 POST SUBDIVISION SEC ID: EFB15C551	50.048153	1,503,568.23	1,407,804.49	0.09%	-114,645.88	18,882.14
TOTAL EURO CURRENCY UNIT EQUITY (0.80%)		12,769,048.75	13,179,953.76	0.80%	-701,948.75	1,112,853.76
HONG KONG DOLLAR						
334,000.00 BOC HONG KONG HLDG HKD5 SEC ID: FH6536111	3.165189	503,028.60	1,057,173.25	0.06%	2,700.90	551,443.75
270,000.00 CAFE DE CORAL HLDG SEC ID: FH6160953	2.791297	622,996.73	753,650.28	0.05%	1,761.28	128,892.27



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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
37,800.00 HONG KONG EXCHANGES & CLEARING HKD1 SEC ID: FH6267352	13.279613	301,747.01	501,969.38	0.03%	1,618.25	198,604.12
866,000.00 LI & FUNG HKD0.025 SEC ID: FH6286253	1.624496	1,476,318.71	1,406,813.86	0.09%	6,753.55	-76,258.40
TOTAL HONG KONG DOLLAR EQUITY (0.23%)		2,904,091.05	3,719,606.77	0.23%	12,833.98	802,681.74
JAPANESE YEN						
68,000.00 ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	24.201788	1,114,850.27	1,645,721.57	0.10%	300,551.26	230,320.04
5,300.00 FAST RETAILING CO LTD Y50 SEC ID: FJ6332434	233.333332	789,284.30	1,236,666.66	0.08%	176,207.83	271,174.53
145.00 INPEX CORPORATION SEC ID: FJB10RB16	5,683.269440	1,075,684.90	824,074.07	0.05%	174,887.53	-426,498.36
60,500.00 KAO CORP SEC ID: FJ6483807	30.191571	1,455,956.87	1,826,590.03	0.11%	235,911.93	134,721.23
90,700.00 MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	15.759898	1,773,282.47	1,429,422.72	0.09%	221,864.75	-565,724.50
89,900.00 NAMCO BANDAI HOLDINGS INC NPV SEC ID: FJBOJDQD7	15.836526	844,150.86	1,423,703.69	0.09%	187,588.46	391,964.37
61,000.00 OLYMPUS CORP Y50 SEC ID: FJ6658804	19.731801	1,589,892.09	1,203,639.84	0.07%	70,248.15	-456,500.40
102,600.00 RAKUTEN INC NPV SEC ID: FJ6229598	9.655172	784,776.64	990,620.68	0.06%	284,307.47	-78,463.43



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16,600.00 ROHM CO Y50 SEC ID: FJ6747201	32.630907	869,445.05	541,673.05	0.03%	53,340.80	-381,112.80
22,600.00 SANKYO CO(OTC) NPV SEC ID: FJ6775434	46.168582	1,200,500.99	1,043,409.96	0.06%	30,034.60	-187,125.63
14,800.00 SHIMANO INC NPV SEC ID: FJ6804820	72.030651	705,041.88	1,066,053.63	0.06%	-15,045.25	376,057.00
6,400.00 SMC CORP NPV SEC ID: FJ6763968	156.960408	812,543.80	1,004,546.61	0.06%	323,079.36	-131,076.55
89,500.00 THK CO Y50 SEC ID: FJ6869138	15.606641	1,646,608.87	1,396,794.37	0.09%	87,686.92	-337,501.42
54,600.00 YAMAHA MOTOR CO Y50 SEC ID: FJ6985264	8.659004	594,794.45	472,781.61	0.03%	82,889.61	-204,902.45
TOTAL JAPANESE YEN EQUITY (0.98%)		15,256,813.44	16,105,698.49	0.98%	2,213,553.42	-1,364,668.37
NEW TURKISH LIRA						
207,582.00 TURKIYE GARANTI BANKASI SEC ID: ETB03MYP7	4.290311	944,883.55	890,591.35	0.05%	-166,702.37	112,410.17
NORWEGIAN KRONE						
35,220.00 SEADRILL LTD USD2 SEC ID: SNB09RMQ9	41.139404	729,010.73	1,448,929.83	0.09%	42,151.69	677,767.41
POUND STERLING						
48,172.00 AMEC ORD 50P SEC ID: EX0028269	17.614802	700,503.33	848,540.22	0.05%	-235,895.22	383,932.11
48,933.00 ASSEENONSCREEN HLDGS ORD GBP0.035 SEC ID: EX3092726	29.066805	282,752.27	1,422,325.97	0.09%	-67,224.87	1,206,798.57



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66,061.00 BG GROUP PLC ORD GBP0.10 SEC ID: EX0876287	20.457948	417,134.93	1,351,472.50	0.08%	-97,616.00	1,031,953.57
65,000.00 BHP BILLITON PLC USD0.50 SEC ID: EX0056658	29.162106	2,030,039.10	1,895,536.89	0.12%	6,617.41	-141,119.62
129,000.00 HARGREAVES LANSDOWN ORD GBP0.004 (WI) SEC ID: EXB1VZ0M0	9.863654	1,242,007.14	1,272,411.30	0.08%	-18,390.18	48,794.34
41,000.00 IMPERIAL TOBACCO GROUP ORD 10P SEC ID: EX0454499	39.009876	911,868.92	1,599,404.92	0.10%	-242,299.38	929,835.38
40,000.00 INTERTEK GROUP PLC ORD GBP0.01 SEC ID: EX3163832	44.712053	813,243.02	1,788,482.10	0.11%	-60,369.30	1,035,608.38
134,266.00 JOHN WOOD GROUP PLC SEC ID: EXB5N0P81	13.032412	585,005.10	1,749,809.80	0.11%	-213,566.46	1,378,371.16
52,606.00 JOHNSON MATTHEY ORD GBP1.04761 (POST CONSOLIDATION) SEC ID: EXB70FPS5	38.136284	1,731,388.47	2,006,197.33	0.12%	-190,258.41	465,067.27
71,000.00 KAZAKHMYS ORD GBP0.20 SEC ID: EXB0HZPV1	9.418916	1,407,590.01	668,743.00	0.04%	24,545.16	-763,392.17
45,058.00 LONMIN ORD USD1 SEC ID: EX3119248	9.101246	1,532,092.38	410,083.92	0.02%	-59,572.33	-1,062,436.13
269,637.00 MITCHELLS & BUTLERS PLC GBP0.085416 SEC ID: EXB1FP6H5	4.272662	1,066,516.47	1,152,067.63	0.07%	-41,439.88	126,991.04



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TOTAL CONSOL - PR7G99990000

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
53,000.00 PEARSON ORD GBP0.25 SEC ID: EX0677602	18.980783	704,105.53	1,005,981.47	0.06%	43,945.80	257,930.14
70,206.00 RIGHTMOVE PLC ORD GBP0.01 SEC ID: EXB2987V6	25.540668	843,851.15	1,793,108.14	0.11%	3,285.89	945,971.10
67,542.00 STANDARD CHARTERED ORD USD0.50 SEC ID: EX0408289	22.101890	1,408,859.18	1,492,805.87	0.09%	-171,706.87	255,653.56
48,078.00 UNILEVER PLC ORD GBP0.031111 SEC ID: EXB10RZP7	35.960244	1,448,209.93	1,728,896.61	0.11%	3,984.90	276,701.78
38,000.00 WEIR GROUP ORD 12.5P SEC ID: EX0946585	25.937756	1,062,235.45	985,634.71	0.06%	1,348.51	-77,949.25
TOTAL POUND STERLING EQUITY (1.41%)		18,187,402.38	23,171,502.38	1.41%	-1,314,611.23	6,298,711.23
S AFRICAN COMM RAND						
178,627.00 CLICKS GROUP LTD ZAR0.01 POST RECONS SEC ID: KS6105578	6.822092	1,088,109.87	1,218,609.77	0.07%	-301,161.28	431,661.18
SINGAPORE DOLLAR						
102,884.00 UNITED OVERSEAS BANK SG\$1 SEC ID: FM6916783	15.303832	1,469,949.54	1,574,519.45	0.10%	103,055.33	1,514.58
SOUTH KOREAN WON						
1,134.00 SAMSUNG ELECTRONICS CO LTD SEC ID: FK6771729	1,086.702084	379,448.75	1,232,320.16	0.08%	202,630.33	650,241.08
SWEDISH KRONA						
120,451.00 ATLAS COPCO AB SER'B'NPV (POST SPLIT) SEC ID: SSB1QGR78	19.813793	685,385.44	2,386,591.14	0.15%	336,535.15	1,364,670.55



**Investment Detail
by Security Description
8/31/2012**

Report ID: EWBC20

Base Currency: USD

Status: FINAL

TOTAL CONSOL - PR7G99990000

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
40,802.00 INVESTOR AB SEK 6.25 'B' SEC ID: SS5679591	20.719911	1,091,664.74	845,413.82	0.05%	-23,908.99	-222,341.93
50,700.00 KINNEVIK INVESTMENT AB SEK0.1 SEC ID: SSB00GC17	20.221546	1,017,415.84	1,025,232.38	0.06%	53,657.79	-45,841.25
66,872.00 SCANIA AB SER B NPV (POST SPLIT) SEC ID: SSB1RDYG6	17.216253	976,878.25	1,151,285.25	0.07%	86,666.47	87,740.53
81,384.00 SVENSKA HANDELSBANKEN SER A NPV SEC ID: SS5703664	34.870463	1,846,818.87	2,837,897.75	0.17%	248,974.79	742,104.09
TOTAL SWEDISH KRONA EQUITY (0.50%)		5,618,163.14	8,246,420.34	0.50%	701,925.21	1,926,331.99
SWISS FRANC						
5,883.00 GEBERIT CHF0.10 (REGD) (POST SUBDIVISION) SEC ID: ESB1WGG94	211.316397	605,271.13	1,243,174.37	0.08%	266,527.80	371,375.44
47,384.00 NESTLE SA SEC ID: ES7123874	62.303170	1,616,318.49	2,952,173.42	0.18%	685,948.57	649,906.36
17,727.00 ROCHE HLDG AG GENUSSSCHEINE NPV SEC ID: ES7110384	182.448037	2,468,991.37	3,234,256.35	0.20%	344,551.48	420,713.50
11,016.00 SCHINDLER HLDG AG PTG CERT CHF0.10 (POST-SUBD) SEC ID: ESB11TCY9	118.097838	490,481.81	1,300,965.78	0.08%	332,497.81	477,986.16
82,319.00 UBS AG CHF0.1 (POST SUBDIVISION) SEC ID: ESB18YFJ1	11.211421	1,928,790.44	922,913.00	0.06%	80,243.06	-1,086,120.50



Investment Detail
by Security Description
8/31/2012

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TOTAL CONSOL - PR7G99990000

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL SWISS FRANC EQUITY (0.59%)		7,109,853.24	9,653,482.92	0.59%	1,709,768.72	833,860.96
U.S. DOLLAR						
49,553.00 COCA-COLA ENTERPRISES INC SEC ID: 19122T109	29.530000	1,250,978.29	1,463,300.09	0.09%	0.00	212,321.80
118,185.00 HON HAI PRECISION GDR(REP 2 SHS TWD10)REG'S SEC ID: EX5758217	5.760000	803,558.21	680,745.60	0.04%	0.00	-122,812.61
34,437.00 ITAU UNIBANCO HOLDING SA ADR SEC ID: 465562106	15.810000	384,097.18	544,448.97	0.03%	0.00	160,351.79
40,000.00 JARDINE STRATEGIC HLDGS ORD US\$0.05 SEC ID: FM6472969	33.240000	1,255,620.71	1,329,600.00	0.08%	0.00	73,979.29
17,496.00 MAGNUM HUNTER RES CORP WTS EXP 10/14/2013 SEC ID: 55973G119	0.000000	0.00	0.00	0.00%	0.00	0.00
63,280.00 MAHINDRA & MAHINDRA GDR EACH REPR 1 ORD INR10 REG'S' SEC ID: EXB163GT7	13.600000	1,124,455.17	860,608.00	0.05%	0.00	-263,847.17
7,761.00 METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	165.110000	1,010,475.31	1,281,418.71	0.08%	0.00	270,943.40
24,963.00 MINDRAY MEDICAL INTERNATIONAL ADR SEC ID: 602675100	35.020000	778,463.56	874,204.26	0.05%	0.00	95,740.70
137,046.00 PROTALIX BIOTHERAPEUTICS INC SEC ID: 74365A101	5.430000	1,347,204.69	744,159.78	0.05%	0.00	-603,044.91



**Investment Detail
by Security Description**

Report ID: EWBC20

Base Currency: USD

Status: FINAL

TOTAL CONSOL - PR7G99990000

8/31/2012

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,259,043.89 SSGA MSCI ACWI EX-US INDEX (ZVG9) SEC ID: 999F69369	14.267000	72,289,175.82	75,030,779.12	4.57%	0.00	2,741,603.30
29,536,648.67 SSGA RUSSELL 3000 INDEX NON-LENDING SEC ID: 999F41541	13.650000	319,117,581.01	403,175,254.30	24.55%	0.00	84,057,673.29
80,726.00 TAIWAN SEMICONDUCTOR MANUFACTU ADR SEC ID: 874039100	14.700000	763,377.80	1,186,672.20	0.07%	0.00	423,294.40
TOTAL U.S. DOLLAR EQUITY (29.67%)		400,124,987.75	487,171,191.03	29.67%	0.00	87,046,203.28
TOTAL EQUITY (35.47%)		478,182,644.25	582,548,706.68	35.47%	3,240,023.02	101,126,039.41
TOTAL BASE INVESTMENTS		1,489,465,509.57	1,642,148,034.22	100.00%	3,253,249.60	149,429,275.05