December 10, 2012

VIA ELECTRONIC AND U.S. MAIL

Darrell Nitschke, Executive Secretary
North Dakota Public Service Commission
600 East Boulevard, Dept 408
Bismarck, ND 58505-0480

RE: SETTLEMENT AGREEMENT COMPLIANCE FILING
CASE NO. PU-07-776

Dear Mr. Nitschke:

Consistent with provisions of the Settlement Agreement approved by the North Dakota Public Service Commission (Commission) in its *Order Adopting Settlement* dated December 31, 2008 in Case No. PU-07-776, Northern States Power Company provides the following information to the Commission:

- Attachment A: A compliance letter sent to the MPUC by the Company on October 31, 2012 providing the financial status of the nuclear decommissioning fund; and
- Attachment B: The December 4, 2012 MPUC Order Approving the 2011 Triennial Nuclear Plant Decommissioning Accrual and Department of Energy Settlement Payment with Deferred Accounting.

Please contact me at (701) 241-8632, if you have any questions regarding this submission.

Sincerely,

David H Sederquist

DAVID SEDERQUIST
SR. REGULATORY CONSULTANT

Enclosures

146 PU-07-776 Filed 12/10/2012 Pages: 929
Compliance filing - financial status of the nuclear decommissioning fund (e-copy only)
Northern States Power Company
David Sederquist

414 Nicollet Mall
Minneapolis, MN 55401-1993

October 31, 2012

—Via Electronic Filing—

Burl W. Haar
Executive Secretary
Minnesota Public Utilities Commission
121 7th Place East, Suite 350
St. Paul, MN 55101

RE: NUCLEAR DECOMMISSIONING ANNUAL INFORMATIONAL LETTER
DOCKET NO. E002/M-11-939

Dear Dr. Haar:

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission this annual informational letter in compliance with two Commission orders related to the review of nuclear plant decommissioning costs.

Xcel Energy is required to review the financial parameters, funding methodology, and cost estimates for nuclear plant decommissioning every three years. Our most recent triennial review was filed on November 30, 2011, with an addendum filed December 29, 2011 in the docket referenced above, which is currently pending before the Commission. Our next triennial review is due to be filed in 2014. Between triennial filings, we are required to submit annual informational letters discussing nuclear decommissioning fund accruals as outlined below.

The Commission's June 12, 2009 order in Docket No. E002/M-08-1201 requires that our annual letter address the risk of premature decommissioning. No material changes have occurred in the risk or the risk mitigating coverage since we filed our triennial review in 2011, thus we have no updated information to report in this letter.

The Commission's April 17, 2000 Order in Docket No. E002/M-99-1438 requires that our annual letter include an external fund evaluation and information on fund performance and balances. The attachments to this letter, listed below, provide the required information related to the annual accrual and fund status:

Attachment A:	External Fund Evaluation
Attachment B:	Summary of Fund Performance
B.1:	Monticello Qualified Fund
B.2:	Prairie Island Unit 1 Qualified Fund
B.3:	Prairie Island Unit 2 Qualified Fund
B.4:	Escrow Fund
Attachment C:	Summary of Fund Balances (January 1, 2011, through August 31, 2012)

We note that on September 24, 2012, the Commission issued an order in Docket No. E,G002/M-11-1184 approving the Amended and Restated Escrow and Custody Agreement, which allows for additional flexibility related to escrow fund investment. The attachments to this letter provide fund balances through August 31, 2012 only; any escrow fund changes allowed under the September 24 order would be reflected in our next annual informational letter.

Please contact me at (612) 215-4593 or christopher.b.clark@xcelenergy.com or Lisa Perkett at (612) 330-6950 or lisa.h.perkett@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

CHRISTOPHER B. CLARK
MANAGING DIRECTOR
REGULATORY AFFAIRS

Enclosures
c: Service List

XCEL ENERGY
DECOMMISSIONING ANNUAL INFORMATIONAL LETTER
ATTACHMENT A
EXTERNAL FUND EVALUATION

DOCKET NO. E002/M-11-939
OCTOBER 2012

A. Summary

The Commission's July 20, 2006 ORDER SETTING END-OF-LIFE DATES AND OTHER GUIDELINES FOR NUCLEAR DECOMMISSIONING ACCRUAL in Docket No. E002/M-05-1648 (July 20, 2006 Order) provides for Northern States Power Company, doing business as Xcel Energy (Xcel Energy or the Company), to set up and maintain an external escrow fund for the eventual decommissioning of our nuclear plants. The need for an escrow fund was recognized due to the life extension initiatives taking place at the nuclear plants. Consistent with this Commission Order, Xcel Energy maintains both a tax qualified fund (Qualified Fund) and a non-tax qualified escrow fund (Escrow Fund).

All Company contributions for nuclear plant decommissioning made after the July 20, 2006 Order have been made to the Escrow Fund, which is a non-qualified decommissioning account available to be refunded to customers in the event that the funds are no longer needed to satisfy decommissioning requirements. The funds in the Qualified Fund, which is a standard decommissioning fund, cannot be returned to customers until after all decommissioning activities are completed.

In the June 12, 2009 ORDER APPROVING DECOMMISSIONING PLAN, AS MODIFIED, AND REQUIRING REFUND PROPOSAL in Docket No. E002/M-08-1201 (June 12, 2009 Order), the Commission determined that based on the Monticello plant's operating license extension to 2030, the decommissioning funds available, and the earnings rate and estimated decommissioning costs, that the Monticello decommissioning funds contained a surplus. The Commission determined that no additional accrual was necessary and authorized the company to refund the surplus funds accumulated in the Escrow Fund. The Company submitted a supplemental filing as directed by the Commission discussing our plan for refunding the escrow balance. The Commission approved the plan on November 30, 2009. The Minnesota retail jurisdictional portion

of the Monticello Escrow Fund was withdrawn in December 2009, and was refunded to customers beginning in February 2010.

In the June 12, 2009 Order, the Commission also determined that no additional accrual was necessary for the decommissioning of Prairie Island Unit 1 or 2. The Commission based its decision on the probability of the Prairie Island's operating licenses being extended and determined it was reasonable to assume a shutdown date of 2033/2034 for Prairie Island Units 1 and 2 respectively. Given the fund balances, the assumed shutdown date, earnings rate and estimated decommissioning costs at the time, no additional accruals or Prairie Island were deemed necessary.

In 2011, the Company filed its 2011 nuclear decommissioning filing with the Commission in Docket No. E002/M-11-939. The original filing was submitted on November 30, 2011, with an addendum filed on December 29, 2011. In this filing the Company proposed to resume funding of the nuclear decommissioning funds to be covered by settlement payments from the Department of Energy. This docket remains open. The changes requested in the filing were proposed to take effect January 1, 2013.

Per the Commission's Orders beginning with Docket No. E002/D-86-604 and through subsequent dockets, Xcel Energy is required to review the financial parameters, the funding methodology, and cost estimate every three years. The next triennial review will be submitted in 2014. In between triennial filings, Xcel Energy submits an Annual Informational Letter by October 31 discussing fund accruals and performance.

B. Fund Balances

The following are the Minnesota jurisdictional balances at book value as of August 31, 2012. In the 2008 triennial filing, the Commission approved an increase in the accrual time period for both the Monticello plant and both Prairie Island units for decommissioning. This extended time period resulted in funding accruals no longer being required at that time. As of January 1, 2010 no funding payments are being made to the external funds for any jurisdiction. A summary of the investment detail for each of the three units has been included in Attachments B.1, B.2, and B.3.

Nuclear Decommissioning Fund
Jurisdictional Balances
Book Value
August 31, 2012

Minnesota Jurisdiction

	Total Fund Balance
External Qualified Fund	
Monticello	$ 346,596,691
Prairie Island - Unit 1	$ 278,692,729
Prairie Island - Unit 2	$ 297,018,495
Total	$ 922,307,915
External Non-Qualified Escrow Fund	
Monticello	$ 0
Prairie Island - Unit 1	$ 37,959,801
Prairie Island - Unit 2	$ 48,486,418
Total	$ 86,446,219
Grand Total	$1,008,754,134

The performance is reviewed for the funds in their entirety. Therefore, all information from here forward is for total Company in this external fund evaluation document.

C. Trustee

BNY Mellon is the trustee for Xcel Energy's external nuclear decommissioning funds. The primary duty of the trustee for the funds is the safe custody of its assets including handling the settlement of all purchases and sales as directed by independent investment managers. The trustee has limited investment duties other than the responsibility for keeping cash balances temporarily invested. Other duties include paying income taxes on the earnings of the Qualified Fund (taxes on Escrow Fund are paid by Xcel Energy),

paying invoices for services for the trust and investment managers, and keeping accurate records of all of its activities with respect to the fund.

D. Investment Managers

Xcel Energy has retained Pacific Global Advisors (PGA), formerly J.P. Morgan's Pension Advisory Group. PGA assists the Company in establishing investment policy for the Funds. Due to the regulatory approval of the life extension of the Monticello nuclear generating plant and the approval of the life extensions of the Prairie Island units, the Company asked PGA to assess whether changes were needed to reflect the extended time horizon and to achieve a better balance between long-term investment return and risk. Based on their evaluation PGA recommended that the Funds be more diversified and the Company concurred. In 2009, the Funds were invested with three managers. In 2012, the list of investment managers was subsequently expanded to eleven investment managers covering ten asset categories. As of September 2012, the asset managers and their mandates are:

1. Delaware Investment Advisors manages the core fixed income component of the qualified fund.
2. Parametric Portfolio Advisors, a subsidiary of Eaton Vance Investment Managers, manages the assets of the U.S. Equity and Non-US developed equity component of the qualified fund. Parametric also utilizes tax-efficient strategies with respect to the whole trust.
3. Eaton Vance Investment Managers manages the assets of the emerging markets equity component of the qualified fund.
4. Shenkman Capital Management manages the assets of the high yield fixed income component of the qualified fund.
5. Wellington Management Company manages the assets of the emerging markets fixed income component of the qualified fund.
6. Both Archstone Partnerships and Aurora Investment Management manage the assets of the hedge funds component of the qualified fund.
7. The Townsend Group manages the assets of the real estate component of the qualified fund.
8. StepStone Group manages the assets of the private equity component of the qualified fund.

9. Gresham Investment Management manages the assets of the commodities component of the qualified fund.
10. PGA manages the assets of the non-qualified escrow fund.

These independent managers are considered fiduciaries for the Funds and have complete authority to invest in any particular investment as long as that investment meets the investment guidelines as included in each of the managers' investment advisory contracts.

A fiduciary utilized here and as defined by the Employee Retirement Income Security Act (ERISA) is any person who:

1. Exercises any discretionary control over the management of a plan or the management or disposition of its assets,
2. Renders investment advice for a fee with respect to the funds or property of a plan or has the authority to do so, or
3. Has any discretionary authority or responsibility in the administration of a plan.

Although Xcel Energy has established the general guidelines in the investment advisory contracts, the Company does not direct the purchase of individual investments. The investment managers, however, being fiduciaries to the fund, must act in the best interests of the fund.

E. NDT Diversification

Since the nuclear decommissioning trusts (NDT) that the Company sponsors are intended to be invested over a long time horizon, it is tempting to view their asset performance against an equity return. The issue with comparing the NDT to only equity returns is that the portfolio is not simply invested in equities. The funds have been set up in order to take advantage of the reduced risk from asset diversification. The NDT investment strategy optimizes risk-adjusted after-tax returns. Therefore, the investment strategy for the NDT includes domestic equities, overseas equities, bonds, and alternative assets including real estate, commodities, private equity, and hedge funds. The returns for this kind of allocation have historically, and are forecast to continue to have reduced volatility relative to an equity portfolio.

Diversification means that risk is lower and that losses tend to be less in poor returning periods. The flip side of this benefit is that gains are smaller than a stock portfolio when returns are strong. Therefore, the Standards & Poor's 500 Stock Index (S & P 500) should outperform the NDT when the market is strong and underperform when the market is weak. This year, when the stock market has performed well, NDT returns may be more modest than the usual domestic equity indices.

It is also important to remember that the assets are only one side of the NDT funded status. The liabilities are also important, and some aspects of assets and liabilities move together. For example, when inflation rises, decommissioning costs rise accordingly; pre-tax asset returns also should rise, but after-tax returns rise slower than inflation. Therefore, although inflation increases nominal asset returns, it decreases the funded status as the liabilities grow faster.

Possibly the most important variable for the long-term performance of the NDT funds is the real rate of interest. Liabilities will grow with inflation; assets should grow with inflation plus the real rate of interest. When the real rates of interest are high, investments accumulate faster than costs and so less funding is needed.

F. Earnings Evaluation

To review investment performance there are two basic comparisons to be made:

1. Performance of similar investments over time,
2. Comparison of market value to the original cost (book value).

When making these comparisons, the current market value of the fund is used because it represents the value of the securities if they were sold today. For accounting purposes, Xcel Energy records the actual purchase price of the investments. Quarterly, a market value adjustment journal entry is made to book any unrealized gain or losses to special regulatory accounts per Statement of Financial Accounting Standards No. 115, *Accounting for Certain Investments in Debt and Equity Securities*. The difference between market and book values represents the unrealized gains or losses. In addition it should be noted that trustee fees, investment management fees, and income taxes also are paid from these funds, thereby impacting overall fund performance. Tables showing fund performance are shown in Attachment B.

G. Conclusion

The time weighted annual return for the qualified fund is 4.47% for the period March 15, 1991 through August 31, 2012. However, this return is somewhat understated because tax gains have not been incorporated on the unrealized gains in the fund. The unrealized gain in the qualified fund is $71.2 million. The time weighted annual return for the escrow fund is 2.68% for the period October 1, 2006 through August 31, 2012. The unrealized gain on the Escrow Fund is $138,000 through August 2012.

Year-to-year returns can fluctuate significantly and these funds are long-term in nature. For example, the Qualified Fund earned the following returns over time:

Year	Earned Return
1993	10.4%
1994	(4.1)
1995	12.7
1996	3.0
1997	7.2
1998	6.2
1999	(3.2)
2000	10.1
2001	5.5
2002	10.0
2003	2.9
2004	3.2
2005	1.4
2006	6.2
2007	3.6
2008	(22.9)
2009	20.9
2010	11.9
2011	0.2
2012 YTD	8.9

Yearly returns reflect short-term factors, but the focus of the investments is to achieve long-term returns and not the year-by-year results.

Attachment B shows the results of the qualified Nuclear Decommissioning Trust Fund (for all jurisdictions). Consistent with IRS rules, the investments to the qualified fund are by unit, thus earnings are shown separated by unit. BNY Mellon prorates the fund on a monthly basis to each jurisdiction. Attachment B also shows the results of the escrow fund (for all jurisdictions). The results are shown in total because all the assets are managed in one account. Managing the assets as one account reduces overall costs of management and thus increases long-term returns.

Attachment B

Xcel Energy

Nuclear Decommissioning
External Fund Evaluation

Performance Summary – Qualified Fund
Performance Summary – Escrow Account
As of August 31, 2012

All Jurisdictions

TOTAL FUNDING PERIOD
PERFORMANCE SUMMARY OF NRC TRUST FUND
FROM MARCH 15, 1991 TO AUGUST 31, 2012

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
03/15/91 Market Value	0	0	0	0
Contributions/Transfers	$987,002,691	$376,747,822	$297,618,169	$312,636,700
Market Value 8/31/12*	$1,316,933,486	$494,879,155	$397,853,646	$424,200,685
Increase in Market Value	$329,930,795	$118,131,333	$100,235,477	$111,563,985
Time Weighted Annualized Return 3/15/91-8/31/12	4.47%%			

* See the attached Trustee statements for a detailed listing of assets, Appendix A.1

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	$387,989,390	$141,336,556	$117,677,886	$128,974,948
Realized Gains/(Losses)	(971,553)	(2,017,892)	219,320	827,019
Management Fees	(25,547,885)	(9,391,281)	(7,774,301)	(8,382,303)
Trustee Fees	(4,205,976)	(1,529,197)	(1,312,833)	(1,363,945)
Income Taxes	(98,502,603)	(35,668,457)	(29,767,832)	(33,066,314)
Unrealized Gains/(Losses)	71,169,422	25,401,604	21,193,236	24,574,581
Increase in Market Value	$329,930,795	$118,131,333	$100,235,477	$111,563,985

PERFORMANCE OF NRC TRUST FUND FROM DECEMBER 31, 2010 TO DECEMBER 31, 2011

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value 12/31/10	$1,236,391,574	$463,879,217	$373,684,627	$398,827,730
Transfers	$92,692	$38,138	$26,960	$27,594
Total	$1,236,484,266	$463,917,355	$373,711,587	$398,855,324
Market Value 12/31/11	$1,221,355,360	$458,519,968	$369,211,097	$393,624,295
Decrease in Market Value	$(15,128,906)	$(5,397,387)	$(4,500,490)	$(5,231,029)
Time Weighted Return 12/31/10-12/31/11	0.15%			

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	$34,038,566	$12,687,291	$10,284,509	$11,066,766
Realized Gains/(Losses)	844,553	(473,000)	600,407	717,146
Management Fees	(4,767,959)	(1,788,894)	(1,441,083)	(1,537,982)
Trustee Fees	(1,143,404)	(408,086)	(361,128)	(374,190)
Income Taxes	(12,947,000)	(4,744,000)	(3,922,000)	(4,281,000)
Unrealized Gains/(Losses)	(31,153,662)	(10,670,698)	(9,661,195)	(10,821,769)
Decrease in Market Value	$(15,128,906)	$(5,397,387)	$(4,500,490)	$(5,231,029)

PERFORMANCE OF NRC TRUST FUND FROM DECEMBER 31, 2011 TO AUGUST 31, 2012

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value 12/31/11	$1,221,355,360	$458,519,968	$369,211,097	$393,624,295
Transfers	$10,131	$4,181	$2,928	$3,022
Total	1,221,365,491	458,524,149	369,214,025	393,627,317
Market Value 08/31/12*	$1,316,933,486	$494,879,155	$397,853,646	$424,200,685
Increase in Market Value	$95,567,995	$36,355,006	$28,639,621	$30,573,368
Time Weighted Return 12/31/11-08/31/12	8.93%%			

* See the attached Trustee statement for a detailed listing of assets, Appendix A.1

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	$23,455,840	$8,938,641	$7,219,873	$7,297,326
Realized Gains/(Losses)	(538,427)	(888,201)	(4,024)	353,798
Management Fees	(3,055,626)	(,1,146,957)	(924,476)	(984,193)
Trustee Fees	(269,954)	(88,016)	(90,984)	(90,954)
Income Taxes	(9,780,000)	(3,446,000)	(3,050,000)	(3,284,000)
Unrealized Gains/(Losses)	85,756,160	32,985,538	25,489,232	27,281,390
Increase in Market Value	$95,567,995	$36,355,006	$28,639,621	$30,573,368

TOTAL FUNDING PERIOD
PERFORMANCE SUMMARY OF ESCROW FUND
FROM OCTOBER 1, 2006 TO AUGUST 31, 2012

	Total Fund
Transfer to Escrow Fund	$31,304,265
Contributions/Transfers	65,979,622
Total 08/31/12	97,283,887
Market Value 08/31/12*	115,000,933
Increase in Market Value	17,717,045
Time Weighted Annualized Return 10/01/06 - 08/31/12	2.68%

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund
Interest/Dividends	$16,524,272
Realized Gains/(Losses)	2,243,966
Unrealized Gains/(Losses)	138,086
Total Change before Fees	18,906,324
Management Fees	(898,837)
Trustee Fees	(290,443)
Increase in Market Value	$17,717,045

- See the attached Trustee statements for a detailed listing of assets, Appendix A.2

PERFORMANCE SUMMARY OF ESCROW FUND FROM DECEMBER 31, 2010 TO DECEMBER 31, 2011

	Total Fund
Market Value 12/31/10	$114,237,572
Contributions	0
Total 12/31/11	114,237,572
Market Value 12/31/11*	115,075,190
Increase in Market Value	$837,618
Time Weighted Annualized Return 12/31/10 - 12/31/11	0.96%

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund
Interest/Dividends	$691,844
Realized Gains/(Losses)	644,905
Unrealized Gains/(Losses)	(244,515)
Total Change before Fees	1,092,234
Management Fees	(174,008)
Trustee Fees	(80,608)
Increase in Market Value	$837,618

- See the attached Trustee statements for a detailed listing of assets, Appendix A.2

PERFORMANCE SUMMARY OF ESCROW FUND FROM DECEMBER 31, 2011 TO AUGUST 31, 2012

	Total Fund
Market Value 12/31/11	$115,075,190
Contributions	0
Total	115,075,190
Market Value 08/31/12*	115,000,933
Decrease in Market Value	$(74,257)
Time Weighted Return 12/31/11 - 08/31/12	0.10%

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund
Interest/Dividends	$416,179
Realized Gains/(Losses)	0
Unrealized Gains/(Losses)	(301,985)
Total Change before Fees	114,194
Management Fees	(175,057)
Trustee Fees	(13,394)
Decrease in Market Value	$(74,257)

* See the attached Trustee statements for a detailed listing of assets, Appendix A.2

Attachment B.1

Xcel Energy

External Fund Analysis

Trustee Statements – Qualified Fund
All Jurisdictions

Monticello

BNY MELLON

***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
5,090,747.79 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	5,090,747.79	5,090,747.79	5.19%	0.00	0.00
FIXED INCOME SECURITIES						
380,000.00 AT&T INC 6.400% 05/15/2038 DD 05/13/08 SEC ID: 00206RAN2	132.138000	405,121.96	502,124.40	0.51%	0.00	97,002.44
570,000.00 ABBEY NATIONAL TREASURY SERVIC 4.000% 04/27/2016 DD 04/27/11 SEC ID: 002799AJ3	101.673000	570,101.13	579,536.10	0.59%	0.00	9,434.97
537,000.00 ALCOA INC 5.720% 02/23/2019 DD 02/23/07 SEC ID: 013817AP6	107.227000	553,368.84	575,808.99	0.59%	0.00	22,440.15
480,000.00 ALLY MASTER OWNER TRUST 4 A VAR RT 08/15/2017 DD 08/26/10 SEC ID: 02005AAN8	101.334000	483,038.29	486,403.20	0.50%	0.00	3,364.91
290,000.00 AMERICAN EXPRESS CREDIT AC 2 A VAR RT 06/15/2016 DD 11/17/11 SEC ID: 02582JGB0	100.100000	290,000.00	290,290.00	0.30%	0.00	290.00
125,000.00 AMERICAN TOWER CORP 5.900% 11/01/2021 DD 10/06/11 SEC ID: 029912BE1	116.420000	139,117.86	145,525.00	0.15%	0.00	6,407.14
85,000.00 AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12 SEC ID: 03027XAA8	108.199000	84,844.63	91,969.15	0.09%	0.00	7,124.52

BNY MELLON

***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
165,000.00 ANHEUSER-BUSCH INBEV WORLDWIDE 2.500% 07/15/2022 DD 07/16/12 SEC ID: 03523TBP2	101.559000	164,213.73	167,572.35	0.17%	0.00	3,358.62
115,000.00 ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12 SEC ID: 03523TBQ0	102.413000	113,958.24	117,774.95	0.12%	0.00	3,816.71
450,000.00 APPLIED MATERIALS INC 4.300% 06/15/2021 DD 06/08/11 SEC ID: 038222AF2	113.325000	483,280.79	509,962.50	0.52%	0.00	26,681.71
590,000.00 ARCELORMITTAL VAR RT 06/01/2019 DD 05/20/09 SEC ID: 03938LAM6	114.000000	712,638.00	672,600.00	0.69%	0.00	-40,038.00
515,000.00 ARLINGTON CNTY VA 5.000% 08/01/2022 DD 02/22/12 SEC ID: 041431JR9	129.605000	658,644.78	667,465.75	0.68%	0.00	8,820.97
402,000.00 BB&T CORP 5.200% 12/23/2015 DD 12/23/03 SEC ID: 054937AE7	111.096000	429,313.67	446,605.92	0.46%	0.00	17,292.25
275,000.00 BA CREDIT CARD TRUST A6 A6 VAR RT 09/15/2016 DD 04/12/07 SEC ID: 05522RAZ1	99.922000	274,547.55	274,785.50	0.28%	0.00	237.95
205,000.00 BB&T CORP 3.950% 03/22/2022 DD 03/22/12 SEC ID: 05531GAA9	107.929000	203,629.75	221,254.45	0.23%	0.00	17,624.70
48,920.76 BANC OF AMERICA MERRILL L 1 A3 4.877% 11/10/2042 DD 04/01/05 SEC ID: 05947UC89	99.930000	48,325.48	48,886.52	0.05%	0.00	561.04

BNY MELLON

DELAWARE - MONTI - **NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
199,282.71 BANC OF AMERICA MERRILL L 2 A3 VAR RT 03/11/2041 DD 11/01/03 SEC ID: 05947ULX4	100.928000	192,486.74	201,132.05	0.21%	0.00	8,645.31
785,000.00 BANC OF AMERICA MERRILL L 4 A4 5.634% 07/10/2046 DD 08/01/06 SEC ID: 05950WAF5	114.829000	807,335.65	901,407.65	0.92%	0.00	94,072.00
290,000.00 BANK OF AMERICA CORP 5.700% 01/24/2022 DD 01/24/12 SEC ID: 06051GEM7	113.086000	326,490.58	327,949.40	0.33%	0.00	1,458.82
145,000.00 BANK OF AMERICA CORP 3.875% 03/22/2017 DD 03/22/12 SEC ID: 06051GEQ8	105.361000	150,885.46	152,773.45	0.16%	0.00	1,887.99
130,000.00 BEAR STEARNS COMMERCIA PW10 A4 VAR RT 12/11/2040 DD 12/01/05 SEC ID: 07387BEB5	112.408000	128,790.55	146,130.40	0.15%	0.00	17,339.85
130,000.00 BEAR STEARNS COMMERCIA PW12 A4 VAR RT 09/11/2038 DD 06/01/06 SEC ID: 07387JAE6	115.005000	116,389.84	149,506.50	0.15%	0.00	33,116.66
150,000.00 BURLINGTN NORTH SANTA FE 3.050% 09/01/2022 DD 08/23/12 SEC ID: 12189LAL5	103.136000	149,371.33	154,704.00	0.16%	0.00	5,332.67
315,000.00 CF INDUSTRIES INC 6.875% 05/01/2018 DD 04/23/10 SEC ID: 12527GAA1	121.000000	369,421.15	381,150.00	0.39%	0.00	11,728.85
730,000.00 COMMERCIAL MORTGAGE PAS C6 A5A VAR RT 06/10/2044 DD 08/01/05 SEC ID: 126171AF4	111.233000	621,599.28	812,000.90	0.83%	0.00	190,401.62

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***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
900,000.00 CALIFORNIA ST 5.000% 04/01/2042 DD 04/24/12 SEC ID: 13063BWB4	109.982000	959,422.74	989,838.00	1.01%	0.00	30,415.26
1,180,000.00 CALIFORNIA ST DEPT WTR RES PWR 5.000% 05/01/2021 DD 08/31/11 SEC ID: 13066YSN0	126.367000	1,392,156.03	1,491,130.60	1.52%	0.00	98,974.57
960,000.00 CALIFORNIA ST STWD CMNTYS DEVA 5.000% 04/01/2042 DD 04/18/12 SEC ID: 1307955E3	108.973000	1,031,115.31	1,046,140.80	1.07%	0.00	15,025.49
435,000.00 CAPITAL ONE MULTI-ASSET A1 A1 VAR RT 12/15/2016 DD 02/26/04 SEC ID: 14041NBG5	100.223000	434,734.50	435,970.05	0.44%	0.00	1,235.55
305,000.00 CAPITAL ONE MULTI-ASSET A5 A5 VAR RT 01/15/2016 DD 04/04/06 SEC ID: 14041NCS8	99.971000	304,420.19	304,911.55	0.31%	0.00	491.36
210,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	107.082000	209,680.18	224,872.20	0.23%	0.00	15,192.02
320,000.00 CHUBB CORP/THE VAR RT 03/29/2067 DD 03/29/07 SEC ID: 171232AP6	105.875000	334,991.12	338,800.00	0.35%	0.00	3,808.88
43,482.33 CITICORP MORTGAGE SECURI 4 3A1 5.500% 08/25/2021 DD 08/01/06 SEC ID: 17310DAY6	103.061000	40,065.65	44,813.32	0.05%	0.00	4,747.67
160,000.00 COMCAST CORP 3.125% 07/15/2022 DD 07/02/12 SEC ID: 20030NBD2	104.430000	159,864.39	167,088.00	0.17%	0.00	7,223.61

BNY MELLON

***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,135,000.00 CONNECTICUT ST 5.250% 06/01/2020 DD 04/27/05 SEC ID: 20772GKM9	126.236000	1,296,523.42	1,432,778.60	1.46%	0.00	136,255.18
370,000.00 CONNECTICUT ST 5.000% 11/01/2021 DD 11/14/11 SEC ID: 20772JDT6	126.022000	462,490.75	466,281.40	0.48%	0.00	3,790.65
67,762.26 CREDIT SUISSE MORTGAGE C1 AAB VAR RT 02/15/2039 DD 03/01/06 SEC ID: 225470F65	104.279000	67,477.63	70,661.81	0.07%	0.00	3,184.18
650,000.00 DIGITAL REALTY TRUST LP 5.250% 03/15/2021 DD 03/08/11 SEC ID: 25389JAJ5	110.382000	650,318.91	717,483.00	0.73%	0.00	67,164.09
195,000.00 DISCOVER CARD MASTER TRU A1 A1 VAR RT 08/15/2016 DD 03/08/11 SEC ID: 254683AP0	100.420000	195,754.24	195,819.00	0.20%	0.00	64.76
20,000.00 DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/2042 DD 05/17/12 SEC ID: 25470DAG4	110.174000	20,539.29	22,034.80	0.02%	0.00	1,495.51
490,000.00 DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09 SEC ID: 260543BX0	134.990000	596,183.63	661,451.00	0.67%	0.00	65,267.37
140,000.00 DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10 SEC ID: 260543CC5	110.068000	144,551.06	154,095.20	0.16%	0.00	9,544.14
115,000.00 EASTMAN CHEMICAL CO 2.400% 06/01/2017 DD 06/05/12 SEC ID: 277432AM2	103.699000	114,631.26	119,253.85	0.12%	0.00	4,622.59

BNY MELLON

DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
320,000.00 EBAY INC 2.600% 07/15/2022 DD 07/24/12 SEC ID: 278642AE3	101.004000	322,466.94	323,212.80	0.33%	0.00	745.86
170,000.00 EBAY INC 4.000% 07/15/2042 DD 07/24/12 SEC ID: 278642AF0	98.845000	172,052.20	168,036.50	0.17%	0.00	-4,015.70
169,000.00 ENERGY TRANSFER PARTNERS LP 9.700% 03/15/2019 DD 12/23/08 SEC ID: 29273RAK5	129.171000	205,502.96	218,298.99	0.22%	0.00	12,796.03
770,000.00 ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08 SEC ID: 29379VAD5	111.985000	831,306.20	862,284.50	0.88%	0.00	30,978.30
785,000.00 EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09 SEC ID: 302154AU3	109.773000	785,345.59	861,718.05	0.88%	0.00	76,372.46
465,000.00 EXPRESS SCRIPTS HOLDING CO 3.125% 05/15/2016 DD 05/02/11 SEC ID: 302182AF7	106.310000	463,518.09	494,341.50	0.50%	0.00	30,823.41
680,000.00 FAIRFAX CNTY VA 5.000% 04/01/2023 DD 02/02/12 SEC ID: 3038207A6	130.631000	875,159.84	888,290.80	0.91%	0.00	13,130.96
712,758.43 FHLMC POOL #G1-3898 5.500% 07/01/2024 DD 08/01/10 SEC ID: 3128MCRT4	109.604000	761,800.84	781,211.75	0.80%	0.00	19,410.91
90,748.43 FHLMC POOL #G0-4765 6.000% 09/01/2038 DD 09/01/08 SEC ID: 3128M6TW8	109.911000	99,724.02	99,742.51	0.10%	0.00	18.49

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DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
174,342.28 FHLMC POOL #G0-6063 4.000% 10/01/2040 DD 10/01/10 SEC ID: 3128M8B86	109.504000	171,128.25	190,911.77	0.19%	0.00	19,783.52
146,602.29 FHLMC POOL #1H-1348 VAR RT 10/01/2036 DD 10/01/06 SEC ID: 3128NGEV3	107.645000	149,237.81	157,810.04	0.16%	0.00	8,572.23
56,827.96 FHLMC POOL #1G-1067 VAR RT 07/01/2036 DD 07/01/06 SEC ID: 3128QJFG6	107.463000	56,666.65	61,069.03	0.06%	0.00	4,402.38
68,593.37 FHLMC POOL #E0-1386 5.000% 06/01/2018 DD 06/01/03 SEC ID: 31294KRF4	107.699000	68,170.07	73,874.37	0.08%	0.00	5,704.30
858,629.34 FHLMC POOL #A9-7419 4.000% 03/01/2041 DD 02/01/11 SEC ID: 312946G42	109.707000	843,052.54	941,976.49	0.96%	0.00	98,923.95
943,867.10 FHLMC POOL #Q0-7488 3.500% 04/01/2042 DD 03/01/12 SEC ID: 3132GSUM9	105.867000	976,797.12	999,243.78	1.02%	0.00	22,446.66
957,694.49 FHLMC POOL #Q0-9997 3.500% 07/01/2042 DD 07/01/12 SEC ID: 3132GVNN8	106.133000	1,011,733.11	1,016,429.89	1.04%	0.00	4,696.78
354,679.82 FNMA POOL #0AL0095 6.000% 07/01/2038 DD 03/01/11 SEC ID: 3138EGC93	110.436000	388,223.86	391,694.21	0.40%	0.00	3,470.35
559,462.65 FNMA POOL #0AL0152 6.000% 06/01/2040 DD 04/01/11 SEC ID: 3138EGE26	110.436000	615,652.73	617,848.17	0.63%	0.00	2,195.44

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***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
80,476.18 FNMA POOL #0AL0316 6.000% 03/01/2039 DD 05/01/11 SEC ID: 3138EGK60	110.436000	88,375.30	88,874.67	0.09%	0.00	499.37
140,519.62 FNMA POOL #0AO0413 3.500% 06/01/2042 DD 05/01/12 SEC ID: 3138LQN75	106.080000	147,504.20	149,063.21	0.15%	0.00	1,559.01
3,372,456.87 FNMA POOL #0AO5472 3.500% 07/01/2042 DD 06/01/12 SEC ID: 3138LWCJ8	106.080000	3,569,329.89	3,577,502.25	3.65%	0.00	8,172.36
934,302.67 FNMA POOL #0AP4742 2.500% 08/01/2027 DD 08/01/12 SEC ID: 3138M8HU0	104.037000	967,441.22	972,020.47	0.99%	0.00	4,579.25
52,866.39 FNMA GTD REMIC P/T TR 04W9 2A1 6.500% 02/25/2044 DD 06/01/04 SEC ID: 31394ACL8	114.745000	54,881.98	60,661.54	0.06%	0.00	5,779.56
120,736.56 FNMA POOL #0725793 5.500% 09/01/2019 DD 08/01/04 SEC ID: 31402DKE9	109.541000	121,862.24	132,256.04	0.13%	0.00	10,393.80
21,628.07 FNMA POOL #0787153 6.000% 09/01/2034 DD 10/01/04 SEC ID: 31405EQE8	112.155000	22,164.73	24,256.96	0.02%	0.00	2,092.23
151,418.89 FNMA POOL #0834757 7.500% 05/01/2029 DD 07/01/05 SEC ID: 31407MME2	121.963000	158,533.05	184,675.02	0.19%	0.00	26,141.97
34,308.19 FNMA POOL #0840944 5.000% 09/01/2020 DD 09/01/05 SEC ID: 31407UHV2	108.947000	34,316.77	37,377.74	0.04%	0.00	3,060.97

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***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
97,777.83 FNMA POOL #0847965 VAR RT 11/01/2035 DD 11/01/05 SEC ID: 31408DCA0	107.022000	98,838.72	104,643.79	0.11%	0.00	5,805.07
8,924.28 FNMA POOL #0852044 6.500% 05/01/2036 DD 05/01/06 SEC ID: 31408HS97	113.922000	9,066.95	10,166.72	0.01%	0.00	1,099.77
120,161.01 FNMA POOL #0889354 VAR RT 03/01/2038 DD 03/01/08 SEC ID: 31410KBX1	106.514000	121,712.39	127,988.30	0.13%	0.00	6,275.91
4,170,649.29 FNMA POOL #0889493 6.000% 06/01/2038 DD 05/01/08 SEC ID: 31410KGA6	110.436000	4,597,888.73	4,605,898.25	4.70%	0.00	8,009.52
94,081.17 FNMA POOL #0918176 6.000% 05/01/2037 DD 04/01/07 SEC ID: 31411YCM3	110.436000	100,352.00	103,899.48	0.11%	0.00	3,547.48
61,168.44 FNMA POOL #0938251 6.500% 07/01/2037 DD 06/01/07 SEC ID: 31412XZQ0	114.286000	61,676.69	69,906.96	0.07%	0.00	8,230.27
118,526.98 FNMA POOL #0995442 6.000% 12/01/2038 DD 01/01/09 SEC ID: 31416BZF8	110.436000	130,159.11	130,896.46	0.13%	0.00	737.35
148,064.88 FNMA POOL #0AB0109 5.000% 02/01/2035 DD 05/01/09 SEC ID: 31416VDP6	110.119000	160,395.16	163,047.57	0.17%	0.00	2,652.41
232,091.78 FNMA POOL #0AB4673 3.000% 03/01/2027 DD 02/01/12 SEC ID: 31417BFP7	106.129000	242,053.84	246,316.69	0.25%	0.00	4,262.85

BNY MELLON

***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
428,546.38 FNMA POOL #0AB4998 3.000% 04/01/2027 DD 03/01/12 SEC ID: 31417BRU3	105.676000	448,818.78	452,870.67	0.46%	0.00	4,051.89
796,346.61 FNMA POOL #0AD0496 6.000% 10/01/2039 DD 12/01/09 SEC ID: 31418MRS3	110.436000	874,672.00	879,453.34	0.90%	0.00	4,781.34
1,086,908.45 FNMA POOL #0AE7762 4.000% 11/01/2025 DD 11/01/10 SEC ID: 31419JTU2	108.793000	1,130,663.23	1,182,480.31	1.21%	0.00	51,817.08
455,000.00 FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12 SEC ID: 345397WD1	100.369000	454,838.63	456,678.95	0.47%	0.00	1,840.32
300,000.00 FREEPORT-MCMORAN COPPER & GOLD 3.550% 03/01/2022 DD 02/13/12 SEC ID: 35671DAU9	99.346000	295,429.17	298,038.00	0.30%	0.00	2,608.83
275,000.00 GE CAPITAL CREDIT CARD MAS 2 A VAR RT 05/15/2019 DD 06/16/11 SEC ID: 36159JCK5	101.006000	276,455.56	277,766.50	0.28%	0.00	1,310.94
23,807.38 GNMA POOL #0370921 6.500% 11/15/2023 DD 11/01/93 SEC ID: 36204JAW6	115.162000	23,450.15	27,417.05	0.03%	0.00	3,966.90
8,622.86 GNMA POOL #0459003 6.500% 02/15/2029 DD 02/01/99 SEC ID: 36208R3L6	118.541000	9,462.40	10,221.62	0.01%	0.00	759.22
460,000.00 GS MORTGAGE SECURITIES GG2 A6 VAR RT 08/10/2038 DD 08/01/04 SEC ID: 36228CTH6	107.091000	389,905.76	492,618.60	0.50%	0.00	102,712.84

BNY MELLON

***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
325,000.00 GS MORTGAGE SECURITIES GG4 A4A 4.751% 07/10/2039 DD 06/01/05 SEC ID: 36228CVU4	108.627000	296,522.39	353,037.75	0.36%	0.00	56,515.36
258,964.07 GS MORTGAGE SECURITIES GG6 A2 VAR RT 04/10/2038 DD 03/01/06 SEC ID: 36228CWU3	100.087000	259,836.98	259,189.37	0.26%	0.00	-647.61
110,000.00 GS MORTGAGE SECURITIES GG6 A4 VAR RT 04/10/2038 DD 03/01/06 SEC ID: 36228CWX7	112.848000	107,998.64	124,132.80	0.13%	0.00	16,134.16
220,000.00 GENERAL ELECTRIC CAPITAL CORP 6.000% 08/07/2019 DD 08/07/09 SEC ID: 36962G4D3	121.388000	233,836.69	267,053.60	0.27%	0.00	33,216.91
365,000.00 GENERAL ELECTRIC CAPITAL CORP 4.375% 09/16/2020 DD 09/16/10 SEC ID: 36962G4R2	111.010000	362,611.81	405,186.50	0.41%	0.00	42,574.69
235,000.00 GENERAL ELECTRIC CAPITAL CORP 4.650% 10/17/2021 DD 10/17/11 SEC ID: 36962G5J9	114.166000	234,532.77	268,290.10	0.27%	0.00	33,757.33
430,000.00 GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11 SEC ID: 369622SM8	115.073000	428,670.96	494,813.90	0.50%	0.00	66,142.94
245,000.00 GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	136.639000	318,005.70	334,765.55	0.34%	0.00	16,759.85
1,015,000.00 GEORGIA ST 5.000% 09/01/2021 DD 07/14/11 SEC ID: 373384VT0	128.229000	1,232,774.46	1,301,524.35	1.33%	0.00	68,749.89

BNY MELLON

DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
120,000.00 GLAXOSMITHKLINE CAPITAL PLC 1.500% 05/08/2017 DD 05/09/12 SEC ID: 377373AC9	102.018000	119,595.39	122,421.60	0.12%	0.00	2,826.21
175,000.00 GLAXOSMITHKLINE CAPITAL PLC 2.850% 05/08/2022 DD 05/09/12 SEC ID: 377373AD7	104.549000	173,842.58	182,960.75	0.19%	0.00	9,118.17
255,000.00 GUILFORD CNTY NC 5.000% 03/01/2022 DD 03/14/12 SEC ID: 401784ZF3	128.806000	322,870.87	328,455.30	0.34%	0.00	5,584.43
165,000.00 HAWAII ST 5.000% 12/01/2021 DD 12/07/11 SEC ID: 419791F37	126.442000	206,269.77	208,629.30	0.21%	0.00	2,359.53
605,000.00 HENRICO CNTY VA 5.000% 07/15/2020 DD 05/27/10 SEC ID: 426056YD3	126.736000	697,752.98	766,752.80	0.78%	0.00	68,999.82
450,000.00 HEWLETT-PACKARD CO 4.300% 06/01/2021 DD 05/31/11 SEC ID: 428236BM4	100.414000	472,215.98	451,863.00	0.46%	0.00	-20,352.98
75,000.00 HEWLETT-PACKARD CO 4.650% 12/09/2021 DD 12/09/11 SEC ID: 428236BV4	102.398000	74,793.20	76,798.50	0.08%	0.00	2,005.30
1,135,000.00 HUDSON NY YARDS INFRASTRUCTURE 5.250% 02/15/2047 DD 10/26/11 SEC ID: 44420PDH4	112.556000	1,135,000.00	1,277,510.60	1.30%	0.00	142,510.60
475,000.00 INTERNATIONAL PAPER CO 9.375% 05/15/2019 DD 05/11/09 SEC ID: 460146CD3	135.540000	597,442.85	643,815.00	0.66%	0.00	46,372.15

BNY MELLON

DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
540,000.00 JEFFERIES GROUP INC 6.250% 01/15/2036 DD 01/26/06 SEC ID: 472319AC6	98.542000	464,215.14	532,126.80	0.54%	0.00	67,911.66
190,000.00 JEFFERIES GROUP INC 6.450% 06/08/2027 DD 06/08/07 SEC ID: 472319AE2	101.750000	153,264.65	193,325.00	0.20%	0.00	40,060.35
710,000.00 KEYBANK NA/CLEVELAND OH 6.950% 02/01/2028 DD 02/03/98 SEC ID: 49306CAB7	119.961000	628,776.09	851,723.10	0.87%	0.00	222,947.01
55,000.00 KINDER MORGAN ENERGY PARTNERS 9.000% 02/01/2019 DD 12/19/08 SEC ID: 494550AZ9	131.892000	65,719.05	72,540.60	0.07%	0.00	6,821.55
65,000.00 KONINKLIJKE PHILIPS ELECTRONIC 3.750% 03/15/2022 DD 03/09/12 SEC ID: 500472AF2	108.312000	65,719.84	70,402.80	0.07%	0.00	4,682.96
250,000.00 MONDELEZ INTERNATIONAL INC 6.125% 08/23/2018 DD 05/22/08 SEC ID: 50075NAV6	123.677000	290,610.81	309,192.50	0.32%	0.00	18,581.69
250,000.00 KROGER CO/THE 3.400% 04/15/2022 DD 04/16/12 SEC ID: 501044CQ2	103.144000	248,439.16	257,860.00	0.26%	0.00	9,420.84
110,000.00 LABORATORY CORP OF AMERICA HOL 2.200% 08/23/2017 DD 08/23/12 SEC ID: 50540RAK8	101.433000	109,773.36	111,576.30	0.11%	0.00	1,802.94
120,000.00 LABORATORY CORP OF AMERICA HOL 3.750% 08/23/2022 DD 08/23/12 SEC ID: 50540RAL6	103.783000	124,160.63	124,539.60	0.13%	0.00	378.97

BNY MELLON

DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
538,000.00 LAZARD GROUP LLC 6.850% 06/15/2017 DD 06/21/07 SEC ID: 52107QAE5	112.797000	445,670.50	606,847.86	0.62%	0.00	161,177.36
375,000.00 LOWE'S COS INC 3.120% 04/15/2022 DD 04/23/12 SEC ID: 548661CW5	104.279000	375,953.30	391,046.25	0.40%	0.00	15,092.95
417,463.86 MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05 SEC ID: 59022HJH6	101.923000	414,714.20	425,491.69	0.43%	0.00	10,777.49
205,000.00 METLIFE INC 6.400% 12/15/2036 DD 12/21/06 SEC ID: 59156RAP3	106.340000	137,589.37	217,997.00	0.22%	0.00	80,407.63
90,000.00 METLIFE INC 6.817% 08/15/2018 DD 08/15/08 SEC ID: 59156RAR9	125.038000	101,612.40	112,534.20	0.11%	0.00	10,921.80
280,000.00 METLIFE INC 4.750% 02/08/2021 DD 08/06/10 SEC ID: 59156RAX6	115.659000	279,941.56	323,845.20	0.33%	0.00	43,903.64
465,000.00 MINNESOTA ST 5.000% 10/01/2021 DD 10/12/11 SEC ID: 604129YJ9	127.714000	567,538.66	593,870.10	0.61%	0.00	26,331.44
450,000.00 MINNESOTA ST 5.000% 10/01/2023 DD 10/12/11 SEC ID: 604129YL4	125.436000	561,785.57	564,462.00	0.58%	0.00	2,676.43
515,000.00 MISSOURI ST HIGHWAYS & TRANSIT 5.000% 02/01/2023 DD 11/10/10 SEC ID: 60636WQP3	130.203000	657,333.35	670,545.45	0.68%	0.00	13,212.10

BNY MELLON

DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
165,000.00 MOLSON COORS BREWING CO 3.500% 05/01/2022 DD 05/03/12 SEC ID: 60871RAC4	105.952000	165,412.33	174,820.80	0.18%	0.00	9,408.47
185,000.00 MOLSON COORS BREWING CO 5.000% 05/01/2042 DD 05/03/12 SEC ID: 60871RAD2	113.729000	187,200.34	210,398.65	0.21%	0.00	23,198.31
430,000.00 MORGAN STANLEY CAPITAL T27 A4 VAR RT 06/11/2042 DD 07/01/07 SEC ID: 61754JAF5	117.486000	369,115.23	505,189.80	0.52%	0.00	136,074.57
650,000.00 NATIONAL CITY BANK/CLEVELAND O VAR RT 06/07/2017 DD 06/07/07 SEC ID: 63534PAH0	94.436000	580,722.77	613,834.00	0.63%	0.00	33,111.23
380,000.00 NATIONAL SEMICONDUCTOR CORP 6.600% 06/15/2017 DD 06/18/07 SEC ID: 637640AE3	124.795000	406,565.92	474,221.00	0.48%	0.00	67,655.08
460,000.00 NEW JERSEY ST ECON DEV AUTH RE 5.000% 06/15/2024 DD 04/18/12 SEC ID: 645918J46	113.615000	501,065.17	522,629.00	0.53%	0.00	21,563.83
665,000.00 NEW YORK ST LIBERTY DEV CORP L 5.000% 12/15/2041 DD 12/08/11 SEC ID: 649519BU8	111.383000	734,766.10	740,696.95	0.76%	0.00	5,930.85
315,000.00 NEW YORK N Y CITY MUN WTR FIN 5.500% 06/15/2040 DD 02/26/09 SEC ID: 64972FA97	117.461000	346,619.39	370,002.15	0.38%	0.00	23,382.76
1,200,000.00 NEW YORK N Y CITY MUN WTR FIN 5.375% 06/15/2043 DD 01/27/11 SEC ID: 64972FZ66	117.150000	1,224,550.37	1,405,800.00	1.43%	0.00	181,249.63

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***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
260,000.00 OCCIDENTAL PETROLEUM CORP 2.700% 02/15/2023 DD 06/22/12 SEC ID: 674599CE3	102.859000	260,742.40	267,433.40	0.27%	0.00	6,691.00
820,000.00 OHIO ST 5.000% 09/15/2021 DD 11/30/11 SEC ID: 677521QB5	125.313000	968,041.92	1,027,566.60	1.05%	0.00	59,524.68
1,125,000.00 OREGON ST 5.892% 06/01/2027 DD 10/31/03 SEC ID: 68607LXQ5	127.206000	1,132,016.77	1,431,067.50	1.46%	0.00	299,050.73
565,000.00 PNC BANK NA 6.875% 04/01/2018 DD 03/25/08 SEC ID: 69349LAE8	124.223000	616,425.58	701,859.95	0.72%	0.00	85,434.37
255,000.00 PENNSYLVANIA ST 5.000% 11/15/2022 DD 10/27/11 SEC ID: 70914PQX3	125.288000	316,668.86	319,484.40	0.33%	0.00	2,815.54
820,000.00 PENNSYLVANIA ST 5.000% 07/01/2022 DD 10/27/11 SEC ID: 70914PRT1	127.015000	993,647.50	1,041,523.00	1.06%	0.00	47,875.50
755,000.00 PETROBRAS INTERNATIONAL FINANC 5.875% 03/01/2018 DD 11/01/07 SEC ID: 71645WAM3	113.168000	764,765.55	854,418.40	0.87%	0.00	89,652.85
380,000.00 PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09 SEC ID: 72650RAU6	133.995000	466,792.94	509,181.00	0.52%	0.00	42,388.06
575,000.00 PRIDE INTERNATIONAL INC 6.875% 08/15/2020 DD 08/06/10 SEC ID: 74153QAH5	126.295000	688,700.83	726,196.25	0.74%	0.00	37,495.42

BNY MELLON

DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
590,000.00 PRIVATE COLLEGES & UNIVS AUTHG 5.000% 09/01/2041 DD 08/23/11 SEC ID: 74265LYF9	114.738000	630,966.46	676,954.20	0.69%	0.00	45,987.74
785,000.00 PRUDENTIAL FINANCIAL INC 4.500% 11/15/2020 DD 11/18/10 SEC ID: 74432QBP9	109.133000	773,001.98	856,694.05	0.87%	0.00	83,692.07
200,000.00 PUERTO RICO CMWLTH 5.000% 07/01/2041 DD 04/03/12 SEC ID: 74514LB89	99.238000	200,143.03	198,476.00	0.20%	0.00	-1,667.03
460,000.00 PUERTO RICO ELEC PWR AUTH PWR 5.000% 07/01/2042 DD 05/01/12 SEC ID: 74526QA28	102.176000	458,935.97	470,009.60	0.48%	0.00	11,073.63
275,000.00 QUEST DIAGNOSTICS INC 4.700% 04/01/2021 DD 03/24/11 SEC ID: 74834LAS9	112.664000	275,207.58	309,826.00	0.32%	0.00	34,618.42
160,000.00 QWEST CORP 6.750% 12/01/2021 DD 10/04/11 SEC ID: 74913GAX3	117.986000	155,481.04	188,777.60	0.19%	0.00	33,296.56
310,000.00 REGENCY CENTERS LP 5.875% 06/15/2017 DD 06/05/07 SEC ID: 75884RAQ6	114.923000	307,030.96	356,261.30	0.36%	0.00	49,230.34
165,000.00 REGENCY CENTERS LP 4.800% 04/15/2021 DD 10/07/10 SEC ID: 75884RAS2	108.334000	164,803.51	178,751.10	0.18%	0.00	13,947.59
169,000.00 RELIANCE STEEL & ALUMINUM CO 6.850% 11/15/2036 DD 11/20/06 SEC ID: 759509AB8	111.770000	114,449.28	188,891.30	0.19%	0.00	74,442.02

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***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 REPUBLIC SERVICES INC 5.250% 11/15/2021 DD 05/15/10 SEC ID: 760761AD8	118.465000	223,491.94	236,930.00	0.24%	0.00	13,438.06
160,000.00 RIO TINTO FINANCE USA PLC 1.625% 08/21/2017 DD 08/21/12 SEC ID: 76720AAE6	100.042000	159,128.27	160,067.20	0.16%	0.00	938.93
125,000.00 SVB FINANCIAL GROUP 5.375% 09/15/2020 DD 09/20/10 SEC ID: 78486QAC5	109.992000	124,262.86	137,490.00	0.14%	0.00	13,227.14
1,490,000.00 SOUTH CAROLINA ST 5.000% 06/01/2020 DD 04/01/10 SEC ID: 83710D3Z9	126.501000	1,688,708.39	1,884,864.90	1.92%	0.00	196,156.51
185,000.00 STANLEY BLACK & DECKER INC 3.400% 12/01/2021 DD 11/22/11 SEC ID: 854502AC5	104.236000	184,823.95	192,836.60	0.20%	0.00	8,012.65
485,000.00 SUNTRUST BANKS INC 3.500% 01/20/2017 DD 11/01/11 SEC ID: 867914BE2	106.110000	484,491.36	514,633.50	0.52%	0.00	30,142.14
35,000.00 SYMANTEC CORP 4.200% 09/15/2020 DD 09/16/10 SEC ID: 871503AH1	104.065000	34,886.74	36,422.75	0.04%	0.00	1,536.01
570,000.00 TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09 SEC ID: 872456AA6	104.500000	577,748.64	595,650.00	0.61%	0.00	17,901.36
190,000.00 TECK RESOURCES LTD 4.750% 01/15/2022 DD 07/05/11 SEC ID: 878742AV7	107.484000	197,433.88	204,219.60	0.21%	0.00	6,785.72

BNY MELLON

DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
535,000.00 TECK RESOURCES LTD 3.750% 02/01/2023 DD 08/08/12 SEC ID: 878742AY1	98.205000	525,666.13	525,396.75	0.54%	0.00	-269.38
295,000.00 TELEFONICA EMISIONES SAU 5.462% 02/16/2021 DD 02/16/11 SEC ID: 87938WAP8	92.000000	278,900.32	271,400.00	0.28%	0.00	-7,500.32
250,000.00 TENNESSEE ST 5.000% 08/01/2022 DD 03/15/12 SEC ID: 880541SP3	129.079000	317,120.54	322,697.50	0.33%	0.00	5,576.96
105,000.00 THERMO FISHER SCIENTIFIC INC 1.850% 01/15/2018 DD 08/22/12 SEC ID: 883556BB7	101.609000	104,984.33	106,689.45	0.11%	0.00	1,705.12
155,000.00 THERMO FISHER SCIENTIFIC INC 3.150% 01/15/2023 DD 08/22/12 SEC ID: 883556BC5	102.657000	154,188.08	159,118.35	0.16%	0.00	4,930.27
75,000.00 TIME WARNER INC 3.400% 06/15/2022 DD 06/13/12 SEC ID: 887317AQ8	105.167000	74,894.74	78,875.25	0.08%	0.00	3,980.51
240,000.00 TIME WARNER CABLE INC 8.250% 04/01/2019 DD 03/26/09 SEC ID: 88732JAS7	133.473000	277,512.89	320,335.20	0.33%	0.00	42,822.31
460,000.00 TIME WARNER CABLE INC 4.125% 02/15/2021 DD 11/15/10 SEC ID: 88732JAX6	109.883000	443,020.90	505,461.80	0.52%	0.00	62,440.90
155,000.00 TIME WARNER CABLE INC 4.000% 09/01/2021 DD 09/12/11 SEC ID: 88732JBA5	109.458000	157,546.04	169,659.90	0.17%	0.00	12,113.86

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***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
565,000.00 TRANSOCEAN INC 6.375% 12/15/2021 DD 12/05/11 SEC ID: 893830BB4	120.467000	570,787.71	680,638.55	0.69%	0.00	109,850.84
1,680,000.00 U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11 SEC ID: 912810QT8	109.594000	1,687,913.73	1,841,179.20	1.88%	0.00	153,265.47
2,115,000.00 U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12 SEC ID: 912810QU5	109.484000	2,263,404.10	2,315,586.60	2.36%	0.00	52,182.50
1,025,000.00 U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12 SEC ID: 912810QW1	106.797000	1,076,355.50	1,094,669.25	1.12%	0.00	18,313.75
40,000.00 U S TREASURY NOTE 3.375% 11/15/2019 DD 11/15/09 SEC ID: 912828LY4	116.352000	44,602.68	46,540.80	0.05%	0.00	1,938.12
235,000.00 U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	118.875000	242,537.37	279,356.25	0.28%	0.00	36,818.88
840,000.00 U S TREASURY NOTE 2.000% 02/15/2022 DD 02/15/12 SEC ID: 912828SF8	104.594000	842,711.65	878,589.60	0.90%	0.00	35,877.95
330,000.00 U S TREASURY NOTE 1.625% 08/15/2022 DD 08/15/12 SEC ID: 912828TJ9	100.578000	323,914.78	331,907.40	0.34%	0.00	7,992.62
165,000.00 UNITED TECHNOLOGIES CORP 3.100% 06/01/2022 DD 06/01/12 SEC ID: 913017BV0	106.383000	164,875.71	175,531.95	0.18%	0.00	10,656.24

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***DELAWARE - MONTI* - NSNF09223102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
550,000.00 USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06 SEC ID: 91731KAA8	85.220000	405,626.68	468,710.00	0.48%	0.00	63,083.32
68,925.70 WAMU MORTGAGE PASS THR AR9 1A7 VAR RT 09/25/2033 DD 08/01/03 SEC ID: 92922FBW7	102.295000	69,090.75	70,507.54	0.07%	0.00	1,416.79
460,000.00 WACHOVIA BANK NA 5.600% 03/15/2016 DD 03/09/06 SEC ID: 92976GAE1	111.622000	489,640.09	513,461.20	0.52%	0.00	23,821.11
255,000.00 WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06 SEC ID: 929903CH3	115.140000	260,189.01	293,607.00	0.30%	0.00	33,417.99
180,000.00 WACHOVIA CORP VAR RT 10/15/2016 DD 10/23/06 SEC ID: 929903CJ9	95.800000	171,164.61	172,440.00	0.18%	0.00	1,275.39
880,000.00 WASHINGTON ST 5.000% 06/01/2041 DD 10/31/11 SEC ID: 93974CG87	113.883000	932,068.98	1,002,170.40	1.02%	0.00	70,101.42
460,000.00 WEATHERFORD INTERNATIONAL LTD/ 9.625% 03/01/2019 DD 01/08/09 SEC ID: 947075AF4	130.774000	530,463.02	601,560.40	0.61%	0.00	71,097.38
155,000.00 WELLPOINT INC 3.125% 05/15/2022 DD 05/07/12 SEC ID: 94973VAX5	99.607000	154,228.20	154,390.85	0.16%	0.00	162.65
100,000.00 WELLPOINT INC 4.625% 05/15/2042 DD 05/07/12 SEC ID: 94973VAY3	99.640000	99,287.61	99,640.00	0.10%	0.00	352.39

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DELAWARE - MONTI - NSNF09223102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
185,000.00 WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12 SEC ID: 94974BFC9	106.564000	184,613.25	197,143.40	0.20%	0.00	12,530.15
500,000.00 WEST VA ECONOMIC DEV AUTH EXCE 6.070% 07/01/2026 DD 01/28/04 SEC ID: 95648XAN5	121.764000	500,000.00	608,820.00	0.62%	0.00	108,820.00
165,000.00 WESTERN UNION CO/THE 3.650% 08/22/2018 DD 08/22/11 SEC ID: 959802AP4	110.734000	168,063.50	182,711.10	0.19%	0.00	14,647.60
660,000.00 WILLIAMS PARTNERS LP 4.000% 11/15/2021 DD 11/17/11 SEC ID: 96950FAH7	106.965000	661,001.81	705,969.00	0.72%	0.00	44,967.19
125,000.00 XEROX CORP 6.350% 05/15/2018 DD 04/28/08 SEC ID: 984121BW2	117.083000	143,880.75	146,353.75	0.15%	0.00	2,473.00
385,000.00 XEROX CORP 4.500% 05/15/2021 DD 05/18/11 SEC ID: 984121CD3	105.045000	389,233.01	404,423.25	0.41%	0.00	15,190.24
570,000.00 YALE UNIVERSITY 2.900% 10/15/2014 DD 11/10/09 SEC ID: 98458PAB1	105.185000	569,487.76	599,554.50	0.61%	0.00	30,066.74
430,000.00 ZIMMER HOLDINGS INC 3.375% 11/30/2021 DD 11/10/11 SEC ID: 98956PAC6	105.009000	429,284.02	451,538.70	0.46%	0.00	22,254.68
235,000.00 ZIONS BANCORPORATION 7.750% 09/23/2014 DD 09/23/09 SEC ID: 989701AX5	109.240000	253,402.93	256,714.00	0.26%	0.00	3,311.07

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***DELAWARE - MONTI* - NSNF09223102**

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 (94.38%)		**86,687,493.70**	**92,538,289.28**	**94.38%**	**0.00**	**5,850,795.58**
PREFERRED SECURITIES						
405,000.00 PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08 SEC ID: 693475AJ4	102.691000	347,518.15	415,898.55	0.42%	0.00	68,380.40
TOTAL U.S. DOLLAR (100.00%)		**92,125,759.64**	**98,044,935.62**	**100.00%**	**0.00**	**5,919,175.98**
TOTAL BASE INVESTMENTS		**92,125,759.64**	**98,044,935.62**	**100.00%**	**0.00**	**5,919,175.98**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***CASH - MONTI* - NSNF09226002**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
858,771.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	858,771.07	858,771.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**858,771.07**	**858,771.07**	**100.00%**	**0.00**	**0.00**

BNY MELLON

PARA US - MONTI - NSNF09226102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	1,696.50	1,696.50	0.00%	0.00	0.00
255,980.98 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	255,980.98	255,980.98	0.21%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.21%)		**257,677.48**	**257,677.48**	**0.21%**	**0.00**	**0.00**
PREFERRED SECURITIES						
3.00 ORCHARD SUPPLY HARDWARE PFD SER A SEC ID: 685691503	1.750000	2.04	5.25	0.00%	0.00	3.21
EQUITY						
461.00 AIRCASTLE LTD SHS SEC ID: G0129K104	11.420000	5,628.81	5,264.62	0.00%	0.00	-364.19
758.00 ALKERMES PLC SEC ID: G01767105	18.350000	12,507.00	13,909.30	0.01%	0.00	1,402.30
721.00 ALTERRA CAPITAL HOLDINGS LTD SEC ID: G0229R108	22.970000	15,674.54	16,561.37	0.01%	0.00	886.83
1,344.00 AMDOCS LTD COM SEC ID: G02602103	32.240000	37,891.64	43,330.56	0.04%	0.00	5,438.92
273.00 AMERICAN SAFETY INS HLDGS LTD COM SEC ID: G02995101	17.230000	5,146.05	4,703.79	0.00%	0.00	-442.26
2,464.00 AON CORP SEC ID: G0408V102	51.960000	120,760.64	128,029.44	0.11%	0.00	7,268.80

BNY MELLON

PARA US - MONTI - NSNF09226102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,358.00 ARCH CAPITAL GROUP LTD SHS SEC ID: G0450A105	39.910000	34,883.20	54,197.78	0.04%	0.00	19,314.58
218.00 ARGO GROUP INTERNATIONAL HOLDINGS LTD COM SEC ID: G0464B107	29.560000	6,193.38	6,444.08	0.01%	0.00	250.70
562.00 ASPEN INSURANCE HOLDINGS LIMITED SHS SEC ID: G05384105	29.080000	13,965.70	16,342.96	0.01%	0.00	2,377.26
1,966.00 ASSURED GUARANTY LTD SHS SEC ID: G0585R106	13.200000	26,934.20	25,951.20	0.02%	0.00	-983.00
1,028.00 AXIS CAPITAL HLDGS LTD SHS SEC ID: G0692U109	34.070000	32,054.41	35,023.96	0.03%	0.00	2,969.55
598.00 ENERGY XXI BERMUDA LTD SEC ID: G10082140	32.890000	18,837.00	19,668.22	0.02%	0.00	831.22
4,744.00 ACCENTURE PLC SEC ID: G1151C101	61.600000	194,896.57	292,230.40	0.24%	0.00	97,333.83
1,137.00 BUNGE LIMITED COM SEC ID: G16962105	63.650000	70,353.28	72,370.05	0.06%	0.00	2,016.77
55.00 CENTRAL EUROPEAN MEDIA ENT-A SEC ID: G20045202	5.600000	429.00	308.00	0.00%	0.00	-121.00
1,209.00 COOPER INDUSTRIES PLC SEC ID: G24140108	73.150000	66,151.21	88,438.35	0.07%	0.00	22,287.14
4,344.00 COVIDIEN PLC SEC ID: G2554F113	56.050000	186,649.67	243,481.20	0.20%	0.00	56,831.53

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,430.00 DELPHI AUTOMOTIVE PLC SEC ID: G27823106	30.290000	40,208.51	43,314.70	0.04%	0.00	3,106.19
538.00 ENDURANCE SPECIALTY HLDGS LTD SHS SEC ID: G30397106	37.810000	19,787.64	20,341.78	0.02%	0.00	554.14
50.00 ENSTAR GROUP LIMITED SHS SEC ID: G3075P101	92.460000	5,024.00	4,623.00	0.00%	0.00	-401.00
364.00 EVEREST RE GROUP INC COM SEC ID: G3223R108	103.660000	29,388.06	37,732.24	0.03%	0.00	8,344.18
189.00 FRESH DEL MONTE PRODUCE SEC ID: G36738105	24.700000	4,887.54	4,668.30	0.00%	0.00	-219.24
3,425.00 FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	8.484820	29,060.51	29,060.51	0.02%	0.00	0.00
1,001.00 GENPACT LTD SEC ID: G3922B107	18.250000	16,366.35	18,268.25	0.02%	0.00	1,901.90
234.00 GLOBAL INDEMNITY PLC SEC ID: G39319101	20.170000	5,023.98	4,719.78	0.00%	0.00	-304.20
222.00 GREENLIGHT CAPITAL RE LTD CL A SEC ID: G4095J109	24.280000	5,692.08	5,390.16	0.00%	0.00	-301.92
245.00 HELEN OF TROY LTD NEW SEC ID: G4388N106	31.440000	7,935.55	7,702.80	0.01%	0.00	-232.75
866.00 HERBALIFE LTD SEC ID: G4412G101	48.390000	20,641.11	41,905.74	0.03%	0.00	21,264.63

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,645.00 INGERSOLL-RAND PUBLIC LIMITED COMPANY SEC ID: G47791101	46.760000	96,892.93	123,680.20	0.10%	0.00	26,787.27
4,408.00 INVESCO LTD SEC ID: G491BT108	23.680000	114,008.56	104,381.44	0.09%	0.00	-9,627.12
160.00 JAZZ PHARMACEUTICALS PLC SEC ID: G50871105	45.510000	7,440.00	7,281.60	0.01%	0.00	-158.40
3,034.00 MARVELL TECHNOLOGY GROUP LTD SHS SEC ID: G5876H105	10.160000	43,386.20	30,825.44	0.03%	0.00	-12,560.76
230.00 MICHAEL KORS HOLDINGS LTD SEC ID: G60754101	53.950000	9,685.30	12,408.50	0.01%	0.00	2,723.20
495.00 MONTPELIER RE HOLDINGS LTD CDT SHS SEC ID: G62185106	21.560000	8,533.80	10,672.20	0.01%	0.00	2,138.40
2,471.00 NABORS INDUSTRIES LTD SHS SEC ID: G6359F103	14.770000	73,330.14	36,496.67	0.03%	0.00	-36,833.47
388.00 ONEBEACON INSURANCE GROUP LTD CL A SEC ID: G67742109	12.910000	4,904.32	5,009.08	0.00%	0.00	104.76
757.00 ORIENT EXPRESS HOTELS LTD CL A SHS SEC ID: G67743107	8.790000	7,607.85	6,654.03	0.01%	0.00	-953.82
536.00 PARTNERRE HLDGS LTD BERMUDA COM SEC ID: G6852T105	73.400000	36,067.44	39,342.40	0.03%	0.00	3,274.96

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
296.00 PLATINUM UNDERWRITERS HLDGS LTD SHS SEC ID: G7127P100	39.740000	9,528.24	11,763.04	0.01%	0.00	2,234.80
479.00 RENAISSANCE RE HOLDINGS LTD SEC ID: G7496G103	77.250000	27,264.68	37,002.75	0.03%	0.00	9,738.07
1,012.00 ROWAN COS PLC SEC ID: G7665A101	35.180000	35,126.52	35,602.16	0.03%	0.00	475.64
301.00 SEACUBE CONTAINER LEASING LTD SEC ID: G79978105	19.100000	5,068.84	5,749.10	0.00%	0.00	680.26
750.00 SIGNET JEWELERS LIMITED SHS SEC ID: G81276100	45.860000	24,075.00	34,395.00	0.03%	0.00	10,320.00
433.00 UTI WORLDWIDE INC SHS SEC ID: G87210103	13.730000	8,369.89	5,945.09	0.00%	0.00	-2,424.80
841.00 VALIDUS HOLDINGS LTD COM SHS SEC ID: G9319H102	33.510000	20,974.54	28,181.91	0.02%	0.00	7,207.37
996.00 WARNER CHILCOTT PLC CLASS A SEC ID: G94368100	13.620000	22,386.06	13,565.52	0.01%	0.00	-8,820.54
290.00 GOLAR LNG LIMITED SHS SEC ID: G9456A100	39.120000	9,340.90	11,344.80	0.01%	0.00	2,003.90
54.00 WHITE MOUNTAINS INS GRP INC SEC ID: G9618E107	520.340000	21,762.54	28,098.36	0.02%	0.00	6,335.82
531.00 XYRATEX LTD COM SEC ID: G98268108	11.060000	5,219.73	5,872.86	0.00%	0.00	653.13

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,691.00 XL GROUP PLC SEC ID: G98290102	23.120000	34,783.87	39,095.92	0.03%	0.00	4,312.05
2,602.00 ACE LIMITED SHS SEC ID: H0023R105	73.730000	147,688.73	191,845.46	0.16%	0.00	44,156.73
614.00 ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG SEC ID: H01531104	78.530000	27,243.18	48,217.42	0.04%	0.00	20,974.24
1,254.00 WEATHERFORD INTERNATIONL LTD REG SEC ID: H27013103	11.760000	18,037.79	14,747.04	0.01%	0.00	-3,290.75
666.00 GARMIN LTD SEC ID: H2906T109	40.350000	24,640.62	26,873.10	0.02%	0.00	2,232.48
3,810.00 TYCO INTERNATIONAL LTD SHS SEC ID: H89128104	56.380000	146,392.05	214,807.80	0.18%	0.00	68,415.75
602.00 FLAGSTONE REINSURANCE HLDG SA SEC ID: L3466T104	8.540000	4,918.34	5,141.08	0.00%	0.00	222.74
526.00 MAJICJACK VOCALTEC LTD SEC ID: M6787E101	24.670000	10,320.12	12,976.42	0.01%	0.00	2,656.30
565.00 CNH GLOBAL NV SHS NEW SEC ID: N20935206	39.580000	14,068.61	22,362.70	0.02%	0.00	8,294.09
219.00 CORE LABORATORIES N V SEC ID: N22717107	122.190000	23,851.61	26,759.61	0.02%	0.00	2,908.00
2,488.00 LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	48.840000	93,791.38	121,513.92	0.10%	0.00	27,722.54

BNY MELLON

PARA US - MONTI - NSNF09226102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
640.00 NIELSEN HOLDINGS N.V. SEC ID: N63218106	28.040000	19,187.20	17,945.60	0.01%	0.00	-1,241.60
119.00 ORTHOFIX INTERNATIONAL NV SEC ID: N6748L102	42.320000	4,971.82	5,036.08	0.00%	0.00	64.26
1,857.00 QIAGEN N V SEC ID: N72482107	17.740000	35,148.74	32,943.18	0.03%	0.00	-2,205.56
449.00 VISTAPRINT NV SEC ID: N93540107	36.070000	19,648.24	16,195.43	0.01%	0.00	-3,452.81
1,227.00 BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SEC ID: P16994132	21.060000	20,822.19	25,840.62	0.02%	0.00	5,018.43
172.00 COPA HOLDINGS S A CL A SEC ID: P31076105	77.630000	11,219.56	13,352.36	0.01%	0.00	2,132.80
1,033.00 ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	27.020000	32,064.18	27,911.66	0.02%	0.00	-4,152.52
1,197.00 AVAGO TECHNOLOGIES LTD SEC ID: Y0486S104	36.570000	37,063.02	43,774.29	0.04%	0.00	6,711.27
331.00 TEEKAY CORPORATION COM SEC ID: Y8564W103	29.580000	10,042.54	9,790.98	0.01%	0.00	-251.56
209.00 AAON INC SEC ID: 000360206	18.400000	4,773.56	3,845.60	0.00%	0.00	-927.96
1,097.00 ACCO BRANDS CORP SEC ID: 00081T108	6.590000	9,127.74	7,229.23	0.01%	0.00	-1,898.51

Northern States Power Company

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
422.00 ABM INDUSTRIES INC SEC ID: 000957100	20.220000	9,646.92	8,532.84	0.01%	0.00	-1,114.08
4,001.00 AFLAC INC SEC ID: 001055102	46.180000	183,865.96	184,766.18	0.15%	0.00	900.22
663.00 AGCO CORP SEC ID: 001084102	42.090000	25,026.16	27,905.67	0.02%	0.00	2,879.51
698.00 AGL RESOURCES INC SEC ID: 001204106	39.650000	27,672.25	27,675.70	0.02%	0.00	3.45
6,052.00 AES CORP/THE SEC ID: 00130H105	11.390000	118,683.87	68,932.28	0.06%	0.00	-49,751.59
2,036.00 AK STEEL HOLDING CORP SEC ID: 001547108	5.220000	17,550.32	10,627.92	0.01%	0.00	-6,922.40
299.00 AMAG PHARMACEUTICALS INC SEC ID: 00163U106	14.790000	5,142.80	4,422.21	0.00%	0.00	-720.59
442.00 AMC NETWORKS INC SEC ID: 00164V103	39.340000	14,381.71	17,388.28	0.01%	0.00	3,006.57
850.00 AOL INC SEC ID: 00184X105	33.670000	16,626.00	28,619.50	0.02%	0.00	11,993.50
45,539.00 AT&T INC SEC ID: 00206R102	36.640000	1,464,878.92	1,668,548.96	1.38%	0.00	203,670.04
264.00 ATMI INC SEC ID: 00207R101	18.910000	5,047.68	4,992.24	0.00%	0.00	-55.44

Northern States Power Company

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
342.00 AVX CORP SEC ID: 002444107	10.240000	4,989.78	3,502.08	0.00%	0.00	-1,487.70
2,558.00 AXT INC SEC ID: 00246W103	3.350000	10,027.36	8,569.30	0.01%	0.00	-1,458.06
236.00 AZZ INC SEC ID: 002474104	31.760000	5,133.00	7,495.36	0.01%	0.00	2,362.36
636.00 AARON'S INC SEC ID: 002535300	29.870000	17,178.36	18,997.32	0.02%	0.00	1,818.96
12,144.00 ABBOTT LABORATORIES SEC ID: 002824100	65.540000	594,122.86	795,917.76	0.66%	0.00	201,794.90
698.00 ABERCROMBIE & FITCH CO SEC ID: 002896207	35.990000	49,147.93	25,121.02	0.02%	0.00	-24,026.91
303.00 ABIOMED INC SEC ID: 003654100	22.330000	4,878.30	6,765.99	0.01%	0.00	1,887.69
1,520.00 ABRAXAS PETROLEUM CORP SEC ID: 003830106	2.030000	4,924.80	3,085.60	0.00%	0.00	-1,839.20
340.00 ACACIA RESEARCH - ACACIA TECHN SEC ID: 003881307	26.340000	11,512.40	8,955.60	0.01%	0.00	-2,556.80
321.00 ACADIA REALTY TRUST SEC ID: 004239109	24.900000	6,480.99	7,992.90	0.01%	0.00	1,511.91
164.00 ACI WORLDWIDE INC SEC ID: 004498101	43.380000	5,180.76	7,114.32	0.01%	0.00	1,933.56

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
365.00 ACME PACKET INC SEC ID: 004764106	19.090000	9,847.70	6,967.85	0.01%	0.00	-2,879.85
3,365.00 ACTIVISION BLIZZARD INC SEC ID: 00507V109	11.760000	39,456.49	39,572.40	0.03%	0.00	115.91
546.00 ACTUANT CORP SEC ID: 00508X203	28.120000	14,081.34	15,353.52	0.01%	0.00	1,272.18
345.00 ACUITY BRANDS INC SEC ID: 00508Y102	64.160000	18,864.60	22,135.20	0.02%	0.00	3,270.60
645.00 ACXIOM CORP SEC ID: 005125109	17.060000	7,759.35	11,003.70	0.01%	0.00	3,244.35
4,222.00 ADOBE SYSTEMS INC SEC ID: 00724F101	31.270000	160,835.83	132,021.94	0.11%	0.00	-28,813.89
514.00 ADTRAN INC SEC ID: 00738A106	20.290000	19,624.52	10,429.06	0.01%	0.00	-9,195.46
299.00 ADVANCE AUTO PARTS INC SEC ID: 00751Y106	71.120000	20,081.49	21,264.88	0.02%	0.00	1,183.39
190.00 ADVISORY BOARD CO/THE SEC ID: 00762W107	44.330000	5,176.55	8,422.70	0.01%	0.00	3,246.15
888.00 AECOM TECHNOLOGY CORP SEC ID: 00766T100	19.390000	25,465.52	17,218.32	0.01%	0.00	-8,247.20
264.00 AEGION CORP SEC ID: 00770F104	19.520000	5,084.64	5,153.28	0.00%	0.00	68.64

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
642.00 AEROPOSTALE INC SEC ID: 007865108	13.930000	11,016.72	8,943.06	0.01%	0.00	-2,073.66
5,994.00 ADVANCED MICRO DEVICES INC SEC ID: 007903107	3.720000	37,854.51	22,297.68	0.02%	0.00	-15,556.83
3,161.00 AETNA INC SEC ID: 00817Y108	38.410000	124,025.31	121,414.01	0.10%	0.00	-2,611.30
254.00 AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	117.620000	20,642.58	29,875.48	0.02%	0.00	9,232.90
757.00 AFFYMAX INC SEC ID: 00826A109	17.690000	5,276.29	13,391.33	0.01%	0.00	8,115.04
2,766.00 AGILENT TECHNOLOGIES INC SEC ID: 00846U101	37.160000	85,909.99	102,784.56	0.09%	0.00	16,874.57
277.00 AIR LEASE CORP SEC ID: 00912X302	20.620000	6,612.88	5,711.74	0.00%	0.00	-901.14
71.00 AIR METHODS CORP SEC ID: 009128307	116.540000	5,201.46	8,274.34	0.01%	0.00	3,072.88
1,788.00 AIR PRODUCTS & CHEMICALS INC SEC ID: 009158106	82.580000	120,443.55	147,653.04	0.12%	0.00	27,209.49
770.00 AIR TRANSPORT SERVICES GROUP I SEC ID: 00922R105	4.650000	4,858.70	3,580.50	0.00%	0.00	-1,278.20
716.00 AIRGAS INC SEC ID: 009363102	83.070000	36,398.64	59,478.12	0.05%	0.00	23,079.48

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,484.00 AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	37.510000	50,003.25	55,664.84	0.05%	0.00	5,661.59
644.00 ALASKA AIR GROUP INC SEC ID: 011659109	33.550000	21,574.00	21,606.20	0.02%	0.00	32.20
220.00 ALBANY INTERNATIONAL CORP SEC ID: 012348108	21.120000	5,442.80	4,646.40	0.00%	0.00	-796.40
630.00 ALBEMARLE CORP SEC ID: 012653101	54.730000	41,674.50	34,479.90	0.03%	0.00	-7,194.60
3,400.00 ALCOA INC SEC ID: 013817101	8.560000	76,933.69	29,104.00	0.02%	0.00	-47,829.69
651.00 ALERE INC SEC ID: 01449J105	18.780000	24,937.66	12,225.78	0.01%	0.00	-12,711.88
331.00 ALEXANDER & BALDWIN INC SEC ID: 014491104	29.620000	6,971.79	9,804.22	0.01%	0.00	2,832.43
585.00 ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	73.900000	40,491.22	43,231.50	0.04%	0.00	2,740.28
1,461.00 ALEXION PHARMACEUTICALS INC SEC ID: 015351109	107.210000	51,649.92	156,633.81	0.13%	0.00	104,983.89
488.00 ALIGN TECHNOLOGY INC SEC ID: 016255101	33.950000	10,784.80	16,567.60	0.01%	0.00	5,782.80
95.00 ALLEGHANY CORP SEC ID: 017175100	337.150000	26,568.30	32,029.25	0.03%	0.00	5,460.95

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
683.00 ALLEGHENY TECHNOLOGIES INC SEC ID: 01741R102	29.640000	46,942.55	20,244.12	0.02%	0.00	-26,698.43
324.00 ALLEGIANT TRAVEL CO SEC ID: 01748X102	66.240000	15,789.70	21,461.76	0.02%	0.00	5,672.06
2,423.00 ALLERGAN INC/UNITED STATES SEC ID: 018490102	86.130000	137,601.45	208,692.99	0.17%	0.00	71,091.54
243.00 ALLETE INC SEC ID: 018522300	41.560000	9,907.11	10,099.08	0.01%	0.00	191.97
504.00 ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	137.650000	33,637.24	69,375.60	0.06%	0.00	35,738.36
357.00 ALLIANT ENERGY CORP SEC ID: 018802108	44.080000	14,912.99	15,736.56	0.01%	0.00	823.57
297.00 ALLIANT TECHSYSTEMS INC SEC ID: 018804104	48.990000	24,033.24	14,550.03	0.01%	0.00	-9,483.21
557.00 ALLIED NEVADA GOLD CORP SEC ID: 019344100	32.580000	18,553.67	18,147.06	0.02%	0.00	-406.61
963.00 ALLSCRIPTS HEALTHCARE SOLUTION SEC ID: 01988P108	10.500000	18,017.73	10,111.50	0.01%	0.00	-7,906.23
2,517.00 ALLSTATE CORP/THE SEC ID: 020002101	37.280000	69,276.29	93,833.76	0.08%	0.00	24,557.47
551.00 ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	18.290000	4,953.49	10,077.79	0.01%	0.00	5,124.30

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,798.00 ALTERA CORP SEC ID: 021441100	37.330000	51,952.15	104,449.34	0.09%	0.00	52,497.19
214.00 ALTRA HOLDINGS INC SEC ID: 02208R106	18.410000	5,020.44	3,939.74	0.00%	0.00	-1,080.70
15,629.00 ALTRIA GROUP INC SEC ID: 02209S103	33.960000	266,784.13	530,760.84	0.44%	0.00	263,976.71
2,861.00 AMAZON.COM INC SEC ID: 023135106	248.270000	121,797.56	710,300.47	0.59%	0.00	588,502.91
140.00 AMCOL INTERNATIONAL CORP SEC ID: 02341W103	30.070000	5,010.60	4,209.80	0.00%	0.00	-800.80
69.00 AMERCO INC SEC ID: 023586100	93.050000	6,606.06	6,420.45	0.01%	0.00	-185.61
141.00 AMEREN CORP SEC ID: 023608102	32.720000	7,500.62	4,613.52	0.00%	0.00	-2,887.10
363.00 AMERESCO INC SEC ID: 02361E108	12.010000	5,092.89	4,359.63	0.00%	0.00	-733.26
227.00 AMERICAN ASSETS TRUST INC SEC ID: 024013104	27.260000	5,077.99	6,188.02	0.01%	0.00	1,110.03
531.00 AMERICAN AXLE & MANUFACTURING SEC ID: 024061103	11.170000	5,809.14	5,931.27	0.00%	0.00	122.13
540.00 AMERICAN CAMPUS COMMUNITIES IN SEC ID: 024835100	46.620000	18,694.80	25,174.80	0.02%	0.00	6,480.00

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,434.00 AMERICAN CAPITAL AGENCY CORP SEC ID: 02503X105	34.840000	41,758.46	49,960.56	0.04%	0.00	8,202.10
3,925.00 AMERICAN CAPITAL LTD SEC ID: 02503Y103	10.990000	35,913.75	43,135.75	0.04%	0.00	7,222.00
1,549.00 AMERICAN EAGLE OUTFITTERS INC SEC ID: 02553E106	22.240000	19,517.40	34,449.76	0.03%	0.00	14,932.36
3,951.00 AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	42.990000	146,630.81	169,853.49	0.14%	0.00	23,222.68
473.00 AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	11.560000	5,832.09	5,467.88	0.00%	0.00	-364.21
7,633.00 AMERICAN EXPRESS CO SEC ID: 025816109	58.300000	414,812.27	445,003.90	0.37%	0.00	30,191.63
846.00 AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	37.560000	24,968.34	31,775.76	0.03%	0.00	6,807.42
322.00 AMERICAN GREETINGS CORP SEC ID: 026375105	14.390000	7,634.62	4,633.58	0.00%	0.00	-3,001.04
4,443.00 AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	34.330000	129,417.63	152,528.19	0.13%	0.00	23,110.56
1,234.00 AMERICAN REALTY CAPITAL TRUST SEC ID: 02917L101	11.800000	13,561.66	14,561.20	0.01%	0.00	999.54
3,153.00 AMERICAN TOWER CORP SEC ID: 03027X100	70.400000	140,014.96	221,971.20	0.18%	0.00	81,956.24

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,394.00 AMERICAN WATER WORKS CO INC SEC ID: 030420103	36.870000	40,774.50	51,396.78	0.04%	0.00	10,622.28
327.00 GENTHERM INCORPORATED SEC ID: 03070L300	11.870000	5,310.48	3,881.49	0.00%	0.00	-1,428.99
257.00 AMERISTAR CASINOS INC SEC ID: 03070Q101	16.850000	5,828.76	4,330.45	0.00%	0.00	-1,498.31
225.00 AMERISAFE INC SEC ID: 03071H100	25.140000	4,995.00	5,656.50	0.00%	0.00	661.50
2,178.00 AMERISOURCEBERGEN CORP SEC ID: 03073E105	38.520000	47,879.27	83,896.56	0.07%	0.00	36,017.29
349.00 AMERIGROUP CORP SEC ID: 03073T102	90.920000	22,458.15	31,731.08	0.03%	0.00	9,272.93
1,719.00 AMERIPRISE FINANCIAL INC SEC ID: 03076C106	54.910000	80,355.51	94,390.29	0.08%	0.00	14,034.78
572.00 AMERIS BANCORP SEC ID: 03076K108	11.870000	5,119.40	6,789.64	0.01%	0.00	1,670.24
1,918.00 AMETEK INC SEC ID: 031100100	34.310000	52,845.48	65,806.58	0.05%	0.00	12,961.10
6,692.00 AMGEN INC SEC ID: 031162100	83.920000	369,330.47	561,592.64	0.47%	0.00	192,262.17
858.00 AMKOR TECHNOLOGY INC SEC ID: 031652100	4.690000	5,130.84	4,024.02	0.00%	0.00	-1,106.82

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
216.00 AMPCO-PITTSBURGH CORP SEC ID: 032037103	16.860000	5,022.00	3,641.76	0.00%	0.00	-1,380.24
1,400.00 AMPHENOL CORP SEC ID: 032095101	60.870000	45,766.56	85,218.00	0.07%	0.00	39,451.44
194.00 AMSURG CORP SEC ID: 03232P405	29.410000	4,974.16	5,705.54	0.00%	0.00	731.38
248.60 AMTRUST FINANCIAL SERVICES INC SEC ID: 032359309	26.070000	4,985.56	6,481.00	0.01%	0.00	1,495.44
4,056.00 ANADARKO PETROLEUM CORP SEC ID: 032511107	69.270000	182,656.02	280,959.12	0.23%	0.00	98,303.10
1,678.00 ANADIGICS INC SEC ID: 032515108	1.170000	5,252.14	1,963.26	0.00%	0.00	-3,288.88
2,330.00 ANALOG DEVICES INC SEC ID: 032654105	39.740000	89,705.20	92,594.20	0.08%	0.00	2,889.00
365.00 ANCESTRY.COM INC SEC ID: 032803108	31.080000	9,741.85	11,344.20	0.01%	0.00	1,602.35
125.00 ANDERSONS INC/THE SEC ID: 034164103	40.170000	4,978.75	5,021.25	0.00%	0.00	42.50
231.00 ANIXTER INTERNATIONAL INC SEC ID: 035290105	60.130000	14,125.65	13,890.03	0.01%	0.00	-235.62
414.00 ANN INC SEC ID: 035623107	35.580000	10,780.56	14,730.12	0.01%	0.00	3,949.56

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
6,464.00 ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	17.310000	117,271.02	111,891.84	0.09%	0.00	-5,379.18
730.00 ANSYS INC SEC ID: 03662Q105	69.700000	34,079.88	50,881.00	0.04%	0.00	16,801.12
674.00 ANWORTH MORTGAGE ASSET CORP SEC ID: 037347101	6.860000	5,021.30	4,623.64	0.00%	0.00	-397.66
2,948.00 APACHE CORP SEC ID: 037411105	85.750000	210,818.86	252,791.00	0.21%	0.00	41,972.14
1,011.00 APARTMENT INVESTMENT & MANAGEM SEC ID: 03748R101	26.480000	25,289.01	26,771.28	0.02%	0.00	1,482.27
859.00 APOLLO GROUP INC SEC ID: 037604105	26.850000	46,297.86	23,064.15	0.02%	0.00	-23,233.71
1,557.00 APOLLO INVESTMENT CORP SEC ID: 03761U106	8.020000	15,134.04	12,487.14	0.01%	0.00	-2,646.90
307.00 APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	17.520000	5,059.36	5,378.64	0.00%	0.00	319.28
7,209.00 APPLE INC SEC ID: 037833100	665.240000	636,300.01	4,795,715.16	3.98%	0.00	4,159,415.15
337.00 APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	40.680000	11,522.03	13,709.16	0.01%	0.00	2,187.13
604.00 APPLIED MICRO CIRCUITS CORP SEC ID: 03822W406	5.110000	5,176.28	3,086.44	0.00%	0.00	-2,089.84

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
9,469.00 APPLIED MATERIALS INC SEC ID: 038222105	11.690000	167,213.01	110,692.61	0.09%	0.00	-56,520.40
535.00 APTARGROUP INC SEC ID: 038336103	50.650000	27,081.70	27,097.75	0.02%	0.00	16.05
226.00 APPROACH RESOURCES INC SEC ID: 03834A103	28.740000	4,922.28	6,495.24	0.01%	0.00	1,572.96
3,108.00 AQUA AMERICA INC SEC ID: 03836W103	25.000000	57,000.72	77,700.00	0.06%	0.00	20,699.28
216.00 ARBITRON INC SEC ID: 03875Q108	35.170000	8,274.96	7,596.72	0.01%	0.00	-678.24
5,482.00 ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	26.750000	171,106.93	146,643.50	0.12%	0.00	-24,463.43
331.00 ARENA PHARMACEUTICALS INC SEC ID: 040047102	9.040000	3,273.59	2,992.24	0.00%	0.00	-281.35
1,649.00 ARES CAPITAL CORP SEC ID: 04010L103	17.270000	24,124.87	28,478.23	0.02%	0.00	4,353.36
1,049.00 ARIAD PHARMACEUTICALS INC SEC ID: 04033A100	20.560000	11,161.36	21,567.44	0.02%	0.00	10,406.08
768.00 ARIBA INC SEC ID: 04033V203	44.690000	25,443.84	34,321.92	0.03%	0.00	8,878.08
2,111.00 ARMOUR RESIDENTIAL REIT INC SEC ID: 042315101	7.460000	15,001.80	15,748.06	0.01%	0.00	746.26

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
168.00 ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	43.970000	7,393.68	7,386.96	0.01%	0.00	-6.72
984.00 ARRIS GROUP INC SEC ID: 04269Q100	13.630000	10,784.64	13,411.92	0.01%	0.00	2,627.28
1,053.00 ARROW ELECTRONICS INC SEC ID: 042735100	36.250000	35,296.56	38,171.25	0.03%	0.00	2,874.69
418.00 ARROW FINANCIAL CORP SEC ID: 042744102	24.440000	9,825.03	10,215.92	0.01%	0.00	390.89
151.00 ARTHROCARE CORP SEC ID: 043136100	29.580000	5,043.40	4,466.58	0.00%	0.00	-576.82
294.00 ASBURY AUTOMOTIVE GROUP INC SEC ID: 043436104	27.690000	5,092.08	8,140.86	0.01%	0.00	3,048.78
1,000.00 ASCENA RETAIL GROUP INC SEC ID: 04351G101	19.800000	16,615.00	19,800.00	0.02%	0.00	3,185.00
1,195.00 ASHFORD HOSPITALITY TRUST INC SEC ID: 044103109	8.280000	10,372.60	9,894.60	0.01%	0.00	-478.00
686.00 ASHLAND INC SEC ID: 044209104	73.630000	37,778.02	50,510.18	0.04%	0.00	12,732.16
673.00 ASPEN TECHNOLOGY INC SEC ID: 045327103	24.380000	10,404.58	16,407.74	0.01%	0.00	6,003.16
963.00 ASSOCIATED BANC-CORP SEC ID: 045487105	12.960000	10,275.21	12,480.48	0.01%	0.00	2,205.27

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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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
278.00 ATHENAHEALTH INC SEC ID: 04685W103	88.370000	11,414.68	24,566.86	0.02%	0.00	13,152.18
209.00 ATLAS AIR WORLDWIDE HOLDINGS I SEC ID: 049164205	51.500000	11,986.15	10,763.50	0.01%	0.00	-1,222.65
3,993.00 ATMEL CORP SEC ID: 049513104	5.930000	48,475.02	23,678.49	0.02%	0.00	-24,796.53
778.00 ATMOS ENERGY CORP SEC ID: 049560105	34.940000	24,258.04	27,183.32	0.02%	0.00	2,925.28
450.00 ATWOOD OCEANICS INC SEC ID: 050095108	46.280000	18,841.50	20,826.00	0.02%	0.00	1,984.50
1,827.00 AUTODESK INC SEC ID: 052769106	31.050000	63,107.87	56,728.35	0.05%	0.00	-6,379.52
389.00 AUTOLIV INC SEC ID: 052800109	59.290000	20,360.26	23,063.81	0.02%	0.00	2,703.55
4,234.00 AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	58.080000	185,490.88	245,910.72	0.20%	0.00	60,419.84
326.00 AUTONATION INC SEC ID: 05329W102	40.200000	6,901.65	13,105.20	0.01%	0.00	6,203.55
264.00 AUTOZONE INC SEC ID: 053332102	361.640000	27,277.78	95,472.96	0.08%	0.00	68,195.18
254.00 AUXILIUM PHARMACEUTICALS INC SEC ID: 05334D107	23.300000	4,859.02	5,918.20	0.00%	0.00	1,059.18

BNY MELLON

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1,493.00 AVANIR PHARMACEUTICALS INC SEC ID: 05348P401	3.320000	5,188.18	4,956.76	0.00%	0.00	-231.42
720.00 AVALONBAY COMMUNITIES INC SEC ID: 053484101	141.520000	93,137.08	101,894.40	0.08%	0.00	8,757.32
273.00 AVEO PHARMACEUTICALS INC SEC ID: 053588109	9.590000	5,339.88	2,618.07	0.00%	0.00	-2,721.81
632.00 AVERY DENNISON CORP SEC ID: 053611109	31.230000	34,751.84	19,737.36	0.02%	0.00	-15,014.48
835.00 AVIS BUDGET GROUP INC SEC ID: 053774105	16.420000	13,201.35	13,710.70	0.01%	0.00	509.35
667.00 AVNET INC SEC ID: 053807103	32.210000	20,283.47	21,484.07	0.02%	0.00	1,200.60
2,526.00 AVON PRODUCTS INC SEC ID: 054303102	15.450000	47,744.19	39,026.70	0.03%	0.00	-8,717.49
3,049.00 AXCELIS TECHNOLOGIES INC SEC ID: 054540109	1.050000	5,366.24	3,201.45	0.00%	0.00	-2,164.79
4,342.00 BB&T CORP SEC ID: 054937107	31.540000	179,831.82	136,946.68	0.11%	0.00	-42,885.14
381.00 B&G FOODS INC SEC ID: 05508R106	29.270000	7,909.56	11,151.87	0.01%	0.00	3,242.31
628.00 BGC PARTNERS INC SEC ID: 05541T101	4.510000	4,722.56	2,832.28	0.00%	0.00	-1,890.28

BNY MELLON

PARA US - MONTI - **NSNF09226102**

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672.00 BOK FINANCIAL CORP SEC ID: 05561Q201	57.570000	35,207.42	38,687.04	0.03%	0.00	3,479.62
1,539.00 BPZ RESOURCES INC SEC ID: 055639108	2.290000	5,078.70	3,524.31	0.00%	0.00	-1,554.39
594.00 BRE PROPERTIES INC SEC ID: 05564E106	49.920000	28,589.22	29,652.48	0.02%	0.00	1,063.26
342.00 BOFI HOLDING INC SEC ID: 05566U108	23.550000	5,065.02	8,054.10	0.01%	0.00	2,989.08
1,406.00 BMC SOFTWARE INC SEC ID: 055921100	41.400000	38,750.62	58,208.40	0.05%	0.00	19,457.78
1,005.00 BABCOCK & WILCOX CO/THE SEC ID: 05615F102	24.670000	25,984.37	24,793.35	0.02%	0.00	-1,191.02
135.00 BADGER METER INC SEC ID: 056525108	33.910000	4,965.30	4,577.85	0.00%	0.00	-387.45
3,352.00 BAKER HUGHES INC SEC ID: 057224107	45.600000	232,050.86	152,851.20	0.13%	0.00	-79,199.66
123.00 BALCHEM CORP SEC ID: 057665200	36.480000	5,078.67	4,487.04	0.00%	0.00	-591.63
1,950.00 BALL CORP SEC ID: 058498106	42.170000	39,717.11	82,231.50	0.07%	0.00	42,514.39
132.00 BANCFIRST CORP SEC ID: 05945F103	41.380000	5,043.72	5,462.16	0.00%	0.00	418.44

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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516.00 BANCORP INC/DE SEC ID: 05969A105	9.670000	5,154.84	4,989.72	0.00%	0.00	-165.12
1,000.00 BANCORPSOUTH INC SEC ID: 059692103	14.740000	10,470.00	14,740.00	0.01%	0.00	4,270.00
75,904.00 BANK OF AMERICA CORP SEC ID: 060505104	7.990000	3,276,855.86	606,472.96	0.50%	0.00	-2,670,382.90
876.00 BANK OF HAWAII CORP SEC ID: 062540109	46.230000	40,008.36	40,497.48	0.03%	0.00	489.12
23.00 BANK OF MONTREAL SEC ID: 063671101	58.500000	954.29	1,345.50	0.00%	0.00	391.21
1,382.00 BANK MUTUAL CORP SEC ID: 063750103	4.360000	4,906.10	6,025.52	0.00%	0.00	1,119.42
224.00 BANK OF THE OZARKS INC SEC ID: 063904106	32.100000	5,622.40	7,190.40	0.01%	0.00	1,568.00
9,423.00 BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	22.540000	363,854.13	212,394.42	0.18%	0.00	-151,459.71
266.00 BANKUNITED INC SEC ID: 06652K103	25.250000	7,097.57	6,716.50	0.01%	0.00	-381.07
280.00 BANNER CORP COM SEC ID: 06652V208	24.180000	4,729.54	6,770.40	0.01%	0.00	2,040.86
681.00 CR BARD INC SEC ID: 067383109	98.110000	51,133.43	66,812.91	0.06%	0.00	15,679.48

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

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271.00 BARNES & NOBLE INC SEC ID: 067774109	11.970000	4,680.17	3,243.87	0.00%	0.00	-1,436.30
433.00 BARNES GROUP INC SEC ID: 067806109	23.670000	10,158.18	10,249.11	0.01%	0.00	90.93
4,860.00 BAXTER INTERNATIONAL INC SEC ID: 071813109	58.680000	220,062.74	285,184.80	0.24%	0.00	65,122.06
1,335.00 BBCN BANCORP INC SEC ID: 073295107	12.520000	10,325.32	16,714.20	0.01%	0.00	6,388.88
656.00 B/E AEROSPACE INC SEC ID: 073302101	40.260000	19,909.60	26,410.56	0.02%	0.00	6,500.96
366.00 BEACON ROOFING SUPPLY INC SEC ID: 073685109	28.140000	8,132.52	10,299.24	0.01%	0.00	2,166.72
1,189.00 BEAM INC SEC ID: 073730103	58.360000	70,113.10	69,390.04	0.06%	0.00	-723.06
1,458.00 BEAZER HOMES USA INC SEC ID: 07556Q105	2.940000	4,855.14	4,286.52	0.00%	0.00	-568.62
1,944.00 BECTON DICKINSON AND CO SEC ID: 075887109	75.980000	136,010.40	147,705.12	0.12%	0.00	11,694.72
1,980.00 BED BATH & BEYOND INC SEC ID: 075896100	67.170000	76,483.04	132,996.60	0.11%	0.00	56,513.56
377.00 BELDEN INC SEC ID: 077454106	34.130000	12,226.11	12,867.01	0.01%	0.00	640.90

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
679.00 BELO CORP SEC ID: 080555105	7.300000	4,929.54	4,956.70	0.00%	0.00	27.16
838.00 BEMIS CO INC SEC ID: 081437105	30.260000	27,718.44	25,357.88	0.02%	0.00	-2,360.56
483.00 BENCHMARK ELECTRONICS INC SEC ID: 08160H101	16.050000	7,515.48	7,752.15	0.01%	0.00	236.67
614.00 BENEFICIAL MUTUAL BANCORP INC SEC ID: 08173R104	8.810000	5,004.10	5,409.34	0.00%	0.00	405.24
924.00 WR BERKLEY CORP SEC ID: 084423102	37.380000	25,017.89	34,539.12	0.03%	0.00	9,521.23
13,346.00 BERKSHIRE HATHAWAY INC SEC ID: 084670702	84.340000	1,081,165.21	1,125,601.64	0.93%	0.00	44,436.43
233.00 BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	22.250000	5,063.09	5,184.25	0.00%	0.00	121.16
410.00 BERRY PETROLEUM CO SEC ID: 085789105	36.840000	20,508.20	15,104.40	0.01%	0.00	-5,403.80
446.00 BEST BUY CO INC SEC ID: 086516101	17.740000	14,401.34	7,912.04	0.01%	0.00	-6,489.30
692.00 BIG LOTS INC SEC ID: 089302103	30.440000	13,930.52	21,064.48	0.02%	0.00	7,133.96
158.00 BIO-RAD LABORATORIES INC SEC ID: 090572207	100.380000	18,580.80	15,860.04	0.01%	0.00	-2,720.76

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
856.00 BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	37.340000	20,972.00	31,963.04	0.03%	0.00	10,991.04
1,921.00 BIOGEN IDEC INC SEC ID: 09062X103	146.590000	94,378.17	281,599.39	0.23%	0.00	187,221.22
1,044.00 BIOMED REALTY TRUST INC SEC ID: 09063H107	18.530000	19,575.00	19,345.32	0.02%	0.00	-229.68
240.00 BIOLASE INC SEC ID: 090911108	1.690000	847.16	405.60	0.00%	0.00	-441.56
216.00 BJ'S RESTAURANTS INC SEC ID: 09180C106	41.050000	10,007.28	8,866.80	0.01%	0.00	-1,140.48
166.00 BLACK HILLS CORP SEC ID: 092113109	34.200000	4,968.38	5,677.20	0.00%	0.00	708.82
188.00 BLACKBAUD INC SEC ID: 09227Q100	24.380000	4,998.92	4,583.44	0.00%	0.00	-415.48
655.00 BLACKROCK INC SEC ID: 09247X101	176.370000	116,623.21	115,522.35	0.10%	0.00	-1,100.86
581.00 BLACKROCK KELSO CAPITAL CORP SEC ID: 092533108	9.890000	5,205.76	5,746.09	0.00%	0.00	540.33
2,895.00 H&R BLOCK INC SEC ID: 093671105	16.560000	65,375.47	47,941.20	0.04%	0.00	-17,434.27
387.00 BLOUNT INTERNATIONAL INC SEC ID: 095180105	12.880000	6,536.43	4,984.56	0.00%	0.00	-1,551.87

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
116.00 BLUE NILE INC SEC ID: 09578R103	37.420000	5,076.16	4,340.72	0.00%	0.00	-735.44
228.00 BLYTH INC SEC ID: 09643P207	42.320000	5,253.12	9,648.96	0.01%	0.00	4,395.84
5,694.00 BOEING CO/THE SEC ID: 097023105	71.400000	448,430.75	406,551.60	0.34%	0.00	-41,879.15
2,499.00 BOISE INC SEC ID: 09746Y105	7.530000	16,248.31	18,817.47	0.02%	0.00	2,569.16
3,125.00 BON-TON STORES INC/THE SEC ID: 09776J101	10.490000	10,718.75	32,781.25	0.03%	0.00	22,062.50
261.00 BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	18.360000	4,995.54	4,791.96	0.00%	0.00	-203.58
793.00 BORGWARNER INC SEC ID: 099724106	68.780000	48,905.61	54,542.54	0.05%	0.00	5,636.93
772.00 BOSTON PRIVATE FINANCIAL HOLDI SEC ID: 101119105	9.490000	4,701.48	7,326.28	0.01%	0.00	2,624.80
1,205.00 BOSTON PROPERTIES INC SEC ID: 101121101	112.130000	123,497.20	135,116.65	0.11%	0.00	11,619.45
5,066.00 BOSTON SCIENTIFIC CORP SEC ID: 101137107	5.400000	60,099.14	27,356.40	0.02%	0.00	-32,742.74
216.00 BOTTOMLINE TECHNOLOGIES INC SEC ID: 101388106	22.440000	5,080.32	4,847.04	0.00%	0.00	-233.28

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
610.00 BOYD GAMING CORP SEC ID: 103304101	6.010000	5,032.50	3,666.10	0.00%	0.00	-1,366.40
378.00 BRADY CORP SEC ID: 104674106	28.080000	11,918.34	10,614.24	0.01%	0.00	-1,304.10
1,639.00 BRANDYWINE REALTY TRUST SEC ID: 105368203	12.200000	20,192.48	19,995.80	0.02%	0.00	-196.68
214.00 BRIDGEPOINT EDUCATION INC SEC ID: 10807M105	9.860000	5,071.80	2,110.04	0.00%	0.00	-2,961.76
401.00 BRIGGS & STRATTON CORP SEC ID: 109043109	17.320000	7,683.16	6,945.32	0.01%	0.00	-737.84
625.00 BRIGHTPOINT INC SEC ID: 109473405	8.970000	5,050.00	5,606.25	0.00%	0.00	556.25
674.00 BRINKER INTERNATIONAL INC SEC ID: 109641100	34.460000	16,560.18	23,226.04	0.02%	0.00	6,665.86
371.00 BRINK'S CO/THE SEC ID: 109696104	22.260000	10,417.68	8,258.46	0.01%	0.00	-2,159.22
13,636.00 BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	33.010000	345,878.63	450,124.36	0.37%	0.00	104,245.73
4,322.00 BROADCOM CORP SEC ID: 111320107	35.530000	133,537.79	153,560.66	0.13%	0.00	20,022.87
914.00 BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	23.680000	19,651.00	21,643.52	0.02%	0.00	1,992.52

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,503.00 BROCADE COMMUNICATIONS SYSTEMS SEC ID: 111621306	5.800000	20,317.40	20,317.40	0.02%	0.00	0.00
963.00 BROOKDALE SENIOR LIVING INC SEC ID: 112463104	21.730000	20,242.26	20,925.99	0.02%	0.00	683.73
548.00 BROOKLINE BANCORP INC SEC ID: 11373M107	8.490000	5,025.16	4,652.52	0.00%	0.00	-372.64
526.00 BROOKS AUTOMATION INC SEC ID: 114340102	8.010000	5,407.28	4,213.26	0.00%	0.00	-1,194.02
925.00 BROWN & BROWN INC SEC ID: 115236101	26.240000	23,300.75	24,272.00	0.02%	0.00	971.25
1,189.50 BROWN-FORMAN CORP SEC ID: 115637209	64.100000	47,634.94	76,246.95	0.06%	0.00	28,612.01
488.00 BROWN SHOE CO INC SEC ID: 115736100	15.010000	5,016.64	7,324.88	0.01%	0.00	2,308.24
674.00 BRUKER CORP SEC ID: 116794108	12.110000	12,536.40	8,162.14	0.01%	0.00	-4,374.26
68.00 BRUNOS INC NEW SEC ID: 116881202	10.000000	680.00	680.00	0.00%	0.00	0.00
708.00 BRUNSWICK CORP/DE SEC ID: 117043109	23.690000	13,466.16	16,772.52	0.01%	0.00	3,306.36
318.00 BUCKEYE TECHNOLOGIES INC SEC ID: 118255108	30.320000	8,096.28	9,641.76	0.01%	0.00	1,545.48

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
215.00 BUCKLE INC/THE SEC ID: 118440106	45.540000	8,935.40	9,791.10	0.01%	0.00	855.70
83.00 BUFFALO WILD WINGS INC SEC ID: 119848109	76.780000	5,272.99	6,372.74	0.01%	0.00	1,099.75
242.00 CAI INTERNATIONAL INC SEC ID: 12477X106	19.870000	4,927.12	4,808.54	0.00%	0.00	-118.58
1,851.00 CBL & ASSOCIATES PROPERTIES IN SEC ID: 124830100	21.370000	31,057.90	39,555.87	0.03%	0.00	8,497.97
5,315.00 CBS CORP SEC ID: 124857202	36.340000	150,687.69	193,147.10	0.16%	0.00	42,459.41
419.00 CBOE HOLDINGS INC SEC ID: 12503M108	28.440000	10,102.09	11,916.36	0.01%	0.00	1,814.27
2,471.00 CBRE GROUP INC SEC ID: 12504L109	17.310000	75,188.57	42,773.01	0.04%	0.00	-32,415.56
533.00 CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	207.010000	75,005.64	110,336.33	0.09%	0.00	35,330.69
1,316.00 CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	56.610000	67,081.75	74,498.76	0.06%	0.00	7,417.01
2,298.00 CIGNA CORPORATION COM SEC ID: 125509109	45.770000	89,460.91	105,179.46	0.09%	0.00	15,718.55
1,990.00 CIT GROUP INC SEC ID: 125581801	37.760000	73,740.45	75,142.40	0.06%	0.00	1,401.95

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,095.00 CME GROUP INC SEC ID: 12572Q105	54.900000	208,795.30	115,015.50	0.10%	0.00	-93,779.80
3,957.00 CMS ENERGY CORP SEC ID: 125896100	23.070000	57,511.04	91,287.99	0.08%	0.00	33,776.95
698.00 CVR ENERGY INC SEC ID: 126ESC904	0.000000	0.00	0.00	0.00%	0.00	0.00
749.00 CNA FINANCIAL CORP SEC ID: 126117100	26.120000	20,432.72	19,563.88	0.02%	0.00	-868.84
3,924.00 CNO FINANCIAL GROUP INC SEC ID: 12621E103	8.900000	26,439.27	34,923.60	0.03%	0.00	8,484.33
278.00 CSG SYSTEMS INTERNATIONAL INC SEC ID: 126349109	21.210000	5,017.90	5,896.38	0.00%	0.00	878.48
86.00 CSR PLC SPON ADR SEC ID: 12640Y205	20.490000	1,262.45	1,762.14	0.00%	0.00	499.69
8,764.00 CSX CORP SEC ID: 126408103	22.460000	94,534.64	196,839.44	0.16%	0.00	102,304.80
551.00 CTS CORP SEC ID: 126501105	9.850000	4,959.00	5,427.35	0.00%	0.00	468.35
710.00 CVB FINANCIAL CORP SEC ID: 126600105	11.950000	6,248.00	8,484.50	0.01%	0.00	2,236.50
10,651.00 CVS CAREMARK CORP SEC ID: 126650100	45.550000	354,305.20	485,153.05	0.40%	0.00	130,847.85

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,018.00 CYS INVTS INC SEC ID: 12673A108	14.380000	13,323.39	14,638.84	0.01%	0.00	1,315.45
3,049.00 CA INC SEC ID: 12673P105	26.030000	72,155.81	79,365.47	0.07%	0.00	7,209.66
344.00 CABELA'S INC SEC ID: 126804301	48.010000	9,019.68	16,515.44	0.01%	0.00	7,495.76
829.00 CABLEVISION SYSTEMS CORP SEC ID: 12686C109	14.950000	14,756.98	12,393.55	0.01%	0.00	-2,363.43
522.00 CABOT CORP SEC ID: 127055101	34.830000	20,065.68	18,181.26	0.02%	0.00	-1,884.42
1,534.00 CABOT OIL & GAS CORP SEC ID: 127097103	41.410000	49,276.66	63,522.94	0.05%	0.00	14,246.28
2,532.00 CADENCE PHARMACEUTICALS INC SEC ID: 12738T100	3.940000	9,918.86	9,976.08	0.01%	0.00	57.22
2,138.00 CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	13.200000	21,828.98	28,221.60	0.02%	0.00	6,392.62
365.00 CALAMOS ASSET MANAGEMENT INC SEC ID: 12811R104	11.130000	4,938.45	4,062.45	0.00%	0.00	-876.00
449.00 CALGON CARBON CORP SEC ID: 129603106	13.650000	7,835.05	6,128.85	0.01%	0.00	-1,706.20
1,257.00 CALIX INC SEC ID: 13100M509	5.310000	9,930.30	6,674.67	0.01%	0.00	-3,255.63

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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781.00 CALLAWAY GOLF CO SEC ID: 131193104	5.750000	4,810.96	4,490.75	0.00%	0.00	-320.21
769.00 CALLON PETROLEUM CO SEC ID: 13123X102	5.530000	4,967.74	4,252.57	0.00%	0.00	-715.17
4,820.00 CALPINE CORP SEC ID: 131347304	17.550000	61,226.79	84,591.00	0.07%	0.00	23,364.21
558.00 CAMDEN PROPERTY TRUST SEC ID: 133131102	69.430000	35,583.66	38,741.94	0.03%	0.00	3,158.28
1,948.00 CAMERON INTERNATIONAL CORP SEC ID: 13342B105	54.710000	80,481.62	106,575.08	0.09%	0.00	26,093.46
1,410.00 CAMPBELL SOUP CO SEC ID: 134429109	35.140000	47,813.10	49,547.40	0.04%	0.00	1,734.30
390.00 CAMPUS CREST COMMUNITIES INC SEC ID: 13466Y105	10.800000	5,031.00	4,212.00	0.00%	0.00	-819.00
117.00 CAPELLA EDUCATION CO SEC ID: 139594105	31.070000	4,999.41	3,635.19	0.00%	0.00	-1,364.22
991.00 CAPLEASE INC SEC ID: 140288101	4.900000	4,974.82	4,855.90	0.00%	0.00	-118.92
3,725.00 CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	56.530000	294,383.19	210,574.25	0.17%	0.00	-83,808.94
2,582.00 CAPITALSOURCE INC SEC ID: 14055X102	6.930000	16,137.50	17,893.26	0.01%	0.00	1,755.76

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,332.00 CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	11.870000	15,717.60	15,810.84	0.01%	0.00	93.24
615.00 CAPSTEAD MORTGAGE CORP SEC ID: 14067E506	14.340000	8,474.70	8,819.10	0.01%	0.00	344.40
1,370.00 CARDINAL FINANCIAL CORP SEC ID: 14149F109	12.950000	14,467.20	17,741.50	0.01%	0.00	3,274.30
2,651.00 CARDINAL HEALTH INC SEC ID: 14149Y108	39.550000	125,703.89	104,847.05	0.09%	0.00	-20,856.84
343.00 CARDTRONICS INC SEC ID: 14161H108	28.250000	7,487.69	9,689.75	0.01%	0.00	2,202.06
1,724.00 CAREFUSION CORP SEC ID: 14170T101	26.270000	59,877.06	45,289.48	0.04%	0.00	-14,587.58
487.00 CARLISLE COS INC SEC ID: 142339100	52.340000	23,103.28	25,489.58	0.02%	0.00	2,386.30
1,940.00 CARMAX INC SEC ID: 143130102	30.590000	50,614.60	59,344.60	0.05%	0.00	8,730.00
3,384.00 CARNIVAL CORP SEC ID: 143658300	34.680000	159,324.14	117,357.12	0.10%	0.00	-41,967.02
350.00 CARPENTER TECHNOLOGY CORP SEC ID: 144285103	47.260000	18,644.50	16,541.00	0.01%	0.00	-2,103.50
310.00 CARRIZO OIL & GAS INC SEC ID: 144577103	25.240000	11,315.00	7,824.40	0.01%	0.00	-3,490.60

BNY MELLON

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Investment Detail by Currency 8/31/2012

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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
391.00 CARTER'S INC SEC ID: 146229109	55.710000	11,882.49	21,782.61	0.02%	0.00	9,900.12
503.00 CASCADE CORP SEC ID: 147195101	49.070000	23,510.22	24,682.21	0.02%	0.00	1,171.99
928.00 CASELLA WASTE SYSTEMS INC SEC ID: 147448104	4.810000	5,085.44	4,463.68	0.00%	0.00	-621.76
331.00 CASEY'S GENERAL STORES INC SEC ID: 147528103	56.550000	14,247.60	18,718.05	0.02%	0.00	4,470.45
234.00 CASH AMERICA INTERNATIONAL INC SEC ID: 14754D100	38.820000	12,654.72	9,083.88	0.01%	0.00	-3,570.84
912.00 CATAMARAN CORP SEC ID: 148887102	87.150000	43,553.52	79,480.80	0.07%	0.00	35,927.28
5,070.00 CATERPILLAR INC SEC ID: 149123101	85.330000	316,537.84	432,623.10	0.36%	0.00	116,085.26
743.00 CATHAY GENERAL BANCORP SEC ID: 149150104	16.370000	10,379.71	12,162.91	0.01%	0.00	1,783.20
179.00 CATO CORP/THE SEC ID: 149205106	29.370000	5,047.80	5,257.23	0.00%	0.00	209.43
327.00 CAVIUM INC SEC ID: 14964U108	32.300000	10,048.71	10,562.10	0.01%	0.00	513.39
1,678.00 CBEYOND INC SEC ID: 149847105	8.100000	10,537.84	13,591.80	0.01%	0.00	3,053.96

BNY MELLON

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Investment Detail by Currency 8/31/2012

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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
969.00 CEDAR REALTY TRUST INC SEC ID: 150602209	5.490000	4,903.14	5,319.81	0.00%	0.00	416.67
360.00 CELADON GROUP INC SEC ID: 150838100	16.510000	4,867.20	5,943.60	0.00%	0.00	1,076.40
1,378.00 CELANESE CORP SEC ID: 150870103	38.260000	44,743.66	52,722.28	0.04%	0.00	7,978.62
3,678.00 CELGENE CORP SEC ID: 151020104	72.040000	198,411.18	264,963.12	0.22%	0.00	66,551.94
398.00 CENTENE CORP SEC ID: 15135B101	40.610000	13,476.28	16,162.78	0.01%	0.00	2,686.50
5,134.00 CENTERPOINT ENERGY INC SEC ID: 15189T107	20.390000	74,758.68	104,682.26	0.09%	0.00	29,923.58
794.00 CENTERSTATE BANKS INC SEC ID: 15201P109	8.180000	5,065.72	6,494.92	0.01%	0.00	1,429.20
504.00 CENTRAL GARDEN AND PET CO SEC ID: 153527205	11.800000	4,843.44	5,947.20	0.00%	0.00	1,103.76
371.00 CENTRAL PACIFIC FINANCIAL CO SEC ID: 154760409	13.900000	4,889.59	5,156.90	0.00%	0.00	267.31
781.00 CENTURY ALUMINUM CO SEC ID: 156431108	6.230000	7,950.58	4,865.63	0.00%	0.00	-3,084.95
491.00 CEPHEID INC SEC ID: 15670R107	37.740000	15,849.48	18,530.34	0.02%	0.00	2,680.86

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,394.00 CENTURYLINK INC SEC ID: 156700106	42.260000	199,480.43	185,690.44	0.15%	0.00	-13,789.99
133.00 CERADYNE INC SEC ID: 156710105	23.750000	4,885.09	3,158.75	0.00%	0.00	-1,726.34
1,047.00 CERNER CORP SEC ID: 156782104	73.140000	53,599.02	76,577.58	0.06%	0.00	22,978.56
411.00 CHARLES RIVER LABORATORIES INT SEC ID: 159864107	36.320000	16,152.30	14,927.52	0.01%	0.00	-1,224.78
234.00 CHART INDUSTRIES INC SEC ID: 16115Q308	69.800000	11,678.94	16,333.20	0.01%	0.00	4,654.26
461.00 CHARTER COMMUNICATIONS INC SEC ID: 16117M305	77.800000	25,125.33	35,865.80	0.03%	0.00	10,740.47
166.00 CHEESECAKE FACTORY INC/THE SEC ID: 163072101	33.210000	5,132.72	5,512.86	0.00%	0.00	380.14
77.00 CHEMED CORP SEC ID: 16359R103	66.030000	4,924.15	5,084.31	0.00%	0.00	160.16
272.00 CHEMICAL FINANCIAL CORP SEC ID: 163731102	22.940000	4,972.16	6,239.68	0.01%	0.00	1,267.52
1,316.00 CHENIERE ENERGY INC SEC ID: 16411R208	14.760000	13,897.92	19,424.16	0.02%	0.00	5,526.24
5,118.00 CHESAPEAKE ENERGY CORP SEC ID: 165167107	19.350000	159,193.65	99,033.30	0.08%	0.00	-60,160.35

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
15,626.00 CHEVRON CORP SEC ID: 166764100	112.160000	1,015,674.08	1,752,612.16	1.45%	0.00	736,938.08
758.00 CHICAGO BRIDGE & IRON CO NV SEC ID: 167250109	36.820000	24,544.04	27,909.56	0.02%	0.00	3,365.52
1,660.00 CHICO'S FAS INC SEC ID: 168615102	18.940000	19,986.40	31,440.40	0.03%	0.00	11,454.00
208.00 CHILDRENS PLACE RETAIL STORES SEC ID: 168905107	56.940000	9,191.52	11,843.52	0.01%	0.00	2,652.00
14,172.00 CHIMERA INVESTMENT CORP SEC ID: 16934Q109	2.540000	38,264.40	35,996.88	0.03%	0.00	-2,267.52
224.00 CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	288.640000	45,722.01	64,655.36	0.05%	0.00	18,933.35
228.00 CHOICE HOTELS INTERNATIONAL IN SEC ID: 169905106	31.510000	7,435.08	7,184.28	0.01%	0.00	-250.80
358.00 CHIQUITA BRANDS INTERNATIONAL SEC ID: 170032809	6.000000	3,157.56	2,148.00	0.00%	0.00	-1,009.56
2,249.00 CHUBB CORP SEC ID: 171232101	73.890000	120,342.26	166,178.61	0.14%	0.00	45,836.35
1,137.00 CHURCH & DWIGHT CO INC SEC ID: 171340102	54.740000	42,433.67	62,239.38	0.05%	0.00	19,805.71
115.00 CHURCHILL DOWNS INC SEC ID: 171484108	57.230000	4,940.40	6,581.45	0.01%	0.00	1,641.05

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
969.00 CIBER INC SEC ID: 17163B102	3.470000	5,058.18	3,362.43	0.00%	0.00	-1,695.75
965.00 CIENA CORP SEC ID: 171779309	13.670000	11,801.95	13,191.55	0.01%	0.00	1,389.60
683.00 CIMAREX ENERGY CO SEC ID: 171798101	57.210000	41,225.88	39,074.43	0.03%	0.00	-2,151.45
4,700.00 CINCINNATI BELL INC SEC ID: 171871106	4.690000	15,229.00	22,043.00	0.02%	0.00	6,814.00
1,091.00 CINCINNATI FINANCIAL CORP SEC ID: 172062101	38.660000	49,192.33	42,178.06	0.03%	0.00	-7,014.27
739.00 CINEMARK HOLDINGS INC SEC ID: 17243V102	23.420000	14,809.56	17,307.38	0.01%	0.00	2,497.82
124.00 CIRCOR INTERNATIONAL INC SEC ID: 17273K109	31.850000	4,977.36	3,949.40	0.00%	0.00	-1,027.96
42,419.00 CISCO SYSTEMS INC SEC ID: 17275R102	19.080000	989,321.36	809,354.52	0.67%	0.00	-179,966.84
527.00 CIRRUS LOGIC INC SEC ID: 172755100	41.670000	7,483.40	21,960.09	0.02%	0.00	14,476.69
1,005.00 CINTAS CORP SEC ID: 172908105	40.420000	36,531.80	40,622.10	0.03%	0.00	4,090.30
20,589.00 CITIGROUP INC SEC ID: 172967424	29.710000	3,966,434.46	611,699.19	0.51%	0.00	-3,354,735.27

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,495.00 CITRIX SYSTEMS INC SEC ID: 177376100	77.690000	55,164.75	116,146.55	0.10%	0.00	60,981.80
156.00 CITY HOLDING CO SEC ID: 177835105	34.120000	4,907.76	5,322.72	0.00%	0.00	414.96
401.00 CLARCOR INC SEC ID: 179895107	48.140000	18,201.39	19,304.14	0.02%	0.00	1,102.75
374.00 CLEAN HARBORS INC SEC ID: 184496107	54.390000	18,569.10	20,341.86	0.02%	0.00	1,772.76
398.00 CLEAN ENERGY FUELS CORP SEC ID: 184499101	13.140000	4,994.90	5,229.72	0.00%	0.00	234.82
6,261.00 CLEARWIRE CORP SEC ID: 18538Q105	1.600000	13,492.46	10,017.60	0.01%	0.00	-3,474.86
160.00 CLEARWATER PAPER CORP SEC ID: 18538R103	37.720000	5,031.20	6,035.20	0.01%	0.00	1,004.00
2,268.00 CLEVELAND BIOLABS INC SEC ID: 185860103	1.650000	6,715.32	3,742.20	0.00%	0.00	-2,973.12
1,222.00 CLIFFS NATURAL RESOURCES INC SEC ID: 18683K101	35.840000	58,660.69	43,796.48	0.04%	0.00	-14,864.21
1,286.00 CLOROX CO SEC ID: 189054109	72.750000	81,968.22	93,556.50	0.08%	0.00	11,588.28
485.00 CLOUD PEAK ENERGY INC SEC ID: 18911Q102	17.590000	9,889.15	8,531.15	0.01%	0.00	-1,358.00

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,334.00 COACH INC SEC ID: 189754104	58.130000	79,760.24	135,675.42	0.11%	0.00	55,915.18
941.00 COBALT INTERNATIONAL ENERGY IN SEC ID: 19075F106	22.710000	12,411.79	21,370.11	0.02%	0.00	8,958.32
795.00 COBIZ FINANCIAL INC SEC ID: 190897108	7.080000	4,984.65	5,628.60	0.00%	0.00	643.95
30,474.00 COCA-COLA CO/THE SEC ID: 191216100	37.400000	740,292.46	1,139,727.60	0.95%	0.00	399,435.14
2,717.00 COCA-COLA ENTERPRISES INC SEC ID: 19122T109	29.530000	57,653.58	80,233.01	0.07%	0.00	22,579.43
712.00 COEUR D'ALENE MINES CORP SEC ID: 192108504	22.990000	16,660.80	16,368.88	0.01%	0.00	-291.92
320.00 COGENT COMMUNICATIONS GROUP IN SEC ID: 19239V302	19.600000	5,193.60	6,272.00	0.01%	0.00	1,078.40
330.00 COGNEX CORP SEC ID: 192422103	36.090000	11,121.00	11,909.70	0.01%	0.00	788.70
2,418.00 COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	64.280000	98,621.16	155,429.04	0.13%	0.00	56,807.88
157.00 COHEN & STEERS INC SEC ID: 19247A100	33.750000	4,953.35	5,298.75	0.00%	0.00	345.40
200.00 COHERENT INC SEC ID: 192479103	47.090000	10,368.00	9,418.00	0.01%	0.00	-950.00

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
409.00 COHU INC SEC ID: 192576106	8.800000	5,104.32	3,599.20	0.00%	0.00	-1,505.12
250.00 COINSTAR INC SEC ID: 19259P300	51.120000	12,656.25	12,780.00	0.01%	0.00	123.75
4,014.00 COLGATE-PALMOLIVE CO SEC ID: 194162103	106.310000	251,461.45	426,728.34	0.35%	0.00	175,266.89
490.00 COLLECTIVE BRANDS INC SEC ID: 19421W100	21.640000	7,217.70	10,603.60	0.01%	0.00	3,385.90
664.00 COLONIAL PROPERTIES TRUST SEC ID: 195872106	21.920000	13,153.84	14,554.88	0.01%	0.00	1,401.04
275.00 COLONY FINANCIAL INC SEC ID: 19624R106	19.210000	5,035.25	5,282.75	0.00%	0.00	247.50
314.00 COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	17.840000	5,221.82	5,601.76	0.00%	0.00	379.94
20,930.00 COMCAST CORP SEC ID: 20030N101	33.530000	512,618.96	701,782.90	0.58%	0.00	189,163.94
1,606.00 COMERICA INC SEC ID: 200340107	30.710000	43,956.37	49,320.26	0.04%	0.00	5,363.89
1,145.00 COMMERCE BANCSHARES INC/MO SEC ID: 200525103	40.230000	42,862.91	46,063.35	0.04%	0.00	3,200.44
902.00 COMMERCIAL METALS CO SEC ID: 201723103	12.740000	12,934.68	11,491.48	0.01%	0.00	-1,443.20

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
363.00 COMMERCIAL VEHICLE GROUP INC SEC ID: 202608105	8.450000	4,838.79	3,067.35	0.00%	0.00	-1,771.44
1,259.00 COMMONWEALTH REIT SEC ID: 203233101	14.970000	30,346.64	18,847.23	0.02%	0.00	-11,499.41
1,466.00 COMMUNITY BANK SYSTEM INC SEC ID: 203607106	28.040000	35,579.82	41,106.64	0.03%	0.00	5,526.82
1,422.00 COMMUNITY HEALTH SYSTEMS INC SEC ID: 203668108	27.040000	25,055.64	38,450.88	0.03%	0.00	13,395.24
672.00 COMMUNITY TRUST BANCORP INC SEC ID: 204149108	34.390000	18,137.28	23,110.08	0.02%	0.00	4,972.80
350.00 COMMVAULT SYSTEMS INC SEC ID: 204166102	50.420000	14,434.00	17,647.00	0.01%	0.00	3,213.00
262.00 COMPASS MINERALS INTERNATIONAL SEC ID: 20451N101	71.820000	21,814.12	18,816.84	0.02%	0.00	-2,997.28
3,402.00 COMPLETE GENOMICS INC SEC ID: 20454K104	3.040000	10,240.02	10,342.08	0.01%	0.00	102.06
21.00 COMPUTER PROGRAMS & SYSTEMS IN SEC ID: 205306103	50.550000	1,238.16	1,061.55	0.00%	0.00	-176.61
1,320.00 COMPUTER SCIENCES CORP SEC ID: 205363104	32.210000	64,463.26	42,517.20	0.04%	0.00	-21,946.06
1,735.00 COMPUWARE CORP SEC ID: 205638109	9.990000	13,628.77	17,332.65	0.01%	0.00	3,703.88

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
196.00 COMSCORE INC SEC ID: 20564W105	14.120000	5,019.56	2,767.52	0.00%	0.00	-2,252.04
681.00 COMSTOCK RESOURCES INC SEC ID: 205768203	16.490000	9,947.22	11,229.69	0.01%	0.00	1,282.47
213.00 COMTECH TELECOMMUNICATIONS COR SEC ID: 205826209	28.120000	5,695.62	5,989.56	0.00%	0.00	293.94
3,672.00 CONAGRA FOODS INC SEC ID: 205887102	25.110000	90,000.72	92,203.92	0.08%	0.00	2,203.20
572.00 CON-WAY INC SEC ID: 205944101	30.310000	20,031.44	17,337.32	0.01%	0.00	-2,694.12
716.00 CONCHO RESOURCES INC/MIDLAND T SEC ID: 20605P101	89.740000	37,360.88	64,253.84	0.05%	0.00	26,892.96
355.00 CONCUR TECHNOLOGIES INC SEC ID: 206708109	72.400000	17,206.85	25,702.00	0.02%	0.00	8,495.15
637.00 CONN'S INC SEC ID: 208242107	23.160000	5,631.08	14,752.92	0.01%	0.00	9,121.84
10,240.00 CONOCOPHILLIPS SEC ID: 20825C104	56.790000	464,063.86	581,529.60	0.48%	0.00	117,465.74
2,013.00 CONSOL ENERGY INC SEC ID: 20854P109	30.200000	80,791.55	60,792.60	0.05%	0.00	-19,998.95
2,684.00 CONSOLIDATED EDISON INC SEC ID: 209115104	60.620000	125,292.07	162,704.08	0.13%	0.00	37,412.01

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

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235.00 CONSTANT CONTACT INC SEC ID: 210313102	19.550000	5,729.30	4,594.25	0.00%	0.00	-1,135.05
1,815.00 CONSTELLATION BRANDS INC SEC ID: 21036P108	32.940000	39,512.55	59,786.10	0.05%	0.00	20,273.55
90.00 CONTANGO OIL & GAS CO SEC ID: 21075N204	55.530000	5,040.90	4,997.70	0.00%	0.00	-43.20
389.00 CONTINENTAL RESOURCES INC/OK SEC ID: 212015101	74.060000	17,263.82	28,809.34	0.02%	0.00	11,545.52
1,515.00 CONVERGYS CORP SEC ID: 212485106	15.510000	19,967.70	23,497.65	0.02%	0.00	3,529.95
343.00 COOPER COS INC/THE SEC ID: 216648402	83.850000	19,777.38	28,760.55	0.02%	0.00	8,983.17
494.00 COOPER TIRE & RUBBER CO SEC ID: 216831107	19.990000	9,835.54	9,875.06	0.01%	0.00	39.52
1,122.00 COPART INC SEC ID: 217204106	26.710000	19,977.21	29,968.62	0.02%	0.00	9,991.41
309.00 CORESITE REALTY CORP SEC ID: 21870Q105	27.190000	5,163.39	8,401.71	0.01%	0.00	3,238.32
764.00 CORELOGIC INC SEC ID: 21871D103	24.600000	10,321.64	18,794.40	0.02%	0.00	8,472.76
12,542.00 CORNING INC SEC ID: 219350105	11.990000	248,993.82	150,378.58	0.12%	0.00	-98,615.24

BNY MELLON

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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
275.00 CORPORATE EXECUTIVE BOARD CO/T SEC ID: 21988R102	46.560000	11,280.50	12,804.00	0.01%	0.00	1,523.50
568.00 CORPORATE OFFICE PROPERTIES TR SEC ID: 22002T108	22.360000	12,342.64	12,700.48	0.01%	0.00	357.84
1,008.00 CORRECTIONS CORP OF AMERICA SEC ID: 22025Y407	33.310000	19,968.48	33,576.48	0.03%	0.00	13,608.00
3,383.00 COSTCO WHOLESALE CORP SEC ID: 22160K105	97.870000	169,318.48	331,094.21	0.27%	0.00	161,775.73
201.00 COSTAR GROUP INC SEC ID: 22160N109	81.250000	11,229.87	16,331.25	0.01%	0.00	5,101.38
2,272.00 COUSINS PROPERTIES INC SEC ID: 222795106	7.990000	15,008.44	18,153.28	0.02%	0.00	3,144.84
474.00 COVANCE INC SEC ID: 222816100	47.790000	24,887.06	22,652.46	0.02%	0.00	-2,234.60
1,244.00 COVANTA HOLDING CORP SEC ID: 22282E102	17.100000	20,165.24	21,272.40	0.02%	0.00	1,107.16
1,123.00 COVENTRY HEALTH CARE INC SEC ID: 222862104	41.630000	58,547.45	46,750.49	0.04%	0.00	-11,796.96
1,359.00 COWEN GROUP INC SEC ID: 223622101	2.610000	5,177.79	3,546.99	0.00%	0.00	-1,630.80
106.00 CRACKER BARREL OLD COUNTRY STO SEC ID: 22410J106	62.980000	5,152.66	6,675.88	0.01%	0.00	1,523.22

BNY MELLON

PARA US - MONTI - **NSNF09226102**

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388.00 CRANE CO SEC ID: 224399105	37.990000	18,197.20	14,740.12	0.01%	0.00	-3,457.08
875.00 CREE INC SEC ID: 225447101	28.200000	20,825.00	24,675.00	0.02%	0.00	3,850.00
3,030.00 CREXUS INVESTMENT CORP SEC ID: 226553105	10.280000	30,603.00	31,148.40	0.03%	0.00	545.40
680.00 CROCS INC SEC ID: 227046109	17.490000	16,877.60	11,893.20	0.01%	0.00	-4,984.40
2,309.00 CROWN CASTLE INTERNATIONAL COR SEC ID: 228227104	63.460000	89,946.27	146,529.14	0.12%	0.00	56,582.87
1,190.00 CROWN HOLDINGS INC SEC ID: 228368106	36.250000	35,257.88	43,137.50	0.04%	0.00	7,879.62
481.00 CUBESMART SEC ID: 229663109	12.900000	4,949.49	6,204.90	0.01%	0.00	1,255.41
477.00 CUBIST PHARMACEUTICALS INC SEC ID: 229678107	46.200000	17,038.44	22,037.40	0.02%	0.00	4,998.96
358.00 CULLEN/FROST BANKERS INC SEC ID: 229899109	55.600000	20,037.26	19,904.80	0.02%	0.00	-132.46
1,560.00 CUMMINS INC SEC ID: 231021106	97.110000	48,238.61	151,491.60	0.13%	0.00	103,252.99
158.00 CURTISS-WRIGHT CORP SEC ID: 231561101	30.060000	4,942.24	4,749.48	0.00%	0.00	-192.76

BNY MELLON

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Base Currency: USD
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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
243.00 CYMER INC SEC ID: 232572107	56.700000	11,586.24	13,778.10	0.01%	0.00	2,191.86
31.00 CYPRESS SEMICONDUCTOR CORP SEC ID: 232806109	11.610000	617.21	359.91	0.00%	0.00	-257.30
378.00 CYTEC INDUSTRIES INC SEC ID: 232820100	68.470000	20,041.56	25,881.66	0.02%	0.00	5,840.10
1,953.00 DCT INDUSTRIAL TRUST INC SEC ID: 233153105	6.320000	9,999.36	12,342.96	0.01%	0.00	2,343.60
2,602.00 DDR CORP SEC ID: 23317H102	15.220000	33,588.36	39,602.44	0.03%	0.00	6,014.08
346.00 DFC GLOBAL CORP SEC ID: 23324T107	18.620000	7,134.52	6,442.52	0.01%	0.00	-692.00
2,394.00 DR HORTON INC SEC ID: 23331A109	18.990000	38,117.85	45,462.06	0.04%	0.00	7,344.21
280.00 DST SYSTEMS INC SEC ID: 233326107	50.880000	14,316.40	14,246.40	0.01%	0.00	-70.00
1,346.00 DTE ENERGY CO SEC ID: 233331107	58.400000	56,159.70	78,606.40	0.07%	0.00	22,446.70
172.00 DSW INC SEC ID: 23334L102	64.520000	8,514.00	11,097.44	0.01%	0.00	2,583.44
2,000.00 DANA HOLDING CORP SEC ID: 235825205	13.660000	30,285.22	27,320.00	0.02%	0.00	-2,965.22

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,548.00 DANAHER CORP SEC ID: 235851102	53.570000	157,557.51	243,636.36	0.20%	0.00	86,078.85
1,205.00 DARDEN RESTAURANTS INC SEC ID: 237194105	51.950000	51,944.29	62,599.75	0.05%	0.00	10,655.46
542.00 DARLING INTERNATIONAL INC SEC ID: 237266101	16.620000	9,647.60	9,008.04	0.01%	0.00	-639.56
759.00 DAVITA INC SEC ID: 23918K108	97.270000	42,496.41	73,827.93	0.06%	0.00	31,331.52
327.00 DEALERTRACK HOLDINGS INC SEC ID: 242309102	27.690000	6,981.45	9,054.63	0.01%	0.00	2,073.18
892.00 DEAN FOODS CO SEC ID: 242370104	16.420000	15,170.31	14,646.64	0.01%	0.00	-523.67
100.00 DECKERS OUTDOOR CORP SEC ID: 243537107	49.520000	8,305.00	4,952.00	0.00%	0.00	-3,353.00
3,336.00 DEERE & CO SEC ID: 244199105	75.110000	141,374.67	250,566.96	0.21%	0.00	109,192.29
4,274.00 DELCATH SYSTEMS INC SEC ID: 24661P104	1.980000	10,009.71	8,462.52	0.01%	0.00	-1,547.19
11,743.00 DELL INC SEC ID: 24702R101	10.590000	259,446.08	124,358.37	0.10%	0.00	-135,087.71
6,757.00 DELTA AIR LINES INC SEC ID: 247361702	8.650000	54,270.03	58,448.05	0.05%	0.00	4,178.02

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,194.00 DENBURY RESOURCES INC SEC ID: 247916208	15.490000	54,995.57	49,475.06	0.04%	0.00	-5,520.51
409.00 DELUXE CORP SEC ID: 248019101	28.370000	9,627.86	11,603.33	0.01%	0.00	1,975.47
1,336.00 DENDREON CORP SEC ID: 24823Q107	4.490000	10,153.60	5,998.64	0.00%	0.00	-4,154.96
1,271.00 DENTSPLY INTERNATIONAL INC SEC ID: 249030107	36.270000	36,468.17	46,099.17	0.04%	0.00	9,631.00
3,383.00 DEVON ENERGY CORP SEC ID: 25179M103	57.830000	212,227.59	195,638.89	0.16%	0.00	-16,588.70
609.00 DEVRY INC SEC ID: 251893103	19.310000	28,205.84	11,759.79	0.01%	0.00	-16,446.05
547.00 DIAMOND OFFSHORE DRILLING INC SEC ID: 25271C102	67.020000	34,595.01	36,659.94	0.03%	0.00	2,064.93
2,441.00 DIAMONDROCK HOSPITALITY CO SEC ID: 252784301	9.620000	23,699.60	23,482.42	0.02%	0.00	-217.18
206.00 DICK'S SPORTING GOODS INC SEC ID: 253393102	49.760000	9,793.24	10,250.56	0.01%	0.00	457.32
519.00 DIEBOLD INC SEC ID: 253651103	32.580000	15,564.81	16,909.02	0.01%	0.00	1,344.21
974.00 DIGITAL REALTY TRUST INC SEC ID: 253868103	74.510000	52,321.91	72,572.74	0.06%	0.00	20,250.83

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
208.00 DIGITALGLOBE INC SEC ID: 25389M877	20.770000	5,044.00	4,320.16	0.00%	0.00	-723.84
357.00 DIME COMMUNITY BANCSHARES SEC ID: 253922108	13.980000	5,083.68	4,990.86	0.00%	0.00	-92.82
270.00 DILLARD'S INC SEC ID: 254067101	75.080000	13,689.00	20,271.60	0.02%	0.00	6,582.60
123.00 DINEEQUITY INC SEC ID: 254423106	52.970000	6,157.38	6,515.31	0.01%	0.00	357.93
281.00 DIODES INC SEC ID: 254543101	18.490000	6,946.32	5,195.69	0.00%	0.00	-1,750.63
14,638.00 WALT DISNEY CO/THE SEC ID: 254687106	49.470000	449,770.73	724,141.86	0.60%	0.00	274,371.13
1,286.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F104	54.840000	49,401.23	70,524.24	0.06%	0.00	21,123.01
1,899.00 DISH NETWORK CORP SEC ID: 25470M109	31.990000	37,270.56	60,749.01	0.05%	0.00	23,478.45
4,744.00 DISCOVER FINANCIAL SERVICES SEC ID: 254709108	38.730000	114,214.59	183,735.12	0.15%	0.00	69,520.53
5,442.00 DIRECTV SEC ID: 25490A309	52.090000	170,930.06	283,473.78	0.24%	0.00	112,543.72
589.00 DOLAN CO/THE SEC ID: 25659P402	3.550000	4,871.03	2,090.95	0.00%	0.00	-2,780.08

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
698.00 DOLBY LABORATORIES INC SEC ID: 25659T107	33.180000	29,151.43	23,159.64	0.02%	0.00	-5,991.79
383.00 DOLE FOOD CO INC SEC ID: 256603101	12.880000	5,032.62	4,933.04	0.00%	0.00	-99.58
788.00 DOLLAR GENERAL CORP SEC ID: 256677105	51.070000	26,358.60	40,243.16	0.03%	0.00	13,884.56
230.00 DOLLAR THRIFTY AUTOMOTIVE GROU SEC ID: 256743105	87.160000	16,808.40	20,046.80	0.02%	0.00	3,238.40
1,132.00 DOLLAR TREE INC SEC ID: 256746108	48.170000	23,548.42	54,528.44	0.05%	0.00	30,980.02
4,746.00 DOMINION RESOURCES INC/VA SEC ID: 25746U109	52.480000	183,863.90	249,070.08	0.21%	0.00	65,206.18
491.00 DOMINO'S PIZZA INC SEC ID: 25754A201	35.440000	12,176.80	17,401.04	0.01%	0.00	5,224.24
361.00 DOMTAR CORP SEC ID: 257559203	72.440000	18,945.28	26,150.84	0.02%	0.00	7,205.56
1,062.00 DONALDSON CO INC SEC ID: 257651109	35.290000	25,287.78	37,477.98	0.03%	0.00	12,190.20
399.00 DONEGAL GROUP INC SEC ID: 257701201	14.330000	5,039.37	5,717.67	0.00%	0.00	678.30
1,302.00 DOUGLAS EMMETT INC SEC ID: 25960P109	23.990000	20,154.96	31,234.98	0.03%	0.00	11,080.02

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,483.00 DOVER CORP SEC ID: 260003108	57.810000	70,612.45	85,732.23	0.07%	0.00	15,119.78
9,067.00 DOW CHEMICAL CO/THE SEC ID: 260543103	29.310000	365,911.64	265,753.77	0.22%	0.00	-100,157.87
1,760.00 DR PEPPER SNAPPLE GROUP INC SEC ID: 26138E109	44.810000	43,182.13	78,865.60	0.07%	0.00	35,683.47
568.00 DREAMWORKS ANIMATION SKG INC SEC ID: 26153C103	16.970000	11,910.96	9,638.96	0.01%	0.00	-2,272.00
634.00 DRESSER-RAND GROUP INC SEC ID: 261608103	50.620000	31,839.48	32,093.08	0.03%	0.00	253.60
214.00 DREW INDUSTRIES INC SEC ID: 26168L205	28.970000	4,981.92	6,199.58	0.01%	0.00	1,217.66
268.00 DRIL-QUIP INC SEC ID: 262037104	70.040000	17,391.43	18,770.72	0.02%	0.00	1,379.29
7,163.00 EI DU PONT DE NEMOURS & CO SEC ID: 263534109	49.750000	310,551.72	356,359.25	0.30%	0.00	45,807.53
388.00 DUFF & PHELPS CORP SEC ID: 26433B107	13.250000	4,908.20	5,141.00	0.00%	0.00	232.80
5,940.00 DUKE ENERGY CORP NEW COM SEC ID: 26441C204	64.780000	317,000.09	384,793.20	0.32%	0.00	67,793.11
2,180.00 DUKE REALTY CORP SEC ID: 264411505	14.500000	25,549.60	31,610.00	0.03%	0.00	6,060.40

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
429.00 DUN & BRADSTREET CORP SEC ID: 26483E100	80.950000	32,948.78	34,727.55	0.03%	0.00	1,778.77
468.00 DUPONT FABROS TECHNOLOGY INC SEC ID: 26613Q106	27.560000	11,643.84	12,898.08	0.01%	0.00	1,254.24
321.00 DYCOM INDUSTRIES INC SEC ID: 267475101	14.520000	4,798.95	4,660.92	0.00%	0.00	-138.03
1,985.00 DYNAVAX TECHNOLOGIES CORP SEC ID: 268158102	3.910000	5,438.90	7,761.35	0.01%	0.00	2,322.45
506.00 DYNEX CAPITAL INC SEC ID: 26817Q506	10.450000	5,034.70	5,287.70	0.00%	0.00	253.00
16,352.00 EMC CORP/MA SEC ID: 268648102	26.290000	194,646.03	429,894.08	0.36%	0.00	235,248.05
265.00 EMC INSURANCE GROUP INC SEC ID: 268664109	19.640000	5,005.85	5,204.60	0.00%	0.00	198.75
2,071.00 EOG RESOURCES INC SEC ID: 26875P101	108.300000	154,570.49	224,289.30	0.19%	0.00	69,718.81
1,068.00 EQT CORP SEC ID: 26884L109	53.960000	33,794.19	57,629.28	0.05%	0.00	23,835.09
669.00 EAGLE BANCORP INC SEC ID: 268948106	17.040000	8,569.89	11,399.76	0.01%	0.00	2,829.87
3,298.00 E*TRADE FINANCIAL CORP SEC ID: 269246401	8.570000	29,418.16	28,263.86	0.02%	0.00	-1,154.30

Northern States Power Company

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
354.00 EAGLE MATERIALS INC SEC ID: 26969P108	42.650000	9,763.32	15,098.10	0.01%	0.00	5,334.78
651.00 EARTHLINK INC SEC ID: 270321102	6.680000	4,986.66	4,348.68	0.00%	0.00	-637.98
2,082.00 EAST WEST BANCORP INC SEC ID: 27579R104	21.940000	36,155.90	45,679.08	0.04%	0.00	9,523.18
1,246.00 EASTMAN CHEMICAL CO SEC ID: 277432100	55.260000	36,625.01	68,853.96	0.06%	0.00	32,228.95
2,914.00 EATON CORP SEC ID: 278058102	44.720000	100,474.14	130,314.08	0.11%	0.00	29,839.94
9,164.00 EBAY INC SEC ID: 278642103	47.470000	276,505.94	435,015.08	0.36%	0.00	158,509.14
242.00 EBIX INC SEC ID: 278715206	23.990000	4,902.92	5,805.58	0.00%	0.00	902.66
304.00 ECHOSTAR CORP SEC ID: 278768106	27.010000	6,123.87	8,211.04	0.01%	0.00	2,087.17
2,740.00 ECOLAB INC SEC ID: 278865100	64.030000	115,686.56	175,442.20	0.15%	0.00	59,755.64
901.00 EDELMAN FINANCIAL GROUP INC SEC ID: 27943Q105	8.820000	6,676.41	7,946.82	0.01%	0.00	1,270.41
3,400.00 EDISON INTERNATIONAL SEC ID: 281020107	43.790000	144,128.38	148,886.00	0.12%	0.00	4,757.62

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
913.00 EDUCATION MANAGEMENT CORP SEC ID: 28140M103	2.990000	13,417.81	2,729.87	0.00%	0.00	-10,687.94
912.00 EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	102.110000	67,925.31	93,124.32	0.08%	0.00	25,199.01
1,196.00 8X8 INC SEC ID: 282914100	5.920000	4,748.12	7,080.32	0.01%	0.00	2,332.20
310.00 EL PASO ELECTRIC CO SEC ID: 283677854	33.090000	10,065.70	10,257.90	0.01%	0.00	192.20
2,671.00 ELECTRONIC ARTS INC SEC ID: 285512109	13.330000	42,070.68	35,604.43	0.03%	0.00	-6,466.25
309.00 ELECTRONICS FOR IMAGING INC SEC ID: 286082102	15.450000	5,101.59	4,774.05	0.00%	0.00	-327.54
195.00 ELIZABETH ARDEN INC SEC ID: 28660G106	46.540000	5,366.40	9,075.30	0.01%	0.00	3,708.90
284.00 ELLIE MAE INC SEC ID: 28849P100	25.770000	1,642.48	7,318.68	0.01%	0.00	5,676.20
2,252.00 EMAGIN CORP SEC ID: 29076N206	4.550000	10,138.51	10,246.60	0.01%	0.00	108.09
532.00 EMCOR GROUP INC SEC ID: 29084Q100	27.630000	15,119.44	14,699.16	0.01%	0.00	-420.28
245.00 EMERITUS CORP SEC ID: 291005106	20.020000	4,912.25	4,904.90	0.00%	0.00	-7.35

BNY MELLON

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5,974.00 EMERSON ELECTRIC CO SEC ID: 291011104	50.720000	251,533.18	303,001.28	0.25%	0.00	51,468.10
262.00 EMPIRE DISTRICT ELECTRIC CO/TH SEC ID: 291641108	21.110000	4,878.44	5,530.82	0.00%	0.00	652.38
315.00 EMPLOYERS HOLDINGS INC SEC ID: 292218104	18.230000	5,021.10	5,742.45	0.00%	0.00	721.35
698.00 EMULEX CORP SEC ID: 292475209	6.850000	5,709.64	4,781.30	0.00%	0.00	-928.34
220.00 ENCORE WIRE CORP SEC ID: 292562105	28.320000	5,108.40	6,230.40	0.01%	0.00	1,122.00
1,265.00 ENDEAVOR INTERNATIONAL CORP SEC ID: 29259G200	8.450000	9,285.10	10,689.25	0.01%	0.00	1,404.15
712.00 ENDO HEALTH SOLUTIONS INC SEC ID: 29264F205	31.820000	25,508.56	22,655.84	0.02%	0.00	-2,852.72
573.00 ENERGEN CORP SEC ID: 29265N108	51.050000	31,497.81	29,251.65	0.02%	0.00	-2,246.16
130.00 ENERGIZER HOLDINGS INC SEC ID: 29266R108	68.900000	10,015.20	8,957.00	0.01%	0.00	-1,058.20
2,666.00 ENDOCYTE INC SEC ID: 29269A102	9.590000	18,262.10	25,566.94	0.02%	0.00	7,304.84
340.00 ENERGY PARTNERS LTD SEC ID: 29270U303	17.220000	4,807.60	5,854.80	0.00%	0.00	1,047.20

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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400.00 ENERSYS SEC ID: 29275Y102	37.250000	12,776.00	14,900.00	0.01%	0.00	2,124.00
140.00 ENGILITY HOLDINGS INC SEC ID: 29285W104	18.510000	2,528.69	2,591.40	0.00%	0.00	62.71
293.00 ENNIS INC SEC ID: 293389102	14.590000	4,966.35	4,274.87	0.00%	0.00	-691.48
16.00 ENPRO INDUSTRIES INC SEC ID: 29355X107	37.540000	714.88	600.64	0.00%	0.00	-114.24
1,068.00 ENTEGRIS INC SEC ID: 29362U104	8.790000	10,455.72	9,387.72	0.01%	0.00	-1,068.00
1,693.00 ENTERCOM COMMUNICATIONS CORP SEC ID: 293639100	6.330000	10,346.09	10,716.69	0.01%	0.00	370.60
1,656.00 ENTERGY CORP SEC ID: 29364G103	68.080000	131,380.59	112,740.48	0.09%	0.00	-18,640.11
390.00 ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	12.370000	5,190.90	4,824.30	0.00%	0.00	-366.60
371.00 ENTERTAINMENT PROPERTIES TRUST SEC ID: 29380T105	45.590000	17,058.58	16,913.89	0.01%	0.00	-144.69
492.00 ENZON PHARMACEUTICALS INC SEC ID: 293904108	6.760000	4,929.84	3,325.92	0.00%	0.00	-1,603.92
290.00 EPOCH HOLDING CORP SEC ID: 29428R103	21.060000	5,037.30	6,107.40	0.01%	0.00	1,070.10

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

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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
979.00 EQUIFAX INC SEC ID: 294429105	45.780000	33,845.55	44,818.62	0.04%	0.00	10,973.07
442.00 EQUINIX INC SEC ID: 29444U502	197.650000	44,423.86	87,361.30	0.07%	0.00	42,937.44
78.00 EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	68.760000	4,885.92	5,363.28	0.00%	0.00	477.36
2,453.00 EQUITY RESIDENTIAL SEC ID: 29476L107	60.400000	123,908.88	148,161.20	0.12%	0.00	24,252.32
212.00 ESCO TECHNOLOGIES INC SEC ID: 296315104	35.430000	7,460.28	7,511.16	0.01%	0.00	50.88
259.00 ESSEX PROPERTY TRUST INC SEC ID: 297178105	151.980000	34,698.23	39,362.82	0.03%	0.00	4,664.59
243.00 ESTERLINE TECHNOLOGIES CORP SEC ID: 297425100	59.800000	17,802.18	14,531.40	0.01%	0.00	-3,270.78
242.00 ETHAN ALLEN INTERIORS INC SEC ID: 297602104	22.080000	5,055.38	5,343.36	0.00%	0.00	287.98
407.00 EURONET WORLDWIDE INC SEC ID: 298736109	17.760000	6,121.28	7,228.32	0.01%	0.00	1,107.04
157.00 EVERCORE PARTNERS INC SEC ID: 29977A105	24.700000	5,115.06	3,877.90	0.00%	0.00	-1,237.16
625.00 EXACT SCIENCES CORP SEC ID: 30063P105	9.930000	5,131.25	6,206.25	0.01%	0.00	1,075.00

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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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
931.00 EXCEL TRUST INC SEC ID: 30068C109	11.740000	10,697.19	10,929.94	0.01%	0.00	232.75
5,570.00 EXELON CORP SEC ID: 30161N101	36.470000	311,012.65	203,137.90	0.17%	0.00	-107,874.75
1,920.00 EXELIXIS INC SEC ID: 30161Q104	4.430000	10,195.20	8,505.60	0.01%	0.00	-1,689.60
1,464.00 EXELIS INC SEC ID: 30162A108	10.100000	17,879.59	14,786.40	0.01%	0.00	-3,093.19
742.00 EXPEDIA INC SEC ID: 30212P303	51.360000	25,210.33	38,109.12	0.03%	0.00	12,898.79
1,854.00 EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	36.610000	93,432.33	67,874.94	0.06%	0.00	-25,557.39
190.00 EXPRESS INC SEC ID: 30219E103	15.610000	4,081.20	2,965.90	0.00%	0.00	-1,115.30
6,769.00 EXPRESS SCRIPTS HOLDING CO SEC ID: 30219G108	62.620000	166,296.64	423,874.78	0.35%	0.00	257,578.14
747.00 EXTRA SPACE STORAGE INC SEC ID: 30225T102	34.110000	15,306.03	25,480.17	0.02%	0.00	10,174.14
947.00 EXTERRAN HOLDINGS INC SEC ID: 30225X103	18.390000	10,142.37	17,415.33	0.01%	0.00	7,272.96
373.00 EZCORP INC SEC ID: 302301106	22.650000	11,965.84	8,448.45	0.01%	0.00	-3,517.39

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
36,766.00 EXXON MOBIL CORP SEC ID: 30231G102	87.300000	2,411,991.01	3,209,671.80	2.66%	0.00	797,680.79
308.00 FEI CO SEC ID: 30241L109	53.710000	11,201.96	16,542.68	0.01%	0.00	5,340.72
1,329.00 FLIR SYSTEMS INC SEC ID: 302445101	19.800000	40,777.04	26,314.20	0.02%	0.00	-14,462.84
1,910.00 FMC TECHNOLOGIES INC SEC ID: 30249U101	46.840000	40,971.89	89,464.40	0.07%	0.00	48,492.51
1,364.00 FMC CORP SEC ID: 302491303	54.320000	35,063.82	74,092.48	0.06%	0.00	39,028.66
789.00 FNB CORP N C COM NEW SEC ID: 302519202	12.200000	9,578.46	9,625.80	0.01%	0.00	47.34
3,316.00 FNB CORP/PA SEC ID: 302520101	10.950000	33,524.76	36,310.20	0.03%	0.00	2,785.44
1,799.00 FSI INTERNATIONAL INC SEC ID: 302633102	6.170000	5,073.18	11,099.83	0.01%	0.00	6,026.65
528.00 FXCM INC SEC ID: 302693106	8.760000	5,169.12	4,625.28	0.00%	0.00	-543.84
335.00 FTI CONSULTING INC SEC ID: 302941109	26.010000	12,214.10	8,713.35	0.01%	0.00	-3,500.75
2,708.00 FACEBOOK INC SEC ID: 30303M102	18.058000	89,688.96	48,901.06	0.04%	0.00	-40,787.90

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
311.00 FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	92.270000	30,617.95	28,695.97	0.02%	0.00	-1,921.98
317.00 FAIR ISAAC CORP SEC ID: 303250104	42.710000	9,189.83	13,539.07	0.01%	0.00	4,349.24
1,318.00 FAIRCHILD SEMICONDUCTOR INTERN SEC ID: 303726103	14.520000	20,139.04	19,137.36	0.02%	0.00	-1,001.68
1,032.00 FAMILY DOLLAR STORES INC SEC ID: 307000109	63.640000	29,889.40	65,676.48	0.05%	0.00	35,787.08
123.00 FARO TECHNOLOGIES INC SEC ID: 311642102	39.450000	5,098.35	4,852.35	0.00%	0.00	-246.00
2,344.00 FASTENAL CO SEC ID: 311900104	43.090000	70,283.28	101,002.96	0.08%	0.00	30,719.68
238.00 FEDERAL AGRICULTURAL MORTGAGE SEC ID: 313148306	24.760000	5,017.04	5,892.88	0.00%	0.00	875.84
324.00 FEDERAL REALTY INVESTMENT TRUS SEC ID: 313747206	107.910000	25,201.98	34,962.84	0.03%	0.00	9,760.86
657.00 FEDERATED INVESTORS INC SEC ID: 314211103	21.220000	20,128.11	13,941.54	0.01%	0.00	-6,186.57
2,435.00 FEDEX CORP SEC ID: 31428X106	87.630000	263,788.66	213,379.05	0.18%	0.00	-50,409.61
4,852.00 FELCOR LODGING TRUST INC SEC ID: 31430F101	4.640000	15,865.54	22,513.28	0.02%	0.00	6,647.74

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,144.00 FEMALE HEALTH CO/THE SEC ID: 314462102	6.750000	9,830.02	14,472.00	0.01%	0.00	4,641.98
1,561.00 FERRO CORP SEC ID: 315405100	3.280000	8,366.96	5,120.08	0.00%	0.00	-3,246.88
522.00 F5 NETWORKS INC SEC ID: 315616102	97.490000	42,804.50	50,889.78	0.04%	0.00	8,085.28
2,090.00 FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	31.500000	49,394.94	65,835.00	0.05%	0.00	16,440.06
1,991.00 FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R105	18.840000	27,475.80	37,510.44	0.03%	0.00	10,034.64
900.00 FIFTH & PACIFIC CO INC SEC ID: 316645100	13.250000	4,815.00	11,925.00	0.01%	0.00	7,110.00
2,886.00 FIFTH THIRD BANCORP SEC ID: 316773100	15.140000	52,306.40	43,694.04	0.04%	0.00	-8,612.36
530.00 FIFTH STREET FINANCE CORP SEC ID: 31678A103	10.490000	6,148.00	5,559.70	0.00%	0.00	-588.30
305.00 FINANCIAL ENGINES INC SEC ID: 317485100	21.300000	7,667.70	6,496.50	0.01%	0.00	-1,171.20
311.00 FINANCIAL INSTITUTIONS INC SEC ID: 317585404	17.500000	5,010.21	5,442.50	0.00%	0.00	432.29
713.00 FINISAR CORP SEC ID: 31787A507	13.740000	11,457.91	9,796.62	0.01%	0.00	-1,661.29

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
412.00 FINISH LINE INC/THE SEC ID: 317923100	22.960000	8,796.20	9,459.52	0.01%	0.00	663.32
836.00 FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	19.270000	12,840.96	16,109.72	0.01%	0.00	3,268.76
966.00 FIRST BUSEY CORP SEC ID: 319383105	4.800000	5,119.80	4,636.80	0.00%	0.00	-483.00
249.00 FIRST CASH FINANCIAL SERVICES SEC ID: 31942D107	44.620000	9,691.08	11,110.38	0.01%	0.00	1,419.30
170.00 FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	165.140000	34,137.00	28,073.80	0.02%	0.00	-6,063.20
366.00 FIRST DEFIANCE FINANCIAL CORP SEC ID: 32006W106	16.640000	5,223.11	6,090.24	0.01%	0.00	867.13
250.00 FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	34.780000	8,355.00	8,695.00	0.01%	0.00	340.00
424.00 FIRST FINANCIAL CORP/IN SEC ID: 320218100	30.470000	13,898.72	12,919.28	0.01%	0.00	-979.44
598.00 FIRST HORIZON NATIONAL CORP SEC ID: 320517105	8.960000	6,003.10	5,358.08	0.00%	0.00	-645.02
620.00 FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	12.900000	6,665.00	7,998.00	0.01%	0.00	1,333.00
189.00 FIRST OF LONG ISLAND CORP/THE SEC ID: 320734106	29.950000	5,097.33	5,660.55	0.00%	0.00	563.22

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
593.00 FIRST MIDWEST BANCORP INC/IL SEC ID: 320867104	11.810000	6,955.89	7,003.33	0.01%	0.00	47.44
1,143.00 FIRST NIAGARA FINANCIAL GROUP SEC ID: 33582V108	7.890000	9,989.82	9,018.27	0.01%	0.00	-971.55
308.00 FIRST PACTRUST BANCORP INC SEC ID: 33589V101	12.060000	4,584.40	3,714.48	0.00%	0.00	-869.92
245.00 1ST SOURCE CORP SEC ID: 336901103	22.830000	4,922.05	5,593.35	0.00%	0.00	671.30
824.00 1ST UNITED BANCORP INC/BOCA RA SEC ID: 33740N105	6.060000	5,182.96	4,993.44	0.00%	0.00	-189.52
1,142.00 FISERV INC SEC ID: 337738108	71.310000	53,899.55	81,436.02	0.07%	0.00	27,536.47
192.00 FIRSTMERIT CORP SEC ID: 337915102	15.690000	3,081.60	3,012.48	0.00%	0.00	-69.12
2,786.00 FIRSTENERGY CORP SEC ID: 337932107	43.700000	157,680.09	121,748.20	0.10%	0.00	-35,931.89
3,774.00 FIVE STAR QUALITY CARE INC SEC ID: 33832D106	4.730000	10,422.66	17,851.02	0.01%	0.00	7,428.36
646.00 FLOTEK INDUSTRIES INC SEC ID: 343389102	11.830000	4,921.03	7,642.18	0.01%	0.00	2,721.15
1,553.00 FLUOR CORP SEC ID: 343412102	51.500000	60,530.81	79,979.50	0.07%	0.00	19,448.69

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
501.00 FLOWERS FOODS INC SEC ID: 343498101	20.650000	9,959.88	10,345.65	0.01%	0.00	385.77
464.00 FLOWSERVE CORP SEC ID: 34354P105	127.660000	28,791.25	59,234.24	0.05%	0.00	30,442.99
1,230.00 FOOT LOCKER INC SEC ID: 344849104	34.570000	29,827.50	42,521.10	0.04%	0.00	12,693.60
29,763.00 FORD MOTOR CO SEC ID: 345370860	9.340000	261,087.89	277,986.42	0.23%	0.00	16,898.53
1,388.00 FOREST CITY ENTERPRISES INC SEC ID: 345550107	15.080000	20,542.40	20,931.04	0.02%	0.00	388.64
2,181.00 FOREST LABORATORIES INC SEC ID: 345838106	34.690000	109,571.26	75,658.89	0.06%	0.00	-33,912.37
305.00 FORESTAR GROUP INC SEC ID: 346233109	14.390000	4,901.35	4,388.95	0.00%	0.00	-512.40
953.00 FORTINET INC SEC ID: 34959E109	26.510000	24,644.58	25,264.03	0.02%	0.00	619.45
1,458.00 FORTUNE BRANDS HOME & SECURITY INC SEC ID: 34964C106	25.500000	23,909.42	37,179.00	0.03%	0.00	13,269.58
234.00 FORWARD AIR CORP SEC ID: 349853101	33.620000	7,607.34	7,867.08	0.01%	0.00	259.74
371.00 FOSSIL INC SEC ID: 349882100	84.950000	20,642.44	31,516.45	0.03%	0.00	10,874.01

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
115.00 FRANKLIN ELECTRIC CO INC SEC ID: 353514102	54.230000	5,146.25	6,236.45	0.01%	0.00	1,090.20
418.00 FRANKLIN FINANCIAL CORP/VA SEC ID: 35353C102	16.650000	4,972.95	6,959.70	0.01%	0.00	1,986.75
866.00 FRANKLIN RESOURCES INC SEC ID: 354613101	117.400000	90,050.35	101,668.40	0.08%	0.00	11,618.05
7,529.00 FREEPORT-MCMORAN COPPER & GOLD SEC ID: 35671D857	36.110000	267,552.29	271,872.19	0.23%	0.00	4,319.90
130.00 FRESH MARKET INC/THE SEC ID: 35804H106	57.720000	5,049.20	7,503.60	0.01%	0.00	2,454.40
215.00 FUEL SYSTEMS SOLUTIONS INC SEC ID: 35952W103	17.600000	5,011.65	3,784.00	0.00%	0.00	-1,227.65
393.00 HB FULLER CO SEC ID: 359694106	30.410000	9,211.92	11,951.13	0.01%	0.00	2,739.21
3,539.00 FULTON FINANCIAL CORP SEC ID: 360271100	9.710000	35,391.42	34,363.69	0.03%	0.00	-1,027.73
383.00 FUSION-IO INC SEC ID: 36112J107	28.020000	10,306.53	10,731.66	0.01%	0.00	425.13
157.00 G&K SERVICES INC SEC ID: 361268105	31.370000	4,879.56	4,925.09	0.00%	0.00	45.53
109.00 GAMCO INVESTORS INC SEC ID: 361438104	45.100000	4,884.29	4,915.90	0.00%	0.00	31.61

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
369.00 GATX CORP SEC ID: 361448103	41.160000	13,379.94	15,188.04	0.01%	0.00	1,808.10
516.00 GEO GROUP INC/THE SEC ID: 36159R103	26.310000	11,718.36	13,575.96	0.01%	0.00	1,857.60
1,071.00 GFI GROUP INC SEC ID: 361652209	2.800000	4,862.34	2,998.80	0.00%	0.00	-1,863.54
240.00 GNC HOLDINGS INC SEC ID: 36191G107	38.850000	4,636.70	9,324.00	0.01%	0.00	4,687.30
986.00 GSV CAPITAL CORP SEC ID: 36191J101	8.630000	9,771.26	8,509.18	0.01%	0.00	-1,262.08
2,021.00 GT ADVANCED TECHNOLOGIES INC SEC ID: 36191U106	5.800000	10,044.37	11,721.80	0.01%	0.00	1,677.43
145.00 G-III APPAREL GROUP LTD SEC ID: 36237H101	31.740000	4,928.55	4,602.30	0.00%	0.00	-326.25
987.00 GAMESTOP CORP SEC ID: 36467W109	19.080000	19,923.30	18,831.96	0.02%	0.00	-1,091.34
1,921.00 GANNETT CO INC SEC ID: 364730101	15.260000	25,645.35	29,314.46	0.02%	0.00	3,669.11
3,455.00 GAP INC/THE SEC ID: 364760108	35.820000	66,244.10	123,758.10	0.10%	0.00	57,514.00
454.00 GARDNER DENVER INC SEC ID: 365558105	60.280000	20,716.02	27,367.12	0.02%	0.00	6,651.10

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
773.00 GARTNER INC SEC ID: 366651107	49.390000	29,381.73	38,178.47	0.03%	0.00	8,796.74
284.00 GAYLORD ENTERTAINMENT CO SEC ID: 367905106	40.540000	8,309.84	11,513.36	0.01%	0.00	3,203.52
269.00 GENERAC HOLDINGS INC SEC ID: 368736104	21.550000	5,054.51	5,796.95	0.00%	0.00	742.44
613.00 GENERAL CABLE CORP SEC ID: 369300108	27.090000	17,004.62	16,606.17	0.01%	0.00	-398.45
2,681.00 GENERAL DYNAMICS CORP SEC ID: 369550108	65.510000	193,028.25	175,632.31	0.15%	0.00	-17,395.94
79,545.00 GENERAL ELECTRIC CO SEC ID: 369604103	20.710000	2,783,486.06	1,647,376.95	1.37%	0.00	-1,136,109.11
4,480.00 GENERAL GROWTH PROPERTIES INC SEC ID: 370023103	20.580000	55,112.97	92,198.40	0.08%	0.00	37,085.43
4,924.00 GENERAL MILLS INC SEC ID: 370334104	39.330000	140,195.14	193,660.92	0.16%	0.00	53,465.78
1,158.00 GENERAL MOLY INC SEC ID: 370373102	2.710000	5,025.72	3,138.18	0.00%	0.00	-1,887.54
5,064.00 GENERAL MOTORS CO SEC ID: 37045V100	21.350000	151,165.46	108,116.40	0.09%	0.00	-43,049.06
189.00 GENESCO INC SEC ID: 371532102	70.650000	9,642.78	13,352.85	0.01%	0.00	3,710.07

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
89.00 GENESEE & WYOMING INC SEC ID: 371559105	63.560000	4,938.61	5,656.84	0.00%	0.00	718.23
1,030.00 GENTEX CORP SEC ID: 371901109	17.520000	20,424.90	18,045.60	0.01%	0.00	-2,379.30
1,316.00 GENIE ENERGY LTD CL B SEC ID: 372284208	7.100000	10,541.16	9,343.60	0.01%	0.00	-1,197.56
11,269.00 GENON ENERGY INC SEC ID: 37244E107	2.530000	36,626.37	28,510.57	0.02%	0.00	-8,115.80
1,251.00 GENUINE PARTS CO SEC ID: 372460105	63.160000	54,529.71	79,013.16	0.07%	0.00	24,483.45
3,825.00 GENWORTH FINANCIAL INC SEC ID: 37247D106	5.290000	19,813.50	20,234.25	0.02%	0.00	420.75
270.00 GEORGIA GULF CORP SEC ID: 373200302	39.640000	6,428.70	10,702.80	0.01%	0.00	4,274.10
454.00 GERBER SCIENTIFIC INC COM ESCROW SEC ID: 37373ESC5	0.000000	0.00	0.00	0.00%	0.00	0.00
559.00 GETTY REALTY CORP SEC ID: 374297109	17.910000	10,000.51	10,011.69	0.01%	0.00	11.18
1,291.00 GEVO INC SEC ID: 374396109	3.540000	10,056.89	4,570.14	0.00%	0.00	-5,486.75
457.00 GIBRALTAR INDUSTRIES INC SEC ID: 374689107	10.930000	4,958.45	4,995.01	0.00%	0.00	36.56

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
6,302.00 GILEAD SCIENCES INC SEC ID: 375558103	57.690000	219,765.50	363,562.38	0.30%	0.00	143,796.88
572.00 GLACIER BANCORP INC SEC ID: 37637Q105	15.410000	7,424.56	8,814.52	0.01%	0.00	1,389.96
534.00 GLADSTONE CAPITAL CORP SEC ID: 376535100	8.590000	4,971.54	4,587.06	0.00%	0.00	-384.48
693.00 GLADSTONE INVESTMENT CORP SEC ID: 376546107	7.610000	5,031.18	5,273.73	0.00%	0.00	242.55
331.00 PH GLATFELTER CO SEC ID: 377316104	16.800000	4,981.55	5,560.80	0.00%	0.00	579.25
1,431.00 GLOBAL CASH ACCESS HOLDINGS IN SEC ID: 378967103	7.670000	10,389.06	10,975.77	0.01%	0.00	586.71
794.00 GLIMCHER REALTY TRUST SEC ID: 379302102	10.480000	7,352.44	8,321.12	0.01%	0.00	968.68
549.00 GLOBAL PAYMENTS INC SEC ID: 37940X102	41.650000	25,048.56	22,865.85	0.02%	0.00	-2,182.71
140.00 GLOBE SPECIALTY METALS INC SEC ID: 37954N206	14.590000	2,884.00	2,042.60	0.00%	0.00	-841.40
2,033.00 GLU MOBILE INC SEC ID: 379890106	5.050000	9,961.70	10,266.65	0.01%	0.00	304.95
486.00 GOLD RESOURCE CORP SEC ID: 38068T105	18.960000	12,218.04	9,214.56	0.01%	0.00	-3,003.48

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,828.00 GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	105.720000	610,070.88	404,696.16	0.34%	0.00	-205,374.72
346.00 GOLUB CAPITAL BDC INC SEC ID: 38173M102	15.510000	5,241.90	5,366.46	0.00%	0.00	124.56
269.00 GOODRICH PETROLEUM CORP SEC ID: 382410405	12.700000	4,839.31	3,416.30	0.00%	0.00	-1,423.01
2,015.00 GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	12.200000	29,500.61	24,583.00	0.02%	0.00	-4,917.61
1,973.00 GOOGLE INC SEC ID: 38259P508	685.090000	865,722.54	1,351,682.57	1.12%	0.00	485,960.03
584.00 WR GRACE & CO SEC ID: 38388F108	57.760000	24,825.84	33,731.84	0.03%	0.00	8,906.00
356.00 GRACO INC SEC ID: 384109104	49.400000	17,394.16	17,586.40	0.01%	0.00	192.24
696.00 GRAFTECH INTERNATIONAL LTD SEC ID: 384313102	9.370000	10,279.92	6,521.52	0.01%	0.00	-3,758.40
564.00 WW GRAINGER INC SEC ID: 384802104	205.960000	38,287.20	116,161.44	0.10%	0.00	77,874.24
3,803.00 GRAMERCY CAPITAL CORP/NEW YORK SEC ID: 384871109	2.680000	9,545.53	10,192.04	0.01%	0.00	646.51
377.00 GRAND CANYON EDUCATION INC SEC ID: 38526M106	21.120000	5,108.35	7,962.24	0.01%	0.00	2,853.89

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
308.00 GRANITE CONSTRUCTION INC SEC ID: 387328107	27.570000	7,527.52	8,491.56	0.01%	0.00	964.04
1,271.00 GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	5.590000	6,749.01	7,104.89	0.01%	0.00	355.88
923.00 GREAT LAKES DREDGE & DOCK CORP SEC ID: 390607109	7.310000	4,827.29	6,747.13	0.01%	0.00	1,919.84
549.00 GREAT SOUTHERN BANCORP INC SEC ID: 390905107	29.380000	9,997.29	16,129.62	0.01%	0.00	6,132.33
1,175.00 GREAT PLAINS ENERGY INC SEC ID: 391164100	21.320000	22,865.50	25,051.00	0.02%	0.00	2,185.50
187.00 GREATBATCH INC SEC ID: 39153L106	23.150000	4,934.93	4,329.05	0.00%	0.00	-605.88
176.00 GREEN DOT CORP SEC ID: 39304D102	11.450000	5,720.00	2,015.20	0.00%	0.00	-3,704.80
2,352.00 GREEN MOUNTAIN COFFEE ROASTERS SEC ID: 393122106	24.310000	50,387.10	57,177.12	0.05%	0.00	6,790.02
485.00 GREEN PLAINS RENEWABLE ENERGY SEC ID: 393222104	4.600000	4,951.85	2,231.00	0.00%	0.00	-2,720.85
249.00 GREENBRIER COS INC SEC ID: 393657101	14.450000	4,932.69	3,598.05	0.00%	0.00	-1,334.64
258.00 GREENHILL & CO INC SEC ID: 395259104	43.650000	10,273.56	11,261.70	0.01%	0.00	988.14

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
511.00 GRIFFON CORP SEC ID: 398433102	9.670000	4,997.58	4,941.37	0.00%	0.00	-56.21
191.00 GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	55.010000	7,506.30	10,506.91	0.01%	0.00	3,000.61
515.00 GUESS? INC SEC ID: 401617105	26.060000	21,346.75	13,420.90	0.01%	0.00	-7,925.85
123.00 GULFMARK OFFSHORE INC SEC ID: 402629208	35.080000	5,034.39	4,314.84	0.00%	0.00	-719.55
310.00 GULFPORT ENERGY CORP SEC ID: 402635304	26.300000	8,208.80	8,153.00	0.01%	0.00	-55.80
379.00 H&E EQUIPMENT SERVICES INC SEC ID: 404030108	17.700000	4,839.83	6,708.30	0.01%	0.00	1,868.47
904.00 HCC INSURANCE HOLDINGS INC SEC ID: 404132102	33.080000	27,933.60	29,904.32	0.02%	0.00	1,970.72
3,636.00 HCP INC SEC ID: 40414L109	45.860000	119,369.88	166,746.96	0.14%	0.00	47,377.08
700.00 HFF INC SEC ID: 40418F108	13.300000	9,604.00	9,310.00	0.01%	0.00	-294.00
675.00 HMS HOLDINGS CORP SEC ID: 40425J101	34.460000	16,521.75	23,260.50	0.02%	0.00	6,738.75
356.00 HNI CORP SEC ID: 404251100	27.720000	8,590.28	9,868.32	0.01%	0.00	1,278.04

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
318.00 HSN INC SEC ID: 404303109	45.030000	9,746.70	14,319.54	0.01%	0.00	4,572.84
79.00 HAEMONETICS CORP SEC ID: 405024100	73.670000	4,985.69	5,819.93	0.00%	0.00	834.24
154.00 HAIN CELESTIAL GROUP INC/THE SEC ID: 405217100	68.990000	4,931.08	10,624.46	0.01%	0.00	5,693.38
7,272.00 HALLIBURTON CO SEC ID: 406216101	32.760000	209,288.15	238,230.72	0.20%	0.00	28,942.57
720.00 HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	7.990000	4,989.60	5,752.80	0.00%	0.00	763.20
758.00 HALOZYME THERAPEUTICS INC SEC ID: 40637H109	5.800000	4,972.48	4,396.40	0.00%	0.00	-576.08
767.00 HANCOCK HOLDING CO SEC ID: 410120109	29.640000	24,537.01	22,733.88	0.02%	0.00	-1,803.13
768.00 HANESBRANDS INC SEC ID: 410345102	32.430000	21,388.80	24,906.24	0.02%	0.00	3,517.44
1,011.00 HANGER INC SEC ID: 41043F208	28.610000	22,848.60	28,924.71	0.02%	0.00	6,076.11
595.00 HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	35.690000	24,926.93	21,235.55	0.02%	0.00	-3,691.38
1,823.00 HARLEY-DAVIDSON INC SEC ID: 412822108	41.960000	114,885.46	76,493.08	0.06%	0.00	-38,392.38

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
484.00 HARMAN INTERNATIONAL INDUSTRIE SEC ID: 413086109	46.030000	40,439.26	22,278.52	0.02%	0.00	-18,160.74
913.00 HARMONIC INC SEC ID: 413160102	4.570000	6,454.91	4,172.41	0.00%	0.00	-2,282.50
993.00 HARRIS & HARRIS GROUP INC SEC ID: 413833104	3.660000	5,044.44	3,634.38	0.00%	0.00	-1,410.06
1,011.00 HARRIS CORP SEC ID: 413875105	47.030000	39,272.70	47,547.33	0.04%	0.00	8,274.63
116.00 HARRIS TEETER SUPERMARKETS INC COM SEC ID: 414585109	39.070000	4,967.12	4,532.12	0.00%	0.00	-435.00
725.00 HARSCO CORP SEC ID: 415864107	20.390000	20,024.50	14,782.75	0.01%	0.00	-5,241.75
613.00 HARTE-HANKS INC SEC ID: 416196103	6.960000	4,854.96	4,266.48	0.00%	0.00	-588.48
2,533.00 HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	17.930000	47,302.44	45,416.69	0.04%	0.00	-1,885.75
1,101.00 HASBRO INC SEC ID: 418056107	37.510000	24,727.91	41,298.51	0.03%	0.00	16,570.60
595.00 HATTERAS FINANCIAL CORP SEC ID: 41902R103	28.990000	16,380.35	17,249.05	0.01%	0.00	868.70
213.00 HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	26.530000	5,018.28	5,650.89	0.00%	0.00	632.61

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
879.00 HAWAIIAN HOLDINGS INC SEC ID: 419879101	5.930000	5,054.25	5,212.47	0.00%	0.00	158.22
89.00 HAYNES INTERNATIONAL INC SEC ID: 420877201	48.750000	5,077.45	4,338.75	0.00%	0.00	-738.70
756.00 HEALTHSOUTH CORP SEC ID: 421924309	22.900000	18,711.00	17,312.40	0.01%	0.00	-1,398.60
2,326.00 HEALTH MANAGEMENT ASSOCIATES I SEC ID: 421933102	7.660000	20,236.20	17,817.16	0.01%	0.00	-2,419.04
579.00 HEALTHCARE REALTY TRUST INC SEC ID: 421946104	24.260000	11,857.92	14,046.54	0.01%	0.00	2,188.62
3,676.00 HEADWATERS INC SEC ID: 42210P102	6.650000	10,109.00	24,445.40	0.02%	0.00	14,336.40
1,387.00 HEALTH CARE REIT INC SEC ID: 42217K106	58.440000	51,110.95	81,056.28	0.07%	0.00	29,945.33
753.00 HEALTH NET INC SEC ID: 42222G108	23.250000	20,044.86	17,507.25	0.01%	0.00	-2,537.61
400.00 HEARTLAND FINANCIAL USA INC SEC ID: 42234Q102	26.190000	5,716.00	10,476.00	0.01%	0.00	4,760.00
401.00 HEARTLAND EXPRESS INC SEC ID: 422347104	13.020000	6,428.03	5,221.02	0.00%	0.00	-1,207.01
307.00 HEARTLAND PAYMENT SYSTEMS INC SEC ID: 42235N108	30.380000	6,275.08	9,326.66	0.01%	0.00	3,051.58

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
864.00 HECKMANN CORP SEC ID: 422680108	2.690000	5,279.04	2,324.16	0.00%	0.00	-2,954.88
2,219.00 HECLA MINING CO SEC ID: 422704106	5.410000	16,198.70	12,004.79	0.01%	0.00	-4,193.91
415.00 HEICO CORP SEC ID: 422806109	34.840000	17,679.00	14,458.60	0.01%	0.00	-3,220.40
2,558.00 HJ HEINZ CO SEC ID: 423074103	55.720000	108,205.44	142,531.76	0.12%	0.00	34,326.32
843.00 HELIX ENERGY SOLUTIONS GROUP I SEC ID: 42330P107	17.620000	13,471.14	14,853.66	0.01%	0.00	1,382.52
758.00 HELMERICH & PAYNE INC SEC ID: 423452101	45.640000	30,716.06	34,595.12	0.03%	0.00	3,879.06
687.00 JACK HENRY & ASSOCIATES INC SEC ID: 426281101	36.960000	20,129.10	25,391.52	0.02%	0.00	5,262.42
985.00 HERITAGE COMMERCE CORP SEC ID: 426927109	6.610000	4,869.25	6,510.85	0.01%	0.00	1,641.60
930.00 HERCULES OFFSHORE INC SEC ID: 427093109	4.110000	4,724.40	3,822.30	0.00%	0.00	-902.10
492.00 HERCULES TECHNOLOGY GROWTH CAP SEC ID: 427096508	11.190000	5,072.52	5,505.48	0.00%	0.00	432.96
501.00 HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	13.990000	6,462.90	7,008.99	0.01%	0.00	546.09

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,119.00 HERSHA HOSPITALITY TRUST SEC ID: 427825104	4.980000	6,087.36	5,572.62	0.00%	0.00	-514.74
1,026.00 HERSHEY CO/THE SEC ID: 427866108	71.820000	53,542.76	73,687.32	0.06%	0.00	20,144.56
2,003.00 HERTZ GLOBAL HOLDINGS INC SEC ID: 42805T105	14.180000	20,871.26	28,402.54	0.02%	0.00	7,531.28
2,133.00 HESS CORP SEC ID: 42809H107	50.530000	98,790.10	107,780.49	0.09%	0.00	8,990.39
15,689.00 HEWLETT-PACKARD CO SEC ID: 428236103	16.880000	577,212.43	264,830.32	0.22%	0.00	-312,382.11
779.00 HEXCEL CORP SEC ID: 428291108	22.670000	16,335.63	17,659.93	0.01%	0.00	1,324.30
347.00 HHGREGG INC SEC ID: 42833L108	7.090000	4,896.17	2,460.23	0.00%	0.00	-2,435.94
218.00 HIBBETT SPORTS INC SEC ID: 428567101	58.040000	8,539.06	12,652.72	0.01%	0.00	4,113.66
272.00 HIGHER ONE HOLDINGS INC SEC ID: 42983D104	12.330000	5,026.56	3,353.76	0.00%	0.00	-1,672.80
574.00 HIGHWOODS PROPERTIES INC SEC ID: 431284108	32.610000	18,620.56	18,718.14	0.02%	0.00	97.58
545.00 HILLENBRAND INC SEC ID: 431571108	18.120000	12,938.30	9,875.40	0.01%	0.00	-3,062.90

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
570.00 HILLTOP HOLDINGS INC SEC ID: 432748101	11.200000	4,930.50	6,384.00	0.01%	0.00	1,453.50
54.00 HITTITE MICROWAVE CORP SEC ID: 43365Y104	52.370000	3,213.54	2,827.98	0.00%	0.00	-385.56
1,583.00 HOLLYFRONTIER CORP SEC ID: 436106108	40.290000	34,010.80	63,779.07	0.05%	0.00	29,768.27
2,246.00 HOLOGIC INC SEC ID: 436440101	19.630000	41,710.86	44,088.98	0.04%	0.00	2,378.12
209.00 HOME BANCSHARES INC/AR SEC ID: 436893200	31.510000	4,932.40	6,585.59	0.01%	0.00	1,653.19
12,324.00 HOME DEPOT INC/THE SEC ID: 437076102	56.750000	451,649.96	699,387.00	0.58%	0.00	247,737.04
311.00 HOME PROPERTIES INC SEC ID: 437306103	63.850000	18,442.30	19,857.35	0.02%	0.00	1,415.05
6,308.00 HONEYWELL INTERNATIONAL INC SEC ID: 438516106	58.450000	261,158.77	368,702.60	0.31%	0.00	107,543.83
331.00 HORACE MANN EDUCATORS CORP SEC ID: 440327104	17.570000	4,951.76	5,815.67	0.00%	0.00	863.91
1,882.00 HORMEL FOODS CORP SEC ID: 440452100	28.720000	54,912.67	54,051.04	0.04%	0.00	-861.63
192.00 HORNBECK OFFSHORE SERVICES INC SEC ID: 440543106	38.840000	4,809.60	7,457.28	0.01%	0.00	2,647.68

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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433.00 HORSEHEAD HOLDING CORP SEC ID: 440694305	8.840000	5,139.71	3,827.72	0.00%	0.00	-1,311.99
1,070.00 HOSPITALITY PROPERTIES TRUST SEC ID: 44106M102	24.070000	23,775.40	25,754.90	0.02%	0.00	1,979.50
1,334.00 HOSPIRA INC SEC ID: 441060100	33.580000	50,622.86	44,795.72	0.04%	0.00	-5,827.14
5,566.00 HOST HOTELS & RESORTS INC SEC ID: 44107P104	15.300000	149,613.49	85,159.80	0.07%	0.00	-64,453.69
148.00 HOT TOPIC INC SEC ID: 441339108	9.450000	1,078.92	1,398.60	0.00%	0.00	319.68
351.00 HOUSTON WIRE & CABLE CO SEC ID: 44244K109	10.970000	5,089.50	3,850.47	0.00%	0.00	-1,239.03
360.00 HOWARD HUGHES CORP/THE SEC ID: 44267D107	65.790000	10,284.80	23,684.40	0.02%	0.00	13,399.60
293.00 HUB GROUP INC SEC ID: 443320106	30.100000	10,600.74	8,819.30	0.01%	0.00	-1,781.44
479.00 HUBBELL INC SEC ID: 443510201	80.820000	29,736.32	38,712.78	0.03%	0.00	8,976.46
3,782.00 HUDSON CITY BANCORP INC SEC ID: 443683107	7.190000	22,465.08	27,192.58	0.02%	0.00	4,727.50
631.00 HUDSON VALLEY HOLDING CORP SEC ID: 444172100	16.890000	11,168.70	10,657.59	0.01%	0.00	-511.11

BNY MELLON

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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
1,415.00 HUMANA INC SEC ID: 444859102	70.080000	85,675.48	99,163.20	0.08%	0.00	13,487.72
727.00 JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	52.440000	33,238.44	38,123.88	0.03%	0.00	4,885.44
6,896.00 HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	6.590000	36,341.92	45,444.64	0.04%	0.00	9,102.72
434.00 HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	40.070000	16,354.58	17,390.38	0.01%	0.00	1,035.80
1,660.00 HUNTSMAN CORP SEC ID: 447011107	14.380000	20,517.60	23,870.80	0.02%	0.00	3,353.20
165.00 HURON CONSULTING GROUP INC SEC ID: 447462102	32.270000	4,851.00	5,324.55	0.00%	0.00	473.55
352.00 HYATT HOTELS CORP SEC ID: 448579102	37.930000	13,819.52	13,351.36	0.01%	0.00	-468.16
640.00 IAC/INTERACTIVECORP SEC ID: 44919P508	51.840000	14,355.20	33,177.60	0.03%	0.00	18,822.40
198.00 ICF INTERNATIONAL INC SEC ID: 44925C103	22.040000	4,950.00	4,363.92	0.00%	0.00	-586.08
223.00 IPG PHOTONICS CORP SEC ID: 44980X109	61.490000	9,473.04	13,712.27	0.01%	0.00	4,239.23
109.00 IPC THE HOSPITALIST CO INC SEC ID: 44984A105	44.190000	5,004.19	4,816.71	0.00%	0.00	-187.48

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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1,727.00 ISTAR FINANCIAL INC SEC ID: 45031U101	7.180000	10,223.84	12,399.86	0.01%	0.00	2,176.02
319.00 ITT EDUCATIONAL SERVICES INC SEC ID: 45068B109	32.010000	20,604.21	10,211.19	0.01%	0.00	-10,393.02
401.00 IXIA SEC ID: 45071R109	14.840000	4,892.20	5,950.84	0.00%	0.00	1,058.64
732.00 ITT CORP SEC ID: 450911201	19.900000	14,239.70	14,566.80	0.01%	0.00	327.10
580.00 ICONIX BRAND GROUP INC SEC ID: 451055107	18.700000	13,386.40	10,846.00	0.01%	0.00	-2,540.40
659.00 IDEX CORP SEC ID: 45167R104	39.860000	28,666.50	26,267.74	0.02%	0.00	-2,398.76
348.00 IDEXX LABORATORIES INC SEC ID: 45168D104	95.060000	20,211.84	33,080.88	0.03%	0.00	12,869.04
321.00 IGATE CORP SEC ID: 45169U105	16.110000	5,001.18	5,171.31	0.00%	0.00	170.13
393.00 IHS INC SEC ID: 451734107	114.040000	32,143.47	44,817.72	0.04%	0.00	12,674.25
3,545.00 ILLINOIS TOOL WORKS INC SEC ID: 452308109	59.290000	159,797.61	210,183.05	0.17%	0.00	50,385.44
1,361.00 ILLUMINA INC SEC ID: 452327109	42.080000	49,719.13	57,270.88	0.05%	0.00	7,551.75

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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597.00 IMMUNOGEN INC SEC ID: 45253H101	14.390000	6,955.05	8,590.83	0.01%	0.00	1,635.78
244.00 IMPAX LABORATORIES INC SEC ID: 45256B101	23.670000	4,933.68	5,775.48	0.00%	0.00	841.80
703.00 INCYTE CORP LTD SEC ID: 45337C102	20.010000	12,921.14	14,067.03	0.01%	0.00	1,145.89
190.00 INDEPENDENT BANK CORP/ROCKLAND SEC ID: 453836108	29.160000	4,932.40	5,540.40	0.00%	0.00	608.00
99.00 INFINITY PROPERTY & CASUALTY C SEC ID: 45665Q103	56.100000	5,352.93	5,553.90	0.00%	0.00	200.97
432.00 INFORMATICA CORP SEC ID: 45666Q102	32.600000	24,546.24	14,083.20	0.01%	0.00	-10,463.04
831.00 INFINERA CORP SEC ID: 45667G103	5.680000	5,476.29	4,720.08	0.00%	0.00	-756.21
301.00 INGLES MARKETS INC SEC ID: 457030104	15.970000	4,809.98	4,806.97	0.00%	0.00	-3.01
1,280.00 INGRAM MICRO INC SEC ID: 457153104	15.270000	22,220.80	19,545.60	0.02%	0.00	-2,675.20
608.00 INGREDION INC SEC ID: 457187102	53.830000	29,897.31	32,728.64	0.03%	0.00	2,831.33
613.00 INLAND REAL ESTATE CORP SEC ID: 457461200	8.200000	5,357.62	5,026.60	0.00%	0.00	-331.02

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
305.00 INSIGHT ENTERPRISES INC SEC ID: 45765U103	17.960000	5,072.15	5,477.80	0.00%	0.00	405.65
156.00 INNOSPEC INC SEC ID: 45768S105	31.460000	4,873.11	4,907.76	0.00%	0.00	34.65
302.00 INPHI CORP SEC ID: 45772F107	11.880000	4,979.98	3,587.76	0.00%	0.00	-1,392.22
106.00 INNOPHOS HOLDINGS INC SEC ID: 45774N108	47.290000	5,185.52	5,012.74	0.00%	0.00	-172.78
245.00 INSULET CORP SEC ID: 45784P101	20.970000	5,049.45	5,137.65	0.00%	0.00	88.20
106.00 INTEGRA LIFESCIENCES HOLDINGS SEC ID: 457985208	39.340000	4,924.76	4,170.04	0.00%	0.00	-754.72
1,178.00 INTEGRATED DEVICE TECHNOLOGY I SEC ID: 458118106	5.320000	8,852.67	6,266.96	0.01%	0.00	-2,585.71
567.00 INTEGRATED SILICON SOLUTION IN SEC ID: 45812P107	9.910000	5,165.37	5,618.97	0.00%	0.00	453.60
40,692.00 INTEL CORP SEC ID: 458140100	24.830000	854,606.16	1,010,382.36	0.84%	0.00	155,776.20
311.00 INTEGRYS ENERGY GROUP INC SEC ID: 45822P105	53.990000	15,808.13	16,790.89	0.01%	0.00	982.76
1,471.00 INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	13.820000	24,094.98	20,329.22	0.02%	0.00	-3,765.76

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150.00 INTERACTIVE INTELLIGENCE GROUP INC SEC ID: 45841V109	29.560000	5,083.50	4,434.00	0.00%	0.00	-649.50
629.00 INTERCONTINENTALEXCHANGE INC SEC ID: 45865V100	136.700000	95,322.88	85,984.30	0.07%	0.00	-9,338.58
361.00 INTERDIGITAL INC/PA SEC ID: 45867G101	33.750000	13,833.52	12,183.75	0.01%	0.00	-1,649.77
265.00 INTERLINE BRANDS INC SEC ID: 458743101	25.460000	4,931.65	6,746.90	0.01%	0.00	1,815.25
1,516.00 INTERMEC INC SEC ID: 458786100	5.920000	9,823.68	8,974.72	0.01%	0.00	-848.96
839.00 INTERMUNE INC SEC ID: 45884X103	7.370000	10,042.83	6,183.43	0.01%	0.00	-3,859.40
678.00 INTERNAP NETWORK SERVICES CORP SEC ID: 45885A300	7.200000	4,820.58	4,881.60	0.00%	0.00	61.02
422.00 INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	18.260000	6,802.64	7,705.72	0.01%	0.00	903.08
8,775.00 INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	194.850000	720,863.62	1,709,808.75	1.42%	0.00	988,945.13
639.00 INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	60.520000	25,349.77	38,672.28	0.03%	0.00	13,322.51
612.00 INTERNATIONAL GAME TECHNOLOGY SEC ID: 459902102	12.290000	9,865.44	7,521.48	0.01%	0.00	-2,343.96

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,548.00 INTERNATIONAL PAPER CO SEC ID: 460146103	34.560000	124,955.21	122,618.88	0.10%	0.00	-2,336.33
503.00 INTERNATIONAL RECTIFIER CORP SEC ID: 460254105	17.410000	10,195.81	8,757.23	0.01%	0.00	-1,438.58
433.00 INTERNATIONAL SHIPHOLDING CORP SEC ID: 460321201	16.780000	8,997.74	7,265.74	0.01%	0.00	-1,732.00
787.00 INTERNATIONAL SPEEDWAY CORP SEC ID: 460335201	26.610000	19,974.06	20,942.07	0.02%	0.00	968.01
999.00 INTERSIL CORP SEC ID: 46069S109	8.830000	12,497.49	8,821.17	0.01%	0.00	-3,676.32
4,606.00 INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	10.640000	46,744.51	49,007.84	0.04%	0.00	2,263.33
377.00 INTERVAL LEISURE GROUP INC SEC ID: 46113M108	18.450000	5,051.80	6,955.65	0.01%	0.00	1,903.85
212.00 INTL FCSTONE INC SEC ID: 46116V105	18.130000	5,032.88	3,843.56	0.00%	0.00	-1,189.32
317.00 INTUITIVE SURGICAL INC SEC ID: 46120E602	491.790000	87,571.91	155,897.43	0.13%	0.00	68,325.52
2,405.00 INTUIT INC SEC ID: 461202103	58.540000	78,446.78	140,788.70	0.12%	0.00	62,341.92
416.00 INTREPID POTASH INC SEC ID: 46121Y102	22.430000	12,708.80	9,330.88	0.01%	0.00	-3,377.92

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
881.00 INVENSENSE INC SEC ID: 46123D205	12.580000	9,417.89	11,082.98	0.01%	0.00	1,665.09
898.00 INVESCO MORTGAGE CAPITAL INC SEC ID: 46131B100	20.490000	17,473.18	18,400.02	0.02%	0.00	926.84
1,199.00 INVESTMENT TECHNOLOGY GROUP IN SEC ID: 46145F105	8.470000	20,646.78	10,155.53	0.01%	0.00	-10,491.25
368.00 INVESTORS BANCORP INC SEC ID: 46146P102	17.170000	5,118.88	6,318.56	0.01%	0.00	1,199.68
2,537.00 ION GEOPHYSICAL CORP SEC ID: 462044108	6.530000	18,704.15	16,566.61	0.01%	0.00	-2,137.54
161.00 IROBOT CORP SEC ID: 462726100	25.190000	5,282.41	4,055.59	0.00%	0.00	-1,226.82
1,586.00 IRON MOUNTAIN INC SEC ID: 462846106	32.800000	39,309.01	52,020.80	0.04%	0.00	12,711.79
792.00 ISIS PHARMACEUTICALS INC SEC ID: 464330109	13.610000	7,080.48	10,779.12	0.01%	0.00	3,698.64
72.00 ITC HOLDINGS CORP SEC ID: 465685105	71.980000	5,096.16	5,182.56	0.00%	0.00	86.40
324.00 ITRON INC SEC ID: 465741106	43.360000	11,877.84	14,048.64	0.01%	0.00	2,170.80
1,412.00 JDS UNIPHASE CORP SEC ID: 46612J507	11.190000	34,378.22	15,800.28	0.01%	0.00	-18,577.94

Northern States Power Company

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
337.00 JDA SOFTWARE GROUP INC SEC ID: 46612K108	30.800000	10,096.52	10,379.60	0.01%	0.00	283.08
30,259.00 JPMORGAN CHASE & CO SEC ID: 46625H100	37.140000	1,223,976.55	1,123,819.26	0.93%	0.00	-100,157.29
970.00 JMP GROUP INC SEC ID: 46629U107	5.390000	5,984.90	5,228.30	0.00%	0.00	-756.60
1,484.00 JABIL CIRCUIT INC SEC ID: 466313103	22.780000	30,072.14	33,805.52	0.03%	0.00	3,733.38
702.00 JACOBS ENGINEERING GROUP INC SEC ID: 469814107	39.540000	28,704.78	27,757.08	0.02%	0.00	-947.70
1,289.00 JANUS CAPITAL GROUP INC SEC ID: 47102X105	8.720000	9,615.94	11,240.08	0.01%	0.00	1,624.14
747.00 JARDEN CORP SEC ID: 471109108	48.330000	25,047.42	36,102.51	0.03%	0.00	11,055.09
2,306.00 JEFFERIES GROUP INC SEC ID: 472319102	14.690000	38,700.92	33,875.14	0.03%	0.00	-4,825.78
4,819.00 JETBLUE AIRWAYS CORP SEC ID: 477143101	4.900000	29,251.33	23,613.10	0.02%	0.00	-5,638.23
21,399.00 JOHNSON & JOHNSON SEC ID: 478160104	67.430000	1,383,986.78	1,442,934.57	1.20%	0.00	58,947.79
5,778.00 JOHNSON CONTROLS INC SEC ID: 478366107	27.210000	142,173.50	157,219.38	0.13%	0.00	15,045.88

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
329.00 JONES LANG LASALLE INC SEC ID: 48020Q107	72.130000	25,378.52	23,730.77	0.02%	0.00	-1,647.75
695.00 JONES GROUP INC/THE SEC ID: 48020T101	12.670000	7,214.10	8,805.65	0.01%	0.00	1,591.55
220.00 JOS A BANK CLOTHIERS INC SEC ID: 480838101	48.170000	10,557.80	10,597.40	0.01%	0.00	39.60
850.00 JOY GLOBAL INC SEC ID: 481165108	53.380000	50,729.70	45,373.00	0.04%	0.00	-5,356.70
507.00 J2 GLOBAL INC SEC ID: 48123V102	29.470000	14,786.94	14,941.29	0.01%	0.00	154.35
4,433.00 JUNIPER NETWORKS INC SEC ID: 48203R104	17.440000	76,671.73	77,311.52	0.06%	0.00	639.79
1,134.00 KBR INC SEC ID: 48242W106	27.090000	28,809.69	30,720.06	0.03%	0.00	1,910.37
288.00 KBW INC SEC ID: 482423100	15.290000	5,296.32	4,403.52	0.00%	0.00	-892.80
1,474.00 KLA-TENCOR CORP SEC ID: 482480100	51.310000	67,483.26	75,630.94	0.06%	0.00	8,147.68
3,649.00 K-SWISS INC SEC ID: 482686102	2.830000	11,278.69	10,326.67	0.01%	0.00	-952.02
130.00 KAISER ALUMINUM CORP SEC ID: 483007704	55.850000	6,880.90	7,260.50	0.01%	0.00	379.60

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
643.00 KANSAS CITY SOUTHERN SEC ID: 485170302	77.330000	25,216.15	49,723.19	0.04%	0.00	24,507.04
323.00 KAPSTONE PAPER AND PACKAGING C SEC ID: 48562P103	20.030000	5,151.85	6,469.69	0.01%	0.00	1,317.84
2,017.00 KB HOME SEC ID: 48666K109	11.040000	16,357.87	22,267.68	0.02%	0.00	5,909.81
622.00 KOHLBERG CAPITAL CORP SEC ID: 48668E101	8.640000	4,963.68	5,374.08	0.00%	0.00	410.40
1,848.00 KELLOGG CO SEC ID: 487836108	50.650000	92,249.65	93,601.20	0.08%	0.00	1,351.55
829.00 KEMET CORP SEC ID: 488360207	4.660000	6,391.59	3,863.14	0.00%	0.00	-2,528.45
713.00 KEMPER CORPORATION SEC ID: 488401100	30.600000	20,151.16	21,817.80	0.02%	0.00	1,666.64
199.00 KENEXA CORP SEC ID: 488879107	45.840000	4,634.71	9,122.16	0.01%	0.00	4,487.45
652.00 KENNAMETAL INC SEC ID: 489170100	36.840000	24,733.00	24,019.68	0.02%	0.00	-713.32
992.00 KEY ENERGY SERVICES INC SEC ID: 492914106	7.910000	16,427.52	7,846.72	0.01%	0.00	-8,580.80
3,457.00 KEYCORP SEC ID: 493267108	8.430000	31,540.63	29,142.51	0.02%	0.00	-2,398.12

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
465.00 KILROY REALTY CORP SEC ID: 49427F108	47.210000	17,693.25	21,952.65	0.02%	0.00	4,259.40
785.00 KIMBALL INTERNATIONAL INC SEC ID: 494274103	11.230000	4,851.30	8,815.55	0.01%	0.00	3,964.25
3,029.00 KIMBERLY-CLARK CORP SEC ID: 494368103	83.600000	198,003.91	253,224.40	0.21%	0.00	55,220.49
1,028.00 KIMCO REALTY CORP SEC ID: 49446R109	20.320000	19,209.85	20,888.96	0.02%	0.00	1,679.11
3,938.00 KINDER MORGAN INC/DELAWARE SEC ID: 49456B101	35.770000	116,638.07	140,862.26	0.12%	0.00	24,224.19
525.00 KIRBY CORP SEC ID: 497266106	52.650000	20,007.75	27,641.25	0.02%	0.00	7,633.50
826.00 KIRKLAND'S INC SEC ID: 497498105	9.700000	9,845.92	8,012.20	0.01%	0.00	-1,833.72
1,071.00 KITE REALTY GROUP TRUST SEC ID: 49803T102	5.140000	4,905.18	5,504.94	0.00%	0.00	599.76
381.00 KNOLL INC SEC ID: 498904200	14.540000	7,471.41	5,539.74	0.00%	0.00	-1,931.67
485.00 KNIGHT TRANSPORTATION INC SEC ID: 499064103	14.300000	7,827.90	6,935.50	0.01%	0.00	-892.40
2,725.00 KODIAK OIL & GAS CORP SEC ID: 50015Q100	8.940000	17,155.96	24,361.50	0.02%	0.00	7,205.54

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

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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
1,954.00 KOHL'S CORP SEC ID: 500255104	52.200000	129,012.26	101,998.80	0.08%	0.00	-27,013.46
164.00 KOPPERS HOLDINGS INC SEC ID: 50060P106	32.410000	5,905.64	5,315.24	0.00%	0.00	-590.40
374.00 KORN/FERRY INTERNATIONAL SEC ID: 500643200	14.300000	7,954.98	5,348.20	0.00%	0.00	-2,606.78
12,743.00 KRAFT FOODS INC SEC ID: 50075N104	41.510000	361,093.92	528,961.93	0.44%	0.00	167,868.01
1,748.00 KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	4.780000	10,068.48	8,355.44	0.01%	0.00	-1,713.04
489.00 KRATON PERFORMANCE POLYMERS IN SEC ID: 50077C106	21.450000	9,579.51	10,489.05	0.01%	0.00	909.54
562.00 KRISPY KREME DOUGHNUTS INC SEC ID: 501014104	7.380000	5,136.68	4,147.56	0.00%	0.00	-989.12
5,024.00 KROGER CO/THE SEC ID: 501044101	22.280000	115,000.79	111,934.72	0.09%	0.00	-3,066.07
573.00 KULICKE & SOFFA INDUSTRIES INC SEC ID: 501242101	11.330000	6,314.46	6,492.09	0.01%	0.00	177.63
1,233.00 LKQ CORP SEC ID: 501889208	37.740000	25,091.55	46,533.42	0.04%	0.00	21,441.87
601.00 LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	28.670000	20,265.72	17,230.67	0.01%	0.00	-3,035.05

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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Report ID: EWBC20
Base Currency: USD
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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
5,625.00 LSI CORP SEC ID: 502161102	7.790000	37,616.63	43,818.75	0.04%	0.00	6,202.12
568.00 LTX-CREDENCE CORP SEC ID: 502403207	5.690000	5,021.12	3,231.92	0.00%	0.00	-1,789.20
844.00 L-3 COMMUNICATIONS HOLDINGS IN SEC ID: 502424104	70.240000	61,349.26	59,282.56	0.05%	0.00	-2,066.70
515.00 LA-Z-BOY INC SEC ID: 505336107	13.800000	4,830.70	7,107.00	0.01%	0.00	2,276.30
680.00 LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	87.950000	51,710.06	59,806.00	0.05%	0.00	8,095.94
246.00 LACLEDE GROUP INC/THE SEC ID: 505597104	42.250000	9,972.84	10,393.50	0.01%	0.00	420.66
922.00 LAKELAND BANCORP INC SEC ID: 511637100	10.130000	8,631.68	9,339.86	0.01%	0.00	708.18
232.00 LAKELAND FINANCIAL CORP SEC ID: 511656100	26.560000	5,131.84	6,161.92	0.01%	0.00	1,030.08
1,511.00 LAM RESEARCH CORP SEC ID: 512807108	34.130000	41,390.57	51,570.43	0.04%	0.00	10,179.86
582.00 LAMAR ADVERTISING CO SEC ID: 512815101	33.120000	20,061.54	19,275.84	0.02%	0.00	-785.70
151.00 LANCASTER COLONY CORP SEC ID: 513847103	72.440000	9,917.68	10,938.44	0.01%	0.00	1,020.76

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
381.00 LANDSTAR SYSTEM INC SEC ID: 515098101	47.270000	17,145.00	18,009.87	0.01%	0.00	864.87
2,847.00 LAS VEGAS SANDS CORP SEC ID: 517834107	42.390000	77,065.08	120,684.33	0.10%	0.00	43,619.25
677.00 LASALLE HOTEL PROPERTIES SEC ID: 517942108	27.250000	17,101.02	18,448.25	0.02%	0.00	1,347.23
1,950.00 ESTEE LAUDER COS INC/THE SEC ID: 518439104	59.950000	39,345.35	116,902.50	0.10%	0.00	77,557.15
903.00 LEAR CORP SEC ID: 521865204	38.830000	45,129.60	35,063.49	0.03%	0.00	-10,066.11
1,136.00 LEGGETT & PLATT INC SEC ID: 524660107	23.740000	26,003.04	26,968.64	0.02%	0.00	965.60
458.00 LEGG MASON INC SEC ID: 524901105	24.580000	13,161.99	11,257.64	0.01%	0.00	-1,904.35
689.00 LENDER PROCESSING SERVICES INC SEC ID: 52602E102	28.070000	12,946.31	19,340.23	0.02%	0.00	6,393.92
1,025.00 LENNAR CORP SEC ID: 526057104	32.430000	47,101.31	33,240.75	0.03%	0.00	-13,860.56
424.00 LENNOX INTERNATIONAL INC SEC ID: 526107107	47.510000	18,181.12	20,144.24	0.02%	0.00	1,963.12
1,571.00 LEUCADIA NATIONAL CORP SEC ID: 527288104	21.380000	55,305.64	33,587.98	0.03%	0.00	-21,717.66

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,162.00 LEVEL 3 COMMUNICATIONS INC SEC ID: 52729N308	21.550000	39,550.87	25,041.10	0.02%	0.00	-14,509.77
2,338.00 LEXINGTON REALTY TRUST SEC ID: 529043101	9.380000	18,796.68	21,930.44	0.02%	0.00	3,133.76
194.00 LEXMARK INTERNATIONAL INC SEC ID: 529771107	21.710000	5,329.18	4,211.74	0.00%	0.00	-1,117.44
336.00 LIBBEY INC SEC ID: 529898108	14.690000	4,952.64	4,935.84	0.00%	0.00	-16.80
886.00 LIBERTY MEDIA CORP - LIBERTY CAPITAL SEC ID: 530322106	104.280000	40,649.17	92,392.08	0.08%	0.00	51,742.91
2,095.00 LIBERTY GLOBAL INC SEC ID: 530555101	55.270000	61,404.45	115,790.65	0.10%	0.00	54,386.20
5,243.00 LIBERTY INTERACTIVE CORP SEC ID: 53071M104	18.240000	72,144.03	95,632.32	0.08%	0.00	23,488.29
87.38 LIBERTY VENTURES RTS SEC ID: 53071M112	0.000000	0.00	0.00	0.00%	0.00	0.00
262.00 LIBERTY VENTURES SEC ID: 53071M880	45.990000	9,693.65	12,049.38	0.01%	0.00	2,355.73
981.00 LIBERTY PROPERTY TRUST SEC ID: 531172104	36.880000	30,411.00	36,179.28	0.03%	0.00	5,768.28
337.00 LIFE TIME FITNESS INC SEC ID: 53217R207	47.480000	12,758.82	16,000.76	0.01%	0.00	3,241.94

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,421.00 LIFE TECHNOLOGIES CORP SEC ID: 53217V109	47.710000	31,591.96	67,795.91	0.06%	0.00	36,203.95
544.00 LIFEPOINT HOSPITALS INC SEC ID: 53219L109	40.420000	20,410.88	21,988.48	0.02%	0.00	1,577.60
6,672.00 ELI LILLY & CO SEC ID: 532457108	44.910000	364,676.38	299,639.52	0.25%	0.00	-65,036.86
2,116.00 LTD BRANDS INC SEC ID: 532716107	48.600000	57,435.22	102,837.60	0.09%	0.00	45,402.38
736.00 LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	41.250000	20,291.52	30,360.00	0.03%	0.00	10,068.48
1,019.00 LINCOLN NATIONAL CORP SEC ID: 534187109	23.220000	63,378.94	23,661.18	0.02%	0.00	-39,717.76
100.00 LINDSAY CORP SEC ID: 535555106	65.360000	6,217.00	6,536.00	0.01%	0.00	319.00
2,100.00 LINEAR TECHNOLOGY CORP SEC ID: 535678106	33.025000	70,623.19	69,352.50	0.06%	0.00	-1,270.69
359.00 LINKEDIN CORP SEC ID: 53578A108	107.300000	35,571.83	38,520.70	0.03%	0.00	2,948.87
191.00 LIQUIDITY SERVICES INC SEC ID: 53635B107	52.390000	9,586.29	10,006.49	0.01%	0.00	420.20
280.00 LITHIA MOTORS INC SEC ID: 536797103	29.210000	5,373.20	8,178.80	0.01%	0.00	2,805.60

BNY MELLON

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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
181.00 LITTELFUSE INC SEC ID: 537008104	51.290000	9,973.10	9,283.49	0.01%	0.00	-689.61
1,122.00 LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	8.520000	12,285.90	9,559.44	0.01%	0.00	-2,726.46
396.00 LIVEPERSON INC SEC ID: 538146101	16.500000	5,060.88	6,534.00	0.01%	0.00	1,473.12
2,043.00 LOCKHEED MARTIN CORP SEC ID: 539830109	91.140000	175,583.80	186,199.02	0.15%	0.00	10,615.22
2,518.00 LOEWS CORP SEC ID: 540424108	40.650000	95,520.33	102,356.70	0.08%	0.00	6,836.37
130.00 LOGMEIN INC SEC ID: 54142L109	21.980000	4,925.70	2,857.40	0.00%	0.00	-2,068.30
1,143.00 LORILLARD INC SEC ID: 544147101	125.510000	81,042.70	143,457.93	0.12%	0.00	62,415.23
1,051.00 LOUISIANA-PACIFIC CORP SEC ID: 546347105	13.420000	8,565.65	14,104.42	0.01%	0.00	5,538.77
10,041.00 LOWE'S COS INC SEC ID: 548661107	28.480000	287,254.50	285,967.68	0.24%	0.00	-1,286.82
243.00 LUFKIN INDUSTRIES INC SEC ID: 549764108	52.420000	19,384.11	12,738.06	0.01%	0.00	-6,646.05
300.00 LUMBER LIQUIDATORS HOLDINGS IN SEC ID: 55003T107	46.660000	9,348.00	13,998.00	0.01%	0.00	4,650.00

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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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
257.00 LUMINEX CORP SEC ID: 55027E102	19.340000	5,222.24	4,970.38	0.00%	0.00	-251.86
306.00 M&T BANK CORP SEC ID: 55261F104	86.900000	23,673.18	26,591.40	0.02%	0.00	2,918.22
1,180.00 MBIA INC SEC ID: 55262C100	10.880000	13,334.00	12,838.40	0.01%	0.00	-495.60
433.00 MB FINANCIAL INC SEC ID: 55264U108	20.420000	8,227.00	8,841.86	0.01%	0.00	614.86
860.00 MDC HOLDINGS INC SEC ID: 552676108	34.680000	17,807.02	29,824.80	0.02%	0.00	12,017.78
1,153.00 MDU RESOURCES GROUP INC SEC ID: 552690109	21.550000	25,303.27	24,847.15	0.02%	0.00	-456.12
2,830.00 MFA FINANCIAL INC SEC ID: 55272X102	8.190000	22,781.50	23,177.70	0.02%	0.00	396.20
588.00 MGE ENERGY INC SEC ID: 55277P104	49.440000	25,174.38	29,070.72	0.02%	0.00	3,896.34
2,813.00 MGM RESORTS INTERNATIONAL SEC ID: 552953101	9.860000	31,591.18	27,736.18	0.02%	0.00	-3,855.00
416.00 MKS INSTRUMENTS INC SEC ID: 55306N104	27.110000	10,437.44	11,277.76	0.01%	0.00	840.32
352.00 MSC INDUSTRIAL DIRECT CO SEC ID: 553530106	69.300000	22,943.36	24,393.60	0.02%	0.00	1,450.24

BNY MELLON

PARA US - MONTI - NSNF09226102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
954.00 MSCI INC SEC ID: 55354G100	35.080000	34,965.92	33,466.32	0.03%	0.00	-1,499.60
1,051.00 MVC CAPITAL INC SEC ID: 553829102	12.710000	13,610.45	13,358.21	0.01%	0.00	-252.24
1,124.00 MACERICH CO/THE SEC ID: 554382101	59.570000	47,759.66	66,956.68	0.06%	0.00	19,197.02
567.00 MACK-CALI REALTY CORP SEC ID: 554489104	26.700000	19,776.96	15,138.90	0.01%	0.00	-4,638.06
3,283.00 MACY'S INC SEC ID: 55616P104	40.310000	143,234.67	132,337.73	0.11%	0.00	-10,896.94
300.00 STEVEN MADDEN LTD SEC ID: 556269108	42.920000	10,533.00	12,876.00	0.01%	0.00	2,343.00
735.00 MADISON SQUARE GARDEN CO/THE SEC ID: 55826P100	42.210000	16,037.70	31,024.35	0.03%	0.00	14,986.65
93.00 MAGELLAN HEALTH SERVICES INC SEC ID: 559079207	49.610000	4,841.58	4,613.73	0.00%	0.00	-227.85
822.00 MAGNUM HUNTER RESOURCES CORP SEC ID: 55973B102	4.300000	5,063.52	3,534.60	0.00%	0.00	-1,528.92
82.00 MAGNUM HUNTER RES CORP WTS EXP 10/14/2013 SEC ID: 55973G119	0.000000	0.00	0.00	0.00%	0.00	0.00
276.00 MAIN STREET CAPITAL CORP SEC ID: 56035L104	26.610000	5,094.96	7,344.36	0.01%	0.00	2,249.40

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
649.00 MAINSOURCE FINANCIAL GROUP INC SEC ID: 56062Y102	12.030000	5,750.14	7,807.47	0.01%	0.00	2,057.33
2,157.00 MANITOWOC CO INC/THE SEC ID: 563571108	12.880000	26,596.89	27,782.16	0.02%	0.00	1,185.27
656.00 MANPOWER INC SEC ID: 56418H100	37.110000	31,605.26	24,344.16	0.02%	0.00	-7,261.10
5,659.00 MARATHON OIL CORP SEC ID: 565849106	27.820000	131,445.64	157,433.38	0.13%	0.00	25,987.74
2,829.00 MARATHON PETROLEUM CORP SEC ID: 56585A102	51.750000	84,618.98	146,400.75	0.12%	0.00	61,781.77
513.00 MARCUS CORP SEC ID: 566330106	12.910000	4,945.32	6,622.83	0.01%	0.00	1,677.51
73.00 MARKEL CORP SEC ID: 570535104	434.900000	27,502.53	31,747.70	0.03%	0.00	4,245.17
228.00 MARKETAXESS HOLDINGS INC SEC ID: 57060D108	32.570000	5,483.40	7,425.96	0.01%	0.00	1,942.56
272.00 MARRIOTT VACATIONS WORLDWIDE CORP SEC ID: 57164Y107	32.120000	5,850.99	8,736.64	0.01%	0.00	2,885.65
4,022.00 MARSH & MCLENNAN COS INC SEC ID: 571748102	34.170000	114,930.83	137,431.74	0.11%	0.00	22,500.91
2,142.00 MARRIOTT INTERNATIONAL INC/DE SEC ID: 571903202	37.680000	77,657.65	80,710.56	0.07%	0.00	3,052.91

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
238.00 MARTEN TRANSPORT LTD SEC ID: 573075108	17.640000	4,971.82	4,198.32	0.00%	0.00	-773.50
1,809.00 MASCO CORP SEC ID: 574599106	14.160000	22,639.49	25,615.44	0.02%	0.00	2,975.95
141.00 MASIMO CORP SEC ID: 574795100	22.080000	4,190.52	3,113.28	0.00%	0.00	-1,077.24
450.00 MASTEC INC SEC ID: 576323109	18.240000	8,212.50	8,208.00	0.01%	0.00	-4.50
852.00 MASTERCARD INC SEC ID: 57636Q104	422.900000	229,154.85	360,310.80	0.30%	0.00	131,155.95
162.00 MATERION CORP SEC ID: 576690101	21.240000	5,563.08	3,440.88	0.00%	0.00	-2,122.20
331.00 MATSON INC SEC ID: 57686G105	22.690000	8,383.30	7,510.39	0.01%	0.00	-872.91
3,153.00 MATTEL INC SEC ID: 577081102	35.140000	62,170.85	110,796.42	0.09%	0.00	48,625.57
131.00 MATTHEWS INTERNATIONAL CORP SEC ID: 577128101	29.930000	4,978.00	3,920.83	0.00%	0.00	-1,057.17
2,347.00 MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	27.140000	55,858.52	63,697.58	0.05%	0.00	7,839.06
1,414.00 MAXWELL TECHNOLOGIES INC SEC ID: 577767106	7.610000	9,431.38	10,760.54	0.01%	0.00	1,329.16

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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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
934.00 MAXYGEN INC SEC ID: 577776107	6.140000	4,931.52	5,734.76	0.00%	0.00	803.24
274.00 MAXIMUS INC SEC ID: 577933104	54.390000	10,980.55	14,902.86	0.01%	0.00	3,922.31
2,008.00 MCCLATCHY CO/THE SEC ID: 579489105	1.560000	5,301.12	3,132.48	0.00%	0.00	-2,168.64
1,052.00 MCCORMICK & CO INC/MD SEC ID: 579780206	61.440000	52,610.52	64,634.88	0.05%	0.00	12,024.36
2,010.00 MCDERMOTT INTERNATIONAL INC SEC ID: 580037109	11.140000	28,024.33	22,391.40	0.02%	0.00	-5,632.93
8,313.00 MCDONALD'S CORP SEC ID: 580135101	89.490000	330,564.78	743,930.37	0.62%	0.00	413,365.59
3,095.00 MCEWEN MINING INC SEC ID: 58039P107	3.960000	9,408.80	12,256.20	0.01%	0.00	2,847.40
827.00 MCG CAPITAL CORP SEC ID: 58047P107	4.650000	4,928.92	3,845.55	0.00%	0.00	-1,083.37
186.00 MCGRATH RENTCORP SEC ID: 580589109	25.180000	5,025.72	4,683.48	0.00%	0.00	-342.24
2,349.00 MCGRAW-HILL COS INC/THE SEC ID: 580645109	51.200000	134,722.19	120,268.80	0.10%	0.00	-14,453.39
2,003.00 MCKESSON CORP SEC ID: 58155Q103	87.110000	106,740.68	174,481.33	0.14%	0.00	67,740.65

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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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
780.00 MCMORAN EXPLORATION CO SEC ID: 582411104	12.630000	12,581.40	9,851.40	0.01%	0.00	-2,730.00
1,623.00 MEAD JOHNSON NUTRITION CO SEC ID: 582839106	73.330000	69,082.97	119,014.59	0.10%	0.00	49,931.62
524.00 MEADOWBROOK INSURANCE GROUP IN SEC ID: 58319P108	7.590000	4,993.72	3,977.16	0.00%	0.00	-1,016.56
1,338.00 MEADWESTVACO CORP SEC ID: 583334107	28.760000	31,578.47	38,480.88	0.03%	0.00	6,902.41
148.00 MEASUREMENT SPECIALTIES INC SEC ID: 583421102	32.480000	4,857.36	4,807.04	0.00%	0.00	-50.32
526.00 MEDALLION FINANCIAL CORP SEC ID: 583928106	11.390000	5,207.40	5,991.14	0.00%	0.00	783.74
1,137.00 MEDASSETS INC SEC ID: 584045108	17.070000	15,118.53	19,408.59	0.02%	0.00	4,290.06
431.00 MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	10.310000	4,896.16	4,443.61	0.00%	0.00	-452.55
295.00 MEDICINES CO/THE SEC ID: 584688105	25.690000	4,838.00	7,578.55	0.01%	0.00	2,740.55
490.00 MEDICIS PHARMACEUTICAL CORP SEC ID: 584690309	31.560000	18,120.20	15,464.40	0.01%	0.00	-2,655.80
249.00 MEDIVATION INC SEC ID: 58501N101	104.860000	5,263.86	26,110.14	0.02%	0.00	20,846.28

BNY MELLON

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343.00 MEDNAX INC SEC ID: 58502B106	69.280000	20,442.80	23,763.04	0.02%	0.00	3,320.24
928.00 MEDLEY CAPITAL CORP SEC ID: 58503F106	13.090000	10,709.12	12,147.52	0.01%	0.00	1,438.40
8,253.00 MEDTRONIC INC SEC ID: 585055106	40.660000	405,774.54	335,566.98	0.28%	0.00	-70,207.56
409.00 MEN'S WEARHOUSE INC/THE SEC ID: 587118100	31.600000	13,296.59	12,924.40	0.01%	0.00	-372.19
765.00 MENTOR GRAPHICS CORP SEC ID: 587200106	16.530000	9,417.15	12,645.45	0.01%	0.00	3,228.30
23,804.00 MERCK & CO INC SEC ID: 58933Y105	43.050000	996,575.33	1,024,762.20	0.85%	0.00	28,186.87
958.00 MERCURY COMPUTER SYSTEMS INC SEC ID: 589378108	9.760000	12,549.80	9,350.08	0.01%	0.00	-3,199.72
212.00 MERCURY GENERAL CORP SEC ID: 589400100	38.290000	8,238.32	8,117.48	0.01%	0.00	-120.84
315.00 MEREDITH CORP SEC ID: 589433101	32.560000	11,936.14	10,256.40	0.01%	0.00	-1,679.74
203.00 MERIDIAN BIOSCIENCE INC SEC ID: 589584101	17.680000	4,821.25	3,589.04	0.00%	0.00	-1,232.21
402.00 MERIDIAN INTERSTATE BANCORP IN SEC ID: 58964Q104	14.900000	5,121.48	5,989.80	0.00%	0.00	868.32

BNY MELLON

PARA US - MONTI - NSNF09226102

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280.00 MERIT MEDICAL SYSTEMS INC SEC ID: 589889104	14.250000	4,900.00	3,990.00	0.00%	0.00	-910.00
222.00 MERITAGE HOMES CORP SEC ID: 59001A102	37.270000	5,072.70	8,273.94	0.01%	0.00	3,201.24
1,923.00 MERITOR INC SEC ID: 59001K100	4.470000	9,634.23	8,595.81	0.01%	0.00	-1,038.42
6,527.00 METLIFE INC SEC ID: 59156R108	34.130000	362,584.19	222,766.51	0.18%	0.00	-139,817.68
1,970.00 METROPCS COMMUNICATIONS INC SEC ID: 591708102	9.730000	28,047.87	19,168.10	0.02%	0.00	-8,879.77
255.00 METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	165.110000	40,588.35	42,103.05	0.03%	0.00	1,514.70
502.00 MICREL INC SEC ID: 594793101	9.940000	5,050.12	4,989.88	0.00%	0.00	-60.24
608.00 MICROS SYSTEMS INC SEC ID: 594901100	50.660000	20,228.16	30,801.28	0.03%	0.00	10,573.12
57,406.00 MICROSOFT CORP SEC ID: 594918104	30.820000	1,568,075.42	1,769,252.92	1.47%	0.00	201,177.50
1,351.00 MICROCHIP TECHNOLOGY INC SEC ID: 595017104	34.750000	48,453.62	46,947.25	0.04%	0.00	-1,506.37
6,927.00 MICRON TECHNOLOGY INC SEC ID: 595112103	6.210000	96,120.44	43,016.67	0.04%	0.00	-53,103.77

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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686.00 MICROSEMI CORP SEC ID: 595137100	19.910000	13,534.78	13,658.26	0.01%	0.00	123.48
291.00 MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	68.000000	19,057.59	19,788.00	0.02%	0.00	730.41
148.00 MIDDLEBY CORP SEC ID: 596278101	115.150000	13,485.76	17,042.20	0.01%	0.00	3,556.44
2,192.00 MILLER ENERGY RESOURCES INC SEC ID: 600527105	4.520000	10,170.88	9,907.84	0.01%	0.00	-263.04
455.00 HERMAN MILLER INC SEC ID: 600544100	19.560000	12,043.85	8,899.80	0.01%	0.00	-3,144.05
138.00 MINE SAFETY APPLIANCES CO SEC ID: 602720104	34.870000	4,854.84	4,812.06	0.00%	0.00	-42.78
76.00 MINERALS TECHNOLOGIES INC SEC ID: 603158106	67.810000	4,883.76	5,153.56	0.00%	0.00	269.80
768.00 MIPS TECHNOLOGIES INC SEC ID: 604567107	6.640000	5,099.52	5,099.52	0.00%	0.00	0.00
395.00 MMODAL INC SEC ID: 60689B107	14.000000	4,793.80	5,530.00	0.00%	0.00	736.20
250.00 MOBILE MINI INC SEC ID: 60740F105	17.100000	5,067.50	4,275.00	0.00%	0.00	-792.50
3,454.00 MODUSLINK GLOBAL SOLUTIONS INC SEC ID: 60786L107	3.050000	16,406.50	10,534.70	0.01%	0.00	-5,871.80

BNY MELLON

PARA US - MONTI - **NSNF09226102**

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453.00 MOHAWK INDUSTRIES INC SEC ID: 608190104	72.050000	25,830.06	32,638.65	0.03%	0.00	6,808.59
191.00 MOLINA HEALTHCARE INC SEC ID: 60855R100	24.240000	4,935.44	4,629.84	0.00%	0.00	-305.60
1,074.00 MOLEX INC SEC ID: 608554101	26.550000	27,838.08	28,514.70	0.02%	0.00	676.62
1,072.00 MOLSON COORS BREWING CO SEC ID: 60871R209	44.540000	51,644.28	47,746.88	0.04%	0.00	-3,897.40
791.00 MOLYCORP INC SEC ID: 608753109	11.510000	19,910.97	9,104.41	0.01%	0.00	-10,806.56
366.00 MOMENTA PHARMACEUTICALS INC SEC ID: 60877T100	14.110000	7,078.44	5,164.26	0.00%	0.00	-1,914.18
596.00 MONEYGRAM INTERNATIONAL INC SEC ID: 60935Y208	15.950000	10,084.32	9,506.20	0.01%	0.00	-578.12
345.00 MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	21.560000	5,226.75	7,438.20	0.01%	0.00	2,211.45
366.00 MONOTYPE IMAGING HOLDINGS INC SEC ID: 61022P100	15.090000	5,025.18	5,522.94	0.00%	0.00	497.76
242.00 MONRO MUFFLER BRAKE INC SEC ID: 610236101	33.850000	8,252.20	8,191.70	0.01%	0.00	-60.50
3,987.00 MONSANTO CO SEC ID: 61166W101	87.110000	192,636.54	347,307.57	0.29%	0.00	154,671.03

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
894.00 MONSTER BEVERAGE CORP SEC ID: 611740101	58.940000	25,282.62	52,692.36	0.04%	0.00	27,409.74
1,122.00 MONSTER WORLDWIDE INC SEC ID: 611742107	6.970000	9,637.98	7,820.34	0.01%	0.00	-1,817.64
1,101.00 MOODY'S CORP SEC ID: 615369105	39.600000	70,628.16	43,599.60	0.04%	0.00	-27,028.56
360.00 MOOG INC SEC ID: 615394202	36.630000	14,846.40	13,186.80	0.01%	0.00	-1,659.60
7,433.00 MORGAN STANLEY SEC ID: 617446448	15.000000	367,939.91	111,495.00	0.09%	0.00	-256,444.91
695.00 MORGANS HOTEL GROUP CO SEC ID: 61748W108	5.180000	4,795.50	3,600.10	0.00%	0.00	-1,195.40
83.00 MORNINGSTAR INC SEC ID: 617700109	59.410000	4,849.69	4,931.03	0.00%	0.00	81.34
1,941.00 MOSAIC CO/THE SEC ID: 61945C103	57.910000	117,209.96	112,403.31	0.09%	0.00	-4,806.65
1,947.00 MOTOROLA SOLUTIONS INC SEC ID: 620076307	47.660000	146,011.75	92,794.02	0.08%	0.00	-53,217.73
300.00 MUELLER INDUSTRIES INC SEC ID: 624756102	43.100000	10,908.00	12,930.00	0.01%	0.00	2,022.00
1,599.00 MURPHY OIL CORP SEC ID: 626717102	51.330000	82,761.00	82,076.67	0.07%	0.00	-684.33

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,864.00 MYLAN INC/PA SEC ID: 628530107	23.570000	82,998.53	91,074.48	0.08%	0.00	8,075.95
273.00 NBT BANCORP INC SEC ID: 628778102	21.030000	5,978.70	5,741.19	0.00%	0.00	-237.51
449.00 NCI BUILDING SYSTEMS INC SEC ID: 628852204	10.750000	4,992.88	4,826.75	0.00%	0.00	-166.13
1,260.00 NCR CORP SEC ID: 62886E108	22.390000	22,982.40	28,211.40	0.02%	0.00	5,229.00
581.00 NGP CAPITAL RESOURCES CO SEC ID: 62912R107	7.470000	4,897.83	4,340.07	0.00%	0.00	-557.76
1,744.00 NII HOLDINGS INC SEC ID: 62913F201	6.240000	19,785.86	10,882.56	0.01%	0.00	-8,903.30
783.00 NIC INC SEC ID: 62914B100	14.430000	9,834.48	11,298.69	0.01%	0.00	1,464.21
2,788.00 NRG ENERGY INC SEC ID: 629377508	21.340000	68,926.33	59,495.92	0.05%	0.00	-9,430.41
33.00 NVR INC SEC ID: 62944T105	828.180000	23,823.18	27,329.94	0.02%	0.00	3,506.76
1,057.00 NYSE EURONEXT SEC ID: 629491101	25.050000	29,880.81	26,477.85	0.02%	0.00	-3,402.96
297.00 NANOMETRICS INC SEC ID: 630077105	15.230000	5,010.39	4,523.31	0.00%	0.00	-487.08

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,462.00 NASDAQ OMX GROUP INC/THE SEC ID: 631103108	22.870000	48,362.57	33,435.94	0.03%	0.00	-14,926.63
438.00 NATIONAL CINEMEDIA INC SEC ID: 635309107	14.500000	7,069.32	6,351.00	0.01%	0.00	-718.32
418.00 NATIONAL FINANCIAL PARTNERS CO SEC ID: 63607P208	14.740000	4,815.36	6,161.32	0.01%	0.00	1,345.96
721.00 NATIONAL INSTRUMENTS CORP SEC ID: 636518102	25.760000	20,425.93	18,572.96	0.02%	0.00	-1,852.97
3,288.00 NATIONAL OILWELL VARCO INC SEC ID: 637071101	78.800000	129,562.35	259,094.40	0.21%	0.00	129,532.05
983.00 NATIONAL PENN BANCSHARES INC SEC ID: 637138108	8.900000	7,510.12	8,748.70	0.01%	0.00	1,238.58
675.00 NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	31.060000	16,395.75	20,965.50	0.02%	0.00	4,569.75
108.00 NAVIGATORS GROUP INC/THE SEC ID: 638904102	48.560000	4,966.92	5,244.48	0.00%	0.00	277.56
447.00 NAVISTAR INTERNATIONAL CORP SEC ID: 63934E108	21.980000	20,115.00	9,825.06	0.01%	0.00	-10,289.94
507.00 NAVIGANT CONSULTING INC SEC ID: 63935N107	11.050000	5,070.00	5,602.35	0.00%	0.00	532.35
2,590.00 NEKTAR THERAPEUTICS SEC ID: 640268108	8.580000	15,096.39	22,222.20	0.02%	0.00	7,125.81

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
233.00 NELNET INC SEC ID: 64031N108	23.950000	5,039.79	5,580.35	0.00%	0.00	540.56
5,219.00 NEOPHOTONICS CORP SEC ID: 64051T100	5.550000	24,424.92	28,965.45	0.02%	0.00	4,540.53
2,923.00 NETAPP INC SEC ID: 64110D104	34.520000	108,208.29	100,901.96	0.08%	0.00	-7,306.33
361.00 NETFLIX INC SEC ID: 64110L106	59.720000	30,618.31	21,558.92	0.02%	0.00	-9,059.39
290.00 NETGEAR INC SEC ID: 64111Q104	36.570000	12,064.00	10,605.30	0.01%	0.00	-1,458.70
296.00 NETSCOUT SYSTEMS INC SEC ID: 64115T104	23.750000	5,899.28	7,030.00	0.01%	0.00	1,130.72
216.00 NETSUITE INC SEC ID: 64118Q107	56.880000	8,065.44	12,286.08	0.01%	0.00	4,220.64
1,468.00 NETSPEND HOLDINGS INC SEC ID: 64118V106	9.480000	10,114.52	13,916.64	0.01%	0.00	3,802.12
692.00 NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	7.380000	5,217.68	5,106.96	0.00%	0.00	-110.72
585.00 NEUSTAR INC SEC ID: 64126X201	37.570000	15,069.60	21,978.45	0.02%	0.00	6,908.85
115.00 NEW JERSEY RESOURCES CORP SEC ID: 646025106	44.810000	4,991.00	5,153.15	0.00%	0.00	162.15

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
860.00 NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	13.260000	10,354.40	11,403.60	0.01%	0.00	1,049.20
1,402.00 NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	6.890000	9,603.70	9,659.78	0.01%	0.00	56.08
869.00 NEWCASTLE INVESTMENT CORP SEC ID: 65105M108	7.600000	4,831.64	6,604.40	0.01%	0.00	1,772.76
2,327.00 NEWELL RUBBERMAID INC SEC ID: 651229106	17.930000	66,435.15	41,723.11	0.03%	0.00	-24,712.04
1,074.00 NEWFIELD EXPLORATION CO SEC ID: 651290108	32.630000	51,065.46	35,044.62	0.03%	0.00	-16,020.84
71.00 NEWMARKET CORP SEC ID: 651587107	246.120000	11,649.68	17,474.52	0.01%	0.00	5,824.84
3,938.00 NEWMONT MINING CORP SEC ID: 651639106	50.680000	172,356.11	199,577.84	0.17%	0.00	27,221.73
564.00 NEWPARK RESOURCES INC SEC ID: 651718504	6.880000	4,980.12	3,880.32	0.00%	0.00	-1,099.80
290.00 NEWPORT CORP SEC ID: 651824104	12.430000	5,115.60	3,604.70	0.00%	0.00	-1,510.90
16,468.00 NEWS CORP SEC ID: 65248E104	23.390000	319,212.42	385,186.52	0.32%	0.00	65,974.10
496.00 NEWSTAR FINANCIAL INC SEC ID: 65251F105	11.830000	4,786.40	5,867.68	0.00%	0.00	1,081.28

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,549.00 NEXTERA ENERGY INC SEC ID: 65339F101	67.310000	163,243.23	238,883.19	0.20%	0.00	75,639.96
2,886.00 NIKE INC SEC ID: 654106103	97.360000	126,615.46	280,980.96	0.23%	0.00	154,365.50
2,221.00 NISOURCE INC SEC ID: 65473P105	24.340000	47,859.72	54,059.14	0.04%	0.00	6,199.42
1,402.00 NOBLE ENERGY INC USD0.01 SEC ID: 655044105	87.900000	100,598.57	123,235.80	0.10%	0.00	22,637.23
360.00 NORDSON CORP SEC ID: 655663102	58.810000	18,471.60	21,171.60	0.02%	0.00	2,700.00
1,296.00 NORDSTROM INC SEC ID: 655664100	57.830000	56,486.88	74,947.68	0.06%	0.00	18,460.80
2,807.00 NORFOLK SOUTHERN CORP SEC ID: 655844108	72.460000	121,386.47	203,395.22	0.17%	0.00	82,008.75
2,771.00 NORTHEAST UTILITIES SEC ID: 664397106	37.670000	69,240.24	104,383.57	0.09%	0.00	35,143.33
501.00 NORTHERN OIL AND GAS INC SEC ID: 665531109	16.340000	9,674.31	8,186.34	0.01%	0.00	-1,487.97
1,865.00 NORTHERN TRUST CORP SEC ID: 665859104	46.440000	108,955.72	86,610.60	0.07%	0.00	-22,345.12
361.00 NORTHFIELD BANCORP INC SEC ID: 66611L105	15.000000	5,093.71	5,415.00	0.00%	0.00	321.29

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,259.00 NORTHROP GRUMMAN CORP SEC ID: 666807102	66.890000	139,874.73	151,104.51	0.13%	0.00	11,229.78
1,272.00 NORTHSTAR REALTY FINANCE CORP SEC ID: 66704R100	5.870000	4,884.48	7,466.64	0.01%	0.00	2,582.16
843.00 NORTHWEST BANCSHARES INC SEC ID: 667340103	12.080000	10,242.45	10,183.44	0.01%	0.00	-59.01
209.00 NORTHWEST NATURAL GAS CO SEC ID: 667655104	49.170000	9,724.77	10,276.53	0.01%	0.00	551.76
3,424.00 NOVATEL WIRELESS INC SEC ID: 66987M604	2.030000	10,476.41	6,950.72	0.01%	0.00	-3,525.69
435.00 NU SKIN ENTERPRISES INC SEC ID: 67018T105	41.490000	15,712.20	18,048.15	0.01%	0.00	2,335.95
124.00 NTELOS HOLDINGS CORP SEC ID: 67020Q305	17.170000	3,251.15	2,129.08	0.00%	0.00	-1,122.07
1,893.00 NUANCE COMMUNICATIONS INC SEC ID: 67020Y100	23.850000	34,168.81	45,148.05	0.04%	0.00	10,979.24
2,511.00 NUCOR CORP SEC ID: 670346105	37.650000	122,663.06	94,539.15	0.08%	0.00	-28,123.91
4,860.00 NVIDIA CORP SEC ID: 67066G104	14.030000	95,703.44	68,185.80	0.06%	0.00	-27,517.64
390.00 NUTRISYSTEM INC SEC ID: 67069D108	10.280000	5,171.40	4,009.20	0.00%	0.00	-1,162.20

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
436.00 NUVASIVE INC SEC ID: 670704105	21.080000	10,171.88	9,190.88	0.01%	0.00	-981.00
354.00 NXSTAGE MEDICAL INC SEC ID: 67072V103	12.750000	7,083.54	4,513.50	0.00%	0.00	-2,570.04
2,036.00 NV ENERGY INC SEC ID: 67073Y106	17.540000	29,114.80	35,711.44	0.03%	0.00	6,596.64
290.00 OGE ENERGY CORP SEC ID: 670837103	54.050000	14,829.79	15,674.50	0.01%	0.00	844.71
592.00 OCZ TECHNOLOGY GROUP INC SEC ID: 67086E303	5.660000	4,933.08	3,350.72	0.00%	0.00	-1,582.36
1,095.00 O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	84.950000	38,732.89	93,020.25	0.08%	0.00	54,287.36
123.00 OSI SYSTEMS INC SEC ID: 671044105	74.100000	5,077.44	9,114.30	0.01%	0.00	4,036.86
473.00 OASIS PETROLEUM INC SEC ID: 674215108	29.330000	12,747.35	13,873.09	0.01%	0.00	1,125.74
6,405.00 OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	85.010000	305,761.89	544,489.05	0.45%	0.00	238,727.16
862.00 OCEANEERING INTERNATIONAL INC SEC ID: 675232102	53.540000	32,402.58	46,151.48	0.04%	0.00	13,748.90
652.00 OCEANFIRST FINANCIAL CORP SEC ID: 675234108	14.100000	8,482.52	9,193.20	0.01%	0.00	710.68

BNY MELLON

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Investment Detail by Currency 8/31/2012

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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
591.00 OCWEN FINANCIAL CORP SEC ID: 675746309	25.730000	7,074.27	15,206.43	0.01%	0.00	8,132.16
1,582.00 ODYSSEY MARINE EXPLORATION INC SEC ID: 676118102	3.630000	4,703.13	5,742.66	0.00%	0.00	1,039.53
2,740.00 OFFICEMAX INC SEC ID: 67622P101	5.810000	15,605.81	15,919.40	0.01%	0.00	313.59
5,851.00 OFFICE DEPOT INC SEC ID: 676220106	1.530000	14,042.40	8,952.03	0.01%	0.00	-5,090.37
441.00 OIL STATES INTERNATIONAL INC SEC ID: 678026105	78.240000	20,047.86	34,503.84	0.03%	0.00	14,455.98
377.00 OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	44.780000	13,624.78	16,882.06	0.01%	0.00	3,257.28
752.00 OLD NATIONAL BANCORP/IN SEC ID: 680033107	13.200000	7,753.12	9,926.40	0.01%	0.00	2,173.28
2,060.00 OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	8.630000	25,865.97	17,777.80	0.01%	0.00	-8,088.17
633.00 OLIN CORP SEC ID: 680665205	21.430000	13,774.08	13,565.19	0.01%	0.00	-208.89
192.00 OLYMPIC STEEL INC SEC ID: 68162K106	15.760000	4,953.60	3,025.92	0.00%	0.00	-1,927.68
1,041.00 OMNICARE INC SEC ID: 681904108	32.380000	24,984.00	33,707.58	0.03%	0.00	8,723.58

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
2,433.00 OMNICOM GROUP INC SEC ID: 681919106	51.370000	113,864.15	124,983.21	0.10%	0.00	11,119.06
807.00 OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	24.020000	16,462.80	19,384.14	0.02%	0.00	2,921.34
1,526.00 OMEGA PROTEIN CORP SEC ID: 68210P107	7.220000	10,102.12	11,017.72	0.01%	0.00	915.60
678.00 OMNIVISION TECHNOLOGIES INC SEC ID: 682128103	16.250000	9,498.78	11,017.50	0.01%	0.00	1,518.72
344.00 OMNIAMERICAN BANCORP INC SEC ID: 68216R107	21.990000	5,160.00	7,564.56	0.01%	0.00	2,404.56
4,690.00 ON SEMICONDUCTOR CORP SEC ID: 682189105	6.230000	40,279.20	29,218.70	0.02%	0.00	-11,060.50
316.00 ONE LIBERTY PROPERTIES INC SEC ID: 682406103	19.110000	4,964.36	6,038.76	0.01%	0.00	1,074.40
1,952.00 ONEOK INC SEC ID: 682680103	44.530000	60,329.62	86,922.56	0.07%	0.00	26,592.94
503.00 ONYX PHARMACEUTICALS INC SEC ID: 683399109	71.920000	17,554.70	36,175.76	0.03%	0.00	18,621.06
223.00 OPENTABLE INC SEC ID: 68372A104	42.450000	9,881.13	9,466.35	0.01%	0.00	-414.78
1,470.00 OPKO HEALTH INC SEC ID: 68375N103	4.440000	5,086.20	6,526.80	0.01%	0.00	1,440.60

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
130.00 OPNET TECHNOLOGIES INC SEC ID: 683757108	31.220000	5,083.00	4,058.60	0.00%	0.00	-1,024.40
30,393.00 ORACLE CORP SEC ID: 68389X105	31.650000	542,983.10	961,938.45	0.80%	0.00	418,955.35
397.00 OPTIMER PHARMACEUTICALS INC SEC ID: 68401H104	15.030000	4,775.91	5,966.91	0.00%	0.00	1,191.00
613.00 ORASURE TECHNOLOGIES INC SEC ID: 68554V108	9.710000	5,008.21	5,952.23	0.00%	0.00	944.02
3.00 ORCHARD SUPPLY HARDWARE STORES SEC ID: 685691404	14.320000	159.73	42.96	0.00%	0.00	-116.77
8,021.00 OREXIGEN THERAPEUTICS INC SEC ID: 686164104	4.470000	13,353.36	35,853.87	0.03%	0.00	22,500.51
420.00 ORIENTAL FINANCIAL GROUP INC SEC ID: 68618W100	10.600000	4,863.60	4,452.00	0.00%	0.00	-411.60
446.00 ORITANI FINANCIAL CORP SEC ID: 68633D103	14.630000	5,646.36	6,524.98	0.01%	0.00	878.62
220.00 ORMAT TECHNOLOGIES INC SEC ID: 686688102	18.990000	4,802.60	4,177.80	0.00%	0.00	-624.80
1,325.00 OSHKOSH CORP SEC ID: 688239201	25.340000	28,328.50	33,575.50	0.03%	0.00	5,247.00
149.00 OWENS & MINOR INC SEC ID: 690732102	27.990000	4,922.96	4,170.51	0.00%	0.00	-752.45

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,446.00 OWENS CORNING SEC ID: 690742101	33.360000	40,919.94	48,238.56	0.04%	0.00	7,318.62
1,725.00 OWENS-ILLINOIS INC SEC ID: 690768403	17.480000	47,127.00	30,153.00	0.03%	0.00	-16,974.00
155.00 OXFORD INDUSTRIES INC SEC ID: 691497309	54.530000	5,068.50	8,452.15	0.01%	0.00	3,383.65
186.00 PDC ENERGY INC COM SEC ID: 69327R101	27.830000	5,520.48	5,176.38	0.00%	0.00	-344.10
1,110.00 PDL BIOPHARMA INC SEC ID: 69329Y104	7.360000	6,393.60	8,169.60	0.01%	0.00	1,776.00
3,240.00 PG&E CORP SEC ID: 69331C108	43.410000	136,454.91	140,648.40	0.12%	0.00	4,193.49
447.00 PHH CORP SEC ID: 693320202	17.450000	8,855.07	7,800.15	0.01%	0.00	-1,054.92
235.00 PHI INC SEC ID: 69336T205	27.550000	4,784.60	6,474.25	0.01%	0.00	1,689.65
179.00 PICO HOLDINGS INC SEC ID: 693366205	21.780000	4,897.44	3,898.62	0.00%	0.00	-998.82
3,547.00 PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	62.160000	246,125.88	220,481.52	0.18%	0.00	-25,644.36
836.00 PNM RESOURCES INC SEC ID: 69349H107	20.570000	15,080.96	17,196.52	0.01%	0.00	2,115.56

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,256.00 PPG INDUSTRIES INC SEC ID: 693506107	110.020000	85,124.77	138,185.12	0.11%	0.00	53,060.35
5,275.00 PPL CORP SEC ID: 69351T106	29.330000	163,048.41	154,715.75	0.13%	0.00	-8,332.66
193.00 PS BUSINESS PARKS INC SEC ID: 69360J107	68.170000	9,588.24	13,156.81	0.01%	0.00	3,568.57
474.00 PVH CORP SEC ID: 693656100	93.900000	30,501.90	44,508.60	0.04%	0.00	14,006.70
184.00 PSS WORLD MEDICAL INC SEC ID: 69366A100	21.590000	4,925.68	3,972.56	0.00%	0.00	-953.12
2,904.00 PACCAR INC SEC ID: 693718108	39.910000	110,156.47	115,898.64	0.10%	0.00	5,742.17
3,921.00 PACIFIC BIOSCIENCES OF CALIFOR SEC ID: 69404D108	1.970000	10,508.28	7,724.37	0.01%	0.00	-2,783.91
163.00 PACIFIC CAPITAL BANCORP SEC ID: 69404P200	45.920000	4,918.36	7,484.96	0.01%	0.00	2,566.60
863.00 PACKAGING CORP OF AMERICA SEC ID: 695156109	32.020000	22,248.14	27,633.26	0.02%	0.00	5,385.12
249.00 PACWEST BANCORP SEC ID: 695263103	23.280000	4,915.26	5,796.72	0.00%	0.00	881.46
922.00 PALL CORP SEC ID: 696429307	55.510000	37,470.53	51,180.22	0.04%	0.00	13,709.69

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
194.00 PANERA BREAD CO SEC ID: 69840W108	154.900000	25,049.89	30,050.60	0.02%	0.00	5,000.71
287.00 PANTRY INC/THE SEC ID: 698657103	14.020000	4,996.67	4,023.74	0.00%	0.00	-972.93
152.00 PAR PHARMACEUTICAL COS INC SEC ID: 69888P106	49.800000	4,830.56	7,569.60	0.01%	0.00	2,739.04
946.00 PARAMETRIC TECHNOLOGY CORP SEC ID: 699173209	21.250000	21,587.72	20,102.50	0.02%	0.00	-1,485.22
4,184.00 PARAMOUNT GOLD AND SILVER CORP SEC ID: 69924P102	2.480000	10,334.48	10,376.32	0.01%	0.00	41.84
467.00 PAREXEL INTERNATIONAL CORP SEC ID: 699462107	28.790000	10,418.77	13,444.93	0.01%	0.00	3,026.16
340.00 PARK NATIONAL CORP SEC ID: 700658107	67.350000	21,654.60	22,899.00	0.02%	0.00	1,244.40
253.00 PARK-OHIO HOLDINGS CORP SEC ID: 700666100	21.510000	5,039.76	5,442.03	0.00%	0.00	402.27
3,185.00 PARK STERLING CORP SEC ID: 70086Y105	4.800000	14,844.16	15,288.00	0.01%	0.00	443.84
841.00 PARKER DRILLING CO SEC ID: 701081101	4.140000	4,734.83	3,481.74	0.00%	0.00	-1,253.09
1,288.00 PARKER HANNIFIN CORP SEC ID: 701094104	79.980000	67,152.72	103,014.24	0.09%	0.00	35,861.52

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
963.00 PARKWAY PROPERTIES INC/MD SEC ID: 70159Q104	11.610000	10,458.18	11,180.43	0.01%	0.00	722.25
820.00 PATTERSON COS INC SEC ID: 703395103	33.970000	25,953.00	27,855.40	0.02%	0.00	1,902.40
1,109.00 PATTERSON-UTI ENERGY INC SEC ID: 703481101	15.190000	24,922.13	16,845.71	0.01%	0.00	-8,076.42
2,471.00 PAYCHEX INC SEC ID: 704326107	33.260000	71,982.04	82,185.46	0.07%	0.00	10,203.42
2,151.00 PEABODY ENERGY CORP SEC ID: 704549104	21.630000	92,110.35	46,526.13	0.04%	0.00	-45,584.22
432.00 PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	23.630000	9,789.12	10,208.16	0.01%	0.00	419.04
121.00 PEGASYSTEMS INC SEC ID: 705573103	27.030000	5,218.73	3,270.63	0.00%	0.00	-1,948.10
539.00 PENN NATIONAL GAMING INC SEC ID: 707569109	39.290000	21,209.65	21,177.31	0.02%	0.00	-32.34
448.00 PENNANTPARK INVESTMENT CORP SEC ID: 708062104	10.860000	4,995.20	4,865.28	0.00%	0.00	-129.92
1,465.00 PENNSYLVANIA REAL ESTATE INVES SEC ID: 709102107	15.720000	16,808.99	23,029.80	0.02%	0.00	6,220.81
354.00 PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	26.640000	7,625.16	9,430.56	0.01%	0.00	1,805.40

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
527.00 PENTAIR INC SEC ID: 709631105	42.500000	19,203.88	22,397.50	0.02%	0.00	3,193.62
2,845.00 PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	11.970000	44,511.14	34,054.65	0.03%	0.00	-10,456.49
456.00 PEP BOYS-MANNY MOE & JACK SEC ID: 713278109	8.990000	4,920.24	4,099.44	0.00%	0.00	-820.80
1,740.00 PEPCO HOLDINGS INC SEC ID: 713291102	19.310000	31,911.60	33,599.40	0.03%	0.00	1,687.80
12,120.00 PEPSICO INC/NC SEC ID: 713448108	72.430000	790,958.59	877,851.60	0.73%	0.00	86,893.01
566.00 PERICOM SEMICONDUCTOR CORP SEC ID: 713831105	8.030000	4,952.50	4,544.98	0.00%	0.00	-407.52
826.00 PERKINELMER INC SEC ID: 714046109	27.300000	15,743.15	22,549.80	0.02%	0.00	6,806.65
659.00 PERRIGO CO SEC ID: 714290103	109.970000	47,483.13	72,470.23	0.06%	0.00	24,987.10
719.00 PETROQUEST ENERGY INC SEC ID: 716748108	6.370000	4,644.74	4,580.03	0.00%	0.00	-64.71
901.00 PETSMART INC SEC ID: 716768106	70.920000	38,171.70	63,898.92	0.05%	0.00	25,727.22
553.00 PHARMACYCLICS INC SEC ID: 716933106	66.920000	5,596.36	37,006.76	0.03%	0.00	31,410.40

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
56,797.00 PFIZER INC SEC ID: 717081103	23.860000	1,594,675.33	1,355,176.42	1.12%	0.00	-239,498.91
395.00 PHARMERICA CORP SEC ID: 71714F104	12.600000	5,186.35	4,977.00	0.00%	0.00	-209.35
13,676.00 PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	89.300000	568,764.72	1,221,266.80	1.01%	0.00	652,502.08
5,120.00 PHILLIPS 66 SEC ID: 718546104	42.000000	138,857.50	215,040.00	0.18%	0.00	76,182.50
404.00 PHOENIX COS INC NEW COM NEW SEC ID: 71902E604	30.840000	15,413.24	12,459.36	0.01%	0.00	-2,953.88
613.00 PHOTRONICS INC SEC ID: 719405102	5.870000	4,953.04	3,598.31	0.00%	0.00	-1,354.73
170.00 PIEDMONT NATURAL GAS CO INC SEC ID: 720186105	31.230000	4,996.30	5,309.10	0.00%	0.00	312.80
1,008.00 PIEDMONT OFFICE REALTY TRUST I SEC ID: 720190206	16.970000	19,798.33	17,105.76	0.01%	0.00	-2,692.57
845.00 PIER 1 IMPORTS INC SEC ID: 720279108	18.480000	9,633.00	15,615.60	0.01%	0.00	5,982.60
492.00 PINNACLE ENTERTAINMENT INC SEC ID: 723456109	11.070000	6,883.08	5,446.44	0.00%	0.00	-1,436.64
322.00 PINNACLE FINANCIAL PARTNERS IN SEC ID: 72346Q104	19.140000	4,842.88	6,163.08	0.01%	0.00	1,320.20

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
481.00 PINNACLE WEST CAPITAL CORP SEC ID: 723484101	51.370000	19,898.97	24,708.97	0.02%	0.00	4,810.00
357.00 PIONEER ENERGY SERVICES CORP SEC ID: 723664108	7.700000	4,815.93	2,748.90	0.00%	0.00	-2,067.03
940.00 PIONEER NATURAL RESOURCES CO SEC ID: 723787107	97.360000	21,048.95	91,518.40	0.08%	0.00	70,469.45
172.00 PIPER JAFFRAY COS SEC ID: 724078100	24.610000	4,819.44	4,232.92	0.00%	0.00	-586.52
412.00 PITNEY BOWES INC SEC ID: 724479100	13.360000	9,117.56	5,504.32	0.00%	0.00	-3,613.24
1,120.00 PLAINS EXPLORATION & PRODUCTIO SEC ID: 726505100	39.320000	36,407.66	44,038.40	0.04%	0.00	7,630.74
382.00 PLANTRONICS INC SEC ID: 727493108	35.660000	13,331.80	13,622.12	0.01%	0.00	290.32
298.00 PLEXUS CORP SEC ID: 729132100	29.890000	9,506.20	8,907.22	0.01%	0.00	-598.98
1,214.00 PLUM CREEK TIMBER CO INC SEC ID: 729251108	40.930000	42,641.73	49,689.02	0.04%	0.00	7,047.29
514.00 POLARIS INDUSTRIES INC SEC ID: 731068102	75.190000	27,432.18	38,647.66	0.03%	0.00	11,215.48
1,092.00 POLYCOM INC SEC ID: 73172K104	10.420000	21,572.46	11,378.64	0.01%	0.00	-10,193.82

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
742.00 POLYONE CORP SEC ID: 73179P106	15.780000	10,892.56	11,708.76	0.01%	0.00	816.20
199.00 POLYPORE INTERNATIONAL INC SEC ID: 73179V103	32.420000	12,682.27	6,451.58	0.01%	0.00	-6,230.69
382.00 POOL CORP SEC ID: 73278L105	39.390000	10,948.12	15,046.98	0.01%	0.00	4,098.86
645.00 POPULAR INC SEC ID: 733174700	15.840000	10,042.65	10,216.80	0.01%	0.00	174.15
135.00 PORTFOLIO RECOVERY ASSOCIATES SEC ID: 73640Q105	100.350000	11,476.35	13,547.25	0.01%	0.00	2,070.90
197.00 PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	26.840000	4,934.85	5,287.48	0.00%	0.00	352.63
218.00 POST HOLDINGS INC SEC ID: 737446104	29.850000	4,729.98	6,507.30	0.01%	0.00	1,777.32
396.00 POST PROPERTIES INC SEC ID: 737464107	51.050000	15,578.64	20,215.80	0.02%	0.00	4,637.16
141.00 POTLATCH CORP SEC ID: 737630103	36.060000	4,920.90	5,084.46	0.00%	0.00	163.56
229.00 POWER INTEGRATIONS INC SEC ID: 739276103	34.640000	8,408.88	7,932.56	0.01%	0.00	-476.32
3,158.00 POWER-ONE INC SEC ID: 73930R102	6.140000	15,302.06	19,390.12	0.02%	0.00	4,088.06

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,493.00 PRAXAIR INC SEC ID: 74005P104	105.500000	148,386.35	263,011.50	0.22%	0.00	114,625.15
1,140.00 PRECISION CASTPARTS CORP SEC ID: 740189105	161.080000	136,304.10	183,631.20	0.15%	0.00	47,327.10
643.00 PREMIERE GLOBAL SERVICES INC SEC ID: 740585104	9.260000	4,912.52	5,954.18	0.00%	0.00	1,041.66
411.00 PRESTIGE BRANDS HOLDINGS INC SEC ID: 74112D101	16.060000	4,960.77	6,600.66	0.01%	0.00	1,639.89
2,504.00 T ROWE PRICE GROUP INC SEC ID: 74144T108	61.440000	119,326.12	153,845.76	0.13%	0.00	34,519.64
402.00 PRICELINE.COM INC SEC ID: 741503403	604.570000	67,472.69	243,037.14	0.20%	0.00	175,564.45
107.00 PRICESMART INC SEC ID: 741511109	73.140000	5,056.82	7,825.98	0.01%	0.00	2,769.16
2,353.00 PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	27.440000	128,014.26	64,566.32	0.05%	0.00	-63,447.94
242.00 PROASSURANCE CORP SEC ID: 74267C106	89.230000	16,845.62	21,593.66	0.02%	0.00	4,748.04
606.00 PROCERA NETWORKS INC SEC ID: 74269U203	21.190000	6,805.38	12,841.14	0.01%	0.00	6,035.76
20,772.00 PROCTER & GAMBLE CO/THE SEC ID: 742718109	67.190000	1,298,912.62	1,395,670.68	1.16%	0.00	96,758.06

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

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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
1,060.00 PRIVATEBANCORP INC SEC ID: 742962103	16.300000	10,504.60	17,278.00	0.01%	0.00	6,773.40
532.00 PROGRESS SOFTWARE CORP SEC ID: 743312100	19.230000	12,422.20	10,230.36	0.01%	0.00	-2,191.84
4,005.00 PROGRESSIVE CORP/THE SEC ID: 743315103	19.530000	80,718.01	78,217.65	0.06%	0.00	-2,500.36
2,888.00 PROLOGIS INC SEC ID: 74340W103	34.170000	92,815.22	98,682.96	0.08%	0.00	5,867.74
613.00 PROS HOLDINGS INC SEC ID: 74346Y103	17.280000	9,814.13	10,592.64	0.01%	0.00	778.51
774.00 PROSPECT CAPITAL CORP SEC ID: 74348T102	11.430000	7,825.14	8,846.82	0.01%	0.00	1,021.68
372.00 PROSPERITY BANCSHARES INC SEC ID: 743606105	42.100000	15,791.40	15,661.20	0.01%	0.00	-130.20
1,364.00 PROTECTIVE LIFE CORP SEC ID: 743674103	28.250000	30,553.61	38,533.00	0.03%	0.00	7,979.39
480.00 PROVIDENT FINANCIAL SERVICES I SEC ID: 74386T105	15.440000	6,628.80	7,411.20	0.01%	0.00	782.40
3,748.00 PRUDENTIAL FINANCIAL INC SEC ID: 744320102	54.510000	280,680.76	204,303.48	0.17%	0.00	-76,377.28
4,382.00 PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	31.660000	135,496.33	138,734.12	0.12%	0.00	3,237.79

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

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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
1,116.00 PUBLIC STORAGE SEC ID: 74460D109	145.560000	96,307.01	162,444.96	0.13%	0.00	66,137.95
2,832.00 PULTEGROUP INC SEC ID: 745867101	13.680000	20,616.96	38,741.76	0.03%	0.00	18,124.80
753.00 QLOGIC CORP SEC ID: 747277101	12.170000	14,216.64	9,164.01	0.01%	0.00	-5,052.63
681.00 QUAD/GRAPHICS INC SEC ID: 747301109	18.320000	10,501.02	12,475.92	0.01%	0.00	1,974.90
932.00 PZENA INVESTMENT MANAGEMENT IN SEC ID: 74731Q103	5.030000	5,070.08	4,687.96	0.00%	0.00	-382.12
122.00 QUAKER CHEMICAL CORP SEC ID: 747316107	47.050000	4,941.00	5,740.10	0.00%	0.00	799.10
559.00 QLIK TECHNOLOGIES INC SEC ID: 74733T105	21.150000	18,670.60	11,822.85	0.01%	0.00	-6,847.75
1,404.00 QEP RESOURCES INC SEC ID: 74733V100	28.690000	40,356.47	40,280.76	0.03%	0.00	-75.71
12,875.00 QUALCOMM INC SEC ID: 747525103	61.460000	487,013.96	791,297.50	0.66%	0.00	304,283.54
1,822.00 QUANTA SERVICES INC SEC ID: 74762E102	24.000000	42,147.42	43,728.00	0.04%	0.00	1,580.58
1,791.00 QUANTUM CORP SEC ID: 747906204	1.600000	5,677.47	2,865.60	0.00%	0.00	-2,811.87

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,281.00 QUEST DIAGNOSTICS INC/DE SEC ID: 74834L100	60.470000	79,413.16	77,462.07	0.06%	0.00	-1,951.09
485.00 QUEST SOFTWARE INC SEC ID: 74834T103	27.950000	10,771.85	13,555.75	0.01%	0.00	2,783.90
214.00 QUESTCOR PHARMACEUTICALS INC SEC ID: 74835Y101	43.440000	5,020.44	9,296.16	0.01%	0.00	4,275.72
2,316.00 QUESTAR CORP SEC ID: 748356102	19.750000	33,318.15	45,741.00	0.04%	0.00	12,422.85
1,089.00 QUIKSILVER INC SEC ID: 74838C106	3.130000	4,965.84	3,408.57	0.00%	0.00	-1,557.27
1,075.00 QUINSTREET INC SEC ID: 74874Q100	8.570000	10,158.75	9,212.75	0.01%	0.00	-946.00
2,217.00 RAIT FINANCIAL TRUST SEC ID: 749227609	4.700000	10,020.84	10,419.90	0.01%	0.00	399.06
281.00 RLJ LODGING TRUST SEC ID: 74965L101	17.840000	4,804.00	5,013.04	0.00%	0.00	209.04
322.00 RPC INC SEC ID: 749660106	12.250000	4,840.73	3,944.50	0.00%	0.00	-896.23
1,036.00 RPM INTERNATIONAL INC DELAWARE SEC ID: 749685103	27.410000	23,133.88	28,396.76	0.02%	0.00	5,262.88
239.00 RTI INTERNATIONAL METALS INC SEC ID: 74973W107	21.690000	8,376.95	5,183.91	0.00%	0.00	-3,193.04

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
2,194.00 RF MICRO DEVICES INC SEC ID: 749941100	3.750000	12,988.48	8,227.50	0.01%	0.00	-4,760.98
818.00 RACKSPACE HOSTING INC SEC ID: 750086100	59.980000	33,120.82	49,063.64	0.04%	0.00	15,942.82
4,166.00 RADIAN GROUP INC SEC ID: 750236101	3.360000	9,956.74	13,997.76	0.01%	0.00	4,041.02
971.00 RAMBUS INC SEC ID: 750917106	4.280000	7,360.18	4,155.88	0.00%	0.00	-3,204.30
437.00 RALCORP HOLDINGS INC SEC ID: 751028101	70.960000	26,430.59	31,009.52	0.03%	0.00	4,578.93
499.00 RALPH LAUREN CORP SEC ID: 751212101	158.650000	41,753.83	79,166.35	0.07%	0.00	37,412.52
401.00 RAMCO-GERSHENSON PROPERTIES TR SEC ID: 751452202	12.960000	4,832.05	5,196.96	0.00%	0.00	364.91
1,216.00 RANGE RESOURCES CORP SEC ID: 75281A109	65.190000	56,067.74	79,271.04	0.07%	0.00	23,203.30
186.00 RAVEN INDUSTRIES INC SEC ID: 754212108	30.370000	4,954.11	5,648.82	0.00%	0.00	694.71
747.00 RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	35.200000	20,251.17	26,294.40	0.02%	0.00	6,043.23
966.00 RAYONIER INC SEC ID: 754907103	48.990000	40,584.88	47,324.34	0.04%	0.00	6,739.46

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,830.00 RAYTHEON CO SEC ID: 755111507	56.520000	135,996.21	159,951.60	0.13%	0.00	23,955.39
130.00 RBC BEARINGS INC SEC ID: 75524B104	45.990000	4,838.60	5,978.70	0.00%	0.00	1,140.10
718.00 REALD INC SEC ID: 75604L105	9.910000	10,001.74	7,115.38	0.01%	0.00	-2,886.36
194.00 REALPAGE INC SEC ID: 75606N109	25.510000	4,836.42	4,948.94	0.00%	0.00	112.52
1,007.00 REALTY INCOME CORP SEC ID: 756109104	42.130000	33,331.70	42,424.91	0.04%	0.00	9,093.21
1,533.00 RED HAT INC SEC ID: 756577102	56.040000	42,098.85	85,909.32	0.07%	0.00	43,810.47
624.00 REDWOOD TRUST INC SEC ID: 758075402	14.330000	9,384.96	8,941.92	0.01%	0.00	-443.04
307.00 REGAL-BELOIT CORP SEC ID: 758750103	68.060000	19,519.06	20,894.42	0.02%	0.00	1,375.36
643.00 REGAL ENTERTAINMENT GROUP SEC ID: 758766109	13.900000	7,580.97	8,937.70	0.01%	0.00	1,356.73
708.00 REGENCY CENTERS CORP SEC ID: 758849103	49.000000	29,098.80	34,692.00	0.03%	0.00	5,593.20
579.00 REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	148.050000	30,629.10	85,720.95	0.07%	0.00	55,091.85

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
459.00 REGIS CORP SEC ID: 758932107	18.010000	6,655.50	8,266.59	0.01%	0.00	1,611.09
8,713.00 REGIONS FINANCIAL CORP SEC ID: 7591EP100	6.960000	55,953.74	60,642.48	0.05%	0.00	4,688.74
547.00 REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	58.740000	29,417.66	32,130.78	0.03%	0.00	2,713.12
594.00 RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	51.430000	29,736.92	30,549.42	0.03%	0.00	812.50
345.00 RENASANT CORP SEC ID: 75970E107	18.290000	4,988.70	6,310.05	0.01%	0.00	1,321.35
505.00 RENT-A-CENTER INC/TX SEC ID: 76009N100	35.280000	14,761.15	17,816.40	0.01%	0.00	3,055.25
1,121.00 REPUBLIC AIRWAYS HOLDINGS INC SEC ID: 760276105	4.450000	5,235.07	4,988.45	0.00%	0.00	-246.62
2,832.00 REPUBLIC SERVICES INC SEC ID: 760759100	27.650000	70,668.26	78,304.80	0.06%	0.00	7,636.54
1,215.00 RESMED INC SEC ID: 761152107	37.570000	37,659.58	45,647.55	0.04%	0.00	7,987.97
418.00 RESOURCES CONNECTION INC SEC ID: 76122Q105	11.180000	5,082.88	4,673.24	0.00%	0.00	-409.64
316.00 REVLON INC SEC ID: 761525609	13.270000	4,954.88	4,193.32	0.00%	0.00	-761.56

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,384.00 REYNOLDS AMERICAN INC SEC ID: 761713106	46.100000	81,915.95	109,902.40	0.09%	0.00	27,986.45
1,310.00 RIVERBED TECHNOLOGY INC SEC ID: 768573107	19.990000	31,834.17	26,186.90	0.02%	0.00	-5,647.27
313.00 ROBBINS & MYERS INC SEC ID: 770196103	59.820000	15,352.65	18,723.66	0.02%	0.00	3,371.01
1,166.00 ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	26.300000	34,465.11	30,665.80	0.03%	0.00	-3,799.31
550.00 ROCK-TENN CO SEC ID: 772739207	66.770000	35,332.00	36,723.50	0.03%	0.00	1,391.50
1,156.00 ROCKWELL AUTOMATION INC SEC ID: 773903109	72.060000	66,287.58	83,301.36	0.07%	0.00	17,013.78
506.00 ROCKVILLE FINANCIAL NEW SEC ID: 774188106	11.990000	5,044.82	6,066.94	0.01%	0.00	1,022.12
1,224.00 ROCKWELL COLLINS INC SEC ID: 774341101	48.870000	67,251.95	59,816.88	0.05%	0.00	-7,435.07
415.00 ROCKWOOD HOLDINGS INC SEC ID: 774415103	47.340000	21,505.30	19,646.10	0.02%	0.00	-1,859.20
226.00 ROFIN-SINAR TECHNOLOGIES INC SEC ID: 775043102	21.730000	7,139.34	4,910.98	0.00%	0.00	-2,228.36
110.00 ROGERS CORP SEC ID: 775133101	39.790000	4,951.10	4,376.90	0.00%	0.00	-574.20

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
253.00 ROLLINS INC SEC ID: 775711104	23.280000	4,986.63	5,889.84	0.00%	0.00	903.21
762.00 ROPER INDUSTRIES INC SEC ID: 776696106	102.790000	39,850.24	78,325.98	0.06%	0.00	38,475.74
421.00 ROSETTA RESOURCES INC SEC ID: 777779307	42.940000	19,429.15	18,077.74	0.01%	0.00	-1,351.41
1,904.00 ROSS STORES INC SEC ID: 778296103	69.190000	41,609.73	131,737.76	0.11%	0.00	90,128.03
168.00 ROUSE PROPERTIES INC SEC ID: 779287101	13.900000	1,853.04	2,335.20	0.00%	0.00	482.16
538.00 ROVI CORP SEC ID: 779376102	15.350000	19,771.50	8,258.30	0.01%	0.00	-11,513.20
430.00 ROYAL GOLD INC SEC ID: 780287108	88.020000	20,909.66	37,848.60	0.03%	0.00	16,938.94
996.00 RUBICON TECHNOLOGY INC SEC ID: 78112T107	8.420000	9,860.40	8,386.32	0.01%	0.00	-1,474.08
517.00 RUBY TUESDAY INC SEC ID: 781182100	6.760000	5,459.52	3,494.92	0.00%	0.00	-1,964.60
275.00 RUSH ENTERPRISES INC SEC ID: 781846209	17.040000	5,049.00	4,686.00	0.00%	0.00	-363.00
408.00 RYDER SYSTEM INC SEC ID: 783549108	40.010000	21,356.64	16,324.08	0.01%	0.00	-5,032.56

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
352.00 RYLAND GROUP INC SEC ID: 783764103	26.810000	6,075.52	9,437.12	0.01%	0.00	3,361.60
281.00 S&T BANCORP INC SEC ID: 783859101	17.350000	4,979.32	4,875.35	0.00%	0.00	-103.97
1,023.00 SBA COMMUNICATIONS CORP SEC ID: 78388J106	59.780000	37,472.49	61,154.94	0.05%	0.00	23,682.45
2,680.00 SAIC INC SEC ID: 78390X101	12.210000	50,296.91	32,722.80	0.03%	0.00	-17,574.11
174.00 SCBT FINANCIAL CORP SEC ID: 78401V102	40.210000	4,840.68	6,996.54	0.01%	0.00	2,155.86
1,158.00 SEI INVESTMENTS CO SEC ID: 784117103	21.750000	25,487.70	25,186.50	0.02%	0.00	-301.20
990.00 SL GREEN REALTY CORP SEC ID: 78440X101	80.600000	59,269.76	79,794.00	0.07%	0.00	20,524.24
2,811.00 SLM CORP SEC ID: 78442P106	15.750000	43,003.36	44,273.25	0.04%	0.00	1,269.89
575.00 SM ENERGY CO SEC ID: 78454L100	47.230000	21,085.25	27,157.25	0.02%	0.00	6,072.00
405.00 SPX CORP SEC ID: 784635104	63.900000	32,096.25	25,879.50	0.02%	0.00	-6,216.75
264.00 SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	22.180000	5,026.56	5,855.52	0.00%	0.00	828.96

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,122.00 STEC INC SEC ID: 784774101	7.410000	10,378.50	8,314.02	0.01%	0.00	-2,064.48
340.00 SVB FINANCIAL GROUP SEC ID: 78486Q101	57.990000	19,485.40	19,716.60	0.02%	0.00	231.20
865.00 SWS GROUP INC SEC ID: 78503N107	5.970000	4,887.25	5,164.05	0.00%	0.00	276.80
510.00 SY BANCORP INC SEC ID: 785060104	23.390000	11,480.10	11,928.90	0.01%	0.00	448.80
615.00 SABRA HEALTH CARE REIT INC SEC ID: 78573L106	19.170000	10,239.75	11,789.55	0.01%	0.00	1,549.80
264.00 SAFEGUARD SCIENTIFICS INC SEC ID: 786449207	15.560000	4,823.28	4,107.84	0.00%	0.00	-715.44
120.00 SAFETY INSURANCE GROUP INC SEC ID: 78648T100	45.290000	4,950.00	5,434.80	0.00%	0.00	484.80
2,463.00 SAFEWAY INC SEC ID: 786514208	15.650000	75,150.07	38,545.95	0.03%	0.00	-36,604.12
332.00 SAIA INC SEC ID: 78709Y105	21.700000	5,139.36	7,204.40	0.01%	0.00	2,065.04
265.00 ST JOE CO/THE SEC ID: 790148100	19.170000	8,684.05	5,080.05	0.00%	0.00	-3,604.00
2,761.00 ST JUDE MEDICAL INC SEC ID: 790849103	37.760000	97,161.25	104,255.36	0.09%	0.00	7,094.11

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
916.00 SAKS INC SEC ID: 79377W108	11.750000	10,057.68	10,763.00	0.01%	0.00	705.32
1,064.00 SALESFORCE.COM INC SEC ID: 79466L302	145.180000	60,844.84	154,471.52	0.13%	0.00	93,626.68
464.00 SALIX PHARMACEUTICALS LTD SEC ID: 795435106	43.960000	17,678.40	20,397.44	0.02%	0.00	2,719.04
754.00 SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	27.500000	12,712.44	20,735.00	0.02%	0.00	8,022.56
175.00 SANDERSON FARMS INC SEC ID: 800013104	44.020000	8,447.25	7,703.50	0.01%	0.00	-743.75
1,996.00 SANDISK CORP SEC ID: 80004C101	41.220000	49,847.31	82,275.12	0.07%	0.00	32,427.81
3,595.00 SANDRIDGE ENERGY INC SEC ID: 80007P307	6.570000	26,243.65	23,619.15	0.02%	0.00	-2,624.50
276.00 SANDY SPRING BANCORP INC SEC ID: 800363103	18.340000	4,832.76	5,061.84	0.00%	0.00	229.08
639.00 SANMINA-SCI CORP SEC ID: 800907206	8.640000	5,923.53	5,520.96	0.00%	0.00	-402.57
2,800.00 SANOFI SEC ID: 80105N113	1.400000	6,832.00	3,920.00	0.00%	0.00	-2,912.00
868.00 SAPIENT CORP SEC ID: 803062108	10.110000	12,256.16	8,775.48	0.01%	0.00	-3,480.68

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
110.00 SAUER-DANFOSS INC SEC ID: 804137107	38.130000	4,890.60	4,194.30	0.00%	0.00	-696.30
130.00 SAUL CENTERS INC SEC ID: 804395101	43.110000	4,982.90	5,604.30	0.00%	0.00	621.40
1,362.00 SCANA CORP SEC ID: 80589M102	47.360000	44,743.12	64,504.32	0.05%	0.00	19,761.20
140.00 SCANSOURCE INC SEC ID: 806037107	30.240000	5,075.00	4,233.60	0.00%	0.00	-841.40
733.00 HENRY SCHEIN INC SEC ID: 806407102	76.810000	48,647.09	56,301.73	0.05%	0.00	7,654.64
10,624.00 SCHLUMBERGER LTD SEC ID: 806857108	72.380000	639,942.99	768,965.12	0.64%	0.00	129,022.13
285.00 SCHNITZER STEEL INDUSTRIES INC SEC ID: 806882106	27.620000	15,193.35	7,871.70	0.01%	0.00	-7,321.65
723.00 SCHOLASTIC CORP SEC ID: 807066105	30.550000	19,096.32	22,087.65	0.02%	0.00	2,991.33
202.00 A SCHULMAN INC SEC ID: 808194104	24.290000	4,951.02	4,906.58	0.00%	0.00	-44.44
9,499.00 CHARLES SCHWAB CORP/THE SEC ID: 808513105	13.490000	168,067.30	128,141.51	0.11%	0.00	-39,925.79
190.00 SCHWEITZER-MAUDUIT INTL INC SEC ID: 808541106	32.280000	5,102.45	6,133.20	0.01%	0.00	1,030.75

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
515.00 SCIENTIFIC GAMES CORP SEC ID: 80874P109	7.330000	5,000.65	3,774.95	0.00%	0.00	-1,225.70
361.00 SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	41.650000	18,602.33	15,035.65	0.01%	0.00	-3,566.68
746.00 SCRIPPS NETWORKS INTERACTIVE I SEC ID: 811065101	59.100000	33,792.98	44,088.60	0.04%	0.00	10,295.62
3,105.00 SEACOAST BANKING CORP OF FLORI SEC ID: 811707306	1.470000	4,685.76	4,564.35	0.00%	0.00	-121.41
172.00 SEACOR HOLDINGS INC SEC ID: 811904101	86.010000	14,210.64	14,793.72	0.01%	0.00	583.08
1,272.00 SEALED AIR CORP SEC ID: 81211K100	14.270000	30,744.81	18,151.44	0.02%	0.00	-12,593.37
2,100.00 SEALY CORP SEC ID: 812139301	1.600000	5,061.00	3,360.00	0.00%	0.00	-1,701.00
70.00 SEARS HOLDINGS CORP SEC ID: 812350106	52.750000	4,695.95	3,692.50	0.00%	0.00	-1,003.45
766.00 SEATTLE GENETICS INC SEC ID: 812578102	26.540000	15,863.86	20,329.64	0.02%	0.00	4,465.78
441.00 SELECT COMFORT CORP SEC ID: 81616X103	28.570000	7,519.05	12,599.37	0.01%	0.00	5,080.32
530.00 SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	10.350000	4,754.10	5,485.50	0.00%	0.00	731.40

BNY MELLON

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Investment Detail by Currency 8/31/2012

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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
429.00 SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	17.930000	6,803.94	7,691.97	0.01%	0.00	888.03
190.00 SEMGROUP CORP SEC ID: 81663A105	35.540000	4,866.93	6,752.60	0.01%	0.00	1,885.67
518.00 SEMTECH CORP SEC ID: 816850101	24.520000	13,328.14	12,701.36	0.01%	0.00	-626.78
2,521.00 SEMPRA ENERGY SEC ID: 816851109	66.200000	127,343.27	166,890.20	0.14%	0.00	39,546.93
948.00 SENIOR HOUSING PROPERTIES TRUS SEC ID: 81721M109	22.120000	19,974.36	20,969.76	0.02%	0.00	995.40
397.00 SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	35.850000	14,434.92	14,232.45	0.01%	0.00	-202.47
2,544.00 SEQUENOM INC SEC ID: 817337405	3.670000	10,557.60	9,336.48	0.01%	0.00	-1,221.12
2,178.00 SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	13.040000	20,211.84	28,401.12	0.02%	0.00	8,189.28
581.00 SHAW GROUP INC/THE SEC ID: 820280105	42.080000	20,427.96	24,448.48	0.02%	0.00	4,020.52
655.00 SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	143.080000	48,257.42	93,717.40	0.08%	0.00	45,459.98
2,217.00 SHORETEL INC SEC ID: 825211105	4.000000	9,865.65	8,868.00	0.01%	0.00	-997.65

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
554.00 SHUFFLE MASTER INC SEC ID: 825549108	15.170000	4,869.66	8,404.18	0.01%	0.00	3,534.52
340.00 SHUTTERFLY INC SEC ID: 82568P304	29.750000	10,091.20	10,115.00	0.01%	0.00	23.80
968.00 SIGMA-ALDRICH CORP SEC ID: 826552101	71.030000	36,527.53	68,757.04	0.06%	0.00	32,229.51
632.00 SIGMA DESIGNS INC SEC ID: 826565103	6.870000	5,068.64	4,341.84	0.00%	0.00	-726.80
328.00 SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	64.630000	18,308.96	21,198.64	0.02%	0.00	2,889.68
353.00 SILICON LABORATORIES INC SEC ID: 826919102	38.240000	13,791.71	13,498.72	0.01%	0.00	-292.99
260.00 SILGAN HOLDINGS INC SEC ID: 827048109	41.930000	10,418.20	10,901.80	0.01%	0.00	483.60
807.00 SILICON IMAGE INC SEC ID: 82705T102	4.730000	5,124.45	3,817.11	0.00%	0.00	-1,307.34
1,560.00 SILICON GRAPHICS INTERNATIONAL SEC ID: 82706L108	8.540000	10,108.80	13,322.40	0.01%	0.00	3,213.60
633.00 SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	23.280000	15,451.53	14,736.24	0.01%	0.00	-715.29
2,577.00 SIMON PROPERTY GROUP INC SEC ID: 828806109	158.700000	234,135.00	408,969.90	0.34%	0.00	174,834.90

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
330.00 SIMPSON MANUFACTURING CO INC SEC ID: 829073105	25.430000	9,695.40	8,391.90	0.01%	0.00	-1,303.50
487.00 SINCLAIR BROADCAST GROUP INC SEC ID: 829226109	11.560000	5,084.28	5,629.72	0.00%	0.00	545.44
443.00 SIRONA DENTAL SYSTEMS INC SEC ID: 82966C103	53.140000	23,080.30	23,541.02	0.02%	0.00	460.72
31,362.00 SIRIUS XM RADIO INC SEC ID: 82967N108	2.530000	62,410.38	79,345.86	0.07%	0.00	16,935.48
330.00 SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	55.230000	12,168.29	18,225.90	0.02%	0.00	6,057.61
351.00 SKECHERS U.S.A. INC SEC ID: 830566105	21.670000	4,794.66	7,606.17	0.01%	0.00	2,811.51
1,511.00 SKYWORKS SOLUTIONS INC SEC ID: 83088M102	30.460000	25,821.14	46,025.06	0.04%	0.00	20,203.92
302.00 AO SMITH CORP SEC ID: 831865209	54.710000	12,330.66	16,522.42	0.01%	0.00	4,191.76
1,726.00 SMITHFIELD FOODS INC SEC ID: 832248108	19.320000	35,748.08	33,346.32	0.03%	0.00	-2,401.76
921.00 JM SMUCKER CO/THE SEC ID: 832696405	84.970000	38,680.24	78,257.37	0.06%	0.00	39,577.13
462.00 SNAP-ON INC SEC ID: 833034101	69.420000	27,752.34	32,072.04	0.03%	0.00	4,319.70

BNY MELLON

PARA US - MONTI - NSNF09226102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
229.00 SNYDERS-LANCE INC SEC ID: 833551104	23.390000	4,813.58	5,356.31	0.00%	0.00	542.73
1,281.00 SOLAR CAPITAL LTD SEC ID: 83413U100	23.130000	31,627.89	29,629.53	0.02%	0.00	-1,998.36
452.00 SOLARWINDS INC SEC ID: 83416B109	54.880000	11,214.12	24,805.76	0.02%	0.00	13,591.64
287.00 SOLAR SENIOR CAPITAL LTD SEC ID: 83416M105	17.720000	5,312.37	5,085.64	0.00%	0.00	-226.73
453.00 SOLERA HOLDINGS INC SEC ID: 83421A104	41.130000	25,825.53	18,631.89	0.02%	0.00	-7,193.64
375.00 SONIC AUTOMOTIVE INC SEC ID: 83545G102	17.870000	5,231.25	6,701.25	0.01%	0.00	1,470.00
588.00 SONOCO PRODUCTS CO SEC ID: 835495102	30.590000	19,862.64	17,986.92	0.01%	0.00	-1,875.72
536.00 SOTHEBY'S SEC ID: 835898107	31.260000	21,622.24	16,755.36	0.01%	0.00	-4,866.88
1,633.00 SONUS NETWORKS INC SEC ID: 835916107	1.930000	5,192.94	3,151.69	0.00%	0.00	-2,041.25
225.00 SOURCEFIRE INC SEC ID: 83616T108	51.890000	6,385.50	11,675.25	0.01%	0.00	5,289.75
6,882.00 SOUTHERN CO SEC ID: 842587107	45.330000	243,732.92	311,961.06	0.26%	0.00	68,228.14

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
668.00 SOUTHERN COPPER CORP SEC ID: 84265V105	32.540000	21,837.05	21,736.72	0.02%	0.00	-100.33
887.00 SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	21.910000	16,289.20	19,434.17	0.02%	0.00	3,144.97
5,128.00 SOUTHWEST AIRLINES CO SEC ID: 844741108	8.940000	76,535.85	45,844.32	0.04%	0.00	-30,691.53
2,105.00 SOUTHWEST BANCORP INC/ STILLWATER OK SEC ID: 844767103	11.060000	10,125.47	23,281.30	0.02%	0.00	13,155.83
133.00 SOUTHWEST GAS CORP SEC ID: 844895102	42.750000	4,984.84	5,685.75	0.00%	0.00	700.91
2,605.00 SOUTHWESTERN ENERGY CO SEC ID: 845467109	31.130000	125,388.15	81,093.65	0.07%	0.00	-44,294.50
125.00 SOVRAN SELF STORAGE INC SEC ID: 84610H108	56.850000	4,940.00	7,106.25	0.01%	0.00	2,166.25
941.00 SPARTAN MOTORS INC SEC ID: 846819100	4.990000	4,799.10	4,695.59	0.00%	0.00	-103.51
4,702.00 SPECTRA ENERGY CORP SEC ID: 847560109	28.260000	118,643.73	132,878.52	0.11%	0.00	14,234.79
600.00 SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	11.960000	5,076.00	7,176.00	0.01%	0.00	2,100.00
153.00 SPECTRUM BRANDS HOLDINGS INC SEC ID: 84763R101	36.830000	4,984.74	5,634.99	0.00%	0.00	650.25

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
363.00 SPEEDWAY MOTORSPORTS INC SEC ID: 847788106	15.330000	5,027.55	5,564.79	0.00%	0.00	537.24
982.00 SPIRIT AEROSYSTEMS HOLDINGS IN SEC ID: 848574109	24.860000	19,698.92	24,412.52	0.02%	0.00	4,713.60
415.00 SPIRIT AIRLINES INC SEC ID: 848577102	19.550000	4,988.47	8,113.25	0.01%	0.00	3,124.78
20,643.00 SPRINT NEXTEL CORP SEC ID: 852061100	4.850000	54,991.22	100,118.55	0.08%	0.00	45,127.33
318.00 STAGE STORES INC SEC ID: 85254C305	21.420000	5,116.62	6,811.56	0.01%	0.00	1,694.94
283.00 STANCORP FINANCIAL GROUP INC SEC ID: 852891100	31.220000	10,219.13	8,835.26	0.01%	0.00	-1,383.87
350.00 STANDARD MOTOR PRODUCTS INC SEC ID: 853666105	17.640000	5,141.50	6,174.00	0.01%	0.00	1,032.50
1,440.00 STANDARD PACIFIC CORP SEC ID: 85375C101	6.700000	4,910.40	9,648.00	0.01%	0.00	4,737.60
163.00 STANDEX INTERNATIONAL CORP SEC ID: 854231107	44.640000	4,705.81	7,276.32	0.01%	0.00	2,570.51
1,589.00 STANLEY BLACK & DECKER INC SEC ID: 854502101	65.780000	99,639.89	104,524.42	0.09%	0.00	4,884.53
5,825.00 STAPLES INC SEC ID: 855030102	10.920000	144,491.45	63,609.00	0.05%	0.00	-80,882.45

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,957.00 STARBUCKS CORP SEC ID: 855244109	49.610000	203,909.90	295,526.77	0.25%	0.00	91,616.87
308.00 STATE AUTO FINANCIAL CORP SEC ID: 855707105	14.050000	4,989.60	4,327.40	0.00%	0.00	-662.20
740.00 STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	23.550000	14,829.60	17,427.00	0.01%	0.00	2,597.40
1,865.00 STARWOOD HOTELS & RESORTS WORL SEC ID: 85590A401	55.130000	108,015.77	102,817.45	0.09%	0.00	-5,198.32
4,058.00 STATE STREET CORP SEC ID: 857477103	41.600000	256,892.09	168,812.80	0.14%	0.00	-88,079.29
1,734.00 STEEL DYNAMICS INC SEC ID: 858119100	12.220000	29,541.93	21,189.48	0.02%	0.00	-8,352.45
632.00 STEELCASE INC SEC ID: 858155203	9.700000	7,059.44	6,130.40	0.01%	0.00	-929.04
839.00 STELLARONE CORP SEC ID: 85856G100	13.250000	9,724.01	11,116.75	0.01%	0.00	1,392.74
682.00 STERICYCLE INC SEC ID: 858912108	91.520000	37,020.49	62,416.64	0.05%	0.00	25,396.15
147.00 STERIS CORP SEC ID: 859152100	34.240000	4,999.47	5,033.28	0.00%	0.00	33.81
1,629.00 STERLING BANCORP/NY SEC ID: 859158107	9.930000	15,035.67	16,175.97	0.01%	0.00	1,140.30

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
287.00 STERLING FINANCIAL CORP/WA SEC ID: 859319303	21.200000	4,507.25	6,084.40	0.01%	0.00	1,577.15
732.00 STEWART ENTERPRISES INC SEC ID: 860370105	7.360000	4,962.96	5,387.52	0.00%	0.00	424.56
515.00 STEWART INFORMATION SERVICES C SEC ID: 860372101	19.770000	4,959.45	10,181.55	0.01%	0.00	5,222.10
426.00 STIFEL FINANCIAL CORP SEC ID: 860630102	32.680000	15,212.46	13,921.68	0.01%	0.00	-1,290.78
389.00 STONE ENERGY CORP SEC ID: 861642106	23.530000	11,090.39	9,153.17	0.01%	0.00	-1,937.22
167.00 STRATASYS INC SEC ID: 862685104	64.660000	5,315.61	10,798.22	0.01%	0.00	5,482.61
1,389.00 STRATEGIC HOTELS & RESORTS INC SEC ID: 86272T106	6.100000	9,056.28	8,472.90	0.01%	0.00	-583.38
2,674.00 STRYKER CORP SEC ID: 863667101	53.260000	132,885.24	142,417.24	0.12%	0.00	9,532.00
168.00 SUN COMMUNITIES INC SEC ID: 866674104	45.810000	6,177.36	7,696.08	0.01%	0.00	1,518.72
168.00 SUN HYDRAULICS CORP SEC ID: 866942105	23.150000	4,962.72	3,889.20	0.00%	0.00	-1,073.52
518.00 SUNCOKE ENERGY INC SEC ID: 86722A103	15.820000	9,667.35	8,194.76	0.01%	0.00	-1,472.59

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
977.00 SUNOCO INC SEC ID: 86764P109	47.190000	51,192.38	46,104.63	0.04%	0.00	-5,087.75
2,042.00 SUNPOWER CORP SEC ID: 867652406	4.480000	14,370.98	9,148.16	0.01%	0.00	-5,222.82
1,408.00 SUNRISE SENIOR LIVING INC SEC ID: 86768K106	14.380000	9,968.64	20,247.04	0.02%	0.00	10,278.40
2,286.00 SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	10.430000	18,380.40	23,842.98	0.02%	0.00	5,462.58
2,792.00 SUNTRUST BANKS INC SEC ID: 867914103	25.170000	63,579.46	70,274.64	0.06%	0.00	6,695.18
1,189.00 SUPERIOR ENERGY SERVICES INC SEC ID: 868157108	20.770000	38,966.29	24,695.53	0.02%	0.00	-14,270.76
239.00 SUPERIOR INDUSTRIES INTERNATIO SEC ID: 868168105	17.090000	5,069.19	4,084.51	0.00%	0.00	-984.68
2,283.00 SUPERVALU INC SEC ID: 868536103	2.380000	19,930.59	5,433.54	0.00%	0.00	-14,497.05
1,757.00 SUSQUEHANNA BANCSHARES INC SEC ID: 869099101	10.510000	15,438.42	18,466.07	0.02%	0.00	3,027.65
629.00 SWIFT TRANSPORTATION CO SEC ID: 87074U101	8.150000	8,060.64	5,126.35	0.00%	0.00	-2,934.29
332.00 SYKES ENTERPRISES INC SEC ID: 871237103	13.490000	7,064.96	4,478.68	0.00%	0.00	-2,586.28

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,337.00 SYMANTEC CORP SEC ID: 871503108	17.830000	134,526.90	112,988.71	0.09%	0.00	-21,538.19
2,512.00 SYMETRA FINANCIAL CORP SEC ID: 87151Q106	12.220000	23,688.16	30,696.64	0.03%	0.00	7,008.48
272.00 SYNAPTICS INC SEC ID: 87157D109	30.420000	6,808.16	8,274.24	0.01%	0.00	1,466.08
1,165.00 SYNOPSYS INC SEC ID: 871607107	33.030000	29,544.40	38,479.95	0.03%	0.00	8,935.55
5,376.00 SYNOVUS FINANCIAL CORP SEC ID: 87161C105	2.080000	9,838.08	11,182.08	0.01%	0.00	1,344.00
199.00 SYNNEX CORP SEC ID: 87162W100	34.530000	6,095.37	6,871.47	0.01%	0.00	776.10
4,499.00 SYSCO CORP SEC ID: 871829107	30.300000	150,840.22	136,319.70	0.11%	0.00	-14,520.52
1,270.00 TCF FINANCIAL CORP SEC ID: 872275102	11.120000	12,954.00	14,122.40	0.01%	0.00	1,168.40
2,119.00 TD AMERITRADE HOLDING CORP SEC ID: 87236Y108	17.110000	40,137.21	36,256.09	0.03%	0.00	-3,881.12
1,654.00 TECO ENERGY INC SEC ID: 872375100	17.360000	26,060.92	28,713.44	0.02%	0.00	2,652.52
829.00 THL CREDIT INC SEC ID: 872438106	13.940000	10,660.94	11,556.26	0.01%	0.00	895.32

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,136.00 TJX COS INC SEC ID: 872540109	45.790000	87,451.19	280,967.44	0.23%	0.00	193,516.25
641.00 TRW AUTOMOTIVE HOLDINGS CORP SEC ID: 87264S106	43.710000	19,242.82	28,018.11	0.02%	0.00	8,775.29
322.00 TNS INC SEC ID: 872960109	14.610000	5,177.76	4,704.42	0.00%	0.00	-473.34
412.00 TTM TECHNOLOGIES INC SEC ID: 87305R109	10.600000	6,204.72	4,367.20	0.00%	0.00	-1,837.52
1,201.00 TW TELECOM INC SEC ID: 87311L104	25.150000	19,828.51	30,205.15	0.03%	0.00	10,376.64
558.00 TAHOE RESOURCES INC SEC ID: 873868103	18.190000	9,804.06	10,150.02	0.01%	0.00	345.96
584.00 TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	10.250000	8,649.04	5,986.00	0.00%	0.00	-2,663.04
158.00 TAL INTERNATIONAL GROUP INC SEC ID: 874083108	34.010000	5,171.34	5,373.58	0.00%	0.00	202.24
646.00 TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	33.550000	17,241.74	21,673.30	0.02%	0.00	4,431.56
5,314.00 TARGET CORP SEC ID: 87612E106	64.090000	297,577.08	340,574.26	0.28%	0.00	42,997.18
296.00 TAUBMAN CENTERS INC SEC ID: 876664103	80.020000	11,866.64	23,685.92	0.02%	0.00	11,819.28

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
223.00 TEAM INC SEC ID: 878155100	31.270000	4,995.20	6,973.21	0.01%	0.00	1,978.01
231.00 TEAM HEALTH HOLDINGS INC SEC ID: 87817A107	28.550000	5,128.20	6,595.05	0.01%	0.00	1,466.85
477.00 TECH DATA CORP SEC ID: 878237106	48.580000	20,119.86	23,172.66	0.02%	0.00	3,052.80
141.00 TECHNE CORP SEC ID: 878377100	68.570000	11,248.98	9,668.37	0.01%	0.00	-1,580.61
102.00 TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	64.510000	4,876.62	6,580.02	0.01%	0.00	1,703.40
359.00 TELEFLEX INC SEC ID: 879369106	66.030000	19,863.47	23,704.77	0.02%	0.00	3,841.30
653.00 TELEPHONE & DATA SYS INC SEC ID: 879433829	24.520000	16,460.78	16,011.56	0.01%	0.00	-449.22
251.00 TELETECH HOLDINGS INC SEC ID: 879939106	16.510000	5,092.79	4,144.01	0.00%	0.00	-948.78
497.00 TEMPUR-PEDIC INTERNATIONAL INC SEC ID: 88023U101	31.240000	19,671.26	15,526.28	0.01%	0.00	-4,144.98
4,360.00 TENET HEALTHCARE CORP SEC ID: 88033G100	5.190000	25,189.03	22,628.40	0.02%	0.00	-2,560.63
480.00 TENNECO INC SEC ID: 880349105	30.370000	20,212.80	14,577.60	0.01%	0.00	-5,635.20

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,341.00 TERADATA CORP SEC ID: 88076W103	76.380000	28,243.45	102,425.58	0.08%	0.00	74,182.13
1,473.00 TERADYNE INC SEC ID: 880770102	15.620000	19,592.08	23,008.26	0.02%	0.00	3,416.18
1,526.00 TEREX CORP SEC ID: 880779103	22.070000	31,171.50	33,678.82	0.03%	0.00	2,507.32
406.00 TESLA MOTORS INC SEC ID: 88160R101	28.520000	11,195.45	11,579.12	0.01%	0.00	383.67
911.00 TESORO CORP SEC ID: 881609101	39.740000	30,796.04	36,203.14	0.03%	0.00	5,407.10
610.00 TETRA TECHNOLOGIES INC SEC ID: 88162F105	6.410000	7,326.10	3,910.10	0.00%	0.00	-3,416.00
224.00 TETRA TECH INC SEC ID: 88162G103	25.940000	5,071.36	5,810.56	0.00%	0.00	739.20
406.00 TESSERA TECHNOLOGIES INC SEC ID: 88164L100	15.270000	6,565.02	6,199.62	0.01%	0.00	-365.40
295.00 TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	46.020000	7,454.65	13,575.90	0.01%	0.00	6,121.25
550.00 TEXAS INDUSTRIES INC SEC ID: 882491103	38.960000	17,747.52	21,428.00	0.02%	0.00	3,680.48
8,955.00 TEXAS INSTRUMENTS INC SEC ID: 882508104	29.040000	300,236.07	260,053.20	0.22%	0.00	-40,182.87

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,814.00 TEXTRON INC SEC ID: 883203101	26.720000	79,268.80	48,470.08	0.04%	0.00	-30,798.72
548.00 THERAVANCE INC SEC ID: 88338T104	26.670000	11,645.00	14,615.16	0.01%	0.00	2,970.16
3,045.00 THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	57.350000	119,780.58	174,630.75	0.14%	0.00	54,850.17
1,892.00 THOMSON REUTERS CORP SEC ID: 884903105	28.450000	63,890.86	53,827.40	0.04%	0.00	-10,063.46
703.00 THORATEC CORP SEC ID: 885175307	33.890000	19,824.60	23,824.67	0.02%	0.00	4,000.07
333.00 3D SYSTEMS CORP SEC ID: 88554D205	43.710000	6,237.09	14,555.43	0.01%	0.00	8,318.34
5,480.00 3M CO SEC ID: 88579Y101	92.600000	411,373.58	507,448.00	0.42%	0.00	96,074.42
1,318.00 TIBCO SOFTWARE INC SEC ID: 88632Q103	29.920000	34,702.94	39,434.56	0.03%	0.00	4,731.62
412.00 TIDEWATER INC SEC ID: 886423102	47.430000	20,797.76	19,541.16	0.02%	0.00	-1,256.60
831.00 TIFFANY & CO SEC ID: 886547108	61.950000	44,013.20	51,480.45	0.04%	0.00	7,467.25
7,718.00 TIME WARNER INC SEC ID: 887317303	41.550000	293,118.56	320,682.90	0.27%	0.00	27,564.34

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,610.00 TIME WARNER CABLE INC SEC ID: 88732J207	88.820000	144,481.86	231,820.20	0.19%	0.00	87,338.34
666.00 TIMKEN CO SEC ID: 887389104	40.160000	20,286.36	26,746.56	0.02%	0.00	6,460.20
334.00 TITAN INTERNATIONAL INC SEC ID: 88830M102	20.880000	7,468.24	6,973.92	0.01%	0.00	-494.32
678.00 TITANIUM METALS CORP SEC ID: 888339207	12.240000	11,722.62	8,298.72	0.01%	0.00	-3,423.90
490.00 TIVO INC SEC ID: 888706108	9.090000	4,870.60	4,454.10	0.00%	0.00	-416.50
1,074.00 TOLL BROTHERS INC SEC ID: 889478103	32.720000	20,760.42	35,141.28	0.03%	0.00	14,380.86
354.00 TOMPKINS FINANCIAL CORP SEC ID: 890110109	38.840000	13,784.76	13,749.36	0.01%	0.00	-35.40
630.00 TORCHMARK CORP SEC ID: 891027104	51.180000	26,371.81	32,243.40	0.03%	0.00	5,871.59
492.00 TORO CO/THE SEC ID: 891092108	37.200000	14,696.04	18,302.40	0.02%	0.00	3,606.36
293.00 TOWER GROUP INC SEC ID: 891777104	18.640000	6,759.51	5,461.52	0.00%	0.00	-1,297.99
455.00 TOWERS WATSON & CO SEC ID: 891894107	54.320000	28,687.75	24,715.60	0.02%	0.00	-3,972.15

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,308.00 TOTAL SYSTEM SERVICES INC SEC ID: 891906109	23.180000	19,999.32	30,319.44	0.03%	0.00	10,320.12
2,493.00 TOWERSTREAM CORP SEC ID: 892000100	4.290000	10,321.02	10,694.97	0.01%	0.00	373.95
714.00 TOWN SPORTS INTERNATIONAL HOLD SEC ID: 89214A102	13.020000	5,018.35	9,296.28	0.01%	0.00	4,277.93
1,087.00 TOWNEBANK/PORTSMOUTH VA SEC ID: 89214P109	14.720000	14,036.02	16,000.64	0.01%	0.00	1,964.62
574.00 TRACTOR SUPPLY CO SEC ID: 892356106	95.480000	37,264.08	54,805.52	0.05%	0.00	17,541.44
397.00 TRANSDIGM GROUP INC SEC ID: 893641100	138.620000	34,066.57	55,032.14	0.05%	0.00	20,965.57
3,230.00 TRAVELERS COS INC/THE SEC ID: 89417E109	64.740000	150,163.03	209,110.20	0.17%	0.00	58,947.17
282.00 TREEHOUSE FOODS INC SEC ID: 89469A104	51.950000	15,281.58	14,649.90	0.01%	0.00	-631.68
190.00 TREX CO INC SEC ID: 89531P105	30.750000	4,913.40	5,842.50	0.00%	0.00	929.10
273.00 TRIANGLE CAPITAL CORP SEC ID: 895848109	24.550000	5,121.48	6,702.15	0.01%	0.00	1,580.67
1,821.00 TRIANGLE PETE CORP COM NEW SEC ID: 89600B201	6.870000	9,505.62	12,510.27	0.01%	0.00	3,004.65

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
422.00 TRICO BANCSHARES SEC ID: 896095106	15.360000	6,055.70	6,481.92	0.01%	0.00	426.22
974.00 TRIMBLE NAVIGATION LTD SEC ID: 896239100	49.030000	30,162.34	47,755.22	0.04%	0.00	17,592.88
851.00 TRINITY INDUSTRIES INC SEC ID: 896522109	28.340000	17,207.22	24,117.34	0.02%	0.00	6,910.12
1,739.00 TRIQUINT SEMICONDUCTOR INC SEC ID: 89674K103	5.560000	9,738.40	9,668.84	0.01%	0.00	-69.56
232.00 TRIPLE-S MANAGEMENT CORP SEC ID: 896749108	20.440000	5,015.84	4,742.08	0.00%	0.00	-273.76
298.00 TRIUMPH GROUP INC SEC ID: 896818101	59.430000	14,327.84	17,710.14	0.01%	0.00	3,382.30
742.00 TRIPADVISOR INC SEC ID: 896945201	33.440000	26,512.12	24,812.48	0.02%	0.00	-1,699.64
204.00 TRUE RELIGION APPAREL INC SEC ID: 89784N104	23.190000	5,669.16	4,730.76	0.00%	0.00	-938.40
345.00 TRUEBLUE INC SEC ID: 89785X101	15.530000	5,023.20	5,357.85	0.00%	0.00	334.65
970.00 TRUSTCO BANK CORP NY SEC ID: 898349105	5.580000	4,840.30	5,412.60	0.00%	0.00	572.30
508.00 TRUSTMARK CORP SEC ID: 898402102	23.690000	11,536.68	12,034.52	0.01%	0.00	497.84

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,298.00 TUESDAY MORNING CORP SEC ID: 899035505	5.590000	9,996.30	12,845.82	0.01%	0.00	2,849.52
547.00 TUPPERWARE BRANDS CORP SEC ID: 899896104	53.480000	26,086.43	29,253.56	0.02%	0.00	3,167.13
262.00 TUTOR PERINI CORP SEC ID: 901109108	10.610000	4,904.64	2,779.82	0.00%	0.00	-2,124.82
709.00 TWO HARBORS INVESTMENT CORP SEC ID: 90187B101	11.590000	7,494.13	8,217.31	0.01%	0.00	723.18
410.00 II-VI INC SEC ID: 902104108	18.600000	9,997.85	7,626.00	0.01%	0.00	-2,371.85
195.00 TYLER TECHNOLOGIES INC SEC ID: 902252105	40.260000	5,101.20	7,850.70	0.01%	0.00	2,749.50
3,171.00 TYSON FOODS INC SEC ID: 902494103	15.660000	51,121.59	49,657.86	0.04%	0.00	-1,463.73
1,508.00 UDR INC SEC ID: 902653104	25.250000	35,160.08	38,077.00	0.03%	0.00	2,916.92
887.00 UGI CORP SEC ID: 902681105	30.480000	27,727.62	27,035.76	0.02%	0.00	-691.86
439.00 UIL HOLDINGS CORP SEC ID: 902748102	35.180000	14,952.84	15,444.02	0.01%	0.00	491.18
254.00 UMB FINANCIAL CORP SEC ID: 902788108	49.030000	10,170.16	12,453.62	0.01%	0.00	2,283.46

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,721.00 US BANCORP SEC ID: 902973304	33.410000	456,385.16	458,418.61	0.38%	0.00	2,033.45
291.00 UNS ENERGY CORP SEC ID: 903119105	40.060000	10,630.23	11,657.46	0.01%	0.00	1,027.23
867.00 URS CORP SEC ID: 903236107	36.410000	39,456.32	31,567.47	0.03%	0.00	-7,888.85
1,607.00 USG CORP SEC ID: 903293405	20.560000	18,429.63	33,039.92	0.03%	0.00	14,610.29
1,141.00 US AIRWAYS GROUP INC SEC ID: 90341W108	10.660000	9,926.70	12,163.06	0.01%	0.00	2,236.36
360.00 ULTA SALON COSMETICS & FRAGRAN SEC ID: 90384S303	94.000000	22,618.80	33,840.00	0.03%	0.00	11,221.20
205.00 ULTIMATE SOFTWARE GROUP INC SEC ID: 90385D107	99.190000	10,772.75	20,333.95	0.02%	0.00	9,561.20
591.00 ULTRA CLEAN HOLDINGS SEC ID: 90385V107	5.880000	5,029.41	3,475.08	0.00%	0.00	-1,554.33
761.00 ULTRA PETROLEUM CORP SEC ID: 903914109	20.560000	26,201.23	15,646.16	0.01%	0.00	-10,555.07
166.00 ULTRATECH INC SEC ID: 904034105	32.980000	4,898.66	5,474.68	0.00%	0.00	576.02
911.00 UMPQUA HOLDINGS CORP SEC ID: 904214103	12.640000	10,139.43	11,515.04	0.01%	0.00	1,375.61

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
578.00 UNDER ARMOUR INC SEC ID: 904311107	58.210000	21,495.82	33,645.38	0.03%	0.00	12,149.56
97.00 UNIFIRST CORP/MA SEC ID: 904708104	63.510000	4,938.27	6,160.47	0.01%	0.00	1,222.20
393.00 UNION FIRST MARKET BANKSHARES SEC ID: 90662P104	14.680000	4,719.93	5,769.24	0.00%	0.00	1,049.31
3,983.00 UNION PACIFIC CORP SEC ID: 907818108	121.440000	173,367.84	483,695.52	0.40%	0.00	310,327.68
341.00 UNISYS CORP SEC ID: 909214306	21.130000	8,313.58	7,205.33	0.01%	0.00	-1,108.25
333.00 UNIT CORP SEC ID: 909218109	39.780000	18,631.35	13,246.74	0.01%	0.00	-5,384.61
346.00 UNITED BANKSHARES INC SEC ID: 909907107	24.330000	8,124.08	8,418.18	0.01%	0.00	294.10
2,049.00 UNITED CONTINENTAL HOLDINGS IN SEC ID: 910047109	18.450000	42,588.17	37,804.05	0.03%	0.00	-4,784.12
324.00 UNITED FINANCIAL BANCORP INC SEC ID: 91030T109	14.270000	4,937.76	4,623.48	0.00%	0.00	-314.28
384.00 UNITED NATURAL FOODS INC SEC ID: 911163103	57.480000	15,970.56	22,072.32	0.02%	0.00	6,101.76
827.00 UNITED ONLINE INC SEC ID: 911268100	4.980000	4,813.14	4,118.46	0.00%	0.00	-694.68

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
5,279.00 UNITED PARCEL SERVICE INC SEC ID: 911312106	73.810000	376,820.76	389,642.99	0.32%	0.00	12,822.23
645.00 UNITED RENTALS INC SEC ID: 911363109	32.310000	17,228.92	20,839.95	0.02%	0.00	3,611.03
662.00 UNITED STATES STEEL CORP SEC ID: 912909108	19.450000	35,588.06	12,875.90	0.01%	0.00	-22,712.16
365.00 UNITED STATIONERS INC SEC ID: 913004107	24.190000	12,442.85	8,829.35	0.01%	0.00	-3,613.50
7,063.00 UNITED TECHNOLOGIES CORP SEC ID: 913017109	79.850000	450,014.11	563,980.55	0.47%	0.00	113,966.44
453.00 UNITED THERAPEUTICS CORP SEC ID: 91307C102	54.120000	24,890.81	24,516.36	0.02%	0.00	-374.45
8,271.00 UNITEDHEALTH GROUP INC SEC ID: 91324P102	54.300000	410,245.43	449,115.30	0.37%	0.00	38,869.87
457.00 UNIVERSAL AMERICAN CORP SEC ID: 91338E101	9.050000	4,885.33	4,135.85	0.00%	0.00	-749.48
305.00 UNIVERSAL DISPLAY CORP SEC ID: 91347P105	40.370000	10,040.60	12,312.85	0.01%	0.00	2,272.25
184.00 UNIVERSAL FOREST PRODUCTS INC SEC ID: 913543104	38.430000	4,852.08	7,071.12	0.01%	0.00	2,219.04
583.00 UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	39.950000	26,135.84	23,290.85	0.02%	0.00	-2,844.99

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
567.00 UNIVEST CORP OF PENNSYLVANIA SEC ID: 915271100	16.430000	8,686.44	9,315.81	0.01%	0.00	629.37
3,752.00 UNUM GROUP SEC ID: 91529Y106	19.510000	77,157.98	73,201.52	0.06%	0.00	-3,956.46
1,587.00 URANIUM ENERGY CORP SEC ID: 916896103	2.550000	4,919.70	4,046.85	0.00%	0.00	-872.85
955.00 URBAN OUTFITTERS INC SEC ID: 917047102	37.540000	29,445.04	35,850.70	0.03%	0.00	6,405.66
713.00 VCA ANTECH INC SEC ID: 918194101	19.340000	20,049.56	13,789.42	0.01%	0.00	-6,260.14
691.00 VF CORP SEC ID: 918204108	152.680000	51,388.70	105,501.88	0.09%	0.00	54,113.18
286.00 VAIL RESORTS INC SEC ID: 91879Q109	51.550000	12,644.06	14,743.30	0.01%	0.00	2,099.24
390.00 VALASSIS COMMUNICATIONS INC SEC ID: 918866104	25.070000	11,056.50	9,777.30	0.01%	0.00	-1,279.20
3,482.00 VALERO ENERGY CORP SEC ID: 91913Y100	31.260000	179,433.16	108,847.32	0.09%	0.00	-70,585.84
405.00 VALLEY NATIONAL BANCORP SEC ID: 919794107	9.700000	5,002.71	3,928.50	0.00%	0.00	-1,074.21
242.00 VALMONT INDUSTRIES INC SEC ID: 920253101	126.750000	20,410.28	30,673.50	0.03%	0.00	10,263.22

BNY MELLON

PARA US - MONTI - **NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
762.00 VALSPAR CORP SEC ID: 920355104	53.340000	27,416.76	40,645.08	0.03%	0.00	13,228.32
376.00 VALUECLICK INC SEC ID: 92046N102	16.260000	6,128.80	6,113.76	0.01%	0.00	-15.04
931.00 VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	58.790000	45,158.16	54,733.49	0.05%	0.00	9,575.33
182.00 VECTREN CORP SEC ID: 92240G101	28.210000	4,972.24	5,134.22	0.00%	0.00	161.98
287.00 VEECO INSTRUMENTS INC SEC ID: 922417100	34.300000	9,780.96	9,844.10	0.01%	0.00	63.14
2,240.00 VENTAS INC SEC ID: 92276F100	65.490000	62,888.26	146,697.60	0.12%	0.00	83,809.34
836.00 VERIFONE SYSTEMS INC SEC ID: 92342Y109	34.740000	34,311.01	29,042.64	0.02%	0.00	-5,268.37
1,338.00 VERISIGN INC SEC ID: 92343E102	47.680000	31,500.80	63,795.84	0.05%	0.00	32,295.04
22,038.00 VERIZON COMMUNICATIONS INC SEC ID: 92343V104	42.940000	734,867.59	946,311.72	0.78%	0.00	211,444.13
168.00 VERINT SYSTEMS INC SEC ID: 92343X100	28.630000	5,803.29	4,809.84	0.00%	0.00	-993.45
945.00 VERISK ANALYTICS INC SEC ID: 92345Y106	48.520000	32,130.00	45,851.40	0.04%	0.00	13,721.40

BNY MELLON

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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
1,666.00 VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	53.330000	65,901.90	88,847.78	0.07%	0.00	22,945.88
288.00 VIASAT INC SEC ID: 92552V100	38.700000	12,041.28	11,145.60	0.01%	0.00	-895.68
4,728.00 VIACOM INC SEC ID: 92553P201	50.010000	176,576.62	236,447.28	0.20%	0.00	59,870.66
1,228.00 VICAL INC SEC ID: 925602104	3.630000	4,961.12	4,457.64	0.00%	0.00	-503.48
367.00 VIEWPOINT FINANCIAL GROUP SEC ID: 92672A101	18.430000	4,965.51	6,763.81	0.01%	0.00	1,798.30
2,663.00 VIRGIN MEDIA INC SEC ID: 92769L101	27.570000	59,942.65	73,418.91	0.06%	0.00	13,476.26
1,147.00 VIRGINIA COMMERCE BANCORP INC SEC ID: 92778Q109	8.090000	6,503.49	9,279.23	0.01%	0.00	2,775.74
323.00 VIRNETX HOLDING CORP SEC ID: 92823T108	26.010000	9,124.75	8,401.23	0.01%	0.00	-723.52
603.00 VIROPHARMA INC SEC ID: 928241108	26.600000	10,685.16	16,039.80	0.01%	0.00	5,354.64
4,155.00 VISA INC SEC ID: 92826C839	128.250000	366,426.54	532,878.75	0.44%	0.00	166,452.21
86.00 VIRTUS INVESTMENT PARTNERS INC SEC ID: 92828Q109	85.640000	4,994.02	7,365.04	0.01%	0.00	2,371.02

BNY MELLON

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Investment Detail by Currency 8/31/2012

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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
1,153.00 VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	9.560000	10,884.32	11,022.68	0.01%	0.00	138.36
275.00 VISTEON CORP/NEW SEC ID: 92839U206	46.020000	18,138.37	12,655.50	0.01%	0.00	-5,482.87
67.00 VITAMIN SHOPPE INC SEC ID: 92849E101	53.610000	3,011.65	3,591.87	0.00%	0.00	580.22
642.00 VIVUS INC SEC ID: 928551100	21.450000	4,892.04	13,770.90	0.01%	0.00	8,878.86
424.00 VLASIC FOODS INTL INC COM SEC ID: 928559103	10.595755	4,492.60	4,492.60	0.00%	0.00	0.00
673.00 VMWARE INC SEC ID: 928563402	89.040000	62,181.50	59,923.92	0.05%	0.00	-2,257.58
582.00 VOCUS INC SEC ID: 92858J108	19.420000	10,557.48	11,302.44	0.01%	0.00	744.96
414.00 VOLCANO CORP SEC ID: 928645100	28.280000	12,631.14	11,707.92	0.01%	0.00	-923.22
216.00 VOLTERRA SEMICONDUCTOR CORP SEC ID: 928708106	23.830000	5,002.56	5,147.28	0.00%	0.00	144.72
5,102.00 VONAGE HOLDINGS CORP SEC ID: 92886T201	2.140000	9,642.78	10,918.28	0.01%	0.00	1,275.50
1,400.00 VORNADO REALTY TRUST SEC ID: 929042109	81.170000	153,351.66	113,638.00	0.09%	0.00	-39,713.66

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
715.00 VULCAN MATERIALS CO SEC ID: 929160109	38.920000	56,775.15	27,827.80	0.02%	0.00	-28,947.35
121.00 WD-40 CO SEC ID: 929236107	48.810000	4,749.25	5,906.01	0.00%	0.00	1,156.76
243.00 WGL HOLDINGS INC SEC ID: 92924F106	39.040000	9,887.67	9,486.72	0.01%	0.00	-400.95
668.00 WABCO HOLDINGS INC SEC ID: 92927K102	58.720000	20,120.16	39,224.96	0.03%	0.00	19,104.80
1,102.00 WMS INDUSTRIES INC SEC ID: 929297109	15.930000	22,425.70	17,554.86	0.01%	0.00	-4,870.84
128.00 WSFS FINANCIAL CORP SEC ID: 929328102	40.570000	4,825.60	5,192.96	0.00%	0.00	367.36
545.00 WABASH NATIONAL CORP SEC ID: 929566107	6.690000	4,845.05	3,646.05	0.00%	0.00	-1,199.00
270.00 WABTEC CORP/DE SEC ID: 929740108	78.140000	17,339.40	21,097.80	0.02%	0.00	3,758.40
1,135.00 WADDELL & REED FINANCIAL INC SEC ID: 930059100	29.600000	40,562.63	33,596.00	0.03%	0.00	-6,966.63
12,863.00 WAL-MART STORES INC SEC ID: 931142103	72.600000	639,413.30	933,853.80	0.77%	0.00	294,440.50
6,978.00 WALGREEN CO SEC ID: 931422109	35.760000	313,830.28	249,533.28	0.21%	0.00	-64,297.00

BNY MELLON

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Investment Detail by Currency 8/31/2012

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Base Currency: USD
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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
428.00 WALTER ENERGY INC SEC ID: 93317Q105	32.700000	40,407.48	13,995.60	0.01%	0.00	-26,411.88
260.00 WALTER INVESTMENT MANAGEMENT C SEC ID: 93317W102	27.990000	4,978.45	7,277.40	0.01%	0.00	2,298.95
349.00 WARNACO GROUP INC/THE SEC ID: 934390402	51.420000	17,411.61	17,945.58	0.01%	0.00	533.97
9,585.00 WARREN RESOURCES INC SEC ID: 93564A100	2.910000	22,428.90	27,892.35	0.02%	0.00	5,463.45
1,520.00 WASHINGTON FEDERAL INC SEC ID: 938824109	16.100000	24,732.10	24,472.00	0.02%	0.00	-260.10
12.00 WASHINGTON POST CO/THE SEC ID: 939640108	352.500000	4,868.88	4,230.00	0.00%	0.00	-638.88
524.00 WASHINGTON REAL ESTATE INVESTM SEC ID: 939653101	26.860000	16,479.80	14,074.64	0.01%	0.00	-2,405.16
526.00 WASHINGTON TRUST BANCORP INC SEC ID: 940610108	24.760000	11,698.24	13,023.76	0.01%	0.00	1,325.52
902.00 WASTE CONNECTIONS INC SEC ID: 941053100	28.950000	28,196.52	26,112.90	0.02%	0.00	-2,083.62
3,591.00 WASTE MANAGEMENT INC SEC ID: 94106L109	34.580000	133,415.46	124,176.78	0.10%	0.00	-9,238.68
728.00 WATERS CORP SEC ID: 941848103	80.190000	32,843.06	58,378.32	0.05%	0.00	25,535.26

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
223.00 WATSCO INC SEC ID: 942622200	75.460000	14,637.72	16,827.58	0.01%	0.00	2,189.86
1,005.00 WATSON PHARMACEUTICALS INC SEC ID: 942683103	81.350000	26,159.25	81,756.75	0.07%	0.00	55,597.50
239.00 WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	36.650000	7,918.07	8,759.35	0.01%	0.00	841.28
784.00 WAUSAU PAPER CORP SEC ID: 943315101	8.980000	5,080.32	7,040.32	0.01%	0.00	1,960.00
532.00 WEB.COM GROUP INC SEC ID: 94733A104	16.650000	9,975.00	8,857.80	0.01%	0.00	-1,117.20
317.00 WEBSENSE INC SEC ID: 947684106	15.380000	7,978.89	4,875.46	0.00%	0.00	-3,103.43
572.00 WEBSTER FINANCIAL CORP SEC ID: 947890109	21.280000	11,422.84	12,172.16	0.01%	0.00	749.32
142.00 WEIGHT WATCHERS INTERNATIONAL SEC ID: 948626106	47.770000	10,357.48	6,783.34	0.01%	0.00	-3,574.14
1,041.00 WEINGARTEN REALTY INVESTORS SEC ID: 948741103	27.930000	24,244.89	29,075.13	0.02%	0.00	4,830.24
256.00 WEIS MARKETS INC SEC ID: 948849104	42.150000	9,799.68	10,790.40	0.01%	0.00	990.72
338.00 WELLCARE HEALTH PLANS INC SEC ID: 94946T106	56.690000	16,592.42	19,161.22	0.02%	0.00	2,568.80

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,682.00 WELLPOINT INC SEC ID: 94973V107	59.870000	204,717.33	160,571.34	0.13%	0.00	-44,145.99
37,971.00 WELLS FARGO & CO SEC ID: 949746101	34.030000	1,354,389.30	1,292,153.13	1.07%	0.00	-62,236.17
4,237.00 WENDYS CO SEC ID: 95058W100	4.270000	19,744.42	18,091.99	0.02%	0.00	-1,652.43
348.00 WERNER ENTERPRISES INC SEC ID: 950755108	22.250000	8,439.00	7,743.00	0.01%	0.00	-696.00
261.00 WESBANCO INC SEC ID: 950810101	20.320000	4,909.41	5,303.52	0.00%	0.00	394.11
482.00 WESCO INTERNATIONAL INC SEC ID: 95082P105	57.780000	17,053.16	27,849.96	0.02%	0.00	10,796.80
292.00 WEST COAST BANCORP ORE SEC ID: 952145209	19.920000	4,730.40	5,816.64	0.00%	0.00	1,086.24
116.00 WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	47.350000	4,938.12	5,492.60	0.00%	0.00	554.48
189.00 WESTAR ENERGY INC SEC ID: 95709T100	29.120000	4,972.59	5,503.68	0.00%	0.00	531.09
229.00 WESTAMERICA BANCORPORATION SEC ID: 957090103	46.550000	11,021.77	10,659.95	0.01%	0.00	-361.82
729.00 WESTERN ALLIANCE BANCORP SEC ID: 957638109	9.310000	4,891.59	6,786.99	0.01%	0.00	1,895.40

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
520.00 WESTERN ASSET MORTGAGE CAPITAL SEC ID: 95790D105	21.440000	9,942.40	11,148.80	0.01%	0.00	1,206.40
1,846.00 WESTERN DIGITAL CORP SEC ID: 958102105	41.820000	48,923.62	77,199.72	0.06%	0.00	28,276.10
419.00 WESTERN REFINING INC SEC ID: 959319104	27.970000	6,808.75	11,719.43	0.01%	0.00	4,910.68
5,639.00 WESTERN UNION CO/THE SEC ID: 959802109	17.610000	107,567.91	99,302.79	0.08%	0.00	-8,265.12
1,007.00 WESTFIELD FINANCIAL INC SEC ID: 96008P104	7.240000	7,915.02	7,290.68	0.01%	0.00	-624.34
158.00 WESTLAKE CHEMICAL CORP SEC ID: 960413102	68.780000	8,088.02	10,867.24	0.01%	0.00	2,779.22
203.00 WESTWOOD HOLDINGS GROUP INC SEC ID: 961765104	36.750000	7,346.57	7,460.25	0.01%	0.00	113.68
842.00 WET SEAL INC/THE SEC ID: 961840105	2.900000	3,755.32	2,441.80	0.00%	0.00	-1,313.52
3,383.00 WEYERHAEUSER CO SEC ID: 962166104	24.910000	54,975.38	84,270.53	0.07%	0.00	29,295.15
799.00 WHIRLPOOL CORP SEC ID: 963320106	75.460000	67,829.75	60,292.54	0.05%	0.00	-7,537.21
390.00 WHITESTONE REIT SEC ID: 966084204	13.140000	4,952.06	5,124.60	0.00%	0.00	172.54

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
932.00 WHITING PETROLEUM CORP SEC ID: 966387102	44.520000	43,906.76	41,492.64	0.03%	0.00	-2,414.12
1,228.00 WHOLE FOODS MARKET INC SEC ID: 966837106	96.750000	77,650.46	118,809.00	0.10%	0.00	41,158.54
437.00 JOHN WILEY & SONS INC SEC ID: 968223206	49.340000	19,931.57	21,561.58	0.02%	0.00	1,630.01
2,857.00 WILLBROS GROUP INC SEC ID: 969203108	4.900000	10,341.20	13,999.30	0.01%	0.00	3,658.10
4,674.00 WILLIAMS COS INC/THE SEC ID: 969457100	32.270000	90,956.62	150,829.98	0.13%	0.00	59,873.36
834.00 WILLIAMS-SONOMA INC SEC ID: 969904101	41.020000	30,118.26	34,210.68	0.03%	0.00	4,092.42
3,048.00 WILSHIRE BANCORP INC SEC ID: 97186T108	6.260000	10,214.76	19,080.48	0.02%	0.00	8,865.72
6,509.00 WINDSTREAM CORP SEC ID: 97381W104	9.870000	84,054.39	64,243.83	0.05%	0.00	-19,810.56
575.00 WINNEBAGO INDUSTRIES INC SEC ID: 974637100	11.500000	5,278.50	6,612.50	0.01%	0.00	1,334.00
277.00 WINTRUST FINANCIAL CORP SEC ID: 97650W108	37.410000	8,670.10	10,362.57	0.01%	0.00	1,692.47
1,894.00 WISCONSIN ENERGY CORP SEC ID: 976657106	37.960000	41,480.97	71,896.24	0.06%	0.00	30,415.27

BNY MELLON

***PARA US - MONTI* - NSNF09226102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
394.00 WOLVERINE WORLD WIDE INC SEC ID: 978097103	47.030000	15,960.94	18,529.82	0.02%	0.00	2,568.88
488.00 WOODWARD INC SEC ID: 980745103	34.930000	15,796.56	17,045.84	0.01%	0.00	1,249.28
125.00 WORLD ACCEPTANCE CORP SEC ID: 981419104	73.000000	7,825.00	9,125.00	0.01%	0.00	1,300.00
562.00 WORLD FUEL SERVICES CORP SEC ID: 981475106	37.210000	19,293.46	20,912.02	0.02%	0.00	1,618.56
512.00 WORLD WRESTLING ENTERTAINMENT SEC ID: 98156Q108	8.880000	4,940.80	4,546.56	0.00%	0.00	-394.24
456.00 WORTHINGTON INDUSTRIES INC SEC ID: 981811102	20.900000	8,974.08	9,530.40	0.01%	0.00	556.32
1,558.00 WPX ENERGY INC SEC ID: 98212B103	15.600000	20,425.74	24,304.80	0.02%	0.00	3,879.06
306.00 WRIGHT EXPRESS CORP SEC ID: 98233Q105	65.840000	14,987.88	20,147.04	0.02%	0.00	5,159.16
341.00 WRIGHT MEDICAL GROUP INC SEC ID: 98235T107	20.700000	4,934.27	7,058.70	0.01%	0.00	2,124.43
1,350.00 WYNDHAM WORLDWIDE CORP SEC ID: 98310W108	52.140000	44,639.79	70,389.00	0.06%	0.00	25,749.21
521.00 WYNN RESORTS LTD SEC ID: 983134107	103.170000	20,278.62	53,751.57	0.04%	0.00	33,472.95

BNY MELLON

PARA US - MONTI - NSNF09226102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,720.00 XILINX INC SEC ID: 983919101	33.910000	64,001.60	92,235.20	0.08%	0.00	28,233.60
11,327.00 XEROX CORP SEC ID: 984121103	7.370000	175,068.98	83,479.99	0.07%	0.00	-91,588.99
1,464.00 XYLEM INC/NY SEC ID: 98419M100	24.290000	43,038.96	35,560.56	0.03%	0.00	-7,478.40
9,479.00 YAHOO! INC SEC ID: 984332106	14.650000	231,596.00	138,867.35	0.12%	0.00	-92,728.65
3,699.00 YUM! BRANDS INC SEC ID: 988498101	63.720000	97,358.05	235,700.28	0.20%	0.00	138,342.23
580.00 ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	37.290000	16,854.80	21,628.20	0.02%	0.00	4,773.40
1,676.00 ZIMMER HOLDINGS INC SEC ID: 98956P102	61.780000	113,328.94	103,543.28	0.09%	0.00	-9,785.66
726.00 ZIONS BANCORPORATION SEC ID: 989701107	19.250000	14,603.06	13,975.50	0.01%	0.00	-627.56
5,988.00 ZOGENIX INC SEC ID: 98978L105	2.370000	10,160.44	14,191.56	0.01%	0.00	4,031.12
207.00 ZUMIEZ INC SEC ID: 989817101	29.190000	5,104.62	6,042.33	0.01%	0.00	937.71
TOTAL U.S. DOLLAR EQUITY (99.79%)		**105,344,432.34**	**120,340,370.09**	**99.79%**	**0.00**	**14,995,937.75**
TOTAL U.S. DOLLAR (100.00%)		**105,602,111.86**	**120,598,052.82**	**100.00%**	**0.00**	**14,995,940.96**

BNY MELLON

PARA US - MONTI - NSNF09226102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL BASE INVESTMENTS		105,602,111.86	120,598,052.82	100.00%	0.00	14,995,940.96

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	1,262.31	1,262.31	0.00%	0.00	0.00
1,872,369.41 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	1,872,369.41	1,872,369.41	5.50%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (5.50%)		**1,873,631.72**	**1,873,631.72**	**5.50%**	**0.00**	**0.00**
FIXED INCOME SECURITIES						
250,000.00 AMGH MERGER SUB INC 144A 9.250% 11/01/2018 DD 10/22/10 SEC ID: 009127AA9	108.250000	252,181.36	270,625.00	0.79%	0.00	18,443.64
300,000.00 ALLBRITTON COMMUNICATIONS CO 8.000% 05/15/2018 DD 04/30/10 SEC ID: 016745AL5	107.750000	300,092.40	323,250.00	0.95%	0.00	23,157.60
175,000.00 ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12 SEC ID: 018581AE8	103.500000	175,000.00	181,125.00	0.53%	0.00	6,125.00
150,000.00 ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11 SEC ID: 019736AC1	105.750000	156,790.60	158,625.00	0.47%	0.00	1,834.40
100,000.00 AMERICAN AXLE & MANUFACTURING 5.250% 02/11/2014 DD 02/11/04 SEC ID: 02406PAE0	103.250000	96,117.03	103,250.00	0.30%	0.00	7,132.97
175,000.00 AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11 SEC ID: 03070QAN1	107.250000	178,713.91	187,687.50	0.55%	0.00	8,973.59

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 AMERISTAR CASINOS INC 144A 7.500% 04/15/2021 DD 04/15/12 SEC ID: 03070QAP6	107.250000	128,641.39	134,062.50	0.39%	0.00	5,421.11
150,000.00 AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12 SEC ID: 03077JAB6	106.750000	150,000.00	160,125.00	0.47%	0.00	10,125.00
350,000.00 ARAMARK CORP 8.500% 02/01/2015 DD 08/01/07 SEC ID: 038521AD2	102.501000	354,824.94	358,753.50	1.05%	0.00	3,928.56
200,000.00 ARDAGH PACKAGING FINANCE 144A 9.125% 10/15/2020 DD 01/26/12 SEC ID: 03968XAA9	104.000000	211,067.03	208,000.00	0.61%	0.00	-3,067.03
111,464.97 ASURION 2ND LIEN COV-LITE 5/11 0.000% 05/24/2019 DD 05/12/11 SEC ID: 04649VAB6	103.400000	113,744.24	115,254.78	0.34%	0.00	1,510.54
300,000.00 AVIS BUDGET CAR RENTAL LLC / A 7.750% 05/15/2016 DD 05/15/07 SEC ID: 053773AF4	102.876000	304,426.47	308,628.00	0.91%	0.00	4,201.53
225,000.00 B&G FOODS INC 7.625% 01/15/2018 DD 01/25/10 SEC ID: 05508RAD8	108.438000	228,761.70	243,985.50	0.72%	0.00	15,223.80
250,000.00 BIOMET INC 11.625% 10/15/2017 DD 04/15/08 SEC ID: 090613AE0	106.875000	264,286.27	267,187.50	0.78%	0.00	2,901.23
248,746.86 BJ'S WHOLESALE CLUB (COV-LITE 3/12) TL SEC ID: 09179FAJ1	100.344000	248,746.86	249,602.55	0.73%	0.00	855.69

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 BOISE PAPER HOLDINGS LLC / BOI 8.000% 04/01/2020 DD 03/19/10 SEC ID: 09747GAB9	110.500000	201,630.99	221,000.00	0.65%	0.00	19,369.01
100,000.00 BOYD ACQUISITION SUB LLC/ 144A 8.375% 02/15/2018 DD 08/16/12 SEC ID: 103253AA8	102.125000	100,000.00	102,125.00	0.30%	0.00	2,125.00
150,000.00 BOYD GAMING CORP 6.750% 04/15/2014 DD 04/15/04 SEC ID: 103304BD2	100.000000	145,388.23	150,000.00	0.44%	0.00	4,611.77
150,000.00 BRESNAN BROADBAND HOLDING 144A 8.000% 12/15/2018 DD 12/14/10 SEC ID: 107342AA5	106.000000	150,124.66	159,000.00	0.47%	0.00	8,875.34
200,000.00 BRISTOW GROUP INC 7.500% 09/15/2017 DD 09/15/07 SEC ID: 110394AB9	103.500000	202,920.86	207,000.00	0.61%	0.00	4,079.14
325,000.00 CCO HOLDINGS LLC / CCO HOLDING 7.875% 04/30/2018 DD 10/30/10 SEC ID: 1248EPAL7	108.500000	325,736.80	352,625.00	1.04%	0.00	26,888.20
125,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12 SEC ID: 1248EPAX1	108.250000	125,310.33	135,312.50	0.40%	0.00	10,002.17
200,000.00 CDW LLC / CDW FINANCE CORP 8.500% 04/01/2019 DD 10/01/11 SEC ID: 12513GAX7	109.500000	202,680.19	219,000.00	0.64%	0.00	16,319.81
73,034.50 CIT GROUP INC 144A 7.000% 05/02/2016 DD 06/15/11 SEC ID: 125581FZ6	100.250000	71,683.22	73,217.09	0.22%	0.00	1,533.87

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12 SEC ID: 125581GH5	104.250000	150,000.00	156,375.00	0.46%	0.00	6,375.00
200,000.00 CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	100.758000	200,000.00	201,516.00	0.59%	0.00	1,516.00
200,000.00 CABLEVISION SYSTEMS CORP 7.750% 04/15/2018 DD 04/15/10 SEC ID: 12686CAZ2	108.250000	200,450.72	216,500.00	0.64%	0.00	16,049.28
300,000.00 CALPINE CORP 144A 7.250% 10/15/2017 DD 10/21/09 SEC ID: 131347BP0	107.000000	295,412.10	321,000.00	0.94%	0.00	25,587.90
100,000.00 CALPINE CORP 144A 7.875% 07/31/2020 DD 07/23/10 SEC ID: 131347BS4	112.500000	104,627.42	112,500.00	0.33%	0.00	7,872.58
150,000.00 CASCADES INC 7.875% 01/15/2020 DD 12/23/09 SEC ID: 146900AL9	103.750000	151,677.65	155,625.00	0.46%	0.00	3,947.35
175,000.00 CENTRAL GARDEN AND PET CO 8.250% 03/01/2018 DD 03/08/10 SEC ID: 153527AG1	104.500000	177,303.07	182,875.00	0.54%	0.00	5,571.93
300,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	107.082000	305,995.48	321,246.00	0.94%	0.00	15,250.52
400,000.00 CEQUEL COMMUNICATIONS HOL 144A 8.625% 11/15/2017 DD 11/04/09 SEC ID: 15672WAA2	107.375000	415,233.90	429,500.00	1.26%	0.00	14,266.10

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 CHESAPEAKE ENERGY CORP 6.775% 03/15/2019 DD 02/16/12 SEC ID: 165167CH8	100.750000	123,534.31	125,937.50	0.37%	0.00	2,403.19
150,000.00 CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12 SEC ID: 169905AE6	107.250000	152,240.95	160,875.00	0.47%	0.00	8,634.05
175,000.00 CIMAREX ENERGY CO 5.875% 05/01/2022 DD 04/05/12 SEC ID: 171798AB7	107.000000	175,067.87	187,250.00	0.55%	0.00	12,182.13
125,000.00 CINCINNATI BELL INC 8.750% 03/15/2018 DD 03/15/10 SEC ID: 171871AM8	101.000000	126,445.75	126,250.00	0.37%	0.00	-195.75
175,000.00 CLEAN HARBORS INC 144A 5.250% 08/01/2020 DD 07/30/12 SEC ID: 184496AH0	102.625000	175,049.53	179,593.75	0.53%	0.00	4,544.22
200,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 12/15/2017 DD 06/15/10 SEC ID: 18451QAC2	108.250000	201,900.86	216,500.00	0.64%	0.00	14,599.14
100,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12 SEC ID: 18451QAH1	97.000000	100,000.00	97,000.00	0.28%	0.00	-3,000.00
275,000.00 COMMSCOPE INC 144A 8.250% 01/15/2019 DD 01/14/11 SEC ID: 203372AH0	107.125000	283,357.24	294,593.75	0.87%	0.00	11,236.51
300,000.00 CIE GENERALE DE GEOPHYSIQUE - 7.750% 05/15/2017 DD 02/09/07 SEC ID: 204386AK2	104.500000	300,264.79	313,500.00	0.92%	0.00	13,235.21

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 CONSTELLATION BRANDS INC 4.625% 03/01/2023 DD 08/14/12 SEC ID: 21036PAJ7	101.750000	101,750.00	101,750.00	0.30%	0.00	0.00
150,000.00 CONTINENTAL RESOURCES INC 144A 5.000% 09/15/2022 DD 03/08/12 SEC ID: 212015AJ0	104.250000	153,550.21	156,375.00	0.46%	0.00	2,824.79
300,000.00 COOPER-STANDARD AUTOMOTIVE INC 8.500% 05/01/2018 DD 11/01/10 SEC ID: 216762AE4	108.375000	300,918.80	325,125.00	0.96%	0.00	24,206.20
200,000.00 COPANO ENERGY LLC / COPANO ENE 7.125% 04/01/2021 DD 04/05/11 SEC ID: 217203AE8	104.500000	204,423.35	209,000.00	0.61%	0.00	4,576.65
100,000.00 COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10 SEC ID: 221643AF6	110.125000	103,780.74	110,125.00	0.32%	0.00	6,344.26
200,000.00 CUMULUS MEDIA HOLDINGS INC 7.750% 05/01/2019 DD 11/01/11 SEC ID: 23109BAA5	94.500000	181,781.06	189,000.00	0.56%	0.00	7,218.94
175,000.00 DAVITA INC 6.625% 11/01/2020 DD 10/20/10 SEC ID: 23918KAM0	106.750000	177,326.57	186,812.50	0.55%	0.00	9,485.93
150,000.00 DAVITA INC 5.750% 08/15/2022 DD 08/28/12 SEC ID: 23918KAP3	104.000000	152,810.74	156,000.00	0.46%	0.00	3,189.26
275,000.00 DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09 SEC ID: 25470XAB1	114.875000	278,322.06	315,906.25	0.93%	0.00	37,584.19

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11 SEC ID: 25470XAE5	106.500000	99,765.51	106,500.00	0.31%	0.00	6,734.49
150,000.00 RR DONNELLEY & SONS CO 7.250% 05/15/2018 DD 06/01/11 SEC ID: 257867AX9	100.000000	150,000.00	150,000.00	0.44%	0.00	0.00
200,000.00 ENDO HEALTH SOLUTIONS INC 7.250% 01/15/2022 DD 06/08/11 SEC ID: 29264FAJ5	108.625000	213,622.21	217,250.00	0.64%	0.00	3,627.79
200,000.00 EXTERRAN HOLDINGS INC 7.250% 12/01/2018 DD 12/01/11 SEC ID: 30225XAC7	101.000000	200,000.00	202,000.00	0.59%	0.00	2,000.00
250,000.00 FIDELITY NATIONAL INFORMATION 7.625% 07/15/2017 DD 07/16/10 SEC ID: 31620MAB2	110.000000	250,000.00	275,000.00	0.81%	0.00	25,000.00
225,000.00 FTS INTERNATIONAL SERVICE 144A 8.125% 11/15/2018 DD 11/12/10 SEC ID: 35168XAA9	103.250000	230,782.33	232,312.50	0.68%	0.00	1,530.17
200,000.00 FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12 SEC ID: 35802XAF0	106.250000	200,000.00	212,500.00	0.62%	0.00	12,500.00
100,000.00 FRONTIER COMMUNICATIONS CORP 7.875% 04/15/2015 DD 04/12/10 SEC ID: 35906AAD0	111.250000	101,849.57	111,250.00	0.33%	0.00	9,400.43
200,000.00 FRONTIER COMMUNICATIONS CORP 8.500% 04/15/2020 DD 04/12/10 SEC ID: 35906AAH1	111.500000	206,690.71	223,000.00	0.66%	0.00	16,309.29

BNY MELLON

SHENKMAN - MONTI - NSNF09226202

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300,000.00 GEO GROUP INC/THE 7.750% 10/15/2017 DD 10/15/10 SEC ID: 36159RAC7	108.375000	305,189.40	325,125.00	0.96%	0.00	19,935.60
225,000.00 GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11 SEC ID: 36159RAE3	106.125000	225,000.00	238,781.25	0.70%	0.00	13,781.25
300,000.00 GENERAC POWER (TL 5/12) TLB SEC ID: 36874VAG3	102.000000	294,233.86	306,000.00	0.90%	0.00	11,766.14
200,000.00 GULFMARK OFFSHORE INC 144A 6.375% 03/15/2022 DD 03/12/12 SEC ID: 402629AF6	102.000000	201,157.75	204,000.00	0.60%	0.00	2,842.25
150,000.00 HCA INC 5.750% 03/15/2014 DD 03/08/04 SEC ID: 404119AL3	104.375000	145,149.97	156,562.50	0.46%	0.00	11,412.53
125,000.00 HCA INC 6.375% 01/15/2015 DD 11/19/04 SEC ID: 404119AP4	106.625000	123,919.64	133,281.25	0.39%	0.00	9,361.61
100,000.00 HCA HOLDINGS INC 7.750% 05/15/2021 DD 11/15/11 SEC ID: 40412CAB7	108.750000	102,735.17	108,750.00	0.32%	0.00	6,014.83
125,000.00 HCA INC 7.500% 02/15/2022 DD 08/01/11 SEC ID: 404121AD7	111.250000	125,000.00	139,062.50	0.41%	0.00	14,062.50
200,000.00 HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10 SEC ID: 410345AG7	108.500000	200,000.00	217,000.00	0.64%	0.00	17,000.00

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 HERTZ CORP/THE 7.500% 10/15/2018 DD 04/15/11 SEC ID: 428040CD9	107.875000	250,000.00	269,687.50	0.79%	0.00	19,687.50
150,000.00 HOLOGIC INC 144A 6.250% 08/01/2020 DD 08/01/12 SEC ID: 436440AD3	105.875000	150,000.00	158,812.50	0.47%	0.00	8,812.50
225,000.00 HORNBECK OFFSHORE SERVICES INC 8.000% 09/01/2017 DD 08/17/09 SEC ID: 440543AH9	106.000000	228,082.53	238,500.00	0.70%	0.00	10,417.47
225,000.00 HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11 SEC ID: 444454AA0	110.500000	227,645.03	248,625.00	0.73%	0.00	20,979.97
150,000.00 HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11 SEC ID: 444454AB8	107.125000	150,000.00	160,687.50	0.47%	0.00	10,687.50
250,000.00 HUNTSMAN INTERNATIONAL LLC 5.500% 06/30/2016 DD 06/23/09 SEC ID: 44701QAV4	100.125000	235,319.12	250,312.50	0.74%	0.00	14,993.38
100,000.00 INTELSAT LUXEMBOURG SA 11.250% 02/04/2017 DD 08/15/09 SEC ID: 458204AH7	105.000000	102,523.30	105,000.00	0.31%	0.00	2,476.70
125,000.00 INTELSAT LUXEMBOURG SA 11.500% 02/04/2017 DD 08/15/09 SEC ID: 458204AJ3	105.000000	133,001.64	131,250.00	0.39%	0.00	-1,751.64
200,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 04/01/2019 DD 10/01/11 SEC ID: 45824TAE5	107.750000	201,401.20	215,500.00	0.63%	0.00	14,098.80

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11 SEC ID: 45824TAG0	108.500000	102,253.50	108,500.00	0.32%	0.00	6,246.50
150,000.00 ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11 SEC ID: 464592AL8	106.250000	153,317.92	159,375.00	0.47%	0.00	6,057.08
250,000.00 JARDEN CORP 7.500% 05/01/2017 DD 02/13/07 SEC ID: 471109AB4	113.875000	253,786.35	284,687.50	0.84%	0.00	30,901.15
100,000.00 JMC STEEL GROUP 144A 8.250% 03/15/2018 DD 03/11/11 SEC ID: 47759YAA7	102.250000	101,702.55	102,250.00	0.30%	0.00	547.45
150,000.00 LAMAR MEDIA CORP 7.875% 04/15/2018 DD 04/22/10 SEC ID: 513075AY7	110.500000	150,000.00	165,750.00	0.49%	0.00	15,750.00
125,000.00 LAMAR MEDIA CORP 5.875% 02/01/2022 DD 02/09/12 SEC ID: 513075BB6	106.000000	127,629.67	132,500.00	0.39%	0.00	4,870.33
215,000.00 INFOR US INC 144A 9.375% 04/01/2019 DD 04/05/12 SEC ID: 52078PAD4	108.250000	223,761.26	232,737.50	0.68%	0.00	8,976.24
247,000.00 LEAR CORP 8.125% 03/15/2020 DD 03/26/10 SEC ID: 521865AS4	112.500000	250,544.88	277,875.00	0.82%	0.00	27,330.12
250,000.00 LEVEL 3 11/11 ADD-ON TLB3 SEC ID: 52729KAE6	100.264000	250,000.00	250,660.00	0.74%	0.00	660.00

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 LEVEL 3 FINANCING INC 8.750% 02/15/2017 DD 02/14/07 SEC ID: 527298AL7	104.375000	154,097.24	156,562.50	0.46%	0.00	2,465.26
150,000.00 LEVEL 3 FINANCING INC 144A 7.000% 06/01/2020 DD 08/06/12 SEC ID: 527298AV5	99.500000	150,000.00	149,250.00	0.44%	0.00	-750.00
300,000.00 LEVI STRAUSS & CO 7.625% 05/15/2020 DD 05/06/10 SEC ID: 52736RBB7	106.625000	300,000.00	319,875.00	0.94%	0.00	19,875.00
200,000.00 LTD BRANDS INC 5.625% 02/15/2022 DD 02/07/12 SEC ID: 532716AU1	105.250000	200,980.71	210,500.00	0.62%	0.00	9,519.29
200,000.00 LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10 SEC ID: 536022AF3	104.250000	205,464.32	208,500.00	0.61%	0.00	3,035.68
100,000.00 MGM RESORTS INTERNATIONAL 7.625% 01/15/2017 DD 12/21/06 SEC ID: 552953BB6	103.375000	102,756.49	103,375.00	0.30%	0.00	618.51
125,000.00 MGM RESORTS INTERNATIONAL 7.500% 06/01/2016 DD 05/17/07 SEC ID: 552953BC4	104.375000	127,664.43	130,468.75	0.38%	0.00	2,804.32
100,000.00 MGM RESORTS INTERNATIONAL 7.750% 03/15/2022 DD 03/22/12 SEC ID: 552953BX8	100.750000	100,000.00	100,750.00	0.30%	0.00	750.00
200,000.00 MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12 SEC ID: 570506AQ8	102.250000	198,440.10	204,500.00	0.60%	0.00	6,059.90

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 MEAD PRODUCTS LLC / ACCO 144A 6.750% 04/30/2020 DD 04/30/12 SEC ID: 582848AA5	105.750000	200,000.00	211,500.00	0.62%	0.00	11,500.00
150,000.00 MEDASSETS INC 8.000% 11/15/2018 DD 05/15/11 SEC ID: 584045AC2	108.000000	152,171.99	162,000.00	0.48%	0.00	9,828.01
200,000.00 MEDIACOM BROADBAND LLC / MEDIA 8.500% 10/15/2015 DD 10/15/05 SEC ID: 58446VAE1	102.125000	203,742.93	204,250.00	0.60%	0.00	507.07
125,000.00 MICHAELS STORES INC 11.375% 11/01/2016 DD 05/01/07 SEC ID: 594087AM0	105.126000	131,739.20	131,407.50	0.39%	0.00	-331.70
231,441.13 MICHAELS STORES 12/11 EXTENDED TLB3 SEC ID: 594088AG1	100.500000	231,441.13	232,598.34	0.68%	0.00	1,157.21
150,000.00 MULTIPLAN INC 144A 9.875% 09/01/2018 DD 08/26/10 SEC ID: 62546RAB7	110.000000	155,428.40	165,000.00	0.48%	0.00	9,571.60
300,000.00 NRG ENERGY INC 7.375% 01/15/2017 DD 11/21/06 SEC ID: 629377AX0	104.000000	299,202.80	312,000.00	0.92%	0.00	12,797.20
150,000.00 NEIMAN MARCUS GROUP INC/THE 10.375% 10/15/2015 DD 04/15/06 SEC ID: 640204AH6	102.626000	155,356.72	153,939.00	0.45%	0.00	-1,417.72
65,000.00 NEXTEL COMMUNICATIONS INC 7.375% 08/01/2015 DD 08/01/05 SEC ID: 65332VBG7	100.500000	63,854.91	65,325.00	0.19%	0.00	1,470.09

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300,000.00 NEXSTAR BROADCASTING INC / MIS 8.875% 04/15/2017 DD 10/15/10 SEC ID: 65339EAB0	107.500000	299,307.88	322,500.00	0.95%	0.00	23,192.12
325,000.00 NUVEEN INVESTMENTS INC 10.500% 11/15/2015 DD 11/15/09 SEC ID: 67090FAD8	101.750000	337,178.73	330,687.50	0.97%	0.00	-6,491.23
150,000.00 OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11 SEC ID: 674215AC2	105.500000	152,267.73	158,250.00	0.46%	0.00	5,982.27
150,000.00 OIL STATES INTERNATIONAL INC 6.500% 06/01/2019 DD 06/01/11 SEC ID: 678026AD7	106.250000	150,000.00	159,375.00	0.47%	0.00	9,375.00
150,000.00 OMEGA HEALTHCARE INVESTORS INC 6.750% 10/15/2022 DD 04/15/11 SEC ID: 681936AX8	109.750000	153,830.17	164,625.00	0.48%	0.00	10,794.83
200,000.00 PAETEC HOLDING CORP 8.875% 06/30/2017 DD 06/29/09 SEC ID: 695459AD9	108.250000	202,557.54	216,500.00	0.64%	0.00	13,942.46
300,000.00 PENN VIRGINIA RESOURCE PARTNER 8.250% 04/15/2018 DD 04/27/10 SEC ID: 70788AAA6	101.500000	300,668.93	304,500.00	0.89%	0.00	3,831.07
150,000.00 PETROBAKKEN ENERGY LTD 144A 8.625% 02/01/2020 DD 01/30/12 SEC ID: 71645AAA7	102.250000	156,543.24	153,375.00	0.45%	0.00	-3,168.24
175,000.00 PVH CORP 7.375% 05/15/2020 DD 05/06/10 SEC ID: 718592AK4	112.000000	175,000.00	196,000.00	0.58%	0.00	21,000.00

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 PINNACLE ENTERTAINMENT INC 8.625% 08/01/2017 DD 02/01/10 SEC ID: 723456AK5	109.250000	247,886.69	273,125.00	0.80%	0.00	25,238.31
125,000.00 PINNACLE FOODS FINANCE LLC / P 9.250% 04/01/2015 DD 10/01/07 SEC ID: 72347QAC7	102.625000	128,106.26	128,281.25	0.38%	0.00	174.99
250,000.00 PINNACLE FOODS FINANCE LLC / P 8.250% 09/01/2017 DD 08/17/10 SEC ID: 72347QAG8	106.000000	259,549.86	265,000.00	0.78%	0.00	5,450.14
250,000.00 PLAINS EXPLORATION & PRODUCTIO 7.625% 04/01/2020 DD 03/29/10 SEC ID: 726505AJ9	109.000000	245,881.77	272,500.00	0.80%	0.00	26,618.23
125,000.00 PRECISION DRILLING CORP 6.500% 12/15/2021 DD 12/15/11 SEC ID: 740212AE5	105.000000	125,903.71	131,250.00	0.39%	0.00	5,346.29
200,000.00 QUEBECOR MEDIA INC 7.750% 03/15/2016 DD 12/15/07 SEC ID: 74819RAK2	103.125000	200,804.85	206,250.00	0.61%	0.00	5,445.15
175,000.00 GENON ENERGY INC 7.625% 06/15/2014 DD 06/13/07 SEC ID: 74971XAB3	107.000000	175,754.90	187,250.00	0.55%	0.00	11,495.10
225,000.00 RBS GLOBAL INC / REXNORD LLC 8.500% 05/01/2018 DD 04/28/10 SEC ID: 75524DAN0	110.000000	226,677.13	247,500.00	0.73%	0.00	20,822.87
350,000.00 REYNOLDS GROUP ISSUER INC / RE 8.500% 05/15/2018 DD 05/15/12 SEC ID: 761735AB5	101.250000	347,951.93	354,375.00	1.04%	0.00	6,423.07

BNY MELLON

SHENKMAN - MONTI - NSNF09226202

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12 SEC ID: 761735AH2	105.750000	100,000.00	105,750.00	0.31%	0.00	5,750.00
200,000.00 UR MERGER SUB CORP 8.250% 02/01/2021 DD 01/19/11 SEC ID: 78108AAE4	109.500000	206,485.49	219,000.00	0.64%	0.00	12,514.51
200,000.00 SESI LLC 7.125% 12/15/2021 DD 06/15/12 SEC ID: 78412FAP9	111.250000	200,000.00	222,500.00	0.65%	0.00	22,500.00
200,000.00 SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12 SEC ID: 79546VAJ5	107.625000	200,000.00	215,250.00	0.63%	0.00	15,250.00
125,000.00 SEQUA CORP SR NT 144A 11.750% 12/01/2015 DD 06/01/08 SEC ID: 817320AP9	105.000000	132,214.46	131,250.00	0.39%	0.00	-964.46
250,000.00 SERVICE CORP INTERNATIONAL/US 7.625% 10/01/2018 DD 10/03/06 SEC ID: 817565BM5	117.625000	253,880.18	294,062.50	0.86%	0.00	40,182.32
69,002.00 SERVICEMASTER CO/THE 144A 10.750% 07/15/2015 DD 07/24/08 SEC ID: 81760NAE9	103.251000	71,902.26	71,245.26	0.21%	0.00	-657.00
100,000.00 SERVICEMASTER CO/TN 8.000% 02/15/2020 DD 02/13/12 SEC ID: 81760NAN9	106.625000	102,844.75	106,625.00	0.31%	0.00	3,780.25
200,000.00 SPECTRUM BRANDS INC 9.500% 06/15/2018 DD 06/16/10 SEC ID: 84762LAG0	114.125000	197,832.13	228,250.00	0.67%	0.00	30,417.87

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12 SEC ID: 852061AQ3	109.500000	100,000.00	109,500.00	0.32%	0.00	9,500.00
100,000.00 SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12 SEC ID: 852061AR1	102.250000	100,000.00	102,250.00	0.30%	0.00	2,250.00
147,000.00 SUBURBAN PROPANE PARTNERS 144A 7.500% 10/01/2018 DD 08/01/12 SEC ID: 864486AD7	107.750000	154,718.49	158,392.50	0.47%	0.00	3,674.01
100,000.00 SUNGARD DATA SYSTEMS INC 10.250% 08/15/2015 DD 02/15/06 SEC ID: 867363AL7	102.375000	102,811.66	102,375.00	0.30%	0.00	-436.66
350,000.00 SUNGARD DATA SYSTEMS INC 7.625% 11/15/2020 DD 11/16/10 SEC ID: 867363AU7	107.250000	359,707.52	375,375.00	1.10%	0.00	15,667.48
250,000.00 SUSSER HOLDINGS LLC / SUSSER F 8.500% 05/15/2016 DD 05/07/10 SEC ID: 869237AE7	108.625000	248,519.69	271,562.50	0.80%	0.00	23,042.81
200,000.00 TRW AUTOMOTIVE INC 144A 7.250% 03/15/2017 DD 03/26/07 SEC ID: 87264MAB5	114.250000	197,170.74	228,500.00	0.67%	0.00	31,329.26
150,000.00 TW TELECOM HOLDINGS INC 8.000% 03/01/2018 DD 03/17/10 SEC ID: 87311XAB4	111.000000	153,401.19	166,500.00	0.49%	0.00	13,098.81
225,000.00 TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10 SEC ID: 88033GBM1	106.000000	226,856.57	238,500.00	0.70%	0.00	11,643.43

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
225,000.00 TENNECO INC 6.875% 12/15/2020 DD 12/23/10 SEC ID: 880349AQ8	109.000000	229,519.67	245,250.00	0.72%	0.00	15,730.33
125,000.00 TOYS R US PROPERTY CO II LLC 8.500% 12/01/2017 DD 06/01/10 SEC ID: 89236MAB6	108.250000	135,625.00	135,312.50	0.40%	0.00	-312.50
250,000.00 UPCB FINANCE VI LTD 144A 6.875% 01/15/2022 DD 02/07/12 SEC ID: 90320XAA9	106.000000	250,000.00	265,000.00	0.78%	0.00	15,000.00
150,000.00 UR MERGER SUB CORP 144A 7.375% 05/15/2020 DD 03/09/12 SEC ID: 90321NAB8	106.000000	150,573.30	159,000.00	0.47%	0.00	8,426.70
225,000.00 UNIT CORP 144A 6.625% 05/15/2021 DD 05/15/12 SEC ID: 909218AC3	101.500000	222,212.44	228,375.00	0.67%	0.00	6,162.56
250,000.00 VALEANT PHARMACEUTICALS I 144A 6.750% 10/01/2017 DD 09/28/10 SEC ID: 91911XAL8	106.250000	238,724.47	265,625.00	0.78%	0.00	26,900.53
125,000.00 VANGUARD HEALTH HOLDING CO II 8.000% 02/01/2018 DD 01/29/10 SEC ID: 92203PAE6	105.000000	126,959.97	131,250.00	0.39%	0.00	4,290.03
3,000.00 VANGUARD HEALTH SYSTEMS INC 0.000% 02/01/2016 DD 06/08/11 SEC ID: 922036AD0	70.750000	2,205.86	2,122.50	0.01%	0.00	-83.36
200,000.00 VIASAT INC 6.875% 06/15/2020 DD 06/15/12 SEC ID: 92552VAF7	102.625000	200,464.47	205,250.00	0.60%	0.00	4,785.53

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 VIRGIN MEDIA FINANCE PLC 8.375% 10/15/2019 DD 11/09/09 SEC ID: 92769VAB5	113.000000	199,367.72	226,000.00	0.66%	0.00	26,632.28
175,000.00 WARNER CHILCOTT CO LLC / WARNE 7.750% 09/15/2018 DD 08/20/10 SEC ID: 93443TAB2	107.750000	176,738.32	188,562.50	0.55%	0.00	11,824.18
50,000.00 WEST CORP 11.000% 10/15/2016 DD 04/15/07 SEC ID: 952355AF2	104.250000	52,224.82	52,125.00	0.15%	0.00	-99.82
250,000.00 WEST CORP 8.625% 10/01/2018 DD 07/15/11 SEC ID: 952355AH8	101.500000	260,909.03	253,750.00	0.75%	0.00	-7,159.03
100,000.00 WEST CORP 7.875% 01/15/2019 DD 05/15/11 SEC ID: 952355AK1	99.000000	101,316.90	99,000.00	0.29%	0.00	-2,316.90
325,000.00 WINDSTREAM CORP 7.000% 03/15/2019 DD 02/27/07 SEC ID: 97381WAF1	101.250000	313,115.28	329,062.50	0.97%	0.00	15,947.22
100,000.00 WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10 SEC ID: 97381WAN4	105.000000	106,934.15	105,000.00	0.31%	0.00	-1,934.15
325,000.00 XM SATELLITE RADIO INC 144A 7.625% 11/01/2018 DD 10/27/10 SEC ID: 98375YAZ9	110.500000	334,579.83	359,125.00	1.05%	0.00	24,545.17
250,000.00 ALIXPARTNERS (COV-LITE 5/12) SEC ID: 99AA56530	99.957000	246,339.84	249,892.50	0.73%	0.00	3,552.66

BNY MELLON

***SHENKMAN - MONTI* - NSNF09226202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
245,478.07 US FOODSERVICE 6/12 EXTENDED TL SEC ID: 99AA56753	96.650000	245,478.07	237,254.55	0.70%	0.00	-8,223.52
300,000.00 PARTY CITY 7/12 COV-LITE TL SEC ID: 99AA57397	100.458000	297,037.42	301,374.00	0.89%	0.00	4,336.58
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (94.50%)		**30,665,044.10**	**32,167,620.82**	**94.50%**	**0.00**	**1,502,576.72**
TOTAL U.S. DOLLAR (100.00%)		**32,538,675.82**	**34,041,252.54**	**100.00%**	**0.00**	**1,502,576.72**
TOTAL BASE INVESTMENTS		**32,538,675.82**	**34,041,252.54**	**100.00%**	**0.00**	**1,502,576.72**

BNY MELLON

***ARCHSTONE - MONTI* - NSNF09226902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
PRIVATE EQUITY						
22,000,000.00 ARCHSTONE PARTNERS LIMITED PARTNERSHIP SEC ID: 99VVACZH8	1.043425	22,000,000.00	22,955,350.00	100.00%	0.00	955,350.00
TOTAL U.S. DOLLAR (100.00%)		**22,000,000.07**	**22,955,350.07**	**100.00%**	**0.00**	**955,350.00**
TOTAL BASE INVESTMENTS		**22,000,000.07**	**22,955,350.07**	**100.00%**	**0.00**	**955,350.00**

BNY MELLON

AURORA - MONTI - **NSNF09227002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
PRIVATE EQUITY						
22,000,000.00 AURORA LIMITED PARTNERSHIP SEC ID: 999228364	1.017321	22,000,000.00	22,381,062.00	100.00%	0.00	381,062.00
TOTAL U.S. DOLLAR (100.00%)		**22,000,000.07**	**22,381,062.07**	**100.00%**	**0.00**	**381,062.00**
TOTAL BASE INVESTMENTS		**22,000,000.07**	**22,381,062.07**	**100.00%**	**0.00**	**381,062.00**

BNY MELLON

***EATON VANCE - MONTI* - NSNF09227502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
EQUITY						
520,491.58 EATON VANCE PARAMETRIC TAX-MGD EMERGING MARKETS FUND CLASS I SEC ID: 277907606	44.660000	24,169,895.66	23,245,154.01	100.00%	0.00	-924,741.65
TOTAL U.S. DOLLAR (100.00%)		**24,169,895.73**	**23,245,154.08**	**100.00%**	**0.00**	**-924,741.65**
TOTAL BASE INVESTMENTS		**24,169,895.73**	**23,245,154.08**	**100.00%**	**0.00**	**-924,741.65**

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	6,155.89	6,153.45	0.01%	-2.44	0.00
EQUITY						
8,849.00 TATTS GROUP LTD SEC ID: AAB0CRCP5	2.810984	19,974.05	24,874.40	0.05%	2,710.21	2,190.14
986.00 SIMS METAL MANAGEMENT LTD SEC ID: AAB0LCW76	9.425064	20,112.25	9,293.11	0.02%	1,012.53	-11,831.67
2,232.00 AGL ENERGY NPV SEC ID: AAB0ZNPN0	15.677437	30,989.42	34,992.04	0.07%	3,812.57	190.05
10,955.00 WESTFIELD GROUP NPV DFD STAPLED SECURITIES SEC ID: AAB01BTX7	10.241490	118,044.03	112,195.52	0.22%	10,542.05	-16,390.56
6,699.00 GOODMAN LTD (STAPLED UNITS) SEC ID: AAB03FYZ5	4.123466	20,213.44	27,623.10	0.06%	3,009.69	4,399.97
27,045.00 DEXUS PROPERTY GROUP NPV (STAPLED) SEC ID: AAB033YN9	0.986945	20,182.63	26,691.93	0.05%	2,908.24	3,601.06
5,183.00 METCASH LIMITED NPV SEC ID: AAB0744W6	3.782427	20,007.89	19,604.32	0.04%	2,136.00	-2,539.57
7,022.00 BRAMBLES LTD NPV SEC ID: AAB1FJ0C0	7.037795	47,550.40	49,419.39	0.10%	5,384.51	-3,515.52
4,607.00 ASCIANO LTD SEC ID: AAB1YC5L9	4.629856	23,685.89	21,329.75	0.04%	2,324.00	-4,680.14

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,654.00 MACQUARIE GROUP LIMITED NPV SEC ID: AAB28YTC2	27.758467	71,788.46	45,912.50	0.09%	5,002.41	-30,878.37
2,648.00 CROWN LIMITED NPV SEC ID: AAB29LCJ2	9.280381	19,761.00	24,574.45	0.05%	2,677.52	2,135.93
755.00 WESFARMERS LTD NPV(PARTIALLY PROTECTED SHARES) SEC ID: AAB291505	37.007845	22,071.05	27,940.92	0.06%	3,044.32	2,825.55
3,137.00 ECHO ENTERTAINMENT GROUP LTD SEC ID: AAB3SVQF0	4.216476	14,633.92	13,227.09	0.03%	-498.52	-908.31
1,790.00 DULUXGROUP LTD SEC ID: AAB3VL4P0	3.389716	3,911.37	6,067.59	0.01%	935.87	1,220.35
15,943.00 QR NATIONAL LTD SEC ID: AAB4N2S40	3.617075	49,791.33	57,667.03	0.11%	1,138.25	6,737.45
2,151.00 DART ENERGY LTD SEC ID: AAB43GFM5	0.196356	1,326.57	422.36	0.00%	46.02	-950.23
3,045.00 JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	8.660311	20,086.60	26,370.65	0.05%	2,873.22	3,410.83
3,198.00 TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	4.888219	11,107.11	15,632.52	0.03%	-730.62	5,256.03
10,328.00 WESTFIELD RETAIL TRUST SEC ID: AAB624887	2.986671	27,006.45	30,846.33	0.06%	1,170.04	2,669.84
6,606.00 ARRIUM LTD SEC ID: AAB7NKJX9	0.666575	24,101.25	4,403.40	0.01%	479.78	-20,177.63

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,460.00 ALS LTD SEC ID: AAB86SZR4	8.525963	19,922.93	12,447.91	0.02%	-77.08	-7,397.94
1,434.00 RAMSAY HEALTH CARE LTD AUD0.10 SEC ID: AA6041997	25.732905	29,788.66	36,900.99	0.07%	2,117.41	4,994.92
13,331.00 AUSTRALIA & NEW ZEALAND BANK GROUP NPV SEC ID: AA6065582	25.650229	310,339.22	341,943.20	0.68%	35,297.83	-3,693.85
6,591.00 AMCOR LIMITED NPV SEC ID: AA6066606	7.781879	47,316.70	51,290.36	0.10%	1,215.10	2,758.56
14,632.00 WESTPAC BANKING CORP NPV SEC ID: AA6076142	25.598557	376,513.56	374,558.08	0.75%	40,810.14	-42,765.62
6,155.00 FORTESCUE METALS G NPV SEC ID: AA6086257	3.658413	28,183.21	22,517.53	0.04%	2,453.41	-8,119.09
21,657.00 TELSTRA CORP NPV SEC ID: AA6087289	3.978783	59,858.47	86,168.49	0.17%	9,388.52	16,921.50
2,202.00 BENDIGO & ADELAIDE BK LTD NPV SEC ID: AA6091281	7.833551	20,388.69	17,249.48	0.03%	1,879.43	-5,018.64
10,646.00 LYNAS CORP LTD SEC ID: AA6121179	0.661408	21,797.55	7,041.35	0.01%	-239.83	-14,516.37
2,791.00 COCA-COLA AMATIL NPV SEC ID: AA6123456	14.147931	28,670.86	39,486.87	0.08%	4,302.30	6,513.71
857.00 ASX LTD NPV SEC ID: AA6129222	31.478887	26,758.29	26,977.41	0.05%	2,939.34	-2,720.22

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
16,690.00 BHP BILLITON LIMITED SEC ID: AA6144692	32.853376	675,804.69	548,322.84	1.09%	59,742.76	-187,224.61
14,514.00 MIRVAC GROUP STAPLED SHS SEC ID: AA6161977	1.395158	19,522.98	20,249.32	0.04%	2,206.28	-1,479.94
5,949.00 HARVEY NORMAN HLDGS NPV (POST SPLIT) SEC ID: AA6173501	2.118573	20,005.20	12,603.39	0.03%	1,373.21	-8,775.02
2,211.00 COMPUTERSHARE NPV (DFD 1 POST REC) SEC ID: AA6180415	8.680980	25,727.53	19,193.65	0.04%	2,091.25	-8,625.13
2,801.00 CSL ORD NPV SEC ID: AA6185497	45.916184	93,417.38	128,611.23	0.26%	14,012.89	21,180.96
5,774.00 TRANSURBAN GROUP NPV SEC ID: AA6200882	6.252373	26,917.41	36,101.20	0.07%	3,933.43	5,250.36
299.00 COCHLEAR LTD COM SEC ID: AA6211798	69.654530	19,960.68	20,826.70	0.04%	2,269.18	-1,403.16
4,367.00 ORIGIN ENERGY LTD NPV (POST RECONSTRUCTION) SEC ID: AA6214867	12.298055	66,948.75	53,705.61	0.11%	5,851.52	-19,094.66
8,195.00 COMMONWEALTH BANK OF AUSTRALIA ORD NPV SEC ID: AA6215039	56.571053	425,162.44	463,599.78	0.92%	43,617.21	-5,179.87
4,592.00 BORAL LIMITED NEW NPV SEC ID: AA6218678	3.565403	19,816.21	16,372.33	0.03%	1,783.87	-5,227.75

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,167.00 RIO TINTO LIMITED NPV SEC ID: AA6220104	50.887078	158,919.78	110,272.30	0.22%	12,014.77	-60,662.25
4,345.00 CSR ORD NPV SEC ID: AA6238643	1.405492	15,332.27	6,106.86	0.01%	842.75	-10,068.16
3,660.00 APA GROUP NPV SEC ID: AA6247305	4.981229	19,523.87	18,231.30	0.04%	-112.90	-1,179.67
10,339.00 INSURANCE AUSTRALIA GROUP PLC SEC ID: AA6271024	4.288818	37,339.68	44,342.08	0.09%	4,831.30	2,171.10
1,944.00 BILLABONG INTERNATIONAL NPV SEC ID: AA6277914	1.395158	20,095.34	2,712.19	0.01%	295.51	-17,678.66
11,489.00 CFS RETAIL PROPERTY TRUST GROUP SEC ID: AA6361379	1.979057	19,793.83	22,737.39	0.05%	2,477.36	466.20
9,227.00 GPT GROUP SEC ID: AA6365867	3.627410	24,866.84	33,470.11	0.07%	3,646.76	4,956.51
1,852.00 OZ MINERALS LTD AUD0.4 SEC ID: AA6397829	6.448728	17,958.58	11,943.04	0.02%	1,475.24	-7,490.78
1,790.00 ORICA LIMITED SEC ID: AA6458001	25.009490	44,362.02	44,766.99	0.09%	4,877.61	-4,472.64
12,095.00 FAIRFAX MEDIA LTD NPV SEC ID: AA6467077	0.434049	20,002.14	5,249.82	0.01%	571.99	-15,324.31
742.00 LEIGHTON HOLDINGS LTD ORD A$0.50 SEC ID: AA6511221	16.524866	26,749.75	12,261.45	0.02%	1,335.95	-15,824.25

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,672.00 LEND LEASE GROUP NPV SEC ID: AA6512005	8.773991	21,367.92	23,444.10	0.05%	2,554.36	-478.18
9,067.00 BLUESCOPE STEEL LTD SEC ID: AA6533233	0.346206	24,726.43	3,139.05	0.01%	342.01	-21,929.39
853.00 WORLEYPARSONS LTD NPV SEC ID: AA6562471	27.407094	20,110.61	23,378.25	0.05%	2,547.19	720.45
6,320.00 SUNCORP GROUP LIMITED SEC ID: AA6585084	9.497406	50,424.43	60,023.60	0.12%	6,539.89	3,059.28
10,420.00 NATL AUSTRALIA BK NPV SEC ID: AA6624602	26.053275	265,441.52	271,475.12	0.54%	29,578.69	-23,545.09
3,257.00 NEWCREST MINING LTD ORD NPV SEC ID: AA6637109	25.474543	106,850.26	82,970.58	0.17%	8,559.39	-32,439.07
5,442.00 PALADIN ENERGY LTD SEC ID: AA6668468	1.358987	21,057.85	7,395.61	0.01%	805.79	-14,468.03
8,018.00 INCITEC PIVOT NPV SEC ID: AA6673047	3.007340	25,707.00	24,112.85	0.05%	2,627.22	-4,221.37
3,303.00 TOLL HLDGS LIMITED NPV SEC ID: AA6693748	4.784874	22,610.15	15,804.44	0.03%	1,721.98	-8,527.69
13,939.00 AMP LIMITED AUS0.40 SEC ID: AA6709957	4.609187	76,049.37	64,247.46	0.13%	8,006.85	-19,808.76
7,585.00 QANTAS AIRWAYS NPV SEC ID: AA6710344	1.188468	19,846.32	9,014.53	0.02%	982.18	-11,813.97

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,094.00 QBE INS GROUP A$1 SEC ID: AA6715749	13.465854	98,603.19	68,595.06	0.14%	7,473.81	-37,481.94
4,136.00 SANTOS LIMITED NPV SEC ID: AA6776709	11.605644	56,205.47	48,000.94	0.10%	5,229.96	-13,434.49
1,834.00 SONIC HEALTHCARE LTD ORD A$0.20 SEC ID: AA6821125	13.858565	24,331.44	25,416.61	0.05%	2,769.28	-1,684.11
11,850.00 STOCKLAND TRUST GROUP NPV (STAPLED) SEC ID: AA6850850	3.286371	43,015.06	38,943.50	0.08%	4,243.11	-8,314.67
3,137.00 TAB CORP HLDGS LIMITED NPV SEC ID: AA6873266	3.017674	20,028.75	9,466.44	0.02%	1,031.42	-11,593.73
4,998.00 WESFARMERS ORD NPV SEC ID: AA6948837	35.674694	145,739.05	178,302.12	0.36%	19,426.99	13,136.08
12,620.00 ALUMINA LTD NPV SEC ID: AA6954983	0.764753	20,521.55	9,651.18	0.02%	1,051.54	-11,921.91
1,127.00 ILUKA RESOURCES LIMITED SEC ID: AA6957572	9.507740	20,544.75	10,715.22	0.02%	-364.97	-9,464.56
3,286.00 WOODSIDE PETROLEUM NPV SEC ID: AA6979725	35.447335	145,671.28	116,479.94	0.23%	9,793.60	-38,984.94
6,163.00 WOOLWORTHS LIMITED ORD A$0.25 SEC ID: AA6981234	30.610789	160,120.62	188,654.29	0.38%	20,554.91	7,978.76
TOTAL AUSTRALIAN DOLLAR EQUITY (8.98%)		**4,743,083.64**	**4,506,580.54**	**8.98%**	**454,677.80**	**-691,180.90**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL AUSTRALIAN DOLLAR (8.99%)		**4,749,239.53**	**4,512,733.99**	**8.99%**	**454,675.36**	**-691,180.90**
DANISH KRONE						
EQUITY						
150.00 COLOPLAST SER 'B' DKK5 SEC ID: SDB04TZX3	200.118413	17,381.99	30,017.76	0.06%	-1,031.30	13,667.07
1,000.00 DSV DKK1 (POST SUBDIVISION) SEC ID: SDB1WT5G0	21.804956	18,674.67	21,804.96	0.04%	-1,108.96	4,239.25
1,000.00 NOVOZYMES A/S SEC ID: SDB798FW3	27.793284	26,215.68	27,793.28	0.06%	-1,413.53	2,991.13
550.00 CARLSBERG A/S SEC ID: SD4169217	86.780005	49,007.67	47,729.00	0.10%	-2,427.43	1,148.76
7.00 A P MOLLER - MAERSK A/S DNKR1000 SEC ID: SD4253045	6,553.328248	62,896.29	45,873.30	0.09%	-2,333.05	-14,689.94
2.00 AP MOLLER MAERSK A/S SEC ID: SD4253052	6,194.705226	17,242.72	12,389.41	0.02%	-490.44	-4,362.87
3,400.00 DANSKE BANK AS DKK10 SEC ID: SD4588820	17.423666	75,581.20	59,240.46	0.12%	-4,052.78	-12,287.96
4,600.00 TDC A/S DKK5 SEC ID: SD5698792	6.673433	37,205.31	30,697.79	0.06%	-1,679.24	-4,828.28
800.00 VESTAS WIND SYSTEM DKK1 SEC ID: SD5964657	6.976233	48,315.46	5,580.99	0.01%	-259.29	-42,475.18
2,150.00 NOVO-NORDISK AS DKK1 SEC ID: SD7077524	157.827962	171,055.72	339,330.12	0.68%	-21,319.28	189,593.68

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL DANISH KRONE EQUITY (1.24%)		**523,576.71**	**620,457.07**	**1.24%**	**-36,115.30**	**132,995.66**
TOTAL DANISH KRONE (1.24%)		**523,576.71**	**620,457.07**	**1.24%**	**-36,115.30**	**132,995.66**
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	13,645.56	13,987.06	0.03%	341.50	0.00
PREFERRED SECURITIES						
244.00 RWE AG PFD SEC ID: ED4769144	37.758278	20,245.21	9,213.02	0.02%	-681.57	-10,350.62
886.00 HENKEL AG & CO KGAA PFD SEC ID: ED5076705	75.743445	48,780.90	67,108.69	0.13%	-4,964.60	23,292.39
829.00 VOLKSWAGEN AG PFD SEC ID: ED5497166	176.974200	93,370.33	146,711.61	0.29%	-11,777.98	65,119.26
194.00 BAYERISCHE MOTOREN WERKE AG NON VTG PREF EUR1 SEC ID: ED5756033	50.293950	6,992.01	9,757.03	0.02%	-721.81	3,486.83
746.00 PORSCHE AUTOMOBIL HOLDING SE PFD SEC ID: ED7101063	51.806550	44,935.01	38,647.69	0.08%	-4,019.89	-2,267.43
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES (0.54%)		**214,323.46**	**271,438.04**	**0.54%**	**-22,165.85**	**79,280.43**
EQUITY						
376.00 VIENNA INSURANCE GROUP NPV(BR) SEC ID: EAB0BKSS4	41.962045	19,927.52	15,777.73	0.03%	-1,167.21	-2,982.58

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
421.00 RAIFFEISEN BANK INTERNATIONAL HOLDING AG SEC ID: EAB0704T7	33.510393	20,208.37	14,107.88	0.03%	-1,043.68	-5,056.81
1,543.00 TELEKOM AUSTRIA (TA) NPV SEC ID: EA4635085	7.999133	21,713.87	12,342.66	0.02%	-913.10	-8,458.11
746.00 OMV AG NPV SEC ID: EA4651454	33.245688	28,806.57	24,801.28	0.05%	-1,834.77	-2,170.52
513.00 VERBUND AG SEC ID: EA4661602	20.300353	20,531.96	10,414.09	0.02%	-770.42	-9,347.45
585.00 VOESTALPINE AG SEC ID: EA4943406	28.695283	23,770.20	16,786.75	0.03%	-1,241.86	-5,741.59
940.00 ERSTE GROUP BANK AG SEC ID: EA5289833	20.243630	39,862.69	19,029.01	0.04%	-1,407.74	-19,425.94
4,887.00 IMMOFINANZ AG NPV SEC ID: EA5679918	3.219317	18,753.37	15,732.80	0.03%	-605.55	-2,415.02
756.00 BELGACOM NPV SEC ID: EBB00D9P7	29.697380	29,714.93	22,451.22	0.04%	-1,660.91	-5,602.80
1,110.00 AGEAS NV SEC ID: EBB86S2N3	22.310850	39,614.97	24,765.04	0.05%	-1,832.09	-13,017.84
579.00 UMICORE NPV SEC ID: EB4005006	47.546060	21,060.05	27,529.17	0.05%	-2,036.57	8,505.69
502.00 DELHAIZE GROUP SEC ID: EB4262110	39.718355	41,284.88	19,938.61	0.04%	-1,475.03	-19,871.24

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
801.00 KBC GROUPE NPV SEC ID: EB4497740	21.787743	40,195.40	17,451.99	0.03%	-1,291.07	-21,452.34
4,196.00 ANHEUSER-BUSCH INBEV NV SEC ID: EB4755311	84.176190	213,726.27	353,203.29	0.70%	-28,845.22	168,322.24
295.00 SOLVAY NPV SEC ID: EB4821105	112.449205	30,801.76	33,172.52	0.07%	-2,454.04	4,824.80
333.00 MOBISTAR NPV SEC ID: EB5541975	31.720483	20,600.53	10,562.93	0.02%	-781.43	-9,256.17
502.00 UCB S A NPV SEC ID: EB5596995	49.159500	21,798.31	24,678.07	0.05%	-1,825.64	4,705.40
441.00 COLRUYT SA NPV SEC ID: EB5806220	47.577573	19,851.03	20,981.72	0.04%	603.41	527.28
187.00 BEKAERT SA SEC ID: EB5827432	26.167980	20,341.01	4,893.41	0.01%	-192.36	-15,255.24
401.00 GROUPE BRUXELLES L NPV SEC ID: EB7097323	69.201450	35,748.50	27,749.78	0.06%	-2,052.89	-5,945.83
3,703.00 DEXIA NPV SEC ID: EB7147615	0.252100	20,246.47	933.53	0.00%	-69.06	-19,243.88
402.00 LANXESS AG NPV SEC ID: EDB05M8B0	76.033360	29,828.01	30,565.41	0.06%	-1,201.53	1,938.93
136.00 WACKER CHEMIE AG NPV (BR) SEC ID: EDB11Y560	64.411550	20,630.64	8,759.97	0.02%	-648.05	-11,222.62

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
330.00 KABEL DEUTSCHLAND HOLDING AG SEC ID: EDB4T92J4	66.428350	19,554.63	21,921.36	0.04%	-2,958.21	5,324.94
219.00 BRENNTAG AG SEC ID: EDB4YVF55	119.432375	20,642.14	26,155.69	0.05%	-274.94	5,788.49
857.00 K + S AG SHS SEC ID: EDB54C012	49.033450	51,449.97	42,021.67	0.08%	-3,108.70	-6,319.60
1,041.00 ADIDAS AG SEC ID: ED4031974	78.415705	56,595.73	81,630.75	0.16%	-6,038.93	31,073.95
13,888.00 COMMERZBANK AG NPV SEC ID: ED4325533	1.588230	71,824.26	22,057.34	0.04%	-2,646.44	-47,120.48
690.00 FRESENIUS SE & CO KGAA SEC ID: ED4352099	106.915610	52,179.03	73,771.77	0.15%	-5,457.55	27,050.29
1,307.00 UNITED INTERNET AG NPV REGD SEC ID: ED4354137	20.287748	20,278.07	26,516.09	0.05%	-1,961.63	8,199.65
402.00 HANNOVER RUECKVERSICHERUNG AG ORD NPV (REGD) SEC ID: ED4511801	61.222485	20,341.76	24,611.44	0.05%	-1,820.72	6,090.40
874.00 GEA GROUP AG NPV SEC ID: ED4557101	26.470500	20,846.18	23,135.22	0.05%	-1,711.51	4,000.55
249.00 CONTINENTAL AG NPV SEC ID: ED4598584	99.655130	19,098.92	24,814.13	0.05%	-975.44	6,690.65
4,208.00 DEUTSCHE POST AG NPV (REGD) SEC ID: ED4617855	19.468423	74,235.04	81,923.12	0.16%	-6,060.55	13,748.63

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
322.00 MERCK KGAA NPV SEC ID: ED4741846	114.629870	26,167.53	36,910.82	0.07%	-2,730.61	13,473.90
2,083.00 RWE AG (NEU) NPV 'A' SEC ID: ED4768963	42.031373	186,993.85	87,551.36	0.17%	-6,476.92	-92,965.57
4,671.00 SAP AG ORD NPV SEC ID: ED4846280	66.062805	235,921.42	308,579.36	0.61%	-21,742.27	94,400.21
9,470.00 E.ON AG NPV SEC ID: ED4942907	23.048243	336,853.14	218,266.86	0.43%	-16,540.11	-102,046.17
646.00 HENKEL AG & CO KGAA NPV(BR) SEC ID: ED5002461	62.180465	30,417.97	40,168.58	0.08%	-2,971.60	12,722.21
565.00 METRO AG ORD NPV SEC ID: ED5041410	30.188975	34,214.38	17,056.77	0.03%	-1,261.84	-15,895.77
4,113.00 BAYER AG ORD NPV SEC ID: ED5069213	77.735035	282,103.17	319,724.20	0.64%	-23,652.74	61,273.77
4,568.00 BASF SE SEC ID: ED5086571	77.911505	290,790.04	355,899.75	0.71%	-26,328.97	91,438.68
634.00 CELESIO AG SEC ID: ED5105181	18.321368	20,523.09	11,615.75	0.02%	-859.31	-8,048.03
439.00 BEIERSDORF AG NPV SEC ID: ED5107401	71.848500	26,432.66	31,541.49	0.06%	-2,333.40	7,442.23
239.00 HOCHTIEF AG NPV SEC ID: ED5108664	46.966230	20,642.86	11,224.93	0.02%	-830.40	-8,587.53

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
700.00 HEIDELBERGCEMENT AG SEC ID: ED5120677	50.634285	39,914.96	35,444.00	0.07%	-2,622.09	-1,848.87
955.00 FRESENIUS MEDICAL CARE AG & CO KGAA SEC ID: ED5129074	72.264465	53,815.15	69,012.56	0.14%	-5,105.46	20,302.87
2,258.00 ALLIANZ SE (SOCIETAS EUROPEAE) SEC ID: ED5231482	110.003835	287,479.82	248,388.66	0.49%	-18,375.44	-20,715.72
1,196.00 DEUTSCHE LUFTHANSA AG ORD NPV REGD VINK SEC ID: ED5287484	12.365505	20,491.66	14,789.14	0.03%	-1,094.08	-4,608.44
982.00 MUENCHENER RUECKVERSICHERUNGS G NPV REGD SEC ID: ED5294126	148.360850	161,866.74	145,690.35	0.29%	-10,777.97	-5,398.42
219.00 SALZGITTER AG ORD NPV SEC ID: ED5465353	36.882230	20,490.46	8,077.21	0.02%	-597.54	-11,815.71
212.00 VOLKSWAGEN AG ORD NPV SEC ID: ED5497109	163.234750	20,559.11	34,605.77	0.07%	-2,560.07	16,606.73
4,485.00 DAIMLER AG ORD NPV (REGD) SEC ID: ED5529026	49.159500	215,071.39	220,480.36	0.44%	-16,310.83	21,719.80
526.00 MAN SE ORD NPV SEC ID: ED5563520	92.495490	44,419.92	48,652.63	0.10%	-3,599.25	7,831.96
1,663.00 THYSSENKRUPP AG NPV SEC ID: ED5636920	19.966320	58,269.90	33,203.99	0.07%	-2,456.39	-22,609.52

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
4,134.00 SIEMENS AG NPV REGD SEC ID: ED5727976	95.066910	425,363.42	393,006.61	0.78%	-29,212.59	-3,144.22
1,150.00 QIAGEN NV SEC ID: ED5732828	18.018848	26,798.35	20,721.67	0.04%	-1,532.97	-4,543.71
1,024.00 LINDE AG NPV SEC ID: ED5740813	157.877625	130,701.50	161,666.69	0.32%	-6,480.64	37,445.83
4,401.00 DEUTSCHE BANK AG ORD NPV REGD SEC ID: ED5750358	35.640638	297,881.32	156,854.45	0.31%	-12,434.75	-128,592.12
1,647.00 BAYERISCHE MOTOREN WERKE (BMW) AG EUR1 SEC ID: ED5756025	72.680430	78,421.71	119,704.67	0.24%	-8,855.58	50,138.54
14,098.00 DEUTSCHE TELEKOM AG NPV (REGD) SEC ID: ED5842353	11.955843	191,329.00	168,553.47	0.34%	-12,469.35	-10,306.18
5,405.00 INFINEON TECHNOLOGIES ORD NPV SEC ID: ED5889503	6.926448	37,774.69	37,437.46	0.07%	-2,769.57	2,432.34
969.00 DEUTSCHE BOERSE AG NPV SEC ID: ED7021964	51.592265	73,024.15	49,992.90	0.10%	-3,698.41	-19,332.84
378.00 FRAPORT AG NPV SEC ID: ED7107557	55.833848	20,141.04	21,105.19	0.04%	-1,561.34	2,525.49
4,370.00 BCO POPULAR ESP EUR0.10 (POST SUBD) SEC ID: EEB0BV6K3	2.285287	32,264.63	9,986.70	0.02%	-744.21	-21,533.72
704.00 ACS ACTIVIDADES CO EUR0.5 SEC ID: EEB01FLQ9	19.903295	33,468.43	14,011.92	0.03%	-1,036.58	-18,419.93

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,328.00 GRIFOLS SA EUR0.5 SEC ID: EEB01SPF1	28.235200	18,447.62	37,496.35	0.07%	-2,773.89	21,822.62
1,037.00 ACERINOX SA EUR0.25 SEC ID: EEB01ZVZ4	10.731897	20,749.03	11,128.98	0.02%	-821.50	-8,798.55
2,188.00 FERROVIAL SA EUR0.2 SEC ID: EEB038516	11.829793	21,734.20	25,883.59	0.05%	-1,914.83	6,064.22
5,486.00 MAPFRE SA EUR0.10 SEC ID: EEB1G40S5	2.432765	20,493.02	13,346.15	0.03%	-987.33	-6,159.54
17,639.00 BANCO DE SABADELL SA NEW EUR0.125 (POST SPLIT 20) SEC ID: EEB1X8QN0	2.899150	51,242.75	51,138.11	0.10%	-2,518.03	2,413.39
4,181.00 CAIXABANK SEC ID: EEB283W91	3.821836	20,578.84	15,979.09	0.03%	-1,182.11	-3,417.64
19,726.00 IBERDROLA SA EUR0.75 (POST SUBDIVISION) SEC ID: EEB288C92	3.975617	164,707.04	78,423.02	0.16%	-5,562.67	-80,721.35
974.00 AMADEUS IT HLD SA-A SHS0.0100 SEC ID: EEB3MSM24	22.386480	19,443.03	21,804.43	0.04%	-857.13	3,218.53
2,461.00 DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA SEC ID: EEB55ZR92	5.320571	12,102.61	13,093.92	0.03%	-1,931.11	2,922.42
3,809.00 BANKIA SAU SEC ID: EEB66N1X1	1.797473	20,052.11	6,846.57	0.01%	-877.75	-12,327.79

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,315.00 ABERTISINFRAESTRUCTURAS SA EUR3 SEC ID: EE4065665	13.607098	21,732.89	17,893.34	0.04%	-1,287.94	-2,551.61
973.00 INDIRA SISTEMAS SA EUR0.20 SEC ID: EE4476219	9.608792	20,222.53	9,349.36	0.02%	-691.65	-10,181.52
2,381.00 BANKINTER S A EUR0.3 REGD SEC ID: EE5474007	3.773937	19,976.06	8,985.74	0.02%	-664.75	-10,325.57
23,357.00 BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 SEC ID: EE5501908	7.655017	297,470.48	178,798.22	0.36%	-13,255.20	-105,417.06
178.00 ACCIONA SA EUR1.00 SEC ID: EE5579102	46.865390	20,193.53	8,342.04	0.02%	-617.13	-11,234.36
1,146.00 GAS NAT SDG SA EUR1 SEC ID: EE5650424	12.360463	20,641.64	14,165.10	0.03%	-1,047.91	-5,428.63
4,384.00 REPSOL SA SEC ID: EE5669358	18.447418	103,766.81	80,873.48	0.16%	-6,747.43	-16,145.90
44,350.00 BANCO SANTANDER SA SEC ID: EE5705947	7.147035	572,705.40	316,971.00	0.63%	-22,836.25	-232,898.15
539.00 RED ELECTRICA CORPORATION SA EUR2 SEC ID: EE5723775	43.386410	28,927.69	23,385.27	0.05%	-1,730.02	-3,812.40
19,424.00 TELEFONICA SA EUR1 SEC ID: EE5732529	12.655420	464,035.17	245,818.88	0.49%	-17,815.15	-200,401.14

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,084.00 INDUSTRIA DE DISENO TEXTIL SA EUR0.15 SEC ID: EE7111318	111.440805	72,976.82	120,801.83	0.24%	-8,936.75	56,761.76
916.00 ENAGAS SA EUR1.50 SEC ID: EE7383073	18.611283	20,563.85	17,047.93	0.03%	-1,261.18	-2,254.74
6,181.00 GDF SUEZ EUR1 SEC ID: EFB0C2CQ3	24.674288	241,523.90	152,511.78	0.30%	-11,282.60	-77,729.52
1,005.00 ALSTOM EUR7 (POST CONSOLIDATION SEC ID: EFB0DJ8Q0	35.684755	63,717.72	35,863.18	0.07%	-2,653.10	-25,201.44
573.00 EUTELSAT COMMUNICATIONS PROMESSES EUR1 SEC ID: EFB0M7KJ8	30.806620	20,333.35	17,652.19	0.04%	-1,305.71	-1,375.45
1,177.00 EDF EUR0.5 SEC ID: EFB0NJJ12	20.407495	65,033.78	24,019.62	0.05%	-1,776.94	-39,237.22
194.00 ARKEMA EUR10 SEC ID: EFB0Z5YZ7	85.310640	19,948.18	16,550.26	0.03%	-2,233.40	-1,164.52
1,407.00 SES SA FIDUCIARY DR EACH REP 1 'A' SHS SEC ID: EFB00ZQQ8	25.789830	35,779.12	36,286.29	0.07%	-2,684.40	3,191.57
1,749.00 PAGESJAUNES GROUPE SA EUR0.20 SEC ID: EFB01N3F3	1.791171	20,391.42	3,132.76	0.01%	-231.75	-17,026.91
396.00 GEMALTO EUR 1 SEC ID: EFB011JK3	79.424105	24,750.31	31,451.95	0.06%	351.83	6,349.81

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
933.00 SAFRAN SA EUR0.20 SEC ID: EFB058TZ0	35.111228	24,812.37	32,758.78	0.07%	-2,423.45	10,369.86
4,338.00 NATIXIS EUR1.6 (POST SUBDU) SEC ID: EFB1HDJL6	2.739067	23,742.91	11,882.07	0.02%	-879.02	-10,981.82
824.00 SCOR SE EUR7.876972 (POST CONSOLIDATION) SEC ID: EFB1LB9P7	24.636473	21,137.94	20,300.45	0.04%	-1,501.80	664.31
2,197.00 VINCI EUR2.50 (POST SUBDIVISIO SEC ID: EFB1XH021	43.600695	132,179.52	95,790.73	0.19%	-7,086.45	-29,302.34
1,463.00 AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION) SEC ID: EFB1YXBJ6	117.919775	151,688.10	172,516.63	0.34%	-12,762.53	33,591.06
2,734.00 DANONE EUR0.25 (POST SUBDIVISION) SEC ID: EFB1Y9TB7	62.457775	168,338.51	170,759.56	0.34%	-12,632.54	15,053.59
640.00 LEGRAND SA EUR4 SEC ID: EFB11ZRK7	34.632238	20,712.99	22,164.63	0.04%	-1,639.72	3,091.36
10,870.00 TOTAL SA EUR2.5 POST SUBDIVISION SEC ID: EFB15C551	50.048153	637,642.37	544,023.42	1.08%	-38,796.30	-54,822.65
249.00 ADP PROMESSES EUR3 SEC ID: EFB164FY4	79.424105	20,801.73	19,776.60	0.04%	-1,463.05	437.92
1,025.00 VALLOUREC (USIN A TUB DE LOR EUR2 (POST SUBDIVISION) SEC ID: EFB197DR1	46.474635	77,966.44	47,636.50	0.09%	-2,260.09	-28,069.85

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
381.00 BUREAU VERITAS EUR0.12 SEC ID: EFB28DTJ8	92.457675	20,716.30	35,226.37	0.07%	-2,606.00	17,116.07
2,370.00 GET SA EUR0.40 (POST CONSOLIDATION) SEC ID: EFB292JQ6	7.512580	24,524.33	17,804.81	0.04%	-1,317.18	-5,402.34
1,339.00 SUEZ ENVIRONNEMENT CO EUR4 SEC ID: EFB3B8D01	11.231055	31,084.73	15,038.38	0.03%	-1,112.52	-14,933.83
1,074.00 BENI STABILI SPA SEC ID: EFB5N3Q91	0.428570	780.11	460.28	0.00%	18.22	-338.05
1,390.00 EDENRED SEC ID: EFB62G1B5	26.773020	34,315.44	37,214.50	0.07%	-4,511.38	7,410.44
1,114.00 BOUYGUES EUR1 SEC ID: EF4002129	24.926388	56,882.95	27,768.00	0.06%	-2,054.23	-27,060.72
2,026.00 EADS EURO AERO DEF EUR 1 SEC ID: EF4012250	38.218360	41,833.32	77,430.40	0.15%	-5,728.18	41,325.26
1,964.00 VEOLIA ENVIRONMENT EUR5.0 SEC ID: EF4031870	10.608368	69,082.65	20,834.83	0.04%	-1,541.33	-46,706.49
1,191.00 L'OREAL EUR0.2 SEC ID: EF4057800	123.201270	127,388.28	146,732.71	0.29%	-10,855.08	30,199.51
317.00 CHRISTIAN DIOR EUR2 SEC ID: EF4061398	142.940700	35,245.61	45,312.20	0.09%	-3,352.13	13,418.72
1,219.00 LVMH MOET HENNESSY EUR0.30 SEC ID: EF4061414	163.612900	146,282.70	199,444.13	0.40%	-14,754.58	67,916.01

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***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
502.00 THALES EUR3 SEC ID: EF4162790	33.302410	20,217.49	16,717.81	0.03%	-1,236.76	-2,262.92
728.00 CAP GEMINI EUR8 SEC ID: EF4163434	36.838113	36,645.54	26,818.15	0.05%	-1,983.97	-7,843.42
275.00 CASINO GUICH-PERR EUR1.53 SEC ID: EF4178416	88.940880	23,603.25	24,458.74	0.05%	-1,809.42	2,664.91
715.00 CIE GENERALE DE GEOPHYSIQUE VERITAS SEC ID: EF4215390	29.073433	21,590.82	20,787.51	0.04%	-1,537.83	734.52
590.00 PUBLICIS GROUPE SA EUR.4 SEC ID: EF4380426	52.014533	25,483.68	30,688.57	0.06%	-2,270.30	7,475.19
994.00 LAFARGE SA EUR4.00 SEC ID: EF4502706	47.791858	71,367.38	47,505.11	0.09%	-3,514.35	-20,347.92
587.00 LAGARDERE S.C.A. EUR6.1(REG) SEC ID: EF4547214	28.165873	24,662.40	16,533.37	0.03%	-1,223.12	-6,905.91
181.00 ICADE NPV (POST MERGER) SEC ID: EF4554400	76.260250	19,962.67	13,803.11	0.03%	-1,021.13	-5,138.43
733.00 MICHELIN CIE GLE DES ETABL ORD EUR2 REGD SEC ID: EF4588366	71.911525	54,166.90	52,711.15	0.11%	-3,899.50	2,443.75
984.00 PERNOD-RICARD EUR1.55 SEC ID: EF4682326	107.987035	85,296.39	106,259.24	0.21%	-7,860.91	28,823.76
922.00 RENAULT REGIE NATIONALE DES USINES EUR3.81 SEC ID: EF4712792	46.846483	44,331.75	43,192.46	0.09%	-3,195.31	2,056.02

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PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
209.00 REMY COINTREAU EUR1.60 SEC ID: EF4741718	114.466005	20,128.29	23,923.40	0.05%	267.61	3,527.50
2,876.00 SCHNEIDER ELECTRIC SA SEC ID: EF4834109	63.289705	168,314.27	182,021.19	0.36%	-10,185.68	23,892.60
6,314.00 VIVENDI SA EUR5.5 SEC ID: EF4834778	19.651195	166,926.62	124,077.65	0.25%	-9,179.08	-33,669.89
517.00 TECHNIP SA EUR SEC ID: EF4874162	105.554270	43,750.91	54,571.56	0.11%	-4,037.12	14,857.77
9,220.00 FRANCE TELECOM EUR4 SEC ID: EF5176179	13.859198	222,470.44	127,781.80	0.25%	-9,453.12	-85,235.52
54.00 HERMES INTL FRF10 POST SPLIT SEC ID: EF5253978	288.591475	7,423.61	15,583.94	0.03%	-1,152.87	9,313.20
342.00 DASSAULT SYSTEMES SA EUR1 SEC ID: EF5330040	97.323205	20,640.82	33,284.54	0.07%	-2,462.35	15,106.07
378.00 PPR EUR4.00 SEC ID: EF5505070	156.554100	51,402.13	59,177.45	0.12%	-4,377.86	12,153.18
856.00 CNP ASSURANCES EUR1 SEC ID: EF5543980	12.152481	20,286.42	10,402.53	0.02%	-769.56	-9,114.33
244.00 NEOPOST FRF4 SEC ID: EF5617099	53.520830	19,739.58	13,059.08	0.03%	-966.09	-5,714.41
2,461.00 CARREFOUR EUR2.5 SEC ID: EF5641560	21.006233	122,413.41	51,696.34	0.10%	-3,824.43	-66,892.64

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***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
402.00 ATOS EUR1 SEC ID: EF5654787	58.676275	20,908.02	23,587.86	0.05%	-1,745.00	4,424.84
5,839.00 SANOFI SEC ID: EF5671732	81.995525	433,782.47	478,771.87	0.95%	-37,848.71	82,838.11
729.00 ACCOR SAR SEC ID: EF5852845	31.777205	27,338.63	23,165.58	0.05%	-1,713.76	-2,459.29
3,396.00 STMICROELECTRONICS EUR1.04 (SICOVAM) SEC ID: EF5962339	5.945779	34,497.26	20,191.86	0.04%	-1,493.77	-12,811.63
3,128.00 SOCIETE GENERALE EUR1.25 SEC ID: EF5966512	26.533525	200,584.07	82,996.87	0.17%	-6,139.99	-111,447.21
11,528.00 ALCATEL LUCENT EUR2 SER'A' SEC ID: EF5975000	1.140753	36,645.68	13,150.59	0.03%	-972.87	-22,522.22
1,099.00 SOCIETE TELEVISION FRANCAISE 1 SEC ID: EF5997111	9.365515	20,928.52	10,292.70	0.02%	-761.44	-9,874.38
326.00 EURAZEONCE NPV SEC ID: EF7042395	44.098593	19,431.00	14,376.14	0.03%	-452.12	-4,602.74
468.00 SODEXO EUR4 SEC ID: EF7062716	79.247635	28,555.92	37,087.89	0.07%	-2,743.71	11,275.68
453.00 UNIBAIL-RODAMCO SE EUR5 SEC ID: EF7076245	204.390075	75,613.16	92,588.70	0.18%	-6,828.38	23,803.92
8,441.00 AXA EUR2.29 SEC ID: EF7088422	14.508355	191,040.70	122,465.02	0.24%	-9,059.79	-59,515.89

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***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
756.00 PEUGEOT SA EUR1 SEC ID: EF7103528	7.581908	22,490.99	5,731.92	0.01%	-424.04	-16,335.03
724.00 JC DECAUX SA NPV SEC ID: EF7136668	22.865470	20,563.28	16,554.60	0.03%	-1,224.68	-2,784.00
999.00 ESSILOR INTERNATIONAL EURO.18 SEC ID: EF7212477	87.466095	64,575.39	87,378.63	0.17%	-6,464.14	29,267.38
4,613.00 CREDIT AGRICOLE SA EUR3 SEC ID: EF7262613	5.846199	82,535.70	26,968.51	0.05%	-1,995.09	-53,572.10
275.00 ZODIAC AEROSPACE NPV SEC ID: EF7294335	95.571110	25,719.85	26,282.06	0.05%	294.00	268.21
4,710.00 BNP PARIBAS EUR2 SEC ID: EF7309687	43.556578	368,726.46	205,151.48	0.41%	-15,176.81	-148,398.17
1,912.00 COMPAGNIE DE SAINT-GOBAIN EUR4 SEC ID: EF7380480	34.380138	93,564.57	65,734.82	0.13%	-4,862.97	-22,966.78
514.00 KLEPIERRE EUR1.4 SEC ID: EF7582556	32.344430	20,338.77	16,625.04	0.03%	-1,229.90	-2,483.83
197.00 GECINA EUR7.50 SEC ID: EF7742465	96.037495	20,883.18	18,919.39	0.04%	-1,076.17	-887.62
179.00 FONCIERE DES REGIO EUR2 SEC ID: EF7745633	70.461950	19,659.66	12,612.69	0.03%	-933.07	-6,113.90
2,534.00 ALPHA BANK (REGD)EUR0.3 SEC ID: EH4235865	1.701675	19,665.66	4,312.04	0.01%	-218.94	-15,134.68

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***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
889.00 COCA-COLA HELLENIC BOTTLING CO EUR1.01 SEC ID: EH4420723	18.731030	21,975.47	16,651.89	0.03%	-866.87	-4,456.71
5,320.00 BANK OF CYPRUS PUBLIC CO LTD EUR1 SEC ID: EH4505010	0.214285	19,470.56	1,140.00	0.00%	-44.81	-18,285.75
3,542.00 NATIONAL BK OF GREECE EUR5.0 REGD SEC ID: EH4625958	1.777305	47,928.08	6,295.21	0.01%	-347.23	-41,285.64
1,184.00 HELLENIC TELECOM ORGANIZATION SA EUR2.39 SEC ID: EH5051600	3.252090	9,384.52	3,850.47	0.01%	-416.52	-5,117.53
1,278.00 OPAP SA EUR0.3 (CR) SEC ID: EH7107251	6.983170	20,107.67	8,924.49	0.02%	-453.13	-10,730.05
1,336.00 PUBLIC POWER CORP EUR4.60 (CR) SEC ID: EH7268293	3.327720	18,774.52	4,445.83	0.01%	-599.95	-13,728.74
2,012.00 FINMECCICA SPA EUR 4.40 SEC ID: EIB0DJNG9	4.447044	27,251.07	8,947.46	0.02%	-661.92	-17,641.69
6,467.00 T. E. R. N. A. ORD EURO.22 SEC ID: EIB01BN53	3.481501	28,094.74	22,514.86	0.04%	-1,665.62	-3,914.26
1,022.00 PRYSMIAN CAB & SYS NPV SEC ID: EIB1W4V62	16.777255	20,694.15	17,146.35	0.03%	-1,268.46	-2,279.34
3,184.00 BANCO POPOLARE SOC COOPERATIVA EUR3.60 SEC ID: EIB1Z9G81	1.462180	16,930.95	4,655.58	0.01%	-344.42	-11,930.95

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,738.00 ENEL GREEN POWER SPA EUR0.20 SEC ID: EIB4TWTW4	1.647474	20,201.75	12,748.15	0.03%	-1,720.33	-5,733.27
18,643.00 UNICREDIT SPA SEC ID: EIB5M1SM9	3.968054	205,642.47	73,976.43	0.15%	-4,968.71	-126,697.33
3,803.00 FIAT INDUSTRIAL EUR1.57 SEC ID: EIB52B4V5	10.090303	45,734.12	38,373.43	0.08%	-2,304.54	-5,056.15
5,807.00 ASSICURAZIONI GENERALI EUR1 SEC ID: EI4056715	14.294070	141,808.78	83,005.66	0.17%	-6,140.65	-52,662.47
3,190.00 BANCA POPOLARE DI MILANO EUR SEC ID: EI4072167	0.517939	6,743.83	1,652.23	0.00%	-122.23	-4,969.37
49,149.00 INTESA SANPAOLO EUR0.52 SEC ID: EI4076838	1.575625	166,095.73	77,440.39	0.15%	-6,214.65	-82,440.69
6,743.00 INTESA SANPAOLO EUR0.52 NON CNV SEC ID: EI4076846	1.274366	20,503.37	8,593.04	0.02%	-635.70	-11,274.63
2,356.00 MEDIOBANCA SPA EUR0.5 SEC ID: EI4574816	4.691581	25,687.78	11,053.36	0.02%	-817.71	-13,816.71
1,641.00 PIRELLI & C SPA SEC ID: EI4689804	11.029375	18,106.47	18,099.20	0.04%	-486.77	479.50
1,719.00 SAIPEM EUR1 SEC ID: EI4768764	47.583875	68,776.79	81,796.68	0.16%	-6,051.20	19,071.09
747.00 LUXOTTICA GROUP EUR0.06 SEC ID: EI4800658	36.554500	20,214.90	27,306.21	0.05%	-2,020.08	9,111.39

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,726.00 MEDIASET EUR0.52 SEC ID: EI5077942	2.009237	32,373.91	7,486.41	0.01%	-553.84	-24,333.66
10,690.00 A2A SPA EUR0.52 SEC ID: EI5499138	0.533444	20,255.88	5,702.51	0.01%	-421.87	-14,131.50
3,803.00 FIAT SPA EUR3.58 SEC ID: EI5748526	5.460486	50,349.92	20,766.23	0.04%	-1,536.26	-28,047.43
13,424.00 BANCA MONTE DEI PASCHI DI SIENA NPV SEC ID: EI7128545	0.282352	16,953.93	3,790.30	0.01%	-280.40	-12,883.23
32,732.00 ENEL EUR1 SEC ID: EI7144567	3.302510	185,312.36	108,097.76	0.22%	-7,996.92	-69,217.68
12,946.00 ENI EUR SEC ID: EI7145051	22.210010	307,904.25	287,530.79	0.57%	-21,271.12	897.66
7,102.00 SNAM SPA SEC ID: EI7251479	4.215112	36,432.50	29,935.73	0.06%	-2,214.60	-4,282.17
2,348.00 TENARIS S AUSD1 SEC ID: EI7538511	20.861275	52,059.78	48,982.27	0.10%	-3,623.64	546.13
2,860.00 UBI BANCA SCPA EUR2.5 SEC ID: EI7622224	3.363014	38,891.56	9,618.22	0.02%	-711.54	-28,561.80
49,904.00 TELECOM ITALIA EUR0.55 SEC ID: EI7634393	0.932770	72,998.62	46,548.95	0.09%	-3,443.62	-23,006.05
29,965.00 TELECOM ITALIA DI RISP EUR0.55 SEC ID: EI7634401	0.793485	34,152.62	23,776.77	0.05%	-1,758.97	-8,616.88

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,481.00 ATLANTIA SPA SEC ID: EI7667161	14.079785	30,404.20	20,852.16	0.04%	-1,542.61	-8,009.43
453.00 HEINEKEN HOLDING EUR1.6 SEC ID: ENB0CCH48	46.373795	20,219.72	21,007.33	0.04%	-1,554.09	2,341.70
766.00 KONINKLIJKE DSM NV EUR1.5 SEC ID: ENB0HZL96	46.997743	35,067.20	36,000.27	0.07%	-2,663.25	3,596.32
4,269.00 ARCELORMITTAL NPV (POST-REORGANISATION) SEC ID: ENB03XPL5	14.943228	185,077.36	63,792.64	0.13%	-4,719.30	-116,565.42
332.00 FUGRO NV CVZ EURO0.05 (POST-SUBDIVISION) SEC ID: ENB096LW8	60.970385	22,640.88	20,242.17	0.04%	-1,497.49	-901.22
8,100.00 UNILEVER NV CVA EUR0.16 SEC ID: ENB12T3J2	34.953665	253,426.82	283,124.69	0.56%	-20,945.16	50,643.03
1,005.00 SBM OFFSHORE NV EUR0.25 (POST SUBDIVISION) SEC ID: ENB156T51	14.168020	20,594.94	14,238.86	0.03%	-1,053.37	-5,302.71
1,874.00 TNT EXPRESS NV SEC ID: ENB3Y0JD2	11.283996	23,515.99	21,146.21	0.04%	-2,507.18	137.40
213.00 APERAM SEC ID: ENB58C6H5	13.077688	9,777.67	2,785.55	0.01%	-206.07	-6,786.05
8,100.00 UNILEVER NV EUR0.16 (DRIP RIGHTS 12-SEP-2012) SEC ID: ENB84PVP8	0.000000	0.00	0.00	0.00%	0.00	0.00

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,770.00 AEGON NV EUR0.12 (STOCK DIVIDEND 07-SEPT-2012) SEC ID: ENB87HJX0	0.000000	0.00	0.00	0.00%	0.00	0.00
3,599.00 REED ELSEVIER NV EUR0.07 SEC ID: EN4148818	13.083990	44,110.09	47,089.28	0.09%	-3,483.60	6,462.79
719.00 CORIO NV EUR10 SEC ID: EN4929282	42.667925	47,367.62	30,678.24	0.06%	-2,521.75	-14,167.63
506.00 RANDSTAD HLDGS EUR0.1 SEC ID: EN5228650	32.583925	24,857.29	16,487.47	0.03%	-1,219.72	-7,150.10
5,927.00 KONINKLIJKE AHOLD NV EUR0.30 SEC ID: EN5252601	12.390715	79,474.11	73,439.77	0.15%	-5,432.96	-601.38
1,153.00 AKZO NOBEL NV EUR2 SEC ID: EN5458315	57.756110	67,073.05	66,592.79	0.13%	-4,926.45	4,446.19
2,101.00 POSTNL NV SEC ID: EN5481556	3.591165	55,857.57	7,545.04	0.02%	-557.77	-47,754.76
1,384.00 WOLTERS KLUWERS COM EUR0.12 SEC ID: EN5671511	18.025150	30,489.18	24,946.81	0.05%	-1,845.52	-3,696.85
378.00 KONINKLIJKE VOPAK NV EUR0.5 SEC ID: EN5809426	64.285500	19,936.72	24,299.92	0.05%	-255.43	4,618.63
7,770.00 AEGON NV EUR0.12 SEC ID: EN5927376	5.146622	54,198.07	39,989.25	0.08%	-2,958.35	-11,250.47
1,991.00 ASML HLDG NV EUR0.09 SEC ID: EN5949362	56.766618	71,555.99	113,022.34	0.23%	-8,361.23	49,827.58

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7,878.00 KONINKLIJKE KPN NV EUR0.24 SEC ID: EN5956078	8.596610	125,054.45	67,724.09	0.13%	-5,010.13	-52,320.23
4,836.00 KONINKLIJKE PHILIPS ELECTRONIC NV EUR0.20 SEC ID: EN5986620	23.041940	158,608.45	111,430.82	0.22%	-8,243.50	-38,934.13
21,322.00 ING GROEP N.V. CVA EUR0.24 SEC ID: EN7154185	7.666361	218,656.86	163,462.14	0.33%	-11,714.37	-43,480.35
1,218.00 HEINEKEN NV EUR1.60 SEC ID: EN7792554	55.556538	62,647.05	67,667.86	0.13%	-5,005.97	10,026.78
1,157.00 GALP ENERGIA SGPS EUR1 SEC ID: EPB1FW752	15.056673	20,575.66	17,420.58	0.03%	-1,288.75	-1,866.33
997.00 JERONIMO MARTINS EUR1 (POST SUBDIVISION) SEC ID: EPB1Y1SQ0	16.739440	10,177.69	16,689.22	0.03%	-1,234.66	7,746.19
2,539.00 EDP RENOVAVEIS SA EUR5 SEC ID: EPB39GNW3	3.668055	20,117.51	9,313.19	0.02%	-688.98	-10,115.34
3,680.00 BANCO ESPIRITO SANTO SA EUR(REGD) SEC ID: EP4058061	0.698317	12,250.00	2,569.81	0.01%	-190.11	-9,490.08
8,694.00 EDP ENERGIAS PORTUGAL EUR1(REGD) SEC ID: EP4103594	2.442849	34,843.37	21,238.13	0.04%	-1,571.16	-12,034.08
17,997.00 BANCO COMMERCIAL PORTUGUESE EUR1 REG D SEC ID: EP5812490	0.109664	19,472.68	1,973.62	0.00%	-146.00	-17,353.06

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2,898.00 PORTUGAL TELECOM SGPS SA EUR0.03 REG1 SEC ID: EP5817184	4.890740	32,492.21	14,173.36	0.03%	-1,048.53	-17,270.32
4,061.00 RYANAIR HLDGS ORD EUR0.00635 SEC ID: EZB1R9YB5	5.268890	22,078.45	21,396.96	0.04%	-1,582.91	901.42
17,475.00 BK OF IRELAND ORD STK EUR0.1 SEC ID: EZ3070735	0.110924	16,364.43	1,938.40	0.00%	-98.42	-14,327.61
2,906.00 CRH ORD EUR0.32 DUBLIN LIST SEC ID: EZ4182240	17.678513	75,174.29	51,373.76	0.10%	-3,800.55	-19,999.98
2,730.00 ELAN CORP ORD EUR0.05 SEC ID: EZ4305502	11.476853	20,874.06	31,331.81	0.06%	-2,317.89	12,775.64
697.00 KERRY GROUP 'A' ORD EUR0.125 DUBLIN LISTING SEC ID: EZ4519573	48.012445	22,217.57	33,464.67	0.07%	-2,475.67	13,722.77
1,150.00 NESTE OIL OYJ EUR3.4 SEC ID: SFB06YV43	11.546180	20,342.14	13,278.11	0.03%	-982.29	-6,081.74
771.00 NOKIAN RENKAAT OYJ (NOKIA TYRE NPV SEC ID: SFB07G375	39.441045	20,049.85	30,409.05	0.06%	-2,249.61	12,608.81
822.00 KONE CORPORATION NPV ORD B SEC ID: SFB09M9D1	61.323325	40,716.64	50,407.77	0.10%	-2,528.08	12,219.21
507.00 KESKO OYJ EUR2 SER'B' SEC ID: SF4490006	26.533525	19,852.33	13,452.50	0.03%	-995.19	-5,404.64
790.00 WARTSILA 'B'EUR3.5 SEC ID: SF4525181	32.256195	20,559.99	25,482.39	0.05%	-1,885.15	6,807.55

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908.00 OUTOKUMPU OY ORD A FIM10 SEC ID: SF4665144	0.896216	5,407.13	813.77	0.00%	-60.20	-4,533.16
924.00 RAUTARUUKKI OY 'K'NPV SEC ID: SF4727662	6.422248	20,461.86	5,934.16	0.01%	-439.00	-14,088.70
2,586.00 UPM-KYMMENE OY NPV SEC ID: SF5051252	11.098703	34,955.42	28,701.24	0.06%	-2,123.28	-4,130.90
2,894.00 STORA ENSO OYJ SER 'R' NPV SEC ID: SF5072670	6.050400	21,440.83	17,509.86	0.03%	-1,295.35	-2,635.62
1,907.00 SAMPO OYJ SER'A'NPV SEC ID: SF5226037	28.752005	51,838.65	54,830.07	0.11%	-4,056.26	7,047.68
2,209.00 FORTUM OYJ FIM20 SEC ID: SF5579559	18.516745	54,752.30	40,903.49	0.08%	-3,025.98	-10,822.83
971.00 ELISA CORPORATION EUR0.5 SEC ID: SF5701518	21.189005	20,108.61	20,574.52	0.04%	-1,522.07	1,987.98
600.00 METSO OYJ EUR1.70 SEC ID: SF5713422	35.848620	20,446.43	21,509.17	0.04%	-1,591.22	2,653.96
18,258.00 NOKIA (AB) OY EUR0.06 SEC ID: SF5902942	2.848730	289,083.48	52,012.11	0.10%	-3,847.78	-233,223.59
TOTAL EURO CURRENCY UNIT EQUITY (27.11%)		**16,942,022.32**	**13,608,151.36**	**27.11%**	**-987,176.97**	**-2,346,693.99**
TOTAL EURO CURRENCY UNIT (27.68%)		**17,169,991.34**	**13,893,576.46**	**27.68%**	**-1,009,001.32**	**-2,267,413.56**

HONG KONG DOLLAR

EQUITY

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
11,000.00 LINK REAL ESTATE INVT TRUST UNITS SEC ID: FHB0PB4M2	4.460919	37,786.63	49,070.10	0.10%	197.24	11,086.23
18,000.00 FOXCONN INTERNATIONAL HLDGC LT USD0.04 SEC ID: FHB05MBB6	0.314585	19,712.25	5,662.53	0.01%	8.02	-14,057.74
10,000.00 SJM HOLDINGS LIMITED HKD1.00 SEC ID: FHB2NR3Y0	2.106688	18,866.85	21,066.88	0.04%	-6.38	2,206.41
8,800.00 WYNN MACAU LTD SEC ID: FHB4JSTL9	2.294923	19,851.95	20,195.33	0.04%	58.04	285.34
52,800.00 AIA GROUP LTD SEC ID: FHB4TX8S5	3.435939	159,581.18	181,417.57	0.36%	360.56	21,475.83
12,800.00 SANDS CHINA LTD SEC ID: FHB5B23W5	3.532635	21,065.10	45,217.73	0.09%	64.02	24,088.61
2,450.00 SWIRE PROPERTIES LTD SEC ID: FHB67C2G2	2.862208	4,505.81	7,012.41	0.01%	10.38	2,496.22
11,000.00 HANG LUNG PROPERTIES LTD SEC ID: FH6030503	3.416600	45,018.88	37,582.59	0.07%	53.22	-7,489.51
7,400.00 BANK OF EAST ASIA HK$2.50 SEC ID: FH6075649	3.642224	27,544.66	26,952.46	0.05%	38.16	-630.36
10,500.00 CLP HLDGS HKD5 SEC ID: FH6097015	8.335214	76,168.68	87,519.74	0.17%	123.95	11,227.11
10,000.00 CATHAY PACIFIC AIRWAYS HK$0.20 SEC ID: FH6179755	1.629654	21,231.99	16,296.54	0.03%	23.08	-4,958.53

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7,000.00 CHEUNG KONG(HLDGS) HK$0.50 SEC ID: FH6190273	13.601934	92,531.44	95,213.54	0.19%	134.85	2,547.25
5,100.00 HONG KONG EXCHANGES & CLEARING HKD1 SEC ID: FH6267352	13.279613	86,874.75	67,726.03	0.13%	95.92	-19,244.64
24,000.00 LI & FUNG HKD0.025 SEC ID: FH6286253	1.624496	59,188.23	38,987.91	0.08%	55.21	-20,255.53
6,500.00 MTR CORP HKD1 SEC ID: FH6290057	3.584206	24,721.83	23,297.34	0.05%	33.00	-1,457.49
5,800.00 ESPRIT HLDGS ORD HKD0.10 SEC ID: FH6321647	1.529089	46,137.02	8,868.72	0.02%	12.56	-37,280.86
4,000.00 HANG LUNG GROUP LTD SEC ID: FH6408352	6.240129	21,704.61	24,960.52	0.05%	35.35	3,220.56
3,900.00 HANG SENG BANK HK$5 SEC ID: FH6408378	14.233683	54,791.93	55,511.36	0.11%	78.62	640.81
6,089.00 HENDERSON LAND DEVELOPMENT CO HK $2 SEC ID: FH6420530	6.149879	43,007.80	37,446.61	0.07%	52.69	-5,613.88
7,000.00 POWER ASSETS HOLDINGS LIMITED SEC ID: FH6435322	8.103143	41,929.50	56,722.00	0.11%	80.34	14,712.16
7,000.00 WHARF HOLDINGS HK$1 SEC ID: FH6435579	6.156326	40,507.83	43,094.28	0.09%	61.03	2,525.42
26,620.00 HONG KONG & CHINA GAS CO LTD SEC ID: FH6436551	2.356809	51,038.08	62,738.26	0.12%	88.85	11,611.33

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11,000.00 HUTCHISON WHAMPOA HK$0.25 SEC ID: FH6448069	8.747784	81,490.21	96,225.62	0.19%	136.27	14,599.14
7,000.00 HYSAN DEVELOPMENT HK$5 SEC ID: FH6449620	4.486704	20,761.01	31,406.93	0.06%	44.49	10,601.43
15,000.00 GALAXY ENTERTAINMENT GROUP LTD HKD0.10 SEC ID: FH6465873	2.842869	27,663.21	42,643.03	0.08%	114.33	14,865.49
4,000.00 KERRY PROPERTIES LTD ORD HKD1 SEC ID: FH6486317	4.751007	21,975.70	19,004.03	0.04%	26.91	-2,998.58
18,500.00 BOC HONG KONG HLDG HKD5 SEC ID: FH6536111	3.165189	44,646.76	58,556.00	0.12%	82.91	13,826.33
6,000.00 YUE YUEN INDL HLDG HKD0.25 SEC ID: FH6586538	2.887994	19,389.76	17,327.96	0.03%	24.54	-2,086.34
12,000.00 NEW WORLD DEVELOPMENT CO HK$1 SEC ID: FH6633769	1.242869	23,690.35	14,914.42	0.03%	21.11	-8,797.04
2,000.00 ORIENT OVERSEAS INT USD0.10 SEC ID: FH6659111	5.337631	16,069.20	10,675.26	0.02%	8.39	-5,402.33
10,000.00 SHANGRI-LA ASIA ORD HK$1 SEC ID: FH6771031	1.872039	19,884.26	18,720.39	0.04%	26.51	-1,190.38
11,000.00 SINO LAND CO ORD HK$1.00 SEC ID: FH6810425	1.637389	19,871.37	18,011.28	0.04%	25.51	-1,885.60
7,000.00 SUN HUNG KAI PROPERTIES HK$0.50 SEC ID: FH6859927	12.970185	106,111.90	90,791.30	0.18%	128.59	-15,449.19

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3,500.00 SWIRE PACIFIC A HKD0.60 SEC ID: FH6867748	11.816277	42,865.38	41,356.97	0.08%	58.58	-1,566.99
2,000.00 WING HANG BANK HK$1 SEC ID: FH6972373	8.870266	23,434.90	17,740.53	0.04%	84.68	-5,779.05
6,000.00 WHEELOCK & CO LTD HKD0.50 SEC ID: FH6981481	3.809831	18,362.59	22,858.98	0.05%	32.37	4,464.02
TOTAL HONG KONG DOLLAR EQUITY (3.01%)		**1,499,983.60**	**1,512,793.15**	**3.01%**	**2,473.90**	**10,335.65**
TOTAL HONG KONG DOLLAR (3.01%)		**1,499,983.60**	**1,512,793.15**	**3.01%**	**2,473.90**	**10,335.65**
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	799.59	773.63	0.00%	-25.96	0.00
EQUITY						
4,983.00 BANK HAPOALIM B.M. ILS1 SEC ID: FZ6075805	3.076846	20,845.61	15,331.93	0.03%	-1,030.75	-4,482.93
10,903.00 BANK LEUMI LE ISRAEL B M ORD ILS1 SEC ID: FZ6076423	2.292064	52,609.98	24,990.37	0.05%	-3,050.08	-24,569.53
8,425.00 BEZEQ-ISRAELI TELECOMMUNICATNS CORP SHK1 SEC ID: FZ6098039	1.136066	19,638.35	9,571.36	0.02%	-645.39	-9,421.60
974.00 PARTNER COMMUNICAT ILS0.01 SEC ID: FZ6374422	4.110766	19,732.69	4,003.89	0.01%	-369.77	-15,359.03
2,542.00 ISRAEL CHEMICALS LTD SEC ID: FZ6455536	10.787648	33,438.75	27,422.20	0.05%	-1,843.58	-4,172.97

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18.00 ISRAEL CORP ORD SHK1 SEC ID: FZ6889676	573.763345	20,572.89	10,327.74	0.02%	-1,154.88	-9,090.27
TOTAL ISRAELI SHEKEL EQUITY (0.18%)		**166,838.27**	**91,647.49**	**0.18%**	**-8,094.45**	**-67,096.33**
TOTAL ISRAELI SHEKEL (0.18%)		**167,637.86**	**92,421.12**	**0.18%**	**-8,120.41**	**-67,096.33**
JAPANESE YEN						
EQUITY						
3,800.00 SEVEN & I HLDG CO LTD NPV SEC ID: FJB0FS5D1	30.332056	93,823.63	115,261.81	0.23%	19,220.51	2,217.67
5,500.00 MITSUBISHI CHEMICAL HOLDINGS CORP NPV SEC ID: FJB0JQTJ2	3.869732	28,459.47	21,283.52	0.04%	3,549.13	-10,725.08
3,300.00 DAIICHI SANKYO COMPANY LIMITED NPV SEC ID: FJB0J7D93	16.475096	61,381.10	54,367.82	0.11%	9,066.13	-16,079.41
900.00 SUMCO CORPORATION NPV SEC ID: FJB0M0C87	7.535121	19,020.89	6,781.61	0.01%	1,130.87	-13,370.15
600.00 ELEC POWER DEV NPV SEC ID: FJB02Q325	23.895274	18,621.62	14,337.16	0.03%	2,390.80	-6,675.26
1,600.00 SEGA SAMMY HLDGS INC NPV SEC ID: FJB02RK08	20.651341	19,317.94	33,042.15	0.07%	5,509.96	8,214.25
600.00 DENA CO LTD NPV SEC ID: FJB05L364	27.841635	14,841.94	16,704.98	0.03%	2,785.64	-922.60
1,000.00 YAMAGUCHI FIANCIAL GROUP INC NPV SEC ID: FJB1DGKS7	8.352490	10,806.72	8,352.49	0.02%	1,392.82	-3,847.05

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4,000.00 FUKUOKA FINANCIAL GROUP INC NPV SEC ID: FJB1TK1Y9	3.933589	17,077.81	15,734.35	0.03%	2,623.78	-3,967.24
11.00 INPEX CORPORATION SEC ID: FJB10RB16	5,683.269440	78,582.99	62,515.96	0.12%	5,984.34	-22,051.37
1,800.00 ISETAN MITSUKOSHI HOLDINGS LTD NPV SEC ID: FJB2Q4CL2	10.421456	19,720.40	18,758.62	0.04%	3,128.10	-4,089.88
2,600.00 MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	15.759898	70,728.11	40,975.73	0.08%	6,832.92	-36,585.30
3,000.00 J FRONT RETAILING CO LTD NPV SEC ID: FJB23TC16	4.993614	18,142.52	14,980.84	0.03%	2,498.13	-5,659.81
1,200.00 SONY FINANCIAL HOLDINGS INC NPV SEC ID: FJB249SN4	16.449553	19,452.09	19,739.46	0.04%	3,291.66	-3,004.29
600.00 GREE INC NPV SEC ID: FJB3FJNX1	16.628352	19,338.37	9,977.01	0.02%	-69.28	-9,292.08
300.00 TAISHO PHARMACEUTICAL HOLDINGS CO LTD SEC ID: FJB3QX5G5	80.587484	18,227.69	24,176.25	0.05%	4,031.52	1,917.04
1,200.00 OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	30.498084	33,046.08	36,597.70	0.07%	1,068.60	2,483.02
500.00 MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	46.615581	19,510.65	23,307.79	0.05%	3,886.70	-89.56

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30.00 DAI-ICHI LIFE INSURANCE CO LTD SEC ID: FJB601QS7	1,017.879942	43,901.91	30,536.40	0.06%	2,360.17	-15,725.68
1,000.00 NKSJ HOLDINGS INC SEC ID: FJB62G7K0	17.982120	28,556.20	17,982.12	0.04%	888.52	-11,462.60
8,565.00 JX HOLDINGS INC SEC ID: FJB627LW8	5.172414	48,259.35	44,301.72	0.09%	3,856.03	-7,813.66
1,000.00 AISIN SEIKI CO Y50 SEC ID: FJ6010709	31.800766	29,651.93	31,800.77	0.06%	5,302.95	-3,154.11
4,000.00 AJINOMOTO CO INC Y50 SEC ID: FJ6010907	15.236271	39,692.08	60,945.08	0.12%	10,162.91	11,090.09
3,000.00 AMADA Y50 SEC ID: FJ6022100	4.521073	25,712.53	13,563.22	0.03%	2,261.74	-14,411.05
2,000.00 ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	24.201788	37,200.67	48,403.58	0.10%	8,071.56	3,131.35
7,000.00 ASAHI KASEI CORP JPY50 SEC ID: FJ6054608	5.197957	38,307.96	36,385.70	0.07%	6,067.51	-7,989.77
6,000.00 ASAHI GLASS CO Y50 SEC ID: FJ6055209	6.053640	69,823.12	36,321.84	0.07%	6,056.87	-39,558.15
5,000.00 HIROSHIMA BK Y50 SEC ID: FJ6075728	3.205619	21,187.56	16,028.10	0.03%	2,672.77	-7,832.23
3,000.00 BANK OF KYOTO Y50 SEC ID: FJ6075751	7.931034	27,341.53	23,793.10	0.05%	3,967.63	-7,516.06

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
73.00 YAHOO JAPAN CORP NPV SEC ID: FJ6084845	343.933587	27,241.98	25,107.15	0.05%	4,186.75	-6,321.58
500.00 BENESSE HOLDINGS INC JPY50 SEC ID: FJ6121928	49.489144	21,373.87	24,744.57	0.05%	4,126.29	-755.59
500.00 TREND MICRO INC JPY50 SEC ID: FJ6125283	27.713921	17,780.51	13,856.96	0.03%	2,310.73	-6,234.28
7.00 NTT DATA CORP JPY5000 SEC ID: FJ6125630	2,980.842893	23,104.03	20,865.90	0.04%	3,479.49	-5,717.62
77.00 NTT DOCOMO INC SEC ID: FJ6129277	1,701.149414	118,300.04	130,988.50	0.26%	21,843.03	-9,154.57
3,100.00 BRIDGESTONE CO Y50 SEC ID: FJ6132107	23.180076	51,753.01	71,858.24	0.14%	11,982.74	8,122.49
1,700.00 BROTHER INDUSTRIES LTD SEC ID: FJ6146503	10.127714	20,615.81	17,217.11	0.03%	2,871.05	-6,269.75
5,400.00 CANON INC NPV SEC ID: FJ6172327	33.141762	250,960.78	178,965.52	0.36%	29,843.46	-101,838.72
2,600.00 CASIO COMPUTER CO Y50 SEC ID: FJ6178969	7.241379	19,654.39	18,827.59	0.04%	3,139.60	-3,966.40
8.00 CENTRAL JAPAN RY Y5000 SEC ID: FJ6183555	8,697.317952	60,730.57	69,578.54	0.14%	11,602.59	-2,754.62
4,000.00 CHIBA BANK Y50 SEC ID: FJ6190568	5.785441	23,891.90	23,141.76	0.05%	3,859.01	-4,609.15

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,300.00 CHUBU ELECTRIC PWR Y500 SEC ID: FJ6195609	11.877395	81,794.62	39,195.40	0.08%	6,536.04	-49,135.26
2,000.00 CHUGOKU BANK Y50 SEC ID: FJ6195807	13.652618	27,000.83	27,305.24	0.05%	4,553.30	-4,248.89
1,400.00 CHUGOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6195906	12.618135	27,605.57	17,665.39	0.04%	2,945.80	-12,885.98
1,200.00 CHUGAI PHARMACEUTL Y50 SEC ID: FJ6196409	19.923372	22,869.79	23,908.05	0.05%	3,986.80	-2,948.54
3,600.00 RAKUTEN INC NPV SEC ID: FJ6229598	9.655172	26,063.90	34,758.62	0.07%	5,796.18	2,898.54
15.00 KDDI CORP Y5000 SEC ID: FJ6248994	7,151.979520	77,776.43	107,279.69	0.21%	17,889.47	11,613.79
2,000.00 DAIHATSU MOTOR CO Y50 SEC ID: FJ6250305	16.309068	34,562.96	32,618.14	0.06%	-676.08	-1,268.74
500.00 DAITO TRUST CONSTRUCTION Y50 SEC ID: FJ6250503	97.573435	24,248.57	48,786.72	0.10%	8,135.45	16,402.70
1,200.00 DAIKIN INDUSTRIES Y50 SEC ID: FJ6250727	26.628352	50,466.85	31,954.02	0.06%	5,328.50	-23,841.33
3,000.00 DAI NIPPON PRINTING CO Y50 SEC ID: FJ6250909	7.088123	41,172.00	21,264.37	0.04%	3,545.95	-23,453.58
3,000.00 DAIWA HOUSE INDUSTRY CO Y50 SEC ID: FJ6251360	13.920817	33,953.32	41,762.45	0.08%	6,964.12	845.01

BNY MELLON

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Report ID: EWBC20
Base Currency: USD
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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
9,000.00 DAIWA SECS GROUP NPV SEC ID: FJ6251444	3.614304	47,240.80	32,528.74	0.06%	5,424.35	-20,136.41
500.00 LAWSON INC NPV SEC ID: FJ6266913	76.628352	21,373.87	38,314.18	0.08%	6,389.10	10,551.21
560.00 MITSUBISHI UFJ LEASE & FINANCE CO LTD SEC ID: FJ6268976	42.975734	20,212.29	24,066.41	0.05%	4,013.20	-159.08
1,700.00 EAST JAPAN RAILWAY CO Y50000 SEC ID: FJ6298544	66.922094	117,649.52	113,767.56	0.23%	18,971.34	-22,853.30
18.00 JUPITER TELECOMUNICATIONS NPV SEC ID: FJ6301959	1,020.434221	20,467.82	18,367.82	0.04%	3,062.94	-5,162.94
1,300.00 EISAI CO Y50 SEC ID: FJ6307204	45.657726	46,644.57	59,355.04	0.12%	9,897.76	2,812.71
102.00 SBI HOLDINGS INC NPV SEC ID: FJ6309465	60.855683	20,090.92	6,207.28	0.01%	1,035.10	-14,918.74
300.00 FAST RETAILING CO LTD Y50 SEC ID: FJ6332434	233.333332	53,309.60	70,000.00	0.14%	11,672.88	5,017.52
800.00 NIPPON PAPER GRP INC JPY50000 SEC ID: FJ6334786	11.813538	20,680.76	9,450.83	0.02%	1,575.98	-12,805.91
62,600.00 MITSUBISHI UFJ FINANCIAL GROUP NPV SEC ID: FJ6335171	4.546616	322,587.51	284,618.13	0.57%	47,461.59	-85,430.97
4,000.00 FUJI HEAVY LTD Y50 SEC ID: FJ6356409	7.994891	20,527.45	31,979.57	0.06%	5,332.76	6,119.36

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

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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
2,400.00 FUJIFILM HOLDINGS CORP NPV SEC ID: FJ6356524	16.590038	83,941.07	39,816.09	0.08%	6,639.54	-50,764.52
1,000.00 FANUC CORP SEC ID: FJ6356938	163.346104	108,706.03	163,346.10	0.33%	27,238.82	27,401.25
10,000.00 FUJITSU NPV SEC ID: FJ6356946	4.061303	65,585.62	40,613.03	0.08%	6,772.44	-31,745.03
4,000.00 FURUKAWA ELECTRIC CO LTD SEC ID: FJ6357563	1.954023	20,953.32	7,816.09	0.02%	1,303.38	-14,440.61
3,000.00 TONEN GEN SEKIYU JPY50 SEC ID: FJ6366002	8.454662	25,329.24	25,363.98	0.05%	4,229.58	-4,194.84
800.00 MCDONALDS CO JAPAN JPY50 SEC ID: FJ6371861	28.352490	19,916.46	22,681.99	0.05%	1,120.74	1,644.79
900.00 NOMURA RESEARCH INSTITUTE NPV SEC ID: FJ6390929	20.881226	20,506.15	18,793.10	0.04%	3,133.85	-4,846.90
3.00 NIPPON BUILDING FUND INC SEC ID: FJ6396801	10,114.942464	25,552.84	30,344.83	0.06%	5,060.16	-268.17
3.00 JAPAN REAL ESTATE INVST CO JPY REAL ESTATE INV REIT SEC ID: FJ6397585	9,757.343488	25,137.60	29,272.03	0.06%	4,881.27	-746.84
4,000.00 GUNMA BANK Y50 SEC ID: FJ6398088	5.261814	22,358.73	21,047.25	0.04%	3,509.74	-4,821.22
4,000.00 HACHIJUNI BANK LTD/THE SEC ID: FJ6400629	5.491699	22,614.26	21,966.79	0.04%	3,663.08	-4,310.55

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
600.00 HAMAMATSU PHOTONICS NPV SEC ID: FJ6405875	35.363984	22,620.21	21,218.39	0.04%	419.70	-1,821.52
6,000.00 HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	5.683269	27,724.83	34,099.62	0.07%	5,686.29	688.50
1,100.00 DENTSU INC NPV SEC ID: FJ6416286	25.389527	29,220.73	27,928.48	0.06%	4,657.22	-5,949.47
7,800.00 RESONA HOLDINGS INC SEC ID: FJ6421559	3.895275	56,609.18	30,383.14	0.06%	3,325.58	-29,551.62
200.00 HIROSE ELECTRONICS SEC ID: FJ6428729	103.703703	23,444.73	20,740.74	0.04%	3,458.63	-6,162.62
600.00 HISAMITSU PHARM CO NPV SEC ID: FJ6428901	53.320562	22,518.43	31,992.34	0.06%	5,334.90	4,139.01
23,000.00 HITACHI NPV SEC ID: FJ6429107	5.734355	90,116.34	131,890.17	0.26%	21,993.39	19,780.44
1,000.00 HITACHI CHEMICAL Y50 SEC ID: FJ6429123	14.303959	21,624.08	14,303.96	0.03%	2,385.26	-9,705.38
2,000.00 HITACHI METALS Y50 SEC ID: FJ6429206	10.357599	21,102.39	20,715.20	0.04%	3,454.37	-3,841.56
900.00 HITACHI CONSTRUCTION MACHINERY Y50 SEC ID: FJ6429404	16.551724	21,330.22	14,896.55	0.03%	2,484.08	-8,917.75
1,100.00 HOKKAIDO ELE POWER CO INC Y500 SEC ID: FJ6431327	7.688378	20,858.56	8,457.22	0.02%	1,410.29	-13,811.63

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
16,430.00 SUMITOMO MITSUI TRUST HOLDINGS INC SEC ID: FJ6431897	2.784163	63,413.63	45,743.81	0.09%	7,628.02	-25,297.84
1,000.00 HOKURIKU ELEC PWR CO INC Y500 SEC ID: FJ6433125	11.545338	21,666.67	11,545.34	0.02%	1,925.25	-12,046.58
7,900.00 HONDA MOTOR CO NPV SEC ID: FJ6435146	31.570881	276,726.56	249,409.96	0.50%	41,590.45	-68,907.05
2,100.00 HOYA PENTAX HD CORPORATION SEC ID: FJ6441508	22.554278	57,283.07	47,363.98	0.09%	7,898.19	-17,817.28
700.00 IBIDEN CO Y50 SEC ID: FJ6456100	15.095785	24,072.90	10,567.05	0.02%	1,762.11	-15,267.96
11,000.00 IHI CORP Y50 SEC ID: FJ6466984	2.145594	20,027.03	23,601.53	0.05%	3,935.68	-361.18
8,000.00 ISUZU MOTORS LTD Y50 SEC ID: FJ6467107	5.095785	21,805.09	40,766.28	0.08%	6,797.99	12,163.20
8,000.00 ITOCHU CORP Y50 SEC ID: FJ6467800	10.140485	70,951.71	81,123.88	0.16%	13,527.84	-3,355.67
2,000.00 JAPAN STEEL WORKS Y50 SEC ID: FJ6470689	5.338442	23,125.32	10,676.88	0.02%	1,780.42	-14,228.86
1,000.00 JSR CORP JPY50 SEC ID: FJ6470986	16.985951	20,846.86	16,985.95	0.03%	2,832.49	-6,693.40
2,000.00 JGC CORP Y50 SEC ID: FJ6473469	30.779055	35,667.49	61,558.11	0.12%	10,265.16	15,625.46

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
4,600.00 JAPAN TOBACCO INC Y50000 SEC ID: FJ6474533	30.153257	84,973.82	138,704.98	0.28%	23,129.80	30,601.36
5,000.00 JOYO BANK Y50 SEC ID: FJ6479763	4.802043	22,092.56	24,010.22	0.05%	4,003.83	-2,086.17
3,200.00 AEON CO LTD NPV SEC ID: FJ6480043	11.494253	37,136.79	36,781.61	0.07%	6,133.53	-6,488.71
9,000.00 KAJIMA CORP Y50 SEC ID: FJ6481322	2.771392	22,230.97	24,942.53	0.05%	4,159.30	-1,447.74
3,800.00 KANSAI ELEC POWER NPV SEC ID: FJ6483484	7.458493	86,096.01	28,342.27	0.06%	4,726.22	-62,479.96
3,000.00 KAO CORP SEC ID: FJ6483807	30.191571	77,297.33	90,574.71	0.18%	15,103.82	-1,826.44
8,000.00 KAWASAKI HEAVY INDUSTRIES Y50 SEC ID: FJ6484623	2.120051	21,975.44	16,960.41	0.03%	2,828.24	-7,843.27
6,000.00 KAWASAKI KISEN KAISHA Y50 SEC ID: FJ6484680	1.340996	24,402.96	8,045.98	0.02%	1,341.71	-17,698.69
3,000.00 KEIKYU CORP SEC ID: FJ6487303	9.757343	24,562.66	29,272.03	0.06%	4,881.27	-171.90
3,000.00 KEIO CORP Y50 SEC ID: FJ6487360	7.828863	19,995.09	23,486.59	0.05%	3,916.52	-425.02
2,000.00 KIKKOMAN SHOYU CO Y50 SEC ID: FJ6490802	13.205619	23,529.90	26,411.24	0.05%	4,404.22	-1,522.88

BNY MELLON

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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
220.00 KEYENCE CORP NPV SEC ID: FJ6490992	263.346103	48,358.74	57,936.14	0.12%	9,661.16	-83.76
9,000.00 KINTETSU CORP Y50 SEC ID: FJ6492964	4.112388	27,884.53	37,011.49	0.07%	6,171.86	2,955.10
5,000.00 KIRIN HOLDINGSCO LTD Y50 SEC ID: FJ6493749	12.452107	74,156.45	62,260.54	0.12%	10,382.28	-22,278.19
13,000.00 KOBE STEEL SEC ID: FJ6496023	0.766284	27,820.65	9,961.69	0.02%	1,661.17	-19,520.13
4,800.00 KOMATSU Y50 SEC ID: FJ6496585	19.667944	100,882.59	94,406.13	0.19%	15,742.73	-22,219.19
1,100.00 KONAMI CO JPY50 SEC ID: FJ6496684	22.950191	21,350.45	25,245.21	0.05%	4,209.78	-315.02
2,500.00 KONICA MINOLTA HLDGS INC Y50 SEC ID: FJ6496700	7.394636	29,465.61	18,486.59	0.04%	3,082.74	-14,061.76
1,700.00 JTEKT CORP NPV SEC ID: FJ6497088	7.828863	20,760.61	13,309.07	0.03%	2,219.36	-9,670.90
6,000.00 KUBOTA CORPORATION Y50 SEC ID: FJ6497500	9.604087	55,258.01	57,624.52	0.11%	9,609.19	-7,242.68
2,000.00 KURARAY CO Y50 SEC ID: FJ6497666	11.532567	26,894.36	23,065.13	0.05%	3,846.23	-7,675.46
800.00 KURITA WATER INDUSTRIES NPV SEC ID: FJ6497963	21.404853	22,529.08	17,123.88	0.03%	2,855.50	-8,260.70

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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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
900.00 KYOCERA CORP Y50 SEC ID: FJ6499266	85.823754	89,977.92	77,241.38	0.15%	12,880.41	-25,616.95
2,000.00 KYOWA HAKKO KIRIN CO LTD SEC ID: FJ6499555	11.174968	21,017.20	22,349.94	0.04%	3,726.98	-2,394.24
1,900.00 KYUSHU ELECTRIC POWER CO INC Y500 SEC ID: FJ6499803	7.573435	40,863.24	14,389.53	0.03%	2,399.53	-28,873.24
3,700.00 TOKIO MARINE HOLDINGS INC NPV SEC ID: FJ6513124	23.933589	103,172.77	88,554.28	0.18%	14,766.90	-29,385.39
12.00 JAPAN RETAIL FUND JAPAN RETAIL FUND INV RETT SEC ID: FJ6513348	1,708.812250	19,887.19	20,505.75	0.04%	598.75	19.81
2,500.00 JFE HOLDINGS INC NPV SEC ID: FJ6543790	12.618135	100,880.46	31,545.34	0.06%	5,260.36	-74,595.48
600.00 MAKITA CORP Y50 SEC ID: FJ6555802	34.022988	20,378.38	20,413.79	0.04%	3,404.11	-3,368.70
6,500.00 SUMITOMO MITSUI GR NPV SEC ID: FJ6563020	30.957854	213,499.26	201,226.05	0.40%	33,555.52	-45,828.73
9,000.00 MARUBENI CORP Y50 SEC ID: FJ6569464	6.411239	56,535.65	57,701.15	0.11%	9,621.98	-8,456.48
9,800.00 PANASONIC CORP SEC ID: FJ6572708	6.794381	149,520.29	66,584.93	0.13%	11,103.39	-94,038.75
109,880.00 MIZUHO FINL GP NPV SEC ID: FJ6591013	1.609195	205,866.45	176,818.39	0.35%	24,823.08	-53,871.14

BNY MELLON

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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
1,400.00 CREDIT SAISON CO NPV SEC ID: FJ6591807	23.384419	21,181.17	32,738.19	0.07%	5,459.26	6,097.76
10,500.00 SOJITZ CORPORATION NPV SEC ID: FJ6594140	1.340996	20,346.44	14,080.46	0.03%	2,347.99	-8,613.97
6,000.00 MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	17.535121	97,995.12	105,210.73	0.21%	17,544.46	-10,328.85
7,400.00 MITSUBISHI CORP NPV SEC ID: FJ6596780	18.378033	189,376.60	135,997.44	0.27%	20,641.69	-74,020.85
4,000.00 MITSUBISHI GAS & CHEML CO Y50 SEC ID: FJ6596921	5.606641	24,360.37	22,426.56	0.04%	3,739.75	-5,673.56
10,000.00 MITSUBISHI ELECTRIC CORP Y50 SEC ID: FJ6597044	8.122605	91,564.33	81,226.05	0.16%	13,544.88	-23,883.16
16,000.00 MITSUBISHI HEAVY IND NPV SEC ID: FJ6597069	4.137931	67,289.14	66,206.90	0.13%	11,040.35	-12,122.59
7,000.00 MITSUBISHI MATERIAL CORP Y50 SEC ID: FJ6597085	2.796935	20,197.38	19,578.54	0.04%	3,264.82	-3,883.66
9,000.00 MITSUI & CO Y50 SEC ID: FJ6597309	13.959131	153,221.19	125,632.18	0.25%	20,949.84	-48,538.85
7,000.00 MITSUI CHEMICALS JPY50 SEC ID: FJ6597366	2.030651	21,538.91	14,214.56	0.03%	2,370.35	-9,694.70
900.00 MITSUMI ELECTRIC CO Y50 SEC ID: FJ6597408	5.747126	19,998.28	5,172.41	0.01%	862.53	-15,688.40

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

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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
5,000.00 MITSUI O.S.K. LINES JPY50 SEC ID: FJ6597580	2.503193	36,093.38	12,515.96	0.02%	2,087.10	-25,664.52
5,000.00 MITSUI FUDOSAN CO Y50 SEC ID: FJ6597606	18.556833	85,868.17	92,784.16	0.18%	15,472.25	-8,556.26
18,000.00 MITSUBISHI MOTOR CORP Y50 SEC ID: FJ6598448	0.932312	24,339.07	16,781.61	0.03%	2,798.43	-10,355.89
1,100.00 MURATA MANUFACTURING CO NPV SEC ID: FJ6610409	49.297573	61,954.98	54,227.33	0.11%	9,042.69	-16,770.34
1,300.00 SEIKO EPSON CORP NPV SEC ID: FJ6616505	6.411239	20,581.74	8,334.61	0.02%	1,389.84	-13,636.97
2,000.00 NGK INSULATORS Y50 SEC ID: FJ6619509	11.826309	40,267.01	23,652.62	0.05%	3,944.20	-20,558.59
1,000.00 N.G.K. SPARK PLUG CO NPV SEC ID: FJ6619608	10.791826	13,596.23	10,791.83	0.02%	1,799.60	-4,604.00
500.00 NINTENDO CO SEC ID: FJ6639556	111.877394	151,492.79	55,938.70	0.11%	8,431.05	-103,985.14
6,000.00 NISHI-NIPPON CITY BANK LTD NPV SEC ID: FJ6639721	2.132822	17,375.92	12,796.93	0.03%	2,133.96	-6,712.95
2,400.00 DENSO CORPORATION NPV SEC ID: FJ6640380	33.333333	71,164.64	80,000.00	0.16%	13,340.44	-4,505.08
2,000.00 TAIYO NIPPON SANSO CORP NPV SEC ID: FJ6640547	4.980843	19,100.75	9,961.69	0.02%	1,661.17	-10,800.23

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500.00 NIDEC CORP NPV SEC ID: FJ6640687	78.671775	52,968.90	39,335.89	0.08%	6,559.47	-20,192.48
1,000.00 NIPPON MEAT PACKERS Y50 SEC ID: FJ6640760	13.448276	12,882.89	13,448.28	0.03%	2,242.57	-1,677.18
1,500.00 NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	12.107280	19,611.80	18,160.92	0.04%	3,028.43	-4,479.31
2,500.00 NIPPON TEL & TEL CORP Y50000 SEC ID: FJ6641370	46.168582	105,272.35	115,421.46	0.23%	19,247.15	-9,098.04
6,000.00 NIPPON SHEET GLASS CO Y50 SEC ID: FJ6641446	0.702427	17,695.34	4,214.56	0.01%	702.80	-14,183.58
2,000.00 NSK LTD ORD SEC ID: FJ6641545	5.862069	15,906.64	11,724.14	0.02%	1,955.06	-6,137.56
1,000.00 NISSAN CHEMICAL INDUSTRIES Y50 SEC ID: FJ6641586	11.098340	14,192.47	11,098.34	0.02%	1,850.71	-4,944.84
500.00 NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	38.633461	16,662.57	19,316.73	0.04%	3,221.17	-567.01
1,200.00 NITTO DENKO CORP NPV SEC ID: FJ6641800	46.168582	48,912.48	55,402.30	0.11%	6,514.26	-24.44
4,000.00 NIPPON EXPRESS CO Y50 SEC ID: FJ6642121	3.920817	17,503.69	15,683.27	0.03%	2,615.27	-4,435.69
2,000.00 NIKON CORP NPV SEC ID: FJ6642329	27.484036	44,787.38	54,968.07	0.11%	4,544.47	5,636.22

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,500.00 YAMAHA CORP Y50 SEC ID: FJ6642386	10.038314	19,691.64	15,057.47	0.03%	2,510.92	-7,145.09
3,000.00 MINEBEA CO Y50 SEC ID: FJ6642402	3.473819	18,493.86	10,421.46	0.02%	1,737.84	-9,810.24
25,000.00 NIPPON STEEL & SUMITOMO METAL NPV SEC ID: FJ6642568	1.928480	99,017.23	48,212.00	0.10%	8,039.61	-58,844.84
1,000.00 NIPPON ELECTRIC GLASS Y50 SEC ID: FJ6642667	4.750958	14,171.17	4,750.96	0.01%	792.25	-10,212.46
12,300.00 NISSAN MOTOR CO Y50 SEC ID: FJ6642865	9.323116	106,469.08	114,674.33	0.23%	19,122.55	-10,917.30
18,300.00 NOMURA HOLDING NPV SEC ID: FJ6643103	3.295019	134,245.02	60,298.85	0.12%	10,055.15	-84,001.32
7,000.00 NIPPON YUSEN KK Y50 SEC ID: FJ6643962	2.017880	27,873.88	14,125.16	0.03%	2,355.45	-16,104.17
250.00 NITORI HOLDINGS CO LTD SEC ID: FJ6644804	100.127713	18,898.45	25,031.93	0.05%	4,174.21	1,959.27
200.00 ORIENTAL LAND CO JPY50 SEC ID: FJ6648896	134.865900	13,841.12	26,973.18	0.05%	4,497.92	8,634.14
4,000.00 NTN CORP Y50 SEC ID: FJ6651189	2.107280	18,099.93	8,429.12	0.02%	1,405.60	-11,076.41
3,000.00 ODAKYU ELECTRIC RAILWAY CO Y50 SEC ID: FJ6656105	10.613027	24,786.25	31,839.08	0.06%	5,309.34	1,743.49

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 OBAYASHI CORP Y50 SEC ID: FJ6656402	4.342273	17,674.04	17,369.09	0.03%	2,896.39	-3,201.34
4,000.00 OJI HOLDINGS CORP JPY50 SEC ID: FJ6657707	3.128991	17,674.04	12,515.96	0.02%	2,087.10	-7,245.18
1,000.00 OLYMPUS CORP Y50 SEC ID: FJ6658804	19.731801	32,473.40	19,731.80	0.04%	3,290.38	-16,031.98
1,000.00 OMRON CORP Y50 SEC ID: FJ6659422	19.514687	23,072.07	19,514.69	0.04%	3,254.19	-6,811.57
400.00 ONO PHARMACEUTICAL CO Y50 SEC ID: FJ6660107	62.068965	17,503.69	24,827.59	0.05%	4,140.14	3,183.76
9,000.00 TAIHEIYO CEMENT CORP Y50 SEC ID: FJ6660206	2.158365	20,268.47	19,425.29	0.04%	-27.32	-815.86
520.00 ORIX CORP Y50 SEC ID: FJ6661147	92.464878	45,952.51	48,081.74	0.10%	8,017.89	-5,888.66
9,000.00 OSAKA GAS CO Y50 SEC ID: FJ6661766	4.367816	31,909.10	39,310.34	0.08%	6,555.20	846.04
9,000.00 HOKUHOKU FINANCIAL GROUP INC NPV SEC ID: FJ6683596	1.507024	19,739.56	13,563.22	0.03%	2,261.74	-8,438.08
3,000.00 RICOH Y50 SEC ID: FJ6738226	7.867177	48,199.03	23,601.53	0.05%	3,935.68	-28,533.18
2,000.00 GS YUASA CORP NPV SEC ID: FJ6744257	3.780332	13,308.77	7,560.66	0.02%	1,260.78	-7,008.89

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,800.00 T&D HOLDINGS INC NPV SEC ID: FJ6744299	10.114942	33,090.92	28,321.84	0.06%	4,722.82	-9,491.90
400.00 ROHM CO Y50 SEC ID: FJ6747201	32.630907	29,769.06	13,052.36	0.03%	2,176.55	-18,893.25
200.00 SMC CORP NPV SEC ID: FJ6763968	156.960408	27,128.60	31,392.08	0.06%	5,234.79	-971.31
4,300.00 SOFTBANK CORPORATION NPV SEC ID: FJ6770625	40.740740	110,280.18	175,185.18	0.35%	24,770.10	40,134.90
400.00 SANKYO CO(OTC) NPV SEC ID: FJ6775434	46.168582	19,313.68	18,467.43	0.04%	3,079.54	-3,925.79
500.00 SANTEN PHARMACEUTICAL CO SEC ID: FJ6776606	43.422733	21,057.94	21,711.37	0.04%	663.95	-10.52
1,000.00 SECOM CO Y50 SEC ID: FJ6791597	50.510855	44,078.64	50,510.86	0.10%	8,422.96	-1,990.74
2,000.00 SEKISUI CHEMICAL Y50 SEC ID: FJ6793825	8.173691	13,670.77	16,347.38	0.03%	2,726.01	-49.40
2,000.00 SEKISUI HOUSE NPV SEC ID: FJ6793908	9.361430	19,888.62	18,722.86	0.04%	3,122.14	-4,287.90
4,000.00 SHARP CORP Y50 SEC ID: FJ6800604	2.528736	50,126.15	10,114.94	0.02%	1,686.72	-41,697.93
800.00 SHIKOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6804341	12.145594	22,222.44	9,716.48	0.02%	1,620.28	-14,126.24

Northern States Power Company

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 SHIMIZU CORPORATION Y50 SEC ID: FJ6804408	3.192848	16,694.52	12,771.39	0.03%	2,129.70	-6,052.83
2,000.00 SHIN-ETSU CHEMICALS CO NPV SEC ID: FJ6804580	53.448276	117,755.99	106,896.55	0.21%	17,825.56	-28,685.00
1,000.00 SHIONOGI & CO JPY50 SEC ID: FJ6804689	14.406130	19,058.15	14,406.13	0.03%	2,402.30	-7,054.32
400.00 SHIMANO INC NPV SEC ID: FJ6804820	72.030651	17,801.81	28,812.26	0.06%	4,804.60	6,205.85
1,000.00 SHISEIDO Y50 SEC ID: FJ6805264	14.240102	21,677.32	14,240.10	0.03%	2,374.61	-9,811.83
3,000.00 SHIZUOKA BANK Y50 SEC ID: FJ6805322	10.383142	26,063.90	31,149.43	0.06%	5,194.33	-108.80
8,000.00 SHOWA DENKO KK Y50 SEC ID: FJ6805462	1.685824	18,057.33	13,486.59	0.03%	2,248.97	-6,819.71
4,900.00 SONY CORP NPV SEC ID: FJ6821501	11.251596	186,248.22	55,132.82	0.11%	9,193.69	-140,309.09
1,000.00 STANLEY ELECTRIC CO NPV SEC ID: FJ6841103	14.776501	19,239.15	14,776.50	0.03%	2,464.06	-6,926.71
7,000.00 SUMITOMO CHEMICAL Y50 SEC ID: FJ6858560	2.605364	34,283.38	18,237.55	0.04%	3,041.21	-19,087.04
3,700.00 SUMITOMO ELECTRIC IND NPV SEC ID: FJ6858701	11.238825	46,169.71	41,583.65	0.08%	6,934.30	-11,520.36

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
3,000.00 SUMITOMO HEAVY INDUSTRIES Y50 SEC ID: FJ6858735	3.435504	18,142.52	10,306.51	0.02%	1,718.66	-9,554.67
16,000.00 SUMITOMO METAL INDUSTRIES NPV SEC ID: FJ6858826	1.417625	48,550.38	22,681.99	0.05%	3,782.35	-29,650.74
2,000.00 SUMITOMO METAL MNG NPV SEC ID: FJ6858842	10.319285	30,386.58	20,638.57	0.04%	3,441.59	-13,189.60
2,000.00 SUMITOMO REALTY & DEV CO NPV SEC ID: FJ6858909	24.380587	42,810.47	48,761.17	0.10%	4,355.43	1,595.27
5,500.00 SUMITOMO CORP NPV SEC ID: FJ6858941	13.231162	64,297.32	72,771.39	0.14%	12,135.02	-3,660.95
2,000.00 SURUGA BANK LTD Y50 SEC ID: FJ6864329	11.507024	17,950.87	23,014.05	0.05%	3,837.71	1,225.47
1,700.00 SUZUKI MOTOR CO NPV SEC ID: FJ6865508	18.237548	37,865.04	31,003.83	0.06%	5,170.05	-12,031.26
500.00 SUZUKEN CO LTD Y50 SEC ID: FJ6865565	33.856960	17,514.34	16,928.48	0.03%	2,822.91	-3,408.77
900.00 THK CO Y50 SEC ID: FJ6869138	15.606641	19,643.74	14,045.98	0.03%	2,342.24	-7,940.00
500.00 TDK CORP SEC ID: FJ6869302	38.109834	33,538.10	19,054.92	0.04%	3,177.51	-17,660.69
9,000.00 TAISEI CORP Y50 SEC ID: FJ6870102	2.720306	19,835.39	24,482.76	0.05%	4,082.62	564.75

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 TAKASHIMAYA CO SEC ID: FJ6870409	7.139208	16,843.58	14,278.42	0.03%	2,381.00	-4,946.16
3,700.00 TAKEDA PHARMACEUTICAL CO LTD NPV SEC ID: FJ6870441	46.871009	163,484.91	173,422.73	0.35%	28,919.17	-18,981.35
800.00 ADVANTEST NPV SEC ID: FJ6870490	14.508301	20,135.63	11,606.64	0.02%	1,935.47	-10,464.46
1,000.00 MITSUBISHI TANABE PHARM CORP NPV SEC ID: FJ6870987	14.827586	14,181.83	14,827.59	0.03%	2,472.58	-1,826.82
5,000.00 TEIJIN Y50 SEC ID: FJ6880507	2.196679	16,875.51	10,983.40	0.02%	1,831.54	-7,723.65
800.00 TERUMO CORP Y50 SEC ID: FJ6885076	44.252873	43,439.82	35,402.30	0.07%	5,903.52	-13,941.04
3,000.00 TOBU RAILWAY CO Y50 SEC ID: FJ6895166	5.555556	16,545.46	16,666.67	0.03%	2,779.26	-2,658.05
1,200.00 TOHO CO Y500 SEC ID: FJ6895208	17.381865	19,177.40	20,858.24	0.04%	3,478.22	-1,797.38
5,000.00 TOHO GAS Y50 SEC ID: FJ6895224	6.526181	30,434.93	32,630.91	0.07%	997.87	1,198.11
2,100.00 TOHOKU ELEC PWR Y500 SEC ID: FJ6895265	6.985951	43,733.67	14,670.50	0.03%	2,446.39	-31,509.56
7,400.00 TOKYO ELECTRIC PWR CO NPV SEC ID: FJ6895406	1.673052	192,433.97	12,380.59	0.02%	1,843.94	-181,897.32

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

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Report ID: EWBC20
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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
11,000.00 TOKYO GAS CO NPV SEC ID: FJ6895448	5.517241	48,486.50	60,689.65	0.12%	10,120.32	2,082.83
800.00 TOKYO ELECTRON NPV SEC ID: FJ6895679	46.934866	54,257.19	37,547.89	0.07%	6,261.31	-22,970.61
5,000.00 TOKYU CORP NPV SEC ID: FJ6896545	4.916986	20,761.68	24,584.93	0.05%	4,099.67	-276.42
2,000.00 TOPPAN PRINTING Y50 SEC ID: FJ6897022	5.849298	17,823.11	11,698.60	0.02%	1,950.80	-8,075.31
6,000.00 TORAY INDUSTRIES INC Y50 SEC ID: FJ6897147	6.104725	35,071.27	36,628.35	0.07%	6,107.97	-4,550.89
20,000.00 TOSHIBA CORP NPV SEC ID: FJ6897212	3.192848	103,701.93	63,856.96	0.13%	10,648.49	-50,493.46
1,200.00 LIXIL GROUP CORPORATION SEC ID: FJ6900214	21.468710	24,581.82	25,762.45	0.05%	4,296.03	-3,115.40
1,100.00 TOYO SEIKAN KAISHA Y50 SEC ID: FJ6900263	10.766283	19,722.52	11,842.91	0.02%	1,974.87	-9,854.48
7,000.00 MAZDA MOTOR CORP NPV SEC ID: FJ6900305	1.200511	19,750.20	8,403.58	0.02%	1,401.35	-12,747.97
800.00 TOYOTA INDUSTRIES CORP Y50 SEC ID: FJ6900545	28.097062	22,724.98	22,477.65	0.04%	3,748.27	-3,995.60
700.00 TOYODA GOSEI Y50 SEC ID: FJ6900552	20.651341	19,385.01	14,455.94	0.03%	2,410.61	-7,339.68

BNY MELLON

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Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,200.00 TOYOTA TSUSHU CORP Y50 SEC ID: FJ6900586	20.408684	19,049.63	24,490.42	0.05%	4,083.91	1,356.88
14,200.00 TOYOTA MOTOR CORP NPV SEC ID: FJ6900644	39.527458	562,546.00	561,289.91	1.12%	89,598.35	-90,854.44
7,000.00 UBE INDUSTRIES Y50 SEC ID: FJ6910700	2.183908	18,259.63	15,287.36	0.03%	2,549.25	-5,521.52
600.00 UNICHARM CORP SEC ID: FJ6911484	58.173691	19,420.16	34,904.21	0.07%	5,820.45	9,663.60
800.00 WEST JAPAN RAILWAY CO JPY50000 SEC ID: FJ6957990	43.742018	27,639.65	34,993.61	0.07%	5,835.37	1,518.59
430.00 YAMADA DENKI CO NPV SEC ID: FJ6985025	48.148148	32,322.19	20,703.70	0.04%	3,452.45	-15,070.94
700.00 YAKULT HONSHA Y50 SEC ID: FJ6985116	42.911877	18,520.48	30,038.31	0.06%	5,009.04	6,508.79
1,300.00 YAMAHA MOTOR CO Y50 SEC ID: FJ6985264	8.659004	19,169.95	11,256.70	0.02%	1,877.11	-9,790.36
2,200.00 ASTELLAS PHARMA INC Y50 SEC ID: FJ6985389	48.786717	79,991.02	107,330.78	0.21%	17,897.98	9,441.78
1,000.00 YAMATO HOLDINGS CO LTD NPV SEC ID: FJ6985561	16.602810	14,096.64	16,602.81	0.03%	2,768.62	-262.45
2,000.00 YASKAWA ELECTRIC MFG Y50 SEC ID: FJ6986049	6.551724	18,589.69	13,103.45	0.03%	2,185.07	-7,671.31

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 BANK OF YOKOHAMA Y50 SEC ID: FJ6986445	4.636015	29,385.77	27,816.09	0.06%	4,638.47	-6,208.15
TOTAL JAPANESE YEN EQUITY (20.34%)		**11,643,469.86**	**10,212,164.24**	**20.34%**	**1,628,846.66**	**-3,060,152.28**
TOTAL JAPANESE YEN (20.34%)		**11,643,469.86**	**10,212,164.24**	**20.34%**	**1,628,846.66**	**-3,060,152.28**
NEW ZEALAND DOLLAR						
EQUITY						
2,608.00 CHORUS LTD SEC ID: ANB4P0G70	2.707458	4,652.19	7,061.05	0.01%	848.14	1,560.72
4,988.00 FLETCHER BUILDING NPV SEC ID: AN6341605	5.342610	29,421.68	26,648.94	0.05%	3,200.93	-5,973.67
13,044.00 TELECOM CORP OF NEW ZEALAND NPV SEC ID: AN6881436	1.976364	15,274.71	25,779.69	0.05%	3,096.50	7,408.48
TOTAL NEW ZEALAND DOLLAR EQUITY (0.12%)		**49,348.58**	**59,489.68**	**0.12%**	**7,145.57**	**2,995.53**
TOTAL NEW ZEALAND DOLLAR (0.12%)		**49,348.58**	**59,489.68**	**0.12%**	**7,145.57**	**2,995.53**
NORWEGIAN KRONE						
EQUITY						
10,500.00 RENEWABLE ENERGY CORP AS NOK1 SEC ID: SNB01VHW1	0.299353	29,885.47	3,143.20	0.01%	-8.05	-26,734.22
1,300.00 SEADRILL LTD USD2 SEC ID: SNB09RMQ9	41.139404	31,914.58	53,481.23	0.11%	1,487.77	20,078.88
1,350.00 AKER SOLUTIONS NOK1.66 (POST SUBDIVISION) SEC ID: SNB1VLVW2	18.264998	17,288.57	24,657.75	0.05%	685.94	6,683.24

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,600.00 ORKLA ASA NOK1.25 (POST SUBDIVISION) SEC ID: SNB1VQF41	7.392318	24,390.85	19,220.03	0.04%	661.91	-5,832.73
5,450.00 NORSK HYDRO ASA NOK3.6666 SEC ID: SNB11HK30	4.286577	30,877.34	23,361.85	0.05%	649.90	-8,165.39
1,350.00 KVAERNER ASA SEC ID: SNB5VFQ02	2.460078	2,490.12	3,321.10	0.01%	92.39	738.59
90.00 VERIPOS INC SEC ID: SNB8G45W1	2.261545	29.68	203.54	0.00%	7.86	166.00
6,609.00 RENEWABLE ENERGY NOK1 SUB RTS 03/09/12 SEC ID: SNB85J4Y7	0.040397	4,842.38	266.98	0.00%	-0.69	-4,574.71
6,100.00 DNB ASA SEC ID: SN4263307	11.497626	80,773.88	70,135.52	0.14%	361.24	-10,999.60
4,000.00 TELENOR ASA SEC ID: SN4732491	18.282262	65,018.01	73,129.05	0.15%	2,034.36	6,076.68
900.00 SUBSEA 7 SA SEC ID: SN5258249	22.995253	22,584.26	20,695.73	0.04%	-1,331.52	-557.01
5,400.00 STATOIL ASA NOK2.50 SEC ID: SN7133606	25.688390	126,517.70	138,717.31	0.28%	3,286.43	8,913.18
900.00 YARA INTL NOK1.70 SEC ID: SN7751258	48.959862	36,270.39	44,063.88	0.09%	1,225.79	6,567.70
TOTAL NORWEGIAN KRONE EQUITY (0.95%)		**472,883.23**	**474,397.17**	**0.95%**	**9,153.33**	**-7,639.39**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL NORWEGIAN KRONE (0.95%)		**472,883.23**	**474,397.17**	**0.95%**	**9,153.33**	**-7,639.39**
POUND STERLING						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	11,271.06	11,404.11	0.02%	133.05	0.00
EQUITY						
1,064.00 KAZAKHMYS ORD GBP0.20 SEC ID: EXB0HZPV1	9.418916	25,867.26	10,021.73	0.02%	379.20	-16,224.73
957.00 PETROFAC LTD ORD SHS 0.02 USD SEC ID: EXB0H2K56	23.857017	20,139.28	22,831.17	0.05%	-106.37	2,798.26
1,249.00 LONDON STOCK EXCHANGE GROUP ORD GBP0 SEC ID: EXB0SWJX9	15.780257	19,634.52	19,709.55	0.04%	466.56	-391.53
437.00 RANDGOLD RESOURCES ORD USD0.05 SEC ID: EXB01C3S0	100.383720	34,880.49	43,867.69	0.09%	1,659.87	7,327.33
5,070.00 G4S PLC ORD GBP0.25 SEC ID: EXB01FLG9	4.018526	20,709.59	20,373.92	0.04%	770.91	-1,106.58
5,977.00 SAINSBURY (J) ORD GBP0.2857142 (POST REC SEC ID: EXB019KW9	5.203435	30,255.56	31,100.93	0.06%	1,176.80	-331.43
1,785.00 ADMIRAL GROUP ORD GBP0.001 SEC ID: EXB02J636	18.837831	40,651.18	33,625.53	0.07%	685.43	-7,711.08
18,237.00 ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	35.007234	541,574.61	638,426.93	1.27%	22,996.87	73,855.45

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,405.00 ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	36.079370	376,857.77	483,643.97	0.96%	18,300.13	88,486.07
25,510.00 CENTRICA ORD GBP0.061728395 SEC ID: EXB033F22	5.189139	116,621.77	132,374.95	0.26%	5,008.80	10,744.38
5,131.00 COBHAM ORD GBP0.025 SEC ID: EXB07KD30	3.483252	20,935.09	17,872.56	0.04%	676.26	-3,738.79
1,816.00 BUNZL ORD GBP0.3214857 SEC ID: EXB0744B8	17.853054	20,651.71	32,421.15	0.06%	1,226.76	10,542.68
19,490.00 NATIONAL GRID PLC NEW ORD GBP0.11395 SEC ID: EXB08SNH0	10.856372	190,113.83	211,590.70	0.42%	6,420.39	15,056.48
1,759.00 INMARSAT ORD EUR0.000667 SEC ID: EXB09LSH9	9.093304	20,544.15	15,995.13	0.03%	605.22	-5,154.24
1,103.00 SEVERN TRENT ORD GBP0.9789 SEC ID: EXB1FH8J7	27.494339	20,476.29	30,326.26	0.06%	1,147.49	8,702.48
899.00 WHITBREAD ORD GBP0.76797385 SEC ID: EXB1KJJ48	33.831855	20,681.88	30,414.84	0.06%	1,150.84	8,582.12
4,940.00 THOMAS COOK GROUP PLC ORD EUR0.10 SEC ID: EXB1VYCH1	0.258107	20,634.06	1,275.05	0.00%	48.25	-19,407.26
1,282.00 INTERCONTINENTAL HOTELS GROUP ORD GBP0.13617 SEC ID: EXB1WQCS3	25.493018	20,587.94	32,682.05	0.07%	1,236.63	10,857.48

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,938.00 SMITHS GROUP PLC ORD GBP0.375 SEC ID: EXB1WY232	16.598258	34,129.84	32,167.42	0.06%	1,217.15	-3,179.57
6,546.00 ANGLO AMERICAN USD0.54(POST CONSOLIDATION) SEC ID: EXB1XZS89	27.796125	296,438.67	181,953.43	0.36%	6,884.75	-121,369.99
4,824.00 3I GROUP PLC ORD GBP0.738636 SEC ID: EXB1YW440	3.267236	21,750.77	15,761.15	0.03%	596.37	-6,585.99
4,350.00 TUI TRAVEL PLC ORD GBP0 SEC ID: EXB1Z7RQ0	3.362537	20,542.85	14,627.04	0.03%	553.46	-6,469.27
6,382.00 UNILEVER PLC ORD GBP0.031111 SEC ID: EXB10RZP7	35.960244	193,688.48	229,498.28	0.46%	8,683.76	27,126.04
247,646.00 VODAFONE GROUP ORD USD0.11428571 SEC ID: EXB16GWD5	2.882855	577,290.55	713,927.57	1.42%	27,013.60	109,623.42
11,120.00 STANDARD LIFE ORD GBP0.10 SEC ID: EXB16KPT9	4.213893	34,689.37	46,858.49	0.09%	1,773.05	10,396.07
2,447.00 INVESTEC ORD GBP0.0002 SEC ID: EXB17BBQ9	5.962666	20,287.80	14,590.65	0.03%	552.08	-6,249.23
3,857.00 INVENSYS ORD GBP0.10 SEC ID: EXB19DVX6	3.835865	20,502.60	14,794.94	0.03%	559.81	-6,267.47
4,869.00 HOME RETAIL GROUP ORD GBP0 SEC ID: EXB19NKB4	1.490666	20,472.20	7,258.06	0.01%	274.63	-13,488.77
5,103.00 EXPERIAN PLC ORD USD0.10 SEC ID: EXB19NLV9	15.947034	50,874.22	81,377.71	0.16%	3,079.17	27,424.32

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,030.00 REED ELSEVIER ORD GBP0.14 SEC ID: EXB2B0DG6	9.379207	48,740.86	56,556.62	0.11%	2,139.99	5,675.77
2,789.00 SHIRE PLC ORD GBP0.05 SEC ID: EXB2QKY08	30.432786	61,750.34	84,877.04	0.17%	3,211.57	19,915.13
1,572.00 FRESNILLO PLC SEC ID: EXB2QPKJ1	24.794144	20,969.12	38,976.39	0.08%	1,474.78	16,532.49
3,003.00 CAPITA PLC SEC ID: EXB23K0M2	11.467887	35,764.50	34,438.06	0.07%	1,303.07	-2,629.51
3,321.00 RECKITT BENCKISER GROUP PLC ORD GBP0.10 SEC ID: EXB24CGK6	56.545260	185,905.08	187,786.81	0.37%	6,587.30	-4,705.57
8,510.00 MAN GROUP ORD USD0.03428571 SEC ID: EXB28KQ15	1.132494	31,961.56	9,637.52	0.02%	364.66	-22,688.70
1,117.00 EURASIAN NATURAL RESOURCES CORP ORD USD0.20 SEC ID: EXB29BCK7	4.795229	21,027.97	5,356.27	0.01%	202.68	-15,874.38
6,234.00 WPP PLC ORD GBP0.10 SEC ID: EXB3DMTY8	12.945053	65,866.78	80,699.46	0.16%	3,053.51	11,779.17
1,411.00 WOLSELEY ORD GBP0.10 SEC ID: EXB3YWCQ8	40.375857	34,584.64	56,970.33	0.11%	2,155.65	20,230.04
3,389.00 UNITED UTILITIES GROUP PLC ORD GBP0.05 SEC ID: EXB39J2M5	11.261402	29,529.34	38,164.89	0.08%	1,444.08	7,191.47

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***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,670.00 GLENCORE INTL PLC ORD USD0.01 SEC ID: EXB4T3BW4	6.115942	39,788.43	34,677.40	0.07%	-334.51	-4,776.52
884.00 AGGREKO ORD GBP0.13708387 SEC ID: EXB4WQ2Z2	37.485060	23,091.40	33,136.79	0.07%	-154.39	10,199.78
6,055.00 MELROSE PLC SEC ID: EXB464F94	3.759624	20,943.91	22,764.53	0.05%	271.59	1,549.03
3,576.00 ESSAR ENERGY PLC SEC ID: EXB5SXPF8	1.593115	28,330.74	5,696.98	0.01%	-72.46	-22,561.30
4,025.00 SEGRO PLC SEC ID: EXB5ZN1N1	3.677030	19,669.96	14,800.05	0.03%	559.99	-5,429.90
2,617.00 CAPITAL & COUNTIES PROPERTIES PLC GBP0.25 SEC ID: EXB62G9D4	3.414953	4,040.03	8,936.93	0.02%	503.86	4,393.04
6,463.00 RESOLUTION LTD ORD NPV(NEW) SEC ID: EXB62W238	3.427659	31,500.32	22,152.96	0.04%	-515.06	-8,832.30
9,220.00 ROLLS-ROYCE HLDGS PLC ORD GBP0.20 SEC ID: EXB63H842	13.040354	86,567.78	120,232.06	0.24%	4,549.35	29,114.93
8,408.00 ROYAL BANK OF SCOT ORD GBP1 (POST CONS) SEC ID: EXB7T7729	3.594436	57,760.99	30,222.01	0.06%	1,143.54	-28,682.52
1,019.00 JOHNSON MATTHEY ORD GBP1.04761 (POST CONSOLIDATION) SEC ID: EXB70FPS5	38.136284	29,312.43	38,860.87	0.08%	1,470.42	8,078.02

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,698.00 CAIRN ENERGY PLC SEC ID: EXB74CDH5	4.558565	45,638.79	12,299.01	0.02%	465.38	-33,805.16
22,965.00 OLD MUTUAL PLC ORD GBP0.114285714(POST CON SEC ID: EXB77J081	2.643014	49,850.72	60,696.83	0.12%	2,296.65	8,549.46
5,003.00 ABERDEEN ASSET MANAGEMENT PLC SEC ID: EX0003122	4.426731	20,424.76	22,146.94	0.04%	524.27	1,197.91
1,675.00 AMEC ORD 50P SEC ID: EX0028269	17.614802	20,927.33	29,504.79	0.06%	1,116.39	7,461.07
1,961.00 ANTOFAGASTA ORD GBP0.05 SEC ID: EX0045610	17.583035	32,395.38	34,480.33	0.07%	1,304.66	780.29
10,975.00 BHP BILLITON PLC USD0.50 SEC ID: EX0056658	29.162106	388,060.40	320,054.11	0.64%	12,110.21	-80,116.50
6,384.00 ARM HOLDINGS ORD GBP0.0005 SEC ID: EX0059587	9.117129	46,610.83	58,203.75	0.12%	369.15	11,223.77
4,478.00 BALFOUR BEATTY ORD GBP0.50 SEC ID: EX0096167	4.453733	20,349.08	19,943.81	0.04%	754.63	-1,159.90
4,296.00 BRITISH LAND ORD GBP0.25 SEC ID: EX0136708	8.569148	32,163.90	36,813.06	0.07%	1,392.93	3,256.23
5,666.00 BRITISH SKY BRDCSTG ORD 50P SEC ID: EX0141195	12.087344	53,330.00	68,486.89	0.14%	2,591.40	12,565.49
4,400.00 TULLOW OIL PLC ORD GBP0.10 SEC ID: EX0150089	21.649211	86,681.19	95,256.53	0.19%	3,604.31	4,971.03

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,758.00 AVIVA PLC GBP0.25 SEC ID: EX0216237	5.179609	81,543.53	71,261.07	0.14%	2,696.39	-12,978.85
658.00 CRODA INTL ORD 10P SEC ID: EX0233521	37.421526	23,015.27	24,623.36	0.05%	657.30	950.79
12,445.00 DIAGEO ORD 28 101/108P SEC ID: EX0237407	27.399038	214,760.41	340,981.02	0.68%	12,902.05	113,318.56
937.00 SCHRODERS (NEW) ORD GBP1 SEC ID: EX0240542	22.570454	20,605.71	21,148.51	0.04%	800.22	-257.42
17,605.00 BAE SYSTEMS ORD GBP0.025 SEC ID: EX0263494	5.058895	101,124.96	89,061.85	0.18%	3,369.92	-15,433.03
9,928.00 BRITISH AMERICAN TOBACCO ORD GBP0.25 SEC ID: EX0287584	52.439375	347,607.55	520,618.12	1.04%	19,699.14	153,311.43
3,535.00 FIRSTGROUP ORD5P SEC ID: EX0345218	3.891458	19,442.95	13,756.30	0.03%	520.51	-6,207.16
3,368.00 HAMMERSON ORD 25P REITS SEC ID: EX0406507	7.258760	20,444.58	24,447.50	0.05%	925.04	3,077.88
12,176.00 STANDARD CHARTERED ORD USD0.50 SEC ID: EX0408289	22.101890	330,554.02	269,112.62	0.54%	8,440.05	-69,881.45
4,482.00 REXAM ORD 64 2/7P SEC ID: EX0425044	6.731427	20,429.23	30,170.26	0.06%	1,141.58	8,599.45
5,055.00 IMPERIAL TOBACCO GROUP ORD 10P SEC ID: EX0454499	39.009876	155,668.10	197,194.92	0.39%	7,461.45	34,065.37

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,541.00 IMI ORD GBP0.25 SEC ID: EX0457963	13.659810	21,021.35	21,049.77	0.04%	561.91	-533.49
4,697.00 SABMILLER PLC SEC ID: EX0483548	44.148188	141,756.57	207,364.05	0.41%	7,846.25	57,761.23
9,224.00 COMPASS GROUP ORD GBP0.10 SEC ID: EX0533151	11.261402	75,336.92	103,875.17	0.21%	3,930.43	24,607.82
88,013.00 HSBC HLDGS ORD USD0.50 (UK) SEC ID: EX0540529	8.689863	901,808.99	764,820.89	1.52%	28,072.49	-165,060.59
29,150.00 LEGAL & GENERAL GROUP ORD 2.5P SEC ID: EX0560394	2.033088	39,755.78	59,264.52	0.12%	2,242.45	17,266.29
3,833.00 MEGGITT ORD5P SEC ID: EX0575806	6.277159	22,799.63	24,060.36	0.05%	428.69	832.04
10,543.00 MORRISON (W) SUPMKT ORD 10P SEC ID: EX0604317	4.447380	47,794.35	46,888.73	0.09%	1,774.18	-2,679.80
16,969.00 RSA INSURANCE GROUP PLC ORD 27.5P SEC ID: EX0661689	1.810719	33,586.78	30,726.09	0.06%	1,162.61	-4,023.30
1,772.00 ASSOCIATED BRITISH FOODS ORD 5 15/22P SEC ID: EX0673122	21.029754	26,740.94	37,264.72	0.07%	1,410.01	9,113.77
4,032.00 PEARSON ORD GBP0.25 SEC ID: EX0677602	18.980783	64,685.63	76,530.52	0.15%	2,895.76	8,949.13
2,617.00 CAPITAL SHOPPING CENTRES GRP PLC GBP0.50 SEC ID: EX0683436	5.365446	20,530.93	14,041.38	0.03%	531.29	-7,020.84

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
12,591.00 PRUDENTIAL PLC GBP0.05 SEC ID: EX0709959	12.500315	109,995.08	157,391.46	0.31%	5,955.37	41,441.01
6,821.00 RIO TINTO PLC SEC ID: EX0718877	43.449314	419,943.89	296,367.78	0.59%	11,213.97	-134,790.08
4,590.00 SSE PLC SEC ID: EX0790876	21.728628	77,798.85	99,734.40	0.20%	3,773.75	18,161.80
2,198.00 SERCO GROUP ORD 2P SEC ID: EX0797376	8.934469	20,385.14	19,637.96	0.04%	743.06	-1,490.24
94,012.00 BP PLC ORD USD.25 SEC ID: EX0798051	7.010183	905,833.04	659,041.30	1.31%	24,787.00	-271,578.74
6,531.00 SAGE GROUP ORD 1P SEC ID: EX0802168	4.704693	24,218.14	30,726.34	0.06%	1,162.63	5,345.57
189,644.00 LLOYDS BANKING GROUP PLC GBP0.1 SEC ID: EX0870611	0.529079	186,974.98	100,336.74	0.20%	3,796.55	-90,434.79
1,831.00 TATE & LYLE ORD 25P SEC ID: EX0875412	10.419576	20,089.93	19,078.24	0.04%	526.09	-1,537.78
16,760.00 BG GROUP PLC ORD GBP0.10 SEC ID: EX0876287	20.457948	300,425.96	342,875.21	0.68%	12,973.71	29,475.54
39,487.00 TESCO ORD 5P SEC ID: EX0884703	5.346386	266,074.18	211,112.74	0.42%	7,988.08	-62,949.52
4,405.00 SMITH & NEPHEW ORD USD0.20 SEC ID: EX0922321	10.594295	44,135.19	46,667.87	0.09%	1,765.82	766.86

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
25,805.00 GLAXOSMITHKLINE ORD GBP0.25 SEC ID: EX0925282	22.633988	498,444.66	584,070.05	1.16%	22,100.04	63,525.35
1,019.00 WEIR GROUP ORD 12.5P SEC ID: EX0946585	25.937756	28,648.76	26,430.57	0.05%	640.65	-2,858.84
1,787.00 BABCOCK INTL GROUP ORD GBP0.60 SEC ID: EX0969702	14.882840	23,418.62	26,595.63	0.05%	-72.83	3,249.84
7,210.00 ASTRAZENECA ORD USD0.25 SEC ID: EX0989528	46.641898	326,397.27	336,288.08	0.67%	12,724.46	-2,833.65
7,196.00 GKN ORD GBP0.01 SEC ID: EX3064659	3.391127	19,812.66	24,402.55	0.05%	224.31	4,365.58
38,550.00 BT GROUP ORD GBP0.05 SEC ID: EX3091355	3.456250	73,930.64	133,238.42	0.27%	5,041.47	54,266.31
646.00 LONMIN ORD USD1 SEC ID: EX3119248	9.101246	20,698.90	5,879.40	0.01%	222.46	-15,041.96
831.00 CARNIVAL PLC ORD USD1.66 SEC ID: EX3121525	34.292477	34,696.54	28,497.05	0.06%	1,078.28	-7,277.77
7,856.00 MARKS & SPENCER GROUP ORD GBP0.25 SEC ID: EX3127480	5.683116	44,897.16	44,646.56	0.09%	1,689.33	-1,939.93
56,744.00 BARCLAYS ORD GBP0.25 SEC ID: EX3134866	2.910651	316,043.32	165,162.00	0.33%	6,249.40	-157,130.72
9,481.00 XSTRATA COM STK USD0.50 SEC ID: EX3141101	15.124269	189,398.93	143,393.19	0.29%	5,425.71	-51,431.45

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,582.00 INTERTEK GROUP PLC ORD GBP0.01 SEC ID: EX3163832	44.712053	53,999.85	70,734.47	0.14%	-2,331.31	19,065.93
1,841.00 BURBERRY GROUP ORD GBP0.0005 SEC ID: EX3174300	21.490376	20,511.64	39,563.78	0.08%	1,497.04	17,555.10
3,760.00 LAND SECS GP ORD GBP0.10 REITS SEC ID: EX3180943	12.563849	39,175.18	47,240.07	0.09%	1,787.46	6,277.43
981.00 NEXT GROUP ORD GBP0.10 SEC ID: EX3208983	56.783513	32,909.37	55,704.63	0.11%	2,107.75	20,687.51
11,741.00 KINGFISHER ORD GBP0.157142857 SEC ID: EX3319525	4.377493	39,134.34	51,396.15	0.10%	1,944.73	10,317.08
679.00 VEDANTA RESOURCES PLC SEC ID: EX3327700	13.778936	29,873.75	9,355.91	0.02%	354.02	-20,871.86
3,509.00 ICAP ORD GBP0.10 SEC ID: EX3387217	5.046188	20,362.17	17,707.07	0.04%	670.00	-3,325.10
TOTAL POUND STERLING EQUITY (23.16%)		**11,445,265.21**	**11,625,736.22**	**23.16%**	**416,436.19**	**-235,965.18**
TOTAL POUND STERLING (23.18%)		**11,456,536.27**	**11,637,140.33**	**23.18%**	**416,569.24**	**-235,965.18**
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	84.37	84.42	0.00%	0.05	0.00
EQUITY						
12,000.00 OVERSEA-CHINESE BKG CORP SGD0.5 (POST SUBDIVISION) SEC ID: FMB0F9V21	7.447491	76,244.04	89,369.89	0.18%	9,587.45	3,538.40

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,909.00 NOBLE GROUP HKD0.25 SEC ID: FMB01CLC8	0.962001	19,727.18	13,380.47	0.03%	1,435.43	-7,782.14
7,000.00 SINGAPORE PRESS HLDGS SGD0.20 SEC ID: FMB012892	3.182620	19,154.14	22,278.34	0.04%	2,389.98	734.22
39,000.00 SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION) SEC ID: FMB02PY26	2.717653	89,116.13	105,988.46	0.21%	11,370.27	5,502.06
10,000.00 OLAM INTERNATIONAL LIMITED ORD SGD0.1 SEC ID: FMB05Q3L3	1.539202	18,624.05	15,392.02	0.03%	1,651.24	-4,883.27
6,000.00 SEMBCORP INDUSTRIES SGD0.25 (POST REORGANIZATION) SEC ID: FMB08X160	4.529421	18,394.84	27,176.53	0.05%	2,915.46	5,866.23
6,600.00 KEPPEL CORP NPV SEC ID: FMB1VQ5C0	8.970659	40,571.81	59,206.35	0.12%	6,351.55	12,282.99
6,000.00 WILMAR INTERNATIONAL LTD SGD0.5 SEC ID: FMB17KC65	2.509219	29,569.28	15,055.32	0.03%	1,615.11	-16,129.07
5,000.00 FRASER & NEAVE SGD0.2 SEC ID: FMB17NLV4	6.581690	17,836.12	32,908.45	0.07%	3,530.36	11,541.97
12,000.00 CAPITAMALLS ASIA LTD SEC ID: FMB442NY9	1.326760	19,770.16	15,921.12	0.03%	1,707.99	-5,557.03
1,200.00 K-GREEN TRUST SEC ID: FMB66J4M2	0.797659	780.57	957.19	0.00%	94.23	82.39

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10 SEC ID: FM6043216	2.733686	21,016.54	24,603.17	0.05%	2,639.38	947.25
9,000.00 DBS HLDGS SGD1 SEC ID: FM6175208	11.584095	93,865.27	104,256.85	0.21%	11,184.49	-792.91
3,000.00 CITY DEVELOPMENTS SGD0.50 SEC ID: FM6197921	9.235209	23,337.39	27,705.63	0.06%	2,972.20	1,396.04
7,000.00 SEMBCORP MARINE SGD0.10 SEC ID: FM6205138	4.008337	21,510.80	28,058.36	0.06%	3,010.04	3,537.52
1,000.00 JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	37.109187	22,406.17	37,109.19	0.07%	3,981.02	10,722.00
5,000.00 SINGAPORE EXCHANGE SGD0.01 SEC ID: FM6303867	5.643739	27,685.38	28,218.69	0.06%	3,027.25	-2,493.94
13,000.00 CAPITALAND SGD1 SEC ID: FM6309302	2.413019	37,620.60	31,369.25	0.06%	3,365.25	-9,616.60
44,000.00 GENTING SINGAPORE PLC USD0.10 CLOB SEC ID: FM6366799	1.094276	42,332.79	48,148.15	0.10%	2,402.17	3,413.19
16,000.00 CAPITAMALL TRUST SGD1 UNITS SEC ID: FM6420125	1.587302	20,607.34	25,396.83	0.05%	2,726.49	2,063.00
15,000.00 ASCENDAS REAL ESTATE INV TRUST NPV(REAL ESTATE INV TRUSTS) SEC ID: FM6563874	1.891935	20,783.40	28,379.03	0.06%	3,052.34	4,543.29
18,000.00 COMFORTDELGRO CORP SGD0.25 SEC ID: FM6603738	1.342793	20,113.99	24,170.27	0.05%	2,592.94	1,463.34

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,000.00 SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT) SEC ID: FM6811737	8.537759	56,316.87	42,688.79	0.09%	2,733.71	-16,361.79
6,000.00 UNITED OVERSEAS BANK SG$1 SEC ID: FM6916783	15.303832	84,495.93	91,822.99	0.18%	9,850.61	-2,523.55
TOTAL SINGAPORE DOLLAR EQUITY (1.87%)		**841,880.79**	**939,561.34**	**1.87%**	**96,186.96**	**1,493.59**
TOTAL SINGAPORE DOLLAR (1.87%)		**841,965.16**	**939,645.76**	**1.87%**	**96,187.01**	**1,493.59**
SWEDISH KRONA						
EQUITY						
423.00 ELEKTA SER B NPV SEC ID: SSB0M42T0	50.969169	19,675.57	21,559.96	0.04%	1,222.55	661.84
1,000.00 KINNEVIK INVESTMENT AB SEK0.1 SEC ID: SSB00GC17	20.221546	18,892.75	20,221.55	0.04%	1,561.22	-232.42
375.00 MILLICOM INTL CELL SDR EACH REP 1 USD1.50 SEC ID: SSB00L2M1	86.081264	34,090.61	32,280.47	0.06%	2,492.22	-4,302.36
1,500.00 TELE2 AB SER'B' SEK1.25 SEC ID: SSB085594	17.593802	25,682.99	26,390.70	0.05%	2,037.50	-1,329.79
1,100.00 ELECTROLUX AB SER 'B' NPV SEC ID: SSB1KKBX5	24.223570	28,167.45	26,645.93	0.05%	339.69	-1,861.21
3,200.00 ATLAS COPCO AB SER A NPV (POST SPLIT) SEC ID: SSB1QGR45	22.381129	49,388.85	71,619.61	0.14%	5,529.42	16,701.34

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,800.00 ATLAS COPCO AB SER'B'NPV (POST SPLIT) SEC ID: SSB1QGR78	19.813793	25,016.42	35,664.83	0.07%	2,753.52	7,894.89
5,400.00 VOLVO (AB) SER B NPV (POST SPLIT) SEC ID: SSB1QH836	12.678109	55,603.24	68,461.79	0.14%	5,285.63	7,572.92
1,800.00 SKF AB SER B NPV (POST SPLIT) SEC ID: SSB1Q3J35	20.810523	32,501.10	37,458.94	0.07%	2,892.04	2,065.80
1,500.00 SCANIA AB SER B NPV (POST SPLIT) SEC ID: SSB1RDYG6	17.216253	24,030.74	25,824.38	0.05%	1,993.79	-200.15
5,000.00 SANDVIK AB NPV (POST SPLIT) SEC ID: SSB1VQ251	13.380351	65,706.33	66,901.75	0.13%	5,165.18	-3,969.76
2,800.00 SVENSKA CELLULOSA AB-SCA SER B NPV (POST SPLIT) SEC ID: SSB1VVGZ9	17.880740	39,508.85	50,066.07	0.10%	3,865.38	6,691.84
3,000.00 BOLIDEN AB NPV (POST SPLIT) SEC ID: SSB1XCBX9	14.694223	52,918.99	44,082.67	0.09%	934.95	-9,771.27
1,000.00 HEXAGON AB SEC ID: SSB1XFTL9	20.085628	20,628.12	20,085.63	0.04%	692.64	-1,235.13
2,800.00 HUSQVARNA AB SER B NPV SEC ID: SSB12PJ24	4.794877	20,398.59	13,425.66	0.03%	1,036.54	-8,009.47
1,200.00 RATOS AB SER B NPV SEC ID: SSB130WD9	8.963023	20,245.22	10,755.63	0.02%	830.40	-10,319.99

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 SSAB AB NPV SEC ID: SSB17H0S0	7.558539	18,390.80	7,558.54	0.02%	583.56	-11,415.82
502.00 ETRION CORP SEC ID: SSB5TZGM3	0.333754	279.38	167.54	0.00%	1.79	-113.63
7,600.00 SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10 SEC ID: SS4813340	7.656702	49,380.49	58,190.93	0.12%	4,492.65	4,317.79
5,200.00 SWEDBANK AB SEK'A' NPV SEC ID: SS4846522	17.503190	68,785.74	91,016.59	0.18%	410.50	21,820.35
1,400.00 SWEDISH MATCH AB NPV SEC ID: SS5048565	41.560638	33,672.32	58,184.89	0.12%	4,492.19	20,020.38
16,200.00 NORDEA BANK AB EUR0.39632 SEC ID: SS5380034	9.249960	166,019.16	149,849.36	0.30%	11,569.20	-27,739.00
2,000.00 SECURITAS SER 'B' SEK1 SEC ID: SS5554042	7.454335	21,514.03	14,908.67	0.03%	1,151.03	-7,756.39
2,400.00 INVESTOR AB SEK 6.25 'B' SEC ID: SS5679591	20.719911	46,948.83	49,727.79	0.10%	3,839.26	-1,060.30
5,100.00 HENNES & MAURITZ AB SEC ID: SS5687438	36.184335	169,631.08	184,540.11	0.37%	14,247.53	661.50
1,600.00 ASSA ABLOY SER B NPV SEC ID: SS5698781	30.581502	31,611.54	48,930.40	0.10%	3,777.70	13,541.16
2,500.00 SVENSKA HANDELSBANKEN SER A NPV SEC ID: SS5703664	34.870463	74,420.70	87,176.16	0.17%	6,730.48	6,024.98

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
15,000.00 ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B SEC ID: SS5959373	9.363225	160,414.08	140,448.38	0.28%	10,843.39	-30,809.09
11,500.00 TELIASONERA AB NPV SEC ID: SS5978381	6.912174	83,779.93	79,490.01	0.16%	6,137.07	-10,426.99
1,800.00 SKANSKA AB B SER 'B' SEK3 SEC ID: SS7142093	15.404016	33,329.32	27,727.23	0.06%	2,140.70	-7,742.79
1,200.00 LUNDIN PETROLEUM A ORD SEC ID: SS7187627	22.577454	30,539.62	27,092.95	0.05%	530.72	-3,977.39
1,500.00 ALFA LAVAL AB ORD NPV SEC ID: SS7332686	17.125641	22,545.81	25,688.46	0.05%	1,983.29	1,159.36
800.00 GETINGE AB SER'B'NPV SEC ID: SS7698359	29.796199	19,207.86	23,836.96	0.05%	1,840.35	2,788.75
TOTAL SWEDISH KRONA EQUITY (3.28%)		**1,562,926.51**	**1,645,980.54**	**3.28%**	**113,404.08**	**-30,350.05**
TOTAL SWEDISH KRONA (3.28%)		**1,562,926.51**	**1,645,980.54**	**3.28%**	**113,404.08**	**-30,350.05**
SWISS FRANC						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	63.17	65.27	0.00%	2.10	0.00
EQUITY						
193.00 GEBERIT CHF0.10 (REGD) (POST SUBDIVISION) SEC ID: ESB1WGG94	211.316397	35,323.09	40,784.06	0.08%	3,671.87	1,789.10
1,647.00 GAM HOLDING LTD SEC ID: ESB1WHVV6	11.862272	20,525.98	19,537.16	0.04%	1,758.97	-2,747.79

BNY MELLON

PARA EAFE - MONTI - NSNF09227802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
507.00 ACTELION CHF0.5 (REGD)(POST SUBD) SEC ID: ESB1YD5Q3	47.365106	23,379.64	24,014.11	0.05%	2,162.04	-1,527.57
230.00 SCHINDLER HLDG AG PTG CERT CHF0.10 (POST-SUBD) SEC ID: ESB11TCY9	118.097838	20,772.67	27,162.50	0.05%	2,445.49	3,944.34
201.00 KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD) SEC ID: ESB142S69	114.108755	20,689.23	22,935.86	0.05%	2,064.96	181.67
17,693.00 UBS AG CHF0.1 (POST SUBDIVISION) SEC ID: ESB18YFJ1	11.211421	300,315.03	198,363.68	0.40%	17,859.08	-119,810.43
1,236.00 LOGITECH INTL SA CHF0.25(REGD) (POST SUBDIVISION) SEC ID: ESB18ZRK2	9.321856	20,601.44	11,521.81	0.02%	1,037.33	-10,116.96
2,595.00 COMPAGNIE FINANCIERE RICHEMONTAG CHF1 SEC ID: ESB3DCZF5	61.463363	103,172.35	159,497.43	0.32%	14,359.88	41,965.20
481.00 ARYZTA AG CHF0.02 (REGD) SEC ID: ESB39VJC3	49.286164	20,617.31	23,706.64	0.05%	2,174.31	915.02
1,027.00 JULIUS BAER GRUPPE AG SEC ID: ESB4R2R51	32.930926	38,112.77	33,820.06	0.07%	3,044.88	-7,337.59
1,515.00 TRANSOCEAN LTD SEC ID: ESB5W3ND7	48.498845	105,799.85	73,475.75	0.15%	936.62	-33,260.72
2,811.00 SWISS RE LTD SEC ID: ESB545MG7	62.828050	148,612.83	176,609.65	0.35%	4,356.91	23,639.91

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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Status: FINAL

***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
471.00 SYNGENTA AG CHF0.1 SEC ID: ES4356642	337.917279	131,982.85	159,159.04	0.32%	14,329.41	12,846.78
10.00 SIKA FINANZ AG CHF0.6 (BR) SEC ID: ES4808089	1,936.804536	21,131.92	19,368.05	0.04%	246.90	-2,010.77
28.00 SGS SA CHF1(REGD) SEC ID: ES4824771	2,021.834979	39,605.21	56,611.38	0.11%	5,096.84	11,909.33
116.00 SWISSCOM AG CHF1.00 SEC ID: ES5533975	402.477430	42,793.52	46,687.38	0.09%	4,203.35	-309.49
1.00 LINDT & SPRUENGLI AG CHF100 REGD SEC ID: ES5962307	36,258.660524	27,285.93	36,258.66	0.07%	3,264.44	5,708.29
39.00 GIVAUDAN AG CHF10 SEC ID: ES5980614	945.832459	34,626.85	36,887.47	0.07%	3,321.06	-1,060.44
733.00 ZURICH INSURANCE GROUP AG CHF0.1 SEC ID: ES5983816	240.919589	180,740.85	176,594.06	0.35%	15,899.12	-20,045.91
11,629.00 NOVARTIS AG CHF0.50 (REGD) SEC ID: ES7103066	59.048919	637,326.79	686,679.88	1.37%	44,196.65	5,156.44
10,973.00 ABB LTD CHF1.03 (REGD) SEC ID: ES7108891	17.436490	239,190.49	191,330.60	0.38%	17,243.62	-65,103.51
3,493.00 ROCHE HLDG AG GENUSSCHEINE NPV SEC ID: ES7110384	182.448037	570,856.99	637,290.99	1.27%	57,376.59	9,057.41
783.00 ADECCO SA CHF1 (REGD) SEC ID: ES7110723	45.454545	44,280.86	35,590.91	0.07%	2,932.31	-11,622.26

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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***PARA EAFE - MONTI* - NSNF09227802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,219.00 HOLCIM CHF2 (REGD) SEC ID: ES7110756	61.463363	92,852.73	74,923.84	0.15%	6,745.54	-24,674.43
16,452.00 NESTLE SA SEC ID: ES7123874	62.303170	849,230.74	1,025,011.76	2.04%	88,746.48	87,034.54
248.00 BALOISE HOLDING AG CHF0.1 SEC ID: ES7124591	73.745539	22,445.75	18,288.89	0.04%	1,646.59	-5,803.45
228.00 SONOVA HLDG CHF0.05 SEC ID: ES7156031	92.903632	28,545.57	21,182.03	0.04%	1,907.06	-9,270.60
142.00 STRAUMANN HOLDING AG SEC ID: ES7156833	119.147596	37,497.53	16,918.96	0.03%	-1,146.39	-19,432.18
5,596.00 CREDIT SUISSE GROUP AG CHF0.04 REGD SEC ID: ES7171584	19.357548	293,083.18	108,324.84	0.22%	9,752.71	-194,511.05
153.00 SWATCH GROUP CHF2.25 (BR) SEC ID: ES7184728	410.245644	49,424.33	62,767.58	0.13%	5,651.09	7,692.16
248.00 LONZA GROUP AG CHF1(REGISTERED SEC ID: ES7333374	46.409826	20,371.84	11,509.64	0.02%	1,036.24	-9,898.44
155.00 SWISS LIFE HOLDING AG CHF5.1 SEC ID: ES7437803	113.793827	20,381.60	17,638.04	0.04%	1,589.77	-4,333.33
TOTAL SWISS FRANC EQUITY (8.47%)		**4,241,577.72**	**4,250,452.71**	**8.47%**	**339,911.72**	**-331,036.73**
TOTAL SWISS FRANC (8.47%)		**4,241,640.89**	**4,250,517.98**	**8.47%**	**339,913.82**	**-331,036.73**

U.S. DOLLAR

BNY MELLON

***PARA EAFE - MONTI* - NSNF09227802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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						
2.12 BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97 SEC ID: 996087094	100.000000	2.12	2.12	0.00%	0.00	0.00
95,519.57 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	95,519.57	95,519.57	0.19%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.19%)		**95,521.69**	**95,521.69**	**0.19%**	**0.00**	**0.00**
EQUITY						
504.00 TRANSOCEAN LTD ZUG NAMEN-AKT SEC ID: H8817H100	49.030000	19,933.20	24,711.12	0.05%	0.00	4,777.92
506.00 JOHNSON & JOHNSON SEC ID: 478160104	67.430000	0.00	34,119.58	0.07%	0.00	34,119.58
4,810.00 TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	39.580000	256,271.36	190,379.80	0.38%	0.00	-65,891.56
TOTAL U.S. DOLLAR EQUITY (0.50%)		**276,204.56**	**249,210.50**	**0.50%**	**0.00**	**-26,994.06**
TOTAL U.S. DOLLAR (0.69%)		**371,726.25**	**344,732.19**	**0.69%**	**0.00**	**-26,994.06**
TOTAL BASE INVESTMENTS		**54,750,925.79**	**50,196,049.68**	**100.00%**	**2,015,131.94**	**-6,570,008.05**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***MONTICELLO TOWNS RE* - NSNF09228102**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
402,568.44 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	402,568.44	402,568.44	1.29%	0.00	0.00
REAL ESTATE						
1,184,115.00 FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND ¬ LP SEC ID: 99VVAGNA7	0.984270	1,171,257.00	1,165,488.87	3.72%	0.00	-5,768.13
3,750,000.00 JAMESTOWN PREMIER PROP FUND SEC ID: 99VVAK7H1	1.148807	3,750,000.00	4,308,026.25	13.76%	0.00	558,026.25
801,721.00 DIVCOWEST FUND III SEC ID: 99VVALSA1	0.832406	694,302.00	667,357.37	2.13%	0.00	-26,944.63
562,384.00 BROOKFIELD - FAIRFIELD MULTIFAMILY SEC ID: 99VVAPUD3	1.000000	562,384.00	562,384.00	1.80%	0.00	0.00
TOTAL U.S. DOLLAR REAL ESTATE (21.41%)		**6,177,943.00**	**6,703,256.49**	**21.41%**	**0.00**	**525,313.49**
PRIVATE EQUITY						
763.59 PRIME PROPERTY FUND LLC SEC ID: 99VVAE6C7	11,634.336362	7,824,402.93	8,883,828.00	28.37%	0.00	1,059,425.07
170,784.00 BRAZIL REAL ESTATE OPPORTUNITIES FUND II SEC ID: 99VVAKH72	0.493834	151,521.45	84,338.95	0.27%	0.00	-67,182.50
576,336.61 BROOKFIELD REAL ESTATE FUND SEC ID: 99VVALGN6	0.724656	405,184.66	417,645.78	1.33%	0.00	12,461.12

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***MONTICELLO TOWNS RE* - NSNF09228102**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,892,250.00 FIR TREE SPECIAL OPP FUND II LP SEC ID: 99VVALGP1	1.076706	1,820,580.87	2,037,396.93	6.51%	0.00	216,816.06
840,976.90 EXETER INDUSTRIAL VALUE FUND II, LP SEC ID: 99VVALLK6	0.962923	812,803.40	809,796.00	2.59%	0.00	-3,007.40
128.20 BLACKROCK GRANITE REAL ESTATE FD CLASSA&B SEC ID: 999F89862	68,925.247861	7,703,165.52	8,836,010.00	28.22%	0.00	1,132,844.48
1,698,552.93 TTG BRPTP FUND LP SEC ID: 999G39667	1.520083	1,693,403.55	2,581,941.43	8.25%	0.00	888,537.88
561,407.20 CITIC CAPITAL CHINA SEC ID: 999180086	0.988197	561,407.20	554,780.91	1.77%	0.00	-6,626.29
TOTAL U.S. DOLLAR PRIVATE EQUITY (77.31%)		**20,972,469.58**	**24,205,738.00**	**77.31%**	**0.00**	**3,233,268.42**
TOTAL U.S. DOLLAR (100.00%)		**27,552,981.02**	**31,311,562.93**	**100.00%**	**0.00**	**3,758,581.91**
TOTAL BASE INVESTMENTS		**27,552,981.02**	**31,311,562.93**	**100.00%**	**0.00**	**3,758,581.91**

BNY MELLON

***GRESHAM- MONTI* - NSNF09228402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
34,410,168.11 GRESHAM A+ FUND LLC SEC ID: 999267172	1.014548	35,988,766.11	34,910,767.24	100.00%	0.00	-1,077,998.87
TOTAL BASE INVESTMENTS		**35,988,766.11**	**34,910,767.24**	**100.00%**	**0.00**	**-1,077,998.87**

BNY MELLON

***WELLINGTON-PI MONTI* - NSNF09228702**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
2,490,616.65 WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	10.640000	24,271,758.65	26,500,161.17	100.00%	0.00	2,228,402.52
TOTAL BASE INVESTMENTS		**24,271,758.65**	**26,500,161.17**	**100.00%**	**0.00**	**2,228,402.52**

BNY MELLON

***STEPSTONE-MONTI* - NSNF09229002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
8,514,501.87 STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.002993	7,631,174.52	8,539,985.77	100.00%	0.00	908,811.25
TOTAL BASE INVESTMENTS		**7,631,174.52**	**8,539,985.77**	**100.00%**	**0.00**	**908,811.25**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

GRESHAM DJF CM-MONTI **- NSNF09229602**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
UNIT OF PARTICIPATION						
19,109,813.00 GRESHAM DJF COMMODITY - MONTICELLO SEC ID: 99VVAMAQ3	1.068441	19,109,813.00	20,417,707.71	100.00%	0.00	1,307,894.71
TOTAL BASE INVESTMENTS		**19,109,813.00**	**20,417,707.71**	**100.00%**	**0.00**	**1,307,894.71**

Attachment B.2

Xcel Energy

External Fund Analysis
Trustee Statements – Qualified Fund
All Jurisdictions

Prairie Island Unit 1

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
4,728,155.79 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	4,728,155.79	4,728,155.79	5.75%	0.00	0.00
FIXED INCOME SECURITIES						
500,000.00 ABBEY NATIONAL TREASURY SERVIC 4.000% 04/27/2016 DD 04/27/11 SEC ID: 002799AJ3	101.673000	500,172.99	508,365.00	0.62%	0.00	8,192.01
449,000.00 ALCOA INC 5.720% 02/23/2019 DD 02/23/07 SEC ID: 013817AP6	107.227000	462,686.42	481,449.23	0.59%	0.00	18,762.81
405,000.00 ALLY MASTER OWNER TRUST 4 A VAR RT 08/15/2017 DD 08/26/10 SEC ID: 02005AAN8	101.334000	407,560.72	410,402.70	0.50%	0.00	2,841.98
240,000.00 AMERICAN EXPRESS CREDIT AC 2 A VAR RT 06/15/2016 DD 11/17/11 SEC ID: 02582JGB0	100.100000	240,000.00	240,240.00	0.29%	0.00	240.00
105,000.00 AMERICAN TOWER CORP 5.900% 11/01/2021 DD 10/06/11 SEC ID: 029912BE1	116.420000	116,859.00	122,241.00	0.15%	0.00	5,382.00
70,000.00 AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12 SEC ID: 03027XAA8	108.199000	69,872.05	75,739.30	0.09%	0.00	5,867.25
140,000.00 ANHEUSER-BUSCH INBEV WORLDWIDE 2.500% 07/15/2022 DD 07/16/12 SEC ID: 03523TBP2	101.559000	139,332.87	142,182.60	0.17%	0.00	2,849.73

Northern States Power Company

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
95,000.00 ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12 SEC ID: 03523TBQ0	102.413000	94,139.41	97,292.35	0.12%	0.00	3,152.94
385,000.00 APPLIED MATERIALS INC 4.300% 06/15/2021 DD 06/08/11 SEC ID: 038222AF2	113.325000	413,468.49	436,301.25	0.53%	0.00	22,832.76
490,000.00 ARCELORMITTAL VAR RT 06/01/2019 DD 05/20/09 SEC ID: 03938LAM6	114.000000	591,852.57	558,600.00	0.68%	0.00	-33,252.57
430,000.00 ARLINGTON CNTY VA 5.000% 08/01/2022 DD 02/22/12 SEC ID: 041431JR9	129.605000	549,936.41	557,301.50	0.68%	0.00	7,365.09
395,000.00 BB&T CORP 5.250% 11/01/2019 DD 10/27/04 SEC ID: 054937AF4	114.855000	412,547.77	453,677.25	0.55%	0.00	41,129.48
230,000.00 BA CREDIT CARD TRUST A6 A6 VAR RT 09/15/2016 DD 04/12/07 SEC ID: 05522RAZ1	99.922000	229,621.58	229,820.60	0.28%	0.00	199.02
170,000.00 BB&T CORP 3.950% 03/22/2022 DD 03/22/12 SEC ID: 05531GAA9	107.929000	168,863.69	183,479.30	0.22%	0.00	14,615.61
43,032.17 BANC OF AMERICA MERRILL L 1 A3 4.877% 11/10/2042 DD 04/01/05 SEC ID: 05947UC89	99.930000	42,508.54	43,002.05	0.05%	0.00	493.51
175,989.94 BANC OF AMERICA MERRILL L 2 A3 VAR RT 03/11/2041 DD 11/01/03 SEC ID: 05947ULX4	100.928000	169,988.29	177,623.13	0.22%	0.00	7,634.84

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
685,000.00 BANC OF AMERICA MERRILL L 4 A4 5.634% 07/10/2046 DD 08/01/06 SEC ID: 05950WAF5	114.829000	704,490.35	786,578.65	0.96%	0.00	82,088.30
240,000.00 BANK OF AMERICA CORP 5.700% 01/24/2022 DD 01/24/12 SEC ID: 06051GEM7	113.086000	270,199.10	271,406.40	0.33%	0.00	1,207.30
120,000.00 BANK OF AMERICA CORP 3.875% 03/22/2017 DD 03/22/12 SEC ID: 06051GEQ8	105.361000	124,870.72	126,433.20	0.15%	0.00	1,562.48
110,000.00 BEAR STEARNS COMMERCIA PW10 A4 VAR RT 12/11/2040 DD 12/01/05 SEC ID: 07387BEB5	112.408000	108,976.63	123,648.80	0.15%	0.00	14,672.17
115,000.00 BEAR STEARNS COMMERCIA PW12 A4 VAR RT 09/11/2038 DD 06/01/06 SEC ID: 07387JAE6	115.005000	102,960.33	132,255.75	0.16%	0.00	29,295.42
125,000.00 BURLINGTN NORTH SANTA FE 3.050% 09/01/2022 DD 08/23/12 SEC ID: 12189LAL5	103.136000	124,476.11	128,920.00	0.16%	0.00	4,443.89
265,000.00 CF INDUSTRIES INC 6.875% 05/01/2018 DD 04/23/10 SEC ID: 12527GAA1	121.000000	310,765.26	320,650.00	0.39%	0.00	9,884.74
640,000.00 COMMERCIAL MORTGAGE PAS C6 A5A VAR RT 06/10/2044 DD 08/01/05 SEC ID: 126171AF4	111.233000	544,897.56	711,891.20	0.87%	0.00	166,993.64
755,000.00 CALIFORNIA ST 5.000% 04/01/2042 DD 04/24/12 SEC ID: 13063BWB4	109.982000	804,849.08	830,364.10	1.01%	0.00	25,515.02

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
980,000.00 CALIFORNIA ST DEPT WTR RES PWR 5.000% 05/01/2021 DD 08/31/11 SEC ID: 13066YSN0	126.367000	1,156,197.36	1,238,396.60	1.51%	0.00	82,199.24
1,155,000.00 CALIFORNIA ST STWD CMNTYS DEVA 5.000% 04/01/2042 DD 04/18/12 SEC ID: 1307955E3	108.973000	1,242,346.21	1,258,638.15	1.53%	0.00	16,291.94
360,000.00 CAPITAL ONE MULTI-ASSET A1 A1 VAR RT 12/15/2016 DD 02/26/04 SEC ID: 14041NBG5	100.223000	359,780.24	360,802.80	0.44%	0.00	1,022.56
255,000.00 CAPITAL ONE MULTI-ASSET A5 A5 VAR RT 01/15/2016 DD 04/04/06 SEC ID: 14041NCS8	99.971000	254,515.25	254,926.05	0.31%	0.00	410.80
180,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	107.082000	179,725.88	192,747.60	0.23%	0.00	13,021.72
270,000.00 CHUBB CORP/THE VAR RT 03/29/2067 DD 03/29/07 SEC ID: 171232AP6	105.875000	282,648.76	285,862.50	0.35%	0.00	3,213.74
38,211.78 CITICORP MORTGAGE SECURI 4 3A1 5.500% 08/25/2021 DD 08/01/06 SEC ID: 17310DAY6	103.061000	35,209.27	39,381.44	0.05%	0.00	4,172.17
135,000.00 COMCAST CORP 3.125% 07/15/2022 DD 07/02/12 SEC ID: 20030NBD2	104.430000	134,885.57	140,980.50	0.17%	0.00	6,094.93
680,000.00 CONNECTICUT ST 5.250% 06/01/2020 DD 04/27/05 SEC ID: 20772GKM9	126.236000	776,771.74	858,404.80	1.04%	0.00	81,633.06

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
310,000.00 CONNECTICUT ST 5.000% 11/01/2021 DD 11/14/11 SEC ID: 20772JDT6	126.022000	387,492.25	390,668.20	0.48%	0.00	3,175.95
58,081.93 CREDIT SUISSE MORTGAGE C1 AAB VAR RT 02/15/2039 DD 03/01/06 SEC ID: 225470F65	104.279000	57,837.93	60,567.26	0.07%	0.00	2,729.33
545,000.00 DIGITAL REALTY TRUST LP 5.250% 03/15/2021 DD 03/08/11 SEC ID: 25389JAJ5	110.382000	545,279.79	601,581.90	0.73%	0.00	56,302.11
160,000.00 DISCOVER CARD MASTER TRU A1 A1 VAR RT 08/15/2016 DD 03/08/11 SEC ID: 254683AP0	100.420000	160,618.82	160,672.00	0.20%	0.00	53.18
20,000.00 DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/2042 DD 05/17/12 SEC ID: 25470DAG4	110.174000	20,539.31	22,034.80	0.03%	0.00	1,495.49
175,000.00 DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09 SEC ID: 260543BX0	134.990000	211,851.66	236,232.50	0.29%	0.00	24,380.84
115,000.00 DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10 SEC ID: 260543CC5	110.068000	118,738.36	126,578.20	0.15%	0.00	7,839.84
110,000.00 DR PEPPER SNAPPLE GROUP INC 2.600% 01/15/2019 DD 11/15/11 SEC ID: 26138EAN9	103.129000	109,913.38	113,441.90	0.14%	0.00	3,528.52
95,000.00 EASTMAN CHEMICAL CO 2.400% 06/01/2017 DD 06/05/12 SEC ID: 277432AM2	103.699000	94,695.39	98,514.05	0.12%	0.00	3,818.66

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
275,000.00 EBAY INC 2.600% 07/15/2022 DD 07/24/12 SEC ID: 278642AE3	101.004000	277,142.05	277,761.00	0.34%	0.00	618.95
135,000.00 EBAY INC 4.000% 07/15/2042 DD 07/24/12 SEC ID: 278642AF0	98.845000	136,629.69	133,440.75	0.16%	0.00	-3,188.94
127,000.00 ENERGY TRANSFER PARTNERS LP 9.700% 03/15/2019 DD 12/23/08 SEC ID: 29273RAK5	129.171000	155,256.41	164,047.17	0.20%	0.00	8,790.76
615,000.00 ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08 SEC ID: 29379VAD5	111.985000	662,474.10	688,707.75	0.84%	0.00	26,233.65
690,000.00 EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09 SEC ID: 302154AU3	109.773000	690,316.07	757,433.70	0.92%	0.00	67,117.63
465,000.00 EXPRESS SCRIPTS HOLDING CO 3.125% 05/15/2016 DD 05/02/11 SEC ID: 302182AF7	106.310000	463,518.09	494,341.50	0.60%	0.00	30,823.41
570,000.00 FAIRFAX CNTY VA 5.000% 04/01/2023 DD 02/02/12 SEC ID: 3038207A6	130.631000	733,589.86	744,596.70	0.91%	0.00	11,006.84
625,716.48 FHLMC POOL #G1-3898 5.500% 07/01/2024 DD 08/01/10 SEC ID: 3128MCRT4	109.604000	668,769.87	685,810.29	0.83%	0.00	17,040.42
76,174.27 FHLMC POOL #G0-4765 6.000% 09/01/2038 DD 09/01/08 SEC ID: 3128M6TW8	109.911000	83,708.39	83,723.90	0.10%	0.00	15.51

BNY MELLON

DELAWARE - PI1 - NSNF09223202

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
156,908.06 FHLMC POOL #G0-6063 4.000% 10/01/2040 DD 10/01/10 SEC ID: 3128M8B86	109.504000	154,015.42	171,820.60	0.21%	0.00	17,805.18
128,598.41 FHLMC POOL #1H-1348 VAR RT 10/01/2036 DD 10/01/06 SEC ID: 3128NGEV3	107.645000	130,910.29	138,429.76	0.17%	0.00	7,519.47
51,661.76 FHLMC POOL #1G-1067 VAR RT 07/01/2036 DD 07/01/06 SEC ID: 3128QJFG6	107.463000	51,515.11	55,517.28	0.07%	0.00	4,002.17
60,019.20 FHLMC POOL #E0-1386 5.000% 06/01/2018 DD 06/01/03 SEC ID: 31294KRF4	107.699000	59,648.82	64,640.08	0.08%	0.00	4,991.26
763,226.06 FHLMC POOL #A9-7419 4.000% 03/01/2041 DD 02/01/11 SEC ID: 312946G42	109.707000	749,380.03	837,312.41	1.02%	0.00	87,932.38
794,834.88 FHLMC POOL #Q0-7488 3.500% 04/01/2042 DD 03/01/12 SEC ID: 3132GSUM9	105.867000	822,565.40	841,467.84	1.02%	0.00	18,902.44
802,905.50 FHLMC POOL #Q0-9997 3.500% 07/01/2042 DD 07/01/12 SEC ID: 3132GVNN8	106.133000	848,210.03	852,147.69	1.04%	0.00	3,937.66
293,569.42 FNMA POOL #0AL0095 6.000% 07/01/2038 DD 03/01/11 SEC ID: 3138EGC93	110.436000	321,282.28	324,206.32	0.39%	0.00	2,924.04
469,948.62 FNMA POOL #0AL0152 6.000% 06/01/2040 DD 04/01/11 SEC ID: 3138EGE26	110.436000	517,148.28	518,992.46	0.63%	0.00	1,844.18

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
65,653.70 FNMA POOL #0AL0316 6.000% 03/01/2039 DD 05/01/11 SEC ID: 3138EGK60	110.436000	72,097.91	72,505.32	0.09%	0.00	407.41
124,686.42 FNMA POOL #0AO0413 3.500% 06/01/2042 DD 05/01/12 SEC ID: 3138LQN75	106.080000	130,884.01	132,267.35	0.16%	0.00	1,383.34
2,721,771.08 FNMA POOL #0AO5472 3.500% 07/01/2042 DD 06/01/12 SEC ID: 3138LWCJ8	106.080000	2,880,659.18	2,887,254.76	3.51%	0.00	6,595.58
785,211.82 FNMA POOL #0AP4742 2.500% 08/01/2027 DD 08/01/12 SEC ID: 3138M8HU0	104.037000	813,062.30	816,910.82	0.99%	0.00	3,848.52
46,485.96 FNMA GTD REMIC P/T TR 04W9 2A1 6.500% 02/25/2044 DD 06/01/04 SEC ID: 31394ACL8	114.745000	48,258.31	53,340.31	0.06%	0.00	5,082.00
111,577.31 FNMA POOL #0725793 5.500% 09/01/2019 DD 08/01/04 SEC ID: 31402DKE9	109.541000	112,617.59	122,222.90	0.15%	0.00	9,605.31
25,473.07 FNMA POOL #0787153 6.000% 09/01/2034 DD 10/01/04 SEC ID: 31405EQE8	112.155000	26,105.16	28,569.32	0.03%	0.00	2,464.16
65,425.94 FNMA POOL #0826145 5.000% 07/01/2035 DD 06/01/05 SEC ID: 31407BZJ1	109.588000	64,573.42	71,698.98	0.09%	0.00	7,125.56
71,407.74 FNMA POOL #0834757 7.500% 05/01/2029 DD 07/01/05 SEC ID: 31407MME2	121.963000	74,762.68	87,091.02	0.11%	0.00	12,328.34

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DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
30,191.25 FNMA POOL #0840944 5.000% 09/01/2020 DD 09/01/05 SEC ID: 31407UHV2	108.947000	30,198.79	32,892.46	0.04%	0.00	2,693.67
85,885.95 FNMA POOL #0847965 VAR RT 11/01/2035 DD 11/01/05 SEC ID: 31408DCA0	107.022000	86,817.84	91,916.86	0.11%	0.00	5,099.02
11,244.59 FNMA POOL #0852044 6.500% 05/01/2036 DD 05/01/06 SEC ID: 31408HS97	113.922000	11,424.40	12,810.06	0.02%	0.00	1,385.66
105,596.04 FNMA POOL #0889354 VAR RT 03/01/2038 DD 03/01/08 SEC ID: 31410KBX1	106.514000	106,959.40	112,474.57	0.14%	0.00	5,515.17
3,497,536.70 FNMA POOL #0889493 6.000% 06/01/2038 DD 05/01/08 SEC ID: 31410KGA6	110.436000	3,855,822.79	3,862,539.63	4.70%	0.00	6,716.84
82,047.52 FNMA POOL #0918176 6.000% 05/01/2037 DD 04/01/07 SEC ID: 31411YCM3	110.436000	87,516.29	90,610.00	0.11%	0.00	3,093.71
53,326.37 FNMA POOL #0938251 6.500% 07/01/2037 DD 06/01/07 SEC ID: 31412XZQ0	114.286000	53,769.47	60,944.58	0.07%	0.00	7,175.11
25,817.76 FNMA POOL #0995442 6.000% 12/01/2038 DD 01/01/09 SEC ID: 31416BZF8	110.436000	28,351.48	28,512.10	0.03%	0.00	160.62
130,833.19 FNMA POOL #0AB0109 5.000% 02/01/2035 DD 05/01/09 SEC ID: 31416VDP6	110.119000	141,728.47	144,072.20	0.18%	0.00	2,343.73

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***DELAWARE - PI1* - NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
203,672.36 FNMA POOL #0AB4673 3.000% 03/01/2027 DD 02/01/12 SEC ID: 31417BFP7	106.129000	212,414.57	216,155.44	0.26%	0.00	3,740.87
317,583.49 FNMA POOL #0AB4998 3.000% 04/01/2027 DD 03/01/12 SEC ID: 31417BRU3	105.676000	332,599.71	335,609.53	0.41%	0.00	3,009.82
662,225.10 FNMA POOL #0AD0496 6.000% 10/01/2039 DD 12/01/09 SEC ID: 31418MRS3	110.436000	727,358.83	731,334.91	0.89%	0.00	3,976.08
958,349.38 FNMA POOL #0AE7762 4.000% 11/01/2025 DD 11/01/10 SEC ID: 31419JTU2	108.793000	996,928.88	1,042,617.04	1.27%	0.00	45,688.16
385,000.00 FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12 SEC ID: 345397WD1	100.369000	384,863.45	386,420.65	0.47%	0.00	1,557.20
250,000.00 FREEPORT-MCMORAN COPPER & GOLD 3.550% 03/01/2022 DD 02/13/12 SEC ID: 35671DAU9	99.346000	246,190.98	248,365.00	0.30%	0.00	2,174.02
230,000.00 GE CAPITAL CREDIT CARD MAS 2 A VAR RT 05/15/2019 DD 06/16/11 SEC ID: 36159JCK5	101.006000	231,217.39	232,313.80	0.28%	0.00	1,096.41
18,875.84 GNMA POOL #0370921 6.500% 11/15/2023 DD 11/01/93 SEC ID: 36204JAW6	115.162000	18,592.62	21,737.79	0.03%	0.00	3,145.17
41,453.48 GNMA POOL #0510972 6.500% 05/15/2029 DD 05/01/99 SEC ID: 36211ET57	117.350000	42,564.36	48,645.66	0.06%	0.00	6,081.30

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DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
26,528.01 GNMA POOL #0780129 7.000% 11/15/2024 DD 05/01/95 SEC ID: 36225AEA4	116.561000	26,137.46	30,921.31	0.04%	0.00	4,783.85
405,000.00 GS MORTGAGE SECURITIES GG2 A6 VAR RT 08/10/2038 DD 08/01/04 SEC ID: 36228CTH6	107.091000	343,286.42	433,718.55	0.53%	0.00	90,432.13
300,000.00 GS MORTGAGE SECURITIES GG4 A4A 4.751% 07/10/2039 DD 06/01/05 SEC ID: 36228CVU4	108.627000	272,429.58	325,881.00	0.40%	0.00	53,451.42
226,079.72 GS MORTGAGE SECURITIES GG6 A2 VAR RT 04/10/2038 DD 03/01/06 SEC ID: 36228CWU3	100.087000	226,841.73	226,276.41	0.28%	0.00	-565.32
90,000.00 GS MORTGAGE SECURITIES GG6 A4 VAR RT 04/10/2038 DD 03/01/06 SEC ID: 36228CWX7	112.848000	88,362.53	101,563.20	0.12%	0.00	13,200.67
190,000.00 GENERAL ELECTRIC CAPITAL CORP 6.000% 08/07/2019 DD 08/07/09 SEC ID: 36962G4D3	121.388000	201,949.87	230,637.20	0.28%	0.00	28,687.33
100,000.00 GENERAL ELECTRIC CAPITAL CORP 4.375% 09/16/2020 DD 09/16/10 SEC ID: 36962G4R2	111.010000	99,345.70	111,010.00	0.14%	0.00	11,664.30
195,000.00 GENERAL ELECTRIC CAPITAL CORP 4.650% 10/17/2021 DD 10/17/11 SEC ID: 36962G5J9	114.166000	194,612.29	222,623.70	0.27%	0.00	28,011.41
360,000.00 GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11 SEC ID: 369622SM8	115.073000	358,887.33	414,262.80	0.50%	0.00	55,375.47

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DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
205,000.00 GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	136.639000	266,086.38	280,109.95	0.34%	0.00	14,023.57
720,000.00 GEORGIA ST 5.000% 09/01/2021 DD 07/14/11 SEC ID: 373384VT0	128.229000	874,480.41	923,248.80	1.12%	0.00	48,768.39
100,000.00 GLAXOSMITHKLINE CAPITAL PLC 1.500% 05/08/2017 DD 05/09/12 SEC ID: 377373AC9	102.018000	99,662.83	102,018.00	0.12%	0.00	2,355.17
150,000.00 GLAXOSMITHKLINE CAPITAL PLC 2.850% 05/08/2022 DD 05/09/12 SEC ID: 377373AD7	104.549000	149,007.92	156,823.50	0.19%	0.00	7,815.58
215,000.00 GUILFORD CNTY NC 5.000% 03/01/2022 DD 03/14/12 SEC ID: 401784ZF3	128.806000	272,224.46	276,932.90	0.34%	0.00	4,708.44
135,000.00 HAWAII ST 5.000% 12/01/2021 DD 12/07/11 SEC ID: 419791F37	126.442000	168,766.17	170,696.70	0.21%	0.00	1,930.53
715,000.00 HENRICO CNTY VA 5.000% 07/15/2020 DD 05/27/10 SEC ID: 426056YD3	126.736000	824,633.53	906,162.40	1.10%	0.00	81,528.87
370,000.00 HEWLETT-PACKARD CO 4.300% 06/01/2021 DD 05/31/11 SEC ID: 428236BM4	100.414000	388,262.16	371,531.80	0.45%	0.00	-16,730.36
65,000.00 HEWLETT-PACKARD CO 4.650% 12/09/2021 DD 12/09/11 SEC ID: 428236BV4	102.398000	64,820.78	66,558.70	0.08%	0.00	1,737.92

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DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
955,000.00 HUDSON NY YARDS INFRASTRUCTURE 5.250% 02/15/2047 DD 10/26/11 SEC ID: 44420PDH4	112.556000	955,000.00	1,074,909.80	1.31%	0.00	119,909.80
250,000.00 INTERNATIONAL PAPER CO 9.375% 05/15/2019 DD 05/11/09 SEC ID: 460146CD3	135.540000	314,443.27	338,850.00	0.41%	0.00	24,406.73
110,000.00 INTERNATIONAL PAPER CO 4.750% 02/15/2022 DD 11/16/11 SEC ID: 460146CG6	112.498000	117,975.49	123,747.80	0.15%	0.00	5,772.31
452,000.00 JEFFERIES GROUP INC 6.250% 01/15/2036 DD 01/26/06 SEC ID: 472319AC6	98.542000	388,565.25	445,409.84	0.54%	0.00	56,844.59
163,000.00 JEFFERIES GROUP INC 6.450% 06/08/2027 DD 06/08/07 SEC ID: 472319AE2	101.750000	130,302.23	165,852.50	0.20%	0.00	35,550.27
625,000.00 KEYBANK NA/CLEVELAND OH 6.950% 02/01/2028 DD 02/03/98 SEC ID: 49306CAB7	119.961000	553,500.04	749,756.25	0.91%	0.00	196,256.21
45,000.00 KINDER MORGAN ENERGY PARTNERS 9.000% 02/01/2019 DD 12/19/08 SEC ID: 494550AZ9	131.892000	53,770.13	59,351.40	0.07%	0.00	5,581.27
55,000.00 KONINKLIJKE PHILIPS ELECTRONIC 3.750% 03/15/2022 DD 03/09/12 SEC ID: 500472AF2	108.312000	55,586.09	59,571.60	0.07%	0.00	3,985.51
205,000.00 MONDELEZ INTERNATIONAL INC 6.125% 08/23/2018 DD 05/22/08 SEC ID: 50075NAV6	123.677000	238,300.87	253,537.85	0.31%	0.00	15,236.98

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DELAWARE - PI1 - NSNF09223202

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
205,000.00 KROGER CO/THE 3.400% 04/15/2022 DD 04/16/12 SEC ID: 501044CQ2	103.144000	203,720.10	211,445.20	0.26%	0.00	7,725.10
95,000.00 LABORATORY CORP OF AMERICA HOL 2.200% 08/23/2017 DD 08/23/12 SEC ID: 50540RAK8	101.433000	94,804.27	96,361.35	0.12%	0.00	1,557.08
100,000.00 LABORATORY CORP OF AMERICA HOL 3.750% 08/23/2022 DD 08/23/12 SEC ID: 50540RAL6	103.783000	103,467.19	103,783.00	0.13%	0.00	315.81
469,000.00 LAZARD GROUP LLC 6.850% 06/15/2017 DD 06/21/07 SEC ID: 52107QAE5	112.797000	388,483.95	529,017.93	0.64%	0.00	140,533.98
315,000.00 LOWE'S COS INC 3.120% 04/15/2022 DD 04/23/12 SEC ID: 548661CW5	104.279000	315,787.57	328,478.85	0.40%	0.00	12,691.28
373,742.96 MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05 SEC ID: 59022HJH6	101.923000	371,329.15	380,930.04	0.46%	0.00	9,600.89
210,000.00 METLIFE INC 6.400% 12/15/2036 DD 12/21/06 SEC ID: 59156RAP3	106.340000	140,945.21	223,314.00	0.27%	0.00	82,368.79
35,000.00 METLIFE INC 6.817% 08/15/2018 DD 08/15/08 SEC ID: 59156RAR9	125.038000	39,515.92	43,763.30	0.05%	0.00	4,247.38
135,000.00 METLIFE INC 4.750% 02/08/2021 DD 08/06/10 SEC ID: 59156RAX6	115.659000	134,971.82	156,139.65	0.19%	0.00	21,167.83

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DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
390,000.00 MINNESOTA ST 5.000% 10/01/2021 DD 10/12/11 SEC ID: 604129YJ9	127.714000	476,000.17	498,084.60	0.61%	0.00	22,084.43
380,000.00 MINNESOTA ST 5.000% 10/01/2023 DD 10/12/11 SEC ID: 604129YL4	125.436000	474,396.70	476,656.80	0.58%	0.00	2,260.10
430,000.00 MISSOURI ST HIGHWAYS & TRANSIT 5.000% 02/01/2023 DD 11/10/10 SEC ID: 60636WQP3	130.203000	548,841.46	559,872.90	0.68%	0.00	11,031.44
135,000.00 MOLSON COORS BREWING CO 3.500% 05/01/2022 DD 05/03/12 SEC ID: 60871RAC4	105.952000	135,357.89	143,035.20	0.17%	0.00	7,677.31
165,000.00 MOLSON COORS BREWING CO 5.000% 05/01/2042 DD 05/03/12 SEC ID: 60871RAD2	113.729000	167,063.53	187,652.85	0.23%	0.00	20,589.32
400,000.00 MORGAN STANLEY CAPITAL T27 A4 VAR RT 06/11/2042 DD 07/01/07 SEC ID: 61754JAF5	117.486000	343,363.07	469,944.00	0.57%	0.00	126,580.93
600,000.00 NATIONAL CITY BANK/CLEVELAND O VAR RT 06/07/2017 DD 06/07/07 SEC ID: 63534PAH0	94.436000	536,051.82	566,616.00	0.69%	0.00	30,564.18
315,000.00 NATIONAL SEMICONDUCTOR CORP 6.600% 06/15/2017 DD 06/18/07 SEC ID: 637640AE3	124.795000	337,421.57	393,104.25	0.48%	0.00	55,682.68
385,000.00 NEW JERSEY ST ECON DEV AUTH RE 5.000% 06/15/2024 DD 04/18/12 SEC ID: 645918J46	113.615000	419,369.76	437,417.75	0.53%	0.00	18,047.99

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DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
475,000.00 NEW YORK ST LIBERTY DEV CORP L 5.000% 12/15/2041 DD 12/08/11 SEC ID: 649519BU8	111.383000	526,811.87	529,069.25	0.64%	0.00	2,257.38
260,000.00 NEW YORK N Y CITY MUN WTR FIN 5.500% 06/15/2040 DD 02/26/09 SEC ID: 64972FA97	117.461000	286,098.52	305,398.60	0.37%	0.00	19,300.08
1,180,000.00 NEW YORK N Y CITY MUN WTR FIN 5.375% 06/15/2043 DD 01/27/11 SEC ID: 64972FZ66	117.150000	1,204,141.76	1,382,370.00	1.68%	0.00	178,228.24
220,000.00 OCCIDENTAL PETROLEUM CORP 2.700% 02/15/2023 DD 06/22/12 SEC ID: 674599CE3	102.859000	220,654.13	226,289.80	0.28%	0.00	5,635.67
680,000.00 OHIO ST 5.000% 09/15/2021 DD 11/30/11 SEC ID: 677521QB5	125.313000	802,766.46	852,128.40	1.04%	0.00	49,361.94
1,000,000.00 OREGON ST 5.892% 06/01/2027 DD 10/31/03 SEC ID: 68607LXQ5	127.206000	1,006,682.63	1,272,060.00	1.55%	0.00	265,377.37
625,000.00 PNC BANK NA 6.875% 04/01/2018 DD 03/25/08 SEC ID: 69349LAE8	124.223000	682,346.44	776,393.75	0.94%	0.00	94,047.31
215,000.00 PENNSYLVANIA ST 5.000% 11/15/2022 DD 10/27/11 SEC ID: 70914PQX3	125.288000	266,995.31	269,369.20	0.33%	0.00	2,373.89
580,000.00 PENNSYLVANIA ST 5.000% 07/01/2022 DD 10/27/11 SEC ID: 70914PRT1	127.015000	702,823.84	736,687.00	0.90%	0.00	33,863.16

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
670,000.00 PETROBRAS INTERNATIONAL FINANC 5.875% 03/01/2018 DD 11/01/07 SEC ID: 71645WAM3	113.168000	678,666.09	758,225.60	0.92%	0.00	79,559.51
230,000.00 PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09 SEC ID: 72650RAU6	133.995000	282,013.66	308,188.50	0.37%	0.00	26,174.84
470,000.00 PRIDE INTERNATIONAL INC 6.875% 08/15/2020 DD 08/06/10 SEC ID: 74153QAH5	126.295000	563,005.81	593,586.50	0.72%	0.00	30,580.69
490,000.00 PRIVATE COLLEGES & UNIVS AUTHG 5.000% 09/01/2041 DD 08/23/11 SEC ID: 74265LYF9	114.738000	524,023.00	562,216.20	0.68%	0.00	38,193.20
650,000.00 PRUDENTIAL FINANCIAL INC 4.500% 11/15/2020 DD 11/18/10 SEC ID: 74432QBP9	109.133000	639,694.65	709,364.50	0.86%	0.00	69,669.85
165,000.00 PUERTO RICO CMWLTH 5.000% 07/01/2041 DD 04/03/12 SEC ID: 74514LB89	99.238000	165,117.98	163,742.70	0.20%	0.00	-1,375.28
385,000.00 PUERTO RICO ELEC PWR AUTH PWR 5.000% 07/01/2042 DD 05/01/12 SEC ID: 74526QA28	102.176000	384,110.60	393,377.60	0.48%	0.00	9,267.00
200,000.00 QUEST DIAGNOSTICS INC 4.700% 04/01/2021 DD 03/24/11 SEC ID: 74834LAS9	112.664000	200,224.01	225,328.00	0.27%	0.00	25,103.99
135,000.00 QWEST CORP 6.750% 12/01/2021 DD 10/04/11 SEC ID: 74913GAX3	117.986000	131,187.13	159,281.10	0.19%	0.00	28,093.97

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
270,000.00 REGENCY CENTERS LP 5.875% 06/15/2017 DD 06/05/07 SEC ID: 75884RAQ6	114.923000	267,414.11	310,292.10	0.38%	0.00	42,877.99
125,000.00 REGENCY CENTERS LP 4.800% 04/15/2021 DD 10/07/10 SEC ID: 75884RAS2	108.334000	124,851.16	135,417.50	0.16%	0.00	10,566.34
137,000.00 RELIANCE STEEL & ALUMINUM CO 6.850% 11/15/2036 DD 11/20/06 SEC ID: 759509AB8	111.770000	93,765.82	153,124.90	0.19%	0.00	59,359.08
55,000.00 REPUBLIC SERVICES INC 5.250% 11/15/2021 DD 05/15/10 SEC ID: 760761AD8	118.465000	61,460.31	65,155.75	0.08%	0.00	3,695.44
135,000.00 RIO TINTO FINANCE USA PLC 1.625% 08/21/2017 DD 08/21/12 SEC ID: 76720AAE6	100.042000	134,264.48	135,056.70	0.16%	0.00	792.22
50,000.00 SVB FINANCIAL GROUP 5.375% 09/15/2020 DD 09/20/10 SEC ID: 78486QAC5	109.992000	49,705.13	54,996.00	0.07%	0.00	5,290.87
1,195,000.00 SOUTH CAROLINA ST 5.000% 06/01/2020 DD 04/01/10 SEC ID: 83710D3Z9	126.501000	1,354,366.78	1,511,686.95	1.84%	0.00	157,320.17
155,000.00 STANLEY BLACK & DECKER INC 3.400% 12/01/2021 DD 11/22/11 SEC ID: 854502AC5	104.236000	154,852.51	161,565.80	0.20%	0.00	6,713.29
400,000.00 SUNTRUST BANKS INC 3.500% 01/20/2017 DD 11/01/11 SEC ID: 867914BE2	106.110000	399,580.49	424,440.00	0.52%	0.00	24,859.51

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
35,000.00 SYMANTEC CORP 4.200% 09/15/2020 DD 09/16/10 SEC ID: 871503AH1	104.065000	34,886.75	36,422.75	0.04%	0.00	1,536.00
500,000.00 TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09 SEC ID: 872456AA6	104.500000	506,953.50	522,500.00	0.64%	0.00	15,546.50
155,000.00 TECK RESOURCES LTD 4.750% 01/15/2022 DD 07/05/11 SEC ID: 878742AV7	107.484000	160,555.16	166,600.20	0.20%	0.00	6,045.04
425,000.00 TECK RESOURCES LTD 3.750% 02/01/2023 DD 08/08/12 SEC ID: 878742AY1	98.205000	417,585.25	417,371.25	0.51%	0.00	-214.00
75,000.00 TELEFONICA EMISIONES SAU 3.729% 04/27/2015 DD 04/26/10 SEC ID: 87938WAL7	97.250000	75,022.63	72,937.50	0.09%	0.00	-2,085.13
295,000.00 TELEFONICA EMISIONES SAU 5.462% 02/16/2021 DD 02/16/11 SEC ID: 87938WAP8	92.000000	278,900.32	271,400.00	0.33%	0.00	-7,500.32
200,000.00 TENNESSEE ST 5.000% 08/01/2022 DD 03/15/12 SEC ID: 880541SP3	129.079000	253,696.43	258,158.00	0.31%	0.00	4,461.57
90,000.00 THERMO FISHER SCIENTIFIC INC 1.850% 01/15/2018 DD 08/22/12 SEC ID: 883556BB7	101.609000	89,986.57	91,448.10	0.11%	0.00	1,461.53
130,000.00 THERMO FISHER SCIENTIFIC INC 3.150% 01/15/2023 DD 08/22/12 SEC ID: 883556BC5	102.657000	129,319.03	133,454.10	0.16%	0.00	4,135.07

BNY MELLON

DELAWARE - PI1 - NSNF09223202

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
415,000.00 TIME WARNER INC 4.750% 03/29/2021 DD 04/01/11 SEC ID: 887317AK1	114.657000	442,328.95	475,826.55	0.58%	0.00	33,497.60
65,000.00 TIME WARNER INC 3.400% 06/15/2022 DD 06/13/12 SEC ID: 887317AQ8	105.167000	64,908.78	68,358.55	0.08%	0.00	3,449.77
250,000.00 TIME WARNER CABLE INC 8.250% 04/01/2019 DD 03/26/09 SEC ID: 88732JAS7	133.473000	289,075.92	333,682.50	0.41%	0.00	44,606.58
255,000.00 TIME WARNER CABLE INC 4.000% 09/01/2021 DD 09/12/11 SEC ID: 88732JBA5	109.458000	259,188.63	279,117.90	0.34%	0.00	19,929.27
465,000.00 TRANSOCEAN INC 6.375% 12/15/2021 DD 12/05/11 SEC ID: 893830BB4	120.467000	469,775.43	560,171.55	0.68%	0.00	90,396.12
600,000.00 US BANCORP 4.125% 05/24/2021 DD 05/24/11 SEC ID: 91159HHA1	113.475000	646,430.55	680,850.00	0.83%	0.00	34,419.45
1,405,000.00 U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11 SEC ID: 912810QT8	109.594000	1,411,627.97	1,539,795.70	1.87%	0.00	128,167.73
1,775,000.00 U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12 SEC ID: 912810QU5	109.484000	1,900,741.97	1,943,341.00	2.36%	0.00	42,599.03
860,000.00 U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12 SEC ID: 912810QW1	106.797000	903,088.56	918,454.20	1.12%	0.00	15,365.64

BNY MELLON

DELAWARE - PI1 - NSNF09223202

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
285,000.00 U S TREASURY NOTE 1.625% 08/15/2022 DD 08/15/12 SEC ID: 912828TJ9	100.578000	279,691.47	286,647.30	0.35%	0.00	6,955.83
140,000.00 UNITED TECHNOLOGIES CORP 3.100% 06/01/2022 DD 06/01/12 SEC ID: 913017BV0	106.383000	139,894.54	148,936.20	0.18%	0.00	9,041.66
475,000.00 USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06 SEC ID: 91731KAA8	85.220000	350,457.27	404,795.00	0.49%	0.00	54,337.73
59,782.46 WAMU MORTGAGE PASS THR AR9 1A7 VAR RT 09/25/2033 DD 08/01/03 SEC ID: 92922FBW7	102.295000	59,925.64	61,154.47	0.07%	0.00	1,228.83
385,000.00 WACHOVIA BANK NA 5.600% 03/15/2016 DD 03/09/06 SEC ID: 92976GAE1	111.622000	409,807.46	429,744.70	0.52%	0.00	19,937.24
270,000.00 WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06 SEC ID: 929903CH3	115.140000	275,603.68	310,878.00	0.38%	0.00	35,274.32
145,000.00 WACHOVIA CORP VAR RT 10/15/2016 DD 10/23/06 SEC ID: 929903CJ9	95.800000	137,884.92	138,910.00	0.17%	0.00	1,025.08
695,000.00 WASHINGTON ST 5.000% 06/01/2041 DD 10/31/11 SEC ID: 93974CG87	113.883000	736,217.02	791,486.85	0.96%	0.00	55,269.83
385,000.00 WEATHERFORD INTERNATIONAL LTD/ 9.625% 03/01/2019 DD 01/08/09 SEC ID: 947075AF4	130.774000	443,974.47	503,479.90	0.61%	0.00	59,505.43

BNY MELLON

DELAWARE - PI1 - NSNF09223202

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
130,000.00 WELLPOINT INC 3.125% 05/15/2022 DD 05/07/12 SEC ID: 94973VAX5	99.607000	129,352.68	129,489.10	0.16%	0.00	136.42
85,000.00 WELLPOINT INC 4.625% 05/15/2042 DD 05/07/12 SEC ID: 94973VAY3	99.640000	84,393.27	84,694.00	0.10%	0.00	300.73
150,000.00 WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12 SEC ID: 94974BFC9	106.564000	149,686.43	159,846.00	0.19%	0.00	10,159.57
500,000.00 WEST VA ECONOMIC DEV AUTH EXCE 6.070% 07/01/2026 DD 01/28/04 SEC ID: 95648XAN5	121.764000	500,000.00	608,820.00	0.74%	0.00	108,820.00
135,000.00 WESTERN UNION CO/THE 3.650% 08/22/2018 DD 08/22/11 SEC ID: 959802AP4	110.734000	137,506.50	149,490.90	0.18%	0.00	11,984.40
550,000.00 WILLIAMS PARTNERS LP 4.000% 11/15/2021 DD 11/17/11 SEC ID: 96950FAH7	106.965000	550,842.85	588,307.50	0.72%	0.00	37,464.65
105,000.00 XEROX CORP 6.350% 05/15/2018 DD 04/28/08 SEC ID: 984121BW2	117.083000	120,859.84	122,937.15	0.15%	0.00	2,077.31
320,000.00 XEROX CORP 4.500% 05/15/2021 DD 05/18/11 SEC ID: 984121CD3	105.045000	323,518.37	336,144.00	0.41%	0.00	12,625.63
500,000.00 YALE UNIVERSITY 2.900% 10/15/2014 DD 11/10/09 SEC ID: 98458PAB1	105.185000	499,550.68	525,925.00	0.64%	0.00	26,374.32

BNY MELLON

DELAWARE - PI1 - **NSNF09223202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
355,000.00 ZIMMER HOLDINGS INC 3.375% 11/30/2021 DD 11/10/11 SEC ID: 98956PAC6	105.009000	354,408.90	372,781.95	0.45%	0.00	18,373.05
195,000.00 ZIONS BANCORPORATION 7.750% 09/23/2014 DD 09/23/09 SEC ID: 989701AX5	109.240000	210,283.77	213,018.00	0.26%	0.00	2,734.23
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (93.82%)		**72,273,052.49**	**77,136,296.77**	**93.82%**	**0.00**	**4,863,244.28**
PREFERRED SECURITIES						
340,000.00 PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08 SEC ID: 693475AJ4	102.691000	286,442.74	349,149.40	0.42%	0.00	62,706.66
TOTAL U.S. DOLLAR (100.00%)		**77,287,651.02**	**82,213,601.96**	**100.00%**	**0.00**	**4,925,950.94**
TOTAL BASE INVESTMENTS		**77,287,651.02**	**82,213,601.96**	**100.00%**	**0.00**	**4,925,950.94**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***CASH - PI 1* - NSNF09226302**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
833,604.95 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	833,604.95	833,604.95	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**833,604.95**	**833,604.95**	**100.00%**	**0.00**	**0.00**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	2,047.50	2,047.50	0.00%	0.00	0.00
28.20 BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97 SEC ID: 996087094	100.000000	28.20	28.20	0.00%	0.00	0.00
202,082.98 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	202,082.98	202,082.98	0.22%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.23%)		**204,158.68**	**204,158.68**	**0.23%**	**0.00**	**0.00**
PREFERRED SECURITIES						
10.00 ORCHARD SUPPLY HARDWARE PFD SER A SEC ID: 685691503	1.750000	6.82	17.50	0.00%	0.00	10.68
EQUITY						
401.00 AIRCASTLE LTD SHS SEC ID: G0129K104	11.420000	4,896.21	4,579.42	0.01%	0.00	-316.79
568.00 ALKERMES PLC SEC ID: G01767105	18.350000	9,372.00	10,422.80	0.01%	0.00	1,050.80
225.00 ALTERRA CAPITAL HOLDINGS LTD SEC ID: G0229R108	22.970000	4,891.50	5,168.25	0.01%	0.00	276.75
985.00 AMDOCS LTD COM SEC ID: G02602103	32.240000	29,981.22	31,756.40	0.04%	0.00	1,775.18
273.00 AMERICAN SAFETY INS HLDGS LTD COM SEC ID: G02995101	17.230000	5,146.05	4,703.79	0.01%	0.00	-442.26

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,951.00 AON CORP SEC ID: G0408V102	51.960000	95,618.51	101,373.96	0.11%	0.00	5,755.45
1,522.00 ARCH CAPITAL GROUP LTD SHS SEC ID: G0450A105	39.910000	38,215.98	60,743.02	0.07%	0.00	22,527.04
172.00 ARGO GROUP INTERNATIONAL HOLDINGS LTD COM SEC ID: G0464B107	29.560000	4,886.52	5,084.32	0.01%	0.00	197.80
286.00 ASPEN INSURANCE HOLDINGS LIMITED SHS SEC ID: G05384105	29.080000	7,107.10	8,316.88	0.01%	0.00	1,209.78
1,919.00 ASSURED GUARANTY LTD SHS SEC ID: G0585R106	13.200000	26,139.79	25,330.80	0.03%	0.00	-808.99
770.00 AXIS CAPITAL HLDGS LTD SHS SEC ID: G0692U109	34.070000	23,669.80	26,233.90	0.03%	0.00	2,564.10
448.00 ENERGY XXI BERMUDA LTD SEC ID: G10082140	32.890000	14,112.00	14,734.72	0.02%	0.00	622.72
3,727.00 ACCENTURE PLC SEC ID: G1151C101	61.600000	159,638.46	229,583.20	0.25%	0.00	69,944.74
936.00 BUNGE LIMITED COM SEC ID: G16962105	63.650000	58,060.08	59,576.40	0.07%	0.00	1,516.32
551.00 CONSOLIDATED WATER CO LTD SEC ID: G23773107	8.160000	5,052.67	4,496.16	0.00%	0.00	-556.51
702.00 COOPER INDUSTRIES PLC SEC ID: G24140108	73.150000	40,611.26	51,351.30	0.06%	0.00	10,740.04

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,256.00 COVIDIEN PLC SEC ID: G2554F113	56.050000	139,525.90	182,498.80	0.20%	0.00	42,972.90
323.00 DELPHI AUTOMOTIVE PLC SEC ID: G27823106	30.290000	8,565.96	9,783.67	0.01%	0.00	1,217.71
696.00 ENDURANCE SPECIALTY HLDGS LTD SHS SEC ID: G30397106	37.810000	25,598.88	26,315.76	0.03%	0.00	716.88
50.00 ENSTAR GROUP LIMITED SHS SEC ID: G3075P101	92.460000	5,024.00	4,623.00	0.01%	0.00	-401.00
268.00 EVEREST RE GROUP INC COM SEC ID: G3223R108	103.660000	24,972.24	27,780.88	0.03%	0.00	2,808.64
1,241.00 FRONTLINE LTD SHS SEC ID: G3682E127	3.130000	4,529.65	3,884.33	0.00%	0.00	-645.32
2,546.00 FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	8.485181	21,603.27	21,603.27	0.02%	0.00	0.00
306.00 GENPACT LTD SEC ID: G3922B107	18.250000	5,003.10	5,584.50	0.01%	0.00	581.40
234.00 GLOBAL INDEMNITY PLC SEC ID: G39319101	20.170000	5,023.98	4,719.78	0.01%	0.00	-304.20
194.00 GREENLIGHT CAPITAL RE LTD CL A SEC ID: G4095J109	24.280000	4,974.16	4,710.32	0.01%	0.00	-263.84
183.00 HELEN OF TROY LTD NEW SEC ID: G4388N106	31.440000	5,927.37	5,753.52	0.01%	0.00	-173.85

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,321.00 INGERSOLL-RAND PUBLIC LIMITED COMPANY SEC ID: G47791101	46.760000	79,795.26	108,529.96	0.12%	0.00	28,734.70
3,037.00 INVESCO LTD SEC ID: G491BT108	23.680000	75,767.65	71,916.16	0.08%	0.00	-3,851.49
160.00 JAZZ PHARMACEUTICALS PLC SEC ID: G50871105	45.510000	7,440.00	7,281.60	0.01%	0.00	-158.40
3,032.00 MARVELL TECHNOLOGY GROUP LTD SHS SEC ID: G5876H105	10.160000	58,302.46	30,805.12	0.03%	0.00	-27,497.34
371.00 MONTPELIER RE HOLDINGS LTD CDT SHS SEC ID: G62185106	21.560000	6,396.04	7,998.76	0.01%	0.00	1,602.72
1,687.00 NABORS INDUSTRIES LTD SHS SEC ID: G6359F103	14.770000	48,098.26	24,916.99	0.03%	0.00	-23,181.27
388.00 ONEBEACON INSURANCE GROUP LTD CL A SEC ID: G67742109	12.910000	4,904.32	5,009.08	0.01%	0.00	104.76
1,750.00 ORIENT EXPRESS HOTELS LTD CL A SHS SEC ID: G67743107	8.790000	14,284.86	15,382.50	0.02%	0.00	1,097.64
248.00 PARTNERRE HLDGS LTD BERMUDA COM SEC ID: G6852T105	73.400000	16,369.58	18,203.20	0.02%	0.00	1,833.62
152.00 PLATINUM UNDERWRITERS HLDGS LTD SHS SEC ID: G7127P100	39.740000	4,892.88	6,040.48	0.01%	0.00	1,147.60

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
71.00 RENAISSANCE RE HOLDINGS LTD SEC ID: G7496G103	77.250000	4,891.19	5,484.75	0.01%	0.00	593.56
1,155.00 ROWAN COS PLC SEC ID: G7665A101	35.180000	40,090.05	40,632.90	0.05%	0.00	542.85
522.00 SEAGATE TECHNOLOGY SEC ID: G7945M107	32.010000	7,673.40	16,709.22	0.02%	0.00	9,035.82
1,284.00 SHIP FINANCE INTL LTD SHS SEC ID: G81075106	16.140000	13,969.92	20,723.76	0.02%	0.00	6,753.84
880.00 SIGNET JEWELERS LIMITED SHS SEC ID: G81276100	45.860000	28,248.00	40,356.80	0.04%	0.00	12,108.80
1,351.00 UTI WORLDWIDE INC SHS SEC ID: G87210103	13.730000	20,886.46	18,549.23	0.02%	0.00	-2,337.23
459.00 VALIDUS HOLDINGS LTD COM SHS SEC ID: G9319H102	33.510000	13,774.59	15,381.09	0.02%	0.00	1,606.50
305.00 WARNER CHILCOTT PLC CLASS A SEC ID: G94368100	13.620000	5,099.60	4,154.10	0.00%	0.00	-945.50
217.00 GOLAR LNG LIMITED SHS SEC ID: G9456A100	39.120000	6,989.57	8,489.04	0.01%	0.00	1,499.47
12.00 WHITE MOUNTAINS INS GRP INC SEC ID: G9618E107	520.340000	4,836.12	6,244.08	0.01%	0.00	1,407.96
531.00 XYRATEX LTD COM SEC ID: G98268108	11.060000	5,219.73	5,872.86	0.01%	0.00	653.13

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,085.00 XL GROUP PLC SEC ID: G98290102	23.120000	44,029.87	48,205.20	0.05%	0.00	4,175.33
2,038.00 ACE LIMITED SHS SEC ID: H0023R105	73.730000	116,644.45	150,261.74	0.17%	0.00	33,617.29
609.00 ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG SEC ID: H01531104	78.530000	27,021.33	47,824.77	0.05%	0.00	20,803.44
938.00 WEATHERFORD INTERNATIONL LTD REG SEC ID: H27013103	11.760000	13,492.38	11,030.88	0.01%	0.00	-2,461.50
472.00 GARMIN LTD SEC ID: H2906T109	40.350000	14,820.80	19,045.20	0.02%	0.00	4,224.40
2,745.00 TYCO INTERNATIONAL LTD SHS SEC ID: H89128104	56.380000	107,472.80	154,763.10	0.17%	0.00	47,290.30
602.00 FLAGSTONE REINSURANCE HLDG SA SEC ID: L3466T104	8.540000	4,918.34	5,141.08	0.01%	0.00	222.74
264.00 MAJICJACK VOCALTEC LTD SEC ID: M6787E101	24.670000	5,179.68	6,512.88	0.01%	0.00	1,333.20
439.00 CNH GLOBAL NV SHS NEW SEC ID: N20935206	39.580000	10,931.19	17,375.62	0.02%	0.00	6,444.43
161.00 CORE LABORATORIES N V SEC ID: N22717107	122.190000	18,204.97	19,672.59	0.02%	0.00	1,467.62
1,863.00 LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	48.840000	70,230.44	90,988.92	0.10%	0.00	20,758.48

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
479.00 NIELSEN HOLDINGS N.V. SEC ID: N63218106	28.040000	14,360.42	13,431.16	0.01%	0.00	-929.26
150.00 VISTAPRINT NV SEC ID: N93540107	36.070000	5,083.50	5,410.50	0.01%	0.00	327.00
806.00 BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SEC ID: P16994132	21.060000	13,677.82	16,974.36	0.02%	0.00	3,296.54
192.00 COPA HOLDINGS S A CL A SEC ID: P31076105	77.630000	12,524.16	14,904.96	0.02%	0.00	2,380.80
922.00 ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	27.020000	24,361.82	24,912.44	0.03%	0.00	550.62
1,138.00 AVAGO TECHNOLOGIES LTD SEC ID: Y0486S104	36.570000	40,433.14	41,616.66	0.05%	0.00	1,183.52
1,773.00 BALTIC TRADING LTD SEC ID: Y0553W103	3.080000	9,057.55	5,460.84	0.01%	0.00	-3,596.71
1,000.00 SCORPIO TANKERS INC SEC ID: Y7542C106	5.320000	4,960.00	5,320.00	0.01%	0.00	360.00
159.00 TEEKAY CORPORATION COM SEC ID: Y8564W103	29.580000	4,824.06	4,703.22	0.01%	0.00	-120.84
1,797.00 ACCO BRANDS CORP SEC ID: 00081T108	6.590000	16,666.60	11,842.23	0.01%	0.00	-4,824.37
316.00 ABM INDUSTRIES INC SEC ID: 000957100	20.220000	7,223.76	6,389.52	0.01%	0.00	-834.24

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,963.00 AFLAC INC SEC ID: 001055102	46.180000	136,164.96	136,831.34	0.15%	0.00	666.38
589.00 AGCO CORP SEC ID: 001084102	42.090000	26,884.93	24,791.01	0.03%	0.00	-2,093.92
830.00 AGL RESOURCES INC SEC ID: 001204106	39.650000	32,721.92	32,909.50	0.04%	0.00	187.58
1,053.00 AH BELO CORP SEC ID: 001282102	4.800000	5,201.61	5,054.40	0.01%	0.00	-147.21
1,383.00 AES CORP/THE SEC ID: 00130H105	11.390000	18,172.62	15,752.37	0.02%	0.00	-2,420.25
3,163.00 AK STEEL HOLDING CORP SEC ID: 001547108	5.220000	17,586.28	16,510.86	0.02%	0.00	-1,075.42
299.00 AMAG PHARMACEUTICALS INC SEC ID: 00163U106	14.790000	5,142.80	4,422.21	0.00%	0.00	-720.59
323.00 AMC NETWORKS INC SEC ID: 00164V103	39.340000	12,212.79	12,706.82	0.01%	0.00	494.03
33,986.00 AT&T INC SEC ID: 00206R102	36.640000	1,090,838.80	1,245,247.04	1.38%	0.00	154,408.24
264.00 ATMI INC SEC ID: 00207R101	18.910000	5,047.68	4,992.24	0.01%	0.00	-55.44
477.00 AARON'S INC SEC ID: 002535300	29.870000	12,883.77	14,247.99	0.02%	0.00	1,364.22

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
8,973.00 ABBOTT LABORATORIES SEC ID: 002824100	65.540000	439,248.97	588,090.42	0.65%	0.00	148,841.45
139.00 ABERCROMBIE & FITCH CO SEC ID: 002896207	35.990000	7,016.72	5,002.61	0.01%	0.00	-2,014.11
1,520.00 ABRAXAS PETROLEUM CORP SEC ID: 003830106	2.030000	4,924.80	3,085.60	0.00%	0.00	-1,839.20
255.00 ACACIA RESEARCH - ACACIA TECHN SEC ID: 003881307	26.340000	8,634.30	6,716.70	0.01%	0.00	-1,917.60
244.00 ACADIA REALTY TRUST SEC ID: 004239109	24.900000	4,926.36	6,075.60	0.01%	0.00	1,149.24
1,368.00 ACCURIDE CORP SEC ID: 00439T206	5.020000	8,823.60	6,867.36	0.01%	0.00	-1,956.24
164.00 ACI WORLDWIDE INC SEC ID: 004498101	43.380000	5,180.76	7,114.32	0.01%	0.00	1,933.56
236.00 ACME PACKET INC SEC ID: 004764106	19.090000	4,901.72	4,505.24	0.00%	0.00	-396.48
1,429.00 ACTIVISION BLIZZARD INC SEC ID: 00507V109	11.760000	17,505.25	16,805.04	0.02%	0.00	-700.21
409.00 ACTUANT CORP SEC ID: 00508X203	28.120000	10,548.11	11,501.08	0.01%	0.00	952.97
258.00 ACUITY BRANDS INC SEC ID: 00508Y102	64.160000	14,107.44	16,553.28	0.02%	0.00	2,445.84

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,265.00 ACXIOM CORP SEC ID: 005125109	17.060000	16,031.23	21,580.90	0.02%	0.00	5,549.67
3,188.00 ADOBE SYSTEMS INC SEC ID: 00724F101	31.270000	121,444.62	99,688.76	0.11%	0.00	-21,755.86
343.00 ADTRAN INC SEC ID: 00738A106	20.290000	13,095.74	6,959.47	0.01%	0.00	-6,136.27
374.00 ADVANCE AUTO PARTS INC SEC ID: 00751Y106	71.120000	21,692.00	26,598.88	0.03%	0.00	4,906.88
714.00 AECOM TECHNOLOGY CORP SEC ID: 00766T100	19.390000	14,879.76	13,844.46	0.02%	0.00	-1,035.30
592.00 AEGION CORP SEC ID: 00770F104	19.520000	10,290.00	11,555.84	0.01%	0.00	1,265.84
727.00 AEROPOSTALE INC SEC ID: 007865108	13.930000	12,822.18	10,127.11	0.01%	0.00	-2,695.07
5,052.00 ADVANCED MICRO DEVICES INC SEC ID: 007903107	3.720000	31,905.40	18,793.44	0.02%	0.00	-13,111.96
2,259.00 AETNA INC SEC ID: 00817Y108	38.410000	88,610.40	86,768.19	0.10%	0.00	-1,842.21
312.00 AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	117.620000	29,908.32	36,697.44	0.04%	0.00	6,789.12
2,378.00 AGILENT TECHNOLOGIES INC SEC ID: 00846U101	37.160000	74,720.87	88,366.48	0.10%	0.00	13,645.61

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
108.00 AGILSYS INC SEC ID: 00847J105	8.290000	959.16	895.32	0.00%	0.00	-63.84
195.00 AIR LEASE CORP SEC ID: 00912X302	20.620000	4,655.27	4,020.90	0.00%	0.00	-634.37
71.00 AIR METHODS CORP SEC ID: 009128307	116.540000	5,201.46	8,274.34	0.01%	0.00	3,072.88
1,385.00 AIR PRODUCTS & CHEMICALS INC SEC ID: 009158106	82.580000	93,543.92	114,373.30	0.13%	0.00	20,829.38
770.00 AIR TRANSPORT SERVICES GROUP I SEC ID: 00922R105	4.650000	4,858.70	3,580.50	0.00%	0.00	-1,278.20
378.00 AIRGAS INC SEC ID: 009363102	83.070000	19,216.05	31,400.46	0.03%	0.00	12,184.41
1,403.00 AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	37.510000	47,058.67	52,626.53	0.06%	0.00	5,567.86
428.00 ALASKA AIR GROUP INC SEC ID: 011659109	33.550000	14,338.00	14,359.40	0.02%	0.00	21.40
197.00 ALBANY INTERNATIONAL CORP SEC ID: 012348108	21.120000	4,873.78	4,160.64	0.00%	0.00	-713.14
3,074.00 ALBANY MOLECULAR RESEARCH INC SEC ID: 012423109	3.330000	7,100.94	10,236.42	0.01%	0.00	3,135.48
363.00 ALBEMARLE CORP SEC ID: 012653101	54.730000	22,772.70	19,866.99	0.02%	0.00	-2,905.71

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,842.00 ALCOA INC SEC ID: 013817101	8.560000	18,626.31	15,767.52	0.02%	0.00	-2,858.79
571.00 ALEXANDER & BALDWIN INC SEC ID: 014491104	29.620000	8,493.22	16,913.02	0.02%	0.00	8,419.80
357.00 ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	73.900000	25,139.94	26,382.30	0.03%	0.00	1,242.36
1,094.00 ALEXION PHARMACEUTICALS INC SEC ID: 015351109	107.210000	47,591.00	117,287.74	0.13%	0.00	69,696.74
365.00 ALIGN TECHNOLOGY INC SEC ID: 016255101	33.950000	8,066.50	12,391.75	0.01%	0.00	4,325.25
98.00 ALLEGHANY CORP SEC ID: 017175100	337.150000	28,633.04	33,040.70	0.04%	0.00	4,407.66
107.00 ALLEGIANT TRAVEL CO SEC ID: 01748X102	66.240000	4,872.78	7,087.68	0.01%	0.00	2,214.90
2,034.00 ALLERGAN INC/UNITED STATES SEC ID: 018490102	86.130000	115,471.30	175,188.42	0.19%	0.00	59,717.12
347.00 ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	137.650000	24,546.78	47,764.55	0.05%	0.00	23,217.77
241.00 ALLIANT ENERGY CORP SEC ID: 018802108	44.080000	9,945.87	10,623.28	0.01%	0.00	677.41
201.00 ALLIANT TECHSYSTEMS INC SEC ID: 018804104	48.990000	11,258.01	9,846.99	0.01%	0.00	-1,411.02

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
531.00 ALLIED NEVADA GOLD CORP SEC ID: 019344100	32.580000	17,687.61	17,299.98	0.02%	0.00	-387.63
1,624.00 ALLSTATE CORP/THE SEC ID: 020002101	37.280000	70,650.83	60,542.72	0.07%	0.00	-10,108.11
354.00 ALMOST FAMILY INC SEC ID: 020409108	22.080000	5,200.26	7,816.32	0.01%	0.00	2,616.06
587.00 ALON USA ENERGY INC SEC ID: 020520102	13.680000	5,165.60	8,030.16	0.01%	0.00	2,864.56
1,769.00 ALTERA CORP SEC ID: 021441100	37.330000	43,688.22	66,036.77	0.07%	0.00	22,348.55
12,086.00 ALTRIA GROUP INC SEC ID: 02209S103	33.960000	214,773.95	410,440.56	0.46%	0.00	195,666.61
2,104.00 AMAZON.COM INC SEC ID: 023135106	248.270000	98,442.51	522,360.08	0.58%	0.00	423,917.57
1,085.00 AMBASSADORS GROUP INC SEC ID: 023177108	5.430000	4,915.05	5,891.55	0.01%	0.00	976.50
53.00 AMERCO INC SEC ID: 023586100	93.050000	5,074.22	4,931.65	0.01%	0.00	-142.57
651.00 AMEREN CORP SEC ID: 023608102	32.720000	18,761.82	21,300.72	0.02%	0.00	2,538.90
363.00 AMERESCO INC SEC ID: 02361E108	12.010000	5,092.89	4,359.63	0.00%	0.00	-733.26

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
227.00 AMERICAN ASSETS TRUST INC SEC ID: 024013104	27.260000	5,077.99	6,188.02	0.01%	0.00	1,110.03
1,028.00 AMERICAN AXLE & MANUFACTURING SEC ID: 024061103	11.170000	10,248.04	11,482.76	0.01%	0.00	1,234.72
405.00 AMERICAN CAMPUS COMMUNITIES IN SEC ID: 024835100	46.620000	14,021.10	18,881.10	0.02%	0.00	4,860.00
767.00 AMERICAN CAPITAL AGENCY CORP SEC ID: 02503X105	34.840000	22,043.58	26,722.28	0.03%	0.00	4,678.70
2,111.00 AMERICAN CAPITAL LTD SEC ID: 02503Y103	10.990000	19,315.65	23,199.89	0.03%	0.00	3,884.24
350.00 AMERICAN EAGLE OUTFITTERS INC SEC ID: 02553E106	22.240000	5,190.50	7,784.00	0.01%	0.00	2,593.50
2,731.00 AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	42.990000	100,537.67	117,405.69	0.13%	0.00	16,868.02
401.00 AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	11.560000	4,944.33	4,635.56	0.01%	0.00	-308.77
5,884.00 AMERICAN EXPRESS CO SEC ID: 025816109	58.300000	324,571.33	343,037.20	0.38%	0.00	18,465.87
144.00 AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	37.560000	4,982.40	5,408.64	0.01%	0.00	426.24
3,002.00 AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	34.330000	72,870.40	103,058.66	0.11%	0.00	30,188.26

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
120.00 AMERICAN PUBLIC EDUCATION INC SEC ID: 02913V103	33.700000	5,114.40	4,044.00	0.00%	0.00	-1,070.40
453.00 AMERICAN REALTY CAPITAL TRUST SEC ID: 02917L101	11.800000	4,978.47	5,345.40	0.01%	0.00	366.93
2,360.00 AMERICAN TOWER CORP SEC ID: 03027X100	70.400000	104,800.29	166,144.00	0.18%	0.00	61,343.71
1,135.00 AMERICAN WATER WORKS CO INC SEC ID: 030420103	36.870000	28,976.55	41,847.45	0.05%	0.00	12,870.90
1,536.00 AMERISOURCEBERGEN CORP SEC ID: 03073E105	38.520000	33,766.32	59,166.72	0.07%	0.00	25,400.40
261.00 AMERIGROUP CORP SEC ID: 03073T102	90.920000	16,795.35	23,730.12	0.03%	0.00	6,934.77
1,660.00 AMERIPRISE FINANCIAL INC SEC ID: 03076C106	54.910000	77,518.18	91,150.60	0.10%	0.00	13,632.42
572.00 AMERIS BANCORP SEC ID: 03076K108	11.870000	5,119.40	6,789.64	0.01%	0.00	1,670.24
1,435.00 AMETEK INC SEC ID: 031100100	34.310000	40,687.03	49,234.85	0.05%	0.00	8,547.82
5,061.00 AMGEN INC SEC ID: 031162100	83.920000	280,581.62	424,719.12	0.47%	0.00	144,137.50
1,442.00 AMPHENOL CORP SEC ID: 032095101	60.870000	47,139.55	87,774.54	0.10%	0.00	40,634.99

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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194.00 AMSURG CORP SEC ID: 03232P405	29.410000	4,974.16	5,705.54	0.01%	0.00	731.38
248.60 AMTRUST FINANCIAL SERVICES INC SEC ID: 032359309	26.070000	4,985.56	6,481.00	0.01%	0.00	1,495.44
3,028.00 ANADARKO PETROLEUM CORP SEC ID: 032511107	69.270000	134,122.08	209,749.56	0.23%	0.00	75,627.48
2,263.00 ANADIGICS INC SEC ID: 032515108	1.170000	5,159.64	2,647.71	0.00%	0.00	-2,511.93
1,426.00 ANALOG DEVICES INC SEC ID: 032654105	39.740000	53,599.85	56,669.24	0.06%	0.00	3,069.39
125.00 ANDERSONS INC/THE SEC ID: 034164103	40.170000	4,978.75	5,021.25	0.01%	0.00	42.50
173.00 ANIXTER INTERNATIONAL INC SEC ID: 035290105	60.130000	10,578.95	10,402.49	0.01%	0.00	-176.46
310.00 ANN INC SEC ID: 035623107	35.580000	8,072.40	11,029.80	0.01%	0.00	2,957.40
6,272.00 ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	17.310000	112,986.97	108,568.32	0.12%	0.00	-4,418.65
547.00 ANSYS INC SEC ID: 03662Q105	69.700000	29,023.82	38,125.90	0.04%	0.00	9,102.08
674.00 ANWORTH MORTGAGE ASSET CORP SEC ID: 037347101	6.860000	5,021.30	4,623.64	0.01%	0.00	-397.66

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
2,170.00 APACHE CORP SEC ID: 037411105	85.750000	153,646.55	186,077.50	0.21%	0.00	32,430.95
759.00 APARTMENT INVESTMENT & MANAGEM SEC ID: 03748R101	26.480000	18,982.59	20,098.32	0.02%	0.00	1,115.73
805.00 APOLLO GROUP INC SEC ID: 037604105	26.850000	42,530.70	21,614.25	0.02%	0.00	-20,916.45
5,342.00 APPLE INC SEC ID: 037833100	665.240000	462,690.44	3,553,712.08	3.94%	0.00	3,091,021.64
146.00 APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	40.680000	4,991.74	5,939.28	0.01%	0.00	947.54
604.00 APPLIED MICRO CIRCUITS CORP SEC ID: 03822W406	5.110000	5,176.28	3,086.44	0.00%	0.00	-2,089.84
6,522.00 APPLIED MATERIALS INC SEC ID: 038222105	11.690000	111,968.65	76,242.18	0.08%	0.00	-35,726.47
98.00 APTARGROUP INC SEC ID: 038336103	50.650000	4,960.76	4,963.70	0.01%	0.00	2.94
296.00 APPROACH RESOURCES INC SEC ID: 03834A103	28.740000	8,672.80	8,507.04	0.01%	0.00	-165.76
823.00 AQUA AMERICA INC SEC ID: 03836W103	25.000000	17,645.12	20,575.00	0.02%	0.00	2,929.88
162.00 ARBITRON INC SEC ID: 03875Q108	35.170000	6,206.22	5,697.54	0.01%	0.00	-508.68

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
3,796.00 ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	26.750000	118,482.65	101,543.00	0.11%	0.00	-16,939.65
1,015.00 ARES CAPITAL CORP SEC ID: 04010L103	17.270000	14,849.45	17,529.05	0.02%	0.00	2,679.60
786.00 ARIAD PHARMACEUTICALS INC SEC ID: 04033A100	20.560000	8,363.04	16,160.16	0.02%	0.00	7,797.12
575.00 ARIBA INC SEC ID: 04033V203	44.690000	19,049.75	25,696.75	0.03%	0.00	6,647.00
3,434.00 ARMOUR RESIDENTIAL REIT INC SEC ID: 042315101	7.460000	24,289.26	25,617.64	0.03%	0.00	1,328.38
113.00 ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	43.970000	4,973.13	4,968.61	0.01%	0.00	-4.52
737.00 ARRIS GROUP INC SEC ID: 04269Q100	13.630000	8,077.52	10,045.31	0.01%	0.00	1,967.79
789.00 ARROW ELECTRONICS INC SEC ID: 042735100	36.250000	26,447.28	28,601.25	0.03%	0.00	2,153.97
215.00 ARROW FINANCIAL CORP SEC ID: 042744102	24.440000	5,053.54	5,254.60	0.01%	0.00	201.06
151.00 ARTHROCARE CORP SEC ID: 043136100	29.580000	5,043.40	4,466.58	0.00%	0.00	-576.82
294.00 ASBURY AUTOMOTIVE GROUP INC SEC ID: 043436104	27.690000	5,092.08	8,140.86	0.01%	0.00	3,048.78

BNY MELLON

PARA US - PI 1 - NSNF09226402

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Report ID: EWBC20
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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
748.00 ASCENA RETAIL GROUP INC SEC ID: 04351G101	19.800000	12,428.02	14,810.40	0.02%	0.00	2,382.38
1,582.00 ASHFORD HOSPITALITY TRUST INC SEC ID: 044103109	8.280000	13,505.44	13,098.96	0.01%	0.00	-406.48
582.00 ASHLAND INC SEC ID: 044209104	73.630000	32,050.74	42,852.66	0.05%	0.00	10,801.92
504.00 ASPEN TECHNOLOGY INC SEC ID: 045327103	24.380000	7,791.84	12,287.52	0.01%	0.00	4,495.68
2,277.00 ASSOCIATED BANC-CORP SEC ID: 045487105	12.960000	24,295.59	29,509.92	0.03%	0.00	5,214.33
342.00 ASSURANT INC SEC ID: 04621X108	35.250000	10,105.19	12,055.50	0.01%	0.00	1,950.31
208.00 ATHENAHEALTH INC SEC ID: 04685W103	88.370000	8,540.48	18,380.96	0.02%	0.00	9,840.48
343.00 ATLANTIC POWER CORP SEC ID: 04878Q863	14.110000	4,994.08	4,839.73	0.01%	0.00	-154.35
712.00 ATMEL CORP SEC ID: 049513104	5.930000	8,643.68	4,222.16	0.00%	0.00	-4,421.52
538.00 ATMOS ENERGY CORP SEC ID: 049560105	34.940000	17,382.78	18,797.72	0.02%	0.00	1,414.94
244.00 ATWOOD OCEANICS INC SEC ID: 050095108	46.280000	10,183.78	11,292.32	0.01%	0.00	1,108.54

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,694.00 AUTODESK INC SEC ID: 052769106	31.050000	58,543.80	52,598.70	0.06%	0.00	-5,945.10
590.00 AUTOLIV INC SEC ID: 052800109	59.290000	31,239.63	34,981.10	0.04%	0.00	3,741.47
3,556.00 AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	58.080000	160,431.87	206,532.48	0.23%	0.00	46,100.61
529.00 AUTONATION INC SEC ID: 05329W102	40.200000	11,207.50	21,265.80	0.02%	0.00	10,058.30
217.00 AUTOZONE INC SEC ID: 053332102	361.640000	22,408.70	78,475.88	0.09%	0.00	56,067.18
254.00 AUXILIUM PHARMACEUTICALS INC SEC ID: 05334D107	23.300000	4,859.02	5,918.20	0.01%	0.00	1,059.18
280.00 AVALONBAY COMMUNITIES INC SEC ID: 053484101	141.520000	35,954.05	39,625.60	0.04%	0.00	3,671.55
273.00 AVEO PHARMACEUTICALS INC SEC ID: 053588109	9.590000	5,339.88	2,618.07	0.00%	0.00	-2,721.81
640.00 AVERY DENNISON CORP SEC ID: 053611109	31.230000	18,284.80	19,987.20	0.02%	0.00	1,702.40
2,907.00 AVIAT NETWORKS INC SEC ID: 05366Y102	2.280000	5,116.32	6,627.96	0.01%	0.00	1,511.64
677.00 AVID TECHNOLOGY INC SEC ID: 05367P100	9.210000	5,212.90	6,235.17	0.01%	0.00	1,022.27

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
358.00 AVIS BUDGET GROUP INC SEC ID: 053774105	16.420000	5,221.88	5,878.36	0.01%	0.00	656.48
915.00 AVNET INC SEC ID: 053807103	32.210000	28,099.65	29,472.15	0.03%	0.00	1,372.50
1,654.00 AVON PRODUCTS INC SEC ID: 054303102	15.450000	51,352.73	25,554.30	0.03%	0.00	-25,798.43
2,848.00 BB&T CORP SEC ID: 054937107	31.540000	102,601.89	89,825.92	0.10%	0.00	-12,775.97
245.00 B&G FOODS INC SEC ID: 05508R106	29.270000	5,086.20	7,171.15	0.01%	0.00	2,084.95
1,463.00 BGC PARTNERS INC SEC ID: 05541T101	4.510000	9,849.46	6,598.13	0.01%	0.00	-3,251.33
503.00 BOK FINANCIAL CORP SEC ID: 05561Q201	57.570000	26,311.93	28,957.71	0.03%	0.00	2,645.78
1,667.00 BPZ RESOURCES INC SEC ID: 055639108	2.290000	5,217.71	3,817.43	0.00%	0.00	-1,400.28
101.00 BRE PROPERTIES INC SEC ID: 05564E106	49.920000	4,861.13	5,041.92	0.01%	0.00	180.79
342.00 BOFI HOLDING INC SEC ID: 05566U108	23.550000	5,065.02	8,054.10	0.01%	0.00	2,989.08
1,456.00 BMC SOFTWARE INC SEC ID: 055921100	41.400000	40,112.51	60,278.40	0.07%	0.00	20,165.89

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
928.00 BABCOCK & WILCOX CO/THE SEC ID: 05615F102	24.670000	23,993.53	22,893.76	0.03%	0.00	-1,099.77
2,483.00 BAKER HUGHES INC SEC ID: 057224107	45.600000	169,789.31	113,224.80	0.13%	0.00	-56,564.51
1,765.00 BALL CORP SEC ID: 058498106	42.170000	35,948.37	74,430.05	0.08%	0.00	38,481.68
139.00 BALLY TECHNOLOGIES INC SEC ID: 05874B107	44.290000	5,213.89	6,156.31	0.01%	0.00	942.42
132.00 BANCFIRST CORP SEC ID: 05945F103	41.380000	5,043.72	5,462.16	0.01%	0.00	418.44
56,839.00 BANK OF AMERICA CORP SEC ID: 060505104	7.990000	2,438,660.64	454,143.61	0.50%	0.00	-1,984,517.03
324.00 BANK OF HAWAII CORP SEC ID: 062540109	46.230000	14,878.08	14,978.52	0.02%	0.00	100.44
276.00 BANK OF MONTREAL SEC ID: 063671101	58.500000	14,770.29	16,146.00	0.02%	0.00	1,375.71
1,382.00 BANK MUTUAL CORP SEC ID: 063750103	4.360000	4,906.10	6,025.52	0.01%	0.00	1,119.42
200.00 BANK OF THE OZARKS INC SEC ID: 063904106	32.100000	5,020.00	6,420.00	0.01%	0.00	1,400.00
5,408.00 BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	22.540000	204,743.21	121,896.32	0.14%	0.00	-82,846.89

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
256.00 BANKRATE INC SEC ID: 06647F102	17.180000	4,976.64	4,398.08	0.00%	0.00	-578.56
280.00 BANNER CORP COM SEC ID: 06652V208	24.180000	4,729.54	6,770.40	0.01%	0.00	2,040.86
769.00 CR BARD INC SEC ID: 067383109	98.110000	57,748.45	75,446.59	0.08%	0.00	17,698.14
271.00 BARNES & NOBLE INC SEC ID: 067774109	11.970000	4,680.17	3,243.87	0.00%	0.00	-1,436.30
209.00 BARNES GROUP INC SEC ID: 067806109	23.670000	4,903.14	4,947.03	0.01%	0.00	43.89
492.00 BASIC ENERGY SERVICES INC SEC ID: 06985P100	11.100000	4,683.84	5,461.20	0.01%	0.00	777.36
3,638.00 BAXTER INTERNATIONAL INC SEC ID: 071813109	58.680000	164,712.27	213,477.84	0.24%	0.00	48,765.57
253.00 BAZAARVOICE INC SEC ID: 073271108	14.840000	4,852.54	3,754.52	0.00%	0.00	-1,098.02
1,335.00 BBCN BANCORP INC SEC ID: 073295107	12.520000	10,325.32	16,714.20	0.02%	0.00	6,388.88
978.00 B/E AEROSPACE INC SEC ID: 073302101	40.260000	29,682.30	39,374.28	0.04%	0.00	9,691.98
274.00 BEACON ROOFING SUPPLY INC SEC ID: 073685109	28.140000	6,088.28	7,710.36	0.01%	0.00	1,622.08

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
990.00 BEAM INC SEC ID: 073730103	58.360000	58,356.91	57,776.40	0.06%	0.00	-580.51
1,532.00 BECTON DICKINSON AND CO SEC ID: 075887109	75.980000	107,454.91	116,401.36	0.13%	0.00	8,946.45
1,724.00 BED BATH & BEYOND INC SEC ID: 075896100	67.170000	66,633.29	115,801.08	0.13%	0.00	49,167.79
282.00 BELDEN INC SEC ID: 077454106	34.130000	9,145.26	9,624.66	0.01%	0.00	479.40
730.00 BELO CORP SEC ID: 080555105	7.300000	4,431.10	5,329.00	0.01%	0.00	897.90
1,171.00 BEMIS CO INC SEC ID: 081437105	30.260000	38,727.19	35,434.46	0.04%	0.00	-3,292.73
703.00 BENCHMARK ELECTRONICS INC SEC ID: 08160H101	16.050000	10,258.48	11,283.15	0.01%	0.00	1,024.67
614.00 BENEFICIAL MUTUAL BANCORP INC SEC ID: 08173R104	8.810000	5,004.10	5,409.34	0.01%	0.00	405.24
782.00 WR BERKLEY CORP SEC ID: 084423102	37.380000	21,364.24	29,231.16	0.03%	0.00	7,866.92
9,958.00 BERKSHIRE HATHAWAY INC SEC ID: 084670702	84.340000	807,370.51	839,857.72	0.93%	0.00	32,487.21
233.00 BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	22.250000	5,063.09	5,184.25	0.01%	0.00	121.16

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
180.00 BERRY PETROLEUM CO SEC ID: 085789105	36.840000	9,003.60	6,631.20	0.01%	0.00	-2,372.40
227.00 BEST BUY CO INC SEC ID: 086516101	17.740000	4,962.22	4,026.98	0.00%	0.00	-935.24
517.00 BIG LOTS INC SEC ID: 089302103	30.440000	10,407.37	15,737.48	0.02%	0.00	5,330.11
389.00 BIO-REFERENCE LABS INC SEC ID: 09057G602	26.120000	5,453.78	10,160.68	0.01%	0.00	4,706.90
1,231.00 BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	37.340000	30,159.50	45,965.54	0.05%	0.00	15,806.04
1,559.00 BIOGEN IDEC INC SEC ID: 09062X103	146.590000	81,445.43	228,533.81	0.25%	0.00	147,088.38
781.00 BIOMED REALTY TRUST INC SEC ID: 09063H107	18.530000	14,643.75	14,471.93	0.02%	0.00	-171.82
1,832.00 BIOMIMETIC THERAPEUTICS INC SEC ID: 09064X101	3.840000	5,313.90	7,034.88	0.01%	0.00	1,720.98
105.00 BJ'S RESTAURANTS INC SEC ID: 09180C106	41.050000	5,155.50	4,310.25	0.00%	0.00	-845.25
166.00 BLACK BOX CORP SEC ID: 091826107	25.990000	4,921.90	4,314.34	0.00%	0.00	-607.56
166.00 BLACK HILLS CORP SEC ID: 092113109	34.200000	4,968.38	5,677.20	0.01%	0.00	708.82

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
188.00 BLACKBAUD INC SEC ID: 09227Q100	24.380000	4,998.92	4,583.44	0.01%	0.00	-415.48
484.00 BLACKROCK INC SEC ID: 09247X101	176.370000	81,052.51	85,363.08	0.09%	0.00	4,310.57
556.00 BLACKROCK KELSO CAPITAL CORP SEC ID: 092533108	9.890000	4,981.76	5,498.84	0.01%	0.00	517.08
1,502.00 H&R BLOCK INC SEC ID: 093671105	16.560000	22,412.96	24,873.12	0.03%	0.00	2,460.16
294.00 BLOUNT INTERNATIONAL INC SEC ID: 095180105	12.880000	4,965.66	3,786.72	0.00%	0.00	-1,178.94
4,263.00 BOEING CO/THE SEC ID: 097023105	71.400000	339,486.14	304,378.20	0.34%	0.00	-35,107.94
2,293.00 BOISE INC SEC ID: 09746Y105	7.530000	14,854.65	17,266.29	0.02%	0.00	2,411.64
2,334.00 BON-TON STORES INC/THE SEC ID: 09776J101	10.490000	8,005.62	24,483.66	0.03%	0.00	16,478.04
315.00 BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	18.360000	5,269.95	5,783.40	0.01%	0.00	513.45
574.00 BORGWARNER INC SEC ID: 099724106	68.780000	43,029.14	39,479.72	0.04%	0.00	-3,549.42
58.00 BOSTON BEER CO INC SEC ID: 100557107	103.030000	5,150.40	5,975.74	0.01%	0.00	825.34

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
772.00 BOSTON PRIVATE FINANCIAL HOLDI SEC ID: 101119105	9.490000	4,701.48	7,326.28	0.01%	0.00	2,624.80
904.00 BOSTON PROPERTIES INC SEC ID: 101121101	112.130000	92,726.17	101,365.52	0.11%	0.00	8,639.35
2,524.00 BOSTON SCIENTIFIC CORP SEC ID: 101137107	5.400000	14,994.95	13,629.60	0.02%	0.00	-1,365.35
216.00 BOTTOMLINE TECHNOLOGIES INC SEC ID: 101388106	22.440000	5,080.32	4,847.04	0.01%	0.00	-233.28
2,000.00 BOYD GAMING CORP SEC ID: 103304101	6.010000	13,886.80	12,020.00	0.01%	0.00	-1,866.80
158.00 BRADY CORP SEC ID: 104674106	28.080000	4,981.74	4,436.64	0.00%	0.00	-545.10
2,159.00 BRANDYWINE REALTY TRUST SEC ID: 105368203	12.200000	21,629.15	26,339.80	0.03%	0.00	4,710.65
214.00 BRIDGEPOINT EDUCATION INC SEC ID: 10807M105	9.860000	5,071.80	2,110.04	0.00%	0.00	-2,961.76
301.00 BRIGGS & STRATTON CORP SEC ID: 109043109	17.320000	5,767.16	5,213.32	0.01%	0.00	-553.84
711.00 BRINKER INTERNATIONAL INC SEC ID: 109641100	34.460000	14,994.99	24,501.06	0.03%	0.00	9,506.07
256.00 BRINK'S CO/THE SEC ID: 109696104	22.260000	7,188.48	5,698.56	0.01%	0.00	-1,489.92

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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10,151.00 BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	33.010000	260,026.50	335,084.51	0.37%	0.00	75,058.01
108.00 BRISTOW GROUP INC SEC ID: 110394103	46.890000	4,949.64	5,064.12	0.01%	0.00	114.48
3,278.00 BROADCOM CORP SEC ID: 111320107	35.530000	101,531.80	116,467.34	0.13%	0.00	14,935.54
685.00 BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	23.680000	14,727.50	16,220.80	0.02%	0.00	1,493.30
3,818.00 BROCADE COMMUNICATIONS SYSTEMS SEC ID: 111621306	5.800000	20,708.78	22,144.40	0.02%	0.00	1,435.62
402.00 BROOKDALE SENIOR LIVING INC SEC ID: 112463104	21.730000	8,450.04	8,735.46	0.01%	0.00	285.42
548.00 BROOKLINE BANCORP INC SEC ID: 11373M107	8.490000	5,025.16	4,652.52	0.01%	0.00	-372.64
486.00 BROOKS AUTOMATION INC SEC ID: 114340102	8.010000	4,996.08	3,892.86	0.00%	0.00	-1,103.22
882.00 BROWN & BROWN INC SEC ID: 115236101	26.240000	22,419.81	23,143.68	0.03%	0.00	723.87
720.00 BROWN-FORMAN CORP SEC ID: 115637209	64.100000	28,819.08	46,152.00	0.05%	0.00	17,332.92
488.00 BROWN SHOE CO INC SEC ID: 115736100	15.010000	5,016.64	7,324.88	0.01%	0.00	2,308.24

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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50.00 BRUNOS INC NEW SEC ID: 116881202	10.000000	500.00	500.00	0.00%	0.00	0.00
530.00 BRUNSWICK CORP/DE SEC ID: 117043109	23.690000	10,080.60	12,555.70	0.01%	0.00	2,475.10
248.00 BRYN MAWR BANK CORP SEC ID: 117665109	21.990000	4,915.36	5,453.52	0.01%	0.00	538.16
238.00 BUCKEYE TECHNOLOGIES INC SEC ID: 118255108	30.320000	6,059.48	7,216.16	0.01%	0.00	1,156.68
121.00 BUCKLE INC/THE SEC ID: 118440106	45.540000	5,028.76	5,510.34	0.01%	0.00	481.58
83.00 BUFFALO WILD WINGS INC SEC ID: 119848109	76.780000	5,272.99	6,372.74	0.01%	0.00	1,099.75
236.00 C&J ENERGY SERVICES INC SEC ID: 12467B304	20.130000	5,387.88	4,750.68	0.01%	0.00	-637.20
1,542.00 CBL & ASSOCIATES PROPERTIES IN SEC ID: 124830100	21.370000	25,641.16	32,952.54	0.04%	0.00	7,311.38
3,608.00 CBS CORP SEC ID: 124857202	36.340000	101,666.19	131,114.72	0.15%	0.00	29,448.53
314.00 CBOE HOLDINGS INC SEC ID: 12503M108	28.440000	7,570.54	8,930.16	0.01%	0.00	1,359.62
569.00 CBRE GROUP INC SEC ID: 12504L109	17.310000	11,481.00	9,849.39	0.01%	0.00	-1,631.61

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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164.00 CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	207.010000	23,340.23	33,949.64	0.04%	0.00	10,609.41
902.00 CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	56.610000	46,547.09	51,062.22	0.06%	0.00	4,515.13
1,823.00 CIGNA CORPORATION COM SEC ID: 125509109	45.770000	70,060.17	83,438.71	0.09%	0.00	13,378.54
1,491.00 CIT GROUP INC SEC ID: 125581801	37.760000	52,794.96	56,300.16	0.06%	0.00	3,505.20
1,505.00 CME GROUP INC SEC ID: 12572Q105	54.900000	126,042.70	82,624.50	0.09%	0.00	-43,418.20
1,589.00 CMS ENERGY CORP SEC ID: 125896100	23.070000	30,429.35	36,658.23	0.04%	0.00	6,228.88
796.00 CVR ENERGY INC SEC ID: 126ESC904	0.000000	0.00	0.00	0.00%	0.00	0.00
556.00 CNA FINANCIAL CORP SEC ID: 126117100	26.120000	15,050.92	14,522.72	0.02%	0.00	-528.20
3,504.00 CNO FINANCIAL GROUP INC SEC ID: 12621E103	8.900000	23,372.88	31,185.60	0.03%	0.00	7,812.72
86.00 CSR PLC SPON ADR SEC ID: 12640Y205	20.490000	1,262.45	1,762.14	0.00%	0.00	499.69
6,936.00 CSX CORP SEC ID: 126408103	22.460000	74,816.55	155,782.56	0.17%	0.00	80,966.01

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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554.00 CVB FINANCIAL CORP SEC ID: 126600105	11.950000	4,875.20	6,620.30	0.01%	0.00	1,745.10
7,943.00 CVS CAREMARK CORP SEC ID: 126650100	45.550000	264,223.66	361,803.65	0.40%	0.00	97,579.99
492.00 CYS INVTS INC SEC ID: 12673A108	14.380000	6,238.56	7,074.96	0.01%	0.00	836.40
2,985.00 CA INC SEC ID: 12673P105	26.030000	70,639.73	77,699.55	0.09%	0.00	7,059.82
258.00 CABELA'S INC SEC ID: 126804301	48.010000	6,764.76	12,386.58	0.01%	0.00	5,621.82
391.00 CABOT CORP SEC ID: 127055101	34.830000	15,030.04	13,618.53	0.02%	0.00	-1,411.51
115.00 CABOT MICROELECTRONICS CORP SEC ID: 12709P103	33.270000	5,092.20	3,826.05	0.00%	0.00	-1,266.15
1,244.00 CABOT OIL & GAS CORP SEC ID: 127097103	41.410000	38,228.12	51,514.04	0.06%	0.00	13,285.92
1,266.00 CADENCE PHARMACEUTICALS INC SEC ID: 12738T100	3.940000	4,959.43	4,988.04	0.01%	0.00	28.61
1,601.00 CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	13.200000	16,346.21	21,133.20	0.02%	0.00	4,786.99
489.00 CADIZ INC SEC ID: 127537207	8.160000	5,090.49	3,990.24	0.00%	0.00	-1,100.25

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
365.00 CALAMOS ASSET MANAGEMENT INC SEC ID: 12811R104	11.130000	4,938.45	4,062.45	0.00%	0.00	-876.00
290.00 CALGON CARBON CORP SEC ID: 129603106	13.650000	5,060.50	3,958.50	0.00%	0.00	-1,102.00
279.00 CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	18.290000	5,091.75	5,102.91	0.01%	0.00	11.16
629.00 CALIX INC SEC ID: 13100M509	5.310000	4,969.10	3,339.99	0.00%	0.00	-1,629.11
781.00 CALLAWAY GOLF CO SEC ID: 131193104	5.750000	4,810.96	4,490.75	0.00%	0.00	-320.21
2,685.00 CALPINE CORP SEC ID: 131347304	17.550000	35,021.73	47,121.75	0.05%	0.00	12,100.02
428.00 CAMDEN PROPERTY TRUST SEC ID: 133131102	69.430000	22,136.16	29,716.04	0.03%	0.00	7,579.88
1,582.00 CAMERON INTERNATIONAL CORP SEC ID: 13342B105	54.710000	65,360.34	86,551.22	0.10%	0.00	21,190.88
542.00 CAMPBELL SOUP CO SEC ID: 134429109	35.140000	18,528.16	19,045.88	0.02%	0.00	517.72
2,605.00 CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	56.530000	184,424.55	147,260.65	0.16%	0.00	-37,163.90
2,623.00 CAPITALSOURCE INC SEC ID: 14055X102	6.930000	16,393.75	18,177.39	0.02%	0.00	1,783.64

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
997.00 CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	11.870000	11,764.60	11,834.39	0.01%	0.00	69.79
461.00 CAPSTEAD MORTGAGE CORP SEC ID: 14067E506	14.340000	6,352.58	6,610.74	0.01%	0.00	258.16
461.00 CARDINAL FINANCIAL CORP SEC ID: 14149F109	12.950000	4,868.16	5,969.95	0.01%	0.00	1,101.79
2,237.00 CARDINAL HEALTH INC SEC ID: 14149Y108	39.550000	106,073.02	88,473.35	0.10%	0.00	-17,599.67
227.00 CARDTRONICS INC SEC ID: 14161H108	28.250000	4,955.41	6,412.75	0.01%	0.00	1,457.34
1,381.00 CAREFUSION CORP SEC ID: 14170T101	26.270000	36,180.54	36,278.87	0.04%	0.00	98.33
104.00 CARLISLE COS INC SEC ID: 142339100	52.340000	4,933.76	5,443.36	0.01%	0.00	509.60
1,540.00 CARMAX INC SEC ID: 143130102	30.590000	40,178.60	47,108.60	0.05%	0.00	6,930.00
2,417.00 CARNIVAL CORP SEC ID: 143658300	34.680000	113,811.21	83,821.56	0.09%	0.00	-29,989.65
262.00 CARPENTER TECHNOLOGY CORP SEC ID: 144285103	47.260000	13,956.74	12,382.12	0.01%	0.00	-1,574.62
293.00 CARTER'S INC SEC ID: 146229109	55.710000	8,904.27	16,323.03	0.02%	0.00	7,418.76

BNY MELLON

PARA US - PI 1 - NSNF09226402

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Report ID: EWBC20
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928.00 CASELLA WASTE SYSTEMS INC SEC ID: 147448104	4.810000	5,085.44	4,463.68	0.00%	0.00	-621.76
113.00 CASEY'S GENERAL STORES INC SEC ID: 147528103	56.550000	4,901.94	6,390.15	0.01%	0.00	1,488.21
175.00 CASH AMERICA INTERNATIONAL INC SEC ID: 14754D100	38.820000	9,464.00	6,793.50	0.01%	0.00	-2,670.50
683.00 CATAMARAN CORP SEC ID: 148887102	87.150000	32,617.16	59,523.45	0.07%	0.00	26,906.29
3,722.00 CATERPILLAR INC SEC ID: 149123101	85.330000	232,377.49	317,598.26	0.35%	0.00	85,220.77
471.00 CATHAY GENERAL BANCORP SEC ID: 149150104	16.370000	6,579.87	7,710.27	0.01%	0.00	1,130.40
467.00 CAVIUM INC SEC ID: 14964U108	32.300000	13,954.43	15,084.10	0.02%	0.00	1,129.67
1,125.00 CELANESE CORP SEC ID: 150870103	38.260000	36,528.75	43,042.50	0.05%	0.00	6,513.75
2,849.00 CELGENE CORP SEC ID: 151020104	72.040000	155,364.06	205,241.96	0.23%	0.00	49,877.90
298.00 CENTENE CORP SEC ID: 15135B101	40.610000	10,090.28	12,101.78	0.01%	0.00	2,011.50
4,303.00 CENTERPOINT ENERGY INC SEC ID: 15189T107	20.390000	61,752.30	87,738.17	0.10%	0.00	25,985.87

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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794.00 CENTERSTATE BANKS INC SEC ID: 15201P109	8.180000	5,065.72	6,494.92	0.01%	0.00	1,429.20
371.00 CENTRAL PACIFIC FINANCIAL CO SEC ID: 154760409	13.900000	4,889.59	5,156.90	0.01%	0.00	267.31
1,964.00 CENTURY ALUMINUM CO SEC ID: 156431108	6.230000	19,425.44	12,235.72	0.01%	0.00	-7,189.72
368.00 CEPHEID INC SEC ID: 15670R107	37.740000	11,879.04	13,888.32	0.02%	0.00	2,009.28
3,600.00 CENTURYLINK INC SEC ID: 156700106	42.260000	164,825.20	152,136.00	0.17%	0.00	-12,689.20
740.00 CERNER CORP SEC ID: 156782104	73.140000	39,841.60	54,123.60	0.06%	0.00	14,282.00
175.00 CHART INDUSTRIES INC SEC ID: 16115Q308	69.800000	8,734.25	12,215.00	0.01%	0.00	3,480.75
345.00 CHARTER COMMUNICATIONS INC SEC ID: 16117M305	77.800000	18,803.12	26,841.00	0.03%	0.00	8,037.88
166.00 CHEESECAKE FACTORY INC/THE SEC ID: 163072101	33.210000	5,132.72	5,512.86	0.01%	0.00	380.14
272.00 CHEMICAL FINANCIAL CORP SEC ID: 163731102	22.940000	4,972.16	6,239.68	0.01%	0.00	1,267.52
585.00 CHENIERE ENERGY INC SEC ID: 16411R208	14.760000	4,709.25	8,634.60	0.01%	0.00	3,925.35

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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3,601.00 CHESAPEAKE ENERGY CORP SEC ID: 165167107	19.350000	112,435.41	69,679.35	0.08%	0.00	-42,756.06
11,442.00 CHEVRON CORP SEC ID: 166764100	112.160000	747,644.32	1,283,334.72	1.42%	0.00	535,690.40
595.00 CHICAGO BRIDGE & IRON CO NV SEC ID: 167250109	36.820000	20,741.70	21,907.90	0.02%	0.00	1,166.20
1,245.00 CHICO'S FAS INC SEC ID: 168615102	18.940000	14,989.80	23,580.30	0.03%	0.00	8,590.50
113.00 CHILDRENS PLACE RETAIL STORES SEC ID: 168905107	56.940000	4,993.47	6,434.22	0.01%	0.00	1,440.75
12,183.00 CHIMERA INVESTMENT CORP SEC ID: 16934Q109	2.540000	32,894.10	30,944.82	0.03%	0.00	-1,949.28
126.00 CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	288.640000	32,950.26	36,368.64	0.04%	0.00	3,418.38
1,676.00 CHUBB CORP SEC ID: 171232101	73.890000	89,279.84	123,839.64	0.14%	0.00	34,559.80
535.00 CHURCH & DWIGHT CO INC SEC ID: 171340102	54.740000	23,072.27	29,285.90	0.03%	0.00	6,213.63
115.00 CHURCHILL DOWNS INC SEC ID: 171484108	57.230000	4,940.40	6,581.45	0.01%	0.00	1,641.05
1,186.00 CIENA CORP SEC ID: 171779309	13.670000	14,504.78	16,212.62	0.02%	0.00	1,707.84

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
611.00 CIMAREX ENERGY CO SEC ID: 171798101	57.210000	36,879.96	34,955.31	0.04%	0.00	-1,924.65
1,640.00 CINCINNATI BELL INC SEC ID: 171871106	4.690000	5,100.40	7,691.60	0.01%	0.00	2,591.20
607.00 CINCINNATI FINANCIAL CORP SEC ID: 172062101	38.660000	17,080.98	23,466.62	0.03%	0.00	6,385.64
553.00 CINEMARK HOLDINGS INC SEC ID: 17243V102	23.420000	11,082.12	12,951.26	0.01%	0.00	1,869.14
30,929.00 CISCO SYSTEMS INC SEC ID: 17275R102	19.080000	721,338.52	590,125.32	0.65%	0.00	-131,213.20
395.00 CIRRUS LOGIC INC SEC ID: 172755100	41.670000	5,609.00	16,459.65	0.02%	0.00	10,850.65
753.00 CINTAS CORP SEC ID: 172908105	40.420000	26,575.77	30,436.26	0.03%	0.00	3,860.49
15,418.00 CITIGROUP INC SEC ID: 172967424	29.710000	3,073,422.25	458,068.78	0.51%	0.00	-2,615,353.47
772.00 CITIZENS INC/TX SEC ID: 174740100	9.770000	5,187.84	7,542.44	0.01%	0.00	2,354.60
1,339.00 CITRIX SYSTEMS INC SEC ID: 177376100	77.690000	49,438.02	104,026.91	0.12%	0.00	54,588.89
156.00 CITY HOLDING CO SEC ID: 177835105	34.120000	4,907.76	5,322.72	0.01%	0.00	414.96

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
279.00 CITY NATIONAL CORP/CA SEC ID: 178566105	51.350000	11,938.41	14,326.65	0.02%	0.00	2,388.24
111.00 CLARCOR INC SEC ID: 179895107	48.140000	5,038.29	5,343.54	0.01%	0.00	305.25
280.00 CLEAN HARBORS INC SEC ID: 184496107	54.390000	13,902.00	15,229.20	0.02%	0.00	1,327.20
398.00 CLEAN ENERGY FUELS CORP SEC ID: 184499101	13.140000	4,994.90	5,229.72	0.01%	0.00	234.82
146.00 CLEARWATER PAPER CORP SEC ID: 18538R103	37.720000	5,212.20	5,507.12	0.01%	0.00	294.92
964.00 CLIFFS NATURAL RESOURCES INC SEC ID: 18683K101	35.840000	43,767.98	34,549.76	0.04%	0.00	-9,218.22
1,071.00 CLOROX CO SEC ID: 189054109	72.750000	68,221.63	77,915.25	0.09%	0.00	9,693.62
363.00 CLOUD PEAK ENERGY INC SEC ID: 18911Q102	17.590000	7,401.57	6,385.17	0.01%	0.00	-1,016.40
1,923.00 COACH INC SEC ID: 189754104	58.130000	65,701.22	111,783.99	0.12%	0.00	46,082.77
1,383.00 COBALT INTERNATIONAL ENERGY IN SEC ID: 19075F106	22.710000	15,410.62	31,407.93	0.03%	0.00	15,997.31
795.00 COBIZ FINANCIAL INC SEC ID: 190897108	7.080000	4,984.65	5,628.60	0.01%	0.00	643.95

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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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
22,730.00 COCA-COLA CO/THE SEC ID: 191216100	37.400000	554,340.70	850,102.00	0.94%	0.00	295,761.30
2,491.00 COCA-COLA ENTERPRISES INC SEC ID: 19122T109	29.530000	60,755.49	73,559.23	0.08%	0.00	12,803.74
951.00 CODEXIS INC SEC ID: 192005106	2.270000	5,449.23	2,158.77	0.00%	0.00	-3,290.46
533.00 COEUR D'ALENE MINES CORP SEC ID: 192108504	22.990000	12,472.20	12,253.67	0.01%	0.00	-218.53
320.00 COGENT COMMUNICATIONS GROUP IN SEC ID: 19239V302	19.600000	5,193.60	6,272.00	0.01%	0.00	1,078.40
150.00 COGNEX CORP SEC ID: 192422103	36.090000	5,055.00	5,413.50	0.01%	0.00	358.50
1,975.00 COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	64.280000	80,552.84	126,953.00	0.14%	0.00	46,400.16
157.00 COHEN & STEERS INC SEC ID: 19247A100	33.750000	4,953.35	5,298.75	0.01%	0.00	345.40
97.00 COHERENT INC SEC ID: 192479103	47.090000	5,028.48	4,567.73	0.01%	0.00	-460.75
409.00 COHU INC SEC ID: 192576106	8.800000	5,104.32	3,599.20	0.00%	0.00	-1,505.12
187.00 COINSTAR INC SEC ID: 19259P300	51.120000	9,466.88	9,559.44	0.01%	0.00	92.56

BNY MELLON

PARA US - PI 1 - NSNF09226402

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2,955.00 COLGATE-PALMOLIVE CO SEC ID: 194162103	106.310000	187,216.05	314,146.05	0.35%	0.00	126,930.00
367.00 COLLECTIVE BRANDS INC SEC ID: 19421W100	21.640000	5,405.91	7,941.88	0.01%	0.00	2,535.97
497.00 COLONIAL PROPERTIES TRUST SEC ID: 195872106	21.920000	9,845.57	10,894.24	0.01%	0.00	1,048.67
288.00 COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	17.840000	4,789.44	5,137.92	0.01%	0.00	348.48
15,691.00 COMCAST CORP SEC ID: 20030N101	33.530000	384,321.76	526,119.23	0.58%	0.00	141,797.47
147.00 COMERICA INC SEC ID: 200340107	30.710000	4,963.25	4,514.37	0.01%	0.00	-448.88
916.00 COMMERCE BANCSHARES INC/MO SEC ID: 200525103	40.230000	32,840.73	36,850.68	0.04%	0.00	4,009.95
1,375.00 COMMERCIAL METALS CO SEC ID: 201723103	12.740000	19,717.50	17,517.50	0.02%	0.00	-2,200.00
219.00 COMMUNITY BANK SYSTEM INC SEC ID: 203607106	28.040000	5,315.13	6,140.76	0.01%	0.00	825.63
1,240.00 COMMUNITY HEALTH SYSTEMS INC SEC ID: 203668108	27.040000	21,848.80	33,529.60	0.04%	0.00	11,680.80
187.00 COMMUNITY TRUST BANCORP INC SEC ID: 204149108	34.390000	5,047.13	6,430.93	0.01%	0.00	1,383.80

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

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263.00 COMMVAULT SYSTEMS INC SEC ID: 204166102	50.420000	10,846.12	13,260.46	0.01%	0.00	2,414.34
59.00 COMPASS MINERALS INTERNATIONAL SEC ID: 20451N101	71.820000	4,912.34	4,237.38	0.00%	0.00	-674.96
1,701.00 COMPLETE GENOMICS INC SEC ID: 20454K104	3.040000	5,120.01	5,171.04	0.01%	0.00	51.03
524.00 COMPUTER SCIENCES CORP SEC ID: 205363104	32.210000	25,589.49	16,878.04	0.02%	0.00	-8,711.45
2,821.00 COMPUWARE CORP SEC ID: 205638109	9.990000	22,168.55	28,181.79	0.03%	0.00	6,013.24
361.00 COMSTOCK RESOURCES INC SEC ID: 205768203	16.490000	8,043.08	5,952.89	0.01%	0.00	-2,090.19
2,260.00 CONAGRA FOODS INC SEC ID: 205887102	25.110000	55,380.85	56,748.60	0.06%	0.00	1,367.75
509.00 CON-WAY INC SEC ID: 205944101	30.310000	17,393.40	15,427.79	0.02%	0.00	-1,965.61
752.00 CONCHO RESOURCES INC/MIDLAND T SEC ID: 20605P101	89.740000	39,239.36	67,484.48	0.07%	0.00	28,245.12
266.00 CONCUR TECHNOLOGIES INC SEC ID: 206708109	72.400000	12,893.02	19,258.40	0.02%	0.00	6,365.38
7,613.00 CONOCOPHILLIPS SEC ID: 20825C104	56.790000	345,590.58	432,342.27	0.48%	0.00	86,751.69

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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1,420.00 CONSOL ENERGY INC SEC ID: 20854P109	30.200000	56,991.56	42,884.00	0.05%	0.00	-14,107.56
1,700.00 CONSOLIDATED EDISON INC SEC ID: 209115104	60.620000	81,933.43	103,054.00	0.11%	0.00	21,120.57
203.00 CONSTANT CONTACT INC SEC ID: 210313102	19.550000	4,949.14	3,968.65	0.00%	0.00	-980.49
1,061.00 CONSTELLATION BRANDS INC SEC ID: 21036P108	32.940000	24,525.19	34,949.34	0.04%	0.00	10,424.15
82.00 CONTINENTAL RESOURCES INC/OK SEC ID: 212015101	74.060000	4,962.64	6,072.92	0.01%	0.00	1,110.28
1,136.00 CONVERGYS CORP SEC ID: 212485106	15.510000	14,972.48	17,619.36	0.02%	0.00	2,646.88
92.00 COOPER COS INC/THE SEC ID: 216648402	83.850000	6,992.92	7,714.20	0.01%	0.00	721.28
364.00 COOPER TIRE & RUBBER CO SEC ID: 216831107	19.990000	6,329.96	7,276.36	0.01%	0.00	946.40
220.00 COPART INC SEC ID: 217204106	26.710000	4,946.70	5,876.20	0.01%	0.00	929.50
1,284.00 CORELOGIC INC SEC ID: 21871D103	24.600000	17,346.84	31,586.40	0.04%	0.00	14,239.56
10,269.00 CORNING INC SEC ID: 219350105	11.990000	198,251.41	123,125.31	0.14%	0.00	-75,126.10

BNY MELLON

PARA US - PI 1 - NSNF09226402

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122.00 CORPORATE EXECUTIVE BOARD CO/T SEC ID: 21988R102	46.560000	5,004.44	5,680.32	0.01%	0.00	675.88
1,028.00 CORPORATE OFFICE PROPERTIES TR SEC ID: 22002T108	22.360000	22,338.44	22,986.08	0.03%	0.00	647.64
593.00 CORRECTIONS CORP OF AMERICA SEC ID: 22025Y407	33.310000	12,951.12	19,752.83	0.02%	0.00	6,801.71
2,802.00 COSTCO WHOLESALE CORP SEC ID: 22160K105	97.870000	140,300.06	274,231.74	0.30%	0.00	133,931.68
88.00 COSTAR GROUP INC SEC ID: 22160N109	81.250000	4,916.56	7,150.00	0.01%	0.00	2,233.44
465.00 COURIER CORP SEC ID: 222660102	11.220000	4,915.05	5,217.30	0.01%	0.00	302.25
291.00 COVANCE INC SEC ID: 222816100	47.790000	15,001.05	13,906.89	0.02%	0.00	-1,094.16
429.00 COVANTA HOLDING CORP SEC ID: 22282E102	17.100000	6,902.61	7,335.90	0.01%	0.00	433.29
723.00 COVENTRY HEALTH CARE INC SEC ID: 222862104	41.630000	27,721.89	30,098.49	0.03%	0.00	2,376.60
106.00 CRACKER BARREL OLD COUNTRY STO SEC ID: 22410J106	62.980000	5,152.66	6,675.88	0.01%	0.00	1,523.22
104.00 CRANE CO SEC ID: 224399105	37.990000	4,877.60	3,950.96	0.00%	0.00	-926.64

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
331.00 CREE INC SEC ID: 225447101	28.200000	11,085.19	9,334.20	0.01%	0.00	-1,750.99
1,836.00 CREXUS INVESTMENT CORP SEC ID: 226553105	10.280000	19,222.92	18,874.08	0.02%	0.00	-348.84
2,751.00 CRIMSON EXPLORATION INC SEC ID: 22662K207	4.480000	12,544.56	12,324.48	0.01%	0.00	-220.08
310.00 CROCS INC SEC ID: 227046109	17.490000	5,000.30	5,421.90	0.01%	0.00	421.60
399.00 CROSSTEX ENERGY INC SEC ID: 22765Y104	12.400000	5,159.07	4,947.60	0.01%	0.00	-211.47
1,821.00 CROWN CASTLE INTERNATIONAL COR SEC ID: 228227104	63.460000	69,889.98	115,560.66	0.13%	0.00	45,670.68
779.00 CROWN HOLDINGS INC SEC ID: 228368106	36.250000	27,493.66	28,238.75	0.03%	0.00	745.09
591.00 CUBESMART SEC ID: 229663109	12.900000	6,081.39	7,623.90	0.01%	0.00	1,542.51
357.00 CUBIST PHARMACEUTICALS INC SEC ID: 229678107	46.200000	12,752.04	16,493.40	0.02%	0.00	3,741.36
1,280.00 CUMMINS INC SEC ID: 231021106	97.110000	43,211.20	124,300.80	0.14%	0.00	81,089.60
158.00 CURTISS-WRIGHT CORP SEC ID: 231561101	30.060000	4,942.24	4,749.48	0.01%	0.00	-192.76

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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159.00 CYBERONICS INC SEC ID: 23251P102	49.930000	5,156.37	7,938.87	0.01%	0.00	2,782.50
182.00 CYMER INC SEC ID: 232572107	56.700000	8,677.76	10,319.40	0.01%	0.00	1,641.64
284.00 CYTEC INDUSTRIES INC SEC ID: 232820100	68.470000	15,057.68	19,445.48	0.02%	0.00	4,387.80
1,462.00 DCT INDUSTRIAL TRUST INC SEC ID: 233153105	6.320000	7,485.44	9,239.84	0.01%	0.00	1,754.40
1,732.00 DDR CORP SEC ID: 23317H102	15.220000	22,621.30	26,361.04	0.03%	0.00	3,739.74
548.00 DFC GLOBAL CORP SEC ID: 23324T107	18.620000	10,499.23	10,203.76	0.01%	0.00	-295.47
2,332.00 DR HORTON INC SEC ID: 23331A109	18.990000	32,873.43	44,284.68	0.05%	0.00	11,411.25
97.00 DST SYSTEMS INC SEC ID: 233326107	50.880000	4,959.61	4,935.36	0.01%	0.00	-24.25
1,641.00 DTE ENERGY CO SEC ID: 233331107	58.400000	68,592.49	95,834.40	0.11%	0.00	27,241.91
102.00 DSW INC SEC ID: 23334L102	64.520000	5,049.00	6,581.04	0.01%	0.00	1,532.04
933.00 DANA HOLDING CORP SEC ID: 235825205	13.660000	11,447.91	12,744.78	0.01%	0.00	1,296.87

Northern States Power Company

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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3,412.00 DANAHER CORP SEC ID: 235851102	53.570000	117,844.35	182,780.84	0.20%	0.00	64,936.49
962.00 DARDEN RESTAURANTS INC SEC ID: 237194105	51.950000	41,447.87	49,975.90	0.06%	0.00	8,528.03
727.00 DAVITA INC SEC ID: 23918K108	97.270000	40,704.73	70,715.29	0.08%	0.00	30,010.56
245.00 DEALERTRACK HOLDINGS INC SEC ID: 242309102	27.690000	5,230.75	6,784.05	0.01%	0.00	1,553.30
1,090.00 DEAN FOODS CO SEC ID: 242370104	16.420000	13,090.90	17,897.80	0.02%	0.00	4,806.90
2,498.00 DEERE & CO SEC ID: 244199105	75.110000	105,870.61	187,624.78	0.21%	0.00	81,754.17
2,137.00 DELCATH SYSTEMS INC SEC ID: 24661P104	1.980000	5,004.85	4,231.26	0.00%	0.00	-773.59
6,189.00 DELL INC SEC ID: 24702R101	10.590000	141,901.39	65,541.51	0.07%	0.00	-76,359.88
4,410.00 DELTA AIR LINES INC SEC ID: 247361702	8.650000	59,887.38	38,146.50	0.04%	0.00	-21,740.88
2,832.00 DENBURY RESOURCES INC SEC ID: 247916208	15.490000	48,762.51	43,867.68	0.05%	0.00	-4,894.83
306.00 DELUXE CORP SEC ID: 248019101	28.370000	7,203.24	8,681.22	0.01%	0.00	1,477.98

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
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***PARA US - PI 1* - NSNF09226402**

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472.00 DEMAND MEDIA INC SEC ID: 24802N109	10.150000	4,993.76	4,790.80	0.01%	0.00	-202.96
1,279.00 DENNY'S CORP SEC ID: 24869P104	4.890000	4,898.57	6,254.31	0.01%	0.00	1,355.74
830.00 DENTSPLY INTERNATIONAL INC SEC ID: 249030107	36.270000	24,724.01	30,104.10	0.03%	0.00	5,380.09
2,442.00 DEVON ENERGY CORP SEC ID: 25179M103	57.830000	151,948.32	141,220.86	0.16%	0.00	-10,727.46
343.00 DEVRY INC SEC ID: 251893103	19.310000	15,886.05	6,623.33	0.01%	0.00	-9,262.72
565.00 DIAMOND OFFSHORE DRILLING INC SEC ID: 25271C102	67.020000	35,733.43	37,866.30	0.04%	0.00	2,132.87
1,551.00 DIAMONDROCK HOSPITALITY CO SEC ID: 252784301	9.620000	15,154.80	14,920.62	0.02%	0.00	-234.18
561.00 DICK'S SPORTING GOODS INC SEC ID: 253393102	49.760000	20,863.59	27,915.36	0.03%	0.00	7,051.77
173.00 DIEBOLD INC SEC ID: 253651103	32.580000	5,188.27	5,636.34	0.01%	0.00	448.07
566.00 DIGITAL REALTY TRUST INC SEC ID: 253868103	74.510000	27,467.98	42,172.66	0.05%	0.00	14,704.68
726.00 DIGITALGLOBE INC SEC ID: 25389M877	20.770000	11,332.86	15,079.02	0.02%	0.00	3,746.16

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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203.00 DILLARD'S INC SEC ID: 254067101	75.080000	10,292.10	15,241.24	0.02%	0.00	4,949.14
454.00 DIODES INC SEC ID: 254543101	18.490000	10,280.04	8,394.46	0.01%	0.00	-1,885.58
11,109.00 WALT DISNEY CO/THE SEC ID: 254687106	49.470000	341,278.65	549,562.23	0.61%	0.00	208,283.58
935.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F104	54.840000	31,449.70	51,275.40	0.06%	0.00	19,825.70
493.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F302	51.810000	14,459.69	25,542.33	0.03%	0.00	11,082.64
1,011.00 DISH NETWORK CORP SEC ID: 25470M109	31.990000	20,661.16	32,341.89	0.04%	0.00	11,680.73
3,327.00 DISCOVER FINANCIAL SERVICES SEC ID: 254709108	38.730000	80,088.42	128,854.71	0.14%	0.00	48,766.29
4,142.00 DIRECTV SEC ID: 25490A309	52.090000	130,017.75	215,756.78	0.24%	0.00	85,739.03
589.00 DOLAN CO/THE SEC ID: 25659P402	3.550000	4,871.03	2,090.95	0.00%	0.00	-2,780.08
613.00 DOLBY LABORATORIES INC SEC ID: 25659T107	33.180000	23,014.86	20,339.34	0.02%	0.00	-2,675.52
269.00 DOLLAR GENERAL CORP SEC ID: 256677105	51.070000	10,068.90	13,737.83	0.02%	0.00	3,668.93

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
173.00 DOLLAR THRIFTY AUTOMOTIVE GROU SEC ID: 256743105	87.160000	12,642.84	15,078.68	0.02%	0.00	2,435.84
894.00 DOLLAR TREE INC SEC ID: 256746108	48.170000	26,904.15	43,063.98	0.05%	0.00	16,159.83
3,894.00 DOMINION RESOURCES INC/VA SEC ID: 25746U109	52.480000	150,478.96	204,357.12	0.23%	0.00	53,878.16
368.00 DOMINO'S PIZZA INC SEC ID: 25754A201	35.440000	9,126.40	13,041.92	0.01%	0.00	3,915.52
274.00 DOMTAR CORP SEC ID: 257559203	72.440000	20,974.70	19,848.56	0.02%	0.00	-1,126.14
678.00 DONALDSON CO INC SEC ID: 257651109	35.290000	19,695.90	23,926.62	0.03%	0.00	4,230.72
856.00 RR DONNELLEY & SONS CO SEC ID: 257867101	10.980000	14,706.08	9,398.88	0.01%	0.00	-5,307.20
941.00 DOUGLAS EMMETT INC SEC ID: 25960P109	23.990000	15,272.43	22,574.59	0.03%	0.00	7,302.16
1,388.00 DOVER CORP SEC ID: 260003108	57.810000	66,086.70	80,240.28	0.09%	0.00	14,153.58
6,369.00 DOW CHEMICAL CO/THE SEC ID: 260543103	29.310000	255,390.53	186,675.39	0.21%	0.00	-68,715.14
1,837.00 DR PEPPER SNAPPLE GROUP INC SEC ID: 26138E109	44.810000	45,071.35	82,315.97	0.09%	0.00	37,244.62

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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425.00 DREAMWORKS ANIMATION SKG INC SEC ID: 26153C103	16.970000	8,912.25	7,212.25	0.01%	0.00	-1,700.00
113.00 DRESSER-RAND GROUP INC SEC ID: 261608103	50.620000	5,674.86	5,720.06	0.01%	0.00	45.20
77.00 DRIL-QUIP INC SEC ID: 262037104	70.040000	5,064.29	5,393.08	0.01%	0.00	328.79
5,363.00 EI DU PONT DE NEMOURS & CO SEC ID: 263534109	49.750000	232,377.89	266,809.25	0.30%	0.00	34,431.36
388.00 DUFF & PHELPS CORP SEC ID: 26433B107	13.250000	4,908.20	5,141.00	0.01%	0.00	232.80
4,688.00 DUKE ENERGY CORP NEW COM SEC ID: 26441C204	64.780000	249,867.25	303,688.64	0.34%	0.00	53,821.39
2,075.00 DUKE REALTY CORP SEC ID: 264411505	14.500000	24,341.05	30,087.50	0.03%	0.00	5,746.45
494.00 DUN & BRADSTREET CORP SEC ID: 26483E100	80.950000	37,941.03	39,989.30	0.04%	0.00	2,048.27
350.00 DUPONT FABROS TECHNOLOGY INC SEC ID: 26613Q106	27.560000	8,708.00	9,646.00	0.01%	0.00	938.00
321.00 DYCOM INDUSTRIES INC SEC ID: 267475101	14.520000	4,798.95	4,660.92	0.01%	0.00	-138.03
1,191.00 DYNAVAX TECHNOLOGIES CORP SEC ID: 268158102	3.910000	5,073.66	4,656.81	0.01%	0.00	-416.85

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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506.00 DYNEX CAPITAL INC SEC ID: 26817Q506	10.450000	5,034.70	5,287.70	0.01%	0.00	253.00
12,728.00 EMC CORP/MA SEC ID: 268648102	26.290000	151,459.38	334,619.12	0.37%	0.00	183,159.74
1,601.00 EOG RESOURCES INC SEC ID: 26875P101	108.300000	124,852.76	173,388.30	0.19%	0.00	48,535.54
862.00 EQT CORP SEC ID: 26884L109	53.960000	34,507.90	46,513.52	0.05%	0.00	12,005.62
396.00 EAGLE BANCORP INC SEC ID: 268948106	17.040000	5,072.76	6,747.84	0.01%	0.00	1,675.08
3,268.00 E*TRADE FINANCIAL CORP SEC ID: 269246401	8.570000	29,150.56	28,006.76	0.03%	0.00	-1,143.80
628.00 EAGLE MATERIALS INC SEC ID: 26969P108	42.650000	16,912.04	26,784.20	0.03%	0.00	9,872.16
952.00 EAST WEST BANCORP INC SEC ID: 27579R104	21.940000	17,678.64	20,886.88	0.02%	0.00	3,208.24
1,268.00 EASTMAN CHEMICAL CO SEC ID: 277432100	55.260000	38,185.80	70,069.68	0.08%	0.00	31,883.88
2,186.00 EATON CORP SEC ID: 278058102	44.720000	75,382.79	97,757.92	0.11%	0.00	22,375.13
7,046.00 EBAY INC SEC ID: 278642103	47.470000	213,418.87	334,473.62	0.37%	0.00	121,054.75

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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241.00 EBIX INC SEC ID: 278715206	23.990000	4,882.66	5,781.59	0.01%	0.00	898.93
541.00 ECHOSTAR CORP SEC ID: 278768106	27.010000	10,898.07	14,612.41	0.02%	0.00	3,714.34
1,516.00 ECOLAB INC SEC ID: 278865100	64.030000	68,641.93	97,069.48	0.11%	0.00	28,427.55
901.00 EDELMAN FINANCIAL GROUP INC SEC ID: 27943Q105	8.820000	6,676.41	7,946.82	0.01%	0.00	1,270.41
2,622.00 EDISON INTERNATIONAL SEC ID: 281020107	43.790000	108,442.27	114,817.38	0.13%	0.00	6,375.11
597.00 EDUCATION REALTY TRUST INC SEC ID: 28140H104	11.560000	4,955.10	6,901.32	0.01%	0.00	1,946.22
373.00 EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	102.110000	28,668.05	38,087.03	0.04%	0.00	9,418.98
248.00 EL PASO ELECTRIC CO SEC ID: 283677854	33.090000	8,052.56	8,206.32	0.01%	0.00	153.76
309.00 ELECTRONICS FOR IMAGING INC SEC ID: 286082102	15.450000	5,101.59	4,774.05	0.01%	0.00	-327.54
181.00 ELIZABETH ARDEN INC SEC ID: 28660G106	46.540000	4,981.12	8,423.74	0.01%	0.00	3,442.62
358.00 PERRY ELLIS INTERNATIONAL INC SEC ID: 288853104	20.620000	5,083.60	7,381.96	0.01%	0.00	2,298.36

BNY MELLON

Investment Detail by Currency
8/31/2012

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***PARA US - PI 1* - NSNF09226402**

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112.00 EMAGIN CORP SEC ID: 29076N206	4.550000	504.22	509.60	0.00%	0.00	5.38
398.00 EMCOR GROUP INC SEC ID: 29084Q100	27.630000	11,311.16	10,996.74	0.01%	0.00	-314.42
4,384.00 EMERSON ELECTRIC CO SEC ID: 291011104	50.720000	184,578.23	222,356.48	0.25%	0.00	37,778.25
262.00 EMPIRE DISTRICT ELECTRIC CO/TH SEC ID: 291641108	21.110000	4,878.44	5,530.82	0.01%	0.00	652.38
315.00 EMPLOYERS HOLDINGS INC SEC ID: 292218104	18.230000	5,021.10	5,742.45	0.01%	0.00	721.35
1,275.00 EMULEX CORP SEC ID: 292475209	6.850000	10,006.14	8,733.75	0.01%	0.00	-1,272.39
220.00 ENCORE WIRE CORP SEC ID: 292562105	28.320000	5,108.40	6,230.40	0.01%	0.00	1,122.00
633.00 ENDEAVOR INTERNATIONAL CORP SEC ID: 29259G200	8.450000	4,646.22	5,348.85	0.01%	0.00	702.63
710.00 ENDO HEALTH SOLUTIONS INC SEC ID: 29264F205	31.820000	25,258.45	22,592.20	0.03%	0.00	-2,666.25
90.00 ENERGEN CORP SEC ID: 29265N108	51.050000	4,947.30	4,594.50	0.01%	0.00	-352.80
143.00 ENERGIZER HOLDINGS INC SEC ID: 29266R108	68.900000	10,197.35	9,852.70	0.01%	0.00	-344.65

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
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***PARA US - PI 1* - NSNF09226402**

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340.00 ENERGY PARTNERS LTD SEC ID: 29270U303	17.220000	4,807.60	5,854.80	0.01%	0.00	1,047.20
501.00 ENERSYS SEC ID: 29275Y102	37.250000	14,919.22	18,662.25	0.02%	0.00	3,743.03
138.00 ENGILITY HOLDINGS INC SEC ID: 29285W104	18.510000	2,514.21	2,554.38	0.00%	0.00	40.17
800.00 ENTEGRIS INC SEC ID: 29362U104	8.790000	7,832.00	7,032.00	0.01%	0.00	-800.00
1,374.00 ENTERGY CORP SEC ID: 29364G103	68.080000	109,036.93	93,541.92	0.10%	0.00	-15,495.01
390.00 ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	12.370000	5,190.90	4,824.30	0.01%	0.00	-366.60
278.00 ENTERTAINMENT PROPERTIES TRUST SEC ID: 29380T105	45.590000	12,782.44	12,674.02	0.01%	0.00	-108.42
2,381.00 ENZO BIOCHEM INC SEC ID: 294100102	1.880000	5,569.64	4,476.28	0.00%	0.00	-1,093.36
290.00 EPOCH HOLDING CORP SEC ID: 29428R103	21.060000	5,037.30	6,107.40	0.01%	0.00	1,070.10
576.00 EQUIFAX INC SEC ID: 294429105	45.780000	21,032.64	26,369.28	0.03%	0.00	5,336.64
295.00 EQUINIX INC SEC ID: 29444U502	197.650000	29,178.45	58,306.75	0.06%	0.00	29,128.30

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

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78.00 EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	68.760000	4,885.92	5,363.28	0.01%	0.00	477.36
1,839.00 EQUITY RESIDENTIAL SEC ID: 29476L107	60.400000	92,880.16	111,075.60	0.12%	0.00	18,195.44
165.00 ERIE INDEMNITY CO SEC ID: 29530P102	63.770000	11,109.45	10,522.05	0.01%	0.00	-587.40
37.00 ESSEX PROPERTY TRUST INC SEC ID: 297178105	151.980000	4,956.89	5,623.26	0.01%	0.00	666.37
242.00 ETHAN ALLEN INTERIORS INC SEC ID: 297602104	22.080000	5,055.38	5,343.36	0.01%	0.00	287.98
321.00 EURONET WORLDWIDE INC SEC ID: 298736109	17.760000	4,827.84	5,700.96	0.01%	0.00	873.12
623.00 EVERCORE PARTNERS INC SEC ID: 29977A105	24.700000	16,135.62	15,388.10	0.02%	0.00	-747.52
227.00 EXACTTARGET INC SEC ID: 30064K105	21.170000	4,862.34	4,805.59	0.01%	0.00	-56.75
421.00 EXCEL TRUST INC SEC ID: 30068C109	11.740000	4,689.94	4,942.54	0.01%	0.00	252.60
4,005.00 EXELON CORP SEC ID: 30161N101	36.470000	238,589.21	146,062.35	0.16%	0.00	-92,526.86
960.00 EXELIXIS INC SEC ID: 30161Q104	4.430000	5,097.60	4,252.80	0.00%	0.00	-844.80

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,669.00 EXELIS INC SEC ID: 30162A108	10.100000	18,407.67	16,856.90	0.02%	0.00	-1,550.77
658.00 EXPEDIA INC SEC ID: 30212P303	51.360000	22,356.33	33,794.88	0.04%	0.00	11,438.55
1,466.00 EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	36.610000	73,879.07	53,670.26	0.06%	0.00	-20,208.81
238.00 EXPRESS INC SEC ID: 30219E103	15.610000	5,112.24	3,715.18	0.00%	0.00	-1,397.06
5,273.00 EXPRESS SCRIPTS HOLDING CO SEC ID: 30219G108	62.620000	130,730.30	330,195.26	0.37%	0.00	199,464.96
559.00 EXTRA SPACE STORAGE INC SEC ID: 30225T102	34.110000	11,453.91	19,067.49	0.02%	0.00	7,613.58
1,588.00 EXTREME NETWORKS SEC ID: 30226D106	3.560000	4,859.28	5,653.28	0.01%	0.00	794.00
280.00 EZCORP INC SEC ID: 302301106	22.650000	8,982.40	6,342.00	0.01%	0.00	-2,640.40
27,566.00 EXXON MOBIL CORP SEC ID: 30231G102	87.300000	1,810,413.83	2,406,511.80	2.67%	0.00	596,097.97
166.00 FBL FINANCIAL GROUP INC SEC ID: 30239F106	33.120000	5,033.12	5,497.92	0.01%	0.00	464.80
231.00 FEI CO SEC ID: 30241L109	53.710000	8,401.47	12,407.01	0.01%	0.00	4,005.54

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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661.00 FLIR SYSTEMS INC SEC ID: 302445101	19.800000	17,818.13	13,087.80	0.01%	0.00	-4,730.33
1,622.00 FMC TECHNOLOGIES INC SEC ID: 30249U101	46.840000	34,793.93	75,974.48	0.08%	0.00	41,180.55
1,358.00 FMC CORP SEC ID: 302491303	54.320000	35,467.79	73,766.56	0.08%	0.00	38,298.77
927.00 FNB CORP N C COM NEW SEC ID: 302519202	12.200000	11,253.78	11,309.40	0.01%	0.00	55.62
756.00 FNB CORP/PA SEC ID: 302520101	10.950000	7,643.16	8,278.20	0.01%	0.00	635.04
528.00 FXCM INC SEC ID: 302693106	8.760000	5,169.12	4,625.28	0.01%	0.00	-543.84
420.00 FTI CONSULTING INC SEC ID: 302941109	26.010000	14,964.60	10,924.20	0.01%	0.00	-4,040.40
950.00 FACEBOOK INC SEC ID: 30303M102	18.058000	29,474.18	17,155.10	0.02%	0.00	-12,319.08
275.00 FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	92.270000	27,073.75	25,374.25	0.03%	0.00	-1,699.50
238.00 FAIR ISAAC CORP SEC ID: 303250104	42.710000	6,899.62	10,164.98	0.01%	0.00	3,265.36
989.00 FAIRCHILD SEMICONDUCTOR INTERN SEC ID: 303726103	14.520000	15,111.92	14,360.28	0.02%	0.00	-751.64

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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558.00 FAMILY DOLLAR STORES INC SEC ID: 307000109	63.640000	20,878.54	35,511.12	0.04%	0.00	14,632.58
123.00 FARO TECHNOLOGIES INC SEC ID: 311642102	39.450000	5,098.35	4,852.35	0.01%	0.00	-246.00
1,932.00 FASTENAL CO SEC ID: 311900104	43.090000	39,867.89	83,249.88	0.09%	0.00	43,381.99
1,039.00 FEDERAL-MOGUL CORP SEC ID: 313549404	9.360000	11,616.02	9,725.04	0.01%	0.00	-1,890.98
59.00 FEDERAL REALTY INVESTMENT TRUS SEC ID: 313747206	107.910000	4,945.38	6,366.69	0.01%	0.00	1,421.31
1,823.00 FEDEX CORP SEC ID: 31428X106	87.630000	197,474.29	159,749.49	0.18%	0.00	-37,724.80
4,484.00 FELCOR LODGING TRUST INC SEC ID: 31430F101	4.640000	20,760.92	20,805.76	0.02%	0.00	44.84
2,111.00 FEMALE HEALTH CO/THE SEC ID: 314462102	6.750000	9,678.73	14,249.25	0.02%	0.00	4,570.52
486.00 F5 NETWORKS INC SEC ID: 315616102	97.490000	44,225.10	47,380.14	0.05%	0.00	3,155.04
1,976.00 FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	31.500000	47,318.14	62,244.00	0.07%	0.00	14,925.86
1,493.00 FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R105	18.840000	20,603.40	28,128.12	0.03%	0.00	7,524.72

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
899.00 FIFTH & PACIFIC CO INC SEC ID: 316645100	13.250000	4,809.65	11,911.75	0.01%	0.00	7,102.10
2,248.00 FIFTH THIRD BANCORP SEC ID: 316773100	15.140000	30,207.70	34,034.72	0.04%	0.00	3,827.02
960.00 FIFTH STREET FINANCE CORP SEC ID: 31678A103	10.490000	10,192.59	10,070.40	0.01%	0.00	-122.19
1,001.00 FINANCIAL ENGINES INC SEC ID: 317485100	21.300000	21,748.48	21,321.30	0.02%	0.00	-427.18
311.00 FINANCIAL INSTITUTIONS INC SEC ID: 317585404	17.500000	5,010.21	5,442.50	0.01%	0.00	432.29
845.00 FINISAR CORP SEC ID: 31787A507	13.740000	13,743.98	11,610.30	0.01%	0.00	-2,133.68
225.00 FINISH LINE INC/THE SEC ID: 317923100	22.960000	4,803.75	5,166.00	0.01%	0.00	362.25
626.00 FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	19.270000	9,615.36	12,063.02	0.01%	0.00	2,447.66
966.00 FIRST BUSEY CORP SEC ID: 319383105	4.800000	5,119.80	4,636.80	0.01%	0.00	-483.00
187.00 FIRST CASH FINANCIAL SERVICES SEC ID: 31942D107	44.620000	7,278.04	8,343.94	0.01%	0.00	1,065.90
101.00 FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	165.140000	20,281.40	16,679.14	0.02%	0.00	-3,602.26

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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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
1,067.00 FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	6.960000	5,217.63	7,426.32	0.01%	0.00	2,208.69
366.00 FIRST DEFIANCE FINANCIAL CORP SEC ID: 32006W106	16.640000	5,223.11	6,090.24	0.01%	0.00	867.13
188.00 FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	34.780000	6,282.96	6,538.64	0.01%	0.00	255.68
349.00 FIRST FINANCIAL BANCORP SEC ID: 320209109	16.280000	5,772.46	5,681.72	0.01%	0.00	-90.74
153.00 FIRST FINANCIAL CORP/IN SEC ID: 320218100	30.470000	5,015.34	4,661.91	0.01%	0.00	-353.43
557.00 FIRST HORIZON NATIONAL CORP SEC ID: 320517105	8.960000	5,590.54	4,990.72	0.01%	0.00	-599.82
465.00 FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	12.900000	4,998.75	5,998.50	0.01%	0.00	999.75
189.00 FIRST OF LONG ISLAND CORP/THE SEC ID: 320734106	29.950000	5,097.33	5,660.55	0.01%	0.00	563.22
16.00 FIRST MERCHANTS CORP SEC ID: 320817109	14.080000	138.56	225.28	0.00%	0.00	86.72
974.00 FIRST MIDWEST BANCORP INC/IL SEC ID: 320867104	11.810000	10,412.72	11,502.94	0.01%	0.00	1,090.22
2,115.00 FIRST NIAGARA FINANCIAL GROUP SEC ID: 33582V108	7.890000	18,485.10	16,687.35	0.02%	0.00	-1,797.75

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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332.00 FIRST POTOMAC REALTY TRUST SEC ID: 33610F109	12.810000	4,970.04	4,252.92	0.00%	0.00	-717.12
440.00 FIRST REPUBLIC BANK/CA SEC ID: 33616C100	32.690000	12,878.80	14,383.60	0.02%	0.00	1,504.80
1,189.00 FIRST SOLAR INC SEC ID: 336433107	19.990000	18,893.21	23,768.11	0.03%	0.00	4,874.90
245.00 1ST SOURCE CORP SEC ID: 336901103	22.830000	4,922.05	5,593.35	0.01%	0.00	671.30
1,111.00 FISERV INC SEC ID: 337738108	71.310000	52,428.54	79,225.41	0.09%	0.00	26,796.87
1,587.00 FIRSTMERIT CORP SEC ID: 337915102	15.690000	23,011.50	24,900.03	0.03%	0.00	1,888.53
2,415.00 FIRSTENERGY CORP SEC ID: 337932107	43.700000	119,615.45	105,535.50	0.12%	0.00	-14,079.95
1,887.00 FIVE STAR QUALITY CARE INC SEC ID: 33832D106	4.730000	5,211.33	8,925.51	0.01%	0.00	3,714.18
527.00 FLOTEK INDUSTRIES INC SEC ID: 343389102	11.830000	4,774.62	6,234.41	0.01%	0.00	1,459.79
949.00 FLUOR CORP SEC ID: 343412102	51.500000	39,974.97	48,873.50	0.05%	0.00	8,898.53
507.00 FLOWSERVE CORP SEC ID: 34354P105	127.660000	31,459.40	64,723.62	0.07%	0.00	33,264.22

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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921.00 FOOT LOCKER INC SEC ID: 344849104	34.570000	22,334.25	31,838.97	0.04%	0.00	9,504.72
16,674.00 FORD MOTOR CO SEC ID: 345370860	9.340000	138,997.17	155,735.16	0.17%	0.00	16,737.99
521.00 FOREST CITY ENTERPRISES INC SEC ID: 345550107	15.080000	8,268.27	7,856.68	0.01%	0.00	-411.59
1,243.00 FOREST LABORATORIES INC SEC ID: 345838106	34.690000	59,958.50	43,119.67	0.05%	0.00	-16,838.83
305.00 FORESTAR GROUP INC SEC ID: 346233109	14.390000	4,901.35	4,388.95	0.00%	0.00	-512.40
990.00 FORTUNE BRANDS HOME & SECURITY INC SEC ID: 34964C106	25.500000	16,228.80	25,245.00	0.03%	0.00	9,016.20
153.00 FORWARD AIR CORP SEC ID: 349853101	33.620000	4,974.03	5,143.86	0.01%	0.00	169.83
115.00 FRANKLIN ELECTRIC CO INC SEC ID: 353514102	54.230000	5,146.25	6,236.45	0.01%	0.00	1,090.20
745.00 FRANKLIN RESOURCES INC SEC ID: 354613101	117.400000	77,012.67	87,463.00	0.10%	0.00	10,450.33
421.00 FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	11.120000	5,195.14	4,681.52	0.01%	0.00	-513.62
5,567.00 FREEPORT-MCMORAN COPPER & GOLD SEC ID: 35671D857	36.110000	193,122.30	201,024.37	0.22%	0.00	7,902.07

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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128.00 FRESH MARKET INC/THE SEC ID: 35804H106	57.720000	4,828.16	7,388.16	0.01%	0.00	2,560.00
1,623.00 FRONTIER COMMUNICATIONS CORP SEC ID: 35906A108	4.620000	14,811.47	7,498.26	0.01%	0.00	-7,313.21
295.00 FUEL SYSTEMS SOLUTIONS INC SEC ID: 35952W103	17.600000	5,189.05	5,192.00	0.01%	0.00	2.95
228.00 HB FULLER CO SEC ID: 359694106	30.410000	5,344.32	6,933.48	0.01%	0.00	1,589.16
2,606.00 FULTON FINANCIAL CORP SEC ID: 360271100	9.710000	26,841.80	25,304.26	0.03%	0.00	-1,537.54
788.00 FUSION-IO INC SEC ID: 36112J107	28.020000	17,700.60	22,079.76	0.02%	0.00	4,379.16
157.00 G&K SERVICES INC SEC ID: 361268105	31.370000	4,879.56	4,925.09	0.01%	0.00	45.53
109.00 GAMCO INVESTORS INC SEC ID: 361438104	45.100000	4,884.29	4,915.90	0.01%	0.00	31.61
135.00 GATX CORP SEC ID: 361448103	41.160000	4,895.10	5,556.60	0.01%	0.00	661.50
1,071.00 GFI GROUP INC SEC ID: 361652209	2.800000	4,862.34	2,998.80	0.00%	0.00	-1,863.54
3,436.00 GT ADVANCED TECHNOLOGIES INC SEC ID: 36191U106	5.800000	17,076.92	19,928.80	0.02%	0.00	2,851.88

BNY MELLON

PARA US - PI 1 - NSNF09226402

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658.00 ARTHUR J GALLAGHER & CO SEC ID: 363576109	35.720000	18,443.74	23,503.76	0.03%	0.00	5,060.02
841.00 GAMESTOP CORP SEC ID: 36467W109	19.080000	21,975.33	16,046.28	0.02%	0.00	-5,929.05
2,239.00 GANNETT CO INC SEC ID: 364730101	15.260000	29,890.65	34,167.14	0.04%	0.00	4,276.49
2,567.00 GAP INC/THE SEC ID: 364760108	35.820000	49,210.42	91,949.94	0.10%	0.00	42,739.52
554.00 GARDNER DENVER INC SEC ID: 365558105	60.280000	25,279.02	33,395.12	0.04%	0.00	8,116.10
579.00 GARTNER INC SEC ID: 366651107	49.390000	22,007.79	28,596.81	0.03%	0.00	6,589.02
432.00 GAYLORD ENTERTAINMENT CO SEC ID: 367905106	40.540000	11,446.77	17,513.28	0.02%	0.00	6,066.51
781.00 GENCORP INC SEC ID: 368682100	9.130000	4,904.68	7,130.53	0.01%	0.00	2,225.85
269.00 GENERAC HOLDINGS INC SEC ID: 368736104	21.550000	5,054.51	5,796.95	0.01%	0.00	742.44
815.00 GENERAL CABLE CORP SEC ID: 369300108	27.090000	24,852.98	22,078.35	0.02%	0.00	-2,774.63
2,050.00 GENERAL DYNAMICS CORP SEC ID: 369550108	65.510000	147,590.36	134,295.50	0.15%	0.00	-13,294.86

BNY MELLON

PARA US - PI 1 - NSNF09226402

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59,743.00 GENERAL ELECTRIC CO SEC ID: 369604103	20.710000	2,079,868.66	1,237,277.53	1.37%	0.00	-842,591.13
3,715.00 GENERAL GROWTH PROPERTIES INC SEC ID: 370023103	20.580000	48,472.06	76,454.70	0.08%	0.00	27,982.64
4,192.00 GENERAL MILLS INC SEC ID: 370334104	39.330000	119,358.19	164,871.36	0.18%	0.00	45,513.17
2,224.00 GENERAL MOTORS CO SEC ID: 37045V100	21.350000	59,863.56	47,482.40	0.05%	0.00	-12,381.16
111.00 GENESCO INC SEC ID: 371532102	70.650000	5,663.22	7,842.15	0.01%	0.00	2,178.93
89.00 GENESEE & WYOMING INC SEC ID: 371559105	63.560000	4,938.61	5,656.84	0.01%	0.00	718.23
850.00 GENTEX CORP SEC ID: 371901109	17.520000	25,066.50	14,892.00	0.02%	0.00	-10,174.50
498.00 GENUINE PARTS CO SEC ID: 372460105	63.160000	24,130.06	31,453.68	0.03%	0.00	7,323.62
4,964.00 GENWORTH FINANCIAL INC SEC ID: 37247D106	5.290000	25,713.52	26,259.56	0.03%	0.00	546.04
274.00 GEOEYE INC SEC ID: 37250W108	26.830000	5,233.40	7,351.42	0.01%	0.00	2,118.02
472.00 GEORGIA GULF CORP SEC ID: 373200302	39.640000	10,275.23	18,710.08	0.02%	0.00	8,434.85

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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3,206.00 GERON CORP SEC ID: 374163103	2.760000	5,129.60	8,848.56	0.01%	0.00	3,718.96
457.00 GIBRALTAR INDUSTRIES INC SEC ID: 374689107	10.930000	4,958.45	4,995.01	0.01%	0.00	36.56
4,962.00 GILEAD SCIENCES INC SEC ID: 375558103	57.690000	175,655.09	286,257.78	0.32%	0.00	110,602.69
857.00 GLACIER BANCORP INC SEC ID: 37637Q105	15.410000	10,690.57	13,206.37	0.01%	0.00	2,515.80
287.00 GLADSTONE COMMERCIAL CORP SEC ID: 376536108	17.890000	4,867.52	5,134.43	0.01%	0.00	266.91
693.00 GLADSTONE INVESTMENT CORP SEC ID: 376546107	7.610000	5,031.18	5,273.73	0.01%	0.00	242.55
331.00 PH GLATFELTER CO SEC ID: 377316104	16.800000	4,981.55	5,560.80	0.01%	0.00	579.25
1,640.00 GLOBAL CASH ACCESS HOLDINGS IN SEC ID: 378967103	7.670000	4,985.60	12,578.80	0.01%	0.00	7,593.20
595.00 GLIMCHER REALTY TRUST SEC ID: 379302102	10.480000	5,509.70	6,235.60	0.01%	0.00	725.90
938.00 GLOBAL PAYMENTS INC SEC ID: 37940X102	41.650000	40,889.35	39,067.70	0.04%	0.00	-1,821.65
706.00 GLOBAL GEOPHYSICAL SERVICES IN SEC ID: 37946S107	4.590000	5,210.28	3,240.54	0.00%	0.00	-1,969.74

BNY MELLON

PARA US - PI 1 - NSNF09226402

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1,017.00 GLU MOBILE INC SEC ID: 379890106	5.050000	4,983.30	5,135.85	0.01%	0.00	152.55
3,220.00 GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	105.720000	510,481.52	340,418.40	0.38%	0.00	-170,063.12
346.00 GOLUB CAPITAL BDC INC SEC ID: 38173M102	15.510000	5,241.90	5,366.46	0.01%	0.00	124.56
1,825.00 GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	12.200000	26,715.63	22,265.00	0.02%	0.00	-4,450.63
1,453.00 GOOGLE INC SEC ID: 38259P508	685.090000	632,325.60	995,435.77	1.10%	0.00	363,110.17
437.00 WR GRACE & CO SEC ID: 38388F108	57.760000	18,576.87	25,241.12	0.03%	0.00	6,664.25
729.00 GRACO INC SEC ID: 384109104	49.400000	23,524.83	36,012.60	0.04%	0.00	12,487.77
656.00 GRAFTECH INTERNATIONAL LTD SEC ID: 384313102	9.370000	9,689.12	6,146.72	0.01%	0.00	-3,542.40
490.00 WW GRAINGER INC SEC ID: 384802104	205.960000	33,255.17	100,920.40	0.11%	0.00	67,665.23
377.00 GRAND CANYON EDUCATION INC SEC ID: 38526M106	21.120000	5,108.35	7,962.24	0.01%	0.00	2,853.89
230.00 GRANITE CONSTRUCTION INC SEC ID: 387328107	27.570000	5,621.20	6,341.10	0.01%	0.00	719.90

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,181.00 GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	5.590000	10,425.85	12,191.79	0.01%	0.00	1,765.94
923.00 GREAT LAKES DREDGE & DOCK CORP SEC ID: 390607109	7.310000	4,827.29	6,747.13	0.01%	0.00	1,919.84
269.00 GREAT SOUTHERN BANCORP INC SEC ID: 390905107	29.380000	4,898.49	7,903.22	0.01%	0.00	3,004.73
881.00 GREAT PLAINS ENERGY INC SEC ID: 391164100	21.320000	17,144.26	18,782.92	0.02%	0.00	1,638.66
349.00 GREEN DOT CORP SEC ID: 39304D102	11.450000	7,569.81	3,996.05	0.00%	0.00	-3,573.76
472.00 GREEN MOUNTAIN COFFEE ROASTERS SEC ID: 393122106	24.310000	15,604.32	11,474.32	0.01%	0.00	-4,130.00
485.00 GREEN PLAINS RENEWABLE ENERGY SEC ID: 393222104	4.600000	4,951.85	2,231.00	0.00%	0.00	-2,720.85
249.00 GREENBRIER COS INC SEC ID: 393657101	14.450000	4,932.69	3,598.05	0.00%	0.00	-1,334.64
519.00 GREENHILL & CO INC SEC ID: 395259104	43.650000	20,666.58	22,654.35	0.03%	0.00	1,987.77
511.00 GRIFFON CORP SEC ID: 398433102	9.670000	4,997.58	4,941.37	0.01%	0.00	-56.21
131.00 GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	55.010000	5,148.30	7,206.31	0.01%	0.00	2,058.01

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
388.00 GUESS? INC SEC ID: 401617105	26.060000	11,224.84	10,111.28	0.01%	0.00	-1,113.56
336.00 GULF ISLAND FABRICATION INC SEC ID: 402307102	26.020000	8,665.44	8,742.72	0.01%	0.00	77.28
123.00 GULFMARK OFFSHORE INC SEC ID: 402629208	35.080000	5,034.39	4,314.84	0.00%	0.00	-719.55
197.00 GULFPORT ENERGY CORP SEC ID: 402635304	26.300000	5,216.56	5,181.10	0.01%	0.00	-35.46
379.00 H&E EQUIPMENT SERVICES INC SEC ID: 404030108	17.700000	4,839.83	6,708.30	0.01%	0.00	1,868.47
160.00 HCC INSURANCE HOLDINGS INC SEC ID: 404132102	33.080000	4,944.00	5,292.80	0.01%	0.00	348.80
3,031.00 HCP INC SEC ID: 40414L109	45.860000	99,507.73	139,001.66	0.15%	0.00	39,493.93
350.00 HFF INC SEC ID: 40418F108	13.300000	4,802.00	4,655.00	0.01%	0.00	-147.00
204.00 HMS HOLDINGS CORP SEC ID: 40425J101	34.460000	4,993.24	7,029.84	0.01%	0.00	2,036.60
473.00 HNI CORP SEC ID: 404251100	27.720000	11,749.27	13,111.56	0.01%	0.00	1,362.29
163.00 HSN INC SEC ID: 404303109	45.030000	4,995.95	7,339.89	0.01%	0.00	2,343.94

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,891.00 HALLIBURTON CO SEC ID: 406216101	32.760000	140,389.29	160,229.16	0.18%	0.00	19,839.87
758.00 HALOZYME THERAPEUTICS INC SEC ID: 40637H109	5.800000	4,972.48	4,396.40	0.00%	0.00	-576.08
599.00 HANCOCK HOLDING CO SEC ID: 410120109	29.640000	19,111.17	17,754.36	0.02%	0.00	-1,356.81
621.00 HANESBRANDS INC SEC ID: 410345102	32.430000	17,524.62	20,139.03	0.02%	0.00	2,614.41
136.00 HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	35.690000	4,955.84	4,853.84	0.01%	0.00	-102.00
942.00 HARLEY-DAVIDSON INC SEC ID: 412822108	41.960000	59,364.84	39,526.32	0.04%	0.00	-19,838.52
1,002.00 HARRIS CORP SEC ID: 413875105	47.030000	38,923.09	47,124.06	0.05%	0.00	8,200.97
116.00 HARRIS TEETER SUPERMARKETS INC COM SEC ID: 414585109	39.070000	4,967.12	4,532.12	0.01%	0.00	-435.00
613.00 HARTE-HANKS INC SEC ID: 416196103	6.960000	4,854.96	4,266.48	0.00%	0.00	-588.48
483.00 HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	17.930000	9,822.99	8,660.19	0.01%	0.00	-1,162.80
335.00 HASBRO INC SEC ID: 418056107	37.510000	12,317.95	12,565.85	0.01%	0.00	247.90

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
445.00 HATTERAS FINANCIAL CORP SEC ID: 41902R103	28.990000	12,250.85	12,900.55	0.01%	0.00	649.70
879.00 HAWAIIAN HOLDINGS INC SEC ID: 419879101	5.930000	5,054.25	5,212.47	0.01%	0.00	158.22
89.00 HAYNES INTERNATIONAL INC SEC ID: 420877201	48.750000	5,077.45	4,338.75	0.00%	0.00	-738.70
2,829.00 HEALTH MANAGEMENT ASSOCIATES I SEC ID: 421933102	7.660000	24,249.51	21,670.14	0.02%	0.00	-2,579.37
238.00 HEALTHCARE REALTY TRUST INC SEC ID: 421946104	24.260000	4,874.24	5,773.88	0.01%	0.00	899.64
1,839.00 HEADWATERS INC SEC ID: 42210P102	6.650000	5,057.25	12,229.35	0.01%	0.00	7,172.10
1,091.00 HEALTH CARE REIT INC SEC ID: 42217K106	58.440000	43,150.40	63,758.04	0.07%	0.00	20,607.64
565.00 HEALTH NET INC SEC ID: 42222G108	23.250000	15,040.30	13,136.25	0.01%	0.00	-1,904.05
1,087.00 HEALTHWAYS INC SEC ID: 422245100	10.480000	7,402.47	11,391.76	0.01%	0.00	3,989.29
400.00 HEARTLAND FINANCIAL USA INC SEC ID: 42234Q102	26.190000	5,716.00	10,476.00	0.01%	0.00	4,760.00
255.00 HEARTLAND PAYMENT SYSTEMS INC SEC ID: 42235N108	30.380000	5,212.20	7,746.90	0.01%	0.00	2,534.70

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
71.00 HEARTWARE INTERNATIONAL INC SEC ID: 422368100	89.570000	5,469.84	6,359.47	0.01%	0.00	889.63
860.00 HECLA MINING CO SEC ID: 422704106	5.410000	6,278.00	4,652.60	0.01%	0.00	-1,625.40
126.00 HEICO CORP SEC ID: 422806109	34.840000	5,367.60	4,389.84	0.00%	0.00	-977.76
234.00 HEIDRICK & STRUGGLES INTERNATI SEC ID: 422819102	12.320000	5,063.76	2,882.88	0.00%	0.00	-2,180.88
2,320.00 HJ HEINZ CO SEC ID: 423074103	55.720000	98,115.12	129,270.40	0.14%	0.00	31,155.28
941.00 HELIX ENERGY SOLUTIONS GROUP I SEC ID: 42330P107	17.620000	15,328.58	16,580.42	0.02%	0.00	1,251.84
856.00 HELMERICH & PAYNE INC SEC ID: 423452101	45.640000	34,687.26	39,067.84	0.04%	0.00	4,380.58
514.00 JACK HENRY & ASSOCIATES INC SEC ID: 426281101	36.960000	15,060.20	18,997.44	0.02%	0.00	3,937.24
985.00 HERITAGE COMMERCE CORP SEC ID: 426927109	6.610000	4,869.25	6,510.85	0.01%	0.00	1,641.60
2,825.00 HERCULES OFFSHORE INC SEC ID: 427093109	4.110000	11,243.20	11,610.75	0.01%	0.00	367.55
492.00 HERCULES TECHNOLOGY GROWTH CAP SEC ID: 427096508	11.190000	5,072.52	5,505.48	0.01%	0.00	432.96

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
501.00 HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	13.990000	6,462.90	7,008.99	0.01%	0.00	546.09
918.00 HERSHA HOSPITALITY TRUST SEC ID: 427825104	4.980000	4,993.92	4,571.64	0.01%	0.00	-422.28
615.00 HERSHEY CO/THE SEC ID: 427866108	71.820000	34,111.07	44,169.30	0.05%	0.00	10,058.23
1,142.00 HERTZ GLOBAL HOLDINGS INC SEC ID: 42805T105	14.180000	16,353.44	16,193.56	0.02%	0.00	-159.88
1,581.00 HESS CORP SEC ID: 42809H107	50.530000	73,085.46	79,887.93	0.09%	0.00	6,802.47
11,471.00 HEWLETT-PACKARD CO SEC ID: 428236103	16.880000	422,042.17	193,630.48	0.21%	0.00	-228,411.69
238.00 HEXCEL CORP SEC ID: 428291108	22.670000	4,990.86	5,395.46	0.01%	0.00	404.60
130.00 HIBBETT SPORTS INC SEC ID: 428567101	58.040000	5,092.10	7,545.20	0.01%	0.00	2,453.10
151.00 HIGHWOODS PROPERTIES INC SEC ID: 431284108	32.610000	4,898.44	4,924.11	0.01%	0.00	25.67
215.00 HILLENBRAND INC SEC ID: 431571108	18.120000	4,882.65	3,895.80	0.00%	0.00	-986.85
86.00 HITTITE MICROWAVE CORP SEC ID: 43365Y104	52.370000	5,117.86	4,503.82	0.00%	0.00	-614.04

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
876.00 HOLLYFRONTIER CORP SEC ID: 436106108	40.290000	15,705.64	35,294.04	0.04%	0.00	19,588.40
1,984.00 HOLOGIC INC SEC ID: 436440101	19.630000	36,485.40	38,945.92	0.04%	0.00	2,460.52
209.00 HOME BANCSHARES INC/AR SEC ID: 436893200	31.510000	4,932.40	6,585.59	0.01%	0.00	1,653.19
9,234.00 HOME DEPOT INC/THE SEC ID: 437076102	56.750000	337,692.00	524,029.50	0.58%	0.00	186,337.50
149.00 HOME PROPERTIES INC SEC ID: 437306103	63.850000	8,835.70	9,513.65	0.01%	0.00	677.95
195.00 HOMEAWAY INC SEC ID: 43739Q100	23.660000	4,898.40	4,613.70	0.01%	0.00	-284.70
4,818.00 HONEYWELL INTERNATIONAL INC SEC ID: 438516106	58.450000	199,412.58	281,612.10	0.31%	0.00	82,199.52
331.00 HORACE MANN EDUCATORS CORP SEC ID: 440327104	17.570000	4,951.76	5,815.67	0.01%	0.00	863.91
887.00 HORMEL FOODS CORP SEC ID: 440452100	28.720000	25,978.14	25,474.64	0.03%	0.00	-503.50
1,240.00 HOSPITALITY PROPERTIES TRUST SEC ID: 44106M102	24.070000	28,796.72	29,846.80	0.03%	0.00	1,050.08
1,531.00 HOSPIRA INC SEC ID: 441060100	33.580000	56,353.61	51,410.98	0.06%	0.00	-4,942.63

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
2,552.00 HOST HOTELS & RESORTS INC SEC ID: 44107P104	15.300000	68,603.56	39,045.60	0.04%	0.00	-29,557.96
222.00 HOWARD HUGHES CORP/THE SEC ID: 44267D107	65.790000	6,310.67	14,605.38	0.02%	0.00	8,294.71
136.00 HUB GROUP INC SEC ID: 443320106	30.100000	4,920.48	4,093.60	0.00%	0.00	-826.88
359.00 HUBBELL INC SEC ID: 443510201	80.820000	22,286.72	29,014.38	0.03%	0.00	6,727.66
568.00 HUDSON PACIFIC PROPERTIES INC SEC ID: 444097109	17.740000	8,792.64	10,076.32	0.01%	0.00	1,283.68
278.00 HUDSON VALLEY HOLDING CORP SEC ID: 444172100	16.890000	4,920.60	4,695.42	0.01%	0.00	-225.18
1,049.00 HUMANA INC SEC ID: 444859102	70.080000	66,947.91	73,513.92	0.08%	0.00	6,566.01
544.00 JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	52.440000	24,871.68	28,527.36	0.03%	0.00	3,655.68
7,957.00 HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	6.590000	41,933.39	52,436.63	0.06%	0.00	10,503.24
371.00 HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	40.070000	13,890.61	14,865.97	0.02%	0.00	975.36
165.00 HURON CONSULTING GROUP INC SEC ID: 447462102	32.270000	4,851.00	5,324.55	0.01%	0.00	473.55

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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263.00 HYATT HOTELS CORP SEC ID: 448579102	37.930000	10,325.38	9,975.59	0.01%	0.00	-349.79
437.00 IAC/INTERACTIVECORP SEC ID: 44919P508	51.840000	15,950.50	22,654.08	0.03%	0.00	6,703.58
198.00 ICF INTERNATIONAL INC SEC ID: 44925C103	22.040000	4,950.00	4,363.92	0.00%	0.00	-586.08
2,377.00 ISTAR FINANCIAL INC SEC ID: 45031U101	7.180000	15,359.36	17,066.86	0.02%	0.00	1,707.50
240.00 ITT EDUCATIONAL SERVICES INC SEC ID: 45068B109	32.010000	15,501.60	7,682.40	0.01%	0.00	-7,819.20
438.00 IXIA SEC ID: 45071R109	14.840000	5,159.64	6,499.92	0.01%	0.00	1,340.28
809.00 ITT CORP SEC ID: 450911201	19.900000	15,859.06	16,099.10	0.02%	0.00	240.04
357.00 IDEX CORP SEC ID: 45167R104	39.860000	15,529.50	14,230.02	0.02%	0.00	-1,299.48
342.00 IDEXX LABORATORIES INC SEC ID: 45168D104	95.060000	25,571.34	32,510.52	0.04%	0.00	6,939.18
321.00 IGATE CORP SEC ID: 45169U105	16.110000	5,001.18	5,171.31	0.01%	0.00	170.13
57.00 IHS INC SEC ID: 451734107	114.040000	4,662.03	6,500.28	0.01%	0.00	1,838.25

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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2,922.00 ILLINOIS TOOL WORKS INC SEC ID: 452308109	59.290000	131,698.92	173,245.38	0.19%	0.00	41,546.46
1,104.00 ILLUMINA INC SEC ID: 452327109	42.080000	41,496.42	46,456.32	0.05%	0.00	4,959.90
447.00 IMMUNOGEN INC SEC ID: 45253H101	14.390000	5,207.55	6,432.33	0.01%	0.00	1,224.78
389.00 IMPAX LABORATORIES INC SEC ID: 45256B101	23.670000	7,865.58	9,207.63	0.01%	0.00	1,342.05
190.00 INDEPENDENT BANK CORP/ROCKLAND SEC ID: 453836108	29.160000	4,932.40	5,540.40	0.01%	0.00	608.00
784.00 INFINERA CORP SEC ID: 45667G103	5.680000	5,166.56	4,453.12	0.00%	0.00	-713.44
301.00 INGLES MARKETS INC SEC ID: 457030104	15.970000	4,809.98	4,806.97	0.01%	0.00	-3.01
561.00 INGRAM MICRO INC SEC ID: 457153104	15.270000	10,098.00	8,566.47	0.01%	0.00	-1,531.53
455.00 INGREDION INC SEC ID: 457187102	53.830000	24,374.35	24,492.65	0.03%	0.00	118.30
305.00 INSIGHT ENTERPRISES INC SEC ID: 45765U103	17.960000	5,072.15	5,477.80	0.01%	0.00	405.65
1,624.00 INSMED INC SEC ID: 457669307	3.240000	5,201.83	5,261.76	0.01%	0.00	59.93

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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156.00 INNOSPEC INC SEC ID: 45768S105	31.460000	4,873.11	4,907.76	0.01%	0.00	34.65
106.00 INNOPHOS HOLDINGS INC SEC ID: 45774N108	47.290000	5,185.52	5,012.74	0.01%	0.00	-172.78
245.00 INSULET CORP SEC ID: 45784P101	20.970000	5,049.45	5,137.65	0.01%	0.00	88.20
2,728.00 INTEGRATED DEVICE TECHNOLOGY I SEC ID: 458118106	5.320000	16,859.04	14,512.96	0.02%	0.00	-2,346.08
567.00 INTEGRATED SILICON SOLUTION IN SEC ID: 45812P107	9.910000	5,165.37	5,618.97	0.01%	0.00	453.60
30,414.00 INTEL CORP SEC ID: 458140100	24.830000	639,902.84	755,179.62	0.84%	0.00	115,276.78
98.00 INTEGRYS ENERGY GROUP INC SEC ID: 45822P105	53.990000	4,981.34	5,291.02	0.01%	0.00	309.68
1,369.00 INTER PARFUMS INC SEC ID: 458334109	16.600000	22,328.39	22,725.40	0.03%	0.00	397.01
1,474.00 INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	13.820000	24,203.52	20,370.68	0.02%	0.00	-3,832.84
440.00 INTERCONTINENTALEXCHANGE INC SEC ID: 45865V100	136.700000	66,680.55	60,148.00	0.07%	0.00	-6,532.55
270.00 INTERDIGITAL INC/PA SEC ID: 45867G101	33.750000	10,346.40	9,112.50	0.01%	0.00	-1,233.90

BNY MELLON

PARA US - PI 1 - NSNF09226402

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869.00 INTERMUNE INC SEC ID: 45884X103	7.370000	10,401.93	6,404.53	0.01%	0.00	-3,997.40
1,103.00 INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	18.260000	17,780.36	20,140.78	0.02%	0.00	2,360.42
6,548.00 INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	194.850000	537,706.70	1,275,877.80	1.41%	0.00	738,171.10
765.00 INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	60.520000	30,347.78	46,297.80	0.05%	0.00	15,950.02
1,189.00 INTERNATIONAL GAME TECHNOLOGY SEC ID: 459902102	12.290000	19,903.86	14,612.81	0.02%	0.00	-5,291.05
2,615.00 INTERNATIONAL PAPER CO SEC ID: 460146103	34.560000	92,147.82	90,374.40	0.10%	0.00	-1,773.42
418.00 INTERNATIONAL RECTIFIER CORP SEC ID: 460254105	17.410000	8,472.86	7,277.38	0.01%	0.00	-1,195.48
590.00 INTERNATIONAL SPEEDWAY CORP SEC ID: 460335201	26.610000	14,974.20	15,699.90	0.02%	0.00	725.70
752.00 INTERSIL CORP SEC ID: 46069S109	8.830000	7,768.16	6,640.16	0.01%	0.00	-1,128.00
3,472.00 INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	10.640000	34,267.60	36,942.08	0.04%	0.00	2,674.48
377.00 INTERVAL LEISURE GROUP INC SEC ID: 46113M108	18.450000	5,051.80	6,955.65	0.01%	0.00	1,903.85

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
212.00 INTL FCSTONE INC SEC ID: 46116V105	18.130000	5,032.88	3,843.56	0.00%	0.00	-1,189.32
231.00 INTUITIVE SURGICAL INC SEC ID: 46120E602	491.790000	63,814.24	113,603.49	0.13%	0.00	49,789.25
2,190.00 INTUIT INC SEC ID: 461202103	58.540000	71,448.97	128,202.60	0.14%	0.00	56,753.63
341.00 INVACARE CORP SEC ID: 461203101	13.740000	5,459.41	4,685.34	0.01%	0.00	-774.07
393.00 INTREPID POTASH INC SEC ID: 46121Y102	22.430000	10,004.69	8,814.99	0.01%	0.00	-1,189.70
1,240.00 INVENSENSE INC SEC ID: 46123D205	12.580000	13,255.60	15,599.20	0.02%	0.00	2,343.60
611.00 INVESCO MORTGAGE CAPITAL INC SEC ID: 46131B100	20.490000	9,691.26	12,519.39	0.01%	0.00	2,828.13
943.00 INVESTMENT TECHNOLOGY GROUP IN SEC ID: 46145F105	8.470000	16,238.46	7,987.21	0.01%	0.00	-8,251.25
363.00 INVESTORS BANCORP INC SEC ID: 46146P102	17.170000	5,049.33	6,232.71	0.01%	0.00	1,183.38
2,409.00 ION GEOPHYSICAL CORP SEC ID: 462044108	6.530000	16,927.16	15,730.77	0.02%	0.00	-1,196.39
1,433.00 IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	7.410000	10,833.48	10,618.53	0.01%	0.00	-214.95

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
161.00 IROBOT CORP SEC ID: 462726100	25.190000	5,282.41	4,055.59	0.00%	0.00	-1,226.82
1,388.00 IRON MOUNTAIN INC SEC ID: 462846106	32.800000	34,714.06	45,526.40	0.05%	0.00	10,812.34
247.00 ITC HOLDINGS CORP SEC ID: 465685105	71.980000	17,974.51	17,779.06	0.02%	0.00	-195.45
524.00 ITRON INC SEC ID: 465741106	43.360000	19,209.84	22,720.64	0.03%	0.00	3,510.80
586.00 JDS UNIPHASE CORP SEC ID: 46612J507	11.190000	8,450.12	6,557.34	0.01%	0.00	-1,892.78
252.00 JDA SOFTWARE GROUP INC SEC ID: 46612K108	30.800000	7,549.92	7,761.60	0.01%	0.00	211.68
21,827.00 JPMORGAN CHASE & CO SEC ID: 46625H100	37.140000	881,769.59	810,654.78	0.90%	0.00	-71,114.81
970.00 JMP GROUP INC SEC ID: 46629U107	5.390000	5,984.90	5,228.30	0.01%	0.00	-756.60
1,169.00 JABIL CIRCUIT INC SEC ID: 466313103	22.780000	20,656.23	26,629.82	0.03%	0.00	5,973.59
225.00 JACK IN THE BOX INC SEC ID: 466367109	26.090000	5,033.25	5,870.25	0.01%	0.00	837.00
755.00 JACOBS ENGINEERING GROUP INC SEC ID: 469814107	39.540000	32,998.73	29,852.70	0.03%	0.00	-3,146.03

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,397.00 JANUS CAPITAL GROUP INC SEC ID: 47102X105	8.720000	17,881.62	20,901.84	0.02%	0.00	3,020.22
599.00 JARDEN CORP SEC ID: 471109108	48.330000	19,048.20	28,949.67	0.03%	0.00	9,901.47
1,706.00 JEFFERIES GROUP INC SEC ID: 472319102	14.690000	21,529.72	25,061.14	0.03%	0.00	3,531.42
3,563.00 JETBLUE AIRWAYS CORP SEC ID: 477143101	4.900000	19,356.93	17,458.70	0.02%	0.00	-1,898.23
411.00 JIVE SOFTWARE INC SEC ID: 47760A108	15.090000	8,425.50	6,201.99	0.01%	0.00	-2,223.51
16,018.00 JOHNSON & JOHNSON SEC ID: 478160104	67.430000	1,034,626.82	1,080,093.74	1.20%	0.00	45,466.92
4,261.00 JOHNSON CONTROLS INC SEC ID: 478366107	27.210000	105,245.70	115,941.81	0.13%	0.00	10,696.11
444.00 JONES LANG LASALLE INC SEC ID: 48020Q107	72.130000	33,051.36	32,025.72	0.04%	0.00	-1,025.64
1,009.00 JONES GROUP INC/THE SEC ID: 48020T101	12.670000	10,439.26	12,784.03	0.01%	0.00	2,344.77
106.00 JOS A BANK CLOTHIERS INC SEC ID: 480838101	48.170000	5,086.94	5,106.02	0.01%	0.00	19.08
624.00 JOY GLOBAL INC SEC ID: 481165108	53.380000	36,522.72	33,309.12	0.04%	0.00	-3,213.60

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
180.00 J2 GLOBAL INC SEC ID: 48123V102	29.470000	4,905.00	5,304.60	0.01%	0.00	399.60
3,410.00 JUNIPER NETWORKS INC SEC ID: 48203R104	17.440000	58,954.79	59,470.40	0.07%	0.00	515.61
621.00 KBW INC SEC ID: 482423100	15.290000	10,067.91	9,495.09	0.01%	0.00	-572.82
1,104.00 KLA-TENCOR CORP SEC ID: 482480100	51.310000	51,270.14	56,646.24	0.06%	0.00	5,376.10
1,825.00 K-SWISS INC SEC ID: 482686102	2.830000	5,640.89	5,164.75	0.01%	0.00	-476.14
1,343.00 KVH INDUSTRIES INC SEC ID: 482738101	13.560000	12,511.12	18,211.08	0.02%	0.00	5,699.96
97.00 KAISER ALUMINUM CORP SEC ID: 483007704	55.850000	5,134.21	5,417.45	0.01%	0.00	283.24
328.00 KANSAS CITY SOUTHERN SEC ID: 485170302	77.330000	18,236.80	25,364.24	0.03%	0.00	7,127.44
323.00 KAPSTONE PAPER AND PACKAGING C SEC ID: 48562P103	20.030000	5,151.85	6,469.69	0.01%	0.00	1,317.84
1,511.00 KB HOME SEC ID: 48666K109	11.040000	12,254.21	16,681.44	0.02%	0.00	4,427.23
1,641.00 KELLOGG CO SEC ID: 487836108	50.650000	81,823.05	83,116.65	0.09%	0.00	1,293.60

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
320.00 KELLY SERVICES INC SEC ID: 488152208	12.340000	5,027.20	3,948.80	0.00%	0.00	-1,078.40
329.00 KEMPER CORPORATION SEC ID: 488401100	30.600000	9,298.36	10,067.40	0.01%	0.00	769.04
199.00 KENEXA CORP SEC ID: 488879107	45.840000	4,634.71	9,122.16	0.01%	0.00	4,487.45
487.00 KENNAMETAL INC SEC ID: 489170100	36.840000	19,436.17	17,941.08	0.02%	0.00	-1,495.09
6,993.00 KEYCORP SEC ID: 493267108	8.430000	53,527.17	58,950.99	0.07%	0.00	5,423.82
667.00 KEYW HOLDING CORP/THE SEC ID: 493723100	11.260000	4,970.82	7,510.42	0.01%	0.00	2,539.60
380.00 KFORCE INC SEC ID: 493732101	11.720000	4,913.40	4,453.60	0.00%	0.00	-459.80
348.00 KILROY REALTY CORP SEC ID: 49427F108	47.210000	13,241.40	16,429.08	0.02%	0.00	3,187.68
2,474.00 KIMBERLY-CLARK CORP SEC ID: 494368103	83.600000	161,076.94	206,826.40	0.23%	0.00	45,749.46
2,422.00 KIMCO REALTY CORP SEC ID: 49446R109	20.320000	43,813.98	49,215.04	0.05%	0.00	5,401.06
2,392.00 KINDER MORGAN INC/DELAWARE SEC ID: 49456B101	35.770000	71,387.07	85,561.84	0.09%	0.00	14,174.77

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
320.00 KIRBY CORP SEC ID: 497266106	52.650000	17,798.40	16,848.00	0.02%	0.00	-950.40
1,071.00 KITE REALTY GROUP TRUST SEC ID: 49803T102	5.140000	4,905.18	5,504.94	0.01%	0.00	599.76
306.00 KNIGHT TRANSPORTATION INC SEC ID: 499064103	14.300000	4,938.84	4,375.80	0.00%	0.00	-563.04
1,717.00 KODIAK OIL & GAS CORP SEC ID: 50015Q100	8.940000	10,477.12	15,349.98	0.02%	0.00	4,872.86
1,463.00 KOHL'S CORP SEC ID: 500255104	52.200000	96,593.11	76,368.60	0.08%	0.00	-20,224.51
139.00 KOPPERS HOLDINGS INC SEC ID: 50060P106	32.410000	5,005.39	4,504.99	0.00%	0.00	-500.40
9,539.00 KRAFT FOODS INC SEC ID: 50075N104	41.510000	269,944.61	395,963.89	0.44%	0.00	126,019.28
847.00 KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	4.780000	5,082.00	4,048.66	0.00%	0.00	-1,033.34
3,985.00 KROGER CO/THE SEC ID: 501044101	22.280000	91,006.12	88,785.80	0.10%	0.00	-2,220.32
281.00 KRONOS WORLDWIDE INC SEC ID: 50105F105	16.970000	5,142.30	4,768.57	0.01%	0.00	-373.73
465.00 KULICKE & SOFFA INDUSTRIES INC SEC ID: 501242101	11.330000	5,124.30	5,268.45	0.01%	0.00	144.15

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
391.00 LHC GROUP INC SEC ID: 50187A107	17.400000	5,106.46	6,803.40	0.01%	0.00	1,696.94
1,400.00 LKQ CORP SEC ID: 501889208	37.740000	28,490.00	52,836.00	0.06%	0.00	24,346.00
450.00 LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	28.670000	15,174.00	12,901.50	0.01%	0.00	-2,272.50
2,500.00 LSI CORP SEC ID: 502161102	7.790000	14,900.00	19,475.00	0.02%	0.00	4,575.00
265.00 LTC PROPERTIES INC SEC ID: 502175102	33.740000	8,686.70	8,941.10	0.01%	0.00	254.40
828.00 L-3 COMMUNICATIONS HOLDINGS IN SEC ID: 502424104	70.240000	60,698.29	58,158.72	0.06%	0.00	-2,539.57
514.00 LA-Z-BOY INC SEC ID: 505336107	13.800000	4,821.32	7,093.20	0.01%	0.00	2,271.88
706.00 LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	87.950000	48,548.95	62,092.70	0.07%	0.00	13,543.75
292.00 LAKELAND BANCORP INC SEC ID: 511637100	10.130000	2,733.68	2,957.96	0.00%	0.00	224.28
231.00 LAKELAND FINANCIAL CORP SEC ID: 511656100	26.560000	5,109.72	6,135.36	0.01%	0.00	1,025.64
1,819.00 LAM RESEARCH CORP SEC ID: 512807108	34.130000	58,088.44	62,082.47	0.07%	0.00	3,994.03

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
725.00 LAMAR ADVERTISING CO SEC ID: 512815101	33.120000	17,624.75	24,012.00	0.03%	0.00	6,387.25
110.00 LANDSTAR SYSTEM INC SEC ID: 515098101	47.270000	4,950.00	5,199.70	0.01%	0.00	249.70
2,364.00 LAS VEGAS SANDS CORP SEC ID: 517834107	42.390000	50,376.84	100,209.96	0.11%	0.00	49,833.12
723.00 LASALLE HOTEL PROPERTIES SEC ID: 517942108	27.250000	17,967.86	19,701.75	0.02%	0.00	1,733.89
1,662.00 ESTEE LAUDER COS INC/THE SEC ID: 518439104	59.950000	33,524.12	99,636.90	0.11%	0.00	66,112.78
1,744.00 LEAP WIRELESS INTERNATIONAL IN SEC ID: 521863308	5.470000	10,150.08	9,539.68	0.01%	0.00	-610.40
772.00 LEAR CORP SEC ID: 521865204	38.830000	35,353.67	29,976.76	0.03%	0.00	-5,376.91
645.00 LEGGETT & PLATT INC SEC ID: 524660107	23.740000	14,847.90	15,312.30	0.02%	0.00	464.40
637.00 LEGG MASON INC SEC ID: 524901105	24.580000	18,066.78	15,657.46	0.02%	0.00	-2,409.32
993.00 LENDER PROCESSING SERVICES INC SEC ID: 52602E102	28.070000	18,658.47	27,873.51	0.03%	0.00	9,215.04
319.00 LENNOX INTERNATIONAL INC SEC ID: 526107107	47.510000	12,030.36	15,155.69	0.02%	0.00	3,125.33

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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321.00 LEUCADIA NATIONAL CORP SEC ID: 527288104	21.380000	10,310.52	6,862.98	0.01%	0.00	-3,447.54
277.00 LEVEL 3 COMMUNICATIONS INC SEC ID: 52729N308	21.550000	5,096.78	5,969.35	0.01%	0.00	872.57
1,405.00 LEXINGTON REALTY TRUST SEC ID: 529043101	9.380000	11,522.34	13,178.90	0.01%	0.00	1,656.56
471.00 LEXMARK INTERNATIONAL INC SEC ID: 529771107	21.710000	12,938.37	10,225.41	0.01%	0.00	-2,712.96
677.00 LIBERTY MEDIA CORP - LIBERTY CAPITAL SEC ID: 530322106	104.280000	27,366.92	70,597.56	0.08%	0.00	43,230.64
1,635.00 LIBERTY GLOBAL INC SEC ID: 530555101	55.270000	47,921.85	90,366.45	0.10%	0.00	42,444.60
3,933.00 LIBERTY INTERACTIVE CORP SEC ID: 53071M104	18.240000	54,118.34	71,737.92	0.08%	0.00	17,619.58
65.55 LIBERTY VENTURES RTS SEC ID: 53071M112	0.000000	0.00	0.00	0.00%	0.00	0.00
196.00 LIBERTY VENTURES SEC ID: 53071M880	45.990000	7,251.74	9,014.04	0.01%	0.00	1,762.30
735.00 LIBERTY PROPERTY TRUST SEC ID: 531172104	36.880000	22,785.00	27,106.80	0.03%	0.00	4,321.80
251.00 LIFE TIME FITNESS INC SEC ID: 53217R207	47.480000	9,502.86	11,917.48	0.01%	0.00	2,414.62

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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1,049.00 LIFE TECHNOLOGIES CORP SEC ID: 53217V109	47.710000	23,321.89	50,047.79	0.06%	0.00	26,725.90
312.00 LIFEPOINT HOSPITALS INC SEC ID: 53219L109	40.420000	11,821.68	12,611.04	0.01%	0.00	789.36
5,684.00 ELI LILLY & CO SEC ID: 532457108	44.910000	309,544.45	255,268.44	0.28%	0.00	-54,276.01
1,683.00 LIMELIGHT NETWORKS INC SEC ID: 53261M104	2.310000	5,318.28	3,887.73	0.00%	0.00	-1,430.55
1,785.00 LTD BRANDS INC SEC ID: 532716107	48.600000	48,435.27	86,751.00	0.10%	0.00	38,315.73
421.00 LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	41.250000	14,010.88	17,366.25	0.02%	0.00	3,355.37
80.00 LINDSAY CORP SEC ID: 535555106	65.360000	4,973.60	5,228.80	0.01%	0.00	255.20
1,828.00 LINEAR TECHNOLOGY CORP SEC ID: 535678106	33.025000	57,940.65	60,369.70	0.07%	0.00	2,429.05
74.00 LINKEDIN CORP SEC ID: 53578A108	107.300000	5,153.94	7,940.20	0.01%	0.00	2,786.26
220.00 LIQUIDITY SERVICES INC SEC ID: 53635B107	52.390000	5,075.40	11,525.80	0.01%	0.00	6,450.40
89.00 LITTELFUSE INC SEC ID: 537008104	51.290000	4,903.90	4,564.81	0.01%	0.00	-339.09

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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238.00 LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	8.520000	2,606.10	2,027.76	0.00%	0.00	-578.34
395.00 LIVEPERSON INC SEC ID: 538146101	16.500000	5,048.10	6,517.50	0.01%	0.00	1,469.40
1,529.00 LOCKHEED MARTIN CORP SEC ID: 539830109	91.140000	131,408.99	139,353.06	0.15%	0.00	7,944.07
2,310.00 LOEWS CORP SEC ID: 540424108	40.650000	87,629.85	93,901.50	0.10%	0.00	6,271.65
129.00 LOGMEIN INC SEC ID: 54142L109	21.980000	4,887.81	2,835.42	0.00%	0.00	-2,052.39
956.00 LORILLARD INC SEC ID: 544147101	125.510000	67,783.75	119,987.56	0.13%	0.00	52,203.81
1,898.00 LOUISIANA-PACIFIC CORP SEC ID: 546347105	13.420000	15,146.22	25,471.16	0.03%	0.00	10,324.94
7,552.00 LOWE'S COS INC SEC ID: 548661107	28.480000	216,635.15	215,080.96	0.24%	0.00	-1,554.19
61.00 LUFKIN INDUSTRIES INC SEC ID: 549764108	52.420000	4,865.97	3,197.62	0.00%	0.00	-1,668.35
256.00 LUMINEX CORP SEC ID: 55027E102	19.340000	5,201.92	4,951.04	0.01%	0.00	-250.88
247.00 M&T BANK CORP SEC ID: 55261F104	86.900000	21,173.46	21,464.30	0.02%	0.00	290.84

BNY MELLON

Investment Detail by Currency
8/31/2012

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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
323.00 MB FINANCIAL INC SEC ID: 55264U108	20.420000	6,137.00	6,595.66	0.01%	0.00	458.66
766.00 MDC HOLDINGS INC SEC ID: 552676108	34.680000	13,895.24	26,564.88	0.03%	0.00	12,669.64
1,123.00 MDU RESOURCES GROUP INC SEC ID: 552690109	21.550000	24,762.15	24,200.65	0.03%	0.00	-561.50
9,458.00 MEMC ELECTRONIC MATERIALS INC SEC ID: 552715104	2.680000	20,334.70	25,347.44	0.03%	0.00	5,012.74
2,118.00 MFA FINANCIAL INC SEC ID: 55272X102	8.190000	17,049.90	17,346.42	0.02%	0.00	296.52
241.00 MGE ENERGY INC SEC ID: 55277P104	49.440000	9,777.56	11,915.04	0.01%	0.00	2,137.48
2,956.00 MGM RESORTS INTERNATIONAL SEC ID: 552953101	9.860000	32,169.52	29,146.16	0.03%	0.00	-3,023.36
448.00 M/I HOMES INC SEC ID: 55305B101	19.300000	5,205.76	8,646.40	0.01%	0.00	3,440.64
310.00 MKS INSTRUMENTS INC SEC ID: 55306N104	27.110000	7,777.90	8,404.10	0.01%	0.00	626.20
76.00 MSC INDUSTRIAL DIRECT CO SEC ID: 553530106	69.300000	4,953.68	5,266.80	0.01%	0.00	313.12
714.00 MSCI INC SEC ID: 55354G100	35.080000	26,562.34	25,047.12	0.03%	0.00	-1,515.22

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
390.00 MVC CAPITAL INC SEC ID: 553829102	12.710000	5,050.50	4,956.90	0.01%	0.00	-93.60
282.00 M/A-COM TECHNOLOGY SOLUTIONS H SEC ID: 55405Y100	11.520000	4,870.14	3,248.64	0.00%	0.00	-1,621.50
832.00 MACERICH CO/THE SEC ID: 554382101	59.570000	36,059.04	49,562.24	0.05%	0.00	13,503.20
515.00 MACK-CALI REALTY CORP SEC ID: 554489104	26.700000	16,052.55	13,750.50	0.02%	0.00	-2,302.05
1,512.00 MACY'S INC SEC ID: 55616P104	40.310000	55,534.15	60,948.72	0.07%	0.00	5,414.57
216.00 STEVEN MADDEN LTD SEC ID: 556269108	42.920000	7,583.76	9,270.72	0.01%	0.00	1,686.96
834.00 MADISON SQUARE GARDEN CO/THE SEC ID: 55826P100	42.210000	18,197.88	35,203.14	0.04%	0.00	17,005.26
93.00 MAGELLAN HEALTH SERVICES INC SEC ID: 559079207	49.610000	4,841.58	4,613.73	0.01%	0.00	-227.85
3,705.00 MAGNUM HUNTER RESOURCES CORP SEC ID: 55973B102	4.300000	14,671.80	15,931.50	0.02%	0.00	1,259.70
82.00 MAGNUM HUNTER RES CORP WTS EXP 10/14/2013 SEC ID: 55973G119	0.000000	0.00	0.00	0.00%	0.00	0.00
276.00 MAIN STREET CAPITAL CORP SEC ID: 56035L104	26.610000	5,094.96	7,344.36	0.01%	0.00	2,249.40

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
649.00 MAINSOURCE FINANCIAL GROUP INC SEC ID: 56062Y102	12.030000	5,750.14	7,807.47	0.01%	0.00	2,057.33
1,597.00 MANITOWOC CO INC/THE SEC ID: 563571108	12.880000	20,920.49	20,569.36	0.02%	0.00	-351.13
747.00 MANPOWER INC SEC ID: 56418H100	37.110000	27,982.62	27,721.17	0.03%	0.00	-261.45
4,386.00 MARATHON OIL CORP SEC ID: 565849106	27.820000	101,828.74	122,018.52	0.14%	0.00	20,189.78
2,193.00 MARATHON PETROLEUM CORP SEC ID: 56585A102	51.750000	65,564.49	113,487.75	0.13%	0.00	47,923.26
107.00 MARKEL CORP SEC ID: 570535104	434.900000	40,311.93	46,534.30	0.05%	0.00	6,222.37
208.00 MARKETAXESS HOLDINGS INC SEC ID: 57060D108	32.570000	5,002.40	6,774.56	0.01%	0.00	1,772.16
508.00 MARRIOTT VACATIONS WORLDWIDE CORP SEC ID: 57164Y107	32.120000	9,946.87	16,316.96	0.02%	0.00	6,370.09
3,404.00 MARSH & MCLENNAN COS INC SEC ID: 571748102	34.170000	96,867.50	116,314.68	0.13%	0.00	19,447.18
1,497.00 MARRIOTT INTERNATIONAL INC/DE SEC ID: 571903202	37.680000	54,203.59	56,406.96	0.06%	0.00	2,203.37
69.00 MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	76.380000	5,063.22	5,270.22	0.01%	0.00	207.00

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,489.00 MASCO CORP SEC ID: 574599106	14.160000	17,897.78	21,084.24	0.02%	0.00	3,186.46
336.00 MASTEC INC SEC ID: 576323109	18.240000	6,132.00	6,128.64	0.01%	0.00	-3.36
579.00 MASTERCARD INC SEC ID: 57636Q104	422.900000	155,413.54	244,859.10	0.27%	0.00	89,445.56
571.00 MATSON INC SEC ID: 57686G105	22.690000	10,212.74	12,955.99	0.01%	0.00	2,743.25
2,521.00 MATTEL INC SEC ID: 577081102	35.140000	53,161.42	88,587.94	0.10%	0.00	35,426.52
131.00 MATTHEWS INTERNATIONAL CORP SEC ID: 577128101	29.930000	4,978.00	3,920.83	0.00%	0.00	-1,057.17
1,328.00 MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	27.140000	31,553.28	36,041.92	0.04%	0.00	4,488.64
934.00 MAXYGEN INC SEC ID: 577776107	6.140000	4,931.52	5,734.76	0.01%	0.00	803.24
124.00 MAXIMUS INC SEC ID: 577933104	54.390000	4,969.30	6,744.36	0.01%	0.00	1,775.06
4,723.00 MCCLATCHY CO/THE SEC ID: 579489105	1.560000	11,193.51	7,367.88	0.01%	0.00	-3,825.63
770.00 MCCORMICK & CO INC/MD SEC ID: 579780206	61.440000	38,243.12	47,308.80	0.05%	0.00	9,065.68

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
2,308.00 MCDERMOTT INTERNATIONAL INC SEC ID: 580037109	11.140000	30,933.31	25,711.12	0.03%	0.00	-5,222.19
6,207.00 MCDONALD'S CORP SEC ID: 580135101	89.490000	246,664.32	555,464.43	0.62%	0.00	308,800.11
186.00 MCGRATH RENTCORP SEC ID: 580589109	25.180000	5,025.72	4,683.48	0.01%	0.00	-342.24
1,694.00 MCGRAW-HILL COS INC/THE SEC ID: 580645109	51.200000	97,128.70	86,732.80	0.10%	0.00	-10,395.90
1,730.00 MCKESSON CORP SEC ID: 58155Q103	87.110000	92,439.61	150,700.30	0.17%	0.00	58,260.69
840.00 MCMORAN EXPLORATION CO SEC ID: 582411104	12.630000	13,368.47	10,609.20	0.01%	0.00	-2,759.27
1,406.00 MEAD JOHNSON NUTRITION CO SEC ID: 582839106	73.330000	60,154.27	103,101.98	0.11%	0.00	42,947.71
524.00 MEADOWBROOK INSURANCE GROUP IN SEC ID: 58319P108	7.590000	4,993.72	3,977.16	0.00%	0.00	-1,016.56
940.00 MEADWESTVACO CORP SEC ID: 583334107	28.760000	22,578.97	27,034.40	0.03%	0.00	4,455.43
148.00 MEASUREMENT SPECIALTIES INC SEC ID: 583421102	32.480000	4,857.36	4,807.04	0.01%	0.00	-50.32
526.00 MEDALLION FINANCIAL CORP SEC ID: 583928106	11.390000	5,207.40	5,991.14	0.01%	0.00	783.74

Northern States Power Company

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,041.00 MEDICAL ACTION INDUSTRIES INC SEC ID: 58449L100	3.690000	5,313.47	3,841.29	0.00%	0.00	-1,472.18
431.00 MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	10.310000	4,896.16	4,443.61	0.00%	0.00	-452.55
295.00 MEDICINES CO/THE SEC ID: 584688105	25.690000	4,838.00	7,578.55	0.01%	0.00	2,740.55
367.00 MEDICIS PHARMACEUTICAL CORP SEC ID: 584690309	31.560000	13,571.66	11,582.52	0.01%	0.00	-1,989.14
240.00 MEDIVATION INC SEC ID: 58501N101	104.860000	5,073.60	25,166.40	0.03%	0.00	20,092.80
69.00 MEDNAX INC SEC ID: 58502B106	69.280000	4,866.57	4,780.32	0.01%	0.00	-86.25
6,178.00 MEDTRONIC INC SEC ID: 585055106	40.660000	300,811.11	251,197.48	0.28%	0.00	-49,613.63
2,083.00 MEETME INC SEC ID: 585141104	2.450000	5,040.86	5,103.35	0.01%	0.00	62.49
306.00 MEN'S WEARHOUSE INC/THE SEC ID: 587118100	31.600000	9,948.06	9,669.60	0.01%	0.00	-278.46
572.00 MENTOR GRAPHICS CORP SEC ID: 587200106	16.530000	7,041.32	9,455.16	0.01%	0.00	2,413.84
17,818.00 MERCK & CO INC SEC ID: 58933Y105	43.050000	749,521.30	767,064.90	0.85%	0.00	17,543.60

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
160.00 MEREDITH CORP SEC ID: 589433101	32.560000	4,865.60	5,209.60	0.01%	0.00	344.00
3,231.00 MERGE HEALTHCARE INC SEC ID: 589499102	3.160000	8,142.12	10,209.96	0.01%	0.00	2,067.84
221.00 MERITAGE HOMES CORP SEC ID: 59001A102	37.270000	5,049.85	8,236.67	0.01%	0.00	3,186.82
3,119.00 MERITOR INC SEC ID: 59001K100	4.470000	15,626.19	13,941.93	0.02%	0.00	-1,684.26
5,050.00 METLIFE INC SEC ID: 59156R108	34.130000	261,888.06	172,356.50	0.19%	0.00	-89,531.56
1,953.00 METROPCS COMMUNICATIONS INC SEC ID: 591708102	9.730000	18,893.23	19,002.69	0.02%	0.00	109.46
191.00 METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	165.110000	30,401.47	31,536.01	0.03%	0.00	1,134.54
103.00 MICROS SYSTEMS INC SEC ID: 594901100	50.660000	4,907.95	5,217.98	0.01%	0.00	310.03
41,998.00 MICROSOFT CORP SEC ID: 594918104	30.820000	1,147,742.25	1,294,378.36	1.44%	0.00	146,636.11
1,133.00 MICROCHIP TECHNOLOGY INC SEC ID: 595017104	34.750000	40,635.05	39,371.75	0.04%	0.00	-1,263.30
514.00 MICROSEMI CORP SEC ID: 595137100	19.910000	10,141.22	10,233.74	0.01%	0.00	92.52

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
74.00 MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	68.000000	4,846.26	5,032.00	0.01%	0.00	185.74
111.00 MIDDLEBY CORP SEC ID: 596278101	115.150000	10,114.32	12,781.65	0.01%	0.00	2,667.33
674.00 MILLENNIAL MEDIA INC SEC ID: 60040N105	11.530000	8,627.20	7,771.22	0.01%	0.00	-855.98
1,639.00 MILLER ENERGY RESOURCES INC SEC ID: 600527105	4.520000	5,293.97	7,408.28	0.01%	0.00	2,114.31
138.00 MINE SAFETY APPLIANCES CO SEC ID: 602720104	34.870000	4,854.84	4,812.06	0.01%	0.00	-42.78
137.00 MINERALS TECHNOLOGIES INC SEC ID: 603158106	67.810000	8,787.18	9,289.97	0.01%	0.00	502.79
250.00 MOBILE MINI INC SEC ID: 60740F105	17.100000	5,067.50	4,275.00	0.00%	0.00	-792.50
748.00 MODINE MANUFACTURING CO SEC ID: 607828100	7.010000	5,071.44	5,243.48	0.01%	0.00	172.04
339.00 MOHAWK INDUSTRIES INC SEC ID: 608190104	72.050000	19,329.78	24,424.95	0.03%	0.00	5,095.17
804.00 MOLEX INC SEC ID: 608554101	26.550000	20,839.68	21,346.20	0.02%	0.00	506.52
630.00 MOLSON COORS BREWING CO SEC ID: 60871R209	44.540000	32,789.07	28,060.20	0.03%	0.00	-4,728.87

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,414.00 MOLYCORP INC SEC ID: 608753109	11.510000	37,417.38	16,275.14	0.02%	0.00	-21,142.24
601.00 MOMENTA PHARMACEUTICALS INC SEC ID: 60877T100	14.110000	10,370.93	8,480.11	0.01%	0.00	-1,890.82
584.00 MONMOUTH REAL ESTATE INVESTMEN SEC ID: 609720107	11.170000	4,905.60	6,523.28	0.01%	0.00	1,617.68
345.00 MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	21.560000	5,226.75	7,438.20	0.01%	0.00	2,211.45
148.00 MONRO MUFFLER BRAKE INC SEC ID: 610236101	33.850000	5,046.80	5,009.80	0.01%	0.00	-37.00
3,046.00 MONSANTO CO SEC ID: 61166W101	87.110000	150,052.29	265,337.06	0.29%	0.00	115,284.77
834.00 MONSTER BEVERAGE CORP SEC ID: 611740101	58.940000	32,551.02	49,155.96	0.05%	0.00	16,604.94
2,716.00 MONSTER WORLDWIDE INC SEC ID: 611742107	6.970000	21,673.68	18,930.52	0.02%	0.00	-2,743.16
1,474.00 MOODY'S CORP SEC ID: 615369105	39.600000	48,111.36	58,370.40	0.06%	0.00	10,259.04
270.00 MOOG INC SEC ID: 615394202	36.630000	11,134.80	9,890.10	0.01%	0.00	-1,244.70
5,566.00 MORGAN STANLEY SEC ID: 617446448	15.000000	240,392.62	83,490.00	0.09%	0.00	-156,902.62

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,648.00 MOSAIC CO/THE SEC ID: 61945C103	57.910000	97,434.28	95,435.68	0.11%	0.00	-1,998.60
1,046.00 MOTOROLA SOLUTIONS INC SEC ID: 620076307	47.660000	78,442.86	49,852.36	0.06%	0.00	-28,590.50
294.00 MOVADO GROUP INC SEC ID: 624580106	35.160000	4,933.32	10,337.04	0.01%	0.00	5,403.72
225.00 MUELLER INDUSTRIES INC SEC ID: 624756102	43.100000	8,181.00	9,697.50	0.01%	0.00	1,516.50
1,230.00 MURPHY OIL CORP SEC ID: 626717102	51.330000	63,914.88	63,135.90	0.07%	0.00	-778.98
2,958.00 MYLAN INC/PA SEC ID: 628530107	23.570000	61,802.70	69,720.06	0.08%	0.00	7,917.36
231.00 NBT BANCORP INC SEC ID: 628778102	21.030000	5,058.90	4,857.93	0.01%	0.00	-200.97
449.00 NCI BUILDING SYSTEMS INC SEC ID: 628852204	10.750000	4,992.88	4,826.75	0.01%	0.00	-166.13
943.00 NCR CORP SEC ID: 62886E108	22.390000	17,200.32	21,113.77	0.02%	0.00	3,913.45
581.00 NGP CAPITAL RESOURCES CO SEC ID: 62912R107	7.470000	4,897.83	4,340.07	0.00%	0.00	-557.76
2,430.00 NRG ENERGY INC SEC ID: 629377508	21.340000	51,479.21	51,856.20	0.06%	0.00	376.99

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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30.00 NVR INC SEC ID: 62944T105	828.180000	20,925.40	24,845.40	0.03%	0.00	3,920.00
1,277.00 NYSE EURONEXT SEC ID: 629491101	25.050000	40,710.76	31,988.85	0.04%	0.00	-8,721.91
55.00 NACCO INDUSTRIES INC SEC ID: 629579103	106.400000	5,069.35	5,852.00	0.01%	0.00	782.65
790.00 NASDAQ OMX GROUP INC/THE SEC ID: 631103108	22.870000	26,129.25	18,067.30	0.02%	0.00	-8,061.95
418.00 NATIONAL FINANCIAL PARTNERS CO SEC ID: 63607P208	14.740000	4,815.36	6,161.32	0.01%	0.00	1,345.96
374.00 NATIONAL FUEL GAS CO SEC ID: 636180101	49.900000	22,316.58	18,662.60	0.02%	0.00	-3,653.98
289.00 NATIONAL INSTRUMENTS CORP SEC ID: 636518102	25.760000	8,187.37	7,444.64	0.01%	0.00	-742.73
2,523.00 NATIONAL OILWELL VARCO INC SEC ID: 637071101	78.800000	104,608.35	198,812.40	0.22%	0.00	94,204.05
736.00 NATIONAL PENN BANCSHARES INC SEC ID: 637138108	8.900000	5,623.04	6,550.40	0.01%	0.00	927.36
202.00 NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	31.060000	4,906.58	6,274.12	0.01%	0.00	1,367.54
371.00 NAVISTAR INTERNATIONAL CORP SEC ID: 63934E108	21.980000	17,121.54	8,154.58	0.01%	0.00	-8,966.96

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
507.00 NAVIGANT CONSULTING INC SEC ID: 63935N107	11.050000	5,070.00	5,602.35	0.01%	0.00	532.35
233.00 NELNET INC SEC ID: 64031N108	23.950000	5,039.79	5,580.35	0.01%	0.00	540.56
2,287.00 NETAPP INC SEC ID: 64110D104	34.520000	84,671.14	78,947.24	0.09%	0.00	-5,723.90
170.00 NETFLIX INC SEC ID: 64110L106	59.720000	23,593.60	10,152.40	0.01%	0.00	-13,441.20
217.00 NETGEAR INC SEC ID: 64111Q104	36.570000	9,027.20	7,935.69	0.01%	0.00	-1,091.51
244.00 NETSCOUT SYSTEMS INC SEC ID: 64115T104	23.750000	4,862.92	5,795.00	0.01%	0.00	932.08
134.00 NETSUITE INC SEC ID: 64118Q107	56.880000	5,003.56	7,621.92	0.01%	0.00	2,618.36
1,141.00 NETSPEND HOLDINGS INC SEC ID: 64118V106	9.480000	7,861.49	10,816.68	0.01%	0.00	2,955.19
193.00 NEUSTAR INC SEC ID: 64126X201	37.570000	4,971.68	7,251.01	0.01%	0.00	2,279.33
500.00 NEUTRAL TANDEM INC D/B/A INTELIQUENT INC SEC ID: 64128B108	11.000000	5,280.00	5,500.00	0.01%	0.00	220.00
2,617.00 NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	13.260000	31,508.68	34,701.42	0.04%	0.00	3,192.74

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,492.00 NEW YORK TIMES CO/THE SEC ID: 650111107	9.190000	11,785.88	13,711.48	0.02%	0.00	1,925.60
869.00 NEWCASTLE INVESTMENT CORP SEC ID: 65105M108	7.600000	4,831.64	6,604.40	0.01%	0.00	1,772.76
547.00 NEWFIELD EXPLORATION CO SEC ID: 651290108	32.630000	22,851.73	17,848.61	0.02%	0.00	-5,003.12
30.00 NEWMARKET CORP SEC ID: 651587107	246.120000	4,922.40	7,383.60	0.01%	0.00	2,461.20
2,850.00 NEWMONT MINING CORP SEC ID: 651639106	50.680000	124,237.90	144,438.00	0.16%	0.00	20,200.10
564.00 NEWPARK RESOURCES INC SEC ID: 651718504	6.880000	4,980.12	3,880.32	0.00%	0.00	-1,099.80
13,252.00 NEWS CORP SEC ID: 65248E104	23.390000	256,911.22	309,964.28	0.34%	0.00	53,053.06
496.00 NEWSTAR FINANCIAL INC SEC ID: 65251F105	11.830000	4,786.40	5,867.68	0.01%	0.00	1,081.28
2,658.00 NEXTERA ENERGY INC SEC ID: 65339F101	67.310000	122,443.98	178,909.98	0.20%	0.00	56,466.00
2,216.00 NIKE INC SEC ID: 654106103	97.360000	98,811.96	215,749.76	0.24%	0.00	116,937.80
1,800.00 NISOURCE INC SEC ID: 65473P105	24.340000	38,945.66	43,812.00	0.05%	0.00	4,866.34

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,197.00 NOBLE ENERGY INC USD0.01 SEC ID: 655044105	87.900000	85,888.63	105,216.30	0.12%	0.00	19,327.67
238.00 NORDSON CORP SEC ID: 655663102	58.810000	12,211.78	13,996.78	0.02%	0.00	1,785.00
1,086.00 NORDSTROM INC SEC ID: 655664100	57.830000	46,826.48	62,803.38	0.07%	0.00	15,976.90
2,282.00 NORFOLK SOUTHERN CORP SEC ID: 655844108	72.460000	98,279.58	165,353.72	0.18%	0.00	67,074.14
1,362.00 NORTHEAST UTILITIES SEC ID: 664397106	37.670000	41,153.60	51,306.54	0.06%	0.00	10,152.94
375.00 NORTHERN OIL AND GAS INC SEC ID: 665531109	16.340000	7,241.25	6,127.50	0.01%	0.00	-1,113.75
1,253.00 NORTHERN TRUST CORP SEC ID: 665859104	46.440000	73,187.22	58,189.32	0.06%	0.00	-14,997.90
361.00 NORTHFIELD BANCORP INC SEC ID: 66611L105	15.000000	5,093.71	5,415.00	0.01%	0.00	321.29
1,676.00 NORTHROP GRUMMAN CORP SEC ID: 666807102	66.890000	102,894.39	112,107.64	0.12%	0.00	9,213.25
1,272.00 NORTHSTAR REALTY FINANCE CORP SEC ID: 66704R100	5.870000	4,884.48	7,466.64	0.01%	0.00	2,582.16
631.00 NORTHWEST BANCSHARES INC SEC ID: 667340103	12.080000	7,666.65	7,622.48	0.01%	0.00	-44.17

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
199.00 NORTHWEST PIPE CO SEC ID: 667746101	25.240000	4,736.20	5,022.76	0.01%	0.00	286.56
1,712.00 NOVATEL WIRELESS INC SEC ID: 66987M604	2.030000	5,238.21	3,475.36	0.00%	0.00	-1,762.85
250.00 NOVARTIS AG ADR SEC ID: 66987V109	59.010000	13,859.99	14,752.50	0.02%	0.00	892.51
173.00 NU SKIN ENTERPRISES INC SEC ID: 67018T105	41.490000	6,248.76	7,177.77	0.01%	0.00	929.01
1,417.00 NUANCE COMMUNICATIONS INC SEC ID: 67020Y100	23.850000	27,222.76	33,795.45	0.04%	0.00	6,572.69
1,824.00 NUCOR CORP SEC ID: 670346105	37.650000	90,528.04	68,673.60	0.08%	0.00	-21,854.44
3,642.00 NVIDIA CORP SEC ID: 67066G104	14.030000	66,088.94	51,097.26	0.06%	0.00	-14,991.68
248.00 NXSTAGE MEDICAL INC SEC ID: 67072V103	12.750000	4,962.48	3,162.00	0.00%	0.00	-1,800.48
1,526.00 NV ENERGY INC SEC ID: 67073Y106	17.540000	21,821.80	26,766.04	0.03%	0.00	4,944.24
195.00 OGE ENERGY CORP SEC ID: 670837103	54.050000	9,862.24	10,539.75	0.01%	0.00	677.51
1,973.00 OCZ TECHNOLOGY GROUP INC SEC ID: 67086E303	5.660000	12,735.73	11,167.18	0.01%	0.00	-1,568.55

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
985.00 O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	84.950000	34,841.91	83,675.75	0.09%	0.00	48,833.84
184.00 OASIS PETROLEUM INC SEC ID: 674215108	29.330000	4,958.80	5,396.72	0.01%	0.00	437.92
4,836.00 OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	85.010000	230,798.59	411,108.36	0.46%	0.00	180,309.77
256.00 OCEANEERING INTERNATIONAL INC SEC ID: 675232102	53.540000	10,759.38	13,706.24	0.02%	0.00	2,946.86
384.00 OCEANFIRST FINANCIAL CORP SEC ID: 675234108	14.100000	4,995.84	5,414.40	0.01%	0.00	418.56
443.00 OCWEN FINANCIAL CORP SEC ID: 675746309	25.730000	5,302.71	11,398.39	0.01%	0.00	6,095.68
7,569.00 OFFICE DEPOT INC SEC ID: 676220106	1.530000	17,830.80	11,580.57	0.01%	0.00	-6,250.23
304.00 OIL STATES INTERNATIONAL INC SEC ID: 678026105	78.240000	22,043.04	23,784.96	0.03%	0.00	1,741.92
138.00 OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	44.780000	4,987.32	6,179.64	0.01%	0.00	1,192.32
563.00 OLD NATIONAL BANCORP/IN SEC ID: 680033107	13.200000	5,804.53	7,431.60	0.01%	0.00	1,627.07
2,881.00 OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	8.630000	26,706.87	24,863.03	0.03%	0.00	-1,843.84

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
474.00 OLIN CORP SEC ID: 680665205	21.430000	10,314.24	10,157.82	0.01%	0.00	-156.42
780.00 OMNICARE INC SEC ID: 681904108	32.380000	18,720.00	25,256.40	0.03%	0.00	6,536.40
1,714.00 OMNICOM GROUP INC SEC ID: 681919106	51.370000	80,190.60	88,048.18	0.10%	0.00	7,857.58
604.00 OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	24.020000	12,321.60	14,508.08	0.02%	0.00	2,186.48
1,514.00 OMEGA PROTEIN CORP SEC ID: 68210P107	7.220000	9,750.16	10,931.08	0.01%	0.00	1,180.92
339.00 OMNIVISION TECHNOLOGIES INC SEC ID: 682128103	16.250000	4,749.39	5,508.75	0.01%	0.00	759.36
530.00 ON ASSIGNMENT INC SEC ID: 682159108	16.510000	4,907.80	8,750.30	0.01%	0.00	3,842.50
2.00 OMNIAMERICAN BANCORP INC SEC ID: 68216R107	21.990000	30.00	43.98	0.00%	0.00	13.98
3,419.00 ON SEMICONDUCTOR CORP SEC ID: 682189105	6.230000	30,739.58	21,300.37	0.02%	0.00	-9,439.21
316.00 ONE LIBERTY PROPERTIES INC SEC ID: 682406103	19.110000	4,964.36	6,038.76	0.01%	0.00	1,074.40
1,962.00 ONEOK INC SEC ID: 682680103	44.530000	45,775.91	87,367.86	0.10%	0.00	41,591.95

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
376.00 ONYX PHARMACEUTICALS INC SEC ID: 683399109	71.920000	13,122.40	27,041.92	0.03%	0.00	13,919.52
305.00 OPENTABLE INC SEC ID: 68372A104	42.450000	13,514.55	12,947.25	0.01%	0.00	-567.30
1,470.00 OPKO HEALTH INC SEC ID: 68375N103	4.440000	5,086.20	6,526.80	0.01%	0.00	1,440.60
22,750.00 ORACLE CORP SEC ID: 68389X105	31.650000	406,483.35	720,037.50	0.80%	0.00	313,554.15
397.00 OPTIMER PHARMACEUTICALS INC SEC ID: 68401H104	15.030000	4,775.91	5,966.91	0.01%	0.00	1,191.00
613.00 ORASURE TECHNOLOGIES INC SEC ID: 68554V108	9.710000	5,008.21	5,952.23	0.01%	0.00	944.02
356.00 ORBITAL SCIENCES CORP SEC ID: 685564106	13.800000	5,211.84	4,912.80	0.01%	0.00	-299.04
1,243.00 ORBITZ WORLDWIDE INC SEC ID: 68557K109	2.840000	5,046.58	3,530.12	0.00%	0.00	-1,516.46
2,941.00 OREXIGEN THERAPEUTICS INC SEC ID: 686164104	4.470000	5,146.75	13,146.27	0.01%	0.00	7,999.52
420.00 ORIENTAL FINANCIAL GROUP INC SEC ID: 68618W100	10.600000	4,863.60	4,452.00	0.00%	0.00	-411.60
853.00 ORION MARINE GROUP INC SEC ID: 68628V308	7.620000	5,263.01	6,499.86	0.01%	0.00	1,236.85

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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394.00 ORITANI FINANCIAL CORP SEC ID: 68633D103	14.630000	4,988.04	5,764.22	0.01%	0.00	776.18
502.00 ORMAT TECHNOLOGIES INC SEC ID: 686688102	18.990000	9,957.56	9,532.98	0.01%	0.00	-424.58
85.00 OSHKOSH CORP SEC ID: 688239201	25.340000	3,430.60	2,153.90	0.00%	0.00	-1,276.70
922.00 OWENS CORNING SEC ID: 690742101	33.360000	27,927.17	30,757.92	0.03%	0.00	2,830.75
952.00 OWENS-ILLINOIS INC SEC ID: 690768403	17.480000	26,008.64	16,640.96	0.02%	0.00	-9,367.68
166.00 PDC ENERGY INC COM SEC ID: 69327R101	27.830000	4,926.88	4,619.78	0.01%	0.00	-307.10
2,696.00 PDL BIOPHARMA INC SEC ID: 69329Y104	7.360000	15,602.88	19,842.56	0.02%	0.00	4,239.68
2,430.00 PG&E CORP SEC ID: 69331C108	43.410000	102,271.88	105,486.30	0.12%	0.00	3,214.42
813.00 PHH CORP SEC ID: 693320202	17.450000	13,605.15	14,186.85	0.02%	0.00	581.70
1,396.00 PMC - SIERRA INC SEC ID: 69344F106	5.850000	7,524.44	8,166.60	0.01%	0.00	642.16
2,802.00 PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	62.160000	204,295.78	174,172.32	0.19%	0.00	-30,123.46

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,383.00 PNM RESOURCES INC SEC ID: 69349H107	20.570000	25,490.37	28,448.31	0.03%	0.00	2,957.94
1,037.00 PPG INDUSTRIES INC SEC ID: 693506107	110.020000	70,226.88	114,090.74	0.13%	0.00	43,863.86
3,729.00 PPL CORP SEC ID: 69351T106	29.330000	119,744.69	109,371.57	0.12%	0.00	-10,373.12
355.00 PVH CORP SEC ID: 693656100	93.900000	22,844.25	33,334.50	0.04%	0.00	10,490.25
184.00 PSS WORLD MEDICAL INC SEC ID: 69366A100	21.590000	4,925.68	3,972.56	0.00%	0.00	-953.12
2,396.00 PACCAR INC SEC ID: 693718108	39.910000	90,894.66	95,624.36	0.11%	0.00	4,729.70
1,075.00 PACER INTERNATIONAL INC SEC ID: 69373H106	4.100000	5,117.00	4,407.50	0.00%	0.00	-709.50
3,139.00 PACIFIC BIOSCIENCES OF CALIFOR SEC ID: 69404D108	1.970000	8,412.52	6,183.83	0.01%	0.00	-2,228.69
183.00 PACKAGING CORP OF AMERICA SEC ID: 695156109	32.020000	4,968.45	5,859.66	0.01%	0.00	891.21
249.00 PACWEST BANCORP SEC ID: 695263103	23.280000	4,915.26	5,796.72	0.01%	0.00	881.46
837.00 PALL CORP SEC ID: 696429307	55.510000	25,915.53	46,461.87	0.05%	0.00	20,546.34

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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479.00 PANDORA MEDIA INC SEC ID: 698354107	11.990000	4,746.89	5,743.21	0.01%	0.00	996.32
41.00 PANERA BREAD CO SEC ID: 69840W108	154.900000	5,152.47	6,350.90	0.01%	0.00	1,198.43
152.00 PAR PHARMACEUTICAL COS INC SEC ID: 69888P106	49.800000	4,830.56	7,569.60	0.01%	0.00	2,739.04
708.00 PARAMETRIC TECHNOLOGY CORP SEC ID: 699173209	21.250000	16,156.56	15,045.00	0.02%	0.00	-1,111.56
350.00 PAREXEL INTERNATIONAL CORP SEC ID: 699462107	28.790000	7,808.50	10,076.50	0.01%	0.00	2,268.00
253.00 PARK-OHIO HOLDINGS CORP SEC ID: 700666100	21.510000	5,039.76	5,442.03	0.01%	0.00	402.27
841.00 PARKER DRILLING CO SEC ID: 701081101	4.140000	4,734.83	3,481.74	0.00%	0.00	-1,253.09
1,010.00 PARKER HANNIFIN CORP SEC ID: 701094104	79.980000	52,650.09	80,779.80	0.09%	0.00	28,129.71
325.00 PATTERSON COS INC SEC ID: 703395103	33.970000	9,892.95	11,040.25	0.01%	0.00	1,147.30
942.00 PATTERSON-UTI ENERGY INC SEC ID: 703481101	15.190000	20,053.38	14,308.98	0.02%	0.00	-5,744.40
680.00 PAYCHEX INC SEC ID: 704326107	33.260000	22,590.71	22,616.80	0.03%	0.00	26.09

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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1,764.00 PEABODY ENERGY CORP SEC ID: 704549104	21.630000	75,538.20	38,155.32	0.04%	0.00	-37,382.88
248.00 PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	23.630000	4,816.16	5,860.24	0.01%	0.00	1,044.08
162.00 PEGASYSTEMS INC SEC ID: 705573103	27.030000	5,315.22	4,378.86	0.00%	0.00	-936.36
403.00 PENN NATIONAL GAMING INC SEC ID: 707569109	39.290000	15,858.05	15,833.87	0.02%	0.00	-24.18
448.00 PENNANTPARK INVESTMENT CORP SEC ID: 708062104	10.860000	4,995.20	4,865.28	0.01%	0.00	-129.92
976.00 PENNSYLVANIA REAL ESTATE INVES SEC ID: 709102107	15.720000	13,459.04	15,342.72	0.02%	0.00	1,883.68
301.00 PENNYMAC MORTGAGE INVESTMENT T SEC ID: 70931T103	21.540000	4,894.26	6,483.54	0.01%	0.00	1,589.28
265.00 PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	26.640000	5,708.10	7,059.60	0.01%	0.00	1,351.50
435.00 PENTAIR INC SEC ID: 709631105	42.500000	16,856.25	18,487.50	0.02%	0.00	1,631.25
2,060.00 PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	11.970000	36,879.15	24,658.20	0.03%	0.00	-12,220.95
1,450.00 PEPCO HOLDINGS INC SEC ID: 713291102	19.310000	26,593.00	27,999.50	0.03%	0.00	1,406.50

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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9,125.00 PEPSICO INC/NC SEC ID: 713448108	72.430000	595,908.12	660,923.75	0.73%	0.00	65,015.63
634.00 PERRIGO CO SEC ID: 714290103	109.970000	37,463.06	69,720.98	0.08%	0.00	32,257.92
320.00 PETSMART INC SEC ID: 716768106	70.920000	15,325.20	22,694.40	0.03%	0.00	7,369.20
353.00 PHARMACYCLICS INC SEC ID: 716933106	66.920000	3,572.36	23,622.76	0.03%	0.00	20,050.40
42,526.00 PFIZER INC SEC ID: 717081103	23.860000	1,199,222.24	1,014,670.36	1.13%	0.00	-184,551.88
10,186.00 PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	89.300000	428,901.42	909,609.80	1.01%	0.00	480,708.38
3,806.00 PHILLIPS 66 SEC ID: 718546104	42.000000	103,393.91	159,852.00	0.18%	0.00	56,458.09
170.00 PIEDMONT NATURAL GAS CO INC SEC ID: 720186105	31.230000	4,996.30	5,309.10	0.01%	0.00	312.80
2,558.00 PIEDMONT OFFICE REALTY TRUST I SEC ID: 720190206	16.970000	50,242.19	43,409.26	0.05%	0.00	-6,832.93
633.00 PIER 1 IMPORTS INC SEC ID: 720279108	18.480000	7,216.20	11,697.84	0.01%	0.00	4,481.64
1,117.00 PILGRIM'S PRIDE CORP SEC ID: 72147K108	5.320000	5,683.25	5,942.44	0.01%	0.00	259.19

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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322.00 PINNACLE FINANCIAL PARTNERS IN SEC ID: 72346Q104	19.140000	4,842.88	6,163.08	0.01%	0.00	1,320.20
361.00 PINNACLE WEST CAPITAL CORP SEC ID: 723484101	51.370000	14,934.57	18,544.57	0.02%	0.00	3,610.00
894.00 PIONEER NATURAL RESOURCES CO SEC ID: 723787107	97.360000	21,446.15	87,039.84	0.10%	0.00	65,593.69
1,089.00 PITNEY BOWES INC SEC ID: 724479100	13.360000	24,099.57	14,549.04	0.02%	0.00	-9,550.53
910.00 PLAINS EXPLORATION & PRODUCTIO SEC ID: 726505100	39.320000	27,527.50	35,781.20	0.04%	0.00	8,253.70
142.00 PLANTRONICS INC SEC ID: 727493108	35.660000	4,955.80	5,063.72	0.01%	0.00	107.92
158.00 PLEXUS CORP SEC ID: 729132100	29.890000	5,040.20	4,722.62	0.01%	0.00	-317.58
1,160.00 PLUM CREEK TIMBER CO INC SEC ID: 729251108	40.930000	41,275.91	47,478.80	0.05%	0.00	6,202.89
384.00 POLARIS INDUSTRIES INC SEC ID: 731068102	75.190000	20,494.08	28,872.96	0.03%	0.00	8,378.88
460.00 POLYCOM INC SEC ID: 73172K104	10.420000	4,751.80	4,793.20	0.01%	0.00	41.40
286.00 POOL CORP SEC ID: 73278L105	39.390000	8,196.76	11,265.54	0.01%	0.00	3,068.78

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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599.00 POPULAR INC SEC ID: 733174700	15.840000	9,326.43	9,488.16	0.01%	0.00	161.73
197.00 PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	26.840000	4,934.85	5,287.48	0.01%	0.00	352.63
158.00 POST HOLDINGS INC SEC ID: 737446104	29.850000	3,763.91	4,716.30	0.01%	0.00	952.39
296.00 POST PROPERTIES INC SEC ID: 737464107	51.050000	11,644.64	15,110.80	0.02%	0.00	3,466.16
141.00 POTLATCH CORP SEC ID: 737630103	36.060000	4,920.90	5,084.46	0.01%	0.00	163.56
171.00 POWER INTEGRATIONS INC SEC ID: 739276103	34.640000	6,279.12	5,923.44	0.01%	0.00	-355.68
1,094.00 POWER-ONE INC SEC ID: 73930R102	6.140000	5,043.34	6,717.16	0.01%	0.00	1,673.82
1,315.00 POZEN INC SEC ID: 73941U102	6.510000	5,249.35	8,560.65	0.01%	0.00	3,311.30
2,013.00 PRAXAIR INC SEC ID: 74005P104	105.500000	119,747.92	212,371.50	0.24%	0.00	92,623.58
914.00 PRECISION CASTPARTS CORP SEC ID: 740189105	161.080000	109,282.41	147,227.12	0.16%	0.00	37,944.71
495.00 PRESIDENTIAL LIFE CORP SEC ID: 740884101	13.940000	5,014.35	6,900.30	0.01%	0.00	1,885.95

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,887.00 T ROWE PRICE GROUP INC SEC ID: 74144T108	61.440000	89,882.15	115,937.28	0.13%	0.00	26,055.13
329.00 PRICELINE.COM INC SEC ID: 741503403	604.570000	55,220.19	198,903.53	0.22%	0.00	143,683.34
693.00 PRIMERICA INC SEC ID: 74164M108	29.160000	15,119.52	20,207.88	0.02%	0.00	5,088.36
349.00 PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	27.440000	8,581.91	9,576.56	0.01%	0.00	994.65
72.00 PROASSURANCE CORP SEC ID: 74267C106	89.230000	5,011.92	6,424.56	0.01%	0.00	1,412.64
16,106.00 PROCTER & GAMBLE CO/THE SEC ID: 742718109	67.190000	1,006,372.14	1,082,162.14	1.20%	0.00	75,790.00
1,146.00 PRIVATEBANCORP INC SEC ID: 742962103	16.300000	11,356.86	18,679.80	0.02%	0.00	7,322.94
449.00 PROGRESS SOFTWARE CORP SEC ID: 743312100	19.230000	10,058.73	8,634.27	0.01%	0.00	-1,424.46
3,278.00 PROGRESSIVE CORP/THE SEC ID: 743315103	19.530000	65,040.22	64,019.34	0.07%	0.00	-1,020.88
2,705.00 PROLOGIS INC SEC ID: 74340W103	34.170000	75,838.30	92,429.85	0.10%	0.00	16,591.55
579.00 PROSPECT CAPITAL CORP SEC ID: 74348T102	11.430000	5,853.69	6,617.97	0.01%	0.00	764.28

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
278.00 PROSPERITY BANCSHARES INC SEC ID: 743606105	42.100000	11,801.10	11,703.80	0.01%	0.00	-97.30
934.00 PROTECTIVE LIFE CORP SEC ID: 743674103	28.250000	20,912.26	26,385.50	0.03%	0.00	5,473.24
359.00 PROVIDENT FINANCIAL SERVICES I SEC ID: 74386T105	15.440000	4,957.79	5,542.96	0.01%	0.00	585.17
2,805.00 PRUDENTIAL FINANCIAL INC SEC ID: 744320102	54.510000	209,906.37	152,900.55	0.17%	0.00	-57,005.82
3,444.00 PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	31.660000	106,184.54	109,037.04	0.12%	0.00	2,852.50
1,062.00 PUBLIC STORAGE SEC ID: 74460D109	145.560000	91,638.28	154,584.72	0.17%	0.00	62,946.44
3,527.00 PULTEGROUP INC SEC ID: 745867101	13.680000	24,405.46	48,249.36	0.05%	0.00	23,843.90
623.00 QLOGIC CORP SEC ID: 747277101	12.170000	9,637.81	7,581.91	0.01%	0.00	-2,055.90
932.00 PZENA INVESTMENT MANAGEMENT IN SEC ID: 74731Q103	5.030000	5,070.08	4,687.96	0.01%	0.00	-382.12
899.00 QLIK TECHNOLOGIES INC SEC ID: 74733T105	21.150000	25,245.46	19,013.85	0.02%	0.00	-6,231.61
1,319.00 QEP RESOURCES INC SEC ID: 74733V100	28.690000	37,913.24	37,842.11	0.04%	0.00	-71.13

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
9,638.00 QUALCOMM INC SEC ID: 747525103	61.460000	367,069.59	592,351.48	0.66%	0.00	225,281.89
311.00 QUANEX BUILDING PRODUCTS CORP SEC ID: 747619104	17.500000	4,948.01	5,442.50	0.01%	0.00	494.49
1,366.00 QUANTA SERVICES INC SEC ID: 74762E102	24.000000	31,598.99	32,784.00	0.04%	0.00	1,185.01
917.00 QUEST DIAGNOSTICS INC/DE SEC ID: 74834L100	60.470000	56,845.20	55,450.99	0.06%	0.00	-1,394.21
500.00 QUEST SOFTWARE INC SEC ID: 74834T103	27.950000	10,237.32	13,975.00	0.02%	0.00	3,737.68
214.00 QUESTCOR PHARMACEUTICALS INC SEC ID: 74835Y101	43.440000	5,020.44	9,296.16	0.01%	0.00	4,275.72
1,631.00 QUESTAR CORP SEC ID: 748356102	19.750000	23,463.69	32,212.25	0.04%	0.00	8,748.56
952.00 QUINSTREET INC SEC ID: 74874Q100	8.570000	8,996.40	8,158.64	0.01%	0.00	-837.76
1,108.00 RAIT FINANCIAL TRUST SEC ID: 749227609	4.700000	5,008.16	5,207.60	0.01%	0.00	199.44
281.00 RLJ LODGING TRUST SEC ID: 74965L101	17.840000	4,804.00	5,013.04	0.01%	0.00	209.04
322.00 RPC INC SEC ID: 749660106	12.250000	4,840.73	3,944.50	0.00%	0.00	-896.23

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
221.00 RPM INTERNATIONAL INC DELAWARE SEC ID: 749685103	27.410000	4,934.93	6,057.61	0.01%	0.00	1,122.68
224.00 RTI INTERNATIONAL METALS INC SEC ID: 74973W107	21.690000	4,948.16	4,858.56	0.01%	0.00	-89.60
2,554.00 RF MICRO DEVICES INC SEC ID: 749941100	3.750000	14,855.20	9,577.50	0.01%	0.00	-5,277.70
613.00 RACKSPACE HOSTING INC SEC ID: 750086100	59.980000	24,820.37	36,767.74	0.04%	0.00	11,947.37
3,956.00 RADIAN GROUP INC SEC ID: 750236101	3.360000	9,454.84	13,292.16	0.01%	0.00	3,837.32
316.00 RALCORP HOLDINGS INC SEC ID: 751028101	70.960000	20,973.90	22,423.36	0.02%	0.00	1,449.46
369.00 RALPH LAUREN CORP SEC ID: 751212101	158.650000	30,876.07	58,541.85	0.06%	0.00	27,665.78
845.00 RANGE RESOURCES CORP SEC ID: 75281A109	65.190000	43,701.89	55,085.55	0.06%	0.00	11,383.66
186.00 RAVEN INDUSTRIES INC SEC ID: 754212108	30.370000	4,954.11	5,648.82	0.01%	0.00	694.71
609.00 RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	35.200000	18,702.39	21,436.80	0.02%	0.00	2,734.41
117.00 RAYONIER INC SEC ID: 754907103	48.990000	4,915.56	5,731.83	0.01%	0.00	816.27

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,487.00 RAYTHEON CO SEC ID: 755111507	56.520000	119,480.71	140,565.24	0.16%	0.00	21,084.53
666.00 REACHLOCAL INC SEC ID: 75525F104	12.570000	5,414.58	8,371.62	0.01%	0.00	2,957.04
979.00 REALD INC SEC ID: 75604L105	9.910000	9,085.12	9,701.89	0.01%	0.00	616.77
649.00 REALPAGE INC SEC ID: 75606N109	25.510000	14,400.52	16,555.99	0.02%	0.00	2,155.47
149.00 REALTY INCOME CORP SEC ID: 756109104	42.130000	4,931.90	6,277.37	0.01%	0.00	1,345.47
1,482.00 RED HAT INC SEC ID: 756577102	56.040000	34,041.54	83,051.28	0.09%	0.00	49,009.74
128.00 REGAL-BELOIT CORP SEC ID: 758750103	68.060000	8,138.24	8,711.68	0.01%	0.00	573.44
418.00 REGAL ENTERTAINMENT GROUP SEC ID: 758766109	13.900000	4,928.22	5,810.20	0.01%	0.00	881.98
531.00 REGENCY CENTERS CORP SEC ID: 758849103	49.000000	21,824.10	26,019.00	0.03%	0.00	4,194.90
433.00 REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	148.050000	22,905.70	64,105.65	0.07%	0.00	41,199.95
353.00 REGIS CORP SEC ID: 758932107	18.010000	5,118.50	6,357.53	0.01%	0.00	1,239.03

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,699.00 REGIONS FINANCIAL CORP SEC ID: 7591EP100	6.960000	27,959.05	32,705.04	0.04%	0.00	4,745.99
345.00 REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	58.740000	18,554.10	20,265.30	0.02%	0.00	1,711.20
447.00 RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	51.430000	22,028.16	22,989.21	0.03%	0.00	961.05
345.00 RENASANT CORP SEC ID: 75970E107	18.290000	4,988.70	6,310.05	0.01%	0.00	1,321.35
378.00 RENT-A-CENTER INC/TX SEC ID: 76009N100	35.280000	11,048.94	13,335.84	0.01%	0.00	2,286.90
3,164.00 RENTECH INC SEC ID: 760112102	2.200000	4,935.84	6,960.80	0.01%	0.00	2,024.96
1,869.00 REPUBLIC SERVICES INC SEC ID: 760759100	27.650000	46,975.03	51,677.85	0.06%	0.00	4,702.82
915.00 RESMED INC SEC ID: 761152107	37.570000	23,601.94	34,376.55	0.04%	0.00	10,774.61
418.00 RESOURCES CONNECTION INC SEC ID: 76122Q105	11.180000	5,082.88	4,673.24	0.01%	0.00	-409.64
543.00 RESPONSYS INC SEC ID: 761248103	9.590000	6,510.57	5,207.37	0.01%	0.00	-1,303.20
1,146.00 REVETT MINERALS INC SEC ID: 761505205	3.100000	5,110.70	3,552.60	0.00%	0.00	-1,558.10

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,956.00 REYNOLDS AMERICAN INC SEC ID: 761713106	46.100000	60,808.03	90,171.60	0.10%	0.00	29,363.57
587.00 RIGEL PHARMACEUTICALS INC SEC ID: 766559603	9.320000	4,913.19	5,470.84	0.01%	0.00	557.65
234.00 ROBBINS & MYERS INC SEC ID: 770196103	59.820000	11,477.70	13,997.88	0.02%	0.00	2,520.18
873.00 ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	26.300000	25,047.88	22,959.90	0.03%	0.00	-2,087.98
412.00 ROCK-TENN CO SEC ID: 772739207	66.770000	26,466.88	27,509.24	0.03%	0.00	1,042.36
1,004.00 ROCKWELL AUTOMATION INC SEC ID: 773903109	72.060000	57,591.85	72,348.24	0.08%	0.00	14,756.39
506.00 ROCKVILLE FINANCIAL NEW SEC ID: 774188106	11.990000	5,044.82	6,066.94	0.01%	0.00	1,022.12
930.00 ROCKWELL COLLINS INC SEC ID: 774341101	48.870000	50,289.23	45,449.10	0.05%	0.00	-4,840.13
67.00 ROCKWOOD HOLDINGS INC SEC ID: 774415103	47.340000	3,471.94	3,171.78	0.00%	0.00	-300.16
110.00 ROGERS CORP SEC ID: 775133101	39.790000	4,951.10	4,376.90	0.00%	0.00	-574.20
857.00 ROPER INDUSTRIES INC SEC ID: 776696106	102.790000	44,633.01	88,091.03	0.10%	0.00	43,458.02

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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315.00 ROSETTA RESOURCES INC SEC ID: 777779307	42.940000	14,537.25	13,526.10	0.01%	0.00	-1,011.15
708.00 ROSETTA STONE INC SEC ID: 777780107	11.510000	5,210.88	8,149.08	0.01%	0.00	2,938.20
1,717.00 ROSS STORES INC SEC ID: 778296103	69.190000	38,211.04	118,799.23	0.13%	0.00	80,588.19
139.00 ROUSE PROPERTIES INC SEC ID: 779287101	13.900000	1,533.17	1,932.10	0.00%	0.00	398.93
626.00 ROYAL GOLD INC SEC ID: 780287108	88.020000	31,089.88	55,100.52	0.06%	0.00	24,010.64
344.00 RYDER SYSTEM INC SEC ID: 783549108	40.010000	17,888.72	13,763.44	0.02%	0.00	-4,125.28
291.00 RYLAND GROUP INC SEC ID: 783764103	26.810000	5,022.66	7,801.71	0.01%	0.00	2,779.05
281.00 S&T BANCORP INC SEC ID: 783859101	17.350000	4,979.32	4,875.35	0.01%	0.00	-103.97
1,000.00 SBA COMMUNICATIONS CORP SEC ID: 78388J106	59.780000	36,630.00	59,780.00	0.07%	0.00	23,150.00
1,726.00 SAIC INC SEC ID: 78390X101	12.210000	32,075.60	21,074.46	0.02%	0.00	-11,001.14
174.00 SCBT FINANCIAL CORP SEC ID: 78401V102	40.210000	4,840.68	6,996.54	0.01%	0.00	2,155.86

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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872.00 SEI INVESTMENTS CO SEC ID: 784117103	21.750000	14,640.88	18,966.00	0.02%	0.00	4,325.12
214.00 SJW CORP SEC ID: 784305104	23.380000	4,962.66	5,003.32	0.01%	0.00	40.66
689.00 SL GREEN REALTY CORP SEC ID: 78440X101	80.600000	39,831.09	55,533.40	0.06%	0.00	15,702.31
3,528.00 SLM CORP SEC ID: 78442P106	15.750000	57,415.56	55,566.00	0.06%	0.00	-1,849.56
378.00 SM ENERGY CO SEC ID: 78454L100	47.230000	24,717.42	17,852.94	0.02%	0.00	-6,864.48
100.00 SPX CORP SEC ID: 784635104	63.900000	7,925.00	6,390.00	0.01%	0.00	-1,535.00
561.00 STEC INC SEC ID: 784774101	7.410000	5,189.25	4,157.01	0.00%	0.00	-1,032.24
255.00 SVB FINANCIAL GROUP SEC ID: 78486Q101	57.990000	14,614.05	14,787.45	0.02%	0.00	173.40
865.00 SWS GROUP INC SEC ID: 78503N107	5.970000	4,887.25	5,164.05	0.01%	0.00	276.80
218.00 SY BANCORP INC SEC ID: 785060104	23.390000	4,907.18	5,099.02	0.01%	0.00	191.84
264.00 SAFEGUARD SCIENTIFICS INC SEC ID: 786449207	15.560000	4,823.28	4,107.84	0.00%	0.00	-715.44

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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1,996.00 SAFEWAY INC SEC ID: 786514208	15.650000	54,809.58	31,237.40	0.03%	0.00	-23,572.18
627.00 ST JOE CO/THE SEC ID: 790148100	19.170000	9,946.86	12,019.59	0.01%	0.00	2,072.73
2,288.00 ST JUDE MEDICAL INC SEC ID: 790849103	37.760000	81,024.03	86,394.88	0.10%	0.00	5,370.85
996.00 SAKS INC SEC ID: 79377W108	11.750000	10,126.08	11,703.00	0.01%	0.00	1,576.92
907.00 SALESFORCE.COM INC SEC ID: 79466L302	145.180000	51,866.80	131,678.26	0.15%	0.00	79,811.46
347.00 SALIX PHARMACEUTICALS LTD SEC ID: 795435106	43.960000	13,220.70	15,254.12	0.02%	0.00	2,033.42
565.00 SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	27.500000	9,525.90	15,537.50	0.02%	0.00	6,011.60
109.00 SANDERSON FARMS INC SEC ID: 800013104	44.020000	5,261.43	4,798.18	0.01%	0.00	-463.25
1,130.00 SANDISK CORP SEC ID: 80004C101	41.220000	29,160.95	46,578.60	0.05%	0.00	17,417.65
3,031.00 SANDRIDGE ENERGY INC SEC ID: 80007P307	6.570000	21,276.92	19,913.67	0.02%	0.00	-1,363.25
276.00 SANDY SPRING BANCORP INC SEC ID: 800363103	18.340000	4,832.76	5,061.84	0.01%	0.00	229.08

BNY MELLON

Investment Detail by Currency
8/31/2012

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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,333.00 SANMINA-SCI CORP SEC ID: 800907206	8.640000	12,210.93	11,517.12	0.01%	0.00	-693.81
1,989.00 SANOFI SEC ID: 80105N113	1.400000	4,853.16	2,784.60	0.00%	0.00	-2,068.56
649.00 SAPIENT CORP SEC ID: 803062108	10.110000	9,163.88	6,561.39	0.01%	0.00	-2,602.49
110.00 SAUER-DANFOSS INC SEC ID: 804137107	38.130000	4,890.60	4,194.30	0.00%	0.00	-696.30
130.00 SAUL CENTERS INC SEC ID: 804395101	43.110000	4,982.90	5,604.30	0.01%	0.00	621.40
753.00 SCANA CORP SEC ID: 80589M102	47.360000	27,245.81	35,662.08	0.04%	0.00	8,416.27
140.00 SCANSOURCE INC SEC ID: 806037107	30.240000	5,075.00	4,233.60	0.00%	0.00	-841.40
282.00 HENRY SCHEIN INC SEC ID: 806407102	76.810000	19,979.98	21,660.42	0.02%	0.00	1,680.44
7,958.00 SCHLUMBERGER LTD SEC ID: 806857108	72.380000	480,780.26	576,000.04	0.64%	0.00	95,219.78
264.00 SCHNITZER STEEL INDUSTRIES INC SEC ID: 806882106	27.620000	14,073.84	7,291.68	0.01%	0.00	-6,782.16
194.00 SCHOLASTIC CORP SEC ID: 807066105	30.550000	4,834.48	5,926.70	0.01%	0.00	1,092.22

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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1,278.00 SCHOOL SPECIALTY INC SEC ID: 807863105	2.820000	5,111.87	3,603.96	0.00%	0.00	-1,507.91
6,046.00 CHARLES SCHWAB CORP/THE SEC ID: 808513105	13.490000	106,820.51	81,560.54	0.09%	0.00	-25,259.97
190.00 SCHWEITZER-MAUDUIT INTL INC SEC ID: 808541106	32.280000	5,102.45	6,133.20	0.01%	0.00	1,030.75
515.00 SCIENTIFIC GAMES CORP SEC ID: 80874P109	7.330000	5,000.65	3,774.95	0.00%	0.00	-1,225.70
98.00 SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	41.650000	5,049.94	4,081.70	0.00%	0.00	-968.24
1,803.00 EW SCRIPPS CO SEC ID: 811054402	10.370000	15,331.11	18,697.11	0.02%	0.00	3,366.00
241.00 SCRIPPS NETWORKS INTERACTIVE I SEC ID: 811065101	59.100000	10,798.17	14,243.10	0.02%	0.00	3,444.93
3,105.00 SEACOAST BANKING CORP OF FLORI SEC ID: 811707306	1.470000	4,685.76	4,564.35	0.01%	0.00	-121.41
315.00 SEACOR HOLDINGS INC SEC ID: 811904101	86.010000	25,877.25	27,093.15	0.03%	0.00	1,215.90
1,253.00 SEALED AIR CORP SEC ID: 81211K100	14.270000	29,139.57	17,880.31	0.02%	0.00	-11,259.26
110.00 SEARS HOLDINGS CORP SEC ID: 812350106	52.750000	7,379.34	5,802.50	0.01%	0.00	-1,576.84

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
574.00 SEATTLE GENETICS INC SEC ID: 812578102	26.540000	11,887.54	15,233.96	0.02%	0.00	3,346.42
627.00 SELECT COMFORT CORP SEC ID: 81616X103	28.570000	10,440.87	17,913.39	0.02%	0.00	7,472.52
600.00 SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	10.350000	5,106.00	6,210.00	0.01%	0.00	1,104.00
321.00 SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	17.930000	5,091.06	5,755.53	0.01%	0.00	664.47
190.00 SEMGROUP CORP SEC ID: 81663A105	35.540000	4,866.93	6,752.60	0.01%	0.00	1,885.67
388.00 SEMTECH CORP SEC ID: 816850101	24.520000	9,983.24	9,513.76	0.01%	0.00	-469.48
2,022.00 SEMPRA ENERGY SEC ID: 816851109	66.200000	102,198.15	133,856.40	0.15%	0.00	31,658.25
844.00 SENIOR HOUSING PROPERTIES TRUS SEC ID: 81721M109	22.120000	19,825.56	18,669.28	0.02%	0.00	-1,156.28
136.00 SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	35.850000	4,944.96	4,875.60	0.01%	0.00	-69.36
1,272.00 SEQUENOM INC SEC ID: 817337405	3.670000	5,278.80	4,668.24	0.01%	0.00	-610.56
1,420.00 SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	13.040000	15,804.60	18,516.80	0.02%	0.00	2,712.20

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
806.00 SHAW GROUP INC/THE SEC ID: 820280105	42.080000	19,150.56	33,916.48	0.04%	0.00	14,765.92
800.00 SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	143.080000	44,266.96	114,464.00	0.13%	0.00	70,197.04
554.00 SHUFFLE MASTER INC SEC ID: 825549108	15.170000	4,869.66	8,404.18	0.01%	0.00	3,534.52
695.00 SHUTTERFLY INC SEC ID: 82568P304	29.750000	20,627.60	20,676.25	0.02%	0.00	48.65
1,061.00 SIGMA-ALDRICH CORP SEC ID: 826552101	71.030000	40,033.92	75,362.83	0.08%	0.00	35,328.91
246.00 SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	64.630000	13,731.72	15,898.98	0.02%	0.00	2,167.26
2,717.00 SIGA TECHNOLOGIES INC SEC ID: 826917106	2.960000	6,629.48	8,042.32	0.01%	0.00	1,412.84
127.00 SILICON LABORATORIES INC SEC ID: 826919102	38.240000	4,961.89	4,856.48	0.01%	0.00	-105.41
294.00 SILGAN HOLDINGS INC SEC ID: 827048109	41.930000	11,780.58	12,327.42	0.01%	0.00	546.84
202.00 SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	23.280000	4,930.82	4,702.56	0.01%	0.00	-228.26
1,772.00 SIMON PROPERTY GROUP INC SEC ID: 828806109	158.700000	162,984.04	281,216.40	0.31%	0.00	118,232.36

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
168.00 SIMPSON MANUFACTURING CO INC SEC ID: 829073105	25.430000	4,935.84	4,272.24	0.00%	0.00	-663.60
331.00 SIRONA DENTAL SYSTEMS INC SEC ID: 82966C103	53.140000	17,245.10	17,589.34	0.02%	0.00	344.24
26,404.00 SIRIUS XM RADIO INC SEC ID: 82967N108	2.530000	51,871.44	66,802.12	0.07%	0.00	14,930.68
248.00 SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	55.230000	9,144.65	13,697.04	0.02%	0.00	4,552.39
351.00 SKECHERS U.S.A. INC SEC ID: 830566105	21.670000	4,794.66	7,606.17	0.01%	0.00	2,811.51
1,084.00 SKILLED HEALTHCARE GROUP INC SEC ID: 83066R107	5.720000	5,441.68	6,200.48	0.01%	0.00	758.80
1,712.00 SKYWORKS SOLUTIONS INC SEC ID: 83088M102	30.460000	27,591.12	52,147.52	0.06%	0.00	24,556.40
1,818.00 SMITH & WESSON HOLDING CORP SEC ID: 831756101	8.040000	5,144.94	14,616.72	0.02%	0.00	9,471.78
122.00 AO SMITH CORP SEC ID: 831865209	54.710000	4,981.26	6,674.62	0.01%	0.00	1,693.36
893.00 SMITHFIELD FOODS INC SEC ID: 832248108	19.320000	18,449.38	17,252.76	0.02%	0.00	-1,196.62
974.00 JM SMUCKER CO/THE SEC ID: 832696405	84.970000	40,906.96	82,760.78	0.09%	0.00	41,853.82

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
182.00 SNAP-ON INC SEC ID: 833034101	69.420000	10,076.39	12,634.44	0.01%	0.00	2,558.05
229.00 SNYDERS-LANCE INC SEC ID: 833551104	23.390000	4,813.58	5,356.31	0.01%	0.00	542.73
771.00 SOLAR CAPITAL LTD SEC ID: 83413U100	23.130000	19,035.99	17,833.23	0.02%	0.00	-1,202.76
194.00 SOLARWINDS INC SEC ID: 83416B109	54.880000	4,813.14	10,646.72	0.01%	0.00	5,833.58
287.00 SOLAR SENIOR CAPITAL LTD SEC ID: 83416M105	17.720000	5,312.37	5,085.64	0.01%	0.00	-226.73
123.00 SOLERA HOLDINGS INC SEC ID: 83421A104	41.130000	7,012.23	5,058.99	0.01%	0.00	-1,953.24
375.00 SONIC AUTOMOTIVE INC SEC ID: 83545G102	17.870000	5,231.25	6,701.25	0.01%	0.00	1,470.00
236.00 SOTHEBY'S SEC ID: 835898107	31.260000	9,520.24	7,377.36	0.01%	0.00	-2,142.88
1,633.00 SONUS NETWORKS INC SEC ID: 835916107	1.930000	5,192.94	3,151.69	0.00%	0.00	-2,041.25
181.00 SOURCEFIRE INC SEC ID: 83616T108	51.890000	5,136.78	9,392.09	0.01%	0.00	4,255.31
5,315.00 SOUTHERN CO SEC ID: 842587107	45.330000	189,339.17	240,928.95	0.27%	0.00	51,589.78

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
634.00 SOUTHERN COPPER CORP SEC ID: 84265V105	32.540000	20,004.20	20,630.36	0.02%	0.00	626.16
275.00 SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	21.910000	5,037.30	6,025.25	0.01%	0.00	987.95
1,734.00 SOUTHWEST AIRLINES CO SEC ID: 844741108	8.940000	17,780.81	15,501.96	0.02%	0.00	-2,278.85
1,052.00 SOUTHWEST BANCORP INC/ STILLWATER OK SEC ID: 844767103	11.060000	5,060.33	11,635.12	0.01%	0.00	6,574.79
272.00 SOUTHWEST GAS CORP SEC ID: 844895102	42.750000	10,194.56	11,628.00	0.01%	0.00	1,433.44
1,903.00 SOUTHWESTERN ENERGY CO SEC ID: 845467109	31.130000	92,393.51	59,240.39	0.07%	0.00	-33,153.12
125.00 SOVRAN SELF STORAGE INC SEC ID: 84610H108	56.850000	4,940.00	7,106.25	0.01%	0.00	2,166.25
4,057.00 SPECTRA ENERGY CORP SEC ID: 847560109	28.260000	101,916.09	114,650.82	0.13%	0.00	12,734.73
600.00 SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	11.960000	5,076.00	7,176.00	0.01%	0.00	2,100.00
363.00 SPEEDWAY MOTORSPORTS INC SEC ID: 847788106	15.330000	5,027.55	5,564.79	0.01%	0.00	537.24
1,117.00 SPIRIT AEROSYSTEMS HOLDINGS IN SEC ID: 848574109	24.860000	22,330.82	27,768.62	0.03%	0.00	5,437.80

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
415.00 SPIRIT AIRLINES INC SEC ID: 848577102	19.550000	4,988.47	8,113.25	0.01%	0.00	3,124.78
5,668.00 SPRINT NEXTEL CORP SEC ID: 852061100	4.850000	14,398.96	27,489.80	0.03%	0.00	13,090.84
270.00 STANCORP FINANCIAL GROUP INC SEC ID: 852891100	31.220000	9,749.70	8,429.40	0.01%	0.00	-1,320.30
1,440.00 STANDARD PACIFIC CORP SEC ID: 85375C101	6.700000	4,910.40	9,648.00	0.01%	0.00	4,737.60
1,189.00 STANLEY BLACK & DECKER INC SEC ID: 854502101	65.780000	68,661.76	78,212.42	0.09%	0.00	9,550.66
3,364.00 STAPLES INC SEC ID: 855030102	10.920000	83,461.52	36,734.88	0.04%	0.00	-46,726.64
4,594.00 STARBUCKS CORP SEC ID: 855244109	49.610000	157,334.85	227,908.34	0.25%	0.00	70,573.49
554.00 STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	23.550000	11,102.16	13,046.70	0.01%	0.00	1,944.54
1,045.00 STARWOOD HOTELS & RESORTS WORL SEC ID: 85590A401	55.130000	60,180.40	57,610.85	0.06%	0.00	-2,569.55
2,676.00 STATE STREET CORP SEC ID: 857477103	41.600000	168,620.45	111,321.60	0.12%	0.00	-57,298.85
2,136.00 STEEL DYNAMICS INC SEC ID: 858119100	12.220000	28,323.36	26,101.92	0.03%	0.00	-2,221.44

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
203.00 STEINWAY MUSICAL INSTRUMENTS I SEC ID: 858495104	24.900000	5,154.17	5,054.70	0.01%	0.00	-99.47
420.00 STELLARONE CORP SEC ID: 85856G100	13.250000	4,867.80	5,565.00	0.01%	0.00	697.20
756.00 STERICYCLE INC SEC ID: 858912108	91.520000	43,675.19	69,189.12	0.08%	0.00	25,513.93
319.00 STERIS CORP SEC ID: 859152100	34.240000	10,119.91	10,922.56	0.01%	0.00	802.65
530.00 STERLING BANCORP/NY SEC ID: 859158107	9.930000	4,891.90	5,262.90	0.01%	0.00	371.00
607.00 STERLING FINANCIAL CORP/WA SEC ID: 859319303	21.200000	9,681.65	12,868.40	0.01%	0.00	3,186.75
515.00 STEWART INFORMATION SERVICES C SEC ID: 860372101	19.770000	4,959.45	10,181.55	0.01%	0.00	5,222.10
483.00 STIFEL FINANCIAL CORP SEC ID: 860630102	32.680000	16,559.13	15,784.44	0.02%	0.00	-774.69
2,568.00 STILLWATER MINING CO SEC ID: 86074Q102	10.530000	22,161.84	27,041.04	0.03%	0.00	4,879.20
485.00 STONE ENERGY CORP SEC ID: 861642106	23.530000	13,342.35	11,412.05	0.01%	0.00	-1,930.30
611.00 STONERIDGE INC SEC ID: 86183P102	6.320000	5,193.50	3,861.52	0.00%	0.00	-1,331.98

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
157.00 STRATASYS INC SEC ID: 862685104	64.660000	4,997.31	10,151.62	0.01%	0.00	5,154.31
1,240.00 STRATEGIC HOTELS & RESORTS INC SEC ID: 86272T106	6.100000	7,576.40	7,564.00	0.01%	0.00	-12.40
53.00 STRAYER EDUCATION INC SEC ID: 863236105	64.780000	5,104.43	3,433.34	0.00%	0.00	-1,671.09
2,023.00 STRYKER CORP SEC ID: 863667101	53.260000	100,586.79	107,744.98	0.12%	0.00	7,158.19
336.00 STURM RUGER & CO INC SEC ID: 864159108	43.300000	7,476.96	14,548.80	0.02%	0.00	7,071.84
570.00 SUFFOLK BANCORP SEC ID: 864739107	15.140000	5,163.35	8,629.80	0.01%	0.00	3,466.45
2,155.00 SUN BANCORP INC/NJ SEC ID: 86663B102	2.900000	5,348.71	6,249.50	0.01%	0.00	900.79
131.00 SUN COMMUNITIES INC SEC ID: 866674104	45.810000	4,816.87	6,001.11	0.01%	0.00	1,184.24
2,782.00 SUN HEALTHCARE GROUP INC SEC ID: 86677E100	8.450000	8,761.91	23,507.90	0.03%	0.00	14,745.99
216.00 SUNCOKE ENERGY INC SEC ID: 86722A103	15.820000	2,608.06	3,417.12	0.00%	0.00	809.06
409.00 SUNOCO INC SEC ID: 86764P109	47.190000	13,898.37	19,300.71	0.02%	0.00	5,402.34

BNY MELLON

PARA US - PI 1 - **NSNF09226402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
3,303.00 SUNPOWER CORP SEC ID: 867652406	4.480000	20,912.13	14,797.44	0.02%	0.00	-6,114.69
1,376.00 SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	10.430000	11,248.26	14,351.68	0.02%	0.00	3,103.42
1,285.00 SUNTRUST BANKS INC SEC ID: 867914103	25.170000	28,358.54	32,343.45	0.04%	0.00	3,984.91
606.00 SUPERIOR ENERGY SERVICES INC SEC ID: 868157108	20.770000	18,643.74	12,586.62	0.01%	0.00	-6,057.12
2,837.00 SUSQUEHANNA BANCSHARES INC SEC ID: 869099101	10.510000	23,022.53	29,816.87	0.03%	0.00	6,794.34
4,782.00 SYMANTEC CORP SEC ID: 871503108	17.830000	101,530.46	85,263.06	0.09%	0.00	-16,267.40
2,400.00 SYMETRA FINANCIAL CORP SEC ID: 87151Q106	12.220000	24,015.83	29,328.00	0.03%	0.00	5,312.17
385.00 SYNACOR INC SEC ID: 871561106	7.940000	4,566.10	3,056.90	0.00%	0.00	-1,509.20
194.00 SYNAPTICS INC SEC ID: 87157D109	30.420000	4,855.82	5,901.48	0.01%	0.00	1,045.66
195.00 SYNOPSYS INC SEC ID: 871607107	33.030000	4,945.20	6,440.85	0.01%	0.00	1,495.65
9,576.00 SYNOVUS FINANCIAL CORP SEC ID: 87161C105	2.080000	17,524.08	19,918.08	0.02%	0.00	2,394.00

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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1,037.00 SYNUTRA INTERNATIONAL INC SEC ID: 87164C102	5.530000	4,979.47	5,734.61	0.01%	0.00	755.14
2,867.00 SYSCO CORP SEC ID: 871829107	30.300000	96,087.22	86,870.10	0.10%	0.00	-9,217.12
2,163.00 TCF FINANCIAL CORP SEC ID: 872275102	11.120000	22,062.60	24,052.56	0.03%	0.00	1,989.96
1,514.00 TD AMERITRADE HOLDING CORP SEC ID: 87236Y108	17.110000	28,160.40	25,904.54	0.03%	0.00	-2,255.86
1,347.00 TECO ENERGY INC SEC ID: 872375100	17.360000	23,788.02	23,383.92	0.03%	0.00	-404.10
829.00 THL CREDIT INC SEC ID: 872438106	13.940000	10,660.94	11,556.26	0.01%	0.00	895.32
511.00 TICC CAPITAL CORP SEC ID: 87244T109	10.400000	4,890.27	5,314.40	0.01%	0.00	424.13
4,640.00 TJX COS INC SEC ID: 872540109	45.790000	66,173.36	212,465.60	0.24%	0.00	146,292.24
322.00 TNS INC SEC ID: 872960109	14.610000	5,177.76	4,704.42	0.01%	0.00	-473.34
985.00 TW TELECOM INC SEC ID: 87311L104	25.150000	16,262.35	24,772.75	0.03%	0.00	8,510.40
437.00 TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	10.250000	6,471.97	4,479.25	0.00%	0.00	-1,992.72

BNY MELLON

Investment Detail by Currency
8/31/2012

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***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
183.00 TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	33.550000	4,884.27	6,139.65	0.01%	0.00	1,255.38
236.00 TANGOE INC SEC ID: 87582Y108	16.200000	4,897.00	3,823.20	0.00%	0.00	-1,073.80
4,003.00 TARGET CORP SEC ID: 87612E106	64.090000	224,087.54	256,552.27	0.28%	0.00	32,464.73
676.00 TAUBMAN CENTERS INC SEC ID: 876664103	80.020000	27,100.84	54,093.52	0.06%	0.00	26,992.68
223.00 TEAM INC SEC ID: 878155100	31.270000	4,995.20	6,973.21	0.01%	0.00	1,978.01
231.00 TEAM HEALTH HOLDINGS INC SEC ID: 87817A107	28.550000	5,128.20	6,595.05	0.01%	0.00	1,466.85
277.00 TECH DATA CORP SEC ID: 878237106	48.580000	12,772.47	13,456.66	0.01%	0.00	684.19
69.00 TECHNE CORP SEC ID: 878377100	68.570000	4,968.00	4,731.33	0.01%	0.00	-236.67
1,819.00 TECUMSEH PRODUCTS CO SEC ID: 878895200	5.290000	9,331.83	9,622.51	0.01%	0.00	290.68
102.00 TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	64.510000	4,876.62	6,580.02	0.01%	0.00	1,703.40
82.00 TELEFLEX INC SEC ID: 879369106	66.030000	4,878.18	5,414.46	0.01%	0.00	536.28

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

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Base Currency: USD
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1,172.00 TELEPHONE & DATA SYS INC SEC ID: 879433829	24.520000	30,461.67	28,737.44	0.03%	0.00	-1,724.23
1,159.00 TELLABS INC SEC ID: 879664100	3.550000	5,217.11	4,114.45	0.00%	0.00	-1,102.66
388.00 TEMPUR-PEDIC INTERNATIONAL INC SEC ID: 88023U101	31.240000	15,357.04	12,121.12	0.01%	0.00	-3,235.92
3,266.00 TENET HEALTHCARE CORP SEC ID: 88033G100	5.190000	17,550.02	16,950.54	0.02%	0.00	-599.48
671.00 TENNECO INC SEC ID: 880349105	30.370000	18,150.55	20,378.27	0.02%	0.00	2,227.72
1,226.00 TERADATA CORP SEC ID: 88076W103	76.380000	25,840.04	93,641.88	0.10%	0.00	67,801.84
1,170.00 TERADYNE INC SEC ID: 880770102	15.620000	16,169.40	18,275.40	0.02%	0.00	2,106.00
266.00 TEREX CORP SEC ID: 880779103	22.070000	4,652.34	5,870.62	0.01%	0.00	1,218.28
614.00 TERRENO REALTY CORP SEC ID: 88146M101	15.060000	8,853.88	9,246.84	0.01%	0.00	392.96
709.00 TESLA MOTORS INC SEC ID: 88160R101	28.520000	17,948.90	20,220.68	0.02%	0.00	2,271.78
1,292.00 TESORO CORP SEC ID: 881609101	39.740000	27,353.35	51,344.08	0.06%	0.00	23,990.73

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
962.00 TETRA TECHNOLOGIES INC SEC ID: 88162F105	6.410000	10,041.30	6,166.42	0.01%	0.00	-3,874.88
370.00 TETRA TECH INC SEC ID: 88162G103	25.940000	8,376.80	9,597.80	0.01%	0.00	1,221.00
625.00 TESSERA TECHNOLOGIES INC SEC ID: 88164L100	15.270000	10,226.71	9,543.75	0.01%	0.00	-682.96
221.00 TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	46.020000	5,584.67	10,170.42	0.01%	0.00	4,585.75
6,703.00 TEXAS INSTRUMENTS INC SEC ID: 882508104	29.040000	224,786.44	194,655.12	0.22%	0.00	-30,131.32
418.00 TEXTRON INC SEC ID: 883203101	26.720000	10,338.92	11,168.96	0.01%	0.00	830.04
410.00 THERAVANCE INC SEC ID: 88338T104	26.670000	8,712.50	10,934.70	0.01%	0.00	2,222.20
2,620.00 THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	57.350000	103,034.68	150,257.00	0.17%	0.00	47,222.32
1,460.00 THOMSON REUTERS CORP SEC ID: 884903105	28.450000	42,039.16	41,537.00	0.05%	0.00	-502.16
264.00 THOR INDUSTRIES INC SEC ID: 885160101	31.440000	6,293.76	8,300.16	0.01%	0.00	2,006.40
527.00 THORATEC CORP SEC ID: 885175307	33.890000	14,861.40	17,860.03	0.02%	0.00	2,998.63

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
267.00 3D SYSTEMS CORP SEC ID: 88554D205	43.710000	5,000.91	11,670.57	0.01%	0.00	6,669.66
4,164.00 3M CO SEC ID: 88579Y101	92.600000	311,668.96	385,586.40	0.43%	0.00	73,917.44
987.00 TIBCO SOFTWARE INC SEC ID: 88632Q103	29.920000	25,987.71	29,531.04	0.03%	0.00	3,543.33
96.00 TIDEWATER INC SEC ID: 886423102	47.430000	4,846.08	4,553.28	0.01%	0.00	-292.80
971.00 TIFFANY & CO SEC ID: 886547108	61.950000	32,513.93	60,153.45	0.07%	0.00	27,639.52
5,778.00 TIME WARNER INC SEC ID: 887317303	41.550000	219,314.67	240,075.90	0.27%	0.00	20,761.23
1,842.00 TIME WARNER CABLE INC SEC ID: 88732J207	88.820000	101,909.36	163,606.44	0.18%	0.00	61,697.08
388.00 TIMKEN CO SEC ID: 887389104	40.160000	18,232.12	15,582.08	0.02%	0.00	-2,650.04
441.00 TITAN INTERNATIONAL INC SEC ID: 88830M102	20.880000	9,849.81	9,208.08	0.01%	0.00	-641.73
508.00 TITANIUM METALS CORP SEC ID: 888339207	12.240000	8,783.32	6,217.92	0.01%	0.00	-2,565.40
938.00 TOLL BROTHERS INC SEC ID: 889478103	32.720000	18,131.54	30,691.36	0.03%	0.00	12,559.82

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
130.00 TOMPKINS FINANCIAL CORP SEC ID: 890110109	38.840000	5,062.20	5,049.20	0.01%	0.00	-13.00
546.00 TORCHMARK CORP SEC ID: 891027104	51.180000	22,753.64	27,944.28	0.03%	0.00	5,190.64
368.00 TORO CO/THE SEC ID: 891092108	37.200000	10,992.16	13,689.60	0.02%	0.00	2,697.44
219.00 TOWER GROUP INC SEC ID: 891777104	18.640000	5,052.33	4,082.16	0.00%	0.00	-970.17
341.00 TOWERS WATSON & CO SEC ID: 891894107	54.320000	21,500.05	18,523.12	0.02%	0.00	-2,976.93
277.00 TOTAL SYSTEM SERVICES INC SEC ID: 891906109	23.180000	4,922.29	6,420.86	0.01%	0.00	1,498.57
52.00 TOWN SPORTS INTERNATIONAL HOLD SEC ID: 89214A102	13.020000	365.48	677.04	0.00%	0.00	311.56
249.00 TOWNEBANK/PORTSMOUTH VA SEC ID: 89214P109	14.720000	3,215.24	3,665.28	0.00%	0.00	450.04
429.00 TRACTOR SUPPLY CO SEC ID: 892356106	95.480000	27,850.68	40,960.92	0.05%	0.00	13,110.24
57.00 TRANSDIGM GROUP INC SEC ID: 893641100	138.620000	4,891.17	7,901.34	0.01%	0.00	3,010.17
2,744.00 TRAVELERS COS INC/THE SEC ID: 89417E109	64.740000	127,569.38	177,646.56	0.20%	0.00	50,077.18

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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85.00 TREEHOUSE FOODS INC SEC ID: 89469A104	51.950000	4,606.15	4,415.75	0.00%	0.00	-190.40
190.00 TREX CO INC SEC ID: 89531P105	30.750000	4,913.40	5,842.50	0.01%	0.00	929.10
273.00 TRIANGLE CAPITAL CORP SEC ID: 895848109	24.550000	5,121.48	6,702.15	0.01%	0.00	1,580.67
422.00 TRICO BANCSHARES SEC ID: 896095106	15.360000	6,055.70	6,481.92	0.01%	0.00	426.22
729.00 TRIMBLE NAVIGATION LTD SEC ID: 896239100	49.030000	27,024.03	35,742.87	0.04%	0.00	8,718.84
651.00 TRINITY INDUSTRIES INC SEC ID: 896522109	28.340000	20,446.03	18,449.34	0.02%	0.00	-1,996.69
2,368.00 TRIQUINT SEMICONDUCTOR INC SEC ID: 89674K103	5.560000	11,295.36	13,166.08	0.01%	0.00	1,870.72
102.00 TRIUMPH GROUP INC SEC ID: 896818101	59.430000	4,904.16	6,061.86	0.01%	0.00	1,157.70
658.00 TRIPADVISOR INC SEC ID: 896945201	33.440000	23,510.75	22,003.52	0.02%	0.00	-1,507.23
183.00 TRUE RELIGION APPAREL INC SEC ID: 89784N104	23.190000	5,085.57	4,243.77	0.00%	0.00	-841.80
345.00 TRUEBLUE INC SEC ID: 89785X101	15.530000	5,023.20	5,357.85	0.01%	0.00	334.65

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150.00 TRUSTMARK CORP SEC ID: 898402102	23.690000	3,406.50	3,553.50	0.00%	0.00	147.00
314.00 TUPPERWARE BRANDS CORP SEC ID: 899896104	53.480000	14,974.66	16,792.72	0.02%	0.00	1,818.06
850.00 TUTOR PERINI CORP SEC ID: 901109108	10.610000	13,530.60	9,018.50	0.01%	0.00	-4,512.10
1,249.00 TWO HARBORS INVESTMENT CORP SEC ID: 90187B101	11.590000	13,062.43	14,475.91	0.02%	0.00	1,413.48
2,341.00 TYSON FOODS INC SEC ID: 902494103	15.660000	38,390.95	36,660.06	0.04%	0.00	-1,730.89
1,181.00 UDR INC SEC ID: 902653104	25.250000	26,938.61	29,820.25	0.03%	0.00	2,881.64
191.00 UGI CORP SEC ID: 902681105	30.480000	5,970.66	5,821.68	0.01%	0.00	-148.98
190.00 UMB FINANCIAL CORP SEC ID: 902788108	49.030000	7,607.60	9,315.70	0.01%	0.00	1,708.10
10,674.00 US BANCORP SEC ID: 902973304	33.410000	334,475.31	356,618.34	0.40%	0.00	22,143.03
136.00 UNS ENERGY CORP SEC ID: 903119105	40.060000	4,968.08	5,448.16	0.01%	0.00	480.08
537.00 URS CORP SEC ID: 903236107	36.410000	22,231.80	19,552.17	0.02%	0.00	-2,679.63

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,152.00 USG CORP SEC ID: 903293405	20.560000	11,439.36	23,685.12	0.03%	0.00	12,245.76
1,342.00 US AIRWAYS GROUP INC SEC ID: 90341W108	10.660000	7,555.46	14,305.72	0.02%	0.00	6,750.26
412.00 US SILICA HOLDINGS INC SEC ID: 90346E103	11.900000	4,865.72	4,902.80	0.01%	0.00	37.08
586.00 UBIQUITI NETWORKS INC SEC ID: 90347A100	12.020000	8,016.48	7,043.72	0.01%	0.00	-972.76
269.00 ULTA SALON COSMETICS & FRAGRAN SEC ID: 90384S303	94.000000	16,901.27	25,286.00	0.03%	0.00	8,384.73
94.00 ULTIMATE SOFTWARE GROUP INC SEC ID: 90385D107	99.190000	4,939.70	9,323.86	0.01%	0.00	4,384.16
161.00 ULTRA PETROLEUM CORP SEC ID: 903914109	20.560000	4,677.05	3,310.16	0.00%	0.00	-1,366.89
1,090.00 UMPQUA HOLDINGS CORP SEC ID: 904214103	12.640000	12,731.46	13,777.60	0.02%	0.00	1,046.14
432.00 UNDER ARMOUR INC SEC ID: 904311107	58.210000	16,066.08	25,146.72	0.03%	0.00	9,080.64
97.00 UNIFIRST CORP/MA SEC ID: 904708104	63.510000	4,938.27	6,160.47	0.01%	0.00	1,222.20
393.00 UNION FIRST MARKET BANKSHARES SEC ID: 90662P104	14.680000	4,719.93	5,769.24	0.01%	0.00	1,049.31

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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2,798.00 UNION PACIFIC CORP SEC ID: 907818108	121.440000	122,153.40	339,789.12	0.38%	0.00	217,635.72
577.00 UNISYS CORP SEC ID: 909214306	21.130000	11,851.58	12,192.01	0.01%	0.00	340.43
88.00 UNIT CORP SEC ID: 909218109	39.780000	4,923.60	3,500.64	0.00%	0.00	-1,422.96
773.00 UNITED COMMUNITY BANKS SEC ID: 90984P303	7.980000	5,094.07	6,168.54	0.01%	0.00	1,074.47
259.00 UNITED BANKSHARES INC SEC ID: 909907107	24.330000	6,081.32	6,301.47	0.01%	0.00	220.15
2,404.00 UNITED CONTINENTAL HOLDINGS IN SEC ID: 910047109	18.450000	48,963.62	44,353.80	0.05%	0.00	-4,609.82
324.00 UNITED FINANCIAL BANCORP INC SEC ID: 91030T109	14.270000	4,937.76	4,623.48	0.01%	0.00	-314.28
277.00 UNITED FIRE GROUP INC SEC ID: 910340108	22.140000	4,855.81	6,132.78	0.01%	0.00	1,276.97
119.00 UNITED NATURAL FOODS INC SEC ID: 911163103	57.480000	4,949.21	6,840.12	0.01%	0.00	1,890.91
827.00 UNITED ONLINE INC SEC ID: 911268100	4.980000	4,813.14	4,118.46	0.00%	0.00	-694.68
3,951.00 UNITED PARCEL SERVICE INC SEC ID: 911312106	73.810000	287,134.95	291,623.31	0.32%	0.00	4,488.36

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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353.00 UNITED RENTALS INC SEC ID: 911363109	32.310000	8,108.41	11,405.43	0.01%	0.00	3,297.02
120.00 UNITED STATES CELLULAR CORP SEC ID: 911684108	37.950000	5,088.00	4,554.00	0.01%	0.00	-534.00
1,865.00 US ENERGY CORP WYOMING SEC ID: 911805109	2.180000	5,304.81	4,065.70	0.00%	0.00	-1,239.11
194.00 UNITED STATIONERS INC SEC ID: 913004107	24.190000	6,613.46	4,692.86	0.01%	0.00	-1,920.60
5,283.00 UNITED TECHNOLOGIES CORP SEC ID: 913017109	79.850000	336,856.25	421,847.55	0.47%	0.00	84,991.30
1,017.00 UNITED THERAPEUTICS CORP SEC ID: 91307C102	54.120000	48,302.31	55,040.04	0.06%	0.00	6,737.73
5,988.00 UNITEDHEALTH GROUP INC SEC ID: 91324P102	54.300000	297,006.35	325,148.40	0.36%	0.00	28,142.05
457.00 UNIVERSAL AMERICAN CORP SEC ID: 91338E101	9.050000	4,885.33	4,135.85	0.00%	0.00	-749.48
390.00 UNIVERSAL DISPLAY CORP SEC ID: 91347P105	40.370000	12,748.08	15,744.30	0.02%	0.00	2,996.22
184.00 UNIVERSAL FOREST PRODUCTS INC SEC ID: 913543104	38.430000	4,852.08	7,071.12	0.01%	0.00	2,219.04
2,186.00 UNUM GROUP SEC ID: 91529Y106	19.510000	42,790.29	42,648.86	0.05%	0.00	-141.43

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,587.00 URANIUM ENERGY CORP SEC ID: 916896103	2.550000	4,919.70	4,046.85	0.00%	0.00	-872.85
505.00 URBAN OUTFITTERS INC SEC ID: 917047102	37.540000	15,570.41	18,957.70	0.02%	0.00	3,387.29
517.00 VCA ANTECH INC SEC ID: 918194101	19.340000	10,337.18	9,998.78	0.01%	0.00	-338.40
622.00 VF CORP SEC ID: 918204108	152.680000	46,257.83	94,966.96	0.11%	0.00	48,709.13
185.00 VSE CORP SEC ID: 918284100	23.210000	4,713.80	4,293.85	0.00%	0.00	-419.95
684.00 VOXX INTERNATIONAL CORP SEC ID: 91829F104	7.500000	5,034.24	5,130.00	0.01%	0.00	95.76
208.00 VAIL RESORTS INC SEC ID: 91879Q109	51.550000	9,195.68	10,722.40	0.01%	0.00	1,526.72
46.00 VALASSIS COMMUNICATIONS INC SEC ID: 918866104	25.070000	1,304.10	1,153.22	0.00%	0.00	-150.88
1,663.00 VALERO ENERGY CORP SEC ID: 91913Y100	31.260000	38,557.28	51,985.38	0.06%	0.00	13,428.10
1,066.00 VALLEY NATIONAL BANCORP SEC ID: 919794107	9.700000	12,182.86	10,340.20	0.01%	0.00	-1,842.66
135.00 VALMONT INDUSTRIES INC SEC ID: 920253101	126.750000	12,133.80	17,111.25	0.02%	0.00	4,977.45

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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140.00 VALSPAR CORP SEC ID: 920355104	53.340000	5,037.20	7,467.60	0.01%	0.00	2,430.40
468.00 VALUECLICK INC SEC ID: 92046N102	16.260000	7,628.40	7,609.68	0.01%	0.00	-18.72
2,439.00 VALUEVISION MEDIA INC SEC ID: 92047K107	1.900000	5,195.07	4,634.10	0.01%	0.00	-560.97
513.00 VANGUARD HEALTH SYSTEMS INC SEC ID: 922036207	9.750000	5,001.75	5,001.75	0.01%	0.00	0.00
1,001.00 VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	58.790000	48,553.51	58,848.79	0.07%	0.00	10,295.28
169.00 VECTREN CORP SEC ID: 92240G101	28.210000	4,960.15	4,767.49	0.01%	0.00	-192.66
2,050.00 VENTAS INC SEC ID: 92276F100	65.490000	54,036.85	134,254.50	0.15%	0.00	80,217.65
334.00 VERA BRADLEY INC SEC ID: 92335C106	21.230000	9,610.26	7,090.82	0.01%	0.00	-2,519.44
657.00 VERIFONE SYSTEMS INC SEC ID: 92342Y109	34.740000	26,927.26	22,824.18	0.03%	0.00	-4,103.08
1,228.00 VERISIGN INC SEC ID: 92343E102	47.680000	28,911.05	58,551.04	0.06%	0.00	29,639.99
16,332.00 VERIZON COMMUNICATIONS INC SEC ID: 92343V104	42.940000	546,975.46	701,296.08	0.78%	0.00	154,320.62

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
707.00 VERISK ANALYTICS INC SEC ID: 92345Y106	48.520000	24,038.00	34,303.64	0.04%	0.00	10,265.64
799.00 VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	53.330000	32,647.14	42,610.67	0.05%	0.00	9,963.53
117.00 VIASAT INC SEC ID: 92552V100	38.700000	4,891.77	4,527.90	0.01%	0.00	-363.87
3,187.00 VIACOM INC SEC ID: 92553P201	50.010000	119,021.39	159,381.87	0.18%	0.00	40,360.48
640.00 VICOR CORP SEC ID: 925815102	6.020000	5,273.60	3,852.80	0.00%	0.00	-1,420.80
367.00 VIEWPOINT FINANCIAL GROUP SEC ID: 92672A101	18.430000	4,965.51	6,763.81	0.01%	0.00	1,798.30
1,991.00 VIRGIN MEDIA INC SEC ID: 92769L101	27.570000	52,184.11	54,891.87	0.06%	0.00	2,707.76
1,147.00 VIRGINIA COMMERCE BANCORP INC SEC ID: 92778Q109	8.090000	6,503.49	9,279.23	0.01%	0.00	2,775.74
473.00 VIRNETX HOLDING CORP SEC ID: 92823T108	26.010000	12,015.52	12,302.73	0.01%	0.00	287.21
451.00 VIROPHARMA INC SEC ID: 928241108	26.600000	7,991.72	11,996.60	0.01%	0.00	4,004.88
2,793.00 VISA INC SEC ID: 92826C839	128.250000	248,866.35	358,202.25	0.40%	0.00	109,335.90

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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86.00 VIRTUS INVESTMENT PARTNERS INC SEC ID: 92828Q109	85.640000	4,994.02	7,365.04	0.01%	0.00	2,371.02
1,912.00 VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	9.560000	18,049.28	18,278.72	0.02%	0.00	229.44
110.00 VITAMIN SHOPPE INC SEC ID: 92849E101	53.610000	4,944.50	5,897.10	0.01%	0.00	952.60
642.00 VIVUS INC SEC ID: 928551100	21.450000	4,892.04	13,770.90	0.02%	0.00	8,878.86
304.00 VLASIC FOODS INTL INC COM SEC ID: 928559103	10.564145	3,211.50	3,211.50	0.00%	0.00	0.00
504.00 VMWARE INC SEC ID: 928563402	89.040000	46,564.05	44,876.16	0.05%	0.00	-1,687.89
5,930.00 VONAGE HOLDINGS CORP SEC ID: 92886T201	2.140000	11,207.70	12,690.20	0.01%	0.00	1,482.50
983.00 VORNADO REALTY TRUST SEC ID: 929042109	81.170000	107,640.37	79,790.11	0.09%	0.00	-27,850.26
132.00 WGL HOLDINGS INC SEC ID: 92924F106	39.040000	4,971.12	5,153.28	0.01%	0.00	182.16
618.00 WABCO HOLDINGS INC SEC ID: 92927K102	58.720000	18,614.16	36,288.96	0.04%	0.00	17,674.80
994.00 WMS INDUSTRIES INC SEC ID: 929297109	15.930000	20,227.90	15,834.42	0.02%	0.00	-4,393.48

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
128.00 WSFS FINANCIAL CORP SEC ID: 929328102	40.570000	4,825.60	5,192.96	0.01%	0.00	367.36
1,221.00 WABASH NATIONAL CORP SEC ID: 929566107	6.690000	10,036.73	8,168.49	0.01%	0.00	-1,868.24
567.00 WABTEC CORP/DE SEC ID: 929740108	78.140000	24,188.22	44,305.38	0.05%	0.00	20,117.16
9,976.00 WAL-MART STORES INC SEC ID: 931142103	72.600000	495,197.66	724,257.60	0.80%	0.00	229,059.94
5,149.00 WALGREEN CO SEC ID: 931422109	35.760000	230,974.72	184,128.24	0.20%	0.00	-46,846.48
391.00 WALTER ENERGY INC SEC ID: 93317Q105	32.700000	36,914.31	12,785.70	0.01%	0.00	-24,128.61
571.00 WALTER INVESTMENT MANAGEMENT C SEC ID: 93317W102	27.990000	12,044.37	15,982.29	0.02%	0.00	3,937.92
261.00 WARNACO GROUP INC/THE SEC ID: 934390402	51.420000	13,021.29	13,420.62	0.01%	0.00	399.33
664.00 WASHINGTON FEDERAL INC SEC ID: 938824109	16.100000	13,638.56	10,690.40	0.01%	0.00	-2,948.16
155.00 WASHINGTON REAL ESTATE INVESTM SEC ID: 939653101	26.860000	4,874.75	4,163.30	0.00%	0.00	-711.45
218.00 WASHINGTON TRUST BANCORP INC SEC ID: 940610108	24.760000	4,848.32	5,397.68	0.01%	0.00	549.36

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
675.00 WASTE CONNECTIONS INC SEC ID: 941053100	28.950000	21,100.50	19,541.25	0.02%	0.00	-1,559.25
1,355.00 WASTE MANAGEMENT INC SEC ID: 94106L109	34.580000	50,399.77	46,855.90	0.05%	0.00	-3,543.87
758.00 WATERS CORP SEC ID: 941848103	80.190000	34,157.22	60,784.02	0.07%	0.00	26,626.80
75.00 WATSCO INC SEC ID: 942622200	75.460000	4,923.00	5,659.50	0.01%	0.00	736.50
584.00 WATSON PHARMACEUTICALS INC SEC ID: 942683103	81.350000	15,198.43	47,508.40	0.05%	0.00	32,309.97
149.00 WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	36.650000	4,936.37	5,460.85	0.01%	0.00	524.48
784.00 WAUSAU PAPER CORP SEC ID: 943315101	8.980000	5,080.32	7,040.32	0.01%	0.00	1,960.00
676.00 WEB.COM GROUP INC SEC ID: 94733A104	16.650000	12,675.00	11,255.40	0.01%	0.00	-1,419.60
696.00 WEBSTER FINANCIAL CORP SEC ID: 947890109	21.280000	13,671.32	14,810.88	0.02%	0.00	1,139.56
167.00 WEIGHT WATCHERS INTERNATIONAL SEC ID: 948626106	47.770000	10,723.07	7,977.59	0.01%	0.00	-2,745.48
780.00 WEINGARTEN REALTY INVESTORS SEC ID: 948741103	27.930000	18,166.20	21,785.40	0.02%	0.00	3,619.20

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
130.00 WEIS MARKETS INC SEC ID: 948849104	42.150000	4,803.50	5,479.50	0.01%	0.00	676.00
253.00 WELLCARE HEALTH PLANS INC SEC ID: 94946T106	56.690000	12,419.77	14,342.57	0.02%	0.00	1,922.80
2,008.00 WELLPOINT INC SEC ID: 94973V107	59.870000	147,847.15	120,218.96	0.13%	0.00	-27,628.19
27,490.00 WELLS FARGO & CO SEC ID: 949746101	34.030000	962,332.02	935,484.70	1.04%	0.00	-26,847.32
3,177.00 WENDYS CO SEC ID: 95058W100	4.270000	14,804.82	13,565.79	0.02%	0.00	-1,239.03
261.00 WESBANCO INC SEC ID: 950810101	20.320000	4,909.41	5,303.52	0.01%	0.00	394.11
551.00 WESCO INTERNATIONAL INC SEC ID: 95082P105	57.780000	19,494.38	31,836.78	0.04%	0.00	12,342.40
292.00 WEST COAST BANCORP ORE SEC ID: 952145209	19.920000	4,730.40	5,816.64	0.01%	0.00	1,086.24
189.00 WESTAR ENERGY INC SEC ID: 95709T100	29.120000	4,972.59	5,503.68	0.01%	0.00	531.09
171.00 WESTAMERICA BANCORPORATION SEC ID: 957090103	46.550000	8,230.23	7,960.05	0.01%	0.00	-270.18
729.00 WESTERN ALLIANCE BANCORP SEC ID: 957638109	9.310000	4,891.59	6,786.99	0.01%	0.00	1,895.40

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,715.00 WESTERN DIGITAL CORP SEC ID: 958102105	41.820000	48,447.05	71,721.30	0.08%	0.00	23,274.25
898.00 WESTERN REFINING INC SEC ID: 959319104	27.970000	12,644.45	25,117.06	0.03%	0.00	12,472.61
3,650.00 WESTERN UNION CO/THE SEC ID: 959802109	17.610000	69,054.14	64,276.50	0.07%	0.00	-4,777.64
604.00 WESTFIELD FINANCIAL INC SEC ID: 96008P104	7.240000	4,747.44	4,372.96	0.00%	0.00	-374.48
135.00 WESTWOOD HOLDINGS GROUP INC SEC ID: 961765104	36.750000	4,885.65	4,961.25	0.01%	0.00	75.60
3,383.00 WEYERHAEUSER CO SEC ID: 962166104	24.910000	52,587.26	84,270.53	0.09%	0.00	31,683.27
456.00 WHIRLPOOL CORP SEC ID: 963320106	75.460000	38,710.06	34,409.76	0.04%	0.00	-4,300.30
390.00 WHITESTONE REIT SEC ID: 966084204	13.140000	4,952.06	5,124.60	0.01%	0.00	172.54
702.00 WHITING PETROLEUM CORP SEC ID: 966387102	44.520000	33,414.38	31,253.04	0.03%	0.00	-2,161.34
797.00 WHOLE FOODS MARKET INC SEC ID: 966837106	96.750000	51,210.74	77,109.75	0.09%	0.00	25,899.01
328.00 JOHN WILEY & SONS INC SEC ID: 968223206	49.340000	14,960.08	16,183.52	0.02%	0.00	1,223.44

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,940.00 WILLBROS GROUP INC SEC ID: 969203108	4.900000	7,022.02	9,506.00	0.01%	0.00	2,483.98
3,858.00 WILLIAMS COS INC/THE SEC ID: 969457100	32.270000	75,077.48	124,497.66	0.14%	0.00	49,420.18
85.00 CLAYTON WILLIAMS ENERGY INC SEC ID: 969490101	48.050000	4,743.00	4,084.25	0.00%	0.00	-658.75
553.00 WILLIAMS-SONOMA INC SEC ID: 969904101	41.020000	19,887.91	22,684.06	0.03%	0.00	2,796.15
2,571.00 WILSHIRE BANCORP INC SEC ID: 97186T108	6.260000	8,616.19	16,094.46	0.02%	0.00	7,478.27
3,819.00 WINDSTREAM CORP SEC ID: 97381W104	9.870000	48,571.19	37,693.53	0.04%	0.00	-10,877.66
390.00 WINTRUST FINANCIAL CORP SEC ID: 97650W108	37.410000	11,633.70	14,589.90	0.02%	0.00	2,956.20
2,362.00 WISCONSIN ENERGY CORP SEC ID: 976657106	37.960000	54,122.07	89,661.52	0.10%	0.00	35,539.45
124.00 WOLVERINE WORLD WIDE INC SEC ID: 978097103	47.030000	5,023.24	5,831.72	0.01%	0.00	808.48
365.00 WOODWARD INC SEC ID: 980745103	34.930000	11,815.05	12,749.45	0.01%	0.00	934.40
94.00 WORLD ACCEPTANCE CORP SEC ID: 981419104	73.000000	5,884.40	6,862.00	0.01%	0.00	977.60

BNY MELLON

PARA US - PI 1 - NSNF09226402

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
227.00 WORLD FUEL SERVICES CORP SEC ID: 981475106	37.210000	7,792.91	8,446.67	0.01%	0.00	653.76
342.00 WORTHINGTON INDUSTRIES INC SEC ID: 981811102	20.900000	6,730.56	7,147.80	0.01%	0.00	417.24
1,286.00 WPX ENERGY INC SEC ID: 98212B103	15.600000	16,859.82	20,061.60	0.02%	0.00	3,201.78
229.00 WRIGHT EXPRESS CORP SEC ID: 98233Q105	65.840000	11,216.42	15,077.36	0.02%	0.00	3,860.94
341.00 WRIGHT MEDICAL GROUP INC SEC ID: 98235T107	20.700000	4,934.27	7,058.70	0.01%	0.00	2,124.43
879.00 WYNDHAM WORLDWIDE CORP SEC ID: 98310W108	52.140000	28,858.87	45,831.06	0.05%	0.00	16,972.19
221.00 WYNN RESORTS LTD SEC ID: 983134107	103.170000	19,897.63	22,800.57	0.03%	0.00	2,902.94
1,681.00 XILINX INC SEC ID: 983919101	33.910000	42,184.00	57,002.71	0.06%	0.00	14,818.71
5,613.00 XEROX CORP SEC ID: 984121103	7.370000	86,779.78	41,367.81	0.05%	0.00	-45,411.97
1,098.00 XYLEM INC/NY SEC ID: 98419M100	24.290000	32,255.89	26,670.42	0.03%	0.00	-5,585.47
6,045.00 YAHOO! INC SEC ID: 984332106	14.650000	155,084.91	88,559.25	0.10%	0.00	-66,525.66

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 1* - NSNF09226402**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
503.00 YORK WATER CO SEC ID: 987184108	17.670000	8,910.09	8,888.01	0.01%	0.00	-22.08
3,178.00 YUM! BRANDS INC SEC ID: 988498101	63.720000	83,646.07	202,502.16	0.22%	0.00	118,856.09
745.00 ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	37.290000	22,305.30	27,781.05	0.03%	0.00	5,475.75
1,336.00 ZIMMER HOLDINGS INC SEC ID: 98956P102	61.780000	86,729.45	82,538.08	0.09%	0.00	-4,191.37
2,060.00 ZIONS BANCORPORATION SEC ID: 989701107	19.250000	31,950.60	39,655.00	0.04%	0.00	7,704.40
1,959.00 ZIOPHARM ONCOLOGY INC SEC ID: 98973P101	4.970000	8,815.50	9,736.23	0.01%	0.00	920.73
2,994.00 ZOGENIX INC SEC ID: 98978L105	2.370000	5,080.22	7,095.78	0.01%	0.00	2,015.56
TOTAL U.S. DOLLAR EQUITY (99.77%)		**77,296,950.03**	**89,973,608.50**	**99.77%**	**0.00**	**12,676,658.47**
TOTAL U.S. DOLLAR (100.00%)		**77,501,115.53**	**90,177,784.68**	**100.00%**	**0.00**	**12,676,669.15**
TOTAL BASE INVESTMENTS		**77,501,115.53**	**90,177,784.68**	**100.00%**	**0.00**	**12,676,669.15**

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	1,215.46	1,215.46	0.00%	0.00	0.00
1,361,952.11 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	1,361,952.11	1,361,952.11	4.87%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (4.87%)		**1,363,167.57**	**1,363,167.57**	**4.87%**	**0.00**	**0.00**
FIXED INCOME SECURITIES						
200,000.00 AMGH MERGER SUB INC 144A 9.250% 11/01/2018 DD 10/22/10 SEC ID: 009127AA9	108.250000	201,728.47	216,500.00	0.77%	0.00	14,771.53
250,000.00 ALLBRITTON COMMUNICATIONS CO 8.000% 05/15/2018 DD 04/30/10 SEC ID: 016745AL5	107.750000	250,045.06	269,375.00	0.96%	0.00	19,329.94
150,000.00 ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12 SEC ID: 018581AE8	103.500000	150,000.00	155,250.00	0.55%	0.00	5,250.00
150,000.00 ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11 SEC ID: 019736AC1	105.750000	156,790.69	158,625.00	0.57%	0.00	1,834.31
100,000.00 AMERICAN AXLE & MANUFACTURING 5.250% 02/11/2014 DD 02/11/04 SEC ID: 02406PAE0	103.250000	96,117.03	103,250.00	0.37%	0.00	7,132.97
150,000.00 AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11 SEC ID: 03070QAN1	107.250000	153,183.34	160,875.00	0.57%	0.00	7,691.66

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 AMERISTAR CASINOS INC 144A 7.500% 04/15/2021 DD 04/15/12 SEC ID: 03070QAP6	107.250000	102,913.11	107,250.00	0.38%	0.00	4,336.89
125,000.00 AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12 SEC ID: 03077JAB6	106.750000	125,000.00	133,437.50	0.48%	0.00	8,437.50
275,000.00 ARAMARK CORP 8.500% 02/01/2015 DD 08/01/07 SEC ID: 038521AD2	102.501000	278,642.47	281,877.75	1.01%	0.00	3,235.28
200,000.00 ARDAGH PACKAGING FINANCE 144A 7.375% 10/15/2017 DD 04/15/12 SEC ID: 03968XAB7	107.125000	209,934.58	214,250.00	0.77%	0.00	4,315.42
111,464.97 ASURION 2ND LIEN COV-LITE 5/11 0.000% 05/24/2019 DD 05/12/11 SEC ID: 04649VAB6	103.400000	113,950.01	115,254.78	0.41%	0.00	1,304.77
250,000.00 AVIS BUDGET CAR RENTAL LLC / A 7.750% 05/15/2016 DD 05/15/07 SEC ID: 053773AF4	102.876000	253,688.72	257,190.00	0.92%	0.00	3,501.28
175,000.00 B&G FOODS INC 7.625% 01/15/2018 DD 01/25/10 SEC ID: 05508RAD8	108.438000	177,925.77	189,766.50	0.68%	0.00	11,840.73
100,000.00 BIOMET INC 10.000% 10/15/2017 DD 04/15/08 SEC ID: 090613AC4	105.813000	106,919.41	105,813.00	0.38%	0.00	-1,106.41
200,000.00 BIOMET INC 11.625% 10/15/2017 DD 04/15/08 SEC ID: 090613AE0	106.875000	211,429.00	213,750.00	0.76%	0.00	2,321.00

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
248,746.86 BJ'S WHOLESALE CLUB (COV-LITE 3/12) TL SEC ID: 09179FAJ1	100.344000	248,746.86	249,602.55	0.89%	0.00	855.69
150,000.00 BOISE PAPER HOLDINGS LLC / BOI 8.000% 04/01/2020 DD 03/19/10 SEC ID: 09747GAB9	110.500000	151,223.24	165,750.00	0.59%	0.00	14,526.76
100,000.00 BOYD ACQUISITION SUB LLC/ 144A 8.375% 02/15/2018 DD 08/16/12 SEC ID: 103253AA8	102.125000	100,000.00	102,125.00	0.36%	0.00	2,125.00
100,000.00 BOYD GAMING CORP 6.750% 04/15/2014 DD 04/15/04 SEC ID: 103304BD2	100.000000	96,924.04	100,000.00	0.36%	0.00	3,075.96
125,000.00 BRESNAN BROADBAND HOLDING 144A 8.000% 12/15/2018 DD 12/14/10 SEC ID: 107342AA5	106.000000	125,103.89	132,500.00	0.47%	0.00	7,396.11
150,000.00 BRISTOW GROUP INC 7.500% 09/15/2017 DD 09/15/07 SEC ID: 110394AB9	103.500000	152,190.68	155,250.00	0.55%	0.00	3,059.32
275,000.00 CCO HOLDINGS LLC / CCO HOLDING 7.875% 04/30/2018 DD 10/30/10 SEC ID: 1248EPAL7	108.500000	275,736.80	298,375.00	1.07%	0.00	22,638.20
125,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12 SEC ID: 1248EPAX1	108.250000	125,310.33	135,312.50	0.48%	0.00	10,002.17
175,000.00 CDW LLC / CDW FINANCE CORP 8.500% 04/01/2019 DD 10/01/11 SEC ID: 12513GAX7	109.500000	177,626.55	191,625.00	0.68%	0.00	13,998.45

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
61,798.43 CIT GROUP INC 144A 7.000% 05/02/2016 DD 06/15/11 SEC ID: 125581FZ6	100.250000	60,785.44	61,952.93	0.22%	0.00	1,167.49
100,000.00 CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12 SEC ID: 125581GH5	104.250000	100,000.00	104,250.00	0.37%	0.00	4,250.00
150,000.00 CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	100.758000	150,000.00	151,137.00	0.54%	0.00	1,137.00
100,000.00 CABLEVISION SYSTEMS CORP 7.750% 04/15/2018 DD 04/15/10 SEC ID: 12686CAZ2	108.250000	100,450.71	108,250.00	0.39%	0.00	7,799.29
250,000.00 CALPINE CORP 144A 7.250% 10/15/2017 DD 10/21/09 SEC ID: 131347BP0	107.000000	246,153.43	267,500.00	0.96%	0.00	21,346.57
100,000.00 CALPINE CORP 144A 7.875% 07/31/2020 DD 07/23/10 SEC ID: 131347BS4	112.500000	104,627.42	112,500.00	0.40%	0.00	7,872.58
100,000.00 CASCADES INC 7.875% 01/15/2020 DD 12/23/09 SEC ID: 146900AL9	103.750000	101,118.42	103,750.00	0.37%	0.00	2,631.58
125,000.00 CENTRAL GARDEN AND PET CO 8.250% 03/01/2018 DD 03/08/10 SEC ID: 153527AG1	104.500000	126,645.05	130,625.00	0.47%	0.00	3,979.95
275,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	107.082000	283,531.51	294,475.50	1.05%	0.00	10,943.99

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
325,000.00 CEQUEL COMMUNICATIONS HOL 144A 8.625% 11/15/2017 DD 11/04/09 SEC ID: 15672WAA2	107.375000	337,173.33	348,968.75	1.25%	0.00	11,795.42
100,000.00 CHESAPEAKE ENERGY CORP 6.775% 03/15/2019 DD 02/16/12 SEC ID: 165167CH8	100.750000	98,827.44	100,750.00	0.36%	0.00	1,922.56
125,000.00 CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12 SEC ID: 169905AE6	107.250000	126,855.13	134,062.50	0.48%	0.00	7,207.37
125,000.00 CIMAREX ENERGY CO 5.875% 05/01/2022 DD 04/05/12 SEC ID: 171798AB7	107.000000	125,050.91	133,750.00	0.48%	0.00	8,699.09
100,000.00 CINCINNATI BELL INC 8.750% 03/15/2018 DD 03/15/10 SEC ID: 171871AM8	101.000000	101,089.86	101,000.00	0.36%	0.00	-89.86
125,000.00 CLEAN HARBORS INC 144A 5.250% 08/01/2020 DD 07/30/12 SEC ID: 184496AH0	102.625000	125,037.15	128,281.25	0.46%	0.00	3,244.10
150,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 12/15/2017 DD 06/15/10 SEC ID: 18451QAC2	108.250000	151,425.62	162,375.00	0.58%	0.00	10,949.38
75,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12 SEC ID: 18451QAH1	97.000000	75,000.00	72,750.00	0.26%	0.00	-2,250.00
200,000.00 COMMSCOPE INC 144A 8.250% 01/15/2019 DD 01/14/11 SEC ID: 203372AH0	107.125000	206,979.91	214,250.00	0.77%	0.00	7,270.09

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 CIE GENERALE DE GEOPHYSIQUE - 7.750% 05/15/2017 DD 02/09/07 SEC ID: 204386AK2	104.500000	250,231.83	261,250.00	0.93%	0.00	11,018.17
100,000.00 CONSTELLATION BRANDS INC 4.625% 03/01/2023 DD 08/14/12 SEC ID: 21036PAJ7	101.750000	101,750.00	101,750.00	0.36%	0.00	0.00
125,000.00 CONTINENTAL RESOURCES INC 144A 5.000% 09/15/2022 DD 03/08/12 SEC ID: 212015AJ0	104.250000	127,958.51	130,312.50	0.47%	0.00	2,353.99
250,000.00 COOPER-STANDARD AUTOMOTIVE INC 8.500% 05/01/2018 DD 11/01/10 SEC ID: 216762AE4	108.375000	250,756.67	270,937.50	0.97%	0.00	20,180.83
135,000.00 COPANO ENERGY LLC / COPANO ENE 7.125% 04/01/2021 DD 04/05/11 SEC ID: 217203AE8	104.500000	137,985.76	141,075.00	0.50%	0.00	3,089.24
100,000.00 COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10 SEC ID: 221643AF6	110.125000	103,780.74	110,125.00	0.39%	0.00	6,344.26
175,000.00 CUMULUS MEDIA HOLDINGS INC 7.750% 05/01/2019 DD 11/01/11 SEC ID: 23109BAA5	94.500000	159,170.42	165,375.00	0.59%	0.00	6,204.58
150,000.00 DAVITA INC 6.625% 11/01/2020 DD 10/20/10 SEC ID: 23918KAM0	106.750000	148,618.66	160,125.00	0.57%	0.00	11,506.34
125,000.00 DAVITA INC 5.750% 08/15/2022 DD 08/28/12 SEC ID: 23918KAP3	104.000000	127,436.05	130,000.00	0.46%	0.00	2,563.95

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
225,000.00 DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09 SEC ID: 25470XAB1	114.875000	227,718.05	258,468.75	0.92%	0.00	30,750.70
100,000.00 DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11 SEC ID: 25470XAE5	106.500000	100,932.16	106,500.00	0.38%	0.00	5,567.84
125,000.00 RR DONNELLEY & SONS CO 7.250% 05/15/2018 DD 06/01/11 SEC ID: 257867AX9	100.000000	125,000.00	125,000.00	0.45%	0.00	0.00
175,000.00 ENDO HEALTH SOLUTIONS INC 7.250% 01/15/2022 DD 06/08/11 SEC ID: 29264FAJ5	108.625000	186,919.45	190,093.75	0.68%	0.00	3,174.30
175,000.00 EXTERRAN HOLDINGS INC 7.250% 12/01/2018 DD 12/01/11 SEC ID: 30225XAC7	101.000000	175,000.00	176,750.00	0.63%	0.00	1,750.00
250,000.00 FIDELITY NATIONAL INFORMATION 7.625% 07/15/2017 DD 07/16/10 SEC ID: 31620MAB2	110.000000	250,000.00	275,000.00	0.98%	0.00	25,000.00
200,000.00 FTS INTERNATIONAL SERVICE 144A 8.125% 11/15/2018 DD 11/12/10 SEC ID: 35168XAA9	103.250000	205,139.86	206,500.00	0.74%	0.00	1,360.14
150,000.00 FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12 SEC ID: 35802XAF0	106.250000	150,000.00	159,375.00	0.57%	0.00	9,375.00
100,000.00 FRONTIER COMMUNICATIONS CORP 7.875% 04/15/2015 DD 04/12/10 SEC ID: 35906AAD0	111.250000	101,849.57	111,250.00	0.40%	0.00	9,400.43

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 FRONTIER COMMUNICATIONS CORP 8.500% 04/15/2020 DD 04/12/10 SEC ID: 35906AAH1	111.500000	181,588.97	195,125.00	0.70%	0.00	13,536.03
250,000.00 GEO GROUP INC/THE 7.750% 10/15/2017 DD 10/15/10 SEC ID: 36159RAC7	108.375000	254,363.36	270,937.50	0.97%	0.00	16,574.14
175,000.00 GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11 SEC ID: 36159RAE3	106.125000	175,000.00	185,718.75	0.66%	0.00	10,718.75
250,000.00 GENERAC POWER (TL 5/12) TLB SEC ID: 36874VAG3	102.000000	245,194.88	255,000.00	0.91%	0.00	9,805.12
150,000.00 GULFMARK OFFSHORE INC 144A 6.375% 03/15/2022 DD 03/12/12 SEC ID: 402629AF6	102.000000	150,868.30	153,000.00	0.55%	0.00	2,131.70
115,000.00 HCA INC 5.750% 03/15/2014 DD 03/08/04 SEC ID: 404119AL3	104.375000	111,281.66	120,031.25	0.43%	0.00	8,749.59
100,000.00 HCA INC 6.375% 01/15/2015 DD 11/19/04 SEC ID: 404119AP4	106.625000	99,135.69	106,625.00	0.38%	0.00	7,489.31
100,000.00 HCA HOLDINGS INC 7.750% 05/15/2021 DD 11/15/11 SEC ID: 40412CAB7	108.750000	102,735.17	108,750.00	0.39%	0.00	6,014.83
100,000.00 HCA INC 7.500% 02/15/2022 DD 08/01/11 SEC ID: 404121AD7	111.250000	100,000.00	111,250.00	0.40%	0.00	11,250.00

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10 SEC ID: 410345AG7	108.500000	150,000.00	162,750.00	0.58%	0.00	12,750.00
225,000.00 HERTZ CORP/THE 7.500% 10/15/2018 DD 04/15/11 SEC ID: 428040CD9	107.875000	225,000.00	242,718.75	0.87%	0.00	17,718.75
100,000.00 HOLOGIC INC 144A 6.250% 08/01/2020 DD 08/01/12 SEC ID: 436440AD3	105.875000	100,000.00	105,875.00	0.38%	0.00	5,875.00
175,000.00 HORNBECK OFFSHORE SERVICES INC 8.000% 09/01/2017 DD 08/17/09 SEC ID: 440543AH9	106.000000	177,397.53	185,500.00	0.66%	0.00	8,102.47
225,000.00 HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11 SEC ID: 444454AA0	110.500000	228,583.61	248,625.00	0.89%	0.00	20,041.39
100,000.00 HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11 SEC ID: 444454AB8	107.125000	100,000.00	107,125.00	0.38%	0.00	7,125.00
200,000.00 HUNTSMAN INTERNATIONAL LLC 5.500% 06/30/2016 DD 06/23/09 SEC ID: 44701QAV4	100.125000	188,255.27	200,250.00	0.72%	0.00	11,994.73
125,000.00 INTELSAT LUXEMBOURG SA 11.250% 02/04/2017 DD 08/15/09 SEC ID: 458204AH7	105.000000	128,154.00	131,250.00	0.47%	0.00	3,096.00
100,000.00 INTELSAT LUXEMBOURG SA 11.500% 02/04/2017 DD 08/15/09 SEC ID: 458204AJ3	105.000000	106,401.29	105,000.00	0.38%	0.00	-1,401.29

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 04/01/2019 DD 10/01/11 SEC ID: 45824TAE5	107.750000	201,401.20	215,500.00	0.77%	0.00	14,098.80
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11 SEC ID: 45824TAG0	108.500000	102,253.50	108,500.00	0.39%	0.00	6,246.50
125,000.00 ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11 SEC ID: 464592AL8	106.250000	127,764.92	132,812.50	0.47%	0.00	5,047.58
225,000.00 JARDEN CORP 7.500% 05/01/2017 DD 02/13/07 SEC ID: 471109AB4	113.875000	228,407.74	256,218.75	0.92%	0.00	27,811.01
125,000.00 JMC STEEL GROUP 144A 8.250% 03/15/2018 DD 03/11/11 SEC ID: 47759YAA7	102.250000	127,128.24	127,812.50	0.46%	0.00	684.26
125,000.00 LAMAR MEDIA CORP 7.875% 04/15/2018 DD 04/22/10 SEC ID: 513075AY7	110.500000	125,000.00	138,125.00	0.49%	0.00	13,125.00
100,000.00 LAMAR MEDIA CORP 5.875% 02/01/2022 DD 02/09/12 SEC ID: 513075BB6	106.000000	102,174.50	106,000.00	0.38%	0.00	3,825.50
175,000.00 INFOR US INC 144A 9.375% 04/01/2019 DD 04/05/12 SEC ID: 52078PAD4	108.250000	181,760.99	189,437.50	0.68%	0.00	7,676.51
180,000.00 LEAR CORP 8.125% 03/15/2020 DD 03/26/10 SEC ID: 521865AS4	112.500000	182,700.78	202,500.00	0.72%	0.00	19,799.22

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 LEVEL 3 11/11 ADD-ON TLB3 SEC ID: 52729KAE6	100.264000	250,000.00	250,660.00	0.90%	0.00	660.00
125,000.00 LEVEL 3 FINANCING INC 8.750% 02/15/2017 DD 02/14/07 SEC ID: 527298AL7	104.375000	129,692.53	130,468.75	0.47%	0.00	776.22
125,000.00 LEVEL 3 FINANCING INC 144A 7.000% 06/01/2020 DD 08/06/12 SEC ID: 527298AV5	99.500000	125,000.00	124,375.00	0.44%	0.00	-625.00
250,000.00 LEVI STRAUSS & CO 7.625% 05/15/2020 DD 05/06/10 SEC ID: 52736RBB7	106.625000	250,000.00	266,562.50	0.95%	0.00	16,562.50
150,000.00 LTD BRANDS INC 5.625% 02/15/2022 DD 02/07/12 SEC ID: 532716AU1	105.250000	150,735.53	157,875.00	0.56%	0.00	7,139.47
175,000.00 LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10 SEC ID: 536022AF3	104.250000	179,781.28	182,437.50	0.65%	0.00	2,656.22
100,000.00 MGM RESORTS INTERNATIONAL 7.625% 01/15/2017 DD 12/21/06 SEC ID: 552953BB6	103.375000	102,756.49	103,375.00	0.37%	0.00	618.51
100,000.00 MGM RESORTS INTERNATIONAL 7.500% 06/01/2016 DD 05/17/07 SEC ID: 552953BC4	104.375000	101,670.98	104,375.00	0.37%	0.00	2,704.02
100,000.00 MGM RESORTS INTERNATIONAL 7.750% 03/15/2022 DD 03/22/12 SEC ID: 552953BX8	100.750000	100,000.00	100,750.00	0.36%	0.00	750.00

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12 SEC ID: 570506AQ8	102.250000	173,618.07	178,937.50	0.64%	0.00	5,319.43
150,000.00 MEAD PRODUCTS LLC / ACCO 144A 6.750% 04/30/2020 DD 04/30/12 SEC ID: 582848AA5	105.750000	150,000.00	158,625.00	0.57%	0.00	8,625.00
125,000.00 MEDASSETS INC 8.000% 11/15/2018 DD 05/15/11 SEC ID: 584045AC2	108.000000	126,809.97	135,000.00	0.48%	0.00	8,190.03
175,000.00 MEDIACOM BROADBAND LLC / MEDIA 8.500% 10/15/2015 DD 10/15/05 SEC ID: 58446VAE1	102.125000	178,628.18	178,718.75	0.64%	0.00	90.57
100,000.00 MICHAELS STORES INC 11.375% 11/01/2016 DD 05/01/07 SEC ID: 594087AM0	105.126000	105,391.34	105,126.00	0.38%	0.00	-265.34
231,441.13 MICHAELS STORES 12/11 EXTENDED TLB3 SEC ID: 594088AG1	100.500000	231,441.13	232,598.34	0.83%	0.00	1,157.21
100,000.00 MULTIPLAN INC 144A 9.875% 09/01/2018 DD 08/26/10 SEC ID: 62546RAB7	110.000000	103,618.94	110,000.00	0.39%	0.00	6,381.06
200,000.00 NRG ENERGY INC 7.375% 01/15/2017 DD 11/21/06 SEC ID: 629377AX0	104.000000	199,560.51	208,000.00	0.74%	0.00	8,439.49
100,000.00 NEIMAN MARCUS GROUP INC/THE 10.375% 10/15/2015 DD 04/15/06 SEC ID: 640204AH6	102.626000	103,571.16	102,626.00	0.37%	0.00	-945.16

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
52,000.00 NEXTEL COMMUNICATIONS INC 7.375% 08/01/2015 DD 08/01/05 SEC ID: 65332VBG7	100.500000	51,083.91	52,260.00	0.19%	0.00	1,176.09
250,000.00 NEXSTAR BROADCASTING INC / MIS 8.875% 04/15/2017 DD 10/15/10 SEC ID: 65339EAB0	107.500000	249,541.43	268,750.00	0.96%	0.00	19,208.57
275,000.00 NUVEEN INVESTMENTS INC 10.500% 11/15/2015 DD 11/15/09 SEC ID: 67090FAD8	101.750000	285,305.38	279,812.50	1.00%	0.00	-5,492.88
100,000.00 OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11 SEC ID: 674215AC2	105.500000	101,511.81	105,500.00	0.38%	0.00	3,988.19
150,000.00 OIL STATES INTERNATIONAL INC 6.500% 06/01/2019 DD 06/01/11 SEC ID: 678026AD7	106.250000	150,000.00	159,375.00	0.57%	0.00	9,375.00
100,000.00 OMEGA HEALTHCARE INVESTORS INC 6.750% 10/15/2022 DD 04/15/11 SEC ID: 681936AX8	109.750000	102,553.45	109,750.00	0.39%	0.00	7,196.55
150,000.00 PAETEC HOLDING CORP 8.875% 06/30/2017 DD 06/29/09 SEC ID: 695459AD9	108.250000	151,918.15	162,375.00	0.58%	0.00	10,456.85
250,000.00 PENN VIRGINIA RESOURCE PARTNER 8.250% 04/15/2018 DD 04/27/10 SEC ID: 70788AAA6	101.500000	250,668.93	253,750.00	0.91%	0.00	3,081.07
125,000.00 PETROBAKKEN ENERGY LTD 144A 8.625% 02/01/2020 DD 01/30/12 SEC ID: 71645AAA7	102.250000	130,452.70	127,812.50	0.46%	0.00	-2,640.20

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 PVH CORP 7.375% 05/15/2020 DD 05/06/10 SEC ID: 718592AK4	112.000000	125,000.00	140,000.00	0.50%	0.00	15,000.00
200,000.00 PINNACLE ENTERTAINMENT INC 8.625% 08/01/2017 DD 02/01/10 SEC ID: 723456AK5	109.250000	198,346.03	218,500.00	0.78%	0.00	20,153.97
125,000.00 PINNACLE FOODS FINANCE LLC / P 9.250% 04/01/2015 DD 10/01/07 SEC ID: 72347QAC7	102.625000	128,106.26	128,281.25	0.46%	0.00	174.99
225,000.00 PINNACLE FOODS FINANCE LLC / P 8.250% 09/01/2017 DD 08/17/10 SEC ID: 72347QAG8	106.000000	233,618.03	238,500.00	0.85%	0.00	4,881.97
200,000.00 PLAINS EXPLORATION & PRODUCTIO 7.625% 04/01/2020 DD 03/29/10 SEC ID: 726505AJ9	109.000000	196,705.40	218,000.00	0.78%	0.00	21,294.60
100,000.00 PRECISION DRILLING CORP 6.500% 12/15/2021 DD 12/15/11 SEC ID: 740212AE5	105.000000	100,735.65	105,000.00	0.38%	0.00	4,264.35
150,000.00 QUEBECOR MEDIA INC 7.750% 03/15/2016 DD 12/15/07 SEC ID: 74819RAK2	103.125000	150,603.65	154,687.50	0.55%	0.00	4,083.85
150,000.00 GENON ENERGY INC 7.625% 06/15/2014 DD 06/13/07 SEC ID: 74971XAB3	107.000000	150,789.59	160,500.00	0.57%	0.00	9,710.41
175,000.00 RBS GLOBAL INC / REXNORD LLC 8.500% 05/01/2018 DD 04/28/10 SEC ID: 75524DAN0	110.000000	176,677.13	192,500.00	0.69%	0.00	15,822.87

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
275,000.00 REYNOLDS GROUP ISSUER INC / RE 8.500% 05/15/2018 DD 05/15/12 SEC ID: 761735AB5	101.250000	273,293.24	278,437.50	0.99%	0.00	5,144.26
100,000.00 REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12 SEC ID: 761735AH2	105.750000	100,000.00	105,750.00	0.38%	0.00	5,750.00
175,000.00 UR MERGER SUB CORP 8.250% 02/01/2021 DD 01/19/11 SEC ID: 78108AAE4	109.500000	180,794.41	191,625.00	0.68%	0.00	10,830.59
150,000.00 SESI LLC 7.125% 12/15/2021 DD 06/15/12 SEC ID: 78412FAP9	111.250000	150,000.00	166,875.00	0.60%	0.00	16,875.00
150,000.00 SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12 SEC ID: 79546VAJ5	107.625000	150,000.00	161,437.50	0.58%	0.00	11,437.50
125,000.00 SEQUA CORP SR NT 144A 11.750% 12/01/2015 DD 06/01/08 SEC ID: 817320AP9	105.000000	132,214.46	131,250.00	0.47%	0.00	-964.46
200,000.00 SERVICE CORP INTERNATIONAL/US 7.625% 10/01/2018 DD 10/03/06 SEC ID: 817565BM5	117.625000	203,104.14	235,250.00	0.84%	0.00	32,145.86
62,000.00 SERVICEMASTER CO/THE 144A 10.750% 07/15/2015 DD 07/24/08 SEC ID: 81760NAE9	103.251000	64,606.25	64,015.62	0.23%	0.00	-590.63
150,000.00 SPECTRUM BRANDS INC 9.500% 06/15/2018 DD 06/16/10 SEC ID: 84762LAG0	114.125000	148,374.10	171,187.50	0.61%	0.00	22,813.40

BNY MELLON

SHENKMAN - PI 1 - NSNF09226502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12 SEC ID: 852061AQ3	109.500000	100,000.00	109,500.00	0.39%	0.00	9,500.00
100,000.00 SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12 SEC ID: 852061AR1	102.250000	100,000.00	102,250.00	0.37%	0.00	2,250.00
105,000.00 SUBURBAN PROPANE PARTNERS 144A 7.500% 10/01/2018 DD 08/01/12 SEC ID: 864486AD7	107.750000	110,513.21	113,137.50	0.40%	0.00	2,624.29
100,000.00 SUNGARD DATA SYSTEMS INC 10.250% 08/15/2015 DD 02/15/06 SEC ID: 867363AL7	102.375000	102,811.66	102,375.00	0.37%	0.00	-436.66
275,000.00 SUNGARD DATA SYSTEMS INC 7.625% 11/15/2020 DD 11/16/10 SEC ID: 867363AU7	107.250000	283,081.67	294,937.50	1.05%	0.00	11,855.83
200,000.00 SUSSER HOLDINGS LLC / SUSSER F 8.500% 05/15/2016 DD 05/07/10 SEC ID: 869237AE7	108.625000	198,727.30	217,250.00	0.78%	0.00	18,522.70
150,000.00 TRW AUTOMOTIVE INC 144A 7.250% 03/15/2017 DD 03/26/07 SEC ID: 87264MAB5	114.250000	147,878.02	171,375.00	0.61%	0.00	23,496.98
100,000.00 TW TELECOM HOLDINGS INC 8.000% 03/01/2018 DD 03/17/10 SEC ID: 87311XAB4	111.000000	102,267.46	111,000.00	0.40%	0.00	8,732.54
190,000.00 TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10 SEC ID: 88033GBM1	106.000000	192,478.57	201,400.00	0.72%	0.00	8,921.43

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 TENNECO INC 6.875% 12/15/2020 DD 12/23/10 SEC ID: 880349AQ8	109.000000	153,052.18	163,500.00	0.58%	0.00	10,447.82
100,000.00 TOYS R US PROPERTY CO II LLC 8.500% 12/01/2017 DD 06/01/10 SEC ID: 89236MAB6	108.250000	108,500.00	108,250.00	0.39%	0.00	-250.00
250,000.00 UPCB FINANCE VI LTD 144A 6.875% 01/15/2022 DD 02/07/12 SEC ID: 90320XAA9	106.000000	250,000.00	265,000.00	0.95%	0.00	15,000.00
100,000.00 UR MERGER SUB CORP 144A 7.375% 05/15/2020 DD 03/09/12 SEC ID: 90321NAB8	106.000000	100,382.21	106,000.00	0.38%	0.00	5,617.79
175,000.00 UNIT CORP 144A 6.625% 05/15/2021 DD 05/15/12 SEC ID: 909218AC3	101.500000	172,831.89	177,625.00	0.63%	0.00	4,793.11
200,000.00 VALEANT PHARMACEUTICALS I 144A 6.750% 10/01/2017 DD 09/28/10 SEC ID: 91911XAL8	106.250000	190,736.95	212,500.00	0.76%	0.00	21,763.05
100,000.00 VANGUARD HEALTH HOLDING CO II 8.000% 02/01/2018 DD 01/29/10 SEC ID: 92203PAE6	105.000000	101,776.83	105,000.00	0.38%	0.00	3,223.17
4,000.00 VANGUARD HEALTH SYSTEMS INC 0.000% 02/01/2016 DD 06/08/11 SEC ID: 922036AD0	70.750000	2,941.14	2,830.00	0.01%	0.00	-111.14
100,000.00 VIASAT INC 6.875% 06/15/2020 DD 06/15/12 SEC ID: 92552VAF7	102.625000	100,216.75	102,625.00	0.37%	0.00	2,408.25

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 VIRGIN MEDIA FINANCE PLC 8.375% 10/15/2019 DD 11/09/09 SEC ID: 92769VAB5	113.000000	149,525.78	169,500.00	0.61%	0.00	19,974.22
100,000.00 WARNER CHILCOTT CO LLC / WARNE 7.750% 09/15/2018 DD 08/20/10 SEC ID: 93443TAB2	107.750000	101,123.54	107,750.00	0.38%	0.00	6,626.46
50,000.00 WEST CORP 11.000% 10/15/2016 DD 04/15/07 SEC ID: 952355AF2	104.250000	52,224.82	52,125.00	0.19%	0.00	-99.82
175,000.00 WEST CORP 8.625% 10/01/2018 DD 07/15/11 SEC ID: 952355AH8	101.500000	183,095.66	177,625.00	0.63%	0.00	-5,470.66
100,000.00 WEST CORP 7.875% 01/15/2019 DD 05/15/11 SEC ID: 952355AK1	99.000000	101,693.29	99,000.00	0.35%	0.00	-2,693.29
300,000.00 WINDSTREAM CORP 7.000% 03/15/2019 DD 02/27/07 SEC ID: 97381WAF1	101.250000	289,207.01	303,750.00	1.09%	0.00	14,542.99
100,000.00 WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10 SEC ID: 97381WAN4	105.000000	106,934.15	105,000.00	0.38%	0.00	-1,934.15
275,000.00 XM SATELLITE RADIO INC 144A 7.625% 11/01/2018 DD 10/27/10 SEC ID: 98375YAZ9	110.500000	283,306.02	303,875.00	1.09%	0.00	20,568.98
250,000.00 ALIXPARTNERS (COV-LITE 5/12) SEC ID: 99AA56530	99.957000	246,339.84	249,892.50	0.89%	0.00	3,552.66

BNY MELLON

***SHENKMAN - PI 1* - NSNF09226502**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
245,478.07 US FOODSERVICE 6/12 EXTENDED TL SEC ID: 99AA56753	96.650000	245,478.07	237,254.55	0.85%	0.00	-8,223.52
250,000.00 PARTY CITY 7/12 COV-LITE TL SEC ID: 99AA57397	100.458000	247,531.17	251,145.00	0.90%	0.00	3,613.83
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (95.13%)		**25,417,616.11**	**26,631,121.77**	**95.13%**	**0.00**	**1,213,505.66**
TOTAL U.S. DOLLAR (100.00%)		**26,780,783.68**	**27,994,289.34**	**100.00%**	**0.00**	**1,213,505.66**
TOTAL BASE INVESTMENTS		**26,780,783.68**	**27,994,289.34**	**100.00%**	**0.00**	**1,213,505.66**

BNY MELLON

***ARCHSTONE - PI 1* - NSNF09227102**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
PRIVATE EQUITY						
18,000,000.00 ARCHSTONE PARTNERS LIMITED PARTNERSHIP SEC ID: 99VVACZH8	1.043425	18,000,000.00	18,781,650.00	100.00%	0.00	781,650.00
TOTAL U.S. DOLLAR (100.00%)		**18,000,000.07**	**18,781,650.07**	**100.00%**	**0.00**	**781,650.00**
TOTAL BASE INVESTMENTS		**18,000,000.07**	**18,781,650.07**	**100.00%**	**0.00**	**781,650.00**

BNY MELLON

AURORA - PI 1 - **NSNF09227202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
PRIVATE EQUITY						
18,000,000.00 AURORA LIMITED PARTNERSHIP SEC ID: 999228364	1.017321	18,000,000.00	18,311,778.00	100.00%	0.00	311,778.00
TOTAL U.S. DOLLAR (100.00%)		**18,000,000.07**	**18,311,778.07**	**100.00%**	**0.00**	**311,778.00**
TOTAL BASE INVESTMENTS		**18,000,000.07**	**18,311,778.07**	**100.00%**	**0.00**	**311,778.00**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

EATON VANCE - PI 1 - NSNF09227602

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
EQUITY						
416,712.73 EATON VANCE PARAMETRIC TAX-MGD EMERGING MARKETS FUND CLASS I SEC ID: 277907606	44.660000	19,352,352.40	18,610,390.34	100.00%	0.00	-741,962.06
TOTAL U.S. DOLLAR (100.00%)		**19,352,352.47**	**18,610,390.41**	**100.00%**	**0.00**	**-741,962.06**
TOTAL BASE INVESTMENTS		**19,352,352.47**	**18,610,390.41**	**100.00%**	**0.00**	**-741,962.06**

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	5,126.31	5,124.00	0.01%	-2.31	0.00
EQUITY						
6,637.00 TATTS GROUP LTD SEC ID: AAB0CRCP5	2.810984	14,981.11	18,656.50	0.05%	2,032.72	1,642.67
739.00 SIMS METAL MANAGEMENT LTD SEC ID: AAB0LCW76	9.425064	15,073.98	6,965.12	0.02%	758.89	-8,867.75
1,794.00 AGL ENERGY NPV SEC ID: AAB0ZNPN0	15.677437	24,908.16	28,125.32	0.07%	3,064.41	152.75
9,725.00 WESTFIELD GROUP NPV DFD STAPLED SECURITIES SEC ID: AAB01BTX7	10.241490	105,248.07	99,598.49	0.25%	10,013.50	-15,663.08
5,024.00 GOODMAN LTD (STAPLED UNITS) SEC ID: AAB03FYZ5	4.123466	15,159.49	20,716.29	0.05%	2,257.14	3,299.66
20,283.00 DEXUS PROPERTY GROUP NPV (STAPLED) SEC ID: AAB033YN9	0.986945	15,136.42	20,018.21	0.05%	2,181.09	2,700.70
3,887.00 METCASH LIMITED NPV SEC ID: AAB0744W6	3.782427	15,004.95	14,702.29	0.04%	1,601.89	-1,904.55
5,645.00 BRAMBLES LTD NPV SEC ID: AAB1FJ0C0	7.037795	38,225.87	39,728.35	0.10%	4,328.62	-2,826.14
3,704.00 ASCIANO LTD SEC ID: AAB1YC5L9	4.629856	19,041.93	17,148.99	0.04%	1,868.48	-3,761.42

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,060.00 MACQUARIE GROUP LIMITED NPV SEC ID: AAB28YTC2	27.758467	77,372.75	57,182.44	0.14%	4,921.02	-25,111.33
1,986.00 CROWN LIMITED NPV SEC ID: AAB29LCJ2	9.280381	14,820.75	18,430.84	0.05%	2,008.14	1,601.95
607.00 WESFARMERS LTD NPV(PARTIALLY PROTECTED SHARES) SEC ID: AAB291505	37.007845	17,744.54	22,463.76	0.06%	2,447.55	2,271.67
2,429.00 ECHO ENTERTAINMENT GROUP LTD SEC ID: AAB3SVQF0	4.216476	11,331.14	10,241.82	0.03%	-386.01	-703.31
1,439.00 DULUXGROUP LTD SEC ID: AAB3VL4P0	3.389716	3,144.39	4,877.80	0.01%	752.36	981.05
7,147.00 QR NATIONAL LTD SEC ID: AAB4N2S40	3.617075	20,354.90	25,851.24	0.06%	1,040.60	4,455.74
1,613.00 DART ENERGY LTD SEC ID: AAB43GFM5	0.196356	994.85	316.72	0.00%	34.51	-712.64
2,284.00 JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	8.660311	15,066.60	19,780.15	0.05%	2,155.15	2,558.40
2,571.00 TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	4.888219	8,929.90	12,567.61	0.03%	-587.37	4,225.08
8,303.00 WESTFIELD RETAIL TRUST SEC ID: AAB624887	2.986671	21,711.33	24,798.33	0.06%	940.63	2,146.37
5,311.00 ARRIUM LTD SEC ID: AAB7NKJX9	0.666575	19,376.60	3,540.19	0.01%	385.73	-16,222.14

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,234.00 SYDNEY AIRPORT SEC ID: AAB70DWB3	3.358713	10,743.15	17,579.50	0.04%	2,342.96	4,493.39
2,945.00 ALS LTD SEC ID: AAB86SZR4	8.525963	29,737.13	25,108.96	0.06%	1,440.77	-6,068.94
11,328.00 AUSTRALIA & NEW ZEALAND BANK GROUP NPV SEC ID: AA6065582	25.650229	263,532.37	290,565.79	0.72%	28,697.21	-1,663.79
3,099.00 AMCOR LIMITED NPV SEC ID: AA6066606	7.781879	20,419.86	24,116.04	0.06%	970.75	2,725.43
11,763.00 WESTPAC BANKING CORP NPV SEC ID: AA6076142	25.598557	302,687.87	301,115.82	0.74%	32,808.21	-34,380.26
4,948.00 FORTESCUE METALS G NPV SEC ID: AA6086257	3.658413	22,656.47	18,101.83	0.04%	1,972.29	-6,526.93
17,411.00 TELSTRA CORP NPV SEC ID: AA6087289	3.978783	48,122.81	69,274.58	0.17%	7,547.84	13,603.93
1,652.00 BENDIGO & ADELAIDE BK LTD NPV SEC ID: AA6091281	7.833551	15,296.14	12,941.03	0.03%	1,410.00	-3,765.11
8,635.00 LYNAS CORP LTD SEC ID: AA6121179	0.661408	19,367.36	5,711.26	0.01%	-160.26	-13,495.84
2,244.00 COCA-COLA AMATIL NPV SEC ID: AA6123456	14.147931	23,051.74	31,747.96	0.08%	3,459.12	5,237.10
689.00 ASX LTD NPV SEC ID: AA6129222	31.478887	21,512.80	21,688.95	0.05%	2,363.12	-2,186.97

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,896.00 BHP BILLITON LIMITED SEC ID: AA6144692	32.853376	558,769.28	456,530.51	1.13%	46,812.30	-149,051.07
10,886.00 MIRVAC GROUP STAPLED SHS SEC ID: AA6161977	1.395158	14,642.90	15,187.68	0.04%	1,654.78	-1,110.00
4,462.00 HARVEY NORMAN HLDGS NPV (POST SPLIT) SEC ID: AA6173501	2.118573	15,004.74	9,453.07	0.02%	1,029.96	-6,581.63
1,778.00 COMPUTERSHARE NPV (DFD 1 POST REC) SEC ID: AA6180415	8.680980	20,689.08	15,434.78	0.04%	1,681.70	-6,936.00
2,252.00 CSL ORD NPV SEC ID: AA6185497	45.916184	75,107.43	103,403.25	0.26%	11,266.36	17,029.46
4,642.00 TRANSURBAN GROUP NPV SEC ID: AA6200882	6.252373	21,640.21	29,023.51	0.07%	3,162.27	4,221.03
226.00 COCHLEAR LTD COM SEC ID: AA6211798	69.654530	15,087.34	15,741.92	0.04%	1,715.17	-1,060.59
3,511.00 ORIGIN ENERGY LTD NPV (POST RECONSTRUCTION) SEC ID: AA6214867	12.298055	53,825.76	43,178.47	0.11%	4,704.52	-15,351.81
6,560.00 COMMONWEALTH BANK OF AUSTRALIA ORD NPV SEC ID: AA6215039	56.571053	339,753.71	371,106.11	0.92%	36,123.19	-4,770.79
3,444.00 BORAL LIMITED NEW NPV SEC ID: AA6218678	3.565403	14,861.09	12,279.25	0.03%	1,337.90	-3,919.74

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,743.00 RIO TINTO LIMITED NPV SEC ID: AA6220104	50.887078	127,825.19	88,696.18	0.22%	9,663.93	-48,792.94
3,259.00 CSR ORD NPV SEC ID: AA6238643	1.405492	11,499.51	4,580.50	0.01%	632.11	-7,551.12
8,312.00 INSURANCE AUSTRALIA GROUP PLC SEC ID: AA6271024	4.288818	30,019.09	35,648.65	0.09%	3,884.12	1,745.44
1,458.00 BILLABONG INTERNATIONAL NPV SEC ID: AA6277914	1.395158	15,071.49	2,034.14	0.01%	221.63	-13,258.98
8,617.00 CFS RETAIL PROPERTY TRUST GROUP SEC ID: AA6361379	1.979057	14,845.80	17,053.54	0.04%	1,858.08	349.66
7,418.00 GPT GROUP SEC ID: AA6365867	3.627410	19,990.81	26,908.12	0.07%	2,931.79	3,985.52
1,389.00 OZ MINERALS LTD AUD0.4 SEC ID: AA6397829	6.448728	13,468.91	8,957.28	0.02%	1,106.44	-5,618.07
1,439.00 ORICA LIMITED SEC ID: AA6458001	25.009490	35,663.09	35,988.66	0.09%	3,921.17	-3,595.60
9,072.00 FAIRFAX MEDIA LTD NPV SEC ID: AA6467077	0.434049	15,002.84	3,937.69	0.01%	429.03	-11,494.18
597.00 LEIGHTON HOLDINGS LTD ORD A$0.50 SEC ID: AA6511221	16.524866	21,522.38	9,865.34	0.02%	1,074.88	-12,731.92
2,148.00 LEND LEASE GROUP NPV SEC ID: AA6512005	8.773991	17,177.50	18,846.53	0.05%	2,053.43	-384.40

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,634.00 BLUESCOPE STEEL LTD SEC ID: AA6533233	0.346206	26,272.68	3,335.35	0.01%	363.41	-23,300.74
662.00 WORLEYPARSONS LTD NPV SEC ID: AA6562471	27.407094	15,607.53	18,143.50	0.04%	1,976.84	559.13
5,081.00 SUNCORP GROUP LIMITED SEC ID: AA6585084	9.497406	40,539.00	48,256.32	0.12%	5,257.79	2,459.53
9,545.00 NATL AUSTRALIA BK NPV SEC ID: AA6624602	26.053275	243,432.56	248,678.51	0.61%	23,703.30	-18,457.35
2,922.00 NEWCREST MINING LTD ORD NPV SEC ID: AA6637109	25.474543	99,222.53	74,436.61	0.18%	6,272.71	-31,058.63
4,082.00 PALADIN ENERGY LTD SEC ID: AA6668468	1.358987	15,795.31	5,547.38	0.01%	604.41	-10,852.34
6,446.00 INCITEC PIVOT NPV SEC ID: AA6673047	3.007340	20,666.91	19,385.31	0.05%	2,112.14	-3,393.74
2,656.00 TOLL HLDGS LIMITED NPV SEC ID: AA6693748	4.784874	18,181.22	12,708.62	0.03%	1,384.67	-6,857.27
11,205.00 AMP LIMITED AUS0.40 SEC ID: AA6709957	4.609187	61,134.02	51,645.94	0.13%	6,436.40	-15,924.48
5,689.00 QANTAS AIRWAYS NPV SEC ID: AA6710344	1.188468	14,885.39	6,761.19	0.02%	736.67	-8,860.87
5,219.00 QBE INS GROUP A$1 SEC ID: AA6715749	13.465854	101,721.96	70,278.29	0.17%	5,694.52	-37,138.19

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,640.00 SANTOS LIMITED NPV SEC ID: AA6776709	11.605644	49,465.16	42,244.54	0.10%	4,602.77	-11,823.39
1,475.00 SONIC HEALTHCARE LTD ORD A$0.20 SEC ID: AA6821125	13.858565	19,568.63	20,441.38	0.05%	2,227.20	-1,354.45
9,526.00 STOCKLAND TRUST GROUP NPV (STAPLED) SEC ID: AA6850850	3.286371	34,579.03	31,305.97	0.08%	3,410.96	-6,684.02
2,429.00 TAB CORP HLDGS LIMITED NPV SEC ID: AA6873266	3.017674	15,508.39	7,329.93	0.02%	798.64	-8,977.10
4,018.00 WESFARMERS ORD NPV SEC ID: AA6948837	35.674694	117,162.77	143,340.92	0.35%	15,617.77	10,560.38
9,755.00 ALUMINA LTD NPV SEC ID: AA6954983	0.764753	15,862.74	7,460.17	0.02%	812.83	-9,215.40
1,918.00 ILUKA RESOURCES LIMITED SEC ID: AA6957572	9.507740	34,964.36	18,235.85	0.05%	-621.12	-16,107.39
2,174.00 WOODSIDE PETROLEUM NPV SEC ID: AA6979725	35.447335	93,977.42	77,062.51	0.19%	8,396.38	-25,311.29
4,662.00 WOOLWORTHS LIMITED ORD A$0.25 SEC ID: AA6981234	30.610789	118,521.47	142,707.50	0.35%	14,977.62	9,208.41
TOTAL AUSTRALIAN DOLLAR EQUITY (9.03%)		**3,859,292.66**	**3,656,823.15**	**9.03%**	**366,701.73**	**-569,171.24**
TOTAL AUSTRALIAN DOLLAR (9.04%)		**3,864,418.97**	**3,661,947.15**	**9.04%**	**366,699.42**	**-569,171.24**

DANISH KRONE

EQUITY

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100.00 COLOPLAST SER 'B' DKK5 SEC ID: SDB04TZX3	200.118413	14,432.49	20,011.84	0.05%	-1,918.51	7,497.86
1,500.00 DSV DKK1 (POST SUBDIVISION) SEC ID: SDB1WT5G0	21.804956	28,012.01	32,707.43	0.08%	-1,663.46	6,358.88
1,000.00 NOVOZYMES A/S SEC ID: SDB798FW3	27.793284	26,215.68	27,793.28	0.07%	-1,413.53	2,991.13
400.00 CARLSBERG A/S SEC ID: SD4169217	86.780005	35,641.94	34,712.00	0.09%	-1,765.40	835.46
6.00 A P MOLLER - MAERSK A/S DNKR1000 SEC ID: SD4253045	6,553.328248	53,911.11	39,319.97	0.10%	-1,999.76	-12,591.38
2.00 AP MOLLER MAERSK A/S SEC ID: SD4253052	6,194.705226	15,825.52	12,389.41	0.03%	-425.65	-3,010.46
3,100.00 DANSKE BANK AS DKK10 SEC ID: SD4588820	17.423666	66,362.93	54,013.36	0.13%	-4,030.64	-8,318.93
800.00 VESTAS WIND SYSTEM DKK1 SEC ID: SD5964657	6.976233	48,315.46	5,580.99	0.01%	-259.29	-42,475.18
1,700.00 NOVO-NORDISK AS DKK1 SEC ID: SD7077524	157.827962	135,253.36	268,307.54	0.66%	-16,857.10	149,911.28
TOTAL DANISH KRONE EQUITY (1.22%)		**423,970.50**	**494,835.82**	**1.22%**	**-30,333.34**	**101,198.66**
TOTAL DANISH KRONE (1.22%)		**423,970.50**	**494,835.82**	**1.22%**	**-30,333.34**	**101,198.66**

EURO CURRENCY UNIT

CASH & CASH EQUIVALENTS

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
0.00 NON-BASE CURRENCY	1.000000	11,265.54	11,533.58	0.03%	268.04	0.00
PREFERRED SECURITIES						
183.00 RWE AG PFD SEC ID: ED4769144	37.758278	15,183.91	6,909.77	0.02%	-511.17	-7,762.97
713.00 HENKEL AG & CO KGAA PFD SEC ID: ED5076705	75.743445	39,255.97	54,005.08	0.13%	-3,995.23	18,744.34
667.00 VOLKSWAGEN AG PFD SEC ID: ED5497166	176.974200	82,601.18	118,041.79	0.29%	-10,488.33	45,928.94
438.00 BAYERISCHE MOTOREN WERKE AG NON VTG PREF EUR1 SEC ID: ED5756033	50.293950	15,786.09	22,028.75	0.05%	-1,629.65	7,872.31
660.00 PORSCHE AUTOMOBIL HOLDING SE PFD SEC ID: ED7101063	51.806550	37,079.71	34,192.32	0.08%	-3,418.27	530.88
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES (0.58%)		**189,906.86**	**235,177.71**	**0.58%**	**-20,042.65**	**65,313.50**
EQUITY						
316.00 RAIFFEISEN BANK INTERNATIONAL HOLDING AG SEC ID: EAB0704T7	33.510393	15,168.28	10,589.28	0.03%	-783.38	-3,795.62
2,793.00 IMMOEAST AG NPV(EXCHANGE RATE SH0 SEC ID: EAB46JKC8	0.000000	0.00	0.00	0.00%	0.00	0.00

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,477.00 TELEKOM AUSTRIA (TA) NPV SEC ID: EA4635085	7.999133	20,785.07	11,814.72	0.03%	-874.03	-8,096.32
1,062.00 OMV AG NPV SEC ID: EA4651454	33.245688	43,564.92	35,306.92	0.09%	-3,388.79	-4,869.21
385.00 VERBUND AG SEC ID: EA4661602	20.300353	15,408.98	7,815.64	0.02%	-578.19	-7,015.15
470.00 VOESTALPINE AG SEC ID: EA4943406	28.695283	19,097.42	13,486.78	0.03%	-997.74	-4,612.90
756.00 ERSTE GROUP BANK AG SEC ID: EA5289833	20.243630	32,059.78	15,304.18	0.04%	-1,132.19	-15,623.41
4,189.00 IMMOFINANZ AG NPV SEC ID: EA5679918	3.219317	15,288.94	13,485.72	0.03%	-1,002.98	-800.24
910.00 BELGACOM NPV SEC ID: EBB00D9P7	29.697380	35,767.97	27,024.62	0.07%	-1,999.24	-6,744.11
893.00 AGEAS NV SEC ID: EBB86S2N3	22.310850	31,870.41	19,923.59	0.05%	-1,473.91	-10,472.91
422.00 UMICORE NPV SEC ID: EB4005006	47.546060	15,349.46	20,064.44	0.05%	-1,484.33	6,199.31
367.00 DELHAIZE GROUP SEC ID: EB4262110	39.718355	30,182.38	14,576.64	0.04%	-1,078.36	-14,527.38
644.00 KBC GROUPE NPV SEC ID: EB4497740	21.787743	32,316.90	14,031.31	0.03%	-1,038.01	-17,247.58

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,229.00 ANHEUSER-BUSCH INBEV NV SEC ID: EB4755311	84.176190	166,276.98	271,804.92	0.67%	-21,991.11	127,519.05
290.00 SOLVAY NPV SEC ID: EB4821105	112.449205	30,279.70	32,610.27	0.08%	-2,412.45	4,743.02
404.00 UCB S A NPV SEC ID: EB5596995	49.159500	17,542.86	19,860.44	0.05%	-1,469.24	3,786.82
310.00 COLRUYT SA NPV SEC ID: EB5806220	47.577573	15,274.96	14,749.05	0.04%	-1,091.11	565.20
322.00 GROUPE BRUXELLES L NPV SEC ID: EB7097323	69.201450	28,705.78	22,282.87	0.06%	-1,648.45	-4,774.46
2,777.00 DEXIA NPV SEC ID: EB7147615	0.252100	15,183.48	700.08	0.00%	-51.79	-14,431.61
323.00 LANXESS AG NPV SEC ID: EDB05M8B0	76.033360	23,966.27	24,558.78	0.06%	-965.39	1,557.90
102.00 WACKER CHEMIE AG NPV (BR) SEC ID: EDB11Y560	64.411550	15,472.97	6,569.98	0.02%	-486.04	-8,416.95
454.00 KABEL DEUTSCHLAND HOLDING AG SEC ID: EDB4T92J4	66.428350	21,651.26	30,158.47	0.07%	-1,185.52	9,692.73
169.00 BRENNTAG AG SEC ID: EDB4YVF55	119.432375	19,442.18	20,184.07	0.05%	-2,723.77	3,465.66
689.00 K + S AG SHS SEC ID: EDB54C012	49.033450	41,364.10	33,784.05	0.08%	-2,499.29	-5,080.76

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
837.00 ADIDAS AG SEC ID: ED4031974	78.415705	45,504.92	65,633.95	0.16%	-4,855.49	24,984.52
19,975.00 COMMERZBANK AG NPV SEC ID: ED4325533	1.588230	75,214.31	31,724.89	0.08%	-3,667.35	-39,822.07
666.00 FRESENIUS SE & CO KGAA SEC ID: ED4352099	106.915610	57,849.16	71,205.80	0.18%	-3,963.73	17,320.37
980.00 UNITED INTERNET AG NPV REGD SEC ID: ED4354137	20.287748	15,204.65	19,881.99	0.05%	-1,470.83	6,148.17
302.00 HANNOVER RUECKVERSICHERUNG AG ORD NPV (REGD) SEC ID: ED4511801	61.222485	15,281.62	18,489.19	0.05%	-1,367.81	4,575.38
656.00 GEA GROUP AG NPV SEC ID: ED4557101	26.470500	15,646.56	17,364.65	0.04%	-1,284.61	3,002.70
249.00 CONTINENTAL AG NPV SEC ID: ED4598584	99.655130	19,098.92	24,814.13	0.06%	-975.44	6,690.65
3,383.00 DEUTSCHE POST AG NPV (REGD) SEC ID: ED4617855	19.468423	59,680.89	65,861.68	0.16%	-4,872.35	11,053.14
127.00 MERCK KGAA NPV SEC ID: ED4741846	114.629870	10,320.73	14,557.99	0.04%	-1,076.98	5,314.24
1,674.00 RWE AG (NEU) NPV 'A' SEC ID: ED4768963	42.031373	150,277.35	70,360.52	0.17%	-5,205.17	-74,711.66
3,431.00 SAP AG ORD NPV SEC ID: ED4846280	66.062805	168,989.56	226,661.48	0.56%	-16,768.10	74,440.02

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PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,600.00 E.ON AG NPV SEC ID: ED4942907	23.048243	284,104.58	175,166.64	0.43%	-12,958.58	-95,979.36
520.00 HENKEL AG & CO KGAA NPV(BR) SEC ID: ED5002461	62.180465	24,485.06	32,333.84	0.08%	-2,392.01	10,240.79
454.00 METRO AG ORD NPV SEC ID: ED5041410	30.188975	27,492.62	13,705.79	0.03%	-1,013.94	-12,772.89
3,306.00 BAYER AG ORD NPV SEC ID: ED5069213	77.735035	226,752.51	256,992.03	0.63%	-19,011.89	49,251.41
3,672.00 BASF SE SEC ID: ED5086571	77.911505	233,752.41	286,091.05	0.71%	-21,164.61	73,503.25
476.00 CELESIO AG SEC ID: ED5105181	18.321368	15,408.50	8,720.97	0.02%	-645.16	-6,042.37
353.00 BEIERSDORF AG NPV SEC ID: ED5107401	71.848500	21,254.51	25,362.52	0.06%	-1,876.28	5,984.29
180.00 HOCHTIEF AG NPV SEC ID: ED5108664	46.966230	15,546.92	8,453.92	0.02%	-625.41	-6,467.59
563.00 HEIDELBERGCEMENT AG SEC ID: ED5120677	50.634285	32,103.03	28,507.10	0.07%	-2,108.92	-1,487.01
971.00 FRESENIUS MEDICAL CARE AG & CO KGAA SEC ID: ED5129074	72.264465	54,716.77	70,168.80	0.17%	-5,191.00	20,643.03
1,815.00 ALLIANZ SE (SOCIETAS EUROPEAE) SEC ID: ED5231482	110.003835	231,078.78	199,656.96	0.49%	-14,770.34	-16,651.48

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 1* - NSNF09227902**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,251.00 DEUTSCHE LUFTHANSA AG ORD NPV REGD VINK SEC ID: ED5287484	12.365505	21,434.01	15,469.25	0.04%	-1,144.39	-4,820.37
790.00 MUENCHENER RUECKVERSICHERUNGS G NPV REGD SEC ID: ED5294126	148.360850	130,218.66	117,205.07	0.29%	-8,670.67	-4,342.92
260.00 SALZGITTER AG ORD NPV SEC ID: ED5465353	36.882230	24,326.59	9,589.38	0.02%	-709.41	-14,027.80
159.00 VOLKSWAGEN AG ORD NPV SEC ID: ED5497109	163.234750	15,419.33	25,954.33	0.06%	-1,920.05	12,455.05
3,426.00 DAIMLER AG ORD NPV (REGD) SEC ID: ED5529026	49.159500	164,288.64	168,420.45	0.42%	-12,459.51	16,591.32
423.00 MAN SE ORD NPV SEC ID: ED5563520	92.495490	35,721.73	39,125.59	0.10%	-2,894.46	6,298.32
1,291.00 THYSSENKRUPP AG NPV SEC ID: ED5636920	19.966320	45,235.38	25,776.52	0.06%	-1,906.91	-17,551.95
3,543.00 SIEMENS AG NPV REGD SEC ID: ED5727976	95.066910	362,734.07	336,822.06	0.83%	-23,008.46	-2,903.55
924.00 QIAGEN NV SEC ID: ED5732828	18.018848	21,531.89	16,649.42	0.04%	-1,231.69	-3,650.78
738.00 LINDE AG NPV SEC ID: ED5740813	157.877625	91,517.65	116,513.69	0.29%	-6,100.07	31,096.11
3,537.00 DEUTSCHE BANK AG ORD NPV REGD SEC ID: ED5750358	35.640638	239,401.55	126,060.94	0.31%	-9,993.57	-103,347.04

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,324.00 BAYERISCHE MOTOREN WERKE (BMW) AG EUR1 SEC ID: ED5756025	72.680430	63,042.09	96,228.89	0.24%	-7,118.87	40,305.67
11,333.00 DEUTSCHE TELEKOM AG NPV (REGD) SEC ID: ED5842353	11.955843	153,804.20	135,495.57	0.33%	-10,023.77	-8,284.86
4,345.00 INFINEON TECHNOLOGIES ORD NPV SEC ID: ED5889503	6.926448	30,366.53	30,095.42	0.07%	-2,226.43	1,955.32
779.00 DEUTSCHE BOERSE AG NPV SEC ID: ED7021964	51.592265	58,705.68	40,190.37	0.10%	-2,973.23	-15,542.08
3,513.00 BCO POPULAR ESP EUR0.10 (POST SUBD) SEC ID: EEB0BV6K3	2.285287	25,937.48	8,028.21	0.02%	-598.26	-17,311.01
1,120.00 GAMESA CORP TECNO EUR0.17 SEC ID: EEB01CP25	1.871843	15,296.59	2,096.46	0.01%	-155.10	-13,045.03
566.00 ACS ACTIVIDADES CO EUR0.5 SEC ID: EEB01FLQ9	19.903295	26,907.85	11,265.26	0.03%	-833.39	-14,809.20
996.00 GRIFOLS SA EUR0.5 SEC ID: EEB01SPF1	28.235200	13,835.72	28,122.26	0.07%	-2,080.45	16,366.99
777.00 ACERINOX SA EUR0.25 SEC ID: EEB01ZVZ4	10.731897	15,546.77	8,338.69	0.02%	-615.53	-6,592.55
1,759.00 FERROVIAL SA EUR0.2 SEC ID: EEB038516	11.829793	17,472.80	20,808.61	0.05%	-1,539.40	4,875.21
4,114.00 MAPFRE SA EUR0.10 SEC ID: EEB1G40S5	2.432765	15,367.88	10,008.40	0.02%	-740.40	-4,619.08

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,495.00 BANCO DE SABADELL SA NEW EUR0.125 (POST SPLIT 20) SEC ID: EEB1X8QN0	2.899150	18,433.09	10,132.53	0.03%	-749.59	-7,550.97
3,360.00 CAIXABANK SEC ID: EEB283W91	3.821836	16,537.88	12,841.37	0.03%	-949.98	-2,746.53
15,780.00 IBERDROLA SA EUR0.75 (POST SUBDIVISION) SEC ID: EEB288C92	3.975617	131,732.89	62,735.24	0.15%	-4,446.19	-64,551.46
1,158.00 AMADEUS IT HLD SA-A SHS0.0100 SEC ID: EEB3MSM24	22.386480	23,116.04	25,923.54	0.06%	-1,019.05	3,826.55
6,260.00 INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	2.234867	23,183.77	13,990.26	0.03%	-2,114.91	-7,078.60
2,074.00 DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA SEC ID: EEB55ZR92	5.320571	10,199.43	11,034.86	0.03%	-1,627.43	2,462.86
5,817.00 BANKIA SAU SEC ID: EEB66N1X1	1.797473	28,853.34	10,455.90	0.03%	-884.66	-17,512.78
1,182.00 ABERTISINFRAESTRUCTURAS SA EUR3 SEC ID: EE4065665	13.607098	19,534.70	16,083.59	0.04%	-1,157.69	-2,293.42
1,786.00 BANKINTER S A EUR0.3 REGD SEC ID: EE5474007	3.773937	14,984.13	6,740.25	0.02%	-498.63	-7,745.25
16,151.00 BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 SEC ID: EE5501908	7.655017	211,602.12	123,636.17	0.31%	-8,763.88	-79,202.07

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
133.00 ACCIONA SA EUR1.00 SEC ID: EE5579102	46.865390	15,088.42	6,233.10	0.02%	-461.11	-8,394.21
922.00 GAS NAT SDG SA EUR1 SEC ID: EE5650424	12.360463	16,606.98	11,396.34	0.03%	-843.09	-4,367.55
2,929.00 REPSOL SA SEC ID: EE5669358	18.447418	68,283.40	54,032.49	0.13%	-3,997.24	-10,253.67
37,007.00 BANCO SANTANDER SA SEC ID: EE5705947	7.147035	469,471.85	264,490.32	0.65%	-18,254.44	-186,727.09
919.00 RED ELECTRICA CORPORATION SA EUR2 SEC ID: EE5723775	43.386410	43,780.36	39,872.11	0.10%	-2,351.92	-1,556.33
16,580.00 TELEFONICA SA EUR1 SEC ID: EE5732529	12.655420	393,322.04	209,826.86	0.52%	-16,189.00	-167,306.18
1,116.00 INDUSTRIA DE DISENO TEXTIL SA EUR0.15 SEC ID: EE7111318	111.440805	79,551.23	124,367.94	0.31%	-11,589.61	56,406.32
715.00 ENAGAS SA EUR1.50 SEC ID: EE7383073	18.611283	16,051.50	13,307.07	0.03%	-984.45	-1,759.98
4,969.00 GDF SUEZ EUR1 SEC ID: EFB0C2CQ3	24.674288	194,164.75	122,606.54	0.30%	-9,070.26	-62,487.95
808.00 ALSTOM EUR7 (POST CONSOLIDATION SEC ID: EFB0DJ8Q0	35.684755	51,227.78	28,833.28	0.07%	-2,133.05	-20,261.45

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
430.00 EUTELSAT COMMUNICATIONS PROMESSES EUR1 SEC ID: EFB0M7KJ8	30.806620	15,258.90	13,246.85	0.03%	-979.85	-1,032.20
946.00 EDF EUR0.5 SEC ID: EFB0NJJ12	20.407495	52,270.14	19,305.49	0.05%	-1,428.19	-31,536.46
185.00 ARKEMA EUR10 SEC ID: EFB0Z5YZ7	85.310640	20,006.99	15,782.47	0.04%	-2,506.66	-1,717.86
1,131.00 SES SA FIDUCIARY DR EACH REP 1 'A' SHS SEC ID: EFB00ZQQ8	25.789830	28,760.62	29,168.30	0.07%	-2,157.83	2,565.51
252.00 IMERYS EUR2 SEC ID: EFB011GL4	49.525045	15,816.57	12,480.31	0.03%	-923.28	-2,412.98
371.00 GEMALTO EUR 1 SEC ID: EFB011JK3	79.424105	23,187.80	29,466.34	0.07%	329.61	5,948.93
750.00 SAFRAN SA EUR0.20 SEC ID: EFB058TZ0	35.111228	19,945.62	26,333.42	0.06%	-1,948.10	8,335.90
3,487.00 NATIXIS EUR1.6 (POST SUBDU) SEC ID: EFB1HDJL6	2.739067	19,085.19	9,551.12	0.02%	-706.58	-8,827.49
662.00 SCOR SE EUR7.876972 (POST CONSOLIDATION) SEC ID: EFB1LB9P7	24.636473	16,982.19	16,309.34	0.04%	-1,206.55	533.70
1,767.00 VINCI EUR2.50 (POST SUBDIVISIO SEC ID: EFB1XH021	43.600695	106,309.16	77,042.43	0.19%	-5,699.49	-23,567.24

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PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,175.00 AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION) SEC ID: EFB1YXBJ6	117.919775	121,827.43	138,555.74	0.34%	-10,250.17	26,978.48
2,198.00 DANONE EUR0.25 (POST SUBDIVISION) SEC ID: EFB1Y9TB7	62.457775	135,335.79	137,282.19	0.34%	-10,155.93	12,102.33
480.00 LEGRAND SA EUR4 SEC ID: EFB11ZRK7	34.632238	15,534.73	16,623.47	0.04%	-1,229.79	2,318.53
295.00 EIFFAGE EUR4(POST SUBDIVISION) SEC ID: EFB13X011	31.140653	15,626.63	9,186.50	0.02%	-679.60	-5,760.53
8,691.00 TOTAL SA EUR2.5 POST SUBDIVISION SEC ID: EFB15C551	50.048153	507,019.76	434,968.50	1.07%	-32,706.23	-39,345.03
187.00 ADP PROMESSES EUR3 SEC ID: EFB164FY4	79.424105	15,622.18	14,852.31	0.04%	-1,098.75	328.88
456.00 VALLOUREC (USIN A TUB DE LOR EUR2 (POST SUBDIVISION) SEC ID: EFB197DR1	46.474635	47,602.96	21,192.43	0.05%	-1,567.79	-24,842.74
407.00 BUREAU VERITAS EUR0.12 SEC ID: EFB28DTJ8	92.457675	29,434.12	37,630.27	0.09%	-2,321.12	10,517.27
1,905.00 GET SA EUR0.40 (POST CONSOLIDATION) SEC ID: EFB292JQ6	7.512580	19,712.61	14,311.46	0.04%	-1,058.75	-4,342.40
1,077.00 SUEZ ENVIRONNEMENT CO EUR4 SEC ID: EFB3B8D01	11.231055	25,002.43	12,095.85	0.03%	-894.83	-12,011.75

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
804.00 BENI STABILI SPA SEC ID: EFB5N3Q91	0.428570	583.99	344.57	0.00%	13.64	-253.06
586.00 EDENRED SEC ID: EFB62G1B5	26.773020	11,708.47	15,688.99	0.04%	-1,160.64	5,141.16
896.00 BOUYGUES EUR1 SEC ID: EF4002129	24.926388	45,751.45	22,334.04	0.06%	-1,652.24	-21,765.17
1,629.00 EADS EURO AERO DEF EUR 1 SEC ID: EF4012250	38.218360	33,635.99	62,257.71	0.15%	-4,605.74	33,227.46
1,579.00 VEOLIA ENVIRONMENT EUR5.0 SEC ID: EF4031870	10.608368	55,540.48	16,750.61	0.04%	-1,239.19	-37,550.68
957.00 L'OREAL EUR0.2 SEC ID: EF4057800	123.201270	102,359.86	117,903.62	0.29%	-8,722.35	24,266.11
255.00 CHRISTIAN DIOR EUR2 SEC ID: EF4061398	142.940700	28,352.15	36,449.88	0.09%	-2,696.50	10,794.23
980.00 LVMH MOET HENNESSY EUR0.30 SEC ID: EF4061414	163.612900	117,602.18	160,340.64	0.40%	-11,861.79	54,600.25
377.00 THALES EUR3 SEC ID: EF4162790	33.302410	15,183.26	12,555.01	0.03%	-928.79	-1,699.46
809.00 CAP GEMINI EUR8 SEC ID: EF4163434	36.838113	40,722.86	29,802.04	0.07%	-2,204.71	-8,716.11
221.00 CASINO GUICH-PERR EUR1.53 SEC ID: EF4178416	88.940880	18,968.44	19,655.93	0.05%	-1,454.13	2,141.62

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
872.00 CIE GENERALE DE GEOPHYSIQUE VERITAS SEC ID: EF4215390	29.073433	26,331.74	25,352.03	0.06%	-1,875.51	895.80
474.00 PUBLICIS GROUPE SA EUR.4 SEC ID: EF4380426	52.014533	20,473.33	24,654.89	0.06%	-1,823.93	6,005.49
725.00 LAFARGE SA EUR4.00 SEC ID: EF4502706	47.791858	52,053.68	34,649.10	0.09%	-2,563.30	-14,841.28
724.00 LAGARDERE S.C.A. EUR6.1(REG) SEC ID: EF4547214	28.165873	30,418.37	20,392.09	0.05%	-1,508.58	-8,517.70
136.00 ICADE NPV (POST MERGER) SEC ID: EF4554400	76.260250	14,999.58	10,371.39	0.03%	-767.27	-3,860.92
590.00 MICHELIN CIE GLE DES ETABL ORD EUR2 REGD SEC ID: EF4588366	71.911525	43,599.55	42,427.80	0.10%	-3,138.75	1,967.00
791.00 PERNOD-RICARD EUR1.55 SEC ID: EF4682326	107.987035	68,566.50	85,417.74	0.21%	-6,319.08	23,170.32
649.00 RENAULT REGIE NATIONALE DES USINES EUR3.81 SEC ID: EF4712792	46.846483	31,205.32	30,403.37	0.08%	-2,249.20	1,447.25
1,886.00 SCHNEIDER ELECTRIC SA SEC ID: EF4834109	63.289705	112,216.96	119,364.38	0.29%	-8,830.42	15,977.84
5,322.00 VIVENDI SA EUR5.5 SEC ID: EF4834778	19.651195	140,700.58	104,583.66	0.26%	-7,736.95	-28,379.97
451.00 TECHNIP SA EUR SEC ID: EF4874162	105.554270	38,165.69	47,604.98	0.12%	-3,521.74	12,961.03

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,896.00 FRANCE TELECOM EUR4 SEC ID: EF5176179	13.859198	199,082.07	123,291.42	0.30%	-8,506.63	-67,284.02
43.00 HERMES INTL FRF10 POST SPLIT SEC ID: EF5253978	288.591475	5,911.40	12,409.43	0.03%	-918.05	7,416.08
320.00 DASSAULT SYSTEMES SA EUR1 SEC ID: EF5330040	97.323205	19,313.04	31,143.43	0.08%	-2,303.93	14,134.32
304.00 PPR EUR4.00 SEC ID: EF5505070	156.554100	41,339.28	47,592.45	0.12%	-3,520.83	9,774.00
644.00 CNP ASSURANCES EUR1 SEC ID: EF5543980	12.152481	15,262.20	7,826.19	0.02%	-578.97	-6,857.04
183.00 NEOPOST FRF4 SEC ID: EF5617099	53.520830	14,804.70	9,794.31	0.02%	-724.58	-4,285.81
3,166.00 CARREFOUR EUR2.5 SEC ID: EF5641560	21.006233	123,577.37	66,505.73	0.16%	-4,383.07	-52,688.57
301.00 ATOS EUR1 SEC ID: EF5654787	58.676275	15,655.00	17,661.56	0.04%	-1,306.57	3,313.13
4,900.00 SANOFI SEC ID: EF5671732	81.995525	368,510.53	401,778.07	0.99%	-28,128.68	61,396.22
586.00 ACCOR SAR SEC ID: EF5852845	31.777205	21,975.91	18,621.44	0.05%	-1,377.60	-1,976.87
2,730.00 STMICROELECTRONICS EUR1.04 (SICOVAM) SEC ID: EF5962339	5.945779	27,731.89	16,231.98	0.04%	-1,200.81	-10,299.10

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PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,486.00 SOCIETE GENERALE EUR1.25 SEC ID: EF5966512	26.533525	180,491.52	92,495.87	0.23%	-6,180.68	-81,814.97
9,267.00 ALCATEL LUCENT EUR2 SER'A' SEC ID: EF5975000	1.140753	29,458.31	10,571.36	0.03%	-782.06	-18,104.89
824.00 SOCIETE TELEVISION FRANCAISE 1 SEC ID: EF5997111	9.365515	15,691.63	7,717.18	0.02%	-570.91	-7,403.54
376.00 SODEXO EUR4 SEC ID: EF7062716	79.247635	22,942.37	29,797.11	0.07%	-2,204.35	9,059.09
364.00 UNIBAIL-RODAMCO SE EUR5 SEC ID: EF7076245	204.390075	60,757.60	74,397.99	0.18%	-5,486.82	19,127.21
6,786.00 AXA EUR2.29 SEC ID: EF7088422	14.508355	153,583.97	98,453.70	0.24%	-7,283.46	-47,846.81
671.00 PEUGEOT SA EUR1 SEC ID: EF7103528	7.581908	19,962.25	5,087.47	0.01%	-376.36	-14,498.42
803.00 ESSILOR INTERNATIONAL EURO.18 SEC ID: EF7212477	87.466095	51,905.94	70,235.27	0.17%	-5,195.91	23,525.24
3,709.00 CREDIT AGRICOLE SA EUR3 SEC ID: EF7262613	5.846199	66,361.36	21,683.55	0.05%	-1,604.12	-43,073.69
194.00 ZODIAC AEROSPACE NPV SEC ID: EF7294335	95.571110	19,567.36	18,540.80	0.05%	438.34	-1,464.90
3,787.00 BNP PARIBAS EUR2 SEC ID: EF7309687	43.556578	296,468.59	164,948.77	0.41%	-12,202.67	-119,317.15

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***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,537.00 COMPAGNIE DE SAINT-GOBAIN EUR4 SEC ID: EF7380480	34.380138	75,213.78	52,842.28	0.13%	-3,909.19	-18,462.31
385.00 KLEPIERRE EUR1.4 SEC ID: EF7582556	32.344430	15,234.29	12,452.61	0.03%	-921.22	-1,860.46
133.00 GECINA EUR7.50 SEC ID: EF7742465	96.037495	15,050.60	12,772.99	0.03%	-944.92	-1,332.69
134.00 FONCIERE DES REGIO EUR2 SEC ID: EF7745633	70.461950	14,717.28	9,441.90	0.02%	-698.50	-4,576.88
2,534.00 ALPHA BANK (REGD)EUR0.3 SEC ID: EH4235865	1.701675	19,665.66	4,312.04	0.01%	-218.94	-15,134.68
833.00 COCA-COLA HELLENIC BOTTLING CO EUR1.01 SEC ID: EH4420723	18.731030	20,591.18	15,602.95	0.04%	-812.27	-4,175.96
5,320.00 BANK OF CYPRUS PUBLIC CO LTD EUR1 SEC ID: EH4505010	0.214285	19,470.56	1,140.00	0.00%	-44.81	-18,285.75
2,846.00 NATIONAL BK OF GREECE EUR5.0 REGD SEC ID: EH4625958	1.777305	38,510.75	5,058.21	0.01%	-278.99	-33,173.55
1,600.00 OPAP SA EUR0.3 (CR) SEC ID: EH7107251	6.983170	27,150.31	11,173.07	0.03%	-1,208.60	-14,768.64
1,617.00 FINMECCICA SPA EUR 4.40 SEC ID: EIB0DJNG9	4.447044	21,901.09	7,190.88	0.02%	-531.97	-14,178.24

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PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,199.00 T. E. R. N. A. ORD EURO.22 SEC ID: EIB01BN53	3.481501	22,586.14	18,100.33	0.04%	-1,339.03	-3,146.78
1,306.00 PRYSMIAN CAB & SYS NPV SEC ID: EIB1W4V62	16.777255	20,667.44	21,911.10	0.05%	-2,080.72	3,324.38
3,560.00 BANCO POPOLARE SOC COOPERATIVA EUR3.60 SEC ID: EIB1Z9G81	1.462180	18,930.34	5,205.36	0.01%	-385.09	-13,339.89
14,432.00 UNICREDIT SPA SEC ID: EIB5M1SM9	3.968054	159,999.19	57,266.96	0.14%	-3,850.61	-98,881.62
3,057.00 FIAT INDUSTRIAL EUR1.57 SEC ID: EIB52B4V5	10.090303	36,762.87	30,846.06	0.08%	-1,852.48	-4,064.33
4,921.00 ASSICURAZIONI GENERALI EUR1 SEC ID: EI4056715	14.294070	120,172.37	70,341.12	0.17%	-5,203.73	-44,627.52
2,392.00 BANCA POPOLARE DI MILANO EUR SEC ID: EI4072167	0.517939	5,056.82	1,238.91	0.00%	-91.65	-3,726.26
38,730.00 INTESA SANPAOLO EUR0.52 SEC ID: EI4076838	1.575625	138,362.34	61,023.96	0.15%	-5,052.30	-72,286.08
5,057.00 INTESA SANPAOLO EUR0.52 NON CNV SEC ID: EI4076846	1.274366	15,376.77	6,444.47	0.02%	-476.75	-8,455.55
1,894.00 MEDIOBANCA SPA EUR0.5 SEC ID: EI4574816	4.691581	20,650.54	8,885.86	0.02%	-657.36	-11,107.32
1,029.00 SAIPEM EUR1 SEC ID: EI4768764	47.583875	41,170.05	48,963.81	0.12%	-3,622.26	11,416.02

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
561.00 LUXOTTICA GROUP EUR0.06 SEC ID: EI4800658	36.554500	15,181.47	20,507.07	0.05%	-1,517.09	6,842.69
2,940.00 MEDIASET EUR0.52 SEC ID: EI5077942	2.009237	25,544.63	5,907.16	0.01%	-437.00	-19,200.47
3,057.00 FIAT SPA EUR3.58 SEC ID: EI5748526	5.460486	40,473.23	16,692.70	0.04%	-1,234.90	-22,545.63
10,068.00 BANCA MONTE DEI PASCHI DI SIENA NPV SEC ID: EI7128545	0.282352	12,715.46	2,842.72	0.01%	-210.30	-9,662.44
26,314.00 ENEL EUR1 SEC ID: EI7144567	3.302510	148,976.83	86,902.25	0.21%	-6,428.90	-55,645.68
10,407.00 ENI EUR SEC ID: EI7145051	22.210010	247,517.33	231,139.57	0.57%	-17,099.38	721.62
9,098.00 SNAM SPA SEC ID: EI7251479	4.215112	49,464.21	38,349.09	0.09%	-4,105.01	-7,010.11
1,887.00 TENARIS S AUSD1 SEC ID: EI7538511	20.861275	41,838.51	39,365.23	0.10%	-2,912.18	438.90
3,103.00 UBI BANCA SCPA EUR2.5 SEC ID: EI7622224	3.363014	42,195.98	10,435.43	0.03%	-772.00	-30,988.55
40,119.00 TELECOM ITALIA EUR0.55 SEC ID: EI7634393	0.932770	58,685.30	37,421.80	0.09%	-2,768.41	-18,495.09
24,089.00 TELECOM ITALIA DI RISP EUR0.55 SEC ID: EI7634401	0.793485	27,455.45	19,114.26	0.05%	-1,414.05	-6,927.14

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PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,190.00 ATLANTIA SPA SEC ID: EI7667161	14.079785	24,445.58	16,754.94	0.04%	-1,239.51	-6,451.13
426.00 HEINEKEN HOLDING EUR1.6 SEC ID: ENB0CCH48	46.373795	19,014.57	19,755.24	0.05%	-1,461.46	2,202.13
616.00 KONINKLIJKE DSM NV EUR1.5 SEC ID: ENB0HZL96	46.997743	28,200.25	28,950.61	0.07%	-2,141.72	2,892.08
3,222.00 ARCELORMITTAL NPV (POST-REORGANISATION) SEC ID: ENB03XPL5	14.943228	139,685.93	48,147.08	0.12%	-3,561.85	-87,977.00
267.00 FUGRO NV CVZ EURO0.05 (POST-SUBDIVISION) SEC ID: ENB096LW8	60.970385	18,208.17	16,279.09	0.04%	-1,204.31	-724.77
6,512.00 UNILEVER NV CVA EUR0.16 SEC ID: ENB12T3J2	34.953665	203,742.64	227,618.27	0.56%	-16,838.88	40,714.51
754.00 SBM OFFSHORE NV EUR0.25 (POST SUBDIVISION) SEC ID: ENB156T51	14.168020	15,451.33	10,682.69	0.03%	-790.29	-3,978.35
1,507.00 TNT EXPRESS NV SEC ID: ENB3Y0JD2	11.283996	18,910.67	17,004.98	0.04%	-2,016.17	110.48
161.00 APERAM SEC ID: ENB58C6H5	13.077688	7,379.63	2,105.51	0.01%	-155.77	-5,118.35
6,512.00 UNILEVER NV EUR0.16 (DRIP RIGHTS 12-SEP-2012) SEC ID: ENB84PVP8	0.000000	0.00	0.00	0.00%	0.00	0.00

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,247.00 AEGON NV EUR0.12 (STOCK DIVIDEND 07-SEPT-2012) SEC ID: ENB87HJX0	0.000000	0.00	0.00	0.00%	0.00	0.00
2,894.00 REED ELSEVIER NV EUR0.07 SEC ID: EN4148818	13.083990	35,469.47	37,865.07	0.09%	-2,801.20	5,196.80
232.00 CORIO NV EUR10 SEC ID: EN4929282	42.667925	15,523.60	9,898.96	0.02%	-729.27	-4,895.37
407.00 RANDSTAD HLDGS EUR0.1 SEC ID: EN5228650	32.583925	19,993.90	13,261.66	0.03%	-981.08	-5,751.16
4,765.00 KONINKLIJKE AHOLD NV EUR0.30 SEC ID: EN5252601	12.390715	63,893.06	59,041.76	0.15%	-4,367.82	-483.48
927.00 AKZO NOBEL NV EUR2 SEC ID: EN5458315	57.756110	53,926.03	53,539.91	0.13%	-3,960.80	3,574.68
1,689.00 POSTNL NV SEC ID: EN5481556	3.591165	44,931.74	6,065.48	0.01%	-448.39	-38,417.87
1,113.00 WOLTERS KLUWERS COM EUR0.12 SEC ID: EN5671511	18.025150	24,519.12	20,061.99	0.05%	-1,484.16	-2,972.97
639.00 KONINKLIJKE VOPAK NV EUR0.5 SEC ID: EN5809426	64.285500	33,702.56	41,078.43	0.10%	-431.81	7,807.68
6,247.00 AEGON NV EUR0.12 SEC ID: EN5927376	5.146622	43,574.69	32,150.94	0.08%	-2,378.48	-9,045.27
1,725.00 ASML HLDG NV EUR0.09 SEC ID: EN5949362	56.766618	61,996.03	97,922.42	0.24%	-7,244.17	43,170.56

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,680.00 KONINKLIJKE KPN NV EUR0.24 SEC ID: EN5956078	8.596610	106,037.54	57,425.35	0.14%	-4,248.26	-44,363.93
3,888.00 KONINKLIJKE PHILIPS ELECTRONIC NV EUR0.20 SEC ID: EN5986620	23.041940	127,516.47	89,587.06	0.22%	-6,627.53	-31,301.88
14,551.00 ING GROEP N.V. CVA EUR0.24 SEC ID: EN7154185	7.666361	152,305.48	111,553.22	0.28%	-8,252.54	-32,499.72
979.00 HEINEKEN NV EUR1.60 SEC ID: EN7792554	55.556538	50,354.25	54,389.86	0.13%	-4,023.68	8,059.29
868.00 GALP ENERGIA SGPS EUR1 SEC ID: EPB1FW752	15.056673	15,436.19	13,069.19	0.03%	-966.84	-1,400.16
1,446.00 JERONIMO MARTINS EUR1 (POST SUBDIVISION) SEC ID: EPB1Y1SQ0	16.739440	14,761.22	24,205.23	0.06%	-1,790.66	11,234.67
1,905.00 EDP RENOVAVEIS SA EUR5 SEC ID: EPB39GNW3	3.668055	15,094.07	6,987.64	0.02%	-516.94	-7,589.49
2,760.00 BANCO ESPIRITO SANTO SA EUR(REGD) SEC ID: EP4058061	0.698317	9,187.50	1,927.35	0.00%	-142.59	-7,117.56
3,494.00 EDP ENERGIAS PORTUGAL EUR1(REGD) SEC ID: EP4103594	2.442849	14,003.08	8,535.31	0.02%	-631.43	-4,836.34
13,498.00 BANCO COMMERCIAL PORTUGUESE EUR1 REG D SEC ID: EP5812490	0.109664	14,604.78	1,480.24	0.00%	-109.51	-13,015.03

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,419.00 PORTUGAL TELECOM SGPS SA EUR0.03 REG1 SEC ID: EP5817184	4.890740	38,333.64	16,721.44	0.04%	-1,237.03	-20,375.17
17,475.00 BK OF IRELAND ORD STK EUR0.1 SEC ID: EZ3070735	0.110924	16,364.43	1,938.40	0.00%	-98.42	-14,327.61
2,374.00 CRH ORD EUR0.32 DUBLIN LIST SEC ID: EZ4182240	17.678513	61,412.40	41,968.79	0.10%	-3,104.78	-16,338.83
2,647.00 ELAN CORP ORD EUR0.05 SEC ID: EZ4305502	11.476853	20,239.48	30,379.23	0.07%	-2,247.43	12,387.18
805.00 KERRY GROUP 'A' ORD EUR0.125 DUBLIN LISTING SEC ID: EZ4519573	48.012445	25,659.93	38,650.02	0.10%	-2,859.28	15,849.37
862.00 NESTE OIL OYJ EUR3.4 SEC ID: SFB06YV43	11.546180	15,247.76	9,952.81	0.02%	-736.29	-4,558.66
578.00 NOKIAN RENKAAT OYJ (NOKIA TYRE NPV SEC ID: SFB07G375	39.441045	15,030.89	22,796.92	0.06%	-1,686.49	9,452.52
614.00 KONE CORPORATION NPV ORD B SEC ID: SFB09M9D1	61.323325	25,879.95	37,652.52	0.09%	-2,785.48	14,558.05
381.00 KESKO OYJ EUR2 SER'B' SEC ID: SF4490006	26.533525	14,918.62	10,109.27	0.02%	-747.87	-4,061.48
672.00 WARTSILA 'B'EUR3.5 SEC ID: SF4525181	32.256195	17,489.02	21,676.16	0.05%	-1,603.58	5,790.72
681.00 OUTOKUMPU OY ORD A FIM10 SEC ID: SF4665144	0.896216	4,055.35	610.32	0.00%	-45.15	-3,399.88

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,079.00 UPM-KYMMENE OY NPV SEC ID: SF5051252	11.098703	28,102.21	23,074.21	0.06%	-1,706.99	-3,321.01
2,326.00 STORA ENSO OYJ SER 'R' NPV SEC ID: SF5072670	6.050400	17,232.67	14,073.23	0.03%	-1,041.12	-2,118.32
1,680.00 SAMPO OYJ SER'A'NPV SEC ID: SF5226037	28.752005	45,668.02	48,303.37	0.12%	-3,573.41	6,208.76
1,776.00 FORTUM OYJ FIM20 SEC ID: SF5579559	18.516745	44,019.96	32,885.74	0.08%	-2,432.84	-8,701.38
729.00 ELISA CORPORATION EUR0.5 SEC ID: SF5701518	21.189005	15,096.99	15,446.78	0.04%	-1,142.73	1,492.52
511.00 METSO OYJ EUR1.70 SEC ID: SF5713422	35.848620	17,413.54	18,318.64	0.05%	-1,355.19	2,260.29
14,972.00 NOKIA (AB) OY EUR0.06 SEC ID: SF5902942	2.848730	237,055.42	42,651.19	0.11%	-3,155.27	-191,248.96
TOTAL EURO CURRENCY UNIT EQUITY (27.07%)		**13,633,839.34**	**10,966,128.32**	**27.07%**	**-803,274.36**	**-1,864,436.66**
TOTAL EURO CURRENCY UNIT (27.68%)		**13,835,011.74**	**11,212,839.61**	**27.68%**	**-823,048.97**	**-1,799,123.16**
HONG KONG DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	862.38	862.39	0.00%	0.01	0.00
EQUITY						
6,000.00 LINK REAL ESTATE INVT TRUST UNITS SEC ID: FHB0PB4M2	4.460919	18,253.83	26,765.51	0.07%	102.27	8,409.41

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,000.00 FOXCONN INTERNATIONAL HLDGC LT USD0.04 SEC ID: FHB05MBB6	0.314585	14,236.69	4,089.61	0.01%	5.80	-10,152.88
12,000.00 SJM HOLDINGS LIMITED HKD1.00 SEC ID: FHB2NR3Y0	2.106688	18,850.68	25,280.26	0.06%	72.64	6,356.94
42,800.00 AIA GROUP LTD SEC ID: FHB4TX8S5	3.435939	128,974.14	147,058.18	0.36%	203.00	17,881.04
10,000.00 SANDS CHINA LTD SEC ID: FHB5B23W5	3.532635	16,457.09	35,326.35	0.09%	50.02	18,819.24
2,100.00 SWIRE PROPERTIES LTD SEC ID: FHB67C2G2	2.862208	3,862.12	6,010.64	0.01%	8.90	2,139.62
9,000.00 HANG LUNG PROPERTIES LTD SEC ID: FH6030503	3.416600	36,833.58	30,749.40	0.08%	43.55	-6,127.73
6,000.00 BANK OF EAST ASIA HK$2.50 SEC ID: FH6075649	3.642224	22,333.57	21,853.34	0.05%	30.94	-511.17
8,500.00 CLP HLDGS HKD5 SEC ID: FH6097015	8.335214	61,660.43	70,849.32	0.17%	100.35	9,088.54
8,000.00 CATHAY PACIFIC AIRWAYS HK$0.20 SEC ID: FH6179755	1.629654	16,985.59	13,037.23	0.03%	18.46	-3,966.82
6,000.00 CHEUNG KONG(HLDGS) HK$0.50 SEC ID: FH6190273	13.601934	79,312.73	81,611.60	0.20%	115.59	2,183.28

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1 SEC ID: FH6212556	6.046737	18,780.87	24,186.95	0.06%	92.89	5,313.19
4,700.00 HONG KONG EXCHANGES & CLEARING HKD1 SEC ID: FH6267352	13.279613	80,061.03	62,414.18	0.15%	88.39	-17,735.24
20,000.00 LI & FUNG HKD0.025 SEC ID: FH6286253	1.624496	49,323.59	32,489.93	0.08%	46.02	-16,879.68
6,000.00 MTR CORP HKD1 SEC ID: FH6290057	3.584206	22,820.12	21,505.24	0.05%	30.46	-1,345.34
5,300.00 ESPRIT HLDGS ORD HKD0.10 SEC ID: FH6321647	1.529089	42,159.68	8,104.17	0.02%	11.47	-34,066.98
4,000.00 HANG LUNG GROUP LTD SEC ID: FH6408352	6.240129	21,704.61	24,960.52	0.06%	35.35	3,220.56
3,800.00 HANG SENG BANK HK$5 SEC ID: FH6408378	14.233683	56,485.26	54,087.99	0.13%	163.48	-2,560.75
5,074.00 HENDERSON LAND DEVELOPMENT CO HK $2 SEC ID: FH6420530	6.149879	35,839.84	31,204.49	0.08%	43.91	-4,679.26
6,000.00 POWER ASSETS HOLDINGS LIMITED SEC ID: FH6435322	8.103143	35,939.52	48,618.86	0.12%	68.86	12,610.48
6,000.00 WHARF HOLDINGS HK$1 SEC ID: FH6435579	6.156326	34,720.99	36,937.95	0.09%	52.32	2,164.64
21,296.00 HONG KONG & CHINA GAS CO LTD SEC ID: FH6436551	2.356809	40,830.48	50,190.61	0.12%	71.10	9,289.03

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,000.00 HUTCHISON WHAMPOA HK$0.25 SEC ID: FH6448069	8.747784	74,082.07	87,477.84	0.22%	123.89	13,271.88
10,000.00 GALAXY ENTERTAINMENT GROUP LTD HKD0.10 SEC ID: FH6465873	2.842869	18,442.23	28,428.69	0.07%	76.22	9,910.24
3,000.00 KERRY PROPERTIES LTD ORD HKD1 SEC ID: FH6486317	4.751007	16,481.74	14,253.02	0.04%	20.19	-2,248.91
15,000.00 BOC HONG KONG HLDG HKD5 SEC ID: FH6536111	3.165189	36,200.02	47,477.84	0.12%	67.24	11,210.58
4,500.00 YUE YUEN INDL HLDG HKD0.25 SEC ID: FH6586538	2.887994	14,542.29	12,995.97	0.03%	18.40	-1,564.72
11,000.00 NEW WORLD DEVELOPMENT CO HK$1 SEC ID: FH6633769	1.242869	21,716.19	13,671.56	0.03%	19.37	-8,064.00
6,000.00 SHANGRI-LA ASIA ORD HK$1 SEC ID: FH6771031	1.872039	11,930.56	11,232.23	0.03%	15.90	-714.23
6,600.00 SINO LAND CO ORD HK$1.00 SEC ID: FH6810425	1.637389	11,922.82	10,806.77	0.03%	15.31	-1,131.36
5,000.00 SUN HUNG KAI PROPERTIES HK$0.50 SEC ID: FH6859927	12.970185	75,794.24	64,850.93	0.16%	91.84	-11,035.15
3,000.00 SWIRE PACIFIC A HKD0.60 SEC ID: FH6867748	11.816277	36,741.70	35,448.83	0.09%	50.21	-1,343.08
1,500.00 WING HANG BANK HK$1 SEC ID: FH6972373	8.870266	14,087.28	13,305.40	0.03%	18.85	-800.73

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 1* - NSNF09227902**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 WHEELOCK & CO LTD HKD0.50 SEC ID: FH6981481	3.809831	12,241.68	15,239.32	0.04%	21.58	2,976.06
TOTAL HONG KONG DOLLAR EQUITY (2.99%)		**1,200,609.26**	**1,212,520.73**	**2.99%**	**1,994.77**	**9,916.70**
TOTAL HONG KONG DOLLAR (2.99%)		**1,201,471.64**	**1,213,383.12**	**2.99%**	**1,994.78**	**9,916.70**
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	803.82	773.54	0.00%	-30.28	0.00
EQUITY						
4,983.00 BANK HAPOALIM B.M. ILS1 SEC ID: FZ6075805	3.076846	20,845.61	15,331.93	0.04%	-1,030.75	-4,482.93
4,637.00 BANK LEUMI LE ISRAEL B M ORD ILS1 SEC ID: FZ6076423	2.292064	20,151.38	10,628.30	0.03%	-714.53	-8,808.55
8,424.00 BEZEQ-ISRAELI TELECOMMUNICATNS CORP SHK1 SEC ID: FZ6098039	1.136066	19,636.02	9,570.22	0.02%	-645.32	-9,420.48
1,573.00 ISRAEL CHEMICALS LTD SEC ID: FZ6455536	10.787648	20,692.04	16,968.97	0.04%	-1,140.82	-2,582.25
701.00 NICE SYSTEMS SHK1 SEC ID: FZ6647132	31.391308	20,040.18	22,005.31	0.05%	-1,548.29	3,513.42
18.00 ISRAEL CORP ORD SHK1 SEC ID: FZ6889676	573.763345	22,533.75	10,327.74	0.03%	-1,821.73	-10,384.28
TOTAL ISRAELI SHEKEL EQUITY (0.21%)		**123,898.98**	**84,832.47**	**0.21%**	**-6,901.44**	**-32,165.07**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 1* - NSNF09227902**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL ISRAELI SHEKEL (0.21%)		**124,702.80**	**85,606.01**	**0.21%**	**-6,931.72**	**-32,165.07**
JAPANESE YEN						
EQUITY						
3,000.00 SEVEN & I HLDG CO LTD NPV SEC ID: FJB0FS5D1	30.332056	74,071.28	90,996.17	0.22%	15,174.10	1,750.79
4,500.00 MITSUBISHI CHEMICAL HOLDINGS CORP NPV SEC ID: FJB0JQTJ2	3.869732	23,285.01	17,413.79	0.04%	2,903.84	-8,775.06
2,600.00 DAIICHI SANKYO COMPANY LIMITED NPV SEC ID: FJB0J7D93	16.475096	48,360.87	42,835.25	0.11%	7,143.01	-12,668.63
700.00 SUMCO CORPORATION NPV SEC ID: FJB0M0C87	7.535121	14,794.02	5,274.58	0.01%	879.56	-10,399.00
500.00 ELEC POWER DEV NPV SEC ID: FJB02Q325	23.895274	15,518.02	11,947.64	0.03%	1,992.33	-5,562.71
1,200.00 SEGA SAMMY HLDGS INC NPV SEC ID: FJB02RK08	20.651341	14,488.46	24,781.61	0.06%	4,132.46	6,160.69
300.00 DENA CO LTD NPV SEC ID: FJB05L364	27.841635	7,420.96	8,352.49	0.02%	1,392.83	-461.30
1,000.00 YAMAGUCHI FIANCIAL GROUP INC NPV SEC ID: FJB1DGKS7	8.352490	10,806.72	8,352.49	0.02%	1,392.82	-3,847.05
10,000.00 AOZORA BANK NPV SEC ID: FJB1G1851	2.975734	22,321.02	29,757.34	0.07%	1,038.01	6,398.31

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,000.00 FUKUOKA FINANCIAL GROUP INC NPV SEC ID: FJB1TK1Y9	3.933589	12,808.36	11,800.77	0.03%	1,967.84	-2,975.43
7.00 INPEX CORPORATION SEC ID: FJB10RB16	5,683.269440	45,235.33	39,782.89	0.10%	4,705.02	-10,157.46
1,400.00 ISETAN MITSUKOSHI HOLDINGS LTD NPV SEC ID: FJB2Q4CL2	10.421456	15,338.08	14,590.04	0.04%	2,432.97	-3,181.01
2,100.00 MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	15.759898	57,126.55	33,095.79	0.08%	5,518.90	-29,549.66
2,000.00 J FRONT RETAILING CO LTD NPV SEC ID: FJB23TC16	4.993614	12,095.00	9,987.23	0.02%	1,665.43	-3,773.20
800.00 SONY FINANCIAL HOLDINGS INC NPV SEC ID: FJB249SN4	16.449553	12,968.06	13,159.64	0.03%	2,194.44	-2,002.86
1,300.00 OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	30.498084	38,072.25	39,647.51	0.10%	683.05	892.21
300.00 MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	46.615581	11,706.38	13,984.67	0.03%	2,332.02	-53.73
41.00 DAI-ICHI LIFE INSURANCE CO LTD SEC ID: FJB601QS7	1,017.879942	51,379.85	41,733.08	0.10%	1,924.27	-11,571.04
1,000.00 NKSJ HOLDINGS INC SEC ID: FJB62G7K0	17.982120	28,568.36	17,982.12	0.04%	888.52	-11,474.76
6,223.00 JX HOLDINGS INC SEC ID: FJB627LW8	5.172414	35,063.38	32,187.93	0.08%	2,801.64	-5,677.09

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 AISIN SEIKI CO Y50 SEC ID: FJ6010709	31.800766	23,721.54	25,440.61	0.06%	4,242.36	-2,523.29
3,000.00 AJINOMOTO CO INC Y50 SEC ID: FJ6010907	15.236271	29,769.06	45,708.81	0.11%	7,622.18	8,317.57
6,000.00 ALL NIPPON AIRWAYS Y50 SEC ID: FJ6014909	2.209451	17,184.28	13,256.70	0.03%	2,210.62	-6,138.20
2,000.00 AMADA Y50 SEC ID: FJ6022100	4.521073	17,141.70	9,042.15	0.02%	1,507.83	-9,607.38
1,600.00 ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	24.201788	29,760.53	38,722.86	0.10%	6,457.24	2,505.09
6,000.00 ASAHI KASEI CORP JPY50 SEC ID: FJ6054608	5.197957	32,835.39	31,187.74	0.08%	5,200.73	-6,848.38
5,000.00 ASAHI GLASS CO Y50 SEC ID: FJ6055209	6.053640	58,185.93	30,268.20	0.07%	5,047.39	-32,965.12
4,000.00 HIROSHIMA BK Y50 SEC ID: FJ6075728	3.205619	16,950.05	12,822.48	0.03%	2,138.22	-6,265.79
2,000.00 BANK OF KYOTO Y50 SEC ID: FJ6075751	7.931034	18,227.69	15,862.07	0.04%	2,645.09	-5,010.71
59.00 YAHOO JAPAN CORP NPV SEC ID: FJ6084845	343.933587	22,017.48	20,292.08	0.05%	3,383.81	-5,109.21
400.00 BENESSE HOLDINGS INC JPY50 SEC ID: FJ6121928	49.489144	17,099.11	19,795.66	0.05%	3,301.03	-604.48

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500.00 TREND MICRO INC JPY50 SEC ID: FJ6125283	27.713921	17,780.52	13,856.96	0.03%	2,310.72	-6,234.28
6.00 NTT DATA CORP JPY5000 SEC ID: FJ6125630	2,980.842893	19,803.45	17,885.06	0.04%	2,982.43	-4,900.82
62.00 NTT DOCOMO INC SEC ID: FJ6129277	1,701.149414	95,254.58	105,471.26	0.26%	17,587.89	-7,371.21
2,500.00 BRIDGESTONE CO Y50 SEC ID: FJ6132107	23.180076	41,736.30	57,950.19	0.14%	9,663.50	6,550.39
1,300.00 BROTHER INDUSTRIES LTD SEC ID: FJ6146503	10.127714	15,765.03	13,166.03	0.03%	2,195.51	-4,794.51
4,300.00 CANON INC NPV SEC ID: FJ6172327	33.141762	199,839.14	142,509.58	0.35%	23,764.24	-81,093.80
7.00 CENTRAL JAPAN RY Y5000 SEC ID: FJ6183555	8,697.317952	53,139.24	60,881.23	0.15%	10,152.28	-2,410.29
4,000.00 CHIBA BANK Y50 SEC ID: FJ6190568	5.785441	23,891.90	23,141.76	0.06%	3,859.01	-4,609.15
2,700.00 CHUBU ELECTRIC PWR Y500 SEC ID: FJ6195609	11.877395	66,922.87	32,068.97	0.08%	5,347.68	-40,201.58
2,000.00 CHUGOKU BANK Y50 SEC ID: FJ6195807	13.652618	27,000.83	27,305.24	0.07%	4,553.30	-4,248.89
1,200.00 CHUGOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6195906	12.618135	23,661.92	15,141.76	0.04%	2,524.97	-11,045.13

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
900.00 CHUGAI PHARMACEUTL Y50 SEC ID: FJ6196409	19.923372	17,152.34	17,931.03	0.04%	2,990.09	-2,211.40
2,900.00 RAKUTEN INC NPV SEC ID: FJ6229598	9.655172	20,995.91	28,000.00	0.07%	4,669.15	2,334.94
12.00 KDDI CORP Y5000 SEC ID: FJ6248994	7,151.979520	62,221.16	85,823.75	0.21%	14,311.56	9,291.03
1,000.00 DAIHATSU MOTOR CO Y50 SEC ID: FJ6250305	16.309068	9,443.90	16,309.07	0.04%	2,719.62	4,145.55
400.00 DAITO TRUST CONSTRUCTION Y50 SEC ID: FJ6250503	97.573435	19,398.86	39,029.37	0.10%	6,508.36	13,122.15
1,000.00 DAIKIN INDUSTRIES Y50 SEC ID: FJ6250727	26.628352	42,055.71	26,628.35	0.07%	4,440.42	-19,867.78
3,000.00 DAI NIPPON PRINTING CO Y50 SEC ID: FJ6250909	7.088123	41,172.00	21,264.37	0.05%	3,545.95	-23,453.58
3,000.00 DAIWA HOUSE INDUSTRY CO Y50 SEC ID: FJ6251360	13.920817	33,953.32	41,762.45	0.10%	6,964.12	845.01
7,000.00 DAIWA SECS GROUP NPV SEC ID: FJ6251444	3.614304	36,742.85	25,300.13	0.06%	4,218.93	-15,661.65
400.00 LAWSON INC NPV SEC ID: FJ6266913	76.628352	17,099.11	30,651.34	0.08%	5,111.27	8,440.96
420.00 MITSUBISHI UFJ LEASE & FINANCE CO LTD SEC ID: FJ6268976	42.975734	15,159.21	18,049.81	0.04%	3,009.90	-119.30

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,300.00 EAST JAPAN RAILWAY CO Y50000 SEC ID: FJ6298544	66.922094	89,967.27	86,998.72	0.21%	14,507.51	-17,476.06
13.00 JUPITER TELECOMUNICATIONS NPV SEC ID: FJ6301959	1,020.434221	14,782.32	13,265.64	0.03%	2,212.11	-3,728.79
1,100.00 EISAI CO Y50 SEC ID: FJ6307204	45.657726	39,468.48	50,223.50	0.12%	8,375.04	2,379.98
77.00 SBI HOLDINGS INC NPV SEC ID: FJ6309465	60.855683	15,166.67	4,685.89	0.01%	781.40	-11,262.18
4,000.00 DENKI KAGAKU KOGYO Y50 SEC ID: FJ6309820	3.282248	17,035.22	13,128.99	0.03%	2,189.33	-6,095.56
200.00 FAST RETAILING CO LTD Y50 SEC ID: FJ6332434	233.333332	35,539.73	46,666.67	0.12%	7,781.93	3,345.01
600.00 NIPPON PAPER GRP INC JPY50000 SEC ID: FJ6334786	11.813538	15,510.57	7,088.12	0.02%	1,181.98	-9,604.43
50,400.00 MITSUBISHI UFJ FINANCIAL GROUP NPV SEC ID: FJ6335171	4.546616	259,719.02	229,149.42	0.57%	38,211.89	-68,781.49
3,000.00 FUJI HEAVY LTD Y50 SEC ID: FJ6356409	7.994891	15,395.58	23,984.67	0.06%	3,999.57	4,589.52
1,900.00 FUJIFILM HOLDINGS CORP NPV SEC ID: FJ6356524	16.590038	66,453.33	31,521.07	0.08%	5,256.31	-40,188.57
500.00 MIRACA HOLDINGS INC SEC ID: FJ6356615	44.763729	18,947.95	22,381.86	0.06%	1,241.93	2,191.98

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
700.00 FANUC CORP SEC ID: FJ6356938	163.346104	80,236.57	114,342.27	0.28%	16,814.56	17,291.14
8,000.00 FUJITSU NPV SEC ID: FJ6356946	4.061303	52,468.49	32,490.42	0.08%	5,417.95	-25,396.02
3,000.00 FURUKAWA ELECTRIC CO LTD SEC ID: FJ6357563	1.954023	15,714.99	5,862.07	0.01%	977.53	-10,830.45
2,000.00 TONEN GEN SEKIYU JPY50 SEC ID: FJ6366002	8.454662	16,886.17	16,909.32	0.04%	2,819.71	-2,796.56
700.00 NOMURA RESEARCH INSTITUTE NPV SEC ID: FJ6390929	20.881226	15,949.23	14,616.86	0.04%	2,437.44	-3,769.81
3.00 NIPPON BUILDING FUND INC SEC ID: FJ6396801	10,114.942464	25,552.84	30,344.83	0.07%	5,060.16	-268.17
2.00 JAPAN REAL ESTATE INVST CO JPY REAL ESTATE INV REIT SEC ID: FJ6397585	9,757.343488	16,758.41	19,514.69	0.05%	3,254.17	-497.89
3,000.00 GUNMA BANK Y50 SEC ID: FJ6398088	5.261814	16,769.05	15,785.44	0.04%	2,632.30	-3,615.91
3,000.00 HACHIJUNI BANK LTD/THE SEC ID: FJ6400629	5.491699	16,960.69	16,475.10	0.04%	2,747.31	-3,232.90
5,000.00 HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	5.683269	23,104.03	28,416.35	0.07%	4,738.57	573.75
700.00 DENTSU INC NPV SEC ID: FJ6416286	25.389527	18,595.01	17,772.67	0.04%	2,963.69	-3,786.03

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,200.00 RESONA HOLDINGS INC SEC ID: FJ6421559	3.895275	45,093.35	24,150.70	0.06%	2,651.05	-23,593.70
200.00 HIROSE ELECTRONICS SEC ID: FJ6428729	103.703703	23,444.73	20,740.74	0.05%	3,458.63	-6,162.62
400.00 HISAMITSU PHARM CO NPV SEC ID: FJ6428901	53.320562	15,012.29	21,328.22	0.05%	3,556.59	2,759.34
18,000.00 HITACHI NPV SEC ID: FJ6429107	5.734355	70,525.83	103,218.39	0.25%	17,212.21	15,480.35
700.00 HITACHI CONSTRUCTION MACHINERY Y50 SEC ID: FJ6429404	16.551724	16,590.18	11,586.21	0.03%	1,932.06	-6,936.03
800.00 HOKKAIDO ELE POWER CO INC Y500 SEC ID: FJ6431327	7.688378	15,169.87	6,150.70	0.02%	1,025.66	-10,044.83
11,450.00 SUMITOMO MITSUI TRUST HOLDINGS INC SEC ID: FJ6431897	2.784163	44,227.70	31,878.67	0.08%	5,315.94	-17,664.97
800.00 HOKURIKU ELEC PWR CO INC Y500 SEC ID: FJ6433125	11.545338	17,333.34	9,236.27	0.02%	1,540.20	-9,637.27
6,400.00 HONDA MOTOR CO NPV SEC ID: FJ6435146	31.570881	224,183.54	202,053.64	0.50%	33,693.53	-55,823.43
1,700.00 HOYA PENTAX HD CORPORATION SEC ID: FJ6441508	22.554278	46,372.00	38,342.27	0.09%	6,393.78	-14,423.51
600.00 IBIDEN CO Y50 SEC ID: FJ6456100	15.095785	20,633.91	9,057.47	0.02%	1,510.38	-13,086.82

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 IHI CORP Y50 SEC ID: FJ6466984	2.145594	16,385.75	19,310.34	0.05%	3,220.10	-295.51
6,000.00 ISUZU MOTORS LTD Y50 SEC ID: FJ6467107	5.095785	16,353.81	30,574.71	0.08%	5,098.50	9,122.40
7,000.00 ITOCHU CORP Y50 SEC ID: FJ6467800	10.140485	62,082.74	70,983.40	0.18%	11,836.86	-2,936.20
2,000.00 IYO BANK LTD/THE SEC ID: FJ6468287	8.109834	18,972.98	16,219.67	0.04%	2,704.72	-5,458.03
2,000.00 JAPAN STEEL WORKS Y50 SEC ID: FJ6470689	5.338442	23,125.32	10,676.88	0.03%	1,780.42	-14,228.86
800.00 JSR CORP JPY50 SEC ID: FJ6470986	16.985951	16,677.48	13,588.76	0.03%	2,266.00	-5,354.72
1,000.00 JGC CORP Y50 SEC ID: FJ6473469	30.779055	17,833.75	30,779.05	0.08%	5,132.56	7,812.74
3,600.00 JAPAN TOBACCO INC Y50000 SEC ID: FJ6474533	30.153257	66,501.25	108,551.72	0.27%	18,101.59	23,948.88
4,000.00 JOYO BANK Y50 SEC ID: FJ6479763	4.802043	17,674.04	19,208.17	0.05%	3,203.07	-1,668.94
2,600.00 AEON CO LTD NPV SEC ID: FJ6480043	11.494253	30,173.64	29,885.06	0.07%	4,983.50	-5,272.08
7,000.00 KAJIMA CORP Y50 SEC ID: FJ6481322	2.771392	17,290.75	19,399.74	0.05%	3,235.01	-1,126.02

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PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 KANEKA CORP NPV SEC ID: FJ6483369	4.942529	23,423.87	19,770.11	0.05%	604.58	-4,258.34
3,100.00 KANSAI ELEC POWER NPV SEC ID: FJ6483484	7.458493	70,236.23	23,121.33	0.06%	3,855.61	-50,970.51
2,000.00 KAO CORP SEC ID: FJ6483807	30.191571	51,531.55	60,383.14	0.15%	10,069.21	-1,217.62
6,000.00 KAWASAKI HEAVY INDUSTRIES Y50 SEC ID: FJ6484623	2.120051	16,481.58	12,720.31	0.03%	2,121.18	-5,882.45
4,000.00 KAWASAKI KISEN KAISHA Y50 SEC ID: FJ6484680	1.340996	16,268.64	5,363.98	0.01%	894.47	-11,799.13
2,000.00 KEIKYU CORP SEC ID: FJ6487303	9.757343	16,375.11	19,514.69	0.05%	3,254.18	-114.60
3,000.00 KEIO CORP Y50 SEC ID: FJ6487360	7.828863	19,995.09	23,486.59	0.06%	3,916.52	-425.02
2,000.00 KIKKOMAN SHOYU CO Y50 SEC ID: FJ6490802	13.205619	23,529.90	26,411.24	0.07%	4,404.22	-1,522.88
220.00 KEYENCE CORP NPV SEC ID: FJ6490992	263.346103	48,358.74	57,936.14	0.14%	9,661.16	-83.76
7,000.00 KINTETSU CORP Y50 SEC ID: FJ6492964	4.112388	21,687.96	28,786.72	0.07%	4,800.35	2,298.41
4,000.00 KIRIN HOLDINGSCO LTD Y50 SEC ID: FJ6493749	12.452107	59,325.17	49,808.43	0.12%	8,305.82	-17,822.56

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PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
15,000.00 KOBE STEEL SEC ID: FJ6496023	0.766284	32,100.75	11,494.25	0.03%	1,916.72	-22,523.22
4,500.00 KOMATSU Y50 SEC ID: FJ6496585	19.667944	97,768.67	88,505.75	0.22%	12,676.76	-21,939.68
800.00 KONAMI CO JPY50 SEC ID: FJ6496684	22.950191	15,527.61	18,360.15	0.05%	3,061.64	-229.10
2,000.00 KONICA MINOLTA HLDGS INC Y50 SEC ID: FJ6496700	7.394636	23,572.49	14,789.27	0.04%	2,466.19	-11,249.41
1,300.00 JTEKT CORP NPV SEC ID: FJ6497088	7.828863	15,875.76	10,177.52	0.03%	1,697.15	-7,395.39
5,000.00 KUBOTA CORPORATION Y50 SEC ID: FJ6497500	9.604087	46,048.34	48,020.43	0.12%	8,007.66	-6,035.57
1,500.00 KURARAY CO Y50 SEC ID: FJ6497666	11.532567	20,170.77	17,298.85	0.04%	2,884.67	-5,756.59
600.00 KURITA WATER INDUSTRIES NPV SEC ID: FJ6497963	21.404853	16,896.81	12,842.91	0.03%	2,141.62	-6,195.52
700.00 KYOCERA CORP Y50 SEC ID: FJ6499266	85.823754	69,982.82	60,076.63	0.15%	10,018.10	-19,924.29
2,000.00 KYOWA HAKKO KIRIN CO LTD SEC ID: FJ6499555	11.174968	21,017.20	22,349.94	0.06%	3,726.98	-2,394.24
1,600.00 KYUSHU ELECTRIC POWER CO INC Y500 SEC ID: FJ6499803	7.573435	34,411.16	12,117.50	0.03%	2,020.66	-24,314.32

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PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,900.00 TOKIO MARINE HOLDINGS INC NPV SEC ID: FJ6513124	23.933589	80,865.14	69,407.41	0.17%	11,574.06	-23,031.79
900.00 AEON MALL CO NPV SEC ID: FJ6534203	23.333333	20,089.28	21,000.00	0.05%	642.19	268.53
2,000.00 JFE HOLDINGS INC NPV SEC ID: FJ6543790	12.618135	80,704.37	25,236.27	0.06%	4,208.28	-59,676.38
500.00 MAKITA CORP Y50 SEC ID: FJ6555802	34.022988	16,981.98	17,011.49	0.04%	2,836.76	-2,807.25
5,200.00 SUMITOMO MITSUI GR NPV SEC ID: FJ6563020	30.957854	170,799.42	160,980.84	0.40%	26,844.42	-36,663.00
7,000.00 MARUBENI CORP Y50 SEC ID: FJ6569464	6.411239	43,972.18	44,878.67	0.11%	7,483.75	-6,577.26
2,100.00 MARUI GROUP CO LTD Y50 SEC ID: FJ6569522	7.318008	15,628.74	15,367.82	0.04%	2,562.67	-2,823.59
7,900.00 PANASONIC CORP SEC ID: FJ6572708	6.794381	120,531.66	53,675.61	0.13%	8,950.70	-75,806.75
83,500.00 MIZUHO FINL GP NPV SEC ID: FJ6591013	1.609195	152,221.87	134,367.82	0.33%	17,252.96	-35,107.01
1,000.00 CREDIT SAISON CO NPV SEC ID: FJ6591807	23.384419	15,129.41	23,384.42	0.06%	3,899.47	4,355.54
7,900.00 SOJITZ CORPORATION NPV SEC ID: FJ6594140	1.340996	15,308.27	10,593.87	0.03%	1,766.58	-6,480.98

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PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,000.00 MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	17.535121	81,662.60	87,675.61	0.22%	14,620.39	-8,607.38
5,100.00 MITSUBISHI CORP NPV SEC ID: FJ6596780	18.378033	135,043.53	93,727.97	0.23%	15,629.64	-56,945.20
3,000.00 MITSUBISHI GAS & CHEML CO Y50 SEC ID: FJ6596921	5.606641	18,270.28	16,819.92	0.04%	2,804.81	-4,255.17
8,000.00 MITSUBISHI ELECTRIC CORP Y50 SEC ID: FJ6597044	8.122605	73,251.46	64,980.84	0.16%	10,835.90	-19,106.52
13,000.00 MITSUBISHI HEAVY IND NPV SEC ID: FJ6597069	4.137931	54,672.42	53,793.10	0.13%	8,970.28	-9,849.60
6,000.00 MITSUBISHI MATERIAL CORP Y50 SEC ID: FJ6597085	2.796935	17,312.04	16,781.61	0.04%	2,798.43	-3,328.86
7,000.00 MITSUI & CO Y50 SEC ID: FJ6597309	13.959131	119,172.03	97,713.92	0.24%	16,294.32	-37,752.43
5,000.00 MITSUI CHEMICALS JPY50 SEC ID: FJ6597366	2.030651	15,384.93	10,153.26	0.03%	1,693.11	-6,924.78
700.00 MITSUMI ELECTRIC CO Y50 SEC ID: FJ6597408	5.747126	15,554.22	4,022.99	0.01%	670.86	-12,202.09
5,000.00 MITSUI O.S.K. LINES JPY50 SEC ID: FJ6597580	2.503193	36,093.38	12,515.96	0.03%	2,087.10	-25,664.52
4,000.00 MITSUI FUDOSAN CO Y50 SEC ID: FJ6597606	18.556833	68,694.54	74,227.33	0.18%	12,377.80	-6,845.01

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
15,000.00 MITSUBISHI MOTOR CORP Y50 SEC ID: FJ6598448	0.932312	20,282.56	13,984.67	0.03%	2,332.01	-8,629.90
900.00 MURATA MANUFACTURING CO NPV SEC ID: FJ6610409	49.297573	50,690.44	44,367.82	0.11%	7,398.57	-13,721.19
1,000.00 SEIKO EPSON CORP NPV SEC ID: FJ6616505	6.411239	15,832.11	6,411.24	0.02%	1,069.11	-10,489.98
2,000.00 NGK INSULATORS Y50 SEC ID: FJ6619509	11.826309	40,267.01	23,652.62	0.06%	3,944.20	-20,558.59
400.00 NINTENDO CO SEC ID: FJ6639556	111.877394	118,088.76	44,750.96	0.11%	6,499.37	-79,837.17
5,000.00 NISHI-NIPPON CITY BANK LTD NPV SEC ID: FJ6639721	2.132822	14,479.94	10,664.11	0.03%	1,778.30	-5,594.13
1,900.00 DENSO CORPORATION NPV SEC ID: FJ6640380	33.333333	56,338.67	63,333.33	0.16%	10,561.17	-3,566.51
1,000.00 TAIYO NIPPON SANSO CORP NPV SEC ID: FJ6640547	4.980843	9,550.37	4,980.84	0.01%	830.58	-5,400.11
400.00 NIDEC CORP NPV SEC ID: FJ6640687	78.671775	42,375.12	31,468.71	0.08%	5,247.58	-16,153.99
1,000.00 NIPPON MEAT PACKERS Y50 SEC ID: FJ6640760	13.448276	12,882.89	13,448.28	0.03%	2,242.57	-1,677.18
1,000.00 NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	12.107280	13,074.53	12,107.28	0.03%	2,018.96	-2,986.21

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 NIPPON TEL & TEL CORP Y50000 SEC ID: FJ6641370	46.168582	84,217.89	92,337.16	0.23%	15,397.71	-7,278.44
5,000.00 NIPPON SHEET GLASS CO Y50 SEC ID: FJ6641446	0.702427	14,746.11	3,512.13	0.01%	585.66	-11,819.64
1,000.00 NSK LTD ORD SEC ID: FJ6641545	5.862069	7,953.32	5,862.07	0.01%	977.53	-3,068.78
1,000.00 NISSAN CHEMICAL INDUSTRIES Y50 SEC ID: FJ6641586	11.098340	14,192.47	11,098.34	0.03%	1,850.71	-4,944.84
400.00 NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	38.633461	13,330.06	15,453.38	0.04%	2,576.93	-453.61
600.00 NITTO DENKO CORP NPV SEC ID: FJ6641800	46.168582	23,380.84	27,701.15	0.07%	4,619.32	-299.01
3,000.00 NIPPON EXPRESS CO Y50 SEC ID: FJ6642121	3.920817	13,127.77	11,762.45	0.03%	1,961.45	-3,326.77
1,000.00 NIKON CORP NPV SEC ID: FJ6642329	27.484036	22,326.78	27,484.04	0.07%	4,583.12	574.14
1,100.00 YAMAHA CORP Y50 SEC ID: FJ6642386	10.038314	14,440.55	11,042.15	0.03%	1,841.34	-5,239.74
2,000.00 MINEBEA CO Y50 SEC ID: FJ6642402	3.473819	12,329.24	6,947.64	0.02%	1,158.56	-6,540.16
23,000.00 NIPPON STEEL & SUMITOMO METAL NPV SEC ID: FJ6642568	1.928480	91,095.86	44,355.04	0.11%	7,396.44	-54,137.26

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 NIPPON ELECTRIC GLASS Y50 SEC ID: FJ6642667	4.750958	14,171.17	4,750.96	0.01%	792.25	-10,212.46
9,900.00 NISSAN MOTOR CO Y50 SEC ID: FJ6642865	9.323116	85,694.62	92,298.85	0.23%	15,391.33	-8,787.10
14,700.00 NOMURA HOLDING NPV SEC ID: FJ6643103	3.295019	107,836.16	48,436.78	0.12%	8,077.09	-67,476.47
6,000.00 NIPPON YUSEN KK Y50 SEC ID: FJ6643962	2.017880	23,891.90	12,107.28	0.03%	2,018.96	-13,803.58
150.00 NITORI HOLDINGS CO LTD SEC ID: FJ6644804	100.127713	11,339.06	15,019.16	0.04%	2,504.53	1,175.57
200.00 ORIENTAL LAND CO JPY50 SEC ID: FJ6648896	134.865900	13,841.12	26,973.18	0.07%	4,497.92	8,634.14
3,000.00 NTN CORP Y50 SEC ID: FJ6651189	2.107280	13,574.94	6,321.84	0.02%	1,054.20	-8,307.30
2,000.00 ODAKYU ELECTRIC RAILWAY CO Y50 SEC ID: FJ6656105	10.613027	16,524.17	21,226.05	0.05%	3,539.55	1,162.33
3,000.00 OBAYASHI CORP Y50 SEC ID: FJ6656402	4.342273	13,255.53	13,026.82	0.03%	2,172.29	-2,401.00
4,000.00 OJI HOLDINGS CORP JPY50 SEC ID: FJ6657707	3.128991	17,674.04	12,515.96	0.03%	2,087.10	-7,245.18
1,000.00 OLYMPUS CORP Y50 SEC ID: FJ6658804	19.731801	25,292.87	19,731.80	0.05%	1,691.17	-7,252.24

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 OMRON CORP Y50 SEC ID: FJ6659422	19.514687	18,457.66	15,611.75	0.04%	2,603.34	-5,449.25
300.00 ONO PHARMACEUTICAL CO Y50 SEC ID: FJ6660107	62.068965	13,127.77	18,620.69	0.05%	3,105.09	2,387.83
410.00 ORIX CORP Y50 SEC ID: FJ6661147	92.464878	36,231.78	37,910.60	0.09%	6,321.80	-4,642.98
7,000.00 OSAKA GAS CO Y50 SEC ID: FJ6661766	4.367816	24,818.19	30,574.71	0.08%	5,098.49	658.03
6,000.00 HOKUHOKU FINANCIAL GROUP INC NPV SEC ID: FJ6683596	1.507024	13,159.71	9,042.15	0.02%	1,507.83	-5,625.39
300.00 ALFRESA HLDGS NPV SEC ID: FJ6687217	49.361430	13,095.82	14,808.43	0.04%	2,469.39	-756.78
2,000.00 RICOH Y50 SEC ID: FJ6738226	7.867177	32,132.69	15,734.35	0.04%	2,623.78	-19,022.12
2,000.00 GS YUASA CORP NPV SEC ID: FJ6744257	3.780332	13,308.77	7,560.66	0.02%	1,260.78	-7,008.89
2,900.00 T&D HOLDINGS INC NPV SEC ID: FJ6744299	10.114942	34,272.73	29,333.33	0.07%	4,891.49	-9,830.89
300.00 ROHM CO Y50 SEC ID: FJ6747201	32.630907	22,326.78	9,789.27	0.02%	1,632.41	-14,169.92
200.00 SMC CORP NPV SEC ID: FJ6763968	156.960408	27,128.60	31,392.08	0.08%	5,234.79	-971.31

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,600.00 SOFTBANK CORPORATION NPV SEC ID: FJ6770625	40.740740	93,678.68	146,666.67	0.36%	20,096.01	32,891.98
300.00 SANKYO CO(OTC) NPV SEC ID: FJ6775434	46.168582	14,485.26	13,850.57	0.03%	2,309.65	-2,944.34
400.00 SANTEN PHARMACEUTICAL CO SEC ID: FJ6776606	43.422733	12,031.12	17,369.09	0.04%	2,896.39	2,441.58
800.00 SECOM CO Y50 SEC ID: FJ6791597	50.510855	35,262.91	40,408.68	0.10%	6,738.36	-1,592.59
2,000.00 SEKISUI CHEMICAL Y50 SEC ID: FJ6793825	8.173691	13,670.77	16,347.38	0.04%	2,726.01	-49.40
2,000.00 SEKISUI HOUSE NPV SEC ID: FJ6793908	9.361430	19,888.62	18,722.86	0.05%	3,122.14	-4,287.90
9,000.00 SHARP CORP Y50 SEC ID: FJ6800604	2.528736	56,890.58	22,758.62	0.06%	2,649.79	-36,781.75
700.00 SHIKOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6804341	12.145594	19,444.65	8,501.92	0.02%	1,417.74	-12,360.47
1,000.00 SHIMADZU Y50 SEC ID: FJ6804366	6.947637	8,070.43	6,947.64	0.02%	1,158.56	-2,281.35
3,000.00 SHIMIZU CORPORATION Y50 SEC ID: FJ6804408	3.192848	12,520.89	9,578.54	0.02%	1,597.27	-4,539.62
1,600.00 SHIN-ETSU CHEMICALS CO NPV SEC ID: FJ6804580	53.448276	94,204.79	85,517.24	0.21%	14,260.46	-22,948.01

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 SHIONOGI & CO JPY50 SEC ID: FJ6804689	14.406130	19,058.15	14,406.13	0.04%	2,402.30	-7,054.32
300.00 SHIMANO INC NPV SEC ID: FJ6804820	72.030651	13,351.35	21,609.20	0.05%	3,603.46	4,654.39
1,000.00 SHISEIDO Y50 SEC ID: FJ6805264	14.240102	21,677.32	14,240.10	0.04%	2,374.61	-9,811.83
2,000.00 SHIZUOKA BANK Y50 SEC ID: FJ6805322	10.383142	17,375.92	20,766.28	0.05%	3,462.89	-72.53
6,000.00 SHOWA DENKO KK Y50 SEC ID: FJ6805462	1.685824	13,543.00	10,114.94	0.02%	1,686.72	-5,114.78
2,900.00 SHOWA SHELL SEKIYU ORD Y50 SEC ID: FJ6805546	5.146871	19,797.65	14,925.93	0.04%	-292.51	-4,579.21
4,000.00 SONY CORP NPV SEC ID: FJ6821501	11.251596	152,039.37	45,006.39	0.11%	7,505.06	-114,538.04
700.00 STANLEY ELECTRIC CO NPV SEC ID: FJ6841103	14.776501	13,467.41	10,343.55	0.03%	1,724.84	-4,848.70
6,000.00 SUMITOMO CHEMICAL Y50 SEC ID: FJ6858560	2.605364	29,385.77	15,632.18	0.04%	2,606.74	-16,360.33
3,000.00 SUMITOMO ELECTRIC IND NPV SEC ID: FJ6858701	11.238825	37,434.91	33,716.47	0.08%	5,622.39	-9,340.83
2,000.00 SUMITOMO HEAVY INDUSTRIES Y50 SEC ID: FJ6858735	3.435504	12,095.00	6,871.01	0.02%	1,145.78	-6,369.77

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,000.00 SUMITOMO METAL INDUSTRIES NPV SEC ID: FJ6858826	1.417625	39,447.19	18,429.12	0.05%	3,073.15	-24,091.22
2,000.00 SUMITOMO METAL MNG NPV SEC ID: FJ6858842	10.319285	30,386.58	20,638.57	0.05%	3,441.59	-13,189.60
1,000.00 SUMITOMO REALTY & DEV CO NPV SEC ID: FJ6858909	24.380587	19,122.04	24,380.59	0.06%	4,065.59	1,192.96
4,400.00 SUMITOMO CORP NPV SEC ID: FJ6858941	13.231162	51,437.85	58,217.11	0.14%	9,708.01	-2,928.75
2,100.00 SUMITOMO RUBBER INDUSTRIES Y50 SEC ID: FJ6858990	12.196679	22,012.72	25,613.03	0.06%	893.44	2,706.87
1,000.00 SURUGA BANK LTD Y50 SEC ID: FJ6864329	11.507024	8,975.43	11,507.02	0.03%	1,918.85	612.74
1,400.00 SUZUKI MOTOR CO NPV SEC ID: FJ6865508	18.237548	31,182.97	25,532.57	0.06%	4,257.70	-9,908.10
400.00 SUZUKEN CO LTD Y50 SEC ID: FJ6865565	33.856960	14,011.47	13,542.78	0.03%	2,258.33	-2,727.02
600.00 THK CO Y50 SEC ID: FJ6869138	15.606641	13,095.82	9,363.98	0.02%	1,561.50	-5,293.34
400.00 TDK CORP SEC ID: FJ6869302	38.109834	26,830.48	15,243.93	0.04%	2,542.00	-14,128.55
6,000.00 TAISEI CORP Y50 SEC ID: FJ6870102	2.720306	13,223.59	16,321.84	0.04%	2,721.76	376.49

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 TAKASHIMAYA CO SEC ID: FJ6870409	7.139208	8,421.78	7,139.21	0.02%	1,190.51	-2,473.08
3,500.00 TAKEDA PHARMACEUTICAL CO LTD NPV SEC ID: FJ6870441	46.871009	152,763.33	164,048.53	0.40%	23,446.02	-12,160.82
1,500.00 ADVANTEST NPV SEC ID: FJ6870490	14.508301	35,272.23	21,762.45	0.05%	2,319.19	-15,828.97
1,000.00 MITSUBISHI TANABE PHARM CORP NPV SEC ID: FJ6870987	14.827586	14,181.83	14,827.59	0.04%	2,472.58	-1,826.82
4,000.00 TEIJIN Y50 SEC ID: FJ6880507	2.196679	13,500.42	8,786.72	0.02%	1,465.23	-6,178.93
600.00 TERUMO CORP Y50 SEC ID: FJ6885076	44.252873	32,579.86	26,551.72	0.07%	4,427.64	-10,455.78
3,000.00 TOBU RAILWAY CO Y50 SEC ID: FJ6895166	5.555556	16,545.46	16,666.67	0.04%	2,779.26	-2,658.05
900.00 TOHO CO Y500 SEC ID: FJ6895208	17.381865	14,383.04	15,643.68	0.04%	2,608.68	-1,348.04
1,700.00 TOHOKU ELEC PWR Y500 SEC ID: FJ6895265	6.985951	35,403.45	11,876.12	0.03%	1,980.41	-25,507.74
4,800.00 TOKYO ELECTRIC PWR CO NPV SEC ID: FJ6895406	1.673052	126,588.73	8,030.65	0.02%	1,339.15	-119,897.23
9,000.00 TOKYO GAS CO NPV SEC ID: FJ6895448	5.517241	39,670.78	49,655.17	0.12%	8,280.26	1,704.13

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
600.00 TOKYO ELECTRON NPV SEC ID: FJ6895679	46.934866	40,692.89	28,160.92	0.07%	4,695.98	-17,227.95
4,000.00 TOKYU CORP NPV SEC ID: FJ6896545	4.916986	16,609.34	19,667.94	0.05%	3,279.73	-221.13
2,000.00 TOPPAN PRINTING Y50 SEC ID: FJ6897022	5.849298	17,823.11	11,698.60	0.03%	1,950.80	-8,075.31
5,000.00 TORAY INDUSTRIES INC Y50 SEC ID: FJ6897147	6.104725	29,226.05	30,523.63	0.08%	5,089.98	-3,792.40
16,000.00 TOSHIBA CORP NPV SEC ID: FJ6897212	3.192848	82,961.54	51,085.57	0.13%	8,518.79	-40,394.76
2,000.00 TOTO Y50 SEC ID: FJ6897469	7.458493	13,670.77	14,916.99	0.04%	2,487.49	-1,241.27
1,000.00 LIXIL GROUP CORPORATION SEC ID: FJ6900214	21.468710	20,484.86	21,468.71	0.05%	3,580.02	-2,596.17
800.00 TOYO SEIKAN KAISHA Y50 SEC ID: FJ6900263	10.766283	14,343.65	8,613.03	0.02%	1,436.27	-7,166.89
6,000.00 MAZDA MOTOR CORP NPV SEC ID: FJ6900305	1.200511	16,928.75	7,203.07	0.02%	1,201.16	-10,926.84
700.00 TOYOTA INDUSTRIES CORP Y50 SEC ID: FJ6900545	28.097062	19,884.36	19,667.94	0.05%	3,279.73	-3,496.15
500.00 TOYODA GOSEI Y50 SEC ID: FJ6900552	20.651341	13,846.44	10,325.67	0.03%	1,721.86	-5,242.63

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
900.00 TOYOTA TSUSHU CORP Y50 SEC ID: FJ6900586	20.408684	14,287.22	18,367.82	0.05%	3,062.93	1,017.67
11,500.00 TOYOTA MOTOR CORP NPV SEC ID: FJ6900644	39.527458	456,396.43	454,565.77	1.12%	71,962.06	-73,792.72
5,000.00 UBE INDUSTRIES Y50 SEC ID: FJ6910700	2.183908	13,042.59	10,919.54	0.03%	1,820.89	-3,943.94
300.00 UNICHARM CORP SEC ID: FJ6911484	58.173691	9,710.07	17,452.11	0.04%	2,910.25	4,831.79
600.00 WEST JAPAN RAILWAY CO JPY50000 SEC ID: FJ6957990	43.742018	20,729.73	26,245.21	0.06%	4,376.53	1,138.95
340.00 YAMADA DENKI CO NPV SEC ID: FJ6985025	48.148148	25,557.09	16,370.37	0.04%	2,729.85	-11,916.57
500.00 YAKULT HONSHA Y50 SEC ID: FJ6985116	42.911877	13,228.91	21,455.94	0.05%	3,577.90	4,649.13
900.00 YAMAHA MOTOR CO Y50 SEC ID: FJ6985264	8.659004	13,271.50	7,793.10	0.02%	1,299.54	-6,777.94
1,800.00 ASTELLAS PHARMA INC Y50 SEC ID: FJ6985389	48.786717	65,447.20	87,816.09	0.22%	14,643.80	7,725.09
1,000.00 YAMATO HOLDINGS CO LTD NPV SEC ID: FJ6985561	16.602810	14,096.64	16,602.81	0.04%	2,768.62	-262.45
1,000.00 YASKAWA ELECTRIC MFG Y50 SEC ID: FJ6986049	6.551724	9,294.84	6,551.72	0.02%	1,092.53	-3,835.65

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,700.00 YOKOGAWA ELECTRIC CORP Y50 SEC ID: FJ6986429	11.660281	15,004.83	19,822.48	0.05%	3,305.51	1,512.14
5,000.00 BANK OF YOKOHAMA Y50 SEC ID: FJ6986445	4.636015	24,488.14	23,180.08	0.06%	3,865.40	-5,173.46
TOTAL JAPANESE YEN EQUITY (20.29%)		**9,356,678.63**	**8,218,455.72**	**20.29%**	**1,306,785.04**	**-2,445,007.95**
TOTAL JAPANESE YEN (20.29%)		**9,356,678.63**	**8,218,455.72**	**20.29%**	**1,306,785.04**	**-2,445,007.95**
NEW ZEALAND DOLLAR						
EQUITY						
1,956.00 CHORUS LTD SEC ID: ANB4P0G70	2.707458	3,489.14	5,295.79	0.01%	636.11	1,170.54
3,618.00 FLETCHER BUILDING NPV SEC ID: AN6341605	5.342610	21,340.76	19,329.56	0.05%	2,321.75	-4,332.95
9,783.00 TELECOM CORP OF NEW ZEALAND NPV SEC ID: AN6881436	1.976364	11,456.03	19,334.77	0.05%	2,322.39	5,556.35
TOTAL NEW ZEALAND DOLLAR EQUITY (0.11%)		**36,285.93**	**43,960.12**	**0.11%**	**5,280.25**	**2,393.94**
TOTAL NEW ZEALAND DOLLAR (0.11%)		**36,285.93**	**43,960.12**	**0.11%**	**5,280.25**	**2,393.94**
NORWEGIAN KRONE						
EQUITY						
1,100.00 SEADRILL LTD USD2 SEC ID: SNB09RMQ9	41.139404	27,004.65	45,253.34	0.11%	1,258.87	16,989.82
1,350.00 AKER SOLUTIONS NOK1.66 (POST SUBDIVISION) SEC ID: SNB1VLVW2	18.264998	17,288.57	24,657.75	0.06%	685.94	6,683.24

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 1* - NSNF09227902**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,800.00 ORKLA ASA NOK1.25 (POST SUBDIVISION) SEC ID: SNB1VQF41	7.392318	26,267.07	20,698.49	0.05%	712.82	-6,281.40
3,550.00 NORSK HYDRO ASA NOK3.6666 SEC ID: SNB11HK30	4.286577	20,112.76	15,217.35	0.04%	423.33	-5,318.74
1,350.00 KVAERNER ASA SEC ID: SNB5VFQ02	2.460078	2,490.12	3,321.10	0.01%	92.39	738.59
80.00 VERIPOS INC SEC ID: SNB8G45W1	2.261545	26.38	180.92	0.00%	7.00	147.54
3,900.00 DNB ASA SEC ID: SN4263307	11.497626	50,032.97	44,840.74	0.11%	1,247.41	-6,439.64
2,900.00 TELENOR ASA SEC ID: SN4732491	18.282262	47,138.07	53,018.56	0.13%	1,474.89	4,405.60
800.00 SUBSEA 7 SA SEC ID: SN5258249	22.995253	20,074.89	18,396.20	0.05%	-1,183.57	-495.12
4,000.00 STATOIL ASA NOK2.50 SEC ID: SN7133606	25.688390	95,405.61	102,753.56	0.25%	3,133.04	4,214.91
700.00 YARA INTL NOK1.70 SEC ID: SN7751258	48.959862	32,290.67	34,271.90	0.08%	1,067.40	913.83
TOTAL NORWEGIAN KRONE EQUITY (0.90%)		**338,131.76**	**362,609.91**	**0.90%**	**8,919.52**	**15,558.63**
TOTAL NORWEGIAN KRONE (0.90%)		**338,131.76**	**362,609.91**	**0.90%**	**8,919.52**	**15,558.63**

POUND STERLING

CASH & CASH EQUIVALENTS

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
0.00 NON-BASE CURRENCY	1.000000	8,740.17	8,843.35	0.02%	103.18	0.00
EQUITY						
855.00 KAZAKHMYS ORD GBP0.20 SEC ID: EXB0HZPV1	9.418916	20,786.47	8,053.17	0.02%	304.72	-13,038.02
1,201.00 PETROFAC LTD ORD SHS 0.02 USD SEC ID: EXB0H2K56	23.857017	26,492.11	28,652.28	0.07%	447.38	1,712.79
360.00 RANDGOLD RESOURCES ORD USD0.05 SEC ID: EXB01C3S0	100.383720	28,734.77	36,138.14	0.09%	1,367.39	6,035.98
5,067.00 G4S PLC ORD GBP0.25 SEC ID: EXB01FLG9	4.018526	20,697.34	20,361.87	0.05%	770.45	-1,105.92
4,805.00 SAINSBURY (J) ORD GBP0.2857142 (POST REC SEC ID: EXB019KW9	5.203435	24,323.20	25,002.50	0.06%	946.04	-266.74
754.00 ADMIRAL GROUP ORD GBP0.001 SEC ID: EXB02J636	18.837831	15,434.59	14,203.72	0.04%	537.44	-1,768.31
14,727.00 ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	35.007234	439,423.71	515,551.54	1.27%	18,699.07	57,428.76
10,777.00 ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	36.079370	302,976.52	388,827.38	0.96%	14,712.46	71,138.40
20,508.00 CENTRICA ORD GBP0.061728395 SEC ID: EXB033F22	5.189139	93,754.89	106,418.88	0.26%	4,026.67	8,637.32
4,576.00 COBHAM ORD GBP0.025 SEC ID: EXB07KD30	3.483252	18,670.79	15,939.36	0.04%	603.11	-3,334.54

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,362.00 BUNZL ORD GBP0.3214857 SEC ID: EXB0744B8	17.853054	15,489.17	24,315.86	0.06%	920.06	7,906.63
13,428.00 NATIONAL GRID PLC NEW ORD GBP0.11395 SEC ID: EXB08SNH0	10.856372	124,713.15	145,779.37	0.36%	4,664.75	16,401.47
1,745.00 INMARSAT ORD EUR0.000667 SEC ID: EXB09LSH9	9.093304	20,380.65	15,867.82	0.04%	600.40	-5,113.23
945.00 SEVERN TRENT ORD GBP0.9789 SEC ID: EXB1FH8J7	27.494339	17,543.38	25,982.15	0.06%	983.11	7,455.66
700.00 WHITBREAD ORD GBP0.76797385 SEC ID: EXB1KJJ48	33.831855	16,104.15	23,682.30	0.06%	896.09	6,682.06
3,705.00 THOMAS COOK GROUP PLC ORD EUR0.10 SEC ID: EXB1VYCH1	0.258107	15,475.95	956.28	0.00%	36.18	-14,555.85
1,031.00 INTERCONTINENTAL HOTELS GROUP ORD GBP0.13617 SEC ID: EXB1WQCS3	25.493018	16,557.39	26,283.30	0.06%	994.49	8,731.42
1,558.00 SMITHS GROUP PLC ORD GBP0.375 SEC ID: EXB1WY232	16.598258	27,438.02	25,860.09	0.06%	978.50	-2,556.43
5,262.00 ANGLO AMERICAN USD0.54(POST CONSOLIDATION) SEC ID: EXB1XZS89	27.796125	238,292.44	146,263.21	0.36%	5,534.31	-97,563.54
3,878.00 3I GROUP PLC ORD GBP0.738636 SEC ID: EXB1YW440	3.267236	17,485.67	12,670.35	0.03%	479.42	-5,294.74

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,263.00 TUI TRAVEL PLC ORD GBP0 SEC ID: EXB1Z7RQ0	3.362537	15,409.88	10,971.96	0.03%	415.16	-4,853.08
5,131.00 UNILEVER PLC ORD GBP0.031111 SEC ID: EXB10RZP7	35.960244	155,721.97	184,512.01	0.46%	6,981.56	21,808.48
205,137.00 VODAFONE GROUP ORD USD0.11428571 SEC ID: EXB16GWD5	2.882855	481,354.37	591,380.29	1.46%	21,547.41	88,478.51
8,939.00 STANDARD LIFE ORD GBP0.10 SEC ID: EXB16KPT9	4.213893	27,885.93	37,667.99	0.09%	1,425.28	8,356.78
1,835.00 INVESTEC ORD GBP0.0002 SEC ID: EXB17BBQ9	5.962666	15,212.63	10,941.49	0.03%	414.00	-4,685.14
3,224.00 INVENSYS ORD GBP0.10 SEC ID: EXB19DVX6	3.835865	17,138.04	12,366.83	0.03%	467.94	-5,239.15
3,651.00 HOME RETAIL GROUP ORD GBP0 SEC ID: EXB19NKB4	1.490666	15,349.87	5,442.42	0.01%	205.93	-10,113.38
4,101.00 EXPERIAN PLC ORD USD0.10 SEC ID: EXB19NLV9	15.947034	40,885.10	65,398.79	0.16%	2,474.57	22,039.12
4,848.00 REED ELSEVIER ORD GBP0.14 SEC ID: EXB2B0DG6	9.379207	39,186.98	45,470.39	0.11%	1,720.50	4,562.91
2,242.00 SHIRE PLC ORD GBP0.05 SEC ID: EXB2QKY08	30.432786	49,639.68	68,230.31	0.17%	2,581.71	16,008.92
1,180.00 FRESNILLO PLC SEC ID: EXB2QPKJ1	24.794144	15,740.56	29,257.09	0.07%	1,107.03	12,409.50

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,490.00 CAPITA PLC SEC ID: EXB23K0M2	11.467887	29,655.14	28,555.04	0.07%	1,080.47	-2,180.57
2,980.00 RECKITT BENCKISER GROUP PLC ORD GBP0.10 SEC ID: EXB24CGK6	56.545260	166,182.68	168,504.87	0.42%	5,954.91	-3,632.72
6,841.00 MAN GROUP ORD USD0.03428571 SEC ID: EXB28KQ15	1.132494	25,693.49	7,747.38	0.02%	293.14	-18,239.25
1,029.00 EURASIAN NATURAL RESOURCES CORP ORD USD0.20 SEC ID: EXB29BCK7	4.795229	19,371.45	4,934.29	0.01%	186.71	-14,623.87
5,012.00 WPP PLC ORD GBP0.10 SEC ID: EXB3DMTY8	12.945053	52,955.76	64,880.60	0.16%	2,454.95	9,469.89
1,135.00 WOLSELEY ORD GBP0.10 SEC ID: EXB3YWCQ8	40.375857	27,819.99	45,826.60	0.11%	1,733.99	16,272.62
2,725.00 UNITED UTILITIES GROUP PLC ORD GBP0.05 SEC ID: EXB39J2M5	11.261402	23,744.01	30,687.32	0.08%	1,161.14	5,782.17
2,989.00 GLENCORE INTL PLC ORD USD0.01 SEC ID: EXB4T3BW4	6.115942	18,657.09	18,280.54	0.05%	-384.98	8.43
992.00 AGGREKO ORD GBP0.13708387 SEC ID: EXB4WQ2Z2	37.485060	25,912.31	37,185.18	0.09%	-173.24	11,446.11
3,020.00 SEGRO PLC SEC ID: EXB5ZN1N1	3.677030	14,757.43	11,104.63	0.03%	420.17	-4,072.97

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,989.00 CAPITAL & COUNTIES PROPERTIES PLC GBP0.25 SEC ID: EXB62G9D4	3.414953	3,070.55	6,792.34	0.02%	382.94	3,338.85
4,504.00 RESOLUTION LTD ORD NPV(NEW) SEC ID: EXB62W238	3.427659	21,955.20	15,438.17	0.04%	-352.02	-6,165.01
7,413.00 ROLLS-ROYCE HLDGS PLC ORD GBP0.20 SEC ID: EXB63H842	13.040354	69,601.92	96,668.14	0.24%	3,657.74	23,408.48
6,760.00 ROYAL BANK OF SCOT ORD GBP1 (POST CONS) SEC ID: EXB7T7729	3.594436	46,435.64	24,298.39	0.06%	919.41	-23,056.66
819.00 JOHNSON MATTHEY ORD GBP1.04761 (POST CONSOLIDATION) SEC ID: EXB70FPS5	38.136284	23,576.49	31,233.62	0.08%	1,181.83	6,475.30
2,169.00 CAIRN ENERGY PLC SEC ID: EXB74CDH5	4.558565	36,692.54	9,887.53	0.02%	374.13	-27,179.14
18,462.00 OLD MUTUAL PLC ORD GBP0.114285714(POST CON SEC ID: EXB77J081	2.643014	40,076.89	48,795.34	0.12%	1,846.32	6,872.13
5,496.00 ABERDEEN ASSET MANAGEMENT PLC SEC ID: EX0003122	4.426731	20,667.78	24,329.31	0.06%	649.45	3,012.08
1,326.00 AMEC ORD 50P SEC ID: EX0028269	17.614802	16,567.26	23,357.23	0.06%	883.79	5,906.18
1,576.00 ANTOFAGASTA ORD GBP0.05 SEC ID: EX0045610	17.583035	26,035.54	27,710.86	0.07%	1,048.52	626.80

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,823.00 BHP BILLITON PLC USD0.50 SEC ID: EX0056658	29.162106	311,969.05	257,297.26	0.64%	9,735.62	-64,407.41
6,048.00 ARM HOLDINGS ORD GBP0.0005 SEC ID: EX0059587	9.117129	40,201.87	55,140.40	0.14%	648.06	14,290.47
3,358.00 BALFOUR BEATTY ORD GBP0.50 SEC ID: EX0096167	4.453733	15,258.39	14,955.63	0.04%	565.88	-868.64
3,453.00 BRITISH LAND ORD GBP0.25 SEC ID: EX0136708	8.569148	25,852.71	29,589.28	0.07%	1,119.61	2,616.96
4,555.00 BRITISH SKY BRDCSTG ORD 50P SEC ID: EX0141195	12.087344	42,873.27	55,057.85	0.14%	2,083.27	10,101.31
3,537.00 TULLOW OIL PLC ORD GBP0.10 SEC ID: EX0150089	21.649211	69,680.15	76,573.26	0.19%	2,897.38	3,995.73
11,061.00 AVIVA PLC GBP0.25 SEC ID: EX0216237	5.179609	65,558.75	57,291.66	0.14%	2,167.80	-10,434.89
599.00 CRODA INTL ORD 10P SEC ID: EX0233521	37.421526	20,951.73	22,415.49	0.06%	598.37	865.39
10,005.00 DIAGEO ORD 28 101/108P SEC ID: EX0237407	27.399038	172,654.22	274,127.37	0.68%	10,372.42	91,100.73
703.00 SCHRODERS (NEW) ORD GBP1 SEC ID: EX0240542	22.570454	15,460.18	15,867.03	0.04%	600.37	-193.52
14,153.00 BAE SYSTEMS ORD GBP0.025 SEC ID: EX0263494	5.058895	81,296.60	71,598.55	0.18%	2,709.15	-12,407.20

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PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,982.00 BRITISH AMERICAN TOBACCO ORD GBP0.25 SEC ID: EX0287584	52.439375	279,472.83	418,571.09	1.03%	15,837.90	123,260.36
2,651.00 FIRSTGROUP ORD5P SEC ID: EX0345218	3.891458	14,579.67	10,316.25	0.03%	390.34	-4,653.76
2,808.00 HAMMERSON ORD 25P REITS SEC ID: EX0406507	7.258760	17,045.50	20,382.60	0.05%	771.25	2,565.85
9,738.00 STANDARD CHARTERED ORD USD0.50 SEC ID: EX0408289	22.101890	263,225.60	215,228.21	0.53%	6,659.66	-54,657.05
3,506.00 REXAM ORD 64 2/7P SEC ID: EX0425044	6.731427	15,980.90	23,600.39	0.06%	892.99	6,726.50
4,064.00 IMPERIAL TOBACCO GROUP ORD 10P SEC ID: EX0454499	39.009876	125,150.67	158,536.14	0.39%	5,998.70	27,386.77
1,901.00 IMI ORD GBP0.25 SEC ID: EX0457963	13.659810	25,931.87	25,967.30	0.06%	693.19	-657.76
3,776.00 SABMILLER PLC SEC ID: EX0483548	44.148188	113,960.87	166,703.56	0.41%	6,307.73	46,434.96
7,415.00 COMPASS GROUP ORD GBP0.10 SEC ID: EX0533151	11.261402	60,562.24	83,503.29	0.21%	3,159.60	19,781.45
71,723.00 HSBC HLDGS ORD USD0.50 (UK) SEC ID: EX0540529	8.689863	739,069.09	623,263.03	1.54%	21,631.21	-137,437.27
23,434.00 LEGAL & GENERAL GROUP ORD 2.5P SEC ID: EX0560394	2.033088	31,960.39	47,643.38	0.12%	1,802.74	13,880.25

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,215.00 MEGGITT ORD5P SEC ID: EX0575806	6.277159	20,208.46	20,181.07	0.05%	-271.26	243.87
8,476.00 MORRISON (W) SUPMKT ORD 10P SEC ID: EX0604317	4.447380	38,424.36	37,695.99	0.09%	1,426.34	-2,154.71
13,642.00 RSA INSURANCE GROUP PLC ORD 27.5P SEC ID: EX0661689	1.810719	27,001.95	24,701.83	0.06%	934.67	-3,234.79
1,425.00 ASSOCIATED BRITISH FOODS ORD 5 15/22P SEC ID: EX0673122	21.029754	21,504.73	29,967.40	0.07%	1,133.90	7,328.77
3,241.00 PEARSON ORD GBP0.25 SEC ID: EX0677602	18.980783	51,995.87	61,516.72	0.15%	2,327.67	7,193.18
5,722.00 CAPITAL SHOPPING CENTRES GRP PLC GBP0.50 SEC ID: EX0683436	5.365446	36,174.99	30,701.09	0.08%	423.59	-5,897.49
10,123.00 PRUDENTIAL PLC GBP0.05 SEC ID: EX0709959	12.500315	88,434.91	126,540.68	0.31%	4,788.04	33,317.73
5,483.00 RIO TINTO PLC SEC ID: EX0718877	43.449314	337,568.45	238,232.60	0.59%	9,014.25	-108,350.10
3,690.00 SSE PLC SEC ID: EX0790876	21.728628	62,544.47	80,178.64	0.20%	3,033.80	14,600.37
1,962.00 SERCO GROUP ORD 2P SEC ID: EX0797376	8.934469	18,196.55	17,529.43	0.04%	663.28	-1,330.40
76,297.00 BP PLC ORD USD.25 SEC ID: EX0798051	7.010183	727,598.85	534,855.91	1.32%	20,126.35	-212,869.29

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,250.00 SAGE GROUP ORD 1P SEC ID: EX0802168	4.704693	19,468.25	24,699.64	0.06%	934.59	4,296.80
152,459.00 LLOYDS BANKING GROUP PLC GBP0.1 SEC ID: EX0870611	0.529079	150,313.61	80,662.91	0.20%	3,052.13	-72,702.83
2,992.00 TATE & LYLE ORD 25P SEC ID: EX0875412	10.419576	30,952.59	31,175.37	0.08%	555.46	-332.68
13,474.00 BG GROUP PLC ORD GBP0.10 SEC ID: EX0876287	20.457948	241,524.13	275,650.39	0.68%	10,430.06	23,696.20
31,744.00 TESCO ORD 5P SEC ID: EX0884703	5.346386	213,900.03	169,715.67	0.42%	6,421.70	-50,606.06
3,541.00 SMITH & NEPHEW ORD USD0.20 SEC ID: EX0922321	10.594295	35,478.79	37,514.40	0.09%	1,419.47	616.14
20,878.00 GLAXOSMITHKLINE ORD GBP0.25 SEC ID: EX0925282	22.633988	406,380.72	472,552.39	1.17%	17,284.83	48,886.84
1,089.00 WEIR GROUP ORD 12.5P SEC ID: EX0946585	25.937756	30,616.68	28,246.22	0.07%	684.67	-3,055.13
5,310.00 ASTRAZENECA ORD USD0.25 SEC ID: EX0989528	46.641898	240,384.40	247,668.48	0.61%	9,371.29	-2,087.21
7,326.00 GKN ORD GBP0.01 SEC ID: EX3064659	3.391127	20,170.55	24,843.40	0.06%	228.36	4,444.49
30,991.00 BT GROUP ORD GBP0.05 SEC ID: EX3091355	3.456250	59,434.39	107,112.64	0.26%	4,052.93	43,625.32

BNY MELLON

***PARA EAFE - PI 1* - NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
618.00 LONMIN ORD USD1 SEC ID: EX3119248	9.101246	19,801.79	5,624.57	0.01%	212.82	-14,390.04
668.00 CARNIVAL PLC ORD USD1.66 SEC ID: EX3121525	34.292477	27,891.15	22,907.37	0.06%	866.76	-5,850.54
6,315.00 MARKS & SPENCER GROUP ORD GBP0.25 SEC ID: EX3127480	5.683116	36,090.63	35,888.88	0.09%	1,357.97	-1,559.72
45,618.00 BARCLAYS ORD GBP0.25 SEC ID: EX3134866	2.910651	254,075.87	132,778.10	0.33%	5,024.06	-126,321.83
7,622.00 XSTRATA COM STK USD0.50 SEC ID: EX3141101	15.124269	152,262.56	115,277.17	0.28%	4,361.86	-41,347.25
680.00 INTERTEK GROUP PLC ORD GBP0.01 SEC ID: EX3163832	44.712053	19,764.86	30,404.20	0.08%	736.96	9,902.38
1,734.00 BURBERRY GROUP ORD GBP0.0005 SEC ID: EX3174300	21.490376	19,319.59	37,264.31	0.09%	1,410.03	16,534.69
3,023.00 LAND SECS GP ORD GBP0.10 REITS SEC ID: EX3180943	12.563849	31,496.72	37,980.51	0.09%	1,437.11	5,046.68
788.00 NEXT GROUP ORD GBP0.10 SEC ID: EX3208983	56.783513	26,435.13	44,745.41	0.11%	1,693.09	16,617.19
9,439.00 KINGFISHER ORD GBP0.157142857 SEC ID: EX3319525	4.377493	31,461.78	41,319.15	0.10%	1,563.43	8,293.94
546.00 VEDANTA RESOURCES PLC SEC ID: EX3327700	13.778936	24,022.50	7,523.30	0.02%	284.67	-16,783.87

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,632.00 ICAP ORD GBP0.10 SEC ID: EX3387217	5.046188	15,271.95	13,281.56	0.03%	502.54	-2,492.93
22,151.00 ITV ORD GBP0.10 SEC ID: EX3398644	1.323096	20,171.78	29,307.88	0.07%	457.60	8,678.50
TOTAL POUND STERLING EQUITY (23.14%)		**9,188,769.12**	**9,374,540.82**	**23.14%**	**336,750.76**	**-150,979.06**
TOTAL POUND STERLING (23.16%)		**9,197,509.29**	**9,383,384.17**	**23.16%**	**336,853.94**	**-150,979.06**
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	62.22	62.29	0.00%	0.07	0.00
EQUITY						
10,000.00 OVERSEA-CHINESE BKG CORP SGD0.5 (POST SUBDIVISION) SEC ID: FMB0F9V21	7.447491	63,536.70	74,474.91	0.18%	7,989.54	2,948.67
10,818.00 NOBLE GROUP HKD0.25 SEC ID: FMB01CLC8	0.962001	15,343.35	10,406.93	0.03%	1,116.45	-6,052.87
6,000.00 SINGAPORE PRESS HLDGS SGD0.20 SEC ID: FMB012892	3.182620	16,417.82	19,095.72	0.05%	2,048.57	629.33
31,000.00 SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION) SEC ID: FMB02PY26	2.717653	70,835.90	84,247.23	0.21%	9,037.90	4,373.43
7,000.00 OLAM INTERNATIONAL LIMITED ORD SGD0.1 SEC ID: FMB05Q3L3	1.539202	13,036.84	10,774.41	0.03%	1,155.86	-3,418.29

BNY MELLON

PARA EAFE - PI 1 - **NSNF09227902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,000.00 SEMBCORP INDUSTRIES SGD0.25 (POST REORGANIZATION) SEC ID: FMB08X160	4.529421	15,329.04	22,647.11	0.06%	2,429.54	4,888.53
5,500.00 KEPPEL CORP NPV SEC ID: FMB1VQ5C0	8.970659	33,809.83	49,338.62	0.12%	5,292.96	10,235.83
5,000.00 WILMAR INTERNATIONAL LTD SGD0.5 SEC ID: FMB17KC65	2.509219	24,641.07	12,546.10	0.03%	1,345.93	-13,440.90
4,000.00 FRASER & NEAVE SGD0.2 SEC ID: FMB17NLV4	6.581690	14,268.90	26,326.76	0.06%	2,824.29	9,233.57
11,000.00 GLOBAL LOGISTIC PROPERTIES LTD SEC ID: FMB4KJWS7	1.899952	18,696.79	20,899.47	0.05%	403.38	1,799.30
10,000.00 CAPITAMALLS ASIA LTD SEC ID: FMB442NY9	1.326760	16,475.13	13,267.60	0.03%	1,423.33	-4,630.86
51,000.00 K-GREEN TRUST SEC ID: FMB66J4M2	0.797659	42,640.80	40,680.62	0.10%	-203.02	-1,757.16
7,000.00 SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10 SEC ID: FM6043216	2.733686	16,346.20	19,135.80	0.05%	2,052.85	736.75
8,000.00 DBS HLDGS SGD1 SEC ID: FM6175208	11.584095	83,435.79	92,672.76	0.23%	9,941.78	-704.81
2,000.00 CITY DEVELOPMENTS SGD0.50 SEC ID: FM6197921	9.235209	15,558.25	18,470.42	0.05%	1,981.48	930.69
5,000.00 SEMBCORP MARINE SGD0.10 SEC ID: FM6205138	4.008337	15,364.85	20,041.69	0.05%	2,150.05	2,526.79

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	37.109187	22,406.17	37,109.19	0.09%	3,981.02	10,722.00
6,000.00 SINGAPORE EXCHANGE SGD0.01 SEC ID: FM6303867	5.643739	33,222.47	33,862.43	0.08%	3,632.69	-2,992.73
11,000.00 CAPITALAND SGD1 SEC ID: FM6309302	2.413019	31,832.81	26,543.21	0.07%	2,847.52	-8,137.12
23,000.00 GENTING SINGAPORE PLC USD0.10 CLOB SEC ID: FM6366799	1.094276	14,662.87	25,168.35	0.06%	2,700.02	7,805.46
12,000.00 CAPITAMALL TRUST SGD1 UNITS SEC ID: FM6420125	1.587302	15,455.50	19,047.62	0.05%	2,044.87	1,547.25
11,000.00 ASCENDAS REAL ESTATE INV TRUST NPV(REAL ESTATE INV TRUSTS) SEC ID: FM6563874	1.891935	15,241.17	20,811.29	0.05%	2,238.38	3,331.74
2,000.00 SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT) SEC ID: FM6811737	8.537759	22,234.27	17,075.52	0.04%	1,831.83	-6,990.58
4,000.00 UNITED OVERSEAS BANK SG$1 SEC ID: FM6916783	15.303832	56,330.62	61,215.33	0.15%	6,567.08	-1,682.37
TOTAL SINGAPORE DOLLAR EQUITY (1.92%)		**687,123.14**	**775,859.09**	**1.92%**	**76,834.30**	**11,901.65**
TOTAL SINGAPORE DOLLAR (1.92%)		**687,185.36**	**775,921.38**	**1.92%**	**76,834.37**	**11,901.65**
SWEDISH KRONA						
EQUITY						
900.00 KINNEVIK INVESTMENT AB SEK0.1 SEC ID: SSB00GC17	20.221546	17,003.48	18,199.39	0.04%	1,405.09	-209.18

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300.00 MILLICOM INTL CELL SDR EACH REP 1 USD1.50 SEC ID: SSB00L2M1	86.081264	27,272.48	25,824.38	0.06%	1,993.79	-3,441.89
1,200.00 TELE2 AB SER'B' SEK1.25 SEC ID: SSB085594	17.593802	20,546.39	21,112.56	0.05%	1,630.00	-1,063.83
900.00 ELECTROLUX AB SER 'B' NPV SEC ID: SSB1KKBX5	24.223570	20,630.04	21,801.21	0.05%	1,683.18	-512.01
2,600.00 ATLAS COPCO AB SER A NPV (POST SPLIT) SEC ID: SSB1QGR45	22.381129	40,128.43	58,190.93	0.14%	4,492.67	13,569.83
1,400.00 ATLAS COPCO AB SER'B'NPV (POST SPLIT) SEC ID: SSB1QGR78	19.813793	19,457.22	27,739.31	0.07%	2,141.62	6,140.47
4,300.00 VOLVO (AB) SER B NPV (POST SPLIT) SEC ID: SSB1QH836	12.678109	44,276.66	54,515.87	0.13%	4,208.92	6,030.29
1,400.00 SKF AB SER B NPV (POST SPLIT) SEC ID: SSB1Q3J35	20.810523	25,278.63	29,134.73	0.07%	2,249.37	1,606.73
1,200.00 SCANIA AB SER B NPV (POST SPLIT) SEC ID: SSB1RDYG6	17.216253	19,224.59	20,659.50	0.05%	1,595.03	-160.12
4,000.00 SANDVIK AB NPV (POST SPLIT) SEC ID: SSB1VQ251	13.380351	52,565.06	53,521.40	0.13%	4,132.15	-3,175.81
2,200.00 SVENSKA CELLULOSA AB-SCA SER B NPV (POST SPLIT) SEC ID: SSB1VVGZ9	17.880740	31,042.66	39,337.63	0.10%	3,037.10	5,257.87

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,300.00 BOLIDEN AB NPV (POST SPLIT) SEC ID: SSB1XCBX9	14.694223	20,046.99	19,102.49	0.05%	126.09	-1,070.59
1,159.00 HEXAGON AB SEC ID: SSB1XFTL9	20.085628	19,908.24	23,279.24	0.06%	1,320.04	2,050.96
2,100.00 HUSQVARNA AB SER B NPV SEC ID: SSB12PJ24	4.794877	15,298.95	10,069.24	0.02%	777.39	-6,007.10
800.00 RATOS AB SER B NPV SEC ID: SSB130WD9	8.963023	13,496.82	7,170.42	0.02%	553.59	-6,879.99
800.00 SSAB AB NPV SEC ID: SSB17H0S0	7.558539	14,712.64	6,046.83	0.01%	466.85	-9,132.66
365.00 ETRION CORP SEC ID: SSB5TZGM3	0.333754	203.18	121.82	0.00%	1.31	-82.67
6,200.00 SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10 SEC ID: SS4813340	7.656702	40,284.08	47,471.55	0.12%	3,665.07	3,522.40
2,500.00 SWEDBANK AB SEK'A' NPV SEC ID: SS4846522	17.503190	26,108.25	43,757.98	0.11%	3,378.36	14,271.37
1,200.00 SWEDISH MATCH AB NPV SEC ID: SS5048565	41.560638	28,861.98	49,872.77	0.12%	3,850.47	17,160.32
13,000.00 NORDEA BANK AB EUR0.39632 SEC ID: SS5380034	9.249960	133,225.25	120,249.48	0.30%	9,283.92	-22,259.69
1,600.00 SECURITAS SER 'B' SEK1 SEC ID: SS5554042	7.454335	17,211.22	11,926.94	0.03%	920.83	-6,205.11

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 INVESTOR AB SEK 6.25 'B' SEC ID: SS5679591	20.719911	39,124.02	41,439.82	0.10%	3,199.39	-883.59
4,100.00 HENNES & MAURITZ AB SEC ID: SS5687438	36.184335	136,370.09	148,355.77	0.37%	11,453.89	531.79
1,400.00 ASSA ABLOY SER B NPV SEC ID: SS5698781	30.581502	27,660.10	42,814.10	0.11%	3,305.48	11,848.52
2,000.00 SVENSKA HANDELSBANKEN SER A NPV SEC ID: SS5703664	34.870463	59,536.55	69,740.93	0.17%	5,384.40	4,819.98
12,000.00 ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B SEC ID: SS5959373	9.363225	128,649.88	112,358.70	0.28%	7,416.21	-23,707.39
9,000.00 TELIASONERA AB NPV SEC ID: SS5978381	6.912174	65,566.90	62,209.57	0.15%	4,802.92	-8,160.25
1,600.00 SKANSKA AB B SER 'B' SEK3 SEC ID: SS7142093	15.404016	29,626.06	24,646.42	0.06%	1,902.84	-6,882.48
3,400.00 LUNDIN PETROLEUM A ORD SEC ID: SS7187627	22.577454	36,012.33	76,763.34	0.19%	1,097.83	39,653.18
1,300.00 ALFA LAVAL AB ORD NPV SEC ID: SS7332686	17.125641	19,539.70	22,263.33	0.05%	1,718.85	1,004.78
800.00 GETINGE AB SER'B'NPV SEC ID: SS7698359	29.796199	19,207.86	23,836.96	0.06%	1,840.35	2,788.75
TOTAL SWEDISH KRONA EQUITY (3.29%)		**1,208,076.73**	**1,333,534.61**	**3.29%**	**95,035.00**	**30,422.88**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 1* - NSNF09227902**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL SWEDISH KRONA (3.29%)		**1,208,076.73**	**1,333,534.61**	**3.29%**	**95,035.00**	**30,422.88**
SWISS FRANC						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	61.62	62.95	0.00%	1.33	0.00
EQUITY						
155.00 GEBERIT CHF0.10 (REGD) (POST SUBDIVISION) SEC ID: ESB1WGG94	211.316397	28,368.29	32,754.04	0.08%	2,948.91	1,436.84
1,235.00 GAM HOLDING LTD SEC ID: ESB1WHVV6	11.862272	15,391.36	14,649.91	0.04%	1,318.97	-2,060.42
407.00 ACTELION CHF0.5 (REGD)(POST SUBD) SEC ID: ESB1YD5Q3	47.365106	18,768.28	19,277.60	0.05%	1,735.60	-1,226.28
194.00 SCHINDLER HLDG AG PTG CERT CHF0.10 (POST-SUBD) SEC ID: ESB11TCY9	118.097838	17,521.30	22,910.98	0.06%	2,062.72	3,326.96
359.00 KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD) SEC ID: ESB142S69	114.108755	42,285.38	40,965.04	0.10%	1,292.99	-2,613.33
14,224.00 UBS AG CHF0.1 (POST SUBDIVISION) SEC ID: ESB18YFJ1	11.211421	241,433.40	159,471.26	0.39%	14,357.52	-96,319.66
927.00 LOGITECH INTL SA CHF0.25(REGD) (POST SUBDIVISION) SEC ID: ESB18ZRK2	9.321856	15,451.08	8,641.36	0.02%	778.00	-7,587.72

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,087.00 COMPAGNIE FINANCIERE RICHEMONTAG CHF1 SEC ID: ESB3DCZF5	61.463363	82,975.22	128,274.04	0.32%	11,548.77	33,750.05
362.00 ARYZTA AG CHF0.02 (REGD) SEC ID: ESB39VJC3	49.286164	15,516.57	17,841.59	0.04%	1,636.38	688.64
827.00 JULIUS BAER GRUPPE AG SEC ID: ESB4R2R51	32.930926	30,690.61	27,233.88	0.07%	2,451.93	-5,908.66
1,114.00 TRANSOCEAN LTD SEC ID: ESB5W3ND7	48.498845	77,796.05	54,027.71	0.13%	688.71	-24,457.05
2,325.00 SWISS RE LTD SEC ID: ESB545MG7	62.828050	123,176.96	146,075.22	0.36%	3,170.70	19,727.56
379.00 SYNGENTA AG CHF0.1 SEC ID: ES4356642	337.917279	106,202.76	128,070.65	0.32%	11,530.46	10,337.43
10.00 SIKA FINANZ AG CHF0.6 (BR) SEC ID: ES4808089	1,936.804536	18,597.62	19,368.05	0.05%	562.62	207.81
22.00 SGS SA CHF1(REGD) SEC ID: ES4824771	2,021.834979	31,118.38	44,480.37	0.11%	4,004.66	9,357.33
94.00 SWISSCOM AG CHF1.00 SEC ID: ES5533975	402.477430	34,677.50	37,832.88	0.09%	3,406.17	-250.79
31.00 GIVAUDAN AG CHF10 SEC ID: ES5980614	945.832459	27,523.91	29,320.81	0.07%	2,639.81	-842.91
589.00 ZURICH INSURANCE GROUP AG CHF0.1 SEC ID: ES5983816	240.919589	145,233.78	141,901.64	0.35%	12,775.69	-16,107.83

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,310.00 NOVARTIS AG CHF0.50 (REGD) SEC ID: ES7103066	59.048919	508,103.58	549,745.43	1.36%	42,101.38	-459.53
8,821.00 ABB LTD CHF1.03 (REGD) SEC ID: ES7108891	17.436490	192,280.99	153,807.27	0.38%	13,861.83	-52,335.55
2,808.00 ROCHE HLDG AG GENUSSCHEINE NPV SEC ID: ES7110384	182.448037	458,908.23	512,314.09	1.26%	46,124.66	7,281.20
491.00 ADECCO SA CHF1 (REGD) SEC ID: ES7110723	45.454545	28,742.22	22,318.18	0.06%	2,009.35	-8,433.39
980.00 HOLCIM CHF2 (REGD) SEC ID: ES7110756	61.463363	74,647.80	60,234.10	0.15%	5,423.00	-19,836.70
13,460.00 NESTLE SA SEC ID: ES7123874	62.303170	693,620.82	838,600.67	2.07%	74,047.60	70,932.25
199.00 BALOISE HOLDING AG CHF0.1 SEC ID: ES7124591	73.745539	18,010.91	14,675.36	0.04%	1,321.25	-4,656.80
183.00 SONOVA HLDG CHF0.05 SEC ID: ES7156031	92.903632	22,911.58	17,001.36	0.04%	1,530.66	-7,440.88
84.00 STRAUMANN HOLDING AG SEC ID: ES7156833	119.147596	22,182.36	10,008.40	0.02%	-678.15	-11,495.81
4,499.00 CREDIT SUISSE GROUP AG CHF0.04 REGD SEC ID: ES7171584	19.357548	235,629.24	87,089.61	0.21%	7,840.85	-156,380.48
123.00 SWATCH GROUP CHF2.25 (BR) SEC ID: ES7184728	410.245644	39,733.29	50,460.21	0.12%	4,543.02	6,183.90

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 1* - NSNF09227902**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
421.00 LONZA GROUP AG CHF1(REGISTERED SEC ID: ES7333374	46.409826	34,970.24	19,538.54	0.05%	-495.84	-14,935.86
116.00 SWISS LIFE HOLDING AG CHF5.1 SEC ID: ES7437803	113.793827	15,253.34	13,200.08	0.03%	1,189.75	-3,243.01
TOTAL SWISS FRANC EQUITY (8.45%)		**3,417,723.05**	**3,422,090.33**	**8.45%**	**277,729.97**	**-273,362.69**
TOTAL SWISS FRANC (8.45%)		**3,417,784.67**	**3,422,153.28**	**8.45%**	**277,731.30**	**-273,362.69**
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	0.51	0.51	0.00%	0.00	0.00
79,026.60 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	79,026.60	79,026.60	0.20%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.20%)		**79,027.11**	**79,027.11**	**0.20%**	**0.00**	**0.00**
EQUITY						
911.00 TRANSOCEAN LTD ZUG NAMEN-AKT SEC ID: H8817H100	49.030000	41,687.36	44,666.33	0.11%	0.00	2,978.97
406.00 JOHNSON & JOHNSON SEC ID: 478160104	67.430000	0.00	27,376.58	0.07%	0.00	27,376.58
3,903.00 TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	39.580000	208,389.55	154,480.74	0.38%	0.00	-53,908.81
TOTAL U.S. DOLLAR EQUITY (0.56%)		**250,076.91**	**226,523.65**	**0.56%**	**0.00**	**-23,553.26**
TOTAL U.S. DOLLAR (0.75%)		**329,104.02**	**305,550.76**	**0.75%**	**0.00**	**-23,553.26**

BNY MELLON

PARA EAFE - PI 1 - NSNF09227902

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL BASE INVESTMENTS		44,020,332.04	40,514,181.66	100.00%	1,615,819.59	-5,121,969.97

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PRAIRIE I TOWNSEND R* - NSNF09228202**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
322,097.30 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	322,097.30	322,097.30	1.29%	0.00	0.00
REAL ESTATE						
947,292.00 FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND ¬ LP SEC ID: 99VVAGNA7	0.984270	937,005.00	932,391.10	3.73%	0.00	-4,613.90
3,000,000.00 JAMESTOWN PREMIER PROP FUND SEC ID: 99VVAK7H1	1.148807	3,000,000.00	3,446,421.00	13.77%	0.00	446,421.00
641,375.00 DIVCOWEST FUND III SEC ID: 99VVALSA1	0.832402	555,440.00	533,881.83	2.13%	0.00	-21,558.17
449,917.00 BROOKFIELD - FAIRFIELD MULTIFAMILY SEC ID: 99VVAPUD3	1.000000	449,917.00	449,917.00	1.80%	0.00	0.00
TOTAL U.S. DOLLAR REAL ESTATE (21.43%)		**4,942,362.00**	**5,362,610.93**	**21.43%**	**0.00**	**420,248.93**
PRIVATE EQUITY						
607.75 PRIME PROPERTY FUND LLC SEC ID: 99VVAE6C7	11,634.349810	6,227,586.17	7,070,811.00	28.25%	0.00	843,224.83
136,627.00 BRAZIL REAL ESTATE OPPORTUNITIES FUND II SEC ID: 99VVAKH72	0.493848	121,216.96	67,472.97	0.27%	0.00	-53,743.99
461,069.29 BROOKFIELD REAL ESTATE FUND SEC ID: 99VVALGN6	0.724660	324,147.74	334,118.47	1.34%	0.00	9,970.73

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PRAIRIE I TOWNSEND R* - NSNF09228202**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,513,800.00 FIR TREE SPECIAL OPP FUND II LP SEC ID: 99VVALGP1	1.076706	1,456,464.68	1,629,917.54	6.51%	0.00	173,452.86
672,780.97 EXETER INDUSTRIAL VALUE FUND II, LP SEC ID: 99VVALLK6	0.962924	650,242.72	647,836.94	2.59%	0.00	-2,405.78
102.56 BLACKROCK GRANITE REAL ESTATE FD CLASSA&B SEC ID: 999F89862	68,925.651101	6,162,532.42	7,068,808.00	28.25%	0.00	906,275.58
1,366,826.66 TTG BRPTP FUND LP SEC ID: 999G39667	1.520343	1,362,683.41	2,078,045.34	8.30%	0.00	715,361.93
449,125.77 CITIC CAPITAL CHINA SEC ID: 999180086	0.988198	449,125.77	443,825.19	1.77%	0.00	-5,300.58
TOTAL U.S. DOLLAR PRIVATE EQUITY (77.28%)		**16,753,999.87**	**19,340,835.45**	**77.28%**	**0.00**	**2,586,835.58**
TOTAL U.S. DOLLAR (100.00%)		**22,018,459.17**	**25,025,543.68**	**100.00%**	**0.00**	**3,007,084.51**
TOTAL BASE INVESTMENTS		**22,018,459.17**	**25,025,543.68**	**100.00%**	**0.00**	**3,007,084.51**

BNY MELLON

GRESHAM-PI 1 - NSNF09228502

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
29,738,936.10 GRESHAM A+ FUND LLC SEC ID: 999267172	1.013767	31,172,387.10	30,148,352.03	100.00%	0.00	-1,024,035.07
TOTAL BASE INVESTMENTS		**31,172,387.10**	**30,148,352.03**	**100.00%**	**0.00**	**-1,024,035.07**

BNY MELLON

WELLINGTON-PI 1 - **NSNF09228802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
2,004,714.26 WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	10.640000	19,536,371.02	21,330,159.72	100.00%	0.00	1,793,788.70
TOTAL BASE INVESTMENTS		**19,536,371.02**	**21,330,159.72**	**100.00%**	**0.00**	**1,793,788.70**

BNY MELLON

STEPSTONE-PL1 - NSNF09229102

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
6,801,758.10 STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.002993	6,096,117.41	6,822,115.76	100.00%	0.00	725,998.35
TOTAL BASE INVESTMENTS		**6,096,117.41**	**6,822,115.76**	**100.00%**	**0.00**	**725,998.35**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

GRESHAM DJF CM-PI 1 **- NSNF09229702**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
UNIT OF PARTICIPATION						
15,337,503.00 GRESHAM DJF COMMODITY - PRAIRIE ISLAND 1 SEC ID: 99VVAMAR1	1.068498	15,337,503.00	16,388,091.28	100.00%	0.00	1,050,588.28
TOTAL BASE INVESTMENTS		**15,337,503.00**	**16,388,091.28**	**100.00%**	**0.00**	**1,050,588.28**

Attachment B.3

Xcel Energy

External Fund Analysis
Trustee Statements – Qualified Fund
All Jurisdictions

Prairie Island Unit 2

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
3,690,957.74 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	3,690,957.74	3,690,957.74	4.22%	0.00	0.00
FIXED INCOME SECURITIES						
500,000.00 ABBEY NATIONAL TREASURY SERVIC 4.000% 04/27/2016 DD 04/27/11 SEC ID: 002799AJ3	101.673000	500,088.13	508,365.00	0.58%	0.00	8,276.87
480,000.00 ALCOA INC 5.720% 02/23/2019 DD 02/23/07 SEC ID: 013817AP6	107.227000	494,631.36	514,689.60	0.59%	0.00	20,058.24
430,000.00 ALLY MASTER OWNER TRUST 4 A VAR RT 08/15/2017 DD 08/26/10 SEC ID: 02005AAN8	101.334000	432,722.64	435,736.20	0.50%	0.00	3,013.56
260,000.00 AMERICAN EXPRESS CREDIT AC 2 A VAR RT 06/15/2016 DD 11/17/11 SEC ID: 02582JGB0	100.100000	260,000.00	260,260.00	0.30%	0.00	260.00
110,000.00 AMERICAN TOWER CORP 5.900% 11/01/2021 DD 10/06/11 SEC ID: 029912BE1	116.420000	122,423.72	128,062.00	0.15%	0.00	5,638.28
75,000.00 AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12 SEC ID: 03027XAA8	108.199000	74,862.91	81,149.25	0.09%	0.00	6,286.34
150,000.00 ANHEUSER-BUSCH INBEV WORLDWIDE 2.500% 07/15/2022 DD 07/16/12 SEC ID: 03523TBP2	101.559000	149,285.22	152,338.50	0.17%	0.00	3,053.28

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12 SEC ID: 03523TBQ0	102.413000	99,094.12	102,413.00	0.12%	0.00	3,318.88
425,000.00 APPLIED MATERIALS INC 4.300% 06/15/2021 DD 06/08/11 SEC ID: 038222AF2	113.325000	456,420.84	481,631.25	0.55%	0.00	25,210.41
525,000.00 ARCELORMITTAL VAR RT 06/01/2019 DD 05/20/09 SEC ID: 03938LAM6	114.000000	634,506.33	598,500.00	0.68%	0.00	-36,006.33
460,000.00 ARLINGTON CNTY VA 5.000% 08/01/2022 DD 02/22/12 SEC ID: 041431JR9	129.605000	588,304.06	596,183.00	0.68%	0.00	7,878.94
170,000.00 BB&T CORP 5.200% 12/23/2015 DD 12/23/03 SEC ID: 054937AE7	111.096000	181,550.56	188,863.20	0.22%	0.00	7,312.64
245,000.00 BA CREDIT CARD TRUST A6 A6 VAR RT 09/15/2016 DD 04/12/07 SEC ID: 05522RAZ1	99.922000	244,596.90	244,808.90	0.28%	0.00	212.00
185,000.00 BB&T CORP 3.950% 03/22/2022 DD 03/22/12 SEC ID: 05531GAA9	107.929000	183,763.45	199,668.65	0.23%	0.00	15,905.20
48,920.76 BANC OF AMERICA MERRILL L 1 A3 4.877% 11/10/2042 DD 04/01/05 SEC ID: 05947UC89	99.930000	48,325.48	48,886.52	0.06%	0.00	561.04
199,282.71 BANC OF AMERICA MERRILL L 2 A3 VAR RT 03/11/2041 DD 11/01/03 SEC ID: 05947ULX4	100.928000	192,486.74	201,132.05	0.23%	0.00	8,645.31

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
785,000.00 BANC OF AMERICA MERRILL L 4 A4 5.634% 07/10/2046 DD 08/01/06 SEC ID: 05950WAF5	114.829000	807,335.65	901,407.65	1.03%	0.00	94,072.00
260,000.00 BANK OF AMERICA CORP 5.700% 01/24/2022 DD 01/24/12 SEC ID: 06051GEM7	113.086000	292,715.69	294,023.60	0.34%	0.00	1,307.91
125,000.00 BANK OF AMERICA CORP 3.875% 03/22/2017 DD 03/22/12 SEC ID: 06051GEQ8	105.361000	130,073.67	131,701.25	0.15%	0.00	1,627.58
115,000.00 BEAR STEARNS COMMERCIA PW10 A4 VAR RT 12/11/2040 DD 12/01/05 SEC ID: 07387BEB5	112.408000	113,930.11	129,269.20	0.15%	0.00	15,339.09
130,000.00 BEAR STEARNS COMMERCIA PW12 A4 VAR RT 09/11/2038 DD 06/01/06 SEC ID: 07387JAE6	115.005000	116,389.84	149,506.50	0.17%	0.00	33,116.66
135,000.00 BURLINGTN NORTH SANTA FE 3.050% 09/01/2022 DD 08/23/12 SEC ID: 12189LAL5	103.136000	134,434.20	139,233.60	0.16%	0.00	4,799.40
280,000.00 CF INDUSTRIES INC 6.875% 05/01/2018 DD 04/23/10 SEC ID: 12527GAA1	121.000000	328,321.45	338,800.00	0.39%	0.00	10,478.55
735,000.00 COMMERCIAL MORTGAGE PAS C6 A5A VAR RT 06/10/2044 DD 08/01/05 SEC ID: 126171AF4	111.233000	626,398.32	817,562.55	0.93%	0.00	191,164.23
805,000.00 CALIFORNIA ST 5.000% 04/01/2042 DD 04/24/12 SEC ID: 13063BWB4	109.982000	858,150.34	885,355.10	1.01%	0.00	27,204.76

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,045,000.00 CALIFORNIA ST DEPT WTR RES PWR 5.000% 05/01/2021 DD 08/31/11 SEC ID: 13066YSN0	126.367000	1,232,883.95	1,320,535.15	1.51%	0.00	87,651.20
410,000.00 CALIFORNIA ST STWD CMNTYS DEVA 5.000% 04/01/2042 DD 04/18/12 SEC ID: 1307955E3	108.973000	438,028.28	446,789.30	0.51%	0.00	8,761.02
385,000.00 CAPITAL ONE MULTI-ASSET A1 A1 VAR RT 12/15/2016 DD 02/26/04 SEC ID: 14041NBG5	100.223000	384,764.96	385,858.55	0.44%	0.00	1,093.59
270,000.00 CAPITAL ONE MULTI-ASSET A5 A5 VAR RT 01/15/2016 DD 04/04/06 SEC ID: 14041NCS8	99.971000	269,486.75	269,921.70	0.31%	0.00	434.95
190,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	107.082000	189,710.66	203,455.80	0.23%	0.00	13,745.14
290,000.00 CHUBB CORP/THE VAR RT 03/29/2067 DD 03/29/07 SEC ID: 171232AP6	105.875000	303,585.67	307,037.50	0.35%	0.00	3,451.83
43,811.77 CITICORP MORTGAGE SECURI 4 3A1 5.500% 08/25/2021 DD 08/01/06 SEC ID: 17310DAY6	103.061000	40,369.18	45,152.85	0.05%	0.00	4,783.67
145,000.00 COMCAST CORP 3.125% 07/15/2022 DD 07/02/12 SEC ID: 20030NBD2	104.430000	144,877.11	151,423.50	0.17%	0.00	6,546.39
990,000.00 CONNECTICUT ST 5.250% 06/01/2020 DD 04/27/05 SEC ID: 20772GKM9	126.236000	1,130,888.32	1,249,736.40	1.43%	0.00	118,848.08

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
330,000.00 CONNECTICUT ST 5.000% 11/01/2021 DD 11/14/11 SEC ID: 20772JDT6	126.022000	412,491.76	415,872.60	0.48%	0.00	3,380.84
67,762.26 CREDIT SUISSE MORTGAGE C1 AAB VAR RT 02/15/2039 DD 03/01/06 SEC ID: 225470F65	104.279000	67,477.63	70,661.81	0.08%	0.00	3,184.18
580,000.00 DIGITAL REALTY TRUST LP 5.250% 03/15/2021 DD 03/08/11 SEC ID: 25389JAJ5	110.382000	580,272.24	640,215.60	0.73%	0.00	59,943.36
170,000.00 DISCOVER CARD MASTER TRU A1 A1 VAR RT 08/15/2016 DD 03/08/11 SEC ID: 254683AP0	100.420000	170,657.51	170,714.00	0.20%	0.00	56.49
20,000.00 DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/2042 DD 05/17/12 SEC ID: 25470DAG4	110.174000	20,539.29	22,034.80	0.03%	0.00	1,495.51
260,000.00 DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09 SEC ID: 260543BX0	134.990000	315,706.15	350,974.00	0.40%	0.00	35,267.85
125,000.00 DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10 SEC ID: 260543CC5	110.068000	129,063.45	137,585.00	0.16%	0.00	8,521.55
115,000.00 DR PEPPER SNAPPLE GROUP INC 2.600% 01/15/2019 DD 11/15/11 SEC ID: 26138EAN9	103.129000	114,909.45	118,598.35	0.14%	0.00	3,688.90
105,000.00 EASTMAN CHEMICAL CO 2.400% 06/01/2017 DD 06/05/12 SEC ID: 277432AM2	103.699000	104,663.32	108,883.95	0.12%	0.00	4,220.63

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
305,000.00 EBAY INC 2.600% 07/15/2022 DD 07/24/12 SEC ID: 278642AE3	101.004000	307,522.20	308,062.20	0.35%	0.00	540.00
130,000.00 EBAY INC 4.000% 07/15/2042 DD 07/24/12 SEC ID: 278642AF0	98.845000	131,569.33	128,498.50	0.15%	0.00	-3,070.83
149,000.00 ENERGY TRANSFER PARTNERS LP 9.700% 03/15/2019 DD 12/23/08 SEC ID: 29273RAK5	129.171000	181,208.86	192,464.79	0.22%	0.00	11,255.93
185,000.00 ENSCO PLC 4.700% 03/15/2021 DD 03/17/11 SEC ID: 29358QAA7	112.208000	184,133.26	207,584.80	0.24%	0.00	23,451.54
650,000.00 ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08 SEC ID: 29379VAD5	111.985000	698,893.37	727,902.50	0.83%	0.00	29,009.13
790,000.00 EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09 SEC ID: 302154AU3	109.773000	790,332.34	867,206.70	0.99%	0.00	76,874.36
500,000.00 EXPRESS SCRIPTS HOLDING CO 3.125% 05/15/2016 DD 05/02/11 SEC ID: 302182AF7	106.310000	498,406.53	531,550.00	0.61%	0.00	33,143.47
610,000.00 FAIRFAX CNTY VA 5.000% 04/01/2023 DD 02/02/12 SEC ID: 3038207A6	130.631000	785,069.86	796,849.10	0.91%	0.00	11,779.24
714,400.74 FHLMC POOL #G1-3898 5.500% 07/01/2024 DD 08/01/10 SEC ID: 3128MCRT4	109.604000	763,556.14	783,011.79	0.89%	0.00	19,455.65

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
81,032.33 FHLMC POOL #G0-4765 6.000% 09/01/2038 DD 09/01/08 SEC ID: 3128M6TW8	109.911000	89,046.93	89,063.44	0.10%	0.00	16.51
178,700.84 FHLMC POOL #G0-6063 4.000% 10/01/2040 DD 10/01/10 SEC ID: 3128M8B86	109.504000	175,406.44	195,684.57	0.22%	0.00	20,278.13
147,459.61 FHLMC POOL #1H-1348 VAR RT 10/01/2036 DD 10/01/06 SEC ID: 3128NGEV3	107.645000	150,110.57	158,732.90	0.18%	0.00	8,622.33
51,661.76 FHLMC POOL #1G-1067 VAR RT 07/01/2036 DD 07/01/06 SEC ID: 3128QJFG6	107.463000	51,515.11	55,517.28	0.06%	0.00	4,002.17
68,593.37 FHLMC POOL #E0-1386 5.000% 06/01/2018 DD 06/01/03 SEC ID: 31294KRF4	107.699000	68,170.07	73,874.37	0.08%	0.00	5,704.30
868,169.66 FHLMC POOL #A9-7419 4.000% 03/01/2041 DD 02/01/11 SEC ID: 312946G42	109.707000	852,419.78	952,442.89	1.09%	0.00	100,023.11
844,512.62 FHLMC POOL #Q0-7488 3.500% 04/01/2042 DD 03/01/12 SEC ID: 3132GSUM9	105.867000	873,976.31	894,060.18	1.02%	0.00	20,083.87
860,826.54 FHLMC POOL #Q0-9997 3.500% 07/01/2042 DD 07/01/12 SEC ID: 3132GVNN8	106.133000	909,399.31	913,621.03	1.04%	0.00	4,221.72
315,137.80 FNMA POOL #0AL0095 6.000% 07/01/2038 DD 03/01/11 SEC ID: 3138EGC93	110.436000	344,886.44	348,025.58	0.40%	0.00	3,139.14

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
499,786.62 FNMA POOL #0AL0152 6.000% 06/01/2040 DD 04/01/11 SEC ID: 3138EGE26	110.436000	549,983.11	551,944.35	0.63%	0.00	1,961.24
70,981.06 FNMA POOL #0AL0316 6.000% 03/01/2039 DD 05/01/11 SEC ID: 3138EGK60	110.436000	77,948.17	78,388.64	0.09%	0.00	440.47
140,519.62 FNMA POOL #0AO0413 3.500% 06/01/2042 DD 05/01/12 SEC ID: 3138LQN75	106.080000	147,504.20	149,063.21	0.17%	0.00	1,559.01
3,162,174.27 FNMA POOL #0AO5472 3.500% 07/01/2042 DD 06/01/12 SEC ID: 3138LWCJ8	106.080000	3,346,771.68	3,354,434.47	3.83%	0.00	7,662.79
834,908.77 FNMA POOL #0AP4742 2.500% 08/01/2027 DD 08/01/12 SEC ID: 3138M8HU0	104.037000	864,521.94	868,614.04	0.99%	0.00	4,092.10
53,777.84 FNMA GTD REMIC P/T TR 04W9 2A1 6.500% 02/25/2044 DD 06/01/04 SEC ID: 31394ACL8	114.745000	55,828.18	61,707.38	0.07%	0.00	5,879.20
128,230.53 FNMA POOL #0725793 5.500% 09/01/2019 DD 08/01/04 SEC ID: 31402DKE9	109.541000	129,426.10	140,465.00	0.16%	0.00	11,038.90
19,705.45 FNMA POOL #0787153 6.000% 09/01/2034 DD 10/01/04 SEC ID: 31405EQE8	112.155000	20,194.40	22,100.65	0.03%	0.00	1,906.25
129,050.24 FNMA POOL #0834757 7.500% 05/01/2029 DD 07/01/05 SEC ID: 31407MME2	121.963000	135,113.42	157,393.54	0.18%	0.00	22,280.12

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
34,994.29 FNMA POOL #0840944 5.000% 09/01/2020 DD 09/01/05 SEC ID: 31407UHV2	108.947000	35,003.03	38,125.23	0.04%	0.00	3,122.20
97,777.83 FNMA POOL #0847965 VAR RT 11/01/2035 DD 11/01/05 SEC ID: 31408DCA0	107.022000	98,838.72	104,643.79	0.12%	0.00	5,805.07
15,528.26 FNMA POOL #0852044 6.500% 05/01/2036 DD 05/01/06 SEC ID: 31408HS97	113.922000	15,776.49	17,690.10	0.02%	0.00	1,913.61
121,071.32 FNMA POOL #0889354 VAR RT 03/01/2038 DD 03/01/08 SEC ID: 31410KBX1	106.514000	122,634.50	128,957.91	0.15%	0.00	6,323.41
3,744,987.49 FNMA POOL #0889493 6.000% 06/01/2038 DD 05/01/08 SEC ID: 31410KGA6	110.436000	4,128,622.33	4,135,814.38	4.73%	0.00	7,192.05
94,081.17 FNMA POOL #0918176 6.000% 05/01/2037 DD 04/01/07 SEC ID: 31411YCM3	110.436000	100,352.00	103,899.48	0.12%	0.00	3,547.48
7,842.09 FNMA POOL #0938251 6.500% 07/01/2037 DD 06/01/07 SEC ID: 31412XZQ0	114.286000	7,907.25	8,962.41	0.01%	0.00	1,055.16
48,114.89 FNMA POOL #0995442 6.000% 12/01/2038 DD 01/01/09 SEC ID: 31416BZF8	110.436000	52,836.85	53,136.16	0.06%	0.00	299.31
148,064.88 FNMA POOL #0AB0109 5.000% 02/01/2035 DD 05/01/09 SEC ID: 31416VDP6	110.119000	160,395.16	163,047.57	0.19%	0.00	2,652.41

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
233,038.47 FNMA POOL #0AB4673 3.000% 03/01/2027 DD 02/01/12 SEC ID: 31417BFP7	106.129000	243,041.17	247,321.40	0.28%	0.00	4,280.23
428,546.38 FNMA POOL #0AB4998 3.000% 04/01/2027 DD 03/01/12 SEC ID: 31417BRU3	105.676000	448,818.78	452,870.67	0.52%	0.00	4,051.89
707,491.10 FNMA POOL #0AD0496 6.000% 10/01/2039 DD 12/01/09 SEC ID: 31418MRS3	110.436000	777,077.00	781,324.87	0.89%	0.00	4,247.87
1,090,804.19 FNMA POOL #0AE7762 4.000% 11/01/2025 DD 11/01/10 SEC ID: 31419JTU2	108.793000	1,134,715.82	1,186,718.60	1.36%	0.00	52,002.78
410,000.00 FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12 SEC ID: 345397WD1	100.369000	409,854.58	411,512.90	0.47%	0.00	1,658.32
270,000.00 FREEPORT-MCMORAN COPPER & GOLD 3.550% 03/01/2022 DD 02/13/12 SEC ID: 35671DAU9	99.346000	265,886.24	268,234.20	0.31%	0.00	2,347.96
245,000.00 GE CAPITAL CREDIT CARD MAS 2 A VAR RT 05/15/2019 DD 06/16/11 SEC ID: 36159JCK5	101.006000	246,296.75	247,464.70	0.28%	0.00	1,167.95
20,406.32 GNMA POOL #0370921 6.500% 11/15/2023 DD 11/01/93 SEC ID: 36204JAW6	115.162000	20,100.12	23,500.33	0.03%	0.00	3,400.21
100,701.60 GNMA POOL #0506712 6.500% 04/15/2029 DD 04/01/99 SEC ID: 36210Y3V5	117.350000	100,111.85	118,173.33	0.14%	0.00	18,061.48

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
42,445.15 GNMA POOL #0780129 7.000% 11/15/2024 DD 05/01/95 SEC ID: 36225AEA4	116.561000	41,820.19	49,474.49	0.06%	0.00	7,654.30
460,000.00 GS MORTGAGE SECURITIES GG2 A6 VAR RT 08/10/2038 DD 08/01/04 SEC ID: 36228CTH6	107.091000	389,905.76	492,618.60	0.56%	0.00	102,712.84
340,000.00 GS MORTGAGE SECURITIES GG4 A4A 4.751% 07/10/2039 DD 06/01/05 SEC ID: 36228CVU4	108.627000	308,667.86	369,331.80	0.42%	0.00	60,663.94
258,964.07 GS MORTGAGE SECURITIES GG6 A2 VAR RT 04/10/2038 DD 03/01/06 SEC ID: 36228CWU3	100.087000	259,836.98	259,189.37	0.30%	0.00	-647.61
100,000.00 GS MORTGAGE SECURITIES GG6 A4 VAR RT 04/10/2038 DD 03/01/06 SEC ID: 36228CWX7	112.848000	98,180.58	112,848.00	0.13%	0.00	14,667.42
305,000.00 GENERAL ELECTRIC CAPITAL CORP 6.000% 08/07/2019 DD 08/07/09 SEC ID: 36962G4D3	121.388000	324,182.69	370,233.40	0.42%	0.00	46,050.71
175,000.00 GENERAL ELECTRIC CAPITAL CORP 4.375% 09/16/2020 DD 09/16/10 SEC ID: 36962G4R2	111.010000	173,854.96	194,267.50	0.22%	0.00	20,412.54
205,000.00 GENERAL ELECTRIC CAPITAL CORP 4.650% 10/17/2021 DD 10/17/11 SEC ID: 36962G5J9	114.166000	204,592.41	234,040.30	0.27%	0.00	29,447.89
390,000.00 GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11 SEC ID: 369622SM8	115.073000	388,794.58	448,784.70	0.51%	0.00	59,990.12

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
220,000.00 GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	136.639000	285,556.13	300,605.80	0.34%	0.00	15,049.67
820,000.00 GEORGIA ST 5.000% 09/01/2021 DD 07/14/11 SEC ID: 373384VT0	128.229000	995,936.03	1,051,477.80	1.20%	0.00	55,541.77
105,000.00 GLAXOSMITHKLINE CAPITAL PLC 1.500% 05/08/2017 DD 05/09/12 SEC ID: 377373AC9	102.018000	104,645.97	107,118.90	0.12%	0.00	2,472.93
160,000.00 GLAXOSMITHKLINE CAPITAL PLC 2.850% 05/08/2022 DD 05/09/12 SEC ID: 377373AD7	104.549000	158,941.80	167,278.40	0.19%	0.00	8,336.60
230,000.00 GUILFORD CNTY NC 5.000% 03/01/2022 DD 03/14/12 SEC ID: 401784ZF3	128.806000	291,216.88	296,253.80	0.34%	0.00	5,036.92
145,000.00 HAWAII ST 5.000% 12/01/2021 DD 12/07/11 SEC ID: 419791F37	126.442000	181,267.37	183,340.90	0.21%	0.00	2,073.53
770,000.00 HENRICO CNTY VA 5.000% 07/15/2020 DD 05/27/10 SEC ID: 426056YD3	126.736000	888,066.91	975,867.20	1.11%	0.00	87,800.29
395,000.00 HEWLETT-PACKARD CO 4.300% 06/01/2021 DD 05/31/11 SEC ID: 428236BM4	100.414000	414,582.70	396,635.30	0.45%	0.00	-17,947.40
75,000.00 HEWLETT-PACKARD CO 4.650% 12/09/2021 DD 12/09/11 SEC ID: 428236BV4	102.398000	74,793.20	76,798.50	0.09%	0.00	2,005.30

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,020,000.00 HUDSON NY YARDS INFRASTRUCTURE 5.250% 02/15/2047 DD 10/26/11 SEC ID: 44420PDH4	112.556000	1,020,000.00	1,148,071.20	1.31%	0.00	128,071.20
440,000.00 INTERNATIONAL PAPER CO 9.375% 05/15/2019 DD 05/11/09 SEC ID: 460146CD3	135.540000	553,420.73	596,376.00	0.68%	0.00	42,955.27
400,000.00 JEFFERIES GROUP INC 5.875% 06/08/2014 DD 06/08/07 SEC ID: 472319AD4	105.750000	397,712.59	423,000.00	0.48%	0.00	25,287.41
190,000.00 JEFFERIES GROUP INC 6.450% 06/08/2027 DD 06/08/07 SEC ID: 472319AE2	101.750000	153,326.02	193,325.00	0.22%	0.00	39,998.98
715,000.00 KEYBANK NA/CLEVELAND OH 6.950% 02/01/2028 DD 02/03/98 SEC ID: 49306CAB7	119.961000	633,204.06	857,721.15	0.98%	0.00	224,517.09
45,000.00 KINDER MORGAN ENERGY PARTNERS 9.000% 02/01/2019 DD 12/19/08 SEC ID: 494550AZ9	131.892000	53,770.13	59,351.40	0.07%	0.00	5,581.27
60,000.00 KONINKLIJKE PHILIPS ELECTRONIC 3.750% 03/15/2022 DD 03/09/12 SEC ID: 500472AF2	108.312000	60,652.97	64,987.20	0.07%	0.00	4,334.23
220,000.00 MONDELEZ INTERNATIONAL INC 6.125% 08/23/2018 DD 05/22/08 SEC ID: 50075NAV6	123.677000	255,737.51	272,089.40	0.31%	0.00	16,351.89
220,000.00 KROGER CO/THE 3.400% 04/15/2022 DD 04/16/12 SEC ID: 501044CQ2	103.144000	218,626.45	226,916.80	0.26%	0.00	8,290.35

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 LABORATORY CORP OF AMERICA HOL 2.200% 08/23/2017 DD 08/23/12 SEC ID: 50540RAK8	101.433000	99,793.97	101,433.00	0.12%	0.00	1,639.03
105,000.00 LABORATORY CORP OF AMERICA HOL 3.750% 08/23/2022 DD 08/23/12 SEC ID: 50540RAL6	103.783000	108,640.55	108,972.15	0.12%	0.00	331.60
540,000.00 LAZARD GROUP LLC 6.850% 06/15/2017 DD 06/21/07 SEC ID: 52107QAE5	112.797000	447,346.97	609,103.80	0.70%	0.00	161,756.83
335,000.00 LOWE'S COS INC 3.120% 04/15/2022 DD 04/23/12 SEC ID: 548661CW5	104.279000	335,843.37	349,334.65	0.40%	0.00	13,491.28
445,670.90 MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05 SEC ID: 59022HJH6	101.923000	442,704.56	454,241.15	0.52%	0.00	11,536.59
275,000.00 METLIFE INC 6.400% 12/15/2036 DD 12/21/06 SEC ID: 59156RAP3	106.340000	184,571.16	292,435.00	0.33%	0.00	107,863.84
140,000.00 METLIFE INC 6.817% 08/15/2018 DD 08/15/08 SEC ID: 59156RAR9	125.038000	158,063.73	175,053.20	0.20%	0.00	16,989.47
415,000.00 MINNESOTA ST 5.000% 10/01/2021 DD 10/12/11 SEC ID: 604129YJ9	127.714000	506,513.01	530,013.10	0.61%	0.00	23,500.09
405,000.00 MINNESOTA ST 5.000% 10/01/2023 DD 10/12/11 SEC ID: 604129YL4	125.436000	505,607.01	508,015.80	0.58%	0.00	2,408.79

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
460,000.00 MISSOURI ST HIGHWAYS & TRANSIT 5.000% 02/01/2023 DD 11/10/10 SEC ID: 60636WQP3	130.203000	587,132.71	598,933.80	0.68%	0.00	11,801.09
145,000.00 MOLSON COORS BREWING CO 3.500% 05/01/2022 DD 05/03/12 SEC ID: 60871RAC4	105.952000	145,369.41	153,630.40	0.18%	0.00	8,260.99
175,000.00 MOLSON COORS BREWING CO 5.000% 05/01/2042 DD 05/03/12 SEC ID: 60871RAD2	113.729000	177,290.19	199,025.75	0.23%	0.00	21,735.56
540,000.00 MORGAN STANLEY CAPITAL T27 A4 VAR RT 06/11/2042 DD 07/01/07 SEC ID: 61754JAF5	117.486000	463,460.86	634,424.40	0.72%	0.00	170,963.54
650,000.00 NATIONAL CITY BANK/CLEVELAND O VAR RT 06/07/2017 DD 06/07/07 SEC ID: 63534PAH0	94.436000	580,722.77	613,834.00	0.70%	0.00	33,111.23
335,000.00 NATIONAL SEMICONDUCTOR CORP 6.600% 06/15/2017 DD 06/18/07 SEC ID: 637640AE3	124.795000	359,311.92	418,063.25	0.48%	0.00	58,751.33
410,000.00 NEW JERSEY ST ECON DEV AUTH RE 5.000% 06/15/2024 DD 04/18/12 SEC ID: 645918J46	113.615000	446,601.57	465,821.50	0.53%	0.00	19,219.93
575,000.00 NEW YORK ST LIBERTY DEV CORP L 5.000% 12/15/2041 DD 12/08/11 SEC ID: 649519BU8	111.383000	635,861.37	640,452.25	0.73%	0.00	4,590.88
275,000.00 NEW YORK N Y CITY MUN WTR FIN 5.500% 06/15/2040 DD 02/26/09 SEC ID: 64972FA97	117.461000	302,604.21	323,017.75	0.37%	0.00	20,413.54

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,305,000.00 NEW YORK N Y CITY MUN WTR FIN 5.375% 06/15/2043 DD 01/27/11 SEC ID: 64972FZ66	117.150000	1,331,698.96	1,528,807.50	1.75%	0.00	197,108.54
235,000.00 OCCIDENTAL PETROLEUM CORP 2.700% 02/15/2023 DD 06/22/12 SEC ID: 674599CE3	102.859000	235,679.21	241,718.65	0.28%	0.00	6,039.44
735,000.00 OHIO ST 5.000% 09/15/2021 DD 11/30/11 SEC ID: 677521QB5	125.313000	867,696.11	921,050.55	1.05%	0.00	53,354.44
1,125,000.00 OREGON ST 5.892% 06/01/2027 DD 10/31/03 SEC ID: 68607LXQ5	127.206000	1,132,016.77	1,431,067.50	1.63%	0.00	299,050.73
640,000.00 PNC BANK NA 6.875% 04/01/2018 DD 03/25/08 SEC ID: 69349LAE8	124.223000	688,254.88	795,027.20	0.91%	0.00	106,772.32
230,000.00 PENNSYLVANIA ST 5.000% 11/15/2022 DD 10/27/11 SEC ID: 70914PQX3	125.288000	285,622.89	288,162.40	0.33%	0.00	2,539.51
735,000.00 PENNSYLVANIA ST 5.000% 07/01/2022 DD 10/27/11 SEC ID: 70914PRT1	127.015000	890,647.47	933,560.25	1.07%	0.00	42,912.78
680,000.00 PETROBRAS INTERNATIONAL FINANC 5.875% 03/01/2018 DD 11/01/07 SEC ID: 71645WAM3	113.168000	688,795.48	769,542.40	0.88%	0.00	80,746.92
350,000.00 PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09 SEC ID: 72650RAU6	133.995000	429,982.22	468,982.50	0.54%	0.00	39,000.28

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
510,000.00 PRIDE INTERNATIONAL INC 6.875% 08/15/2020 DD 08/06/10 SEC ID: 74153QAH5	126.295000	610,946.74	644,104.50	0.74%	0.00	33,157.76
520,000.00 PRIVATE COLLEGES & UNIVS AUTHG 5.000% 09/01/2041 DD 08/23/11 SEC ID: 74265LYF9	114.738000	556,106.05	596,637.60	0.68%	0.00	40,531.55
695,000.00 PRUDENTIAL FINANCIAL INC 4.500% 11/15/2020 DD 11/18/10 SEC ID: 74432QBP9	109.133000	683,511.70	758,474.35	0.87%	0.00	74,962.65
170,000.00 PUERTO RICO CMWLTH 5.000% 07/01/2041 DD 04/03/12 SEC ID: 74514LB89	99.238000	170,121.57	168,704.60	0.19%	0.00	-1,416.97
410,000.00 PUERTO RICO ELEC PWR AUTH PWR 5.000% 07/01/2042 DD 05/01/12 SEC ID: 74526QA28	102.176000	409,047.29	418,921.60	0.48%	0.00	9,874.31
230,000.00 QUEST DIAGNOSTICS INC 4.700% 04/01/2021 DD 03/24/11 SEC ID: 74834LAS9	112.664000	230,234.36	259,127.20	0.30%	0.00	28,892.84
145,000.00 QWEST CORP 6.750% 12/01/2021 DD 10/04/11 SEC ID: 74913GAX3	117.986000	140,904.70	171,079.70	0.20%	0.00	30,175.00
310,000.00 REGENCY CENTERS LP 5.875% 06/15/2017 DD 06/05/07 SEC ID: 75884RAQ6	114.923000	307,030.96	356,261.30	0.41%	0.00	49,230.34
115,000.00 REGENCY CENTERS LP 4.800% 04/15/2021 DD 10/07/10 SEC ID: 75884RAS2	108.334000	114,863.09	124,584.10	0.14%	0.00	9,721.01

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
147,000.00 RELIANCE STEEL & ALUMINUM CO 6.850% 11/15/2036 DD 11/20/06 SEC ID: 759509AB8	111.770000	101,193.41	164,301.90	0.19%	0.00	63,108.49
55,000.00 REPUBLIC SERVICES INC 5.250% 11/15/2021 DD 05/15/10 SEC ID: 760761AD8	118.465000	61,460.31	65,155.75	0.07%	0.00	3,695.44
145,000.00 RIO TINTO FINANCE USA PLC 1.625% 08/21/2017 DD 08/21/12 SEC ID: 76720AAE6	100.042000	144,209.99	145,060.90	0.17%	0.00	850.91
20,000.00 SVB FINANCIAL GROUP 5.375% 09/15/2020 DD 09/20/10 SEC ID: 78486QAC5	109.992000	19,882.06	21,998.40	0.03%	0.00	2,116.34
1,395,000.00 SOUTH CAROLINA ST 5.000% 06/01/2020 DD 04/01/10 SEC ID: 83710D3Z9	126.501000	1,581,039.05	1,764,688.95	2.02%	0.00	183,649.90
165,000.00 STANLEY BLACK & DECKER INC 3.400% 12/01/2021 DD 11/22/11 SEC ID: 854502AC5	104.236000	164,842.96	171,989.40	0.20%	0.00	7,146.44
430,000.00 SUNTRUST BANKS INC 3.500% 01/20/2017 DD 11/01/11 SEC ID: 867914BE2	106.110000	429,549.03	456,273.00	0.52%	0.00	26,723.97
40,000.00 SYMANTEC CORP 4.200% 09/15/2020 DD 09/16/10 SEC ID: 871503AH1	104.065000	39,870.54	41,626.00	0.05%	0.00	1,755.46
570,000.00 TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09 SEC ID: 872456AA6	104.500000	578,045.03	595,650.00	0.68%	0.00	17,604.97

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
165,000.00 TECK RESOURCES LTD 4.750% 01/15/2022 DD 07/05/11 SEC ID: 878742AV7	107.484000	167,374.08	177,348.60	0.20%	0.00	9,974.52
215,000.00 TECK RESOURCES LTD 3.750% 02/01/2023 DD 08/08/12 SEC ID: 878742AY1	98.205000	211,249.01	211,140.75	0.24%	0.00	-108.26
260,000.00 TELEFONICA EMISIONES SAU 5.462% 02/16/2021 DD 02/16/11 SEC ID: 87938WAP8	92.000000	245,810.47	239,200.00	0.27%	0.00	-6,610.47
200,000.00 TENNESSEE ST 5.000% 08/01/2022 DD 03/15/12 SEC ID: 880541SP3	129.079000	253,696.43	258,158.00	0.29%	0.00	4,461.57
95,000.00 THERMO FISHER SCIENTIFIC INC 1.850% 01/15/2018 DD 08/22/12 SEC ID: 883556BB7	101.609000	94,985.82	96,528.55	0.11%	0.00	1,542.73
135,000.00 THERMO FISHER SCIENTIFIC INC 3.150% 01/15/2023 DD 08/22/12 SEC ID: 883556BC5	102.657000	134,292.84	138,586.95	0.16%	0.00	4,294.11
445,000.00 TIME WARNER INC 4.750% 03/29/2021 DD 04/01/11 SEC ID: 887317AK1	114.657000	474,259.40	510,223.65	0.58%	0.00	35,964.25
70,000.00 TIME WARNER INC 3.400% 06/15/2022 DD 06/13/12 SEC ID: 887317AQ8	105.167000	69,901.76	73,616.90	0.08%	0.00	3,715.14
320,000.00 TIME WARNER CABLE INC 8.250% 04/01/2019 DD 03/26/09 SEC ID: 88732JAS7	133.473000	370,017.19	427,113.60	0.49%	0.00	57,096.41

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 TIME WARNER CABLE INC 4.000% 09/01/2021 DD 09/12/11 SEC ID: 88732JBA5	109.458000	177,874.56	191,551.50	0.22%	0.00	13,676.94
500,000.00 TRANSOCEAN INC 6.375% 12/15/2021 DD 12/05/11 SEC ID: 893830BB4	120.467000	505,213.25	602,335.00	0.69%	0.00	97,121.75
650,000.00 US BANCORP 4.125% 05/24/2021 DD 05/24/11 SEC ID: 91159HHA1	113.475000	700,299.78	737,587.50	0.84%	0.00	37,287.72
1,495,000.00 U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11 SEC ID: 912810QT8	109.594000	1,502,050.36	1,638,430.30	1.87%	0.00	136,379.94
2,070,000.00 U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12 SEC ID: 912810QU5	109.484000	2,230,851.96	2,266,318.80	2.59%	0.00	35,466.84
505,000.00 U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12 SEC ID: 912810QW1	106.797000	530,303.56	539,324.85	0.62%	0.00	9,021.29
300,000.00 U S TREASURY NOTE 1.625% 08/15/2022 DD 08/15/12 SEC ID: 912828TJ9	100.578000	294,432.58	301,734.00	0.34%	0.00	7,301.42
150,000.00 UNITED TECHNOLOGIES CORP 3.100% 06/01/2022 DD 06/01/12 SEC ID: 913017BV0	106.383000	149,887.00	159,574.50	0.18%	0.00	9,687.50
545,000.00 USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06 SEC ID: 91731KAA8	85.220000	401,806.40	464,449.00	0.53%	0.00	62,642.60

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
69,629.02 WAMU MORTGAGE PASS THR AR9 1A7 VAR RT 09/25/2033 DD 08/01/03 SEC ID: 92922FBW7	102.295000	69,795.76	71,227.01	0.08%	0.00	1,431.25
410,000.00 WACHOVIA BANK NA 5.600% 03/15/2016 DD 03/09/06 SEC ID: 92976GAE1	111.622000	436,418.34	457,650.20	0.52%	0.00	21,231.86
275,000.00 WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06 SEC ID: 929903CH3	115.140000	280,644.00	316,635.00	0.36%	0.00	35,991.00
160,000.00 WACHOVIA CORP VAR RT 10/15/2016 DD 10/23/06 SEC ID: 929903CJ9	95.800000	152,146.33	153,280.00	0.18%	0.00	1,133.67
775,000.00 WASHINGTON ST 5.000% 06/01/2041 DD 10/31/11 SEC ID: 93974CG87	113.883000	820,877.43	882,593.25	1.01%	0.00	61,715.82
410,000.00 WEATHERFORD INTERNATIONAL LTD/ 9.625% 03/01/2019 DD 01/08/09 SEC ID: 947075AF4	130.774000	472,804.01	536,173.40	0.61%	0.00	63,369.39
140,000.00 WELLPOINT INC 3.125% 05/15/2022 DD 05/07/12 SEC ID: 94973VAX5	99.607000	139,302.89	139,449.80	0.16%	0.00	146.91
90,000.00 WELLPOINT INC 4.625% 05/15/2042 DD 05/07/12 SEC ID: 94973VAY3	99.640000	89,358.06	89,676.00	0.10%	0.00	317.94
165,000.00 WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12 SEC ID: 94974BFC9	106.564000	164,655.07	175,830.60	0.20%	0.00	11,175.53

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 WEST VA ECONOMIC DEV AUTH EXCE 6.070% 07/01/2026 DD 01/28/04 SEC ID: 95648XAN5	121.764000	500,000.00	608,820.00	0.70%	0.00	108,820.00
145,000.00 WESTERN UNION CO/THE 3.650% 08/22/2018 DD 08/22/11 SEC ID: 959802AP4	110.734000	147,692.16	160,564.30	0.18%	0.00	12,872.14
590,000.00 WILLIAMS PARTNERS LP 4.000% 11/15/2021 DD 11/17/11 SEC ID: 96950FAH7	106.965000	590,883.17	631,093.50	0.72%	0.00	40,210.33
110,000.00 XEROX CORP 6.350% 05/15/2018 DD 04/28/08 SEC ID: 984121BW2	117.083000	126,615.06	128,791.30	0.15%	0.00	2,176.24
340,000.00 XEROX CORP 4.500% 05/15/2021 DD 05/18/11 SEC ID: 984121CD3	105.045000	343,738.25	357,153.00	0.41%	0.00	13,414.75
570,000.00 YALE UNIVERSITY 2.900% 10/15/2014 DD 11/10/09 SEC ID: 98458PAB1	105.185000	569,487.76	599,554.50	0.68%	0.00	30,066.74
5,000.00 ZIMMER HOLDINGS INC 4.625% 11/30/2019 DD 11/17/09 SEC ID: 98956PAA0	114.253000	5,152.19	5,712.65	0.01%	0.00	560.46
375,000.00 ZIMMER HOLDINGS INC 3.375% 11/30/2021 DD 11/10/11 SEC ID: 98956PAC6	105.009000	374,375.60	393,783.75	0.45%	0.00	19,408.15
210,000.00 ZIONS BANCORPORATION 7.750% 09/23/2014 DD 09/23/09 SEC ID: 989701AX5	109.240000	226,486.84	229,404.00	0.26%	0.00	2,917.16

BNY MELLON

DELAWARE - PI 2 - NSNF09223302

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 (95.31%)		**78,009,095.10**	**83,421,640.13**	**95.31%**	**0.00**	**5,412,545.03**
PREFERRED SECURITIES						
405,000.00 PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08 SEC ID: 693475AJ4	102.691000	347,557.46	415,898.55	0.48%	0.00	68,341.09
TOTAL U.S. DOLLAR (100.00%)		**82,047,610.30**	**87,528,496.42**	**100.00%**	**0.00**	**5,480,886.12**
TOTAL BASE INVESTMENTS		**82,047,610.30**	**87,528,496.42**	**100.00%**	**0.00**	**5,480,886.12**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***CASH - PI 2* - NSNF09226602**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
836,599.91 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	836,599.91	836,599.91	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**836,599.91**	**836,599.91**	**100.00%**	**0.00**	**0.00**

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	3,744.00	3,744.00	0.00%	0.00	0.00
185,554.36 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	185,554.36	185,554.36	0.19%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.20%)		**189,298.36**	**189,298.36**	**0.20%**	**0.00**	**0.00**
PREFERRED SECURITIES						
7.00 ORCHARD SUPPLY HARDWARE PFD SER A SEC ID: 685691503	1.750000	4.77	12.25	0.00%	0.00	7.48
EQUITY						
817.00 AIRCASTLE LTD SHS SEC ID: G0129K104	11.420000	9,958.93	9,330.14	0.01%	0.00	-628.79
601.00 ALKERMES PLC SEC ID: G01767105	18.350000	9,916.50	11,028.35	0.01%	0.00	1,111.85
571.00 ALTERRA CAPITAL HOLDINGS LTD SEC ID: G0229R108	22.970000	12,413.54	13,115.87	0.01%	0.00	702.33
723.00 AMDOCS LTD COM SEC ID: G02602103	32.240000	19,689.36	23,309.52	0.02%	0.00	3,620.16
273.00 AMERICAN SAFETY INS HLDGS LTD COM SEC ID: G02995101	17.230000	5,146.05	4,703.79	0.00%	0.00	-442.26
2,137.00 AON CORP SEC ID: G0408V102	51.960000	104,734.37	111,038.52	0.12%	0.00	6,304.15

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,611.00 ARCH CAPITAL GROUP LTD SHS SEC ID: G0450A105	39.910000	40,345.59	64,295.01	0.07%	0.00	23,949.42
172.00 ARGO GROUP INTERNATIONAL HOLDINGS LTD COM SEC ID: G0464B107	29.560000	4,886.52	5,084.32	0.01%	0.00	197.80
445.00 ASPEN INSURANCE HOLDINGS LIMITED SHS SEC ID: G05384105	29.080000	11,058.25	12,940.60	0.01%	0.00	1,882.35
1,804.00 ASSURED GUARANTY LTD SHS SEC ID: G0585R106	13.200000	24,191.64	23,812.80	0.02%	0.00	-378.84
814.00 AXIS CAPITAL HLDGS LTD SHS SEC ID: G0692U109	34.070000	25,022.36	27,732.98	0.03%	0.00	2,710.62
474.00 ENERGY XXI BERMUDA LTD SEC ID: G10082140	32.890000	14,931.00	15,589.86	0.02%	0.00	658.86
3,828.00 ACCENTURE PLC SEC ID: G1151C101	61.600000	164,770.59	235,804.80	0.25%	0.00	71,034.21
1,090.00 BUNGE LIMITED COM SEC ID: G16962105	63.650000	65,437.24	69,378.50	0.07%	0.00	3,941.26
338.00 COOPER INDUSTRIES PLC SEC ID: G24140108	73.150000	18,647.36	24,724.70	0.03%	0.00	6,077.34
3,333.00 COVIDIEN PLC SEC ID: G2554F113	56.050000	144,439.79	186,814.65	0.20%	0.00	42,374.86
341.00 DELPHI AUTOMOTIVE PLC SEC ID: G27823106	30.290000	9,043.32	10,328.89	0.01%	0.00	1,285.57

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
700.00 ENDURANCE SPECIALTY HLDGS LTD SHS SEC ID: G30397106	37.810000	25,746.00	26,467.00	0.03%	0.00	721.00
50.00 ENSTAR GROUP LIMITED SHS SEC ID: G3075P101	92.460000	5,024.00	4,623.00	0.00%	0.00	-401.00
2,702.00 FRONTLINE LTD SHS SEC ID: G3682E127	3.130000	9,862.30	8,457.26	0.01%	0.00	-1,405.04
2,529.00 FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	8.485314	21,459.36	21,459.36	0.02%	0.00	0.00
793.00 GENPACT LTD SEC ID: G3922B107	18.250000	12,965.55	14,472.25	0.02%	0.00	1,506.70
194.00 GREENLIGHT CAPITAL RE LTD CL A SEC ID: G4095J109	24.280000	4,974.16	4,710.32	0.00%	0.00	-263.84
25.00 HELEN OF TROY LTD NEW SEC ID: G4388N106	31.440000	809.75	786.00	0.00%	0.00	-23.75
866.00 HERBALIFE LTD SEC ID: G4412G101	48.390000	20,641.11	41,905.74	0.04%	0.00	21,264.63
2,452.00 INGERSOLL-RAND PUBLIC LIMITED COMPANY SEC ID: G47791101	46.760000	86,286.74	114,655.52	0.12%	0.00	28,368.78
2,817.00 INVESCO LTD SEC ID: G491BT108	23.680000	69,802.59	66,706.56	0.07%	0.00	-3,096.03
3,211.00 MARVELL TECHNOLOGY GROUP LTD SHS SEC ID: G5876H105	10.160000	45,917.30	32,623.76	0.03%	0.00	-13,293.54

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
392.00 MONTPELIER RE HOLDINGS LTD CDT SHS SEC ID: G62185106	21.560000	6,758.08	8,451.52	0.01%	0.00	1,693.44
1,498.00 NABORS INDUSTRIES LTD SHS SEC ID: G6359F103	14.770000	44,456.30	22,125.46	0.02%	0.00	-22,330.84
388.00 ONEBEACON INSURANCE GROUP LTD CL A SEC ID: G67742109	12.910000	4,904.32	5,009.08	0.01%	0.00	104.76
189.00 PARTNERRE HLDGS LTD BERMUDA COM SEC ID: G6852T105	73.400000	12,082.77	13,872.60	0.01%	0.00	1,789.83
234.00 PLATINUM UNDERWRITERS HLDGS LTD SHS SEC ID: G7127P100	39.740000	7,532.46	9,299.16	0.01%	0.00	1,766.70
353.00 RENAISSANCE RE HOLDINGS LTD SEC ID: G7496G103	77.250000	20,092.76	27,269.25	0.03%	0.00	7,176.49
1,058.00 ROWAN COS PLC SEC ID: G7665A101	35.180000	36,723.18	37,220.44	0.04%	0.00	497.26
552.00 SEAGATE TECHNOLOGY SEC ID: G7945M107	32.010000	8,114.40	17,669.52	0.02%	0.00	9,555.12
1,357.00 SHIP FINANCE INTL LTD SHS SEC ID: G81075106	16.140000	16,580.87	21,901.98	0.02%	0.00	5,321.11
619.00 SIGNET JEWELERS LIMITED SHS SEC ID: G81276100	45.860000	19,869.90	28,387.34	0.03%	0.00	8,517.44

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PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,306.00 UTI WORLDWIDE INC SHS SEC ID: G87210103	13.730000	20,190.76	17,931.38	0.02%	0.00	-2,259.38
194.00 TEXTAINER GROUP HLDGS LTD SHS SEC ID: G8766E109	35.320000	5,131.30	6,852.08	0.01%	0.00	1,720.78
727.00 VALIDUS HOLDINGS LTD COM SHS SEC ID: G9319H102	33.510000	19,941.61	24,361.77	0.03%	0.00	4,420.16
230.00 GOLAR LNG LIMITED SHS SEC ID: G9456A100	39.120000	7,408.30	8,997.60	0.01%	0.00	1,589.30
43.00 WHITE MOUNTAINS INS GRP INC SEC ID: G9618E107	520.340000	17,329.43	22,374.62	0.02%	0.00	5,045.19
363.00 XYRATEX LTD COM SEC ID: G98268108	11.060000	5,154.60	4,014.78	0.00%	0.00	-1,139.82
1,948.00 XL GROUP PLC SEC ID: G98290102	23.120000	41,278.12	45,037.76	0.05%	0.00	3,759.64
2,250.00 ACE LIMITED SHS SEC ID: H0023R105	73.730000	128,618.53	165,892.50	0.17%	0.00	37,273.97
703.00 ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG SEC ID: H01531104	78.530000	31,192.11	55,206.59	0.06%	0.00	24,014.48
658.00 WEATHERFORD INTERNATIONL LTD REG SEC ID: H27013103	11.760000	10,949.12	7,738.08	0.01%	0.00	-3,211.04
772.00 GARMIN LTD SEC ID: H2906T109	40.350000	24,240.80	31,150.20	0.03%	0.00	6,909.40

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,685.00 TYCO INTERNATIONAL LTD SHS SEC ID: H89128104	56.380000	105,564.96	151,380.30	0.16%	0.00	45,815.34
602.00 FLAGSTONE REINSURANCE HLDG SA SEC ID: L3466T104	8.540000	4,918.34	5,141.08	0.01%	0.00	222.74
167.00 CNH GLOBAL NV SHS NEW SEC ID: N20935206	39.580000	6,773.52	6,609.86	0.01%	0.00	-163.66
177.00 CORE LABORATORIES N V SEC ID: N22717107	122.190000	14,280.36	21,627.63	0.02%	0.00	7,347.27
1,655.00 LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	48.840000	60,723.22	80,830.20	0.08%	0.00	20,106.98
507.00 NIELSEN HOLDINGS N.V. SEC ID: N63218106	28.040000	15,199.86	14,216.28	0.01%	0.00	-983.58
333.00 QIAGEN N V SEC ID: N72482107	17.740000	5,014.98	5,907.42	0.01%	0.00	892.44
253.00 VISTAPRINT NV SEC ID: N93540107	36.070000	8,574.17	9,125.71	0.01%	0.00	551.54
908.00 BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SEC ID: P16994132	21.060000	15,408.76	19,122.48	0.02%	0.00	3,713.72
204.00 COPA HOLDINGS S A CL A SEC ID: P31076105	77.630000	12,508.13	15,836.52	0.02%	0.00	3,328.39
112.00 STEINER LEISURE LTD SEC ID: P8744Y102	46.740000	4,941.44	5,234.88	0.01%	0.00	293.44

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
853.00 ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	27.020000	26,220.69	23,048.06	0.02%	0.00	-3,172.63
696.00 AVAGO TECHNOLOGIES LTD SEC ID: Y0486S104	36.570000	24,728.88	25,452.72	0.03%	0.00	723.84
1,873.00 BALTIC TRADING LTD SEC ID: Y0553W103	3.080000	9,568.41	5,768.84	0.01%	0.00	-3,799.57
1,000.00 SCORPIO TANKERS INC SEC ID: Y7542C106	5.320000	4,960.00	5,320.00	0.01%	0.00	360.00
347.00 TEEKAY CORPORATION COM SEC ID: Y8564W103	29.580000	9,879.38	10,264.26	0.01%	0.00	384.88
1,998.00 ACCO BRANDS CORP SEC ID: 00081T108	6.590000	18,526.76	13,166.82	0.01%	0.00	-5,359.94
577.00 ABM INDUSTRIES INC SEC ID: 000957100	20.220000	12,747.96	11,666.94	0.01%	0.00	-1,081.02
3,145.00 AFLAC INC SEC ID: 001055102	46.180000	144,528.80	145,236.10	0.15%	0.00	707.30
558.00 AGCO CORP SEC ID: 001084102	42.090000	20,210.76	23,486.22	0.02%	0.00	3,275.46
489.00 AGL RESOURCES INC SEC ID: 001204106	39.650000	20,026.62	19,388.85	0.02%	0.00	-637.77
254.00 AG MORTGAGE INVESTMENT TRUST I SEC ID: 001228105	23.600000	5,019.04	5,994.40	0.01%	0.00	975.36

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,053.00 AH BELO CORP SEC ID: 001282102	4.800000	5,201.61	5,054.40	0.01%	0.00	-147.21
3,196.00 AES CORP/THE SEC ID: 00130H105	11.390000	39,906.76	36,402.44	0.04%	0.00	-3,504.32
3,341.00 AK STEEL HOLDING CORP SEC ID: 001547108	5.220000	18,575.96	17,440.02	0.02%	0.00	-1,135.94
299.00 AMAG PHARMACEUTICALS INC SEC ID: 00163U106	14.790000	5,142.80	4,422.21	0.00%	0.00	-720.59
314.00 AMC NETWORKS INC SEC ID: 00164V103	39.340000	11,817.91	12,352.76	0.01%	0.00	534.85
1,451.00 AOL INC SEC ID: 00184X105	33.670000	20,299.49	48,855.17	0.05%	0.00	28,555.68
36,099.00 AT&T INC SEC ID: 00206R102	36.640000	1,162,933.66	1,322,667.36	1.39%	0.00	159,733.70
264.00 ATMI INC SEC ID: 00207R101	18.910000	5,047.68	4,992.24	0.01%	0.00	-55.44
833.00 AV HOMES INC SEC ID: 00234P102	14.740000	5,989.27	12,278.42	0.01%	0.00	6,289.15
390.00 AVX CORP SEC ID: 002444107	10.240000	5,112.90	3,993.60	0.00%	0.00	-1,119.30
504.00 AARON'S INC SEC ID: 002535300	29.870000	13,613.04	15,054.48	0.02%	0.00	1,441.44

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 2* - NSNF09226702**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,490.00 ABBOTT LABORATORIES SEC ID: 002824100	65.540000	462,618.13	621,974.60	0.65%	0.00	159,356.47
263.00 ABERCROMBIE & FITCH CO SEC ID: 002896207	35.990000	14,991.00	9,465.37	0.01%	0.00	-5,525.63
1,502.00 ABRAXAS PETROLEUM CORP SEC ID: 003830106	2.030000	5,392.18	3,049.06	0.00%	0.00	-2,343.12
270.00 ACACIA RESEARCH - ACACIA TECHN SEC ID: 003881307	26.340000	9,142.20	7,111.80	0.01%	0.00	-2,030.40
244.00 ACADIA REALTY TRUST SEC ID: 004239109	24.900000	4,926.36	6,075.60	0.01%	0.00	1,149.24
164.00 ACI WORLDWIDE INC SEC ID: 004498101	43.380000	5,180.76	7,114.32	0.01%	0.00	1,933.56
236.00 ACME PACKET INC SEC ID: 004764106	19.090000	4,901.72	4,505.24	0.00%	0.00	-396.48
389.00 ACORDA THERAPEUTICS INC SEC ID: 00484M106	22.850000	9,180.40	8,888.65	0.01%	0.00	-291.75
2,677.00 ACTIVISION BLIZZARD INC SEC ID: 00507V109	11.760000	32,793.25	31,481.52	0.03%	0.00	-1,311.73
432.00 ACTUANT CORP SEC ID: 00508X203	28.120000	11,141.28	12,147.84	0.01%	0.00	1,006.56
273.00 ACUITY BRANDS INC SEC ID: 00508Y102	64.160000	14,927.64	17,515.68	0.02%	0.00	2,588.04

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
924.00 ACXIOM CORP SEC ID: 005125109	17.060000	11,400.69	15,763.44	0.02%	0.00	4,362.75
2,837.00 ADOBE SYSTEMS INC SEC ID: 00724F101	31.270000	99,158.52	88,712.99	0.09%	0.00	-10,445.53
239.00 ADVANCE AUTO PARTS INC SEC ID: 00751Y106	71.120000	16,799.31	16,997.68	0.02%	0.00	198.37
190.00 ADVISORY BOARD CO/THE SEC ID: 00762W107	44.330000	5,176.55	8,422.70	0.01%	0.00	3,246.15
754.00 AECOM TECHNOLOGY CORP SEC ID: 00766T100	19.390000	15,713.36	14,620.06	0.02%	0.00	-1,093.30
810.00 AEROPOSTALE INC SEC ID: 007865108	13.930000	13,860.47	11,283.30	0.01%	0.00	-2,577.17
4,963.00 ADVANCED MICRO DEVICES INC SEC ID: 007903107	3.720000	31,343.33	18,462.36	0.02%	0.00	-12,880.97
187.00 ADVENT SOFTWARE INC SEC ID: 007974108	23.760000	5,028.43	4,443.12	0.00%	0.00	-585.31
2,511.00 AETNA INC SEC ID: 00817Y108	38.410000	98,546.20	96,447.51	0.10%	0.00	-2,098.69
386.00 AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	117.620000	33,296.10	45,401.32	0.05%	0.00	12,105.22
757.00 AFFYMAX INC SEC ID: 00826A109	17.690000	5,276.29	13,391.33	0.01%	0.00	8,115.04

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,530.00 AGILENT TECHNOLOGIES INC SEC ID: 00846U101	37.160000	78,552.06	94,014.80	0.10%	0.00	15,462.74
436.00 AIR LEASE CORP SEC ID: 00912X302	20.620000	10,221.40	8,990.32	0.01%	0.00	-1,231.08
71.00 AIR METHODS CORP SEC ID: 009128307	116.540000	5,201.46	8,274.34	0.01%	0.00	3,072.88
1,543.00 AIR PRODUCTS & CHEMICALS INC SEC ID: 009158106	82.580000	105,602.18	127,420.94	0.13%	0.00	21,818.76
569.00 AIRGAS INC SEC ID: 009363102	83.070000	29,577.75	47,266.83	0.05%	0.00	17,689.08
1,255.00 AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	37.510000	40,769.46	47,075.05	0.05%	0.00	6,305.59
482.00 AKORN INC SEC ID: 009728106	13.840000	5,258.62	6,670.88	0.01%	0.00	1,412.26
582.00 ALASKA AIR GROUP INC SEC ID: 011659109	33.550000	19,497.00	19,526.10	0.02%	0.00	29.10
197.00 ALBANY INTERNATIONAL CORP SEC ID: 012348108	21.120000	4,873.78	4,160.64	0.00%	0.00	-713.14
3,286.00 ALBANY MOLECULAR RESEARCH INC SEC ID: 012423109	3.330000	7,590.66	10,942.38	0.01%	0.00	3,351.72
151.00 ALBEMARLE CORP SEC ID: 012653101	54.730000	9,988.65	8,264.23	0.01%	0.00	-1,724.42

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,921.00 ALCOA INC SEC ID: 013817101	8.560000	18,960.27	16,443.76	0.02%	0.00	-2,516.51
500.00 ALEXANDER & BALDWIN INC SEC ID: 014491104	29.620000	7,437.14	14,810.00	0.02%	0.00	7,372.86
377.00 ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	73.900000	26,548.34	27,860.30	0.03%	0.00	1,311.96
1,158.00 ALEXION PHARMACEUTICALS INC SEC ID: 015351109	107.210000	49,340.58	124,149.18	0.13%	0.00	74,808.60
387.00 ALIGN TECHNOLOGY INC SEC ID: 016255101	33.950000	8,552.70	13,138.65	0.01%	0.00	4,585.95
41.00 ALLEGHANY CORP SEC ID: 017175100	337.150000	11,979.12	13,823.15	0.01%	0.00	1,844.03
233.00 ALLEGIANT TRAVEL CO SEC ID: 01748X102	66.240000	10,876.44	15,433.92	0.02%	0.00	4,557.48
1,920.00 ALLERGAN INC/UNITED STATES SEC ID: 018490102	86.130000	109,077.70	165,369.60	0.17%	0.00	56,291.90
367.00 ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	137.650000	25,961.58	50,517.55	0.05%	0.00	24,555.97
125.00 ALLIANT ENERGY CORP SEC ID: 018802108	44.080000	4,978.75	5,510.00	0.01%	0.00	531.25
213.00 ALLIANT TECHSYSTEMS INC SEC ID: 018804104	48.990000	11,930.13	10,434.87	0.01%	0.00	-1,495.26

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
562.00 ALLIED NEVADA GOLD CORP SEC ID: 019344100	32.580000	18,720.22	18,309.96	0.02%	0.00	-410.26
2,619.00 ALLSTATE CORP/THE SEC ID: 020002101	37.280000	69,075.82	97,636.32	0.10%	0.00	28,560.50
354.00 ALMOST FAMILY INC SEC ID: 020409108	22.080000	5,200.26	7,816.32	0.01%	0.00	2,616.06
587.00 ALON USA ENERGY INC SEC ID: 020520102	13.680000	5,165.60	8,030.16	0.01%	0.00	2,864.56
2,377.00 ALTERA CORP SEC ID: 021441100	37.330000	44,756.24	88,733.41	0.09%	0.00	43,977.17
12,436.00 ALTRIA GROUP INC SEC ID: 02209S103	33.960000	212,214.91	422,326.56	0.44%	0.00	210,111.65
2,250.00 AMAZON.COM INC SEC ID: 023135106	248.270000	92,103.41	558,607.50	0.59%	0.00	466,504.09
1,163.00 AMBASSADORS GROUP INC SEC ID: 023177108	5.430000	5,142.44	6,315.09	0.01%	0.00	1,172.65
142.00 AMERCO INC SEC ID: 023586100	93.050000	12,483.47	13,213.10	0.01%	0.00	729.63
704.00 AMEREN CORP SEC ID: 023608102	32.720000	21,375.42	23,034.88	0.02%	0.00	1,659.46
363.00 AMERESCO INC SEC ID: 02361E108	12.010000	5,092.89	4,359.63	0.00%	0.00	-733.26

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
227.00 AMERICAN ASSETS TRUST INC SEC ID: 024013104	27.260000	5,077.99	6,188.02	0.01%	0.00	1,110.03
1,028.00 AMERICAN AXLE & MANUFACTURING SEC ID: 024061103	11.170000	10,248.04	11,482.76	0.01%	0.00	1,234.72
428.00 AMERICAN CAMPUS COMMUNITIES IN SEC ID: 024835100	46.620000	14,817.36	19,953.36	0.02%	0.00	5,136.00
561.00 AMERICAN CAPITAL AGENCY CORP SEC ID: 02503X105	34.840000	17,860.90	19,545.24	0.02%	0.00	1,684.34
663.00 AMERICAN CAPITAL LTD SEC ID: 02503Y103	10.990000	6,066.45	7,286.37	0.01%	0.00	1,219.92
1,232.00 AMERICAN EAGLE OUTFITTERS INC SEC ID: 02553E106	22.240000	18,270.56	27,399.68	0.03%	0.00	9,129.12
2,917.00 AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	42.990000	107,593.00	125,401.83	0.13%	0.00	17,808.83
1,311.00 AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	11.560000	15,006.03	15,155.16	0.02%	0.00	149.13
6,086.00 AMERICAN EXPRESS CO SEC ID: 025816109	58.300000	337,487.99	354,813.80	0.37%	0.00	17,325.81
507.00 AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	37.560000	17,542.20	19,042.92	0.02%	0.00	1,500.72
3,172.00 AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	34.330000	76,508.64	108,894.76	0.11%	0.00	32,386.12

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
143.00 AMERICAN STATES WATER CO SEC ID: 029899101	43.580000	5,052.19	6,231.94	0.01%	0.00	1,179.75
2,853.00 AMERICAN TOWER CORP SEC ID: 03027X100	70.400000	126,692.89	200,851.20	0.21%	0.00	74,158.31
1,201.00 AMERICAN WATER WORKS CO INC SEC ID: 030420103	36.870000	30,661.53	44,280.87	0.05%	0.00	13,619.34
1,992.00 AMERISOURCEBERGEN CORP SEC ID: 03073E105	38.520000	43,783.35	76,731.84	0.08%	0.00	32,948.49
9.00 AMERIGROUP CORP SEC ID: 03073T102	90.920000	579.15	818.28	0.00%	0.00	239.13
1,791.00 AMERIPRISE FINANCIAL INC SEC ID: 03076C106	54.910000	83,679.81	98,343.81	0.10%	0.00	14,664.00
572.00 AMERIS BANCORP SEC ID: 03076K108	11.870000	5,119.40	6,789.64	0.01%	0.00	1,670.24
1,519.00 AMETEK INC SEC ID: 031100100	34.310000	43,068.71	52,116.89	0.05%	0.00	9,048.18
5,422.00 AMGEN INC SEC ID: 031162100	83.920000	299,148.39	455,014.24	0.48%	0.00	155,865.85
1,526.00 AMPHENOL CORP SEC ID: 032095101	60.870000	49,885.55	92,887.62	0.10%	0.00	43,002.07
194.00 AMSURG CORP SEC ID: 03232P405	29.410000	4,974.16	5,705.54	0.01%	0.00	731.38

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
248.60 AMTRUST FINANCIAL SERVICES INC SEC ID: 032359309	26.070000	4,985.56	6,481.00	0.01%	0.00	1,495.44
3,241.00 ANADARKO PETROLEUM CORP SEC ID: 032511107	69.270000	144,222.05	224,504.07	0.24%	0.00	80,282.02
2,263.00 ANADIGICS INC SEC ID: 032515108	1.170000	5,159.64	2,647.71	0.00%	0.00	-2,511.93
1,636.00 ANALOG DEVICES INC SEC ID: 032654105	39.740000	56,329.18	65,014.64	0.07%	0.00	8,685.46
183.00 ANCESTRY.COM INC SEC ID: 032803108	31.080000	4,884.27	5,687.64	0.01%	0.00	803.37
125.00 ANDERSONS INC/THE SEC ID: 034164103	40.170000	4,978.75	5,021.25	0.01%	0.00	42.50
183.00 ANIXTER INTERNATIONAL INC SEC ID: 035290105	60.130000	11,190.45	11,003.79	0.01%	0.00	-186.66
328.00 ANN INC SEC ID: 035623107	35.580000	8,541.12	11,670.24	0.01%	0.00	3,129.12
7,119.00 ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	17.310000	127,368.64	123,229.89	0.13%	0.00	-4,138.75
464.00 ANSYS INC SEC ID: 03662Q105	69.700000	19,965.92	32,340.80	0.03%	0.00	12,374.88
2,308.00 APACHE CORP SEC ID: 037411105	85.750000	156,292.79	197,911.00	0.21%	0.00	41,618.21

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
756.00 APARTMENT INVESTMENT & MANAGEM SEC ID: 03748R101	26.480000	18,907.56	20,018.88	0.02%	0.00	1,111.32
643.00 APOLLO GROUP INC SEC ID: 037604105	26.850000	34,523.70	17,264.55	0.02%	0.00	-17,259.15
5,692.00 APPLE INC SEC ID: 037833100	665.240000	495,174.94	3,786,546.08	3.97%	0.00	3,291,371.14
146.00 APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	40.680000	4,991.74	5,939.28	0.01%	0.00	947.54
715.00 APPLIED MICRO CIRCUITS CORP SEC ID: 03822W406	5.110000	5,055.05	3,653.65	0.00%	0.00	-1,401.40
6,042.00 APPLIED MATERIALS INC SEC ID: 038222105	11.690000	93,542.61	70,630.98	0.07%	0.00	-22,911.63
98.00 APTARGROUP INC SEC ID: 038336103	50.650000	4,960.76	4,963.70	0.01%	0.00	2.94
169.00 APPROACH RESOURCES INC SEC ID: 03834A103	28.740000	5,325.19	4,857.06	0.01%	0.00	-468.13
871.00 AQUA AMERICA INC SEC ID: 03836W103	25.000000	18,674.24	21,775.00	0.02%	0.00	3,100.76
171.00 ARBITRON INC SEC ID: 03875Q108	35.170000	6,551.01	6,014.07	0.01%	0.00	-536.94
4,017.00 ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	26.750000	124,904.36	107,454.75	0.11%	0.00	-17,449.61

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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400.00 ARCTIC CAT INC SEC ID: 039670104	43.260000	5,508.00	17,304.00	0.02%	0.00	11,796.00
1,734.00 ARES CAPITAL CORP SEC ID: 04010L103	17.270000	27,106.78	29,946.18	0.03%	0.00	2,839.40
832.00 ARIAD PHARMACEUTICALS INC SEC ID: 04033A100	20.560000	8,852.48	17,105.92	0.02%	0.00	8,253.44
608.00 ARIBA INC SEC ID: 04033V203	44.690000	20,143.04	27,171.52	0.03%	0.00	7,028.48
269.00 ARKANSAS BEST CORP SEC ID: 040790107	9.180000	5,186.32	2,469.42	0.00%	0.00	-2,716.90
3,746.00 ARMOUR RESIDENTIAL REIT INC SEC ID: 042315101	7.460000	26,479.50	27,945.16	0.03%	0.00	1,465.66
439.00 ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	43.970000	16,712.73	19,302.83	0.02%	0.00	2,590.10
780.00 ARRIS GROUP INC SEC ID: 04269Q100	13.630000	8,548.80	10,631.40	0.01%	0.00	2,082.60
835.00 ARROW ELECTRONICS INC SEC ID: 042735100	36.250000	27,989.20	30,268.75	0.03%	0.00	2,279.55
215.00 ARROW FINANCIAL CORP SEC ID: 042744102	24.440000	5,053.54	5,254.60	0.01%	0.00	201.06
151.00 ARTHROCARE CORP SEC ID: 043136100	29.580000	5,043.40	4,466.58	0.00%	0.00	-576.82

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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294.00 ASBURY AUTOMOTIVE GROUP INC SEC ID: 043436104	27.690000	5,092.08	8,140.86	0.01%	0.00	3,048.78
1,671.00 ASHFORD HOSPITALITY TRUST INC SEC ID: 044103109	8.280000	14,119.95	13,835.88	0.01%	0.00	-284.07
545.00 ASHLAND INC SEC ID: 044209104	73.630000	30,013.15	40,128.35	0.04%	0.00	10,115.20
533.00 ASPEN TECHNOLOGY INC SEC ID: 045327103	24.380000	8,240.18	12,994.54	0.01%	0.00	4,754.36
1,932.00 ASSOCIATED BANC-CORP SEC ID: 045487105	12.960000	25,239.94	25,038.72	0.03%	0.00	-201.22
364.00 ASSURANT INC SEC ID: 04621X108	35.250000	10,782.18	12,831.00	0.01%	0.00	2,048.82
141.00 ASTEC INDUSTRIES INC SEC ID: 046224101	29.330000	4,974.48	4,135.53	0.00%	0.00	-838.95
3,087.00 ASTEX PHARMACEUTICALS SEC ID: 04624B103	2.830000	5,247.90	8,736.21	0.01%	0.00	3,488.31
220.00 ATHENAHEALTH INC SEC ID: 04685W103	88.370000	9,033.20	19,441.40	0.02%	0.00	10,408.20
3.00 ATMEL CORP SEC ID: 049513104	5.930000	36.42	17.79	0.00%	0.00	-18.63
310.00 ATMOS ENERGY CORP SEC ID: 049560105	34.940000	10,104.45	10,831.40	0.01%	0.00	726.95

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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406.00 ATWOOD OCEANICS INC SEC ID: 050095108	46.280000	15,017.94	18,789.68	0.02%	0.00	3,771.74
1,401.00 AUTODESK INC SEC ID: 052769106	31.050000	48,390.54	43,501.05	0.05%	0.00	-4,889.49
564.00 AUTOLIV INC SEC ID: 052800109	59.290000	30,387.76	33,439.56	0.04%	0.00	3,051.80
3,387.00 AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	58.080000	145,813.26	196,716.96	0.21%	0.00	50,903.70
258.00 AUTONATION INC SEC ID: 05329W102	40.200000	5,462.81	10,371.60	0.01%	0.00	4,908.79
245.00 AUTOZONE INC SEC ID: 053332102	361.640000	25,307.22	88,601.80	0.09%	0.00	63,294.58
254.00 AUXILIUM PHARMACEUTICALS INC SEC ID: 05334D107	23.300000	4,859.02	5,918.20	0.01%	0.00	1,059.18
338.00 AVALONBAY COMMUNITIES INC SEC ID: 053484101	141.520000	43,395.24	47,833.76	0.05%	0.00	4,438.52
665.00 AVEO PHARMACEUTICALS INC SEC ID: 053588109	9.590000	10,290.84	6,377.35	0.01%	0.00	-3,913.49
2,907.00 AVIAT NETWORKS INC SEC ID: 05366Y102	2.280000	5,116.32	6,627.96	0.01%	0.00	1,511.64
677.00 AVID TECHNOLOGY INC SEC ID: 05367P100	9.210000	5,212.90	6,235.17	0.01%	0.00	1,022.27

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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966.00 AVNET INC SEC ID: 053807103	32.210000	30,434.21	31,114.86	0.03%	0.00	680.65
2,720.00 AVON PRODUCTS INC SEC ID: 054303102	15.450000	48,029.91	42,024.00	0.04%	0.00	-6,005.91
3,000.00 BB&T CORP SEC ID: 054937107	31.540000	102,407.28	94,620.00	0.10%	0.00	-7,787.28
245.00 B&G FOODS INC SEC ID: 05508R106	29.270000	5,086.20	7,171.15	0.01%	0.00	2,084.95
2,236.00 BGC PARTNERS INC SEC ID: 05541T101	4.510000	14,703.90	10,084.36	0.01%	0.00	-4,619.54
407.00 BOK FINANCIAL CORP SEC ID: 05561Q201	57.570000	21,294.92	23,430.99	0.02%	0.00	2,136.07
1,539.00 BPZ RESOURCES INC SEC ID: 055639108	2.290000	5,078.70	3,524.31	0.00%	0.00	-1,554.39
470.00 BRE PROPERTIES INC SEC ID: 05564E106	49.920000	22,621.10	23,462.40	0.02%	0.00	841.30
342.00 BOFI HOLDING INC SEC ID: 05566U108	23.550000	5,065.02	8,054.10	0.01%	0.00	2,989.08
1,541.00 BMC SOFTWARE INC SEC ID: 055921100	41.400000	42,424.19	63,797.40	0.07%	0.00	21,373.21
1,026.00 BABCOCK & WILCOX CO/THE SEC ID: 05615F102	24.670000	25,746.40	25,311.42	0.03%	0.00	-434.98

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,410.00 BAKER HUGHES INC SEC ID: 057224107	45.600000	163,582.90	109,896.00	0.12%	0.00	-53,686.90
1,658.00 BALL CORP SEC ID: 058498106	42.170000	33,773.21	69,917.86	0.07%	0.00	36,144.65
273.00 BALLY TECHNOLOGIES INC SEC ID: 05874B107	44.290000	10,240.23	12,091.17	0.01%	0.00	1,850.94
132.00 BANCFIRST CORP SEC ID: 05945F103	41.380000	5,043.72	5,462.16	0.01%	0.00	418.44
1,692.00 BANCORPSOUTH INC SEC ID: 059692103	14.740000	17,715.24	24,940.08	0.03%	0.00	7,224.84
60,057.00 BANK OF AMERICA CORP SEC ID: 060505104	7.990000	2,384,106.38	479,855.43	0.50%	0.00	-1,904,250.95
453.00 BANK OF HAWAII CORP SEC ID: 062540109	46.230000	20,583.71	20,942.19	0.02%	0.00	358.48
1,382.00 BANK MUTUAL CORP SEC ID: 063750103	4.360000	4,906.10	6,025.52	0.01%	0.00	1,119.42
200.00 BANK OF THE OZARKS INC SEC ID: 063904106	32.100000	5,020.00	6,420.00	0.01%	0.00	1,400.00
5,700.00 BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	22.540000	215,193.86	128,478.00	0.13%	0.00	-86,715.86
256.00 BANKRATE INC SEC ID: 06647F102	17.180000	4,976.64	4,398.08	0.00%	0.00	-578.56

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
280.00 BANNER CORP COM SEC ID: 06652V208	24.180000	4,729.54	6,770.40	0.01%	0.00	2,040.86
788.00 CR BARD INC SEC ID: 067383109	98.110000	59,162.72	77,310.68	0.08%	0.00	18,147.96
271.00 BARNES & NOBLE INC SEC ID: 067774109	11.970000	4,680.17	3,243.87	0.00%	0.00	-1,436.30
343.00 BARNES GROUP INC SEC ID: 067806109	23.670000	8,046.78	8,118.81	0.01%	0.00	72.03
3,592.00 BAXTER INTERNATIONAL INC SEC ID: 071813109	58.680000	162,538.00	210,778.56	0.22%	0.00	48,240.56
253.00 BAZAARVOICE INC SEC ID: 073271108	14.840000	4,852.54	3,754.52	0.00%	0.00	-1,098.02
1,335.00 BBCN BANCORP INC SEC ID: 073295107	12.520000	10,325.32	16,714.20	0.02%	0.00	6,388.88
657.00 B/E AEROSPACE INC SEC ID: 073302101	40.260000	19,939.95	26,450.82	0.03%	0.00	6,510.87
940.00 BEAM INC SEC ID: 073730103	58.360000	55,404.60	54,858.40	0.06%	0.00	-546.20
1,540.00 BECTON DICKINSON AND CO SEC ID: 075887109	75.980000	107,757.80	117,009.20	0.12%	0.00	9,251.40
1,569.00 BED BATH & BEYOND INC SEC ID: 075896100	67.170000	60,608.12	105,389.73	0.11%	0.00	44,781.61

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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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
450.00 BELDEN INC SEC ID: 077454106	34.130000	14,878.89	15,358.50	0.02%	0.00	479.61
1,237.00 BEMIS CO INC SEC ID: 081437105	30.260000	40,941.61	37,431.62	0.04%	0.00	-3,509.99
703.00 BENCHMARK ELECTRONICS INC SEC ID: 08160H101	16.050000	10,258.48	11,283.15	0.01%	0.00	1,024.67
614.00 BENEFICIAL MUTUAL BANCORP INC SEC ID: 08173R104	8.810000	5,004.10	5,409.34	0.01%	0.00	405.24
720.00 WR BERKLEY CORP SEC ID: 084423102	37.380000	20,381.00	26,913.60	0.03%	0.00	6,532.60
10,457.00 BERKSHIRE HATHAWAY INC SEC ID: 084670702	84.340000	847,813.77	881,943.38	0.93%	0.00	34,129.61
233.00 BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	22.250000	5,063.09	5,184.25	0.01%	0.00	121.16
555.00 BIG 5 SPORTING GOODS CORP SEC ID: 08915P101	8.520000	5,427.90	4,728.60	0.00%	0.00	-699.30
500.00 BIG LOTS INC SEC ID: 089302103	30.440000	10,062.45	15,220.00	0.02%	0.00	5,157.55
389.00 BIO-REFERENCE LABS INC SEC ID: 09057G602	26.120000	5,453.78	10,160.68	0.01%	0.00	4,706.90
856.00 BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	37.340000	20,972.00	31,963.04	0.03%	0.00	10,991.04

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,522.00 BIOGEN IDEC INC SEC ID: 09062X103	146.590000	79,512.47	223,109.98	0.23%	0.00	143,597.51
827.00 BIOMED REALTY TRUST INC SEC ID: 09063H107	18.530000	15,506.25	15,324.31	0.02%	0.00	-181.94
1,832.00 BIOMIMETIC THERAPEUTICS INC SEC ID: 09064X101	3.840000	5,313.90	7,034.88	0.01%	0.00	1,720.98
105.00 BJ'S RESTAURANTS INC SEC ID: 09180C106	41.050000	5,155.50	4,310.25	0.00%	0.00	-845.25
180.00 BLACK BOX CORP SEC ID: 091826107	25.990000	5,277.60	4,678.20	0.00%	0.00	-599.40
166.00 BLACK HILLS CORP SEC ID: 092113109	34.200000	4,968.38	5,677.20	0.01%	0.00	708.82
188.00 BLACKBAUD INC SEC ID: 09227Q100	24.380000	4,998.92	4,583.44	0.00%	0.00	-415.48
542.00 BLACKROCK INC SEC ID: 09247X101	176.370000	93,541.23	95,592.54	0.10%	0.00	2,051.31
1,133.00 BLACKROCK KELSO CAPITAL CORP SEC ID: 092533108	9.890000	10,053.59	11,205.37	0.01%	0.00	1,151.78
1,176.00 H&R BLOCK INC SEC ID: 093671105	16.560000	15,229.20	19,474.56	0.02%	0.00	4,245.36
116.00 BLUE NILE INC SEC ID: 09578R103	37.420000	5,076.16	4,340.72	0.00%	0.00	-735.44

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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228.00 BLYTH INC SEC ID: 09643P207	42.320000	5,253.12	9,648.96	0.01%	0.00	4,395.84
4,455.00 BOEING CO/THE SEC ID: 097023105	71.400000	354,797.10	318,087.00	0.33%	0.00	-36,710.10
1,965.00 BOISE INC SEC ID: 09746Y105	7.530000	12,817.77	14,796.45	0.02%	0.00	1,978.68
6,440.00 BON-TON STORES INC/THE SEC ID: 09776J101	10.490000	21,326.59	67,555.60	0.07%	0.00	46,229.01
576.00 BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	18.360000	10,265.49	10,575.36	0.01%	0.00	309.87
493.00 BORGWARNER INC SEC ID: 099724106	68.780000	35,820.97	33,908.54	0.04%	0.00	-1,912.43
58.00 BOSTON BEER CO INC SEC ID: 100557107	103.030000	5,150.40	5,975.74	0.01%	0.00	825.34
772.00 BOSTON PRIVATE FINANCIAL HOLDI SEC ID: 101119105	9.490000	4,701.48	7,326.28	0.01%	0.00	2,624.80
740.00 BOSTON PROPERTIES INC SEC ID: 101121101	112.130000	75,485.87	82,976.20	0.09%	0.00	7,490.33
12,168.00 BOSTON SCIENTIFIC CORP SEC ID: 101137107	5.400000	65,098.80	65,707.20	0.07%	0.00	608.40
216.00 BOTTOMLINE TECHNOLOGIES INC SEC ID: 101388106	22.440000	5,080.32	4,847.04	0.01%	0.00	-233.28

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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347.00 BOYD GAMING CORP SEC ID: 103304101	6.010000	3,449.18	2,085.47	0.00%	0.00	-1,363.71
602.00 BRADY CORP SEC ID: 104674106	28.080000	19,497.48	16,904.16	0.02%	0.00	-2,593.32
1,049.00 BRANDYWINE REALTY TRUST SEC ID: 105368203	12.200000	12,923.68	12,797.80	0.01%	0.00	-125.88
214.00 BRIDGEPOINT EDUCATION INC SEC ID: 10807M105	9.860000	5,071.80	2,110.04	0.00%	0.00	-2,961.76
534.00 BRINKER INTERNATIONAL INC SEC ID: 109641100	34.460000	13,120.38	18,401.64	0.02%	0.00	5,281.26
503.00 BRINK'S CO/THE SEC ID: 109696104	22.260000	13,532.77	11,196.78	0.01%	0.00	-2,335.99
10,932.00 BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	33.010000	277,038.43	360,865.32	0.38%	0.00	83,826.89
218.00 BRISTOW GROUP INC SEC ID: 110394103	46.890000	10,105.34	10,222.02	0.01%	0.00	116.68
3,434.00 BROADCOM CORP SEC ID: 111320107	35.530000	106,341.62	122,010.02	0.13%	0.00	15,668.40
685.00 BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	23.680000	14,727.50	16,220.80	0.02%	0.00	1,493.30
4,306.00 BROCADE COMMUNICATIONS SYSTEMS SEC ID: 111621306	5.800000	23,166.28	24,974.80	0.03%	0.00	1,808.52

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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486.00 BROOKS AUTOMATION INC SEC ID: 114340102	8.010000	4,996.08	3,892.86	0.00%	0.00	-1,103.22
141.00 BROWN & BROWN INC SEC ID: 115236101	26.240000	3,551.79	3,699.84	0.00%	0.00	148.05
954.00 BROWN-FORMAN CORP SEC ID: 115637209	64.100000	41,285.52	61,151.40	0.06%	0.00	19,865.88
1,065.00 BROWN SHOE CO INC SEC ID: 115736100	15.010000	10,278.88	15,985.65	0.02%	0.00	5,706.77
49.00 BRUNOS INC NEW SEC ID: 116881202	10.000000	490.00	490.00	0.00%	0.00	0.00
220.00 BRUNSWICK CORP/DE SEC ID: 117043109	23.690000	4,184.40	5,211.80	0.01%	0.00	1,027.40
200.00 BUCKEYE TECHNOLOGIES INC SEC ID: 118255108	30.320000	5,092.00	6,064.00	0.01%	0.00	972.00
121.00 BUCKLE INC/THE SEC ID: 118440106	45.540000	5,028.76	5,510.34	0.01%	0.00	481.58
83.00 BUFFALO WILD WINGS INC SEC ID: 119848109	76.780000	5,272.99	6,372.74	0.01%	0.00	1,099.75
236.00 C&J ENERGY SERVICES INC SEC ID: 12467B304	20.130000	5,387.88	4,750.68	0.00%	0.00	-637.20
337.00 CAI INTERNATIONAL INC SEC ID: 12477X106	19.870000	5,203.28	6,696.19	0.01%	0.00	1,492.91

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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1,271.00 CBL & ASSOCIATES PROPERTIES IN SEC ID: 124830100	21.370000	21,615.50	27,161.27	0.03%	0.00	5,545.77
3,787.00 CBS CORP SEC ID: 124857202	36.340000	107,415.98	137,619.58	0.14%	0.00	30,203.60
332.00 CBOE HOLDINGS INC SEC ID: 12503M108	28.440000	8,004.52	9,442.08	0.01%	0.00	1,437.56
275.00 CBRE GROUP INC SEC ID: 12504L109	17.310000	5,051.75	4,760.25	0.00%	0.00	-291.50
409.00 CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	207.010000	55,845.92	84,667.09	0.09%	0.00	28,821.17
1,222.00 CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	56.610000	62,291.45	69,177.42	0.07%	0.00	6,885.97
1,790.00 CIGNA CORPORATION COM SEC ID: 125509109	45.770000	70,576.88	81,928.30	0.09%	0.00	11,351.42
1,575.00 CIT GROUP INC SEC ID: 125581801	37.760000	53,802.00	59,472.00	0.06%	0.00	5,670.00
1,470.00 CME GROUP INC SEC ID: 12572Q105	54.900000	114,646.56	80,703.00	0.08%	0.00	-33,943.56
3,322.00 CMS ENERGY CORP SEC ID: 125896100	23.070000	48,274.64	76,638.54	0.08%	0.00	28,363.90
826.00 CVR ENERGY INC SEC ID: 126ESC904	0.000000	0.00	0.00	0.00%	0.00	0.00

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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556.00 CNA FINANCIAL CORP SEC ID: 126117100	26.120000	15,050.92	14,522.72	0.02%	0.00	-528.20
3,702.00 CNO FINANCIAL GROUP INC SEC ID: 12621E103	8.900000	24,695.85	32,947.80	0.03%	0.00	8,251.95
86.00 CSR PLC SPON ADR SEC ID: 12640Y205	20.490000	1,262.45	1,762.14	0.00%	0.00	499.69
6,944.00 CSX CORP SEC ID: 126408103	22.460000	74,903.54	155,962.24	0.16%	0.00	81,058.70
563.00 CVB FINANCIAL CORP SEC ID: 126600105	11.950000	4,954.40	6,727.85	0.01%	0.00	1,773.45
8,413.00 CVS CAREMARK CORP SEC ID: 126650100	45.550000	279,858.19	383,212.15	0.40%	0.00	103,353.96
2,339.00 CA INC SEC ID: 12673P105	26.030000	55,360.39	60,884.17	0.06%	0.00	5,523.78
482.00 CABELA'S INC SEC ID: 126804301	48.010000	12,431.13	23,140.82	0.02%	0.00	10,709.69
567.00 CABOT CORP SEC ID: 127055101	34.830000	21,028.56	19,748.61	0.02%	0.00	-1,279.95
1,316.00 CABOT OIL & GAS CORP SEC ID: 127097103	41.410000	40,440.68	54,495.56	0.06%	0.00	14,054.88
1,266.00 CADENCE PHARMACEUTICALS INC SEC ID: 12738T100	3.940000	4,959.43	4,988.04	0.01%	0.00	28.61

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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1,694.00 CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	13.200000	17,295.74	22,360.80	0.02%	0.00	5,065.06
489.00 CADIZ INC SEC ID: 127537207	8.160000	5,090.49	3,990.24	0.00%	0.00	-1,100.25
3,680.00 CAL DIVE INTERNATIONAL INC SEC ID: 12802T101	1.490000	9,126.40	5,483.20	0.01%	0.00	-3,643.20
365.00 CALAMOS ASSET MANAGEMENT INC SEC ID: 12811R104	11.130000	4,938.45	4,062.45	0.00%	0.00	-876.00
781.00 CALLAWAY GOLF CO SEC ID: 131193104	5.750000	4,810.96	4,490.75	0.00%	0.00	-320.21
3,645.00 CALPINE CORP SEC ID: 131347304	17.550000	48,988.80	63,969.75	0.07%	0.00	14,980.95
363.00 CAMDEN PROPERTY TRUST SEC ID: 133131102	69.430000	18,774.36	25,203.09	0.03%	0.00	6,428.73
1,782.00 CAMERON INTERNATIONAL CORP SEC ID: 13342B105	54.710000	73,623.33	97,493.22	0.10%	0.00	23,869.89
399.00 CAMPBELL SOUP CO SEC ID: 134429109	35.140000	14,133.72	14,020.86	0.01%	0.00	-112.86
2,753.00 CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	56.530000	201,220.14	155,627.09	0.16%	0.00	-45,593.05
2,815.00 CAPITALSOURCE INC SEC ID: 14055X102	6.930000	17,593.75	19,507.95	0.02%	0.00	1,914.20

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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1,891.00 CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	11.870000	22,313.80	22,446.17	0.02%	0.00	132.37
362.00 CAPSTEAD MORTGAGE CORP SEC ID: 14067E506	14.340000	4,988.36	5,191.08	0.01%	0.00	202.72
461.00 CARDINAL FINANCIAL CORP SEC ID: 14149F109	12.950000	4,868.16	5,969.95	0.01%	0.00	1,101.79
2,130.00 CARDINAL HEALTH INC SEC ID: 14149Y108	39.550000	100,998.74	84,241.50	0.09%	0.00	-16,757.24
272.00 CARDTRONICS INC SEC ID: 14161H108	28.250000	5,937.76	7,684.00	0.01%	0.00	1,746.24
725.00 CAREFUSION CORP SEC ID: 14170T101	26.270000	24,186.94	19,045.75	0.02%	0.00	-5,141.19
386.00 CARLISLE COS INC SEC ID: 142339100	52.340000	18,311.84	20,203.24	0.02%	0.00	1,891.40
1,428.00 CARMAX INC SEC ID: 143130102	30.590000	40,455.69	43,682.52	0.05%	0.00	3,226.83
2,230.00 CARNIVAL CORP SEC ID: 143658300	34.680000	74,210.06	77,336.40	0.08%	0.00	3,126.34
547.00 CARPENTER TECHNOLOGY CORP SEC ID: 144285103	47.260000	20,397.63	25,851.22	0.03%	0.00	5,453.59
235.00 CARRIZO OIL & GAS INC SEC ID: 144577103	25.240000	4,763.45	5,931.40	0.01%	0.00	1,167.95

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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310.00 CARTER'S INC SEC ID: 146229109	55.710000	9,420.90	17,270.10	0.02%	0.00	7,849.20
114.00 CASCADE CORP SEC ID: 147195101	49.070000	5,018.28	5,593.98	0.01%	0.00	575.70
186.00 CASH AMERICA INTERNATIONAL INC SEC ID: 14754D100	38.820000	10,058.88	7,220.52	0.01%	0.00	-2,838.36
722.00 CATAMARAN CORP SEC ID: 148887102	87.150000	34,499.54	62,922.30	0.07%	0.00	28,422.76
4,071.00 CATERPILLAR INC SEC ID: 149123101	85.330000	254,166.77	347,378.43	0.36%	0.00	93,211.66
498.00 CATHAY GENERAL BANCORP SEC ID: 149150104	16.370000	6,957.06	8,152.26	0.01%	0.00	1,195.20
484.00 CAVIUM INC SEC ID: 14964U108	32.300000	14,476.84	15,633.20	0.02%	0.00	1,156.36
690.00 CBEYOND INC SEC ID: 149847105	8.100000	5,368.20	5,589.00	0.01%	0.00	220.80
1,095.00 CELANESE CORP SEC ID: 150870103	38.260000	35,554.65	41,894.70	0.04%	0.00	6,340.05
2,903.00 CELGENE CORP SEC ID: 151020104	72.040000	157,618.68	209,132.12	0.22%	0.00	51,513.44
1,819.00 CELLDEX THERAPEUTICS INC SEC ID: 15117B103	5.640000	5,275.10	10,259.16	0.01%	0.00	4,984.06

BNY MELLON

PARA US - PI 2 - NSNF09226702

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315.00 CENTENE CORP SEC ID: 15135B101	40.610000	10,665.90	12,792.15	0.01%	0.00	2,126.25
4,068.00 CENTERPOINT ENERGY INC SEC ID: 15189T107	20.390000	57,228.91	82,946.52	0.09%	0.00	25,717.61
371.00 CENTRAL PACIFIC FINANCIAL CO SEC ID: 154760409	13.900000	4,889.59	5,156.90	0.01%	0.00	267.31
448.00 CENTURY ALUMINUM CO SEC ID: 156431108	6.230000	4,560.64	2,791.04	0.00%	0.00	-1,769.60
389.00 CEPHEID INC SEC ID: 15670R107	37.740000	12,556.92	14,680.86	0.02%	0.00	2,123.94
2,785.00 CENTURYLINK INC SEC ID: 156700106	42.260000	109,625.55	117,694.10	0.12%	0.00	8,068.55
896.00 CERNER CORP SEC ID: 156782104	73.140000	48,893.50	65,533.44	0.07%	0.00	16,639.94
185.00 CHART INDUSTRIES INC SEC ID: 16115Q308	69.800000	9,233.35	12,913.00	0.01%	0.00	3,679.65
463.00 CHARTER COMMUNICATIONS INC SEC ID: 16117M305	77.800000	25,082.26	36,021.40	0.04%	0.00	10,939.14
345.00 CHEESECAKE FACTORY INC/THE SEC ID: 163072101	33.210000	10,196.63	11,457.45	0.01%	0.00	1,260.82
101.00 CHEMED CORP SEC ID: 16359R103	66.030000	5,071.21	6,669.03	0.01%	0.00	1,597.82

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
272.00 CHEMICAL FINANCIAL CORP SEC ID: 163731102	22.940000	4,972.16	6,239.68	0.01%	0.00	1,267.52
585.00 CHENIERE ENERGY INC SEC ID: 16411R208	14.760000	4,709.25	8,634.60	0.01%	0.00	3,925.35
3,478.00 CHESAPEAKE ENERGY CORP SEC ID: 165167107	19.350000	107,335.32	67,299.30	0.07%	0.00	-40,036.02
130.00 CHESAPEAKE UTILITIES CORP SEC ID: 165303108	46.830000	5,166.20	6,087.90	0.01%	0.00	921.70
12,184.00 CHEVRON CORP SEC ID: 166764100	112.160000	795,483.93	1,366,557.44	1.43%	0.00	571,073.51
601.00 CHICAGO BRIDGE & IRON CO NV SEC ID: 167250109	36.820000	19,810.06	22,128.82	0.02%	0.00	2,318.76
1,607.00 CHICO'S FAS INC SEC ID: 168615102	18.940000	19,348.28	30,436.58	0.03%	0.00	11,088.30
113.00 CHILDRENS PLACE RETAIL STORES SEC ID: 168905107	56.940000	4,993.47	6,434.22	0.01%	0.00	1,440.75
12,871.00 CHIMERA INVESTMENT CORP SEC ID: 16934Q109	2.540000	34,751.70	32,692.34	0.03%	0.00	-2,059.36
584.00 CHINDEX INTERNATIONAL INC SEC ID: 169467107	10.470000	5,156.72	6,114.48	0.01%	0.00	957.76
207.00 CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	288.640000	50,139.57	59,748.48	0.06%	0.00	9,608.91

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
575.00 CHOICE HOTELS INTERNATIONAL IN SEC ID: 169905106	31.510000	19,906.50	18,118.25	0.02%	0.00	-1,788.25
1,477.00 CHUBB CORP SEC ID: 171232101	73.890000	76,890.85	109,135.53	0.11%	0.00	32,244.68
901.00 CHURCH & DWIGHT CO INC SEC ID: 171340102	54.740000	36,364.36	49,320.74	0.05%	0.00	12,956.38
115.00 CHURCHILL DOWNS INC SEC ID: 171484108	57.230000	4,940.40	6,581.45	0.01%	0.00	1,641.05
1,253.00 CIENA CORP SEC ID: 171779309	13.670000	15,324.19	17,128.51	0.02%	0.00	1,804.32
337.00 CIMAREX ENERGY CO SEC ID: 171798101	57.210000	20,341.32	19,279.77	0.02%	0.00	-1,061.55
1,640.00 CINCINNATI BELL INC SEC ID: 171871106	4.690000	5,100.40	7,691.60	0.01%	0.00	2,591.20
921.00 CINCINNATI FINANCIAL CORP SEC ID: 172062101	38.660000	25,916.94	35,605.86	0.04%	0.00	9,688.92
586.00 CINEMARK HOLDINGS INC SEC ID: 17243V102	23.420000	11,743.44	13,724.12	0.01%	0.00	1,980.68
163.00 CIRCOR INTERNATIONAL INC SEC ID: 17273K109	31.850000	5,251.86	5,191.55	0.01%	0.00	-60.31
32,710.00 CISCO SYSTEMS INC SEC ID: 17275R102	19.080000	753,348.83	624,106.80	0.65%	0.00	-129,242.03

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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796.00 CINTAS CORP SEC ID: 172908105	40.420000	25,280.96	32,174.32	0.03%	0.00	6,893.36
16,291.00 CITIGROUP INC SEC ID: 172967424	29.710000	2,821,396.51	484,005.61	0.51%	0.00	-2,337,390.90
1,417.00 CITRIX SYSTEMS INC SEC ID: 177376100	77.690000	52,256.55	110,086.73	0.12%	0.00	57,830.18
156.00 CITY HOLDING CO SEC ID: 177835105	34.120000	4,907.76	5,322.72	0.01%	0.00	414.96
295.00 CITY NATIONAL CORP/CA SEC ID: 178566105	51.350000	12,623.05	15,148.25	0.02%	0.00	2,525.20
111.00 CLARCOR INC SEC ID: 179895107	48.140000	5,038.29	5,343.54	0.01%	0.00	305.25
104.00 CLEAN HARBORS INC SEC ID: 184496107	54.390000	5,163.60	5,656.56	0.01%	0.00	492.96
398.00 CLEAN ENERGY FUELS CORP SEC ID: 184499101	13.140000	4,994.90	5,229.72	0.01%	0.00	234.82
146.00 CLEARWATER PAPER CORP SEC ID: 18538R103	37.720000	5,212.20	5,507.12	0.01%	0.00	294.92
962.00 CLIFFS NATURAL RESOURCES INC SEC ID: 18683K101	35.840000	46,227.63	34,478.08	0.04%	0.00	-11,749.55
893.00 CLOROX CO SEC ID: 189054109	72.750000	56,914.83	64,965.75	0.07%	0.00	8,050.92

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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384.00 CLOUD PEAK ENERGY INC SEC ID: 18911Q102	17.590000	7,829.76	6,754.56	0.01%	0.00	-1,075.20
1,849.00 COACH INC SEC ID: 189754104	58.130000	63,260.58	107,482.37	0.11%	0.00	44,221.79
789.00 COBALT INTERNATIONAL ENERGY IN SEC ID: 19075F106	22.710000	9,586.35	17,918.19	0.02%	0.00	8,331.84
25,020.00 COCA-COLA CO/THE SEC ID: 191216100	37.400000	619,996.33	935,748.00	0.98%	0.00	315,751.67
2,159.00 COCA-COLA ENTERPRISES INC SEC ID: 19122T109	29.530000	45,726.92	63,755.27	0.07%	0.00	18,028.35
951.00 CODEXIS INC SEC ID: 192005106	2.270000	5,449.23	2,158.77	0.00%	0.00	-3,290.46
564.00 COEUR D'ALENE MINES CORP SEC ID: 192108504	22.990000	13,197.60	12,966.36	0.01%	0.00	-231.24
320.00 COGENT COMMUNICATIONS GROUP IN SEC ID: 19239V302	19.600000	5,193.60	6,272.00	0.01%	0.00	1,078.40
150.00 COGNEX CORP SEC ID: 192422103	36.090000	5,055.00	5,413.50	0.01%	0.00	358.50
1,916.00 COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	64.280000	78,146.45	123,160.48	0.13%	0.00	45,014.03
157.00 COHEN & STEERS INC SEC ID: 19247A100	33.750000	4,953.35	5,298.75	0.01%	0.00	345.40

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
97.00 COHERENT INC SEC ID: 192479103	47.090000	5,028.48	4,567.73	0.00%	0.00	-460.75
304.00 COINSTAR INC SEC ID: 19259P300	51.120000	14,905.05	15,540.48	0.02%	0.00	635.43
3,293.00 COLGATE-PALMOLIVE CO SEC ID: 194162103	106.310000	208,113.92	350,078.83	0.37%	0.00	141,964.91
739.00 COLLECTIVE BRANDS INC SEC ID: 19421W100	21.640000	10,780.17	15,991.96	0.02%	0.00	5,211.79
526.00 COLONIAL PROPERTIES TRUST SEC ID: 195872106	21.920000	10,420.06	11,529.92	0.01%	0.00	1,109.86
288.00 COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	17.840000	4,789.44	5,137.92	0.01%	0.00	348.48
483.00 COMFORT SYSTEMS USA INC SEC ID: 199908104	10.320000	5,028.03	4,984.56	0.01%	0.00	-43.47
15,872.00 COMCAST CORP SEC ID: 20030N101	33.530000	388,765.60	532,188.16	0.56%	0.00	143,422.56
153.00 COMERICA INC SEC ID: 200340107	30.710000	5,184.74	4,698.63	0.00%	0.00	-486.11
1,019.00 COMMERCE BANCSHARES INC/MO SEC ID: 200525103	40.230000	38,148.07	40,994.37	0.04%	0.00	2,846.30
1,452.00 COMMERCIAL METALS CO SEC ID: 201723103	12.740000	20,821.68	18,498.48	0.02%	0.00	-2,323.20

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
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***PARA US - PI 2* - NSNF09226702**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
232.00 COMMUNITY BANK SYSTEM INC SEC ID: 203607106	28.040000	5,630.64	6,505.28	0.01%	0.00	874.64
1,309.00 COMMUNITY HEALTH SYSTEMS INC SEC ID: 203668108	27.040000	23,064.58	35,395.36	0.04%	0.00	12,330.78
187.00 COMMUNITY TRUST BANCORP INC SEC ID: 204149108	34.390000	5,047.13	6,430.93	0.01%	0.00	1,383.80
278.00 COMMVAULT SYSTEMS INC SEC ID: 204166102	50.420000	11,464.72	14,016.76	0.01%	0.00	2,552.04
128.00 COMPASS MINERALS INTERNATIONAL SEC ID: 20451N101	71.820000	9,994.88	9,192.96	0.01%	0.00	-801.92
1,747.00 COMPLETE GENOMICS INC SEC ID: 20454K104	3.040000	5,258.47	5,310.88	0.01%	0.00	52.41
404.00 COMPUTER SCIENCES CORP SEC ID: 205363104	32.210000	19,730.35	13,012.84	0.01%	0.00	-6,717.51
2,985.00 COMPUWARE CORP SEC ID: 205638109	9.990000	23,442.40	29,820.15	0.03%	0.00	6,377.75
98.00 COMSTOCK RESOURCES INC SEC ID: 205768203	16.490000	2,183.44	1,616.02	0.00%	0.00	-567.42
191.00 COMTECH TELECOMMUNICATIONS COR SEC ID: 205826209	28.120000	5,107.34	5,370.92	0.01%	0.00	263.58
2,460.00 CONAGRA FOODS INC SEC ID: 205887102	25.110000	60,262.62	61,770.60	0.06%	0.00	1,507.98

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
415.00 CONCEPTUS INC SEC ID: 206016107	19.010000	5,515.35	7,889.15	0.01%	0.00	2,373.80
569.00 CONCHO RESOURCES INC/MIDLAND T SEC ID: 20605P101	89.740000	29,690.42	51,062.06	0.05%	0.00	21,371.64
282.00 CONCUR TECHNOLOGIES INC SEC ID: 206708109	72.400000	13,668.54	20,416.80	0.02%	0.00	6,748.26
184.00 CONMED CORP SEC ID: 207410101	27.020000	4,999.28	4,971.68	0.01%	0.00	-27.60
191.00 CONN'S INC SEC ID: 208242107	23.160000	1,688.44	4,423.56	0.00%	0.00	2,735.12
8,173.00 CONOCOPHILLIPS SEC ID: 20825C104	56.790000	371,283.91	464,144.67	0.49%	0.00	92,860.76
1,229.00 CONSOL ENERGY INC SEC ID: 20854P109	30.200000	49,949.02	37,115.80	0.04%	0.00	-12,833.22
1,794.00 CONSOLIDATED EDISON INC SEC ID: 209115104	60.620000	87,089.38	108,752.28	0.11%	0.00	21,662.90
203.00 CONSTANT CONTACT INC SEC ID: 210313102	19.550000	4,949.14	3,968.65	0.00%	0.00	-980.49
1,149.00 CONSTELLATION BRANDS INC SEC ID: 21036P108	32.940000	24,794.71	37,848.06	0.04%	0.00	13,053.35
90.00 CONTANGO OIL & GAS CO SEC ID: 21075N204	55.530000	4,963.50	4,997.70	0.01%	0.00	34.20

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
82.00 CONTINENTAL RESOURCES INC/OK SEC ID: 212015101	74.060000	4,962.64	6,072.92	0.01%	0.00	1,110.28
1,136.00 CONVERGYS CORP SEC ID: 212485106	15.510000	14,972.48	17,619.36	0.02%	0.00	2,646.88
344.00 COOPER COS INC/THE SEC ID: 216648402	83.850000	20,708.80	28,844.40	0.03%	0.00	8,135.60
933.00 COOPER TIRE & RUBBER CO SEC ID: 216831107	19.990000	16,224.87	18,650.67	0.02%	0.00	2,425.80
220.00 COPART INC SEC ID: 217204106	26.710000	4,946.70	5,876.20	0.01%	0.00	929.50
1,356.00 CORELOGIC INC SEC ID: 21871D103	24.600000	18,319.56	33,357.60	0.04%	0.00	15,038.04
9,242.00 CORNING INC SEC ID: 219350105	11.990000	182,750.57	110,811.58	0.12%	0.00	-71,938.99
218.00 CORPORATE EXECUTIVE BOARD CO/T SEC ID: 21988R102	46.560000	8,942.36	10,150.08	0.01%	0.00	1,207.72
1,086.00 CORPORATE OFFICE PROPERTIES TR SEC ID: 22002T108	22.360000	23,598.78	24,282.96	0.03%	0.00	684.18
1,008.00 CORRECTIONS CORP OF AMERICA SEC ID: 22025Y407	33.310000	19,968.48	33,576.48	0.04%	0.00	13,608.00
2,751.00 COSTCO WHOLESALE CORP SEC ID: 22160K105	97.870000	137,750.28	269,240.37	0.28%	0.00	131,490.09

BNY MELLON

PARA US - PI 2 - NSNF09226702

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160.00 COSTAR GROUP INC SEC ID: 22160N109	81.250000	8,939.20	13,000.00	0.01%	0.00	4,060.80
465.00 COURIER CORP SEC ID: 222660102	11.220000	4,915.05	5,217.30	0.01%	0.00	302.25
221.00 COVANCE INC SEC ID: 222816100	47.790000	11,392.55	10,561.59	0.01%	0.00	-830.96
763.00 COVANTA HOLDING CORP SEC ID: 22282E102	17.100000	12,276.67	13,047.30	0.01%	0.00	770.63
601.00 COVENTRY HEALTH CARE INC SEC ID: 222862104	41.630000	20,980.91	25,019.63	0.03%	0.00	4,038.72
145.00 CRACKER BARREL OLD COUNTRY STO SEC ID: 22410J106	62.980000	7,048.45	9,132.10	0.01%	0.00	2,083.65
564.00 CRANE CO SEC ID: 224399105	37.990000	20,332.20	21,426.36	0.02%	0.00	1,094.16
1,066.00 CREE INC SEC ID: 225447101	28.200000	28,008.93	30,061.20	0.03%	0.00	2,052.27
486.00 CREXUS INVESTMENT CORP SEC ID: 226553105	10.280000	5,088.42	4,996.08	0.01%	0.00	-92.34
1,017.00 CROSS COUNTRY HEALTHCARE INC SEC ID: 227483104	4.050000	5,430.78	4,118.85	0.00%	0.00	-1,311.93
460.00 CROSSTEX ENERGY INC SEC ID: 22765Y104	12.400000	5,064.60	5,704.00	0.01%	0.00	639.40

BNY MELLON

Investment Detail by Currency
8/31/2012

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Base Currency: USD
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***PARA US - PI 2* - NSNF09226702**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,481.00 CROWN CASTLE INTERNATIONAL COR SEC ID: 228227104	63.460000	57,415.44	93,984.26	0.10%	0.00	36,568.82
475.00 CROWN HOLDINGS INC SEC ID: 228368106	36.250000	15,911.26	17,218.75	0.02%	0.00	1,307.49
626.00 CUBESMART SEC ID: 229663109	12.900000	6,441.54	8,075.40	0.01%	0.00	1,633.86
378.00 CUBIST PHARMACEUTICALS INC SEC ID: 229678107	46.200000	13,502.16	17,463.60	0.02%	0.00	3,961.44
1,359.00 CUMMINS INC SEC ID: 231021106	97.110000	45,878.14	131,972.49	0.14%	0.00	86,094.35
158.00 CURTISS-WRIGHT CORP SEC ID: 231561101	30.060000	4,942.24	4,749.48	0.00%	0.00	-192.76
179.00 CYBERONICS INC SEC ID: 23251P102	49.930000	5,804.97	8,937.47	0.01%	0.00	3,132.50
193.00 CYMER INC SEC ID: 232572107	56.700000	9,202.24	10,943.10	0.01%	0.00	1,740.86
1,491.00 CYPRESS SEMICONDUCTOR CORP SEC ID: 232806109	11.610000	17,116.68	17,310.51	0.02%	0.00	193.83
394.00 CYTEC INDUSTRIES INC SEC ID: 232820100	68.470000	20,276.08	26,977.18	0.03%	0.00	6,701.10
2,165.00 CYTORI THERAPEUTICS INC SEC ID: 23283K105	3.150000	5,260.95	6,819.75	0.01%	0.00	1,558.80

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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1,547.00 DCT INDUSTRIAL TRUST INC SEC ID: 233153105	6.320000	7,920.64	9,777.04	0.01%	0.00	1,856.40
1,366.00 DDR CORP SEC ID: 23317H102	15.220000	18,468.32	20,790.52	0.02%	0.00	2,322.20
865.00 DFC GLOBAL CORP SEC ID: 23324T107	18.620000	16,450.39	16,106.30	0.02%	0.00	-344.09
1,775.00 DR HORTON INC SEC ID: 23331A109	18.990000	25,788.12	33,707.25	0.04%	0.00	7,919.13
222.00 DST SYSTEMS INC SEC ID: 233326107	50.880000	11,350.86	11,295.36	0.01%	0.00	-55.50
1,755.00 DTE ENERGY CO SEC ID: 233331107	58.400000	73,340.93	102,492.00	0.11%	0.00	29,151.07
136.00 DSW INC SEC ID: 23334L102	64.520000	6,732.00	8,774.72	0.01%	0.00	2,042.72
186.00 DTS INC/CA SEC ID: 23335C101	22.450000	5,260.08	4,175.70	0.00%	0.00	-1,084.38
376.00 DANA HOLDING CORP SEC ID: 235825205	13.660000	4,872.96	5,136.16	0.01%	0.00	263.20
3,558.00 DANAHER CORP SEC ID: 235851102	53.570000	121,690.72	190,602.06	0.20%	0.00	68,911.34
1,068.00 DARDEN RESTAURANTS INC SEC ID: 237194105	51.950000	46,043.40	55,482.60	0.06%	0.00	9,439.20

BNY MELLON

PARA US - PI 2 - NSNF09226702

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602.00 DAVITA INC SEC ID: 23918K108	97.270000	33,705.98	58,556.54	0.06%	0.00	24,850.56
231.00 DEALERTRACK HOLDINGS INC SEC ID: 242309102	27.690000	4,931.85	6,396.39	0.01%	0.00	1,464.54
1,154.00 DEAN FOODS CO SEC ID: 242370104	16.420000	13,859.54	18,948.68	0.02%	0.00	5,089.14
2,643.00 DEERE & CO SEC ID: 244199105	75.110000	112,027.26	198,515.73	0.21%	0.00	86,488.47
480.00 DELEK US HOLDINGS INC SEC ID: 246647101	26.260000	5,116.80	12,604.80	0.01%	0.00	7,488.00
5,478.00 DELL INC SEC ID: 24702R101	10.590000	112,739.68	58,012.02	0.06%	0.00	-54,727.66
5,348.00 DELTA AIR LINES INC SEC ID: 247361702	8.650000	42,240.17	46,260.20	0.05%	0.00	4,020.03
2,712.00 DENBURY RESOURCES INC SEC ID: 247916208	15.490000	46,696.31	42,008.88	0.04%	0.00	-4,687.43
324.00 DELUXE CORP SEC ID: 248019101	28.370000	7,626.96	9,191.88	0.01%	0.00	1,564.92
975.00 DEMAND MEDIA INC SEC ID: 24802N109	10.150000	10,315.50	9,896.25	0.01%	0.00	-419.25
2,471.00 DENDREON CORP SEC ID: 24823Q107	4.490000	18,779.60	11,094.79	0.01%	0.00	-7,684.81

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
825.00 DENTSPLY INTERNATIONAL INC SEC ID: 249030107	36.270000	24,417.46	29,922.75	0.03%	0.00	5,505.29
2,544.00 DEVON ENERGY CORP SEC ID: 25179M103	57.830000	159,838.89	147,119.52	0.15%	0.00	-12,719.37
334.00 DEVRY INC SEC ID: 251893103	19.310000	15,469.21	6,449.54	0.01%	0.00	-9,019.67
466.00 DIAMOND OFFSHORE DRILLING INC SEC ID: 25271C102	67.020000	29,472.17	31,231.32	0.03%	0.00	1,759.15
1,609.00 DIAMONDROCK HOSPITALITY CO SEC ID: 252784301	9.620000	15,734.80	15,478.58	0.02%	0.00	-256.22
453.00 DICK'S SPORTING GOODS INC SEC ID: 253393102	49.760000	17,929.74	22,541.28	0.02%	0.00	4,611.54
330.00 DIEBOLD INC SEC ID: 253651103	32.580000	10,021.20	10,751.40	0.01%	0.00	730.20
599.00 DIGITAL REALTY TRUST INC SEC ID: 253868103	74.510000	29,069.47	44,631.49	0.05%	0.00	15,562.02
582.00 DIGITALGLOBE INC SEC ID: 25389M877	20.770000	9,067.56	12,088.14	0.01%	0.00	3,020.58
213.00 DILLARD'S INC SEC ID: 254067101	75.080000	10,799.10	15,992.04	0.02%	0.00	5,192.94
215.00 DINEEQUITY INC SEC ID: 254423106	52.970000	10,226.15	11,388.55	0.01%	0.00	1,162.40

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
11,522.00 WALT DISNEY CO/THE SEC ID: 254687106	49.470000	354,023.22	569,993.34	0.60%	0.00	215,970.12
1,092.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F104	54.840000	37,844.52	59,885.28	0.06%	0.00	22,040.76
522.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F302	51.810000	15,310.26	27,044.82	0.03%	0.00	11,734.56
1,137.00 DISH NETWORK CORP SEC ID: 25470M109	31.990000	24,860.90	36,372.63	0.04%	0.00	11,511.73
3,465.00 DISCOVER FINANCIAL SERVICES SEC ID: 254709108	38.730000	83,409.94	134,199.45	0.14%	0.00	50,789.51
4,602.00 DIRECTV SEC ID: 25490A309	52.090000	143,242.77	239,718.18	0.25%	0.00	96,475.41
589.00 DOLAN CO/THE SEC ID: 25659P402	3.550000	4,871.03	2,090.95	0.00%	0.00	-2,780.08
25.00 DOLBY LABORATORIES INC SEC ID: 25659T107	33.180000	1,038.50	829.50	0.00%	0.00	-209.00
624.00 DOLLAR GENERAL CORP SEC ID: 256677105	51.070000	20,872.80	31,867.68	0.03%	0.00	10,994.88
183.00 DOLLAR THRIFTY AUTOMOTIVE GROU SEC ID: 256743105	87.160000	13,373.64	15,950.28	0.02%	0.00	2,576.64
1,540.00 DOLLAR TREE INC SEC ID: 256746108	48.170000	47,986.36	74,181.80	0.08%	0.00	26,195.44

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
4,313.00 DOMINION RESOURCES INC/VA SEC ID: 25746U109	52.480000	166,634.27	226,346.24	0.24%	0.00	59,711.97
389.00 DOMINO'S PIZZA INC SEC ID: 25754A201	35.440000	9,647.20	13,786.16	0.01%	0.00	4,138.96
310.00 DOMTAR CORP SEC ID: 257559203	72.440000	19,486.60	22,456.40	0.02%	0.00	2,969.80
174.00 DONALDSON CO INC SEC ID: 257651109	35.290000	5,054.70	6,140.46	0.01%	0.00	1,085.76
1,168.00 RR DONNELLEY & SONS CO SEC ID: 257867101	10.980000	20,066.24	12,824.64	0.01%	0.00	-7,241.60
1,302.00 DOUGLAS EMMETT INC SEC ID: 25960P109	23.990000	20,154.96	31,234.98	0.03%	0.00	11,080.02
1,560.00 DOVER CORP SEC ID: 260003108	57.810000	74,277.83	90,183.60	0.09%	0.00	15,905.77
6,749.00 DOW CHEMICAL CO/THE SEC ID: 260543103	29.310000	269,778.78	197,813.19	0.21%	0.00	-71,965.59
1,846.00 DR PEPPER SNAPPLE GROUP INC SEC ID: 26138E109	44.810000	45,292.17	82,719.26	0.09%	0.00	37,427.09
452.00 DREAMWORKS ANIMATION SKG INC SEC ID: 26153C103	16.970000	8,108.88	7,670.44	0.01%	0.00	-438.44
220.00 DRESSER-RAND GROUP INC SEC ID: 261608103	50.620000	11,523.40	11,136.40	0.01%	0.00	-387.00

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
149.00 DRIL-QUIP INC SEC ID: 262037104	70.040000	10,269.17	10,435.96	0.01%	0.00	166.79
5,713.00 EI DU PONT DE NEMOURS & CO SEC ID: 263534109	49.750000	247,770.82	284,221.75	0.30%	0.00	36,450.93
388.00 DUFF & PHELPS CORP SEC ID: 26433B107	13.250000	4,908.20	5,141.00	0.01%	0.00	232.80
5,155.00 DUKE ENERGY CORP NEW COM SEC ID: 26441C204	64.780000	279,436.97	333,940.90	0.35%	0.00	54,503.93
3,570.00 DUKE REALTY CORP SEC ID: 264411505	14.500000	41,840.40	51,765.00	0.05%	0.00	9,924.60
302.00 DUN & BRADSTREET CORP SEC ID: 26483E100	80.950000	23,194.72	24,446.90	0.03%	0.00	1,252.18
371.00 DUPONT FABROS TECHNOLOGY INC SEC ID: 26613Q106	27.560000	9,230.48	10,224.76	0.01%	0.00	994.28
321.00 DYCOM INDUSTRIES INC SEC ID: 267475101	14.520000	4,798.95	4,660.92	0.00%	0.00	-138.03
1,651.00 DYNAVAX TECHNOLOGIES CORP SEC ID: 268158102	3.910000	5,299.71	6,455.41	0.01%	0.00	1,155.70
506.00 DYNEX CAPITAL INC SEC ID: 26817Q506	10.450000	5,034.70	5,287.70	0.01%	0.00	253.00
12,956.00 EMC CORP/MA SEC ID: 268648102	26.290000	154,190.65	340,613.24	0.36%	0.00	186,422.59

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,727.00 EOG RESOURCES INC SEC ID: 26875P101	108.300000	121,246.73	187,034.10	0.20%	0.00	65,787.37
1,022.00 EQT CORP SEC ID: 26884L109	53.960000	41,356.70	55,147.12	0.06%	0.00	13,790.42
396.00 EAGLE BANCORP INC SEC ID: 268948106	17.040000	5,072.76	6,747.84	0.01%	0.00	1,675.08
3,452.00 E*TRADE FINANCIAL CORP SEC ID: 269246401	8.570000	30,791.84	29,583.64	0.03%	0.00	-1,208.20
1,228.00 EXCO RESOURCES INC SEC ID: 269279402	6.850000	8,964.40	8,411.80	0.01%	0.00	-552.60
660.00 EAGLE MATERIALS INC SEC ID: 26969P108	42.650000	17,773.80	28,149.00	0.03%	0.00	10,375.20
1,560.00 EAST WEST BANCORP INC SEC ID: 27579R104	21.940000	28,969.20	34,226.40	0.04%	0.00	5,257.20
1,186.00 EASTMAN CHEMICAL CO SEC ID: 277432100	55.260000	32,200.67	65,538.36	0.07%	0.00	33,337.69
2,316.00 EATON CORP SEC ID: 278058102	44.720000	79,848.50	103,571.52	0.11%	0.00	23,723.02
7,026.00 EBAY INC SEC ID: 278642103	47.470000	210,229.63	333,524.22	0.35%	0.00	123,294.59
241.00 EBIX INC SEC ID: 278715206	23.990000	4,882.66	5,781.59	0.01%	0.00	898.93

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
573.00 ECHOSTAR CORP SEC ID: 278768106	27.010000	11,542.68	15,476.73	0.02%	0.00	3,934.05
2,296.00 ECOLAB INC SEC ID: 278865100	64.030000	107,260.79	147,012.88	0.15%	0.00	39,752.09
704.00 EDELMAN FINANCIAL GROUP INC SEC ID: 27943Q105	8.820000	5,216.64	6,209.28	0.01%	0.00	992.64
2,240.00 EDISON INTERNATIONAL SEC ID: 281020107	43.790000	94,982.05	98,089.60	0.10%	0.00	3,107.55
597.00 EDUCATION REALTY TRUST INC SEC ID: 28140H104	11.560000	4,955.10	6,901.32	0.01%	0.00	1,946.22
283.00 EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	102.110000	20,067.03	28,897.13	0.03%	0.00	8,830.10
181.00 ELIZABETH ARDEN INC SEC ID: 28660G106	46.540000	4,981.12	8,423.74	0.01%	0.00	3,442.62
421.00 EMCOR GROUP INC SEC ID: 29084Q100	27.630000	11,964.82	11,632.23	0.01%	0.00	-332.59
4,968.00 EMERSON ELECTRIC CO SEC ID: 291011104	50.720000	209,174.42	251,976.96	0.26%	0.00	42,802.54
262.00 EMPIRE DISTRICT ELECTRIC CO/TH SEC ID: 291641108	21.110000	4,878.44	5,530.82	0.01%	0.00	652.38
315.00 EMPLOYERS HOLDINGS INC SEC ID: 292218104	18.230000	5,021.10	5,742.45	0.01%	0.00	721.35

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA US - PI 2* - NSNF09226702**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,275.00 EMULEX CORP SEC ID: 292475209	6.850000	10,006.14	8,733.75	0.01%	0.00	-1,272.39
220.00 ENCORE WIRE CORP SEC ID: 292562105	28.320000	5,108.40	6,230.40	0.01%	0.00	1,122.00
737.00 ENDO HEALTH SOLUTIONS INC SEC ID: 29264F205	31.820000	26,176.99	23,451.34	0.02%	0.00	-2,725.65
456.00 ENERGEN CORP SEC ID: 29265N108	51.050000	23,562.06	23,278.80	0.02%	0.00	-283.26
224.00 ENERGIZER HOLDINGS INC SEC ID: 29266R108	68.900000	16,569.28	15,433.60	0.02%	0.00	-1,135.68
340.00 ENERGY PARTNERS LTD SEC ID: 29270U303	17.220000	4,807.60	5,854.80	0.01%	0.00	1,047.20
725.00 ENERSYS SEC ID: 29275Y102	37.250000	20,106.66	27,006.25	0.03%	0.00	6,899.59
101.00 ENGILITY HOLDINGS INC SEC ID: 29285W104	18.510000	1,821.81	1,869.51	0.00%	0.00	47.70
1,432.00 ENTERGY CORP SEC ID: 29364G103	68.080000	110,546.44	97,490.56	0.10%	0.00	-13,055.88
390.00 ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	12.370000	5,190.90	4,824.30	0.01%	0.00	-366.60
294.00 ENTERTAINMENT PROPERTIES TRUST SEC ID: 29380T105	45.590000	13,518.12	13,403.46	0.01%	0.00	-114.66

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
733.00 ENZON PHARMACEUTICALS INC SEC ID: 293904108	6.760000	5,160.32	4,955.08	0.01%	0.00	-205.24
2,381.00 ENZO BIOCHEM INC SEC ID: 294100102	1.880000	5,569.64	4,476.28	0.00%	0.00	-1,093.36
290.00 EPOCH HOLDING CORP SEC ID: 29428R103	21.060000	5,037.30	6,107.40	0.01%	0.00	1,070.10
775.00 EQUIFAX INC SEC ID: 294429105	45.780000	26,793.85	35,479.50	0.04%	0.00	8,685.65
343.00 EQUINIX INC SEC ID: 29444U502	197.650000	30,758.93	67,793.95	0.07%	0.00	37,035.02
78.00 EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	68.760000	4,885.92	5,363.28	0.01%	0.00	477.36
1,945.00 EQUITY RESIDENTIAL SEC ID: 29476L107	60.400000	98,237.86	117,478.00	0.12%	0.00	19,240.14
464.00 ERIE INDEMNITY CO SEC ID: 29530P102	63.770000	19,759.86	29,589.28	0.03%	0.00	9,829.42
206.00 ESSEX PROPERTY TRUST INC SEC ID: 297178105	151.980000	27,597.82	31,307.88	0.03%	0.00	3,710.06
242.00 ETHAN ALLEN INTERIORS INC SEC ID: 297602104	22.080000	5,055.38	5,343.36	0.01%	0.00	287.98
323.00 EURONET WORLDWIDE INC SEC ID: 298736109	17.760000	4,857.92	5,736.48	0.01%	0.00	878.56

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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927.00 EVERCORE PARTNERS INC SEC ID: 29977A105	24.700000	24,118.54	22,896.90	0.02%	0.00	-1,221.64
834.00 EXAR CORP SEC ID: 300645108	7.610000	4,978.98	6,346.74	0.01%	0.00	1,367.76
4,731.00 EXELON CORP SEC ID: 30161N101	36.470000	229,109.15	172,539.57	0.18%	0.00	-56,569.58
1,153.00 EXELIXIS INC SEC ID: 30161Q104	4.430000	6,122.43	5,107.79	0.01%	0.00	-1,014.64
1,007.00 EXELIS INC SEC ID: 30162A108	10.100000	12,291.66	10,170.70	0.01%	0.00	-2,120.96
611.00 EXPEDIA INC SEC ID: 30212P303	51.360000	19,095.32	31,380.96	0.03%	0.00	12,285.64
1,295.00 EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	36.610000	65,261.53	47,409.95	0.05%	0.00	-17,851.58
348.00 EXPRESS INC SEC ID: 30219E103	15.610000	7,475.04	5,432.28	0.01%	0.00	-2,042.76
5,370.00 EXPRESS SCRIPTS HOLDING CO SEC ID: 30219G108	62.620000	131,409.46	336,269.40	0.35%	0.00	204,859.94
592.00 EXTRA SPACE STORAGE INC SEC ID: 30225T102	34.110000	12,130.08	20,193.12	0.02%	0.00	8,063.04
1,102.00 EXTERRAN HOLDINGS INC SEC ID: 30225X103	18.390000	11,802.42	20,265.78	0.02%	0.00	8,463.36

BNY MELLON

PARA US - PI 2 - NSNF09226702

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117.00 EZCORP INC SEC ID: 302301106	22.650000	3,753.36	2,650.05	0.00%	0.00	-1,103.31
29,333.00 EXXON MOBIL CORP SEC ID: 30231G102	87.300000	1,928,843.91	2,560,770.90	2.69%	0.00	631,926.99
149.00 FBL FINANCIAL GROUP INC SEC ID: 30239F106	33.120000	5,095.80	4,934.88	0.01%	0.00	-160.92
244.00 FEI CO SEC ID: 30241L109	53.710000	8,874.28	13,105.24	0.01%	0.00	4,230.96
1,010.00 FLIR SYSTEMS INC SEC ID: 302445101	19.800000	27,978.40	19,998.00	0.02%	0.00	-7,980.40
1,514.00 FMC TECHNOLOGIES INC SEC ID: 30249U101	46.840000	32,477.19	70,915.76	0.07%	0.00	38,438.57
1,154.00 FMC CORP SEC ID: 302491303	54.320000	29,635.45	62,685.28	0.07%	0.00	33,049.83
800.00 FNB CORP/PA SEC ID: 302520101	10.950000	8,088.00	8,760.00	0.01%	0.00	672.00
528.00 FXCM INC SEC ID: 302693106	8.760000	5,169.12	4,625.28	0.00%	0.00	-543.84
420.00 FTI CONSULTING INC SEC ID: 302941109	26.010000	14,964.60	10,924.20	0.01%	0.00	-4,040.40
1,078.00 FACEBOOK INC SEC ID: 30303M102	18.058000	33,256.86	19,466.52	0.02%	0.00	-13,790.34

BNY MELLON

PARA US - PI 2 - NSNF09226702

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291.00 FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	92.270000	28,648.95	26,850.57	0.03%	0.00	-1,798.38
251.00 FAIR ISAAC CORP SEC ID: 303250104	42.710000	7,276.49	10,720.21	0.01%	0.00	3,443.72
1,519.00 FAIRCHILD SEMICONDUCTOR INTERN SEC ID: 303726103	14.520000	16,359.63	22,055.88	0.02%	0.00	5,696.25
625.00 FAMILY DOLLAR STORES INC SEC ID: 307000109	63.640000	18,091.00	39,775.00	0.04%	0.00	21,684.00
123.00 FARO TECHNOLOGIES INC SEC ID: 311642102	39.450000	5,098.35	4,852.35	0.01%	0.00	-246.00
1,550.00 FASTENAL CO SEC ID: 311900104	43.090000	36,750.05	66,789.50	0.07%	0.00	30,039.45
1,700.00 FEDERAL-MOGUL CORP SEC ID: 313549404	9.360000	19,950.40	15,912.00	0.02%	0.00	-4,038.40
199.00 FEDERAL REALTY INVESTMENT TRUS SEC ID: 313747206	107.910000	15,211.56	21,474.09	0.02%	0.00	6,262.53
1,241.00 FEDERAL SIGNAL CORP SEC ID: 313855108	5.970000	5,174.97	7,408.77	0.01%	0.00	2,233.80
1,830.00 FEDEX CORP SEC ID: 31428X106	87.630000	198,287.27	160,362.90	0.17%	0.00	-37,924.37
4,736.00 FELCOR LODGING TRUST INC SEC ID: 31430F101	4.640000	21,927.68	21,975.04	0.02%	0.00	47.36

BNY MELLON

PARA US - PI 2 - NSNF09226702

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4,026.00 FEMALE HEALTH CO/THE SEC ID: 314462102	6.750000	20,609.09	27,175.50	0.03%	0.00	6,566.41
513.00 F5 NETWORKS INC SEC ID: 315616102	97.490000	41,719.15	50,012.37	0.05%	0.00	8,293.22
2,102.00 FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	31.500000	50,080.54	66,213.00	0.07%	0.00	16,132.46
1,579.00 FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R105	18.840000	21,790.20	29,748.36	0.03%	0.00	7,958.16
411.00 FIDUS INVESTMENT CORP SEC ID: 316500107	16.350000	5,313.12	6,719.85	0.01%	0.00	1,406.73
899.00 FIFTH & PACIFIC CO INC SEC ID: 316645100	13.250000	4,809.65	11,911.75	0.01%	0.00	7,102.10
2,375.00 FIFTH THIRD BANCORP SEC ID: 316773100	15.140000	29,637.65	35,957.50	0.04%	0.00	6,319.85
2,396.00 FIFTH STREET FINANCE CORP SEC ID: 31678A103	10.490000	24,448.30	25,134.04	0.03%	0.00	685.74
1,161.00 FINANCIAL ENGINES INC SEC ID: 317485100	21.300000	25,375.46	24,729.30	0.03%	0.00	-646.16
311.00 FINANCIAL INSTITUTIONS INC SEC ID: 317585404	17.500000	5,010.21	5,442.50	0.01%	0.00	432.29
876.00 FINISAR CORP SEC ID: 31787A507	13.740000	14,242.15	12,036.24	0.01%	0.00	-2,205.91

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
225.00 FINISH LINE INC/THE SEC ID: 317923100	22.960000	4,803.75	5,166.00	0.01%	0.00	362.25
2,510.00 FIRST BANCORP SEC ID: 318672706	3.820000	9,638.40	9,588.20	0.01%	0.00	-50.20
966.00 FIRST BUSEY CORP SEC ID: 319383105	4.800000	5,119.80	4,636.80	0.00%	0.00	-483.00
129.00 FIRST CASH FINANCIAL SERVICES SEC ID: 31942D107	44.620000	5,020.68	5,755.98	0.01%	0.00	735.30
48.00 FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	165.140000	9,056.40	7,926.72	0.01%	0.00	-1,129.68
1,067.00 FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	6.960000	5,217.63	7,426.32	0.01%	0.00	2,208.69
366.00 FIRST DEFIANCE FINANCIAL CORP SEC ID: 32006W106	16.640000	5,223.11	6,090.24	0.01%	0.00	867.13
198.00 FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	34.780000	6,617.16	6,886.44	0.01%	0.00	269.28
369.00 FIRST FINANCIAL BANCORP SEC ID: 320209109	16.280000	6,103.26	6,007.32	0.01%	0.00	-95.94
153.00 FIRST FINANCIAL CORP/IN SEC ID: 320218100	30.470000	5,015.34	4,661.91	0.00%	0.00	-353.43
224.00 FIRST FINANCIAL HOLDINGS INC SEC ID: 320239106	12.780000	2,119.04	2,862.72	0.00%	0.00	743.68

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
3,205.00 FIRST HORIZON NATIONAL CORP SEC ID: 320517105	8.960000	26,862.18	28,716.80	0.03%	0.00	1,854.62
887.00 FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	12.900000	10,226.50	11,442.30	0.01%	0.00	1,215.80
575.00 FIRST MERCHANTS CORP SEC ID: 320817109	14.080000	4,979.50	8,096.00	0.01%	0.00	3,116.50
2,918.00 FIRST NIAGARA FINANCIAL GROUP SEC ID: 33582V108	7.890000	25,503.32	23,023.02	0.02%	0.00	-2,480.30
465.00 FIRST REPUBLIC BANK/CA SEC ID: 33616C100	32.690000	13,610.55	15,200.85	0.02%	0.00	1,590.30
879.00 FIRST SOLAR INC SEC ID: 336433107	19.990000	13,967.31	17,571.21	0.02%	0.00	3,603.90
245.00 1ST SOURCE CORP SEC ID: 336901103	22.830000	4,922.05	5,593.35	0.01%	0.00	671.30
1,283.00 FISERV INC SEC ID: 337738108	71.310000	60,570.43	91,490.73	0.10%	0.00	30,920.30
691.00 FIRSTMERIT CORP SEC ID: 337915102	15.690000	10,019.50	10,841.79	0.01%	0.00	822.29
2,116.00 FIRSTENERGY CORP SEC ID: 337932107	43.700000	91,712.68	92,469.20	0.10%	0.00	756.52
2,681.00 FIVE STAR QUALITY CARE INC SEC ID: 33832D106	4.730000	7,404.12	12,681.13	0.01%	0.00	5,277.01

BNY MELLON

PARA US - PI 2 - NSNF09226702

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167.00 FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	43.180000	5,018.35	7,211.06	0.01%	0.00	2,192.71
646.00 FLOTEK INDUSTRIES INC SEC ID: 343389102	11.830000	4,921.03	7,642.18	0.01%	0.00	2,721.15
1,267.00 FLUOR CORP SEC ID: 343412102	51.500000	50,272.93	65,250.50	0.07%	0.00	14,977.57
499.00 FLOWSERVE CORP SEC ID: 34354P105	127.660000	30,963.00	63,702.34	0.07%	0.00	32,739.34
971.00 FOOT LOCKER INC SEC ID: 344849104	34.570000	20,068.98	33,567.47	0.04%	0.00	13,498.49
23,556.00 FORD MOTOR CO SEC ID: 345370860	9.340000	211,660.73	220,013.04	0.23%	0.00	8,352.31
1,238.00 FOREST CITY ENTERPRISES INC SEC ID: 345550107	15.080000	18,322.40	18,669.04	0.02%	0.00	346.64
857.00 FOREST LABORATORIES INC SEC ID: 345838106	34.690000	32,343.09	29,729.33	0.03%	0.00	-2,613.76
643.00 FORESTAR GROUP INC SEC ID: 346233109	14.390000	10,113.31	9,252.77	0.01%	0.00	-860.54
522.00 FORTINET INC SEC ID: 34959E109	26.510000	13,498.92	13,838.22	0.01%	0.00	339.30
1,048.00 FORTUNE BRANDS HOME & SECURITY INC SEC ID: 34964C106	25.500000	17,178.03	26,724.00	0.03%	0.00	9,545.97

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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39.00 FOSSIL INC SEC ID: 349882100	84.950000	2,803.32	3,313.05	0.00%	0.00	509.73
266.00 FRANCESCAS HOLDINGS CORP SEC ID: 351793104	35.330000	5,242.86	9,397.78	0.01%	0.00	4,154.92
114.00 FRANKLIN ELECTRIC CO INC SEC ID: 353514102	54.230000	5,180.16	6,182.22	0.01%	0.00	1,002.06
916.00 FRANKLIN RESOURCES INC SEC ID: 354613101	117.400000	95,679.51	107,538.40	0.11%	0.00	11,858.89
5,660.00 FREEPORT-MCMORAN COPPER & GOLD SEC ID: 35671D857	36.110000	187,479.71	204,382.60	0.21%	0.00	16,902.89
5,748.00 FRONTIER COMMUNICATIONS CORP SEC ID: 35906A108	4.620000	30,896.90	26,555.76	0.03%	0.00	-4,341.14
835.00 FUEL TECH INC SEC ID: 359523107	4.930000	5,202.05	4,116.55	0.00%	0.00	-1,085.50
228.00 HB FULLER CO SEC ID: 359694106	30.410000	5,344.32	6,933.48	0.01%	0.00	1,589.16
2,752.00 FULTON FINANCIAL CORP SEC ID: 360271100	9.710000	28,345.60	26,721.92	0.03%	0.00	-1,623.68
429.00 FUSION-IO INC SEC ID: 36112J107	28.020000	10,150.83	12,020.58	0.01%	0.00	1,869.75
109.00 GAMCO INVESTORS INC SEC ID: 361438104	45.100000	4,884.29	4,915.90	0.01%	0.00	31.61

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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293.00 GATX CORP SEC ID: 361448103	41.160000	10,624.18	12,059.88	0.01%	0.00	1,435.70
2,285.00 GFI GROUP INC SEC ID: 361652209	2.800000	10,082.54	6,398.00	0.01%	0.00	-3,684.54
240.00 GNC HOLDINGS INC SEC ID: 36191G107	38.850000	4,636.70	9,324.00	0.01%	0.00	4,687.30
4,048.00 GT ADVANCED TECHNOLOGIES INC SEC ID: 36191U106	5.800000	20,118.56	23,478.40	0.02%	0.00	3,359.84
696.00 ARTHUR J GALLAGHER & CO SEC ID: 363576109	35.720000	19,508.88	24,861.12	0.03%	0.00	5,352.24
890.00 GAMESTOP CORP SEC ID: 36467W109	19.080000	23,255.70	16,981.20	0.02%	0.00	-6,274.50
2,365.00 GANNETT CO INC SEC ID: 364730101	15.260000	31,572.75	36,089.90	0.04%	0.00	4,517.15
2,298.00 GAP INC/THE SEC ID: 364760108	35.820000	44,048.06	82,314.36	0.09%	0.00	38,266.30
455.00 GARDNER DENVER INC SEC ID: 365558105	60.280000	20,761.65	27,427.40	0.03%	0.00	6,665.75
613.00 GARTNER INC SEC ID: 366651107	49.390000	23,300.13	30,276.07	0.03%	0.00	6,975.94
813.00 GENERAL CABLE CORP SEC ID: 369300108	27.090000	22,198.40	22,024.17	0.02%	0.00	-174.23

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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510.00 GENERAL COMMUNICATION INC SEC ID: 369385109	8.820000	5,186.70	4,498.20	0.00%	0.00	-688.50
2,025.00 GENERAL DYNAMICS CORP SEC ID: 369550108	65.510000	145,802.63	132,657.75	0.14%	0.00	-13,144.88
63,125.00 GENERAL ELECTRIC CO SEC ID: 369604103	20.710000	2,135,963.61	1,307,318.75	1.37%	0.00	-828,644.86
3,932.00 GENERAL GROWTH PROPERTIES INC SEC ID: 370023103	20.580000	52,966.84	80,920.56	0.08%	0.00	27,953.72
4,469.00 GENERAL MILLS INC SEC ID: 370334104	39.330000	127,235.56	175,765.77	0.18%	0.00	48,530.21
2,350.00 GENERAL MOTORS CO SEC ID: 37045V100	21.350000	54,120.50	50,172.50	0.05%	0.00	-3,948.00
150.00 GENESCO INC SEC ID: 371532102	70.650000	7,653.00	10,597.50	0.01%	0.00	2,944.50
89.00 GENESEE & WYOMING INC SEC ID: 371559105	63.560000	4,938.61	5,656.84	0.01%	0.00	718.23
722.00 GENTEX CORP SEC ID: 371901109	17.520000	21,291.78	12,649.44	0.01%	0.00	-8,642.34
1,473.00 GENUINE PARTS CO SEC ID: 372460105	63.160000	64,646.82	93,034.68	0.10%	0.00	28,387.86
274.00 GEOEYE INC SEC ID: 37250W108	26.830000	5,233.40	7,351.42	0.01%	0.00	2,118.02

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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475.00 GEORGIA GULF CORP SEC ID: 373200302	39.640000	10,346.66	18,829.00	0.02%	0.00	8,482.34
457.00 GIBRALTAR INDUSTRIES INC SEC ID: 374689107	10.930000	4,958.45	4,995.01	0.01%	0.00	36.56
4,937.00 GILEAD SCIENCES INC SEC ID: 375558103	57.690000	173,492.26	284,815.53	0.30%	0.00	111,323.27
882.00 GLACIER BANCORP INC SEC ID: 37637Q105	15.410000	11,015.07	13,591.62	0.01%	0.00	2,576.55
693.00 GLADSTONE INVESTMENT CORP SEC ID: 376546107	7.610000	5,031.18	5,273.73	0.01%	0.00	242.55
1,640.00 GLOBAL CASH ACCESS HOLDINGS IN SEC ID: 378967103	7.670000	4,985.60	12,578.80	0.01%	0.00	7,593.20
1,215.00 GLIMCHER REALTY TRUST SEC ID: 379302102	10.480000	10,993.50	12,733.20	0.01%	0.00	1,739.70
561.00 GLOBAL PAYMENTS INC SEC ID: 37940X102	41.650000	25,144.02	23,365.65	0.02%	0.00	-1,778.37
706.00 GLOBAL GEOPHYSICAL SERVICES IN SEC ID: 37946S107	4.590000	5,210.28	3,240.54	0.00%	0.00	-1,969.74
3,100.00 GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	105.720000	470,889.38	327,732.00	0.34%	0.00	-143,157.38
346.00 GOLUB CAPITAL BDC INC SEC ID: 38173M102	15.510000	5,241.90	5,366.46	0.01%	0.00	124.56

BNY MELLON

PARA US - PI 2 - NSNF09226702

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1,489.00 GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	12.200000	21,789.87	18,165.80	0.02%	0.00	-3,624.07
1,542.00 GOOGLE INC SEC ID: 38259P508	685.090000	666,360.97	1,056,408.78	1.11%	0.00	390,047.81
463.00 WR GRACE & CO SEC ID: 38388F108	57.760000	19,682.13	26,742.88	0.03%	0.00	7,060.75
625.00 GRACO INC SEC ID: 384109104	49.400000	20,168.75	30,875.00	0.03%	0.00	10,706.25
691.00 GRAFTECH INTERNATIONAL LTD SEC ID: 384313102	9.370000	10,206.07	6,474.67	0.01%	0.00	-3,731.40
546.00 WW GRAINGER INC SEC ID: 384802104	205.960000	37,088.31	112,454.16	0.12%	0.00	75,365.85
377.00 GRAND CANYON EDUCATION INC SEC ID: 38526M106	21.120000	5,108.35	7,962.24	0.01%	0.00	2,853.89
244.00 GRANITE CONSTRUCTION INC SEC ID: 387328107	27.570000	5,963.36	6,727.08	0.01%	0.00	763.72
884.00 GREAT LAKES DREDGE & DOCK CORP SEC ID: 390607109	7.310000	5,091.84	6,462.04	0.01%	0.00	1,370.20
549.00 GREAT SOUTHERN BANCORP INC SEC ID: 390905107	29.380000	9,997.29	16,129.62	0.02%	0.00	6,132.33
932.00 GREAT PLAINS ENERGY INC SEC ID: 391164100	21.320000	18,136.72	19,870.24	0.02%	0.00	1,733.52

BNY MELLON

PARA US - PI 2 - NSNF09226702

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1,007.00 GREEN DOT CORP SEC ID: 39304D102	11.450000	25,095.36	11,530.15	0.01%	0.00	-13,565.21
521.00 GREEN MOUNTAIN COFFEE ROASTERS SEC ID: 393122106	24.310000	13,350.84	12,665.51	0.01%	0.00	-685.33
485.00 GREEN PLAINS RENEWABLE ENERGY SEC ID: 393222104	4.600000	4,951.85	2,231.00	0.00%	0.00	-2,720.85
249.00 GREENBRIER COS INC SEC ID: 393657101	14.450000	4,932.69	3,598.05	0.00%	0.00	-1,334.64
695.00 GREENHILL & CO INC SEC ID: 395259104	43.650000	26,946.36	30,336.75	0.03%	0.00	3,390.39
1,066.00 GRIFFON CORP SEC ID: 398433102	9.670000	10,247.88	10,308.22	0.01%	0.00	60.34
152.00 GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	55.010000	5,973.60	8,361.52	0.01%	0.00	2,387.92
410.00 GUESS? INC SEC ID: 401617105	26.060000	11,861.30	10,684.60	0.01%	0.00	-1,176.70
561.00 GULF ISLAND FABRICATION INC SEC ID: 402307102	26.020000	14,468.19	14,597.22	0.02%	0.00	129.03
123.00 GULFMARK OFFSHORE INC SEC ID: 402629208	35.080000	5,034.39	4,314.84	0.00%	0.00	-719.55
197.00 GULFPORT ENERGY CORP SEC ID: 402635304	26.300000	5,216.56	5,181.10	0.01%	0.00	-35.46

BNY MELLON

PARA US - PI 2 - NSNF09226702

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379.00 H&E EQUIPMENT SERVICES INC SEC ID: 404030108	17.700000	4,839.83	6,708.30	0.01%	0.00	1,868.47
528.00 HCC INSURANCE HOLDINGS INC SEC ID: 404132102	33.080000	15,137.76	17,466.24	0.02%	0.00	2,328.48
2,614.00 HCP INC SEC ID: 40414L109	45.860000	85,817.62	119,878.04	0.13%	0.00	34,060.42
349.00 HFF INC SEC ID: 40418F108	13.300000	4,788.28	4,641.70	0.00%	0.00	-146.58
204.00 HMS HOLDINGS CORP SEC ID: 40425J101	34.460000	4,993.24	7,029.84	0.01%	0.00	2,036.60
488.00 HNI CORP SEC ID: 404251100	27.720000	12,111.22	13,527.36	0.01%	0.00	1,416.14
163.00 HSN INC SEC ID: 404303109	45.030000	4,995.95	7,339.89	0.01%	0.00	2,343.94
302.00 HAEMONETICS CORP SEC ID: 405024100	73.670000	18,038.46	22,248.34	0.02%	0.00	4,209.88
5,378.00 HALLIBURTON CO SEC ID: 406216101	32.760000	157,286.31	176,183.28	0.18%	0.00	18,896.97
720.00 HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	7.990000	4,989.60	5,752.80	0.01%	0.00	763.20
758.00 HALOZYME THERAPEUTICS INC SEC ID: 40637H109	5.800000	4,972.48	4,396.40	0.00%	0.00	-576.08

BNY MELLON

PARA US - PI 2 - NSNF09226702

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767.00 HANCOCK HOLDING CO SEC ID: 410120109	29.640000	24,537.01	22,733.88	0.02%	0.00	-1,803.13
493.00 HANESBRANDS INC SEC ID: 410345102	32.430000	13,912.46	15,987.99	0.02%	0.00	2,075.53
142.00 HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	35.690000	6,178.42	5,067.98	0.01%	0.00	-1,110.44
730.00 HARLEY-DAVIDSON INC SEC ID: 412822108	41.960000	42,157.53	30,630.80	0.03%	0.00	-11,526.73
1,141.00 HARRIS CORP SEC ID: 413875105	47.030000	44,322.60	53,661.23	0.06%	0.00	9,338.63
127.00 HARRIS TEETER SUPERMARKETS INC COM SEC ID: 414585109	39.070000	5,071.11	4,961.89	0.01%	0.00	-109.22
613.00 HARTE-HANKS INC SEC ID: 416196103	6.960000	4,854.96	4,266.48	0.00%	0.00	-588.48
1,166.00 HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	17.930000	28,835.18	20,906.38	0.02%	0.00	-7,928.80
647.00 HARVEST NATURAL RESOURCES INC SEC ID: 41754V103	8.530000	5,169.53	5,518.91	0.01%	0.00	349.38
637.00 HASBRO INC SEC ID: 418056107	37.510000	16,282.40	23,893.87	0.03%	0.00	7,611.47
996.00 HATTERAS FINANCIAL CORP SEC ID: 41902R103	28.990000	28,270.38	28,874.04	0.03%	0.00	603.66

BNY MELLON

PARA US - PI 2 - NSNF09226702

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879.00 HAWAIIAN HOLDINGS INC SEC ID: 419879101	5.930000	5,054.25	5,212.47	0.01%	0.00	158.22
89.00 HAYNES INTERNATIONAL INC SEC ID: 420877201	48.750000	5,077.45	4,338.75	0.00%	0.00	-738.70
3,007.00 HEALTH MANAGEMENT ASSOCIATES I SEC ID: 421933102	7.660000	25,221.12	23,033.62	0.02%	0.00	-2,187.50
174.00 HEALTHCARE REALTY TRUST INC SEC ID: 421946104	24.260000	3,563.52	4,221.24	0.00%	0.00	657.72
1,839.00 HEADWATERS INC SEC ID: 42210P102	6.650000	5,057.25	12,229.35	0.01%	0.00	7,172.10
1,823.00 HEALTH CARE REIT INC SEC ID: 42217K106	58.440000	67,177.55	106,536.12	0.11%	0.00	39,358.57
565.00 HEALTH NET INC SEC ID: 42222G108	23.250000	15,040.30	13,136.25	0.01%	0.00	-1,904.05
400.00 HEARTLAND FINANCIAL USA INC SEC ID: 42234Q102	26.190000	5,716.00	10,476.00	0.01%	0.00	4,760.00
255.00 HEARTLAND PAYMENT SYSTEMS INC SEC ID: 42235N108	30.380000	5,212.20	7,746.90	0.01%	0.00	2,534.70
71.00 HEARTWARE INTERNATIONAL INC SEC ID: 422368100	89.570000	5,469.84	6,359.47	0.01%	0.00	889.63
3,573.00 HECLA MINING CO SEC ID: 422704106	5.410000	22,574.26	19,329.93	0.02%	0.00	-3,244.33

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
328.00 HEICO CORP SEC ID: 422806109	34.840000	13,972.80	11,427.52	0.01%	0.00	-2,545.28
2,121.00 HJ HEINZ CO SEC ID: 423074103	55.720000	90,698.88	118,182.12	0.12%	0.00	27,483.24
978.00 HELIX ENERGY SOLUTIONS GROUP I SEC ID: 42330P107	17.620000	15,919.84	17,232.36	0.02%	0.00	1,312.52
601.00 HELMERICH & PAYNE INC SEC ID: 423452101	45.640000	24,354.02	27,429.64	0.03%	0.00	3,075.62
544.00 JACK HENRY & ASSOCIATES INC SEC ID: 426281101	36.960000	15,939.20	20,106.24	0.02%	0.00	4,167.04
985.00 HERITAGE COMMERCE CORP SEC ID: 426927109	6.610000	4,869.25	6,510.85	0.01%	0.00	1,641.60
2,098.00 HERCULES OFFSHORE INC SEC ID: 427093109	4.110000	9,336.10	8,622.78	0.01%	0.00	-713.32
492.00 HERCULES TECHNOLOGY GROWTH CAP SEC ID: 427096508	11.190000	5,072.52	5,505.48	0.01%	0.00	432.96
385.00 HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	13.990000	4,966.50	5,386.15	0.01%	0.00	419.65
3,465.00 HERSHA HOSPITALITY TRUST SEC ID: 427825104	4.980000	18,295.20	17,255.70	0.02%	0.00	-1,039.50
932.00 HERSHEY CO/THE SEC ID: 427866108	71.820000	49,928.96	66,936.24	0.07%	0.00	17,007.28

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,114.00 HERTZ GLOBAL HOLDINGS INC SEC ID: 42805T105	14.180000	15,952.48	15,796.52	0.02%	0.00	-155.96
1,710.00 HESS CORP SEC ID: 42809H107	50.530000	77,780.48	86,406.30	0.09%	0.00	8,625.82
12,065.00 HEWLETT-PACKARD CO SEC ID: 428236103	16.880000	443,750.70	203,657.20	0.21%	0.00	-240,093.50
238.00 HEXCEL CORP SEC ID: 428291108	22.670000	4,990.86	5,395.46	0.01%	0.00	404.60
347.00 HHGREGG INC SEC ID: 42833L108	7.090000	4,896.17	2,460.23	0.00%	0.00	-2,435.94
256.00 HI-TECH PHARMACAL CO INC SEC ID: 42840B101	35.690000	9,118.72	9,136.64	0.01%	0.00	17.92
130.00 HIBBETT SPORTS INC SEC ID: 428567101	58.040000	5,092.10	7,545.20	0.01%	0.00	2,453.10
151.00 HIGHWOODS PROPERTIES INC SEC ID: 431284108	32.610000	4,898.44	4,924.11	0.01%	0.00	25.67
627.00 HILL-ROM HOLDINGS INC SEC ID: 431475102	27.730000	17,336.55	17,386.71	0.02%	0.00	50.16
215.00 HILLENBRAND INC SEC ID: 431571108	18.120000	4,882.65	3,895.80	0.00%	0.00	-986.85
570.00 HILLTOP HOLDINGS INC SEC ID: 432748101	11.200000	4,930.50	6,384.00	0.01%	0.00	1,453.50

BNY MELLON

PARA US - PI 2 - NSNF09226702

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Report ID: EWBC20
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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
984.00 HOLLYFRONTIER CORP SEC ID: 436106108	40.290000	14,424.30	39,645.36	0.04%	0.00	25,221.06
1,911.00 HOLOGIC INC SEC ID: 436440101	19.630000	35,479.86	37,512.93	0.04%	0.00	2,033.07
209.00 HOME BANCSHARES INC/AR SEC ID: 436893200	31.510000	4,932.40	6,585.59	0.01%	0.00	1,653.19
9,077.00 HOME DEPOT INC/THE SEC ID: 437076102	56.750000	332,042.11	515,119.75	0.54%	0.00	183,077.64
246.00 HOME PROPERTIES INC SEC ID: 437306103	63.850000	14,587.80	15,707.10	0.02%	0.00	1,119.30
195.00 HOMEAWAY INC SEC ID: 43739Q100	23.660000	4,898.40	4,613.70	0.00%	0.00	-284.70
5,112.00 HONEYWELL INTERNATIONAL INC SEC ID: 438516106	58.450000	211,782.49	298,796.40	0.31%	0.00	87,013.91
1,484.00 HORMEL FOODS CORP SEC ID: 440452100	28.720000	33,285.11	42,620.48	0.04%	0.00	9,335.37
192.00 HORNBECK OFFSHORE SERVICES INC SEC ID: 440543106	38.840000	4,809.60	7,457.28	0.01%	0.00	2,647.68
2,202.00 HOSPITALITY PROPERTIES TRUST SEC ID: 44106M102	24.070000	48,928.44	53,002.14	0.06%	0.00	4,073.70
1,254.00 HOSPIRA INC SEC ID: 441060100	33.580000	47,511.13	42,109.32	0.04%	0.00	-5,401.81

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
4,338.00 HOST HOTELS & RESORTS INC SEC ID: 44107P104	15.300000	62,120.16	66,371.40	0.07%	0.00	4,251.24
280.00 HOWARD HUGHES CORP/THE SEC ID: 44267D107	65.790000	8,882.94	18,421.20	0.02%	0.00	9,538.26
159.00 HUBBELL INC SEC ID: 443510201	80.820000	10,121.92	12,850.38	0.01%	0.00	2,728.46
6,129.00 HUDSON CITY BANCORP INC SEC ID: 443683107	7.190000	36,406.26	44,067.51	0.05%	0.00	7,661.25
278.00 HUDSON VALLEY HOLDING CORP SEC ID: 444172100	16.890000	4,920.60	4,695.42	0.00%	0.00	-225.18
1,170.00 HUMANA INC SEC ID: 444859102	70.080000	74,670.22	81,993.60	0.09%	0.00	7,323.38
450.00 JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	52.440000	20,574.00	23,598.00	0.02%	0.00	3,024.00
7,642.00 HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	6.590000	40,273.34	50,360.78	0.05%	0.00	10,087.44
344.00 HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	40.070000	12,961.36	13,784.08	0.01%	0.00	822.72
2,133.00 HUNTSMAN CORP SEC ID: 447011107	14.380000	26,136.75	30,672.54	0.03%	0.00	4,535.79
165.00 HURON CONSULTING GROUP INC SEC ID: 447462102	32.270000	4,851.00	5,324.55	0.01%	0.00	473.55

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
514.00 HYATT HOTELS CORP SEC ID: 448579102	37.930000	19,943.20	19,496.02	0.02%	0.00	-447.18
275.00 IAC/INTERACTIVECORP SEC ID: 44919P508	51.840000	10,037.50	14,256.00	0.01%	0.00	4,218.50
198.00 ICF INTERNATIONAL INC SEC ID: 44925C103	22.040000	4,950.00	4,363.92	0.00%	0.00	-586.08
2,031.00 ISTAR FINANCIAL INC SEC ID: 45031U101	7.180000	12,348.48	14,582.58	0.02%	0.00	2,234.10
169.00 ITT EDUCATIONAL SERVICES INC SEC ID: 45068B109	32.010000	10,915.71	5,409.69	0.01%	0.00	-5,506.02
438.00 IXIA SEC ID: 45071R109	14.840000	5,159.64	6,499.92	0.01%	0.00	1,340.28
105.00 IBERIABANK CORP SEC ID: 450828108	46.910000	5,158.65	4,925.55	0.01%	0.00	-233.10
788.00 ITT CORP SEC ID: 450911201	19.900000	15,320.78	15,681.20	0.02%	0.00	360.42
362.00 IDEXX LABORATORIES INC SEC ID: 45168D104	95.060000	27,066.74	34,411.72	0.04%	0.00	7,344.98
321.00 IGATE CORP SEC ID: 45169U105	16.110000	5,001.18	5,171.31	0.01%	0.00	170.13
134.00 IHS INC SEC ID: 451734107	114.040000	11,321.36	15,281.36	0.02%	0.00	3,960.00

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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3,103.00 ILLINOIS TOOL WORKS INC SEC ID: 452308109	59.290000	139,869.89	183,976.87	0.19%	0.00	44,106.98
1,161.00 ILLUMINA INC SEC ID: 452327109	42.080000	41,612.97	48,854.88	0.05%	0.00	7,241.91
852.00 IMATION CORP SEC ID: 45245A107	5.710000	5,222.76	4,864.92	0.01%	0.00	-357.84
473.00 IMMUNOGEN INC SEC ID: 45253H101	14.390000	5,510.45	6,806.47	0.01%	0.00	1,296.02
412.00 IMPAX LABORATORIES INC SEC ID: 45256B101	23.670000	8,330.64	9,752.04	0.01%	0.00	1,421.40
3,125.00 IMPERIAL HOLDINGS INC SEC ID: 452834104	3.830000	5,218.13	11,968.75	0.01%	0.00	6,750.62
3,693.00 INCONTACT INC SEC ID: 45336E109	5.700000	18,501.93	21,050.10	0.02%	0.00	2,548.17
190.00 INDEPENDENT BANK CORP/ROCKLAND SEC ID: 453836108	29.160000	4,932.40	5,540.40	0.01%	0.00	608.00
95.00 INFINITY PROPERTY & CASUALTY C SEC ID: 45665Q103	56.100000	5,136.65	5,329.50	0.01%	0.00	192.85
784.00 INFINERA CORP SEC ID: 45667G103	5.680000	5,166.56	4,453.12	0.00%	0.00	-713.44
1,185.00 INGLES MARKETS INC SEC ID: 457030104	15.970000	19,939.14	18,924.45	0.02%	0.00	-1,014.69

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,393.00 INGRAM MICRO INC SEC ID: 457153104	15.270000	25,185.44	21,271.11	0.02%	0.00	-3,914.33
412.00 INGREDION INC SEC ID: 457187102	53.830000	20,064.33	22,177.96	0.02%	0.00	2,113.63
305.00 INSIGHT ENTERPRISES INC SEC ID: 45765U103	17.960000	5,072.15	5,477.80	0.01%	0.00	405.65
1,624.00 INSMED INC SEC ID: 457669307	3.240000	5,201.83	5,261.76	0.01%	0.00	59.93
156.00 INNOSPEC INC SEC ID: 45768S105	31.460000	4,873.11	4,907.76	0.01%	0.00	34.65
612.00 INNERWORKINGS INC SEC ID: 45773Y105	12.050000	4,914.36	7,374.60	0.01%	0.00	2,460.24
106.00 INNOPHOS HOLDINGS INC SEC ID: 45774N108	47.290000	5,185.52	5,012.74	0.01%	0.00	-172.78
245.00 INSULET CORP SEC ID: 45784P101	20.970000	5,049.45	5,137.65	0.01%	0.00	88.20
2,593.00 INTEGRATED DEVICE TECHNOLOGY I SEC ID: 458118106	5.320000	16,024.74	13,794.76	0.01%	0.00	-2,229.98
31,962.00 INTEL CORP SEC ID: 458140100	24.830000	667,706.77	793,616.46	0.83%	0.00	125,909.69
304.00 INTEGRYS ENERGY GROUP INC SEC ID: 45822P105	53.990000	14,874.72	16,412.96	0.02%	0.00	1,538.24

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,135.00 INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	13.820000	18,637.04	15,685.70	0.02%	0.00	-2,951.34
213.00 INTERACTIVE INTELLIGENCE GROUP INC SEC ID: 45841V109	29.560000	5,188.68	6,296.28	0.01%	0.00	1,107.60
391.00 INTERCONTINENTALEXCHANGE INC SEC ID: 45865V100	136.700000	59,254.77	53,449.70	0.06%	0.00	-5,805.07
286.00 INTERDIGITAL INC/PA SEC ID: 45867G101	33.750000	10,959.52	9,652.50	0.01%	0.00	-1,307.02
708.00 INTERMEC INC SEC ID: 458786100	5.920000	4,878.12	4,191.36	0.00%	0.00	-686.76
918.00 INTERMUNE INC SEC ID: 45884X103	7.370000	10,988.46	6,765.66	0.01%	0.00	-4,222.80
1,182.00 INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	18.260000	19,053.84	21,583.32	0.02%	0.00	2,529.48
6,942.00 INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	194.850000	570,391.52	1,352,648.70	1.42%	0.00	782,257.18
910.00 INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	60.520000	36,099.79	55,073.20	0.06%	0.00	18,973.41
1,889.00 INTERNATIONAL GAME TECHNOLOGY SEC ID: 459902102	12.290000	31,621.86	23,215.81	0.02%	0.00	-8,406.05
2,741.00 INTERNATIONAL PAPER CO SEC ID: 460146103	34.560000	96,211.59	94,728.96	0.10%	0.00	-1,482.63

BNY MELLON

PARA US - PI 2 - NSNF09226702

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442.00 INTERNATIONAL RECTIFIER CORP SEC ID: 460254105	17.410000	8,959.34	7,695.22	0.01%	0.00	-1,264.12
186.00 INTERNATIONAL SPEEDWAY CORP SEC ID: 460335201	26.610000	4,992.24	4,949.46	0.01%	0.00	-42.78
795.00 INTERSIL CORP SEC ID: 46069S109	8.830000	8,212.35	7,019.85	0.01%	0.00	-1,192.50
3,696.00 INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	10.640000	36,512.41	39,325.44	0.04%	0.00	2,813.03
377.00 INTERVAL LEISURE GROUP INC SEC ID: 46113M108	18.450000	5,051.80	6,955.65	0.01%	0.00	1,903.85
757.00 INTEVAC INC SEC ID: 461148108	6.200000	5,480.68	4,693.40	0.00%	0.00	-787.28
212.00 INTL FCSTONE INC SEC ID: 46116V105	18.130000	5,032.88	3,843.56	0.00%	0.00	-1,189.32
265.00 INTUITIVE SURGICAL INC SEC ID: 46120E602	491.790000	73,206.80	130,324.35	0.14%	0.00	57,117.55
2,317.00 INTUIT INC SEC ID: 461202103	58.540000	75,572.20	135,637.18	0.14%	0.00	60,064.98
341.00 INVACARE CORP SEC ID: 461203101	13.740000	5,459.41	4,685.34	0.00%	0.00	-774.07
512.00 INTREPID POTASH INC SEC ID: 46121Y102	22.430000	11,166.72	11,484.16	0.01%	0.00	317.44

BNY MELLON

PARA US - PI 2 - NSNF09226702

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1,631.00 INVENSENSE INC SEC ID: 46123D205	12.580000	17,435.39	20,517.98	0.02%	0.00	3,082.59
730.00 INVESCO MORTGAGE CAPITAL INC SEC ID: 46131B100	20.490000	10,745.60	14,957.70	0.02%	0.00	4,212.10
363.00 INVESTORS BANCORP INC SEC ID: 46146P102	17.170000	5,049.33	6,232.71	0.01%	0.00	1,183.38
3,066.00 ION GEOPHYSICAL CORP SEC ID: 462044108	6.530000	20,941.11	20,020.98	0.02%	0.00	-920.13
1,264.00 IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	7.410000	10,299.31	9,366.24	0.01%	0.00	-933.07
1,499.00 IRON MOUNTAIN INC SEC ID: 462846106	32.800000	37,152.72	49,167.20	0.05%	0.00	12,014.48
72.00 ITC HOLDINGS CORP SEC ID: 465685105	71.980000	5,096.16	5,182.56	0.01%	0.00	86.40
554.00 ITRON INC SEC ID: 465741106	43.360000	20,309.64	24,021.44	0.03%	0.00	3,711.80
267.00 JDA SOFTWARE GROUP INC SEC ID: 46612K108	30.800000	7,999.32	8,223.60	0.01%	0.00	224.28
23,060.00 JPMORGAN CHASE & CO SEC ID: 46625H100	37.140000	932,777.00	856,448.40	0.90%	0.00	-76,328.60
841.00 JMP GROUP INC SEC ID: 46629U107	5.390000	5,188.97	4,532.99	0.00%	0.00	-655.98

BNY MELLON

PARA US - PI 2 - NSNF09226702

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1,237.00 JABIL CIRCUIT INC SEC ID: 466313103	22.780000	21,857.79	28,178.86	0.03%	0.00	6,321.07
225.00 JACK IN THE BOX INC SEC ID: 466367109	26.090000	5,033.25	5,870.25	0.01%	0.00	837.00
799.00 JACOBS ENGINEERING GROUP INC SEC ID: 469814107	39.540000	32,671.11	31,592.46	0.03%	0.00	-1,078.65
3,011.00 JANUS CAPITAL GROUP INC SEC ID: 47102X105	8.720000	22,462.06	26,255.92	0.03%	0.00	3,793.86
608.00 JARDEN CORP SEC ID: 471109108	48.330000	19,334.40	29,384.64	0.03%	0.00	10,050.24
2,166.00 JEFFERIES GROUP INC SEC ID: 472319102	14.690000	36,934.12	31,818.54	0.03%	0.00	-5,115.58
434.00 JIVE SOFTWARE INC SEC ID: 47760A108	15.090000	8,897.00	6,549.06	0.01%	0.00	-2,347.94
16,971.00 JOHNSON & JOHNSON SEC ID: 478160104	67.430000	1,095,525.35	1,144,354.53	1.20%	0.00	48,829.18
4,333.00 JOHNSON CONTROLS INC SEC ID: 478366107	27.210000	104,970.66	117,900.93	0.12%	0.00	12,930.27
376.00 JONES LANG LASALLE INC SEC ID: 48020Q107	72.130000	26,928.52	27,120.88	0.03%	0.00	192.36
1,039.00 JONES GROUP INC/THE SEC ID: 48020T101	12.670000	10,750.66	13,164.13	0.01%	0.00	2,413.47

BNY MELLON

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106.00 JOS A BANK CLOTHIERS INC SEC ID: 480838101	48.170000	5,086.94	5,106.02	0.01%	0.00	19.08
521.00 JOY GLOBAL INC SEC ID: 481165108	53.380000	35,188.50	27,810.98	0.03%	0.00	-7,377.52
180.00 J2 GLOBAL INC SEC ID: 48123V102	29.470000	4,905.00	5,304.60	0.01%	0.00	399.60
3,484.00 JUNIPER NETWORKS INC SEC ID: 48203R104	17.440000	60,207.10	60,760.96	0.06%	0.00	553.86
379.00 KAR AUCTION SERVICES INC SEC ID: 48238T109	17.500000	5,040.70	6,632.50	0.01%	0.00	1,591.80
903.00 KBR INC SEC ID: 48242W106	27.090000	20,489.07	24,462.27	0.03%	0.00	3,973.20
890.00 KBW INC SEC ID: 482423100	15.290000	13,987.24	13,608.10	0.01%	0.00	-379.14
1,168.00 KLA-TENCOR CORP SEC ID: 482480100	51.310000	54,278.65	59,930.08	0.06%	0.00	5,651.43
1,825.00 K-SWISS INC SEC ID: 482686102	2.830000	5,640.89	5,164.75	0.01%	0.00	-476.14
337.00 K12 INC SEC ID: 48273U102	21.050000	10,225.19	7,093.85	0.01%	0.00	-3,131.34
517.00 KANSAS CITY SOUTHERN SEC ID: 485170302	77.330000	26,218.00	39,979.61	0.04%	0.00	13,761.61

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
323.00 KAPSTONE PAPER AND PACKAGING C SEC ID: 48562P103	20.030000	5,332.73	6,469.69	0.01%	0.00	1,136.96
1,596.00 KB HOME SEC ID: 48666K109	11.040000	12,943.56	17,619.84	0.02%	0.00	4,676.28
1,673.00 KELLOGG CO SEC ID: 487836108	50.650000	83,414.11	84,737.45	0.09%	0.00	1,323.34
320.00 KELLY SERVICES INC SEC ID: 488152208	12.340000	5,027.20	3,948.80	0.00%	0.00	-1,078.40
314.00 KEMPER CORPORATION SEC ID: 488401100	30.600000	9,143.68	9,608.40	0.01%	0.00	464.72
199.00 KENEXA CORP SEC ID: 488879107	45.840000	4,634.71	9,122.16	0.01%	0.00	4,487.45
516.00 KENNAMETAL INC SEC ID: 489170100	36.840000	20,593.56	19,009.44	0.02%	0.00	-1,584.12
6,436.00 KEYCORP SEC ID: 493267108	8.430000	51,101.84	54,255.48	0.06%	0.00	3,153.64
667.00 KEYW HOLDING CORP/THE SEC ID: 493723100	11.260000	4,970.82	7,510.42	0.01%	0.00	2,539.60
426.00 KFORCE INC SEC ID: 493732101	11.720000	5,197.20	4,992.72	0.01%	0.00	-204.48
369.00 KILROY REALTY CORP SEC ID: 49427F108	47.210000	14,040.45	17,420.49	0.02%	0.00	3,380.04

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
2,440.00 KIMBERLY-CLARK CORP SEC ID: 494368103	83.600000	159,500.12	203,984.00	0.21%	0.00	44,483.88
2,883.00 KIMCO REALTY CORP SEC ID: 49446R109	20.320000	51,500.67	58,582.56	0.06%	0.00	7,081.89
2,460.00 KINDER MORGAN INC/DELAWARE SEC ID: 49456B101	35.770000	73,773.57	87,994.20	0.09%	0.00	14,220.63
525.00 KIRBY CORP SEC ID: 497266106	52.650000	20,007.75	27,641.25	0.03%	0.00	7,633.50
1,071.00 KITE REALTY GROUP TRUST SEC ID: 49803T102	5.140000	4,905.18	5,504.94	0.01%	0.00	599.76
306.00 KNIGHT TRANSPORTATION INC SEC ID: 499064103	14.300000	4,938.84	4,375.80	0.00%	0.00	-563.04
1,129.00 KODIAK OIL & GAS CORP SEC ID: 50015Q100	8.940000	6,051.44	10,093.26	0.01%	0.00	4,041.82
1,275.00 KOHL'S CORP SEC ID: 500255104	52.200000	84,181.61	66,555.00	0.07%	0.00	-17,626.61
138.00 KOPPERS HOLDINGS INC SEC ID: 50060P106	32.410000	4,969.38	4,472.58	0.00%	0.00	-496.80
10,589.00 KRAFT FOODS INC SEC ID: 50075N104	41.510000	304,566.38	439,549.39	0.46%	0.00	134,983.01
846.00 KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	4.780000	5,076.00	4,043.88	0.00%	0.00	-1,032.12

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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4,092.00 KROGER CO/THE SEC ID: 501044101	22.280000	93,792.88	91,169.76	0.10%	0.00	-2,623.12
390.00 LHC GROUP INC SEC ID: 50187A107	17.400000	5,093.40	6,786.00	0.01%	0.00	1,692.60
985.00 LKQ CORP SEC ID: 501889208	37.740000	20,044.75	37,173.90	0.04%	0.00	17,129.15
622.00 LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	28.670000	20,223.92	17,832.74	0.02%	0.00	-2,391.18
2,500.00 LSI CORP SEC ID: 502161102	7.790000	14,900.00	19,475.00	0.02%	0.00	4,575.00
608.00 L-3 COMMUNICATIONS HOLDINGS IN SEC ID: 502424104	70.240000	44,132.73	42,705.92	0.04%	0.00	-1,426.81
514.00 LA-Z-BOY INC SEC ID: 505336107	13.800000	4,821.32	7,093.20	0.01%	0.00	2,271.88
831.00 LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	87.950000	55,604.11	73,086.45	0.08%	0.00	17,482.34
231.00 LAKELAND FINANCIAL CORP SEC ID: 511656100	26.560000	5,109.72	6,135.36	0.01%	0.00	1,025.64
1,925.00 LAM RESEARCH CORP SEC ID: 512807108	34.130000	61,467.56	65,700.25	0.07%	0.00	4,232.69
766.00 LAMAR ADVERTISING CO SEC ID: 512815101	33.120000	18,621.46	25,369.92	0.03%	0.00	6,748.46

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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110.00 LANDSTAR SYSTEM INC SEC ID: 515098101	47.270000	4,950.00	5,199.70	0.01%	0.00	249.70
2,479.00 LAS VEGAS SANDS CORP SEC ID: 517834107	42.390000	74,039.81	105,084.81	0.11%	0.00	31,045.00
752.00 LASALLE HOTEL PROPERTIES SEC ID: 517942108	27.250000	18,700.40	20,492.00	0.02%	0.00	1,791.60
1,550.00 ESTEE LAUDER COS INC/THE SEC ID: 518439104	59.950000	31,298.61	92,922.50	0.10%	0.00	61,623.89
3,159.00 LEAP WIRELESS INTERNATIONAL IN SEC ID: 521863308	5.470000	20,805.72	17,279.73	0.02%	0.00	-3,525.99
803.00 LEAR CORP SEC ID: 521865204	38.830000	38,882.32	31,180.49	0.03%	0.00	-7,701.83
567.00 LEGGETT & PLATT INC SEC ID: 524660107	23.740000	12,978.63	13,460.58	0.01%	0.00	481.95
940.00 LEGG MASON INC SEC ID: 524901105	24.580000	29,384.40	23,105.20	0.02%	0.00	-6,279.20
1,049.00 LENDER PROCESSING SERVICES INC SEC ID: 52602E102	28.070000	19,710.71	29,445.43	0.03%	0.00	9,734.72
1,012.00 LENNAR CORP SEC ID: 526057104	32.430000	19,885.80	32,819.16	0.03%	0.00	12,933.36
276.00 LEUCADIA NATIONAL CORP SEC ID: 527288104	21.380000	7,165.76	5,900.88	0.01%	0.00	-1,264.88

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
498.00 LEXMARK INTERNATIONAL INC SEC ID: 529771107	21.710000	13,680.06	10,811.58	0.01%	0.00	-2,868.48
819.00 LIBERTY MEDIA CORP - LIBERTY CAPITAL SEC ID: 530322106	104.280000	38,187.59	85,405.32	0.09%	0.00	47,217.73
1,738.00 LIBERTY GLOBAL INC SEC ID: 530555101	55.270000	50,940.78	96,059.26	0.10%	0.00	45,118.48
4,166.00 LIBERTY INTERACTIVE CORP SEC ID: 53071M104	18.240000	57,324.44	75,987.84	0.08%	0.00	18,663.40
69.43 LIBERTY VENTURES RTS SEC ID: 53071M112	0.000000	0.00	0.00	0.00%	0.00	0.00
208.00 LIBERTY VENTURES SEC ID: 53071M880	45.990000	7,695.72	9,565.92	0.01%	0.00	1,870.20
778.00 LIBERTY PROPERTY TRUST SEC ID: 531172104	36.880000	24,118.00	28,692.64	0.03%	0.00	4,574.64
266.00 LIFE TIME FITNESS INC SEC ID: 53217R207	47.480000	10,070.76	12,629.68	0.01%	0.00	2,558.92
1,469.00 LIFE TECHNOLOGIES CORP SEC ID: 53217V109	47.710000	32,659.23	70,085.99	0.07%	0.00	37,426.76
326.00 LIFEPOINT HOSPITALS INC SEC ID: 53219L109	40.420000	12,249.18	13,176.92	0.01%	0.00	927.74
5,736.00 ELI LILLY & CO SEC ID: 532457108	44.910000	319,239.36	257,603.76	0.27%	0.00	-61,635.60

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,683.00 LIMELIGHT NETWORKS INC SEC ID: 53261M104	2.310000	5,318.28	3,887.73	0.00%	0.00	-1,430.55
1,885.00 LTD BRANDS INC SEC ID: 532716107	48.600000	51,159.09	91,611.00	0.10%	0.00	40,451.91
278.00 LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	41.250000	9,980.20	11,467.50	0.01%	0.00	1,487.30
196.00 LINCOLN NATIONAL CORP SEC ID: 534187109	23.220000	5,246.92	4,551.12	0.00%	0.00	-695.80
1,568.00 LINEAR TECHNOLOGY CORP SEC ID: 535678106	33.025000	50,489.91	51,783.20	0.05%	0.00	1,293.29
74.00 LINKEDIN CORP SEC ID: 53578A108	107.300000	5,153.94	7,940.20	0.01%	0.00	2,786.26
765.00 LIONS GATE ENTERTAINMENT CORP SEC ID: 535919203	14.780000	5,033.70	11,306.70	0.01%	0.00	6,273.00
220.00 LIQUIDITY SERVICES INC SEC ID: 53635B107	52.390000	5,075.40	11,525.80	0.01%	0.00	6,450.40
279.00 LITHIA MOTORS INC SEC ID: 536797103	29.210000	5,354.01	8,149.59	0.01%	0.00	2,795.58
395.00 LIVEPERSON INC SEC ID: 538146101	16.500000	5,048.10	6,517.50	0.01%	0.00	1,469.40
1,603.00 LOCKHEED MARTIN CORP SEC ID: 539830109	91.140000	137,767.27	146,097.42	0.15%	0.00	8,330.15

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
2,248.00 LOEWS CORP SEC ID: 540424108	40.650000	85,277.65	91,381.20	0.10%	0.00	6,103.55
119.00 LOGMEIN INC SEC ID: 54142L109	21.980000	5,099.15	2,615.62	0.00%	0.00	-2,483.53
81.00 LORAL SPACE & COMMUNICATIONS I SEC ID: 543881106	73.420000	5,134.59	5,947.02	0.01%	0.00	812.43
904.00 LORILLARD INC SEC ID: 544147101	125.510000	64,096.76	113,461.04	0.12%	0.00	49,364.28
1,504.00 LOUISIANA-PACIFIC CORP SEC ID: 546347105	13.420000	12,062.72	20,183.68	0.02%	0.00	8,120.96
7,937.00 LOWE'S COS INC SEC ID: 548661107	28.480000	227,419.65	226,045.76	0.24%	0.00	-1,373.89
132.00 LUFKIN INDUSTRIES INC SEC ID: 549764108	52.420000	10,048.26	6,919.44	0.01%	0.00	-3,128.82
301.00 LUMBER LIQUIDATORS HOLDINGS IN SEC ID: 55003T107	46.660000	5,147.10	14,044.66	0.01%	0.00	8,897.56
256.00 LUMINEX CORP SEC ID: 55027E102	19.340000	5,201.92	4,951.04	0.01%	0.00	-250.88
626.00 M&T BANK CORP SEC ID: 55261F104	86.900000	45,710.52	54,399.40	0.06%	0.00	8,688.88
344.00 MB FINANCIAL INC SEC ID: 55264U108	20.420000	6,536.00	7,024.48	0.01%	0.00	488.48

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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280.00 MDC HOLDINGS INC SEC ID: 552676108	34.680000	5,079.20	9,710.40	0.01%	0.00	4,631.20
968.00 MDU RESOURCES GROUP INC SEC ID: 552690109	21.550000	20,031.06	20,860.40	0.02%	0.00	829.34
8,623.00 MEMC ELECTRONIC MATERIALS INC SEC ID: 552715104	2.680000	18,539.45	23,109.64	0.02%	0.00	4,570.19
115.00 MGE ENERGY INC SEC ID: 55277P104	49.440000	5,092.20	5,685.60	0.01%	0.00	593.40
3,013.00 MGM RESORTS INTERNATIONAL SEC ID: 552953101	9.860000	30,503.52	29,708.18	0.03%	0.00	-795.34
203.00 MKS INSTRUMENTS INC SEC ID: 55306N104	27.110000	5,093.27	5,503.33	0.01%	0.00	410.06
76.00 MSC INDUSTRIAL DIRECT CO SEC ID: 553530106	69.300000	4,953.68	5,266.80	0.01%	0.00	313.12
840.00 MSCI INC SEC ID: 55354G100	35.080000	30,204.52	29,467.20	0.03%	0.00	-737.32
390.00 MVC CAPITAL INC SEC ID: 553829102	12.710000	5,050.50	4,956.90	0.01%	0.00	-93.60
790.00 M/A-COM TECHNOLOGY SOLUTIONS H SEC ID: 55405Y100	11.520000	13,643.30	9,100.80	0.01%	0.00	-4,542.50
1,188.00 MACERICH CO/THE SEC ID: 554382101	59.570000	50,432.16	70,769.16	0.07%	0.00	20,337.00

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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1,379.00 MACY'S INC SEC ID: 55616P104	40.310000	47,728.12	55,587.49	0.06%	0.00	7,859.37
139.00 STEVEN MADDEN LTD SEC ID: 556269108	42.920000	4,880.29	5,965.88	0.01%	0.00	1,085.59
845.00 MADISON SQUARE GARDEN CO/THE SEC ID: 55826P100	42.210000	18,437.90	35,667.45	0.04%	0.00	17,229.55
93.00 MAGELLAN HEALTH SERVICES INC SEC ID: 559079207	49.610000	4,841.58	4,613.73	0.00%	0.00	-227.85
2,587.00 MAGNUM HUNTER RESOURCES CORP SEC ID: 55973B102	4.300000	10,244.52	11,124.10	0.01%	0.00	879.58
82.00 MAGNUM HUNTER RES CORP WTS EXP 10/14/2013 SEC ID: 55973G119	0.000000	0.00	0.00	0.00%	0.00	0.00
276.00 MAIN STREET CAPITAL CORP SEC ID: 56035L104	26.610000	5,094.96	7,344.36	0.01%	0.00	2,249.40
649.00 MAINSOURCE FINANCIAL GROUP INC SEC ID: 56062Y102	12.030000	5,750.14	7,807.47	0.01%	0.00	2,057.33
1,451.00 MANITOWOC CO INC/THE SEC ID: 563571108	12.880000	15,582.43	18,688.88	0.02%	0.00	3,106.45
789.00 MANPOWER INC SEC ID: 56418H100	37.110000	31,955.68	29,279.79	0.03%	0.00	-2,675.89
4,483.00 MARATHON OIL CORP SEC ID: 565849106	27.820000	104,095.62	124,717.06	0.13%	0.00	20,621.44

BNY MELLON

PARA US - PI 2 - NSNF09226702

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2,241.00 MARATHON PETROLEUM CORP SEC ID: 56585A102	51.750000	67,009.12	115,971.75	0.12%	0.00	48,962.63
513.00 MARCUS CORP SEC ID: 566330106	12.910000	4,945.32	6,622.83	0.01%	0.00	1,677.51
53.00 MARKEL CORP SEC ID: 570535104	434.900000	19,967.59	23,049.70	0.02%	0.00	3,082.11
208.00 MARKETAXESS HOLDINGS INC SEC ID: 57060D108	32.570000	5,002.40	6,774.56	0.01%	0.00	1,772.16
516.00 MARRIOTT VACATIONS WORLDWIDE CORP SEC ID: 57164Y107	32.120000	10,019.77	16,573.92	0.02%	0.00	6,554.15
3,098.00 MARSH & MCLENNAN COS INC SEC ID: 571748102	34.170000	88,317.80	105,858.66	0.11%	0.00	17,540.86
1,331.00 MARRIOTT INTERNATIONAL INC/DE SEC ID: 571903202	37.680000	46,491.91	50,152.08	0.05%	0.00	3,660.17
69.00 MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	76.380000	5,063.22	5,270.22	0.01%	0.00	207.00
29.00 MASCO CORP SEC ID: 574599106	14.160000	348.58	410.64	0.00%	0.00	62.06
356.00 MASTEC INC SEC ID: 576323109	18.240000	6,497.00	6,493.44	0.01%	0.00	-3.56
661.00 MASTERCARD INC SEC ID: 57636Q104	422.900000	174,307.24	279,536.90	0.29%	0.00	105,229.66

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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500.00 MATSON INC SEC ID: 57686G105	22.690000	8,942.86	11,345.00	0.01%	0.00	2,402.14
2,505.00 MATTEL INC SEC ID: 577081102	35.140000	49,444.94	88,025.70	0.09%	0.00	38,580.76
2,078.00 MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	27.140000	49,373.28	56,396.92	0.06%	0.00	7,023.64
124.00 MAXIMUS INC SEC ID: 577933104	54.390000	4,969.30	6,744.36	0.01%	0.00	1,775.06
871.00 MCCORMICK & CO INC/MD SEC ID: 579780206	61.440000	44,794.26	53,514.24	0.06%	0.00	8,719.98
2,288.00 MCDERMOTT INTERNATIONAL INC SEC ID: 580037109	11.140000	29,991.48	25,488.32	0.03%	0.00	-4,503.16
6,532.00 MCDONALD'S CORP SEC ID: 580135101	89.490000	259,650.92	584,548.68	0.61%	0.00	324,897.76
1,458.00 MCGRAW-HILL COS INC/THE SEC ID: 580645109	51.200000	81,956.51	74,649.60	0.08%	0.00	-7,306.91
1,736.00 MCKESSON CORP SEC ID: 58155Q103	87.110000	92,838.50	151,222.96	0.16%	0.00	58,384.46
959.00 MCMORAN EXPLORATION CO SEC ID: 582411104	12.630000	15,287.94	12,112.17	0.01%	0.00	-3,175.77
1,286.00 MEAD JOHNSON NUTRITION CO SEC ID: 582839106	73.330000	54,407.24	94,302.38	0.10%	0.00	39,895.14

BNY MELLON

PARA US - PI 2 - NSNF09226702

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524.00 MEADOWBROOK INSURANCE GROUP IN SEC ID: 58319P108	7.590000	4,993.72	3,977.16	0.00%	0.00	-1,016.56
1,508.00 MEADWESTVACO CORP SEC ID: 583334107	28.760000	35,213.87	43,370.08	0.05%	0.00	8,156.21
526.00 MEDALLION FINANCIAL CORP SEC ID: 583928106	11.390000	5,207.40	5,991.14	0.01%	0.00	783.74
1,222.00 MEDICAL ACTION INDUSTRIES INC SEC ID: 58449L100	3.690000	6,237.33	4,509.18	0.00%	0.00	-1,728.15
295.00 MEDICINES CO/THE SEC ID: 584688105	25.690000	4,838.00	7,578.55	0.01%	0.00	2,740.55
388.00 MEDICIS PHARMACEUTICAL CORP SEC ID: 584690309	31.560000	14,348.24	12,245.28	0.01%	0.00	-2,102.96
240.00 MEDIVATION INC SEC ID: 58501N101	104.860000	5,073.60	25,166.40	0.03%	0.00	20,092.80
146.00 MEDNAX INC SEC ID: 58502B106	69.280000	9,968.59	10,114.88	0.01%	0.00	146.29
6,148.00 MEDTRONIC INC SEC ID: 585055106	40.660000	298,678.43	249,977.68	0.26%	0.00	-48,700.75
324.00 MEN'S WEARHOUSE INC/THE SEC ID: 587118100	31.600000	10,533.24	10,238.40	0.01%	0.00	-294.84
1,011.00 MENTOR GRAPHICS CORP SEC ID: 587200106	16.530000	12,656.01	16,711.83	0.02%	0.00	4,055.82

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
19,901.00 MERCK & CO INC SEC ID: 58933Y105	43.050000	830,163.73	856,738.05	0.90%	0.00	26,574.32
128.00 MERCURY GENERAL CORP SEC ID: 589400100	38.290000	4,974.08	4,901.12	0.01%	0.00	-72.96
160.00 MEREDITH CORP SEC ID: 589433101	32.560000	4,865.60	5,209.60	0.01%	0.00	344.00
276.00 MERIDIAN BIOSCIENCE INC SEC ID: 589584101	17.680000	5,268.84	4,879.68	0.01%	0.00	-389.16
402.00 MERIDIAN INTERSTATE BANCORP IN SEC ID: 58964Q104	14.900000	5,121.48	5,989.80	0.01%	0.00	868.32
221.00 MERITAGE HOMES CORP SEC ID: 59001A102	37.270000	5,049.85	8,236.67	0.01%	0.00	3,186.82
3,295.00 MERITOR INC SEC ID: 59001K100	4.470000	16,507.95	14,728.65	0.02%	0.00	-1,779.30
440.00 METALS USA HOLDINGS CORP SEC ID: 59132A104	13.790000	5,143.60	6,067.60	0.01%	0.00	924.00
3,678.00 METLIFE INC SEC ID: 59156R108	34.130000	193,013.56	125,530.14	0.13%	0.00	-67,483.42
1,869.00 METROPCS COMMUNICATIONS INC SEC ID: 591708102	9.730000	11,310.92	18,185.37	0.02%	0.00	6,874.45
124.00 METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	165.110000	19,685.56	20,473.64	0.02%	0.00	788.08

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
502.00 MICREL INC SEC ID: 594793101	9.940000	5,050.12	4,989.88	0.01%	0.00	-60.24
510.00 MICROS SYSTEMS INC SEC ID: 594901100	50.660000	24,301.50	25,836.60	0.03%	0.00	1,535.10
45,235.00 MICROSOFT CORP SEC ID: 594918104	30.820000	1,236,731.23	1,394,142.70	1.46%	0.00	157,411.47
1,199.00 MICROCHIP TECHNOLOGY INC SEC ID: 595017104	34.750000	43,002.14	41,665.25	0.04%	0.00	-1,336.89
1,827.00 MICRON TECHNOLOGY INC SEC ID: 595112103	6.210000	14,835.24	11,345.67	0.01%	0.00	-3,489.57
827.00 MICROSEMI CORP SEC ID: 595137100	19.910000	15,828.23	16,465.57	0.02%	0.00	637.34
117.00 MIDDLEBY CORP SEC ID: 596278101	115.150000	10,661.04	13,472.55	0.01%	0.00	2,811.51
712.00 MILLENNIAL MEDIA INC SEC ID: 60040N105	11.530000	9,113.60	8,209.36	0.01%	0.00	-904.24
1,639.00 MILLER ENERGY RESOURCES INC SEC ID: 600527105	4.520000	5,293.97	7,408.28	0.01%	0.00	2,114.31
138.00 MINE SAFETY APPLIANCES CO SEC ID: 602720104	34.870000	4,854.84	4,812.06	0.01%	0.00	-42.78
358.00 MOHAWK INDUSTRIES INC SEC ID: 608190104	72.050000	20,413.16	25,793.90	0.03%	0.00	5,380.74

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
870.00 MOLEX INC SEC ID: 608554101	26.550000	20,078.04	23,098.50	0.02%	0.00	3,020.46
298.00 MOLSON COORS BREWING CO SEC ID: 60871R209	44.540000	12,019.34	13,272.92	0.01%	0.00	1,253.58
1,226.00 MOLYCORP INC SEC ID: 608753109	11.510000	28,262.30	14,111.26	0.01%	0.00	-14,151.04
617.00 MOMENTA PHARMACEUTICALS INC SEC ID: 60877T100	14.110000	10,680.37	8,705.87	0.01%	0.00	-1,974.50
345.00 MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	21.560000	5,226.75	7,438.20	0.01%	0.00	2,211.45
366.00 MONOTYPE IMAGING HOLDINGS INC SEC ID: 61022P100	15.090000	5,025.18	5,522.94	0.01%	0.00	497.76
148.00 MONRO MUFFLER BRAKE INC SEC ID: 610236101	33.850000	5,046.80	5,009.80	0.01%	0.00	-37.00
3,179.00 MONSANTO CO SEC ID: 61166W101	87.110000	155,227.44	276,922.69	0.29%	0.00	121,695.25
882.00 MONSTER BEVERAGE CORP SEC ID: 611740101	58.940000	34,424.46	51,985.08	0.05%	0.00	17,560.62
1,834.00 MONSTER WORLDWIDE INC SEC ID: 611742107	6.970000	15,754.06	12,782.98	0.01%	0.00	-2,971.08
1,255.00 MOODY'S CORP SEC ID: 615369105	39.600000	46,510.30	49,698.00	0.05%	0.00	3,187.70

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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241.00 MOOG INC SEC ID: 615394202	36.630000	10,039.27	8,827.83	0.01%	0.00	-1,211.44
5,881.00 MORGAN STANLEY SEC ID: 617446448	15.000000	146,294.46	88,215.00	0.09%	0.00	-58,079.46
83.00 MORNINGSTAR INC SEC ID: 617700109	59.410000	4,849.69	4,931.03	0.01%	0.00	81.34
1,852.00 MOSAIC CO/THE SEC ID: 61945C103	57.910000	104,449.18	107,249.32	0.11%	0.00	2,800.14
1,337.00 MOTOROLA SOLUTIONS INC SEC ID: 620076307	47.660000	90,565.34	63,721.42	0.07%	0.00	-26,843.92
294.00 MOVADO GROUP INC SEC ID: 624580106	35.160000	4,933.32	10,337.04	0.01%	0.00	5,403.72
238.00 MUELLER INDUSTRIES INC SEC ID: 624756102	43.100000	8,653.68	10,257.80	0.01%	0.00	1,604.12
1,401.00 MURPHY OIL CORP SEC ID: 626717102	51.330000	69,127.65	71,913.33	0.08%	0.00	2,785.68
3,183.00 MYLAN INC/PA SEC ID: 628530107	23.570000	66,244.46	75,023.31	0.08%	0.00	8,778.85
542.00 MYRIAD GENETICS INC SEC ID: 62855J104	24.990000	11,051.38	13,544.58	0.01%	0.00	2,493.20
231.00 NBT BANCORP INC SEC ID: 628778102	21.030000	5,058.90	4,857.93	0.01%	0.00	-200.97

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
449.00 NCI BUILDING SYSTEMS INC SEC ID: 628852204	10.750000	4,992.88	4,826.75	0.01%	0.00	-166.13
1,002.00 NCR CORP SEC ID: 62886E108	22.390000	17,446.56	22,434.78	0.02%	0.00	4,988.22
963.00 NIC INC SEC ID: 62914B100	14.430000	12,095.28	13,896.09	0.01%	0.00	1,800.81
847.00 NN INC SEC ID: 629337106	8.430000	5,200.58	7,140.21	0.01%	0.00	1,939.63
1,600.00 NRG ENERGY INC SEC ID: 629377508	21.340000	29,936.00	34,144.00	0.04%	0.00	4,208.00
22.00 NVR INC SEC ID: 62944T105	828.180000	15,137.32	18,219.96	0.02%	0.00	3,082.64
1,352.00 NYSE EURONEXT SEC ID: 629491101	25.050000	43,101.76	33,867.60	0.04%	0.00	-9,234.16
738.00 NASDAQ OMX GROUP INC/THE SEC ID: 631103108	22.870000	22,396.95	16,878.06	0.02%	0.00	-5,518.89
418.00 NATIONAL FINANCIAL PARTNERS CO SEC ID: 63607P208	14.740000	4,815.36	6,161.32	0.01%	0.00	1,345.96
522.00 NATIONAL FUEL GAS CO SEC ID: 636180101	49.900000	32,815.79	26,047.80	0.03%	0.00	-6,767.99
332.00 NATIONAL HEALTH INVESTORS INC SEC ID: 63633D104	52.240000	16,244.76	17,343.68	0.02%	0.00	1,098.92

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
571.00 NATIONAL INSTRUMENTS CORP SEC ID: 636518102	25.760000	16,176.43	14,708.96	0.02%	0.00	-1,467.47
2,611.00 NATIONAL OILWELL VARCO INC SEC ID: 637071101	78.800000	105,599.96	205,746.80	0.22%	0.00	100,146.84
779.00 NATIONAL PENN BANCSHARES INC SEC ID: 637138108	8.900000	5,951.56	6,933.10	0.01%	0.00	981.54
535.00 NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	31.060000	12,995.15	16,617.10	0.02%	0.00	3,621.95
254.00 NATIONSTAR MORTGAGE HOLDINGS SEC ID: 63861C109	27.120000	4,937.76	6,888.48	0.01%	0.00	1,950.72
108.00 NAVIGATORS GROUP INC/THE SEC ID: 638904102	48.560000	4,966.92	5,244.48	0.01%	0.00	277.56
607.00 NATUS MEDICAL INC SEC ID: 639050103	11.710000	5,032.03	7,107.97	0.01%	0.00	2,075.94
733.00 NAVISTAR INTERNATIONAL CORP SEC ID: 63934E108	21.980000	31,234.68	16,111.34	0.02%	0.00	-15,123.34
507.00 NAVIGANT CONSULTING INC SEC ID: 63935N107	11.050000	5,070.00	5,602.35	0.01%	0.00	532.35
233.00 NELNET INC SEC ID: 64031N108	23.950000	5,039.79	5,580.35	0.01%	0.00	540.56
2,450.00 NETAPP INC SEC ID: 64110D104	34.520000	90,822.35	84,574.00	0.09%	0.00	-6,248.35

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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221.00 NETFLIX INC SEC ID: 64110L106	59.720000	22,356.36	13,198.12	0.01%	0.00	-9,158.24
413.00 NETGEAR INC SEC ID: 64111Q104	36.570000	14,355.52	15,103.41	0.02%	0.00	747.89
549.00 NETSCOUT SYSTEMS INC SEC ID: 64115T104	23.750000	10,270.57	13,038.75	0.01%	0.00	2,768.18
134.00 NETSUITE INC SEC ID: 64118Q107	56.880000	5,003.56	7,621.92	0.01%	0.00	2,618.36
793.00 NEUSTAR INC SEC ID: 64126X201	37.570000	20,269.08	29,793.01	0.03%	0.00	9,523.93
2,764.00 NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	13.260000	33,278.56	36,650.64	0.04%	0.00	3,372.08
1,539.00 NEW YORK TIMES CO/THE SEC ID: 650111107	9.190000	12,161.41	14,143.41	0.01%	0.00	1,982.00
2,000.00 NEWCASTLE INVESTMENT CORP SEC ID: 65105M108	7.600000	10,034.24	15,200.00	0.02%	0.00	5,165.76
1,238.00 NEWELL RUBBERMAID INC SEC ID: 651229106	17.930000	19,399.46	22,197.34	0.02%	0.00	2,797.88
698.00 NEWFIELD EXPLORATION CO SEC ID: 651290108	32.630000	29,239.22	22,775.74	0.02%	0.00	-6,463.48
56.00 NEWMARKET CORP SEC ID: 651587107	246.120000	9,188.48	13,782.72	0.01%	0.00	4,594.24

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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3,316.00 NEWMONT MINING CORP SEC ID: 651639106	50.680000	145,020.49	168,054.88	0.18%	0.00	23,034.39
564.00 NEWPARK RESOURCES INC SEC ID: 651718504	6.880000	4,980.12	3,880.32	0.00%	0.00	-1,099.80
13,993.00 NEWS CORP SEC ID: 65248E104	23.390000	271,230.52	327,296.27	0.34%	0.00	56,065.75
496.00 NEWSTAR FINANCIAL INC SEC ID: 65251F105	11.830000	4,786.40	5,867.68	0.01%	0.00	1,081.28
2,830.00 NEXTERA ENERGY INC SEC ID: 65339F101	67.310000	130,195.85	190,487.30	0.20%	0.00	60,291.45
2,413.00 NIKE INC SEC ID: 654106103	97.360000	107,600.13	234,929.68	0.25%	0.00	127,329.55
1,904.00 NISOURCE INC SEC ID: 65473P105	24.340000	41,260.63	46,343.36	0.05%	0.00	5,082.73
1,265.00 NOBLE ENERGY INC USD0.01 SEC ID: 655044105	87.900000	90,768.51	111,193.50	0.12%	0.00	20,424.99
260.00 NORDSON CORP SEC ID: 655663102	58.810000	13,340.60	15,290.60	0.02%	0.00	1,950.00
923.00 NORDSTROM INC SEC ID: 655664100	57.830000	40,465.71	53,377.09	0.06%	0.00	12,911.38
2,417.00 NORFOLK SOUTHERN CORP SEC ID: 655844108	72.460000	104,380.57	175,135.82	0.18%	0.00	70,755.25

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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1,096.00 NORTHEAST UTILITIES SEC ID: 664397106	37.670000	22,404.46	41,286.32	0.04%	0.00	18,881.86
397.00 NORTHERN OIL AND GAS INC SEC ID: 665531109	16.340000	7,666.07	6,486.98	0.01%	0.00	-1,179.09
912.00 NORTHERN TRUST CORP SEC ID: 665859104	46.440000	53,283.23	42,353.28	0.04%	0.00	-10,929.95
361.00 NORTHFIELD BANCORP INC SEC ID: 66611L105	15.000000	5,093.71	5,415.00	0.01%	0.00	321.29
1,592.00 NORTHROP GRUMMAN CORP SEC ID: 666807102	66.890000	98,561.98	106,488.88	0.11%	0.00	7,926.90
2,403.00 NORTHSTAR REALTY FINANCE CORP SEC ID: 66704R100	5.870000	9,985.29	14,105.61	0.01%	0.00	4,120.32
668.00 NORTHWEST BANCSHARES INC SEC ID: 667340103	12.080000	8,116.20	8,069.44	0.01%	0.00	-46.76
113.00 NORTHWEST NATURAL GAS CO SEC ID: 667655104	49.170000	5,035.28	5,556.21	0.01%	0.00	520.93
199.00 NORTHWEST PIPE CO SEC ID: 667746101	25.240000	4,736.20	5,022.76	0.01%	0.00	286.56
1,712.00 NOVATEL WIRELESS INC SEC ID: 66987M604	2.030000	5,238.21	3,475.36	0.00%	0.00	-1,762.85
269.00 NOVARTIS AG ADR SEC ID: 66987V109	59.010000	14,913.19	15,873.69	0.02%	0.00	960.50

BNY MELLON

PARA US - PI 2 - NSNF09226702

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344.00 NU SKIN ENTERPRISES INC SEC ID: 67018T105	41.490000	12,425.28	14,272.56	0.01%	0.00	1,847.28
240.00 NTELOS HOLDINGS CORP SEC ID: 67020Q305	17.170000	5,128.80	4,120.80	0.00%	0.00	-1,008.00
1,445.00 NUANCE COMMUNICATIONS INC SEC ID: 67020Y100	23.850000	24,993.77	34,463.25	0.04%	0.00	9,469.48
1,972.00 NUCOR CORP SEC ID: 670346105	37.650000	97,167.68	74,245.80	0.08%	0.00	-22,921.88
3,794.00 NVIDIA CORP SEC ID: 67066G104	14.030000	55,557.50	53,229.82	0.06%	0.00	-2,327.68
390.00 NUTRISYSTEM INC SEC ID: 67069D108	10.280000	5,171.40	4,009.20	0.00%	0.00	-1,162.20
248.00 NXSTAGE MEDICAL INC SEC ID: 67072V103	12.750000	4,962.48	3,162.00	0.00%	0.00	-1,800.48
3,971.00 NV ENERGY INC SEC ID: 67073Y106	17.540000	56,785.30	69,651.34	0.07%	0.00	12,866.04
101.00 OGE ENERGY CORP SEC ID: 670837103	54.050000	4,946.98	5,459.05	0.01%	0.00	512.07
868.00 O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	84.950000	30,703.33	73,736.60	0.08%	0.00	43,033.27
374.00 OASIS PETROLEUM INC SEC ID: 674215108	29.330000	10,079.30	10,969.42	0.01%	0.00	890.12

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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5,118.00 OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	85.010000	244,462.29	435,081.18	0.46%	0.00	190,618.89
404.00 OCEANEERING INTERNATIONAL INC SEC ID: 675232102	53.540000	14,968.20	21,630.16	0.02%	0.00	6,661.96
384.00 OCEANFIRST FINANCIAL CORP SEC ID: 675234108	14.100000	4,995.84	5,414.40	0.01%	0.00	418.56
469.00 OCWEN FINANCIAL CORP SEC ID: 675746309	25.730000	5,613.93	12,067.37	0.01%	0.00	6,453.44
6,863.00 OFFICE DEPOT INC SEC ID: 676220106	1.530000	16,136.40	10,500.39	0.01%	0.00	-5,636.01
322.00 OIL STATES INTERNATIONAL INC SEC ID: 678026105	78.240000	23,348.22	25,193.28	0.03%	0.00	1,845.06
138.00 OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	44.780000	4,987.32	6,179.64	0.01%	0.00	1,192.32
596.00 OLD NATIONAL BANCORP/IN SEC ID: 680033107	13.200000	6,144.76	7,867.20	0.01%	0.00	1,722.44
1,639.00 OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	8.630000	15,193.53	14,144.57	0.01%	0.00	-1,048.96
1,230.00 OMNICARE INC SEC ID: 681904108	32.380000	29,520.00	39,827.40	0.04%	0.00	10,307.40
1,714.00 OMNICOM GROUP INC SEC ID: 681919106	51.370000	80,191.38	88,048.18	0.09%	0.00	7,856.80

BNY MELLON

PARA US - PI 2 - **NSNF09226702**

Investment Detail by Currency 8/31/2012

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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
639.00 OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	24.020000	13,035.60	15,348.78	0.02%	0.00	2,313.18
339.00 OMNIVISION TECHNOLOGIES INC SEC ID: 682128103	16.250000	4,749.39	5,508.75	0.01%	0.00	759.36
530.00 ON ASSIGNMENT INC SEC ID: 682159108	16.510000	4,907.80	8,750.30	0.01%	0.00	3,842.50
2,848.00 ON SEMICONDUCTOR CORP SEC ID: 682189105	6.230000	23,369.64	17,743.04	0.02%	0.00	-5,626.60
1,348.00 ONEOK INC SEC ID: 682680103	44.530000	44,306.80	60,026.44	0.06%	0.00	15,719.64
398.00 ONYX PHARMACEUTICALS INC SEC ID: 683399109	71.920000	13,890.20	28,624.16	0.03%	0.00	14,733.96
387.00 OPENTABLE INC SEC ID: 68372A104	42.450000	17,147.97	16,428.15	0.02%	0.00	-719.82
1,470.00 OPKO HEALTH INC SEC ID: 68375N103	4.440000	5,086.20	6,526.80	0.01%	0.00	1,440.60
24,183.00 ORACLE CORP SEC ID: 68389X105	31.650000	432,099.43	765,391.95	0.80%	0.00	333,292.52
397.00 OPTIMER PHARMACEUTICALS INC SEC ID: 68401H104	15.030000	4,775.91	5,966.91	0.01%	0.00	1,191.00
356.00 ORBITAL SCIENCES CORP SEC ID: 685564106	13.800000	5,211.84	4,912.80	0.01%	0.00	-299.04

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,243.00 ORBITZ WORLDWIDE INC SEC ID: 68557K109	2.840000	5,046.58	3,530.12	0.00%	0.00	-1,516.46
7.00 ORCHARD SUPPLY HARDWARE STORES SEC ID: 685691404	14.320000	372.64	100.24	0.00%	0.00	-272.40
3,138.00 OREXIGEN THERAPEUTICS INC SEC ID: 686164104	4.470000	5,224.14	14,026.86	0.01%	0.00	8,802.72
420.00 ORIENTAL FINANCIAL GROUP INC SEC ID: 68618W100	10.600000	4,863.60	4,452.00	0.00%	0.00	-411.60
394.00 ORITANI FINANCIAL CORP SEC ID: 68633D103	14.630000	4,988.04	5,764.22	0.01%	0.00	776.18
809.00 ORMAT TECHNOLOGIES INC SEC ID: 686688102	18.990000	14,788.52	15,362.91	0.02%	0.00	574.39
833.00 OSHKOSH CORP SEC ID: 688239201	25.340000	15,979.90	21,108.22	0.02%	0.00	5,128.32
827.00 OUTDOOR CHANNEL HOLDINGS INC SEC ID: 690027206	6.980000	5,160.48	5,772.46	0.01%	0.00	611.98
1,078.00 OWENS CORNING SEC ID: 690742101	33.360000	28,408.02	35,962.08	0.04%	0.00	7,554.06
1,015.00 OWENS-ILLINOIS INC SEC ID: 690768403	17.480000	27,729.80	17,742.20	0.02%	0.00	-9,987.60
155.00 OXFORD INDUSTRIES INC SEC ID: 691497309	54.530000	5,068.50	8,452.15	0.01%	0.00	3,383.65

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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310.00 PDC ENERGY INC COM SEC ID: 69327R101	27.830000	10,322.56	8,627.30	0.01%	0.00	-1,695.26
1,712.00 PDL BIOPHARMA INC SEC ID: 69329Y104	7.360000	10,144.34	12,600.32	0.01%	0.00	2,455.98
2,783.00 PG&E CORP SEC ID: 69331C108	43.410000	118,179.57	120,810.03	0.13%	0.00	2,630.46
985.00 PHH CORP SEC ID: 693320202	17.450000	16,219.03	17,188.25	0.02%	0.00	969.22
2,920.00 PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	62.160000	203,517.25	181,507.20	0.19%	0.00	-22,010.05
545.00 PNM RESOURCES INC SEC ID: 69349H107	20.570000	8,910.75	11,210.65	0.01%	0.00	2,299.90
1,228.00 PPG INDUSTRIES INC SEC ID: 693506107	110.020000	84,542.99	135,104.56	0.14%	0.00	50,561.57
4,258.00 PPL CORP SEC ID: 69351T106	29.330000	136,152.32	124,887.14	0.13%	0.00	-11,265.18
377.00 PVH CORP SEC ID: 693656100	93.900000	27,132.69	35,400.30	0.04%	0.00	8,267.61
184.00 PSS WORLD MEDICAL INC SEC ID: 69366A100	21.590000	4,925.68	3,972.56	0.00%	0.00	-953.12
2,578.00 PACCAR INC SEC ID: 693718108	39.910000	97,811.90	102,887.98	0.11%	0.00	5,076.08

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
2,512.00 PACIFIC BIOSCIENCES OF CALIFOR SEC ID: 69404D108	1.970000	6,732.16	4,948.64	0.01%	0.00	-1,783.52
183.00 PACKAGING CORP OF AMERICA SEC ID: 695156109	32.020000	4,968.45	5,859.66	0.01%	0.00	891.21
249.00 PACWEST BANCORP SEC ID: 695263103	23.280000	4,915.26	5,796.72	0.01%	0.00	881.46
818.00 PALL CORP SEC ID: 696429307	55.510000	25,332.81	45,407.18	0.05%	0.00	20,074.37
479.00 PANDORA MEDIA INC SEC ID: 698354107	11.990000	4,746.89	5,743.21	0.01%	0.00	996.32
41.00 PANERA BREAD CO SEC ID: 69840W108	154.900000	5,152.47	6,350.90	0.01%	0.00	1,198.43
359.00 PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	51.490000	12,974.26	18,484.91	0.02%	0.00	5,510.65
310.00 PAR PHARMACEUTICAL COS INC SEC ID: 69888P106	49.800000	9,892.88	15,438.00	0.02%	0.00	5,545.12
996.00 PARAMETRIC TECHNOLOGY CORP SEC ID: 699173209	21.250000	22,294.00	21,165.00	0.02%	0.00	-1,129.00
108.00 PAREXEL INTERNATIONAL CORP SEC ID: 699462107	28.790000	2,409.48	3,109.32	0.00%	0.00	699.84
184.00 PARK ELECTROCHEMICAL CORP SEC ID: 700416209	25.980000	4,951.44	4,780.32	0.01%	0.00	-171.12

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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81.00 PARK NATIONAL CORP SEC ID: 700658107	67.350000	5,158.89	5,455.35	0.01%	0.00	296.46
841.00 PARKER DRILLING CO SEC ID: 701081101	4.140000	4,734.83	3,481.74	0.00%	0.00	-1,253.09
1,301.00 PARKER HANNIFIN CORP SEC ID: 701094104	79.980000	67,930.06	104,053.98	0.11%	0.00	36,123.92
649.00 PATTERSON COS INC SEC ID: 703395103	33.970000	20,540.85	22,046.53	0.02%	0.00	1,505.68
1,297.00 PATTERSON-UTI ENERGY INC SEC ID: 703481101	15.190000	27,646.83	19,701.43	0.02%	0.00	-7,945.40
1,082.00 PAYCHEX INC SEC ID: 704326107	33.260000	32,535.74	35,987.32	0.04%	0.00	3,451.58
1,818.00 PEABODY ENERGY CORP SEC ID: 704549104	21.630000	77,850.59	39,323.34	0.04%	0.00	-38,527.25
272.00 PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	23.630000	5,143.52	6,427.36	0.01%	0.00	1,283.84
427.00 PENN NATIONAL GAMING INC SEC ID: 707569109	39.290000	16,802.45	16,776.83	0.02%	0.00	-25.62
448.00 PENNANTPARK INVESTMENT CORP SEC ID: 708062104	10.860000	4,995.20	4,865.28	0.01%	0.00	-129.92
387.00 JC PENNEY CO INC SEC ID: 708160106	26.080000	13,115.43	10,092.96	0.01%	0.00	-3,022.47

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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1,383.00 PENNSYLVANIA REAL ESTATE INVES SEC ID: 709102107	15.720000	19,071.57	21,740.76	0.02%	0.00	2,669.19
834.00 PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	26.640000	12,685.14	22,217.76	0.02%	0.00	9,532.62
412.00 PENTAIR INC SEC ID: 709631105	42.500000	15,013.28	17,510.00	0.02%	0.00	2,496.72
676.00 PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	11.970000	8,456.76	8,091.72	0.01%	0.00	-365.04
456.00 PEP BOYS-MANNY MOE & JACK SEC ID: 713278109	8.990000	4,920.24	4,099.44	0.00%	0.00	-820.80
518.00 PEPCO HOLDINGS INC SEC ID: 713291102	19.310000	10,024.26	10,002.58	0.01%	0.00	-21.68
9,635.00 PEPSICO INC/NC SEC ID: 713448108	72.430000	628,779.92	697,863.05	0.73%	0.00	69,083.13
440.00 PERRIGO CO SEC ID: 714290103	109.970000	25,999.60	48,386.80	0.05%	0.00	22,387.20
719.00 PETROQUEST ENERGY INC SEC ID: 716748108	6.370000	4,644.74	4,580.03	0.00%	0.00	-64.71
713.00 PETSMART INC SEC ID: 716768106	70.920000	31,956.66	50,565.96	0.05%	0.00	18,609.30
460.00 PHARMACYCLICS INC SEC ID: 716933106	66.920000	4,655.20	30,783.20	0.03%	0.00	26,128.00

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
42,468.00 PFIZER INC SEC ID: 717081103	23.860000	1,114,463.76	1,013,286.48	1.06%	0.00	-101,177.28
395.00 PHARMERICA CORP SEC ID: 71714F104	12.600000	5,186.35	4,977.00	0.01%	0.00	-209.35
11,021.00 PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	89.300000	472,676.10	984,175.30	1.03%	0.00	511,499.20
4,086.00 PHILLIPS 66 SEC ID: 718546104	42.000000	111,081.33	171,612.00	0.18%	0.00	60,530.67
170.00 PIEDMONT NATURAL GAS CO INC SEC ID: 720186105	31.230000	4,996.30	5,309.10	0.01%	0.00	312.80
2,579.00 PIEDMONT OFFICE REALTY TRUST I SEC ID: 720190206	16.970000	50,654.65	43,765.63	0.05%	0.00	-6,889.02
669.00 PIER 1 IMPORTS INC SEC ID: 720279108	18.480000	7,626.60	12,363.12	0.01%	0.00	4,736.52
1,028.00 PILGRIM'S PRIDE CORP SEC ID: 72147K108	5.320000	6,166.31	5,468.96	0.01%	0.00	-697.35
322.00 PINNACLE FINANCIAL PARTNERS IN SEC ID: 72346Q104	19.140000	4,842.88	6,163.08	0.01%	0.00	1,320.20
361.00 PINNACLE WEST CAPITAL CORP SEC ID: 723484101	51.370000	14,934.57	18,544.57	0.02%	0.00	3,610.00
946.00 PIONEER NATURAL RESOURCES CO SEC ID: 723787107	97.360000	27,491.75	92,102.56	0.10%	0.00	64,610.81

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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883.00 PITNEY BOWES INC SEC ID: 724479100	13.360000	19,540.79	11,796.88	0.01%	0.00	-7,743.91
963.00 PLAINS EXPLORATION & PRODUCTIO SEC ID: 726505100	39.320000	29,130.75	37,865.16	0.04%	0.00	8,734.41
287.00 PLANTRONICS INC SEC ID: 727493108	35.660000	10,135.20	10,234.42	0.01%	0.00	99.22
336.00 PLEXUS CORP SEC ID: 729132100	29.890000	10,175.50	10,043.04	0.01%	0.00	-132.46
1,120.00 PLUM CREEK TIMBER CO INC SEC ID: 729251108	40.930000	40,068.49	45,841.60	0.05%	0.00	5,773.11
406.00 POLARIS INDUSTRIES INC SEC ID: 731068102	75.190000	21,668.22	30,527.14	0.03%	0.00	8,858.92
460.00 POLYCOM INC SEC ID: 73172K104	10.420000	4,751.80	4,793.20	0.01%	0.00	41.40
303.00 POOL CORP SEC ID: 73278L105	39.390000	8,683.98	11,935.17	0.01%	0.00	3,251.19
1,294.00 POPULAR INC SEC ID: 733174700	15.840000	20,147.58	20,496.96	0.02%	0.00	349.38
173.00 POST HOLDINGS INC SEC ID: 737446104	29.850000	4,134.26	5,164.05	0.01%	0.00	1,029.79
313.00 POST PROPERTIES INC SEC ID: 737464107	51.050000	12,313.42	15,978.65	0.02%	0.00	3,665.23

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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181.00 POWER INTEGRATIONS INC SEC ID: 739276103	34.640000	6,646.32	6,269.84	0.01%	0.00	-376.48
1,297.00 POWER-ONE INC SEC ID: 73930R102	6.140000	5,979.17	7,963.58	0.01%	0.00	1,984.41
1,315.00 POZEN INC SEC ID: 73941U102	6.510000	5,249.35	8,560.65	0.01%	0.00	3,311.30
1,910.00 PRAXAIR INC SEC ID: 74005P104	105.500000	113,560.77	201,505.00	0.21%	0.00	87,944.23
903.00 PRECISION CASTPARTS CORP SEC ID: 740189105	161.080000	107,967.19	145,455.24	0.15%	0.00	37,488.05
643.00 PREMIERE GLOBAL SERVICES INC SEC ID: 740585104	9.260000	4,912.52	5,954.18	0.01%	0.00	1,041.66
513.00 PRESIDENTIAL LIFE CORP SEC ID: 740884101	13.940000	5,350.59	7,151.22	0.01%	0.00	1,800.63
1,993.00 T ROWE PRICE GROUP INC SEC ID: 74144T108	61.440000	94,944.13	122,449.92	0.13%	0.00	27,505.79
312.00 PRICELINE.COM INC SEC ID: 741503403	604.570000	52,366.86	188,625.84	0.20%	0.00	136,258.98
215.00 PRIMERICA INC SEC ID: 74164M108	29.160000	5,022.40	6,269.40	0.01%	0.00	1,247.00
369.00 PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	27.440000	9,073.71	10,125.36	0.01%	0.00	1,051.65

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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192.00 PROASSURANCE CORP SEC ID: 74267C106	89.230000	13,365.12	17,132.16	0.02%	0.00	3,767.04
17,014.00 PROCTER & GAMBLE CO/THE SEC ID: 742718109	67.190000	1,061,932.32	1,143,170.66	1.20%	0.00	81,238.34
1,211.00 PRIVATEBANCORP INC SEC ID: 742962103	16.300000	12,001.01	19,739.30	0.02%	0.00	7,738.29
660.00 PROGRESS SOFTWARE CORP SEC ID: 743312100	19.230000	14,985.58	12,691.80	0.01%	0.00	-2,293.78
3,363.00 PROGRESSIVE CORP/THE SEC ID: 743315103	19.530000	66,217.47	65,679.39	0.07%	0.00	-538.08
2,901.00 PROLOGIS INC SEC ID: 74340W103	34.170000	86,339.55	99,127.17	0.10%	0.00	12,787.62
1,160.00 PROSPECT CAPITAL CORP SEC ID: 74348T102	11.430000	11,339.23	13,258.80	0.01%	0.00	1,919.57
295.00 PROSPERITY BANCSHARES INC SEC ID: 743606105	42.100000	12,522.75	12,419.50	0.01%	0.00	-103.25
1,136.00 PROTECTIVE LIFE CORP SEC ID: 743674103	28.250000	25,441.85	32,092.00	0.03%	0.00	6,650.15
380.00 PROVIDENT FINANCIAL SERVICES I SEC ID: 74386T105	15.440000	5,247.80	5,867.20	0.01%	0.00	619.40
2,080.00 PRUDENTIAL FINANCIAL INC SEC ID: 744320102	54.510000	154,436.07	113,380.80	0.12%	0.00	-41,055.27

BNY MELLON

PARA US - PI 2 - NSNF09226702

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3,312.00 PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	31.660000	102,302.60	104,857.92	0.11%	0.00	2,555.32
1,140.00 PUBLIC STORAGE SEC ID: 74460D109	145.560000	98,390.21	165,938.40	0.17%	0.00	67,548.19
1,858.00 PULSE ELECTRONICS CORPORATION SEC ID: 74586W106	1.120000	5,484.07	2,080.96	0.00%	0.00	-3,403.11
2,972.00 PULTEGROUP INC SEC ID: 745867101	13.680000	21,391.56	40,656.96	0.04%	0.00	19,265.40
659.00 QLOGIC CORP SEC ID: 747277101	12.170000	10,194.73	8,020.03	0.01%	0.00	-2,174.70
932.00 PZENA INVESTMENT MANAGEMENT IN SEC ID: 74731Q103	5.030000	5,070.08	4,687.96	0.00%	0.00	-382.12
122.00 QUAKER CHEMICAL CORP SEC ID: 747316107	47.050000	4,941.00	5,740.10	0.01%	0.00	799.10
443.00 QLIK TECHNOLOGIES INC SEC ID: 74733T105	21.150000	14,796.20	9,369.45	0.01%	0.00	-5,426.75
1,506.00 QEP RESOURCES INC SEC ID: 74733V100	28.690000	43,288.35	43,207.14	0.05%	0.00	-81.21
10,183.00 QUALCOMM INC SEC ID: 747525103	61.460000	390,123.16	625,847.18	0.66%	0.00	235,724.02
311.00 QUANEX BUILDING PRODUCTS CORP SEC ID: 747619104	17.500000	4,948.01	5,442.50	0.01%	0.00	494.49

BNY MELLON

PARA US - PI 2 - NSNF09226702

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Report ID: EWBC20
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1,445.00 QUANTA SERVICES INC SEC ID: 74762E102	24.000000	33,426.46	34,680.00	0.04%	0.00	1,253.54
884.00 QUEST DIAGNOSTICS INC/DE SEC ID: 74834L100	60.470000	54,799.16	53,455.48	0.06%	0.00	-1,343.68
657.00 QUEST SOFTWARE INC SEC ID: 74834T103	27.950000	13,724.29	18,363.15	0.02%	0.00	4,638.86
334.00 QUESTCOR PHARMACEUTICALS INC SEC ID: 74835Y101	43.440000	7,835.64	14,508.96	0.02%	0.00	6,673.32
1,633.00 QUESTAR CORP SEC ID: 748356102	19.750000	23,492.46	32,251.75	0.03%	0.00	8,759.29
1,108.00 RAIT FINANCIAL TRUST SEC ID: 749227609	4.700000	5,008.16	5,207.60	0.01%	0.00	199.44
83.00 RLI CORP SEC ID: 749607107	63.360000	4,999.09	5,258.88	0.01%	0.00	259.79
281.00 RLJ LODGING TRUST SEC ID: 74965L101	17.840000	4,804.00	5,013.04	0.01%	0.00	209.04
436.00 RPM INTERNATIONAL INC DELAWARE SEC ID: 749685103	27.410000	10,049.78	11,950.76	0.01%	0.00	1,900.98
753.00 RPX CORP SEC ID: 74972G103	11.740000	10,381.23	8,840.22	0.01%	0.00	-1,541.01
224.00 RTI INTERNATIONAL METALS INC SEC ID: 74973W107	21.690000	4,948.16	4,858.56	0.01%	0.00	-89.60

BNY MELLON

PARA US - PI 2 - NSNF09226702

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648.00 RACKSPACE HOSTING INC SEC ID: 750086100	59.980000	26,237.52	38,867.04	0.04%	0.00	12,629.52
2,083.00 RADIAN GROUP INC SEC ID: 750236101	3.360000	4,978.37	6,998.88	0.01%	0.00	2,020.51
1,111.00 RADISYS CORP SEC ID: 750459109	3.650000	5,199.48	4,055.15	0.00%	0.00	-1,144.33
346.00 RALCORP HOLDINGS INC SEC ID: 751028101	70.960000	23,037.65	24,552.16	0.03%	0.00	1,514.51
506.00 RALPH LAUREN CORP SEC ID: 751212101	158.650000	42,339.55	80,276.90	0.08%	0.00	37,937.35
951.00 RANGE RESOURCES CORP SEC ID: 75281A109	65.190000	49,116.77	61,995.69	0.07%	0.00	12,878.92
186.00 RAVEN INDUSTRIES INC SEC ID: 754212108	30.370000	4,954.11	5,648.82	0.01%	0.00	694.71
1,118.00 RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	35.200000	34,333.78	39,353.60	0.04%	0.00	5,019.82
117.00 RAYONIER INC SEC ID: 754907103	48.990000	4,915.56	5,731.83	0.01%	0.00	816.27
2,345.00 RAYTHEON CO SEC ID: 755111507	56.520000	112,928.70	132,539.40	0.14%	0.00	19,610.70
130.00 RBC BEARINGS INC SEC ID: 75524B104	45.990000	4,838.60	5,978.70	0.01%	0.00	1,140.10

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
666.00 REACHLOCAL INC SEC ID: 75525F104	12.570000	5,414.58	8,371.62	0.01%	0.00	2,957.04
1,007.00 REALD INC SEC ID: 75604L105	9.910000	9,344.96	9,979.37	0.01%	0.00	634.41
742.00 REALPAGE INC SEC ID: 75606N109	25.510000	17,324.53	18,928.42	0.02%	0.00	1,603.89
149.00 REALTY INCOME CORP SEC ID: 756109104	42.130000	4,931.90	6,277.37	0.01%	0.00	1,345.47
1,480.00 RED HAT INC SEC ID: 756577102	56.040000	33,995.60	82,939.20	0.09%	0.00	48,943.60
418.00 REGAL ENTERTAINMENT GROUP SEC ID: 758766109	13.900000	4,928.22	5,810.20	0.01%	0.00	881.98
562.00 REGENCY CENTERS CORP SEC ID: 758849103	49.000000	23,098.20	27,538.00	0.03%	0.00	4,439.80
158.00 REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	148.050000	5,225.06	23,391.90	0.02%	0.00	18,166.84
675.00 REGIS CORP SEC ID: 758932107	18.010000	10,455.18	12,156.75	0.01%	0.00	1,701.57
12,538.00 REGIONS FINANCIAL CORP SEC ID: 7591EP100	6.960000	51,781.94	87,264.48	0.09%	0.00	35,482.54
602.00 REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	58.740000	32,136.56	35,361.48	0.04%	0.00	3,224.92

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
473.00 RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	51.430000	23,309.44	24,326.39	0.03%	0.00	1,016.95
345.00 RENASANT CORP SEC ID: 75970E107	18.290000	4,988.70	6,310.05	0.01%	0.00	1,321.35
880.00 RENEWABLE ENERGY GROUP INC SEC ID: 75972A301	5.320000	6,186.40	4,681.60	0.00%	0.00	-1,504.80
400.00 RENT-A-CENTER INC/TX SEC ID: 76009N100	35.280000	11,692.00	14,112.00	0.01%	0.00	2,420.00
3,164.00 RENTECH INC SEC ID: 760112102	2.200000	4,935.84	6,960.80	0.01%	0.00	2,024.96
2,250.00 REPUBLIC SERVICES INC SEC ID: 760759100	27.650000	55,838.60	62,212.50	0.07%	0.00	6,373.90
966.00 RESMED INC SEC ID: 761152107	37.570000	24,246.60	36,292.62	0.04%	0.00	12,046.02
418.00 RESOURCES CONNECTION INC SEC ID: 76122Q105	11.180000	5,082.88	4,673.24	0.00%	0.00	-409.64
316.00 REVLON INC SEC ID: 761525609	13.270000	4,954.88	4,193.32	0.00%	0.00	-761.56
1,344.00 REYNOLDS AMERICAN INC SEC ID: 761713106	46.100000	41,781.80	61,958.40	0.07%	0.00	20,176.60
587.00 RIGEL PHARMACEUTICALS INC SEC ID: 766559603	9.320000	4,913.19	5,470.84	0.01%	0.00	557.65

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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203.00 ROBBINS & MYERS INC SEC ID: 770196103	59.820000	10,126.83	12,143.46	0.01%	0.00	2,016.63
924.00 ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	26.300000	28,297.13	24,301.20	0.03%	0.00	-3,995.93
436.00 ROCK-TENN CO SEC ID: 772739207	66.770000	28,008.64	29,111.72	0.03%	0.00	1,103.08
1,048.00 ROCKWELL AUTOMATION INC SEC ID: 773903109	72.060000	60,101.96	75,518.88	0.08%	0.00	15,416.92
506.00 ROCKVILLE FINANCIAL NEW SEC ID: 774188106	11.990000	5,044.82	6,066.94	0.01%	0.00	1,022.12
833.00 ROCKWELL COLLINS INC SEC ID: 774341101	48.870000	45,768.43	40,708.71	0.04%	0.00	-5,059.72
907.00 ROPER INDUSTRIES INC SEC ID: 776696106	102.790000	47,263.27	93,230.53	0.10%	0.00	45,967.26
333.00 ROSETTA RESOURCES INC SEC ID: 777779307	42.940000	15,367.95	14,299.02	0.02%	0.00	-1,068.93
708.00 ROSETTA STONE INC SEC ID: 777780107	11.510000	5,210.88	8,149.08	0.01%	0.00	2,938.20
1,478.00 ROSS STORES INC SEC ID: 778296103	69.190000	31,746.17	102,262.82	0.11%	0.00	70,516.65
147.00 ROUSE PROPERTIES INC SEC ID: 779287101	13.900000	1,621.41	2,043.30	0.00%	0.00	421.89

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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1,161.00 ROVI CORP SEC ID: 779376102	15.350000	31,207.68	17,821.35	0.02%	0.00	-13,386.33
277.00 ROYAL GOLD INC SEC ID: 780287108	88.020000	16,355.93	24,381.54	0.03%	0.00	8,025.61
275.00 RUSH ENTERPRISES INC SEC ID: 781846209	17.040000	5,049.00	4,686.00	0.00%	0.00	-363.00
323.00 RYDER SYSTEM INC SEC ID: 783549108	40.010000	16,910.88	12,923.23	0.01%	0.00	-3,987.65
291.00 RYLAND GROUP INC SEC ID: 783764103	26.810000	5,022.66	7,801.71	0.01%	0.00	2,779.05
281.00 S&T BANCORP INC SEC ID: 783859101	17.350000	4,979.32	4,875.35	0.01%	0.00	-103.97
554.00 SBA COMMUNICATIONS CORP SEC ID: 78388J106	59.780000	20,293.02	33,118.12	0.03%	0.00	12,825.10
174.00 SCBT FINANCIAL CORP SEC ID: 78401V102	40.210000	4,840.68	6,996.54	0.01%	0.00	2,155.86
1,749.00 SEI INVESTMENTS CO SEC ID: 784117103	21.750000	35,319.39	38,040.75	0.04%	0.00	2,721.36
214.00 SJW CORP SEC ID: 784305104	23.380000	4,962.66	5,003.32	0.01%	0.00	40.66
837.00 SL GREEN REALTY CORP SEC ID: 78440X101	80.600000	51,158.20	67,462.20	0.07%	0.00	16,304.00

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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2,501.00 SLM CORP SEC ID: 78442P106	15.750000	41,691.67	39,390.75	0.04%	0.00	-2,300.92
400.00 SM ENERGY CO SEC ID: 78454L100	47.230000	26,156.00	18,892.00	0.02%	0.00	-7,264.00
188.00 SPX CORP SEC ID: 784635104	63.900000	13,088.56	12,013.20	0.01%	0.00	-1,075.36
311.00 SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	22.180000	5,128.39	6,897.98	0.01%	0.00	1,769.59
561.00 STEC INC SEC ID: 784774101	7.410000	5,189.25	4,157.01	0.00%	0.00	-1,032.24
865.00 SWS GROUP INC SEC ID: 78503N107	5.970000	4,887.25	5,164.05	0.01%	0.00	276.80
120.00 SAFETY INSURANCE GROUP INC SEC ID: 78648T100	45.290000	4,950.00	5,434.80	0.01%	0.00	484.80
1,464.00 SAFEWAY INC SEC ID: 786514208	15.650000	38,549.73	22,911.60	0.02%	0.00	-15,638.13
411.00 ST JOE CO/THE SEC ID: 790148100	19.170000	5,930.73	7,878.87	0.01%	0.00	1,948.14
2,274.00 ST JUDE MEDICAL INC SEC ID: 790849103	37.760000	80,504.70	85,866.24	0.09%	0.00	5,361.54
1,266.00 SAKS INC SEC ID: 79377W108	11.750000	13,090.68	14,875.50	0.02%	0.00	1,784.82

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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901.00 SALESFORCE.COM INC SEC ID: 79466L302	145.180000	51,523.69	130,807.18	0.14%	0.00	79,283.49
367.00 SALIX PHARMACEUTICALS LTD SEC ID: 795435106	43.960000	13,982.70	16,133.32	0.02%	0.00	2,150.62
597.00 SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	27.500000	10,065.42	16,417.50	0.02%	0.00	6,352.08
109.00 SANDERSON FARMS INC SEC ID: 800013104	44.020000	5,261.43	4,798.18	0.01%	0.00	-463.25
1,585.00 SANDISK CORP SEC ID: 80004C101	41.220000	39,583.16	65,333.70	0.07%	0.00	25,750.54
3,665.00 SANDRIDGE ENERGY INC SEC ID: 80007P307	6.570000	25,031.95	24,079.05	0.03%	0.00	-952.90
276.00 SANDY SPRING BANCORP INC SEC ID: 800363103	18.340000	4,832.76	5,061.84	0.01%	0.00	229.08
1,407.00 SANMINA-SCI CORP SEC ID: 800907206	8.640000	12,883.59	12,156.48	0.01%	0.00	-727.11
2,095.00 SANOFI SEC ID: 80105N113	1.400000	5,111.80	2,933.00	0.00%	0.00	-2,178.80
110.00 SAUER-DANFOSS INC SEC ID: 804137107	38.130000	4,890.60	4,194.30	0.00%	0.00	-696.30
1,668.00 SCANA CORP SEC ID: 80589M102	47.360000	56,435.76	78,996.48	0.08%	0.00	22,560.72

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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415.00 SCHAWK INC SEC ID: 806373106	13.060000	5,461.40	5,419.90	0.01%	0.00	-41.50
308.00 HENRY SCHEIN INC SEC ID: 806407102	76.810000	20,932.04	23,657.48	0.02%	0.00	2,725.44
8,411.00 SCHLUMBERGER LTD SEC ID: 806857108	72.380000	506,272.68	608,788.18	0.64%	0.00	102,515.50
263.00 SCHNITZER STEEL INDUSTRIES INC SEC ID: 806882106	27.620000	14,020.53	7,264.06	0.01%	0.00	-6,756.47
194.00 SCHOLASTIC CORP SEC ID: 807066105	30.550000	4,834.48	5,926.70	0.01%	0.00	1,092.22
1,739.00 SCHOOL SPECIALTY INC SEC ID: 807863105	2.820000	6,955.83	4,903.98	0.01%	0.00	-2,051.85
7,756.00 CHARLES SCHWAB CORP/THE SEC ID: 808513105	13.490000	94,455.14	104,628.44	0.11%	0.00	10,173.30
515.00 SCIENTIFIC GAMES CORP SEC ID: 80874P109	7.330000	5,000.65	3,774.95	0.00%	0.00	-1,225.70
236.00 SCRIPPS NETWORKS INTERACTIVE I SEC ID: 811065101	59.100000	11,179.32	13,947.60	0.01%	0.00	2,768.28
247.00 SEACOR HOLDINGS INC SEC ID: 811904101	86.010000	20,291.05	21,244.47	0.02%	0.00	953.42
439.00 SEALED AIR CORP SEC ID: 81211K100	14.270000	9,886.28	6,264.53	0.01%	0.00	-3,621.75

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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157.00 SEARS HOLDINGS CORP SEC ID: 812350106	52.750000	10,532.33	8,281.75	0.01%	0.00	-2,250.58
607.00 SEATTLE GENETICS INC SEC ID: 812578102	26.540000	12,570.97	16,109.78	0.02%	0.00	3,538.81
664.00 SELECT COMFORT CORP SEC ID: 81616X103	28.570000	10,763.44	18,970.48	0.02%	0.00	8,207.04
600.00 SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	10.350000	5,106.00	6,210.00	0.01%	0.00	1,104.00
340.00 SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	17.930000	5,392.40	6,096.20	0.01%	0.00	703.80
190.00 SEMGROUP CORP SEC ID: 81663A105	35.540000	4,866.93	6,752.60	0.01%	0.00	1,885.67
410.00 SEMTECH CORP SEC ID: 816850101	24.520000	10,549.30	10,053.20	0.01%	0.00	-496.10
2,140.00 SEMPRA ENERGY SEC ID: 816851109	66.200000	108,146.82	141,668.00	0.15%	0.00	33,521.18
711.00 SENIOR HOUSING PROPERTIES TRUS SEC ID: 81721M109	22.120000	14,980.77	15,727.32	0.02%	0.00	746.55
1,811.00 SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	13.040000	14,958.86	23,615.44	0.02%	0.00	8,656.58
456.00 SHAW GROUP INC/THE SEC ID: 820280105	42.080000	10,834.56	19,188.48	0.02%	0.00	8,353.92

BNY MELLON

PARA US - PI 2 - NSNF09226702

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498.00 SHENANDOAH TELECOMMUNICATIONS SEC ID: 82312B106	15.380000	5,522.82	7,659.24	0.01%	0.00	2,136.42
835.00 SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	143.080000	46,203.48	119,471.80	0.13%	0.00	73,268.32
892.00 SHORETEL INC SEC ID: 825211105	4.000000	5,244.96	3,568.00	0.00%	0.00	-1,676.96
554.00 SHUFFLE MASTER INC SEC ID: 825549108	15.170000	4,869.66	8,404.18	0.01%	0.00	3,534.52
738.00 SHUTTERFLY INC SEC ID: 82568P304	29.750000	21,903.84	21,955.50	0.02%	0.00	51.66
767.00 SIGMA-ALDRICH CORP SEC ID: 826552101	71.030000	28,942.32	54,480.01	0.06%	0.00	25,537.69
260.00 SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	64.630000	14,513.20	16,803.80	0.02%	0.00	2,290.60
2,717.00 SIGA TECHNOLOGIES INC SEC ID: 826917106	2.960000	6,629.48	8,042.32	0.01%	0.00	1,412.84
280.00 SILICON LABORATORIES INC SEC ID: 826919102	38.240000	10,939.60	10,707.20	0.01%	0.00	-232.40
124.00 SILGAN HOLDINGS INC SEC ID: 827048109	41.930000	4,968.68	5,199.32	0.01%	0.00	230.64
202.00 SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	23.280000	4,930.82	4,702.56	0.00%	0.00	-228.26

BNY MELLON

PARA US - PI 2 - NSNF09226702

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2,037.00 SIMON PROPERTY GROUP INC SEC ID: 828806109	158.700000	184,405.36	323,271.90	0.34%	0.00	138,866.54
261.00 SIMPSON MANUFACTURING CO INC SEC ID: 829073105	25.430000	7,668.18	6,637.23	0.01%	0.00	-1,030.95
24.00 SIRONA DENTAL SYSTEMS INC SEC ID: 82966C103	53.140000	1,250.40	1,275.36	0.00%	0.00	24.96
27,770.00 SIRIUS XM RADIO INC SEC ID: 82967N108	2.530000	54,590.01	70,258.10	0.07%	0.00	15,668.09
262.00 SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	55.230000	9,660.88	14,470.26	0.02%	0.00	4,809.38
351.00 SKECHERS U.S.A. INC SEC ID: 830566105	21.670000	4,794.66	7,606.17	0.01%	0.00	2,811.51
1,809.00 SKYWORKS SOLUTIONS INC SEC ID: 83088M102	30.460000	28,039.50	55,102.14	0.06%	0.00	27,062.64
943.00 SMART BALANCE INC SEC ID: 83169Y108	11.590000	4,875.31	10,929.37	0.01%	0.00	6,054.06
122.00 AO SMITH CORP SEC ID: 831865209	54.710000	4,981.26	6,674.62	0.01%	0.00	1,693.36
1,478.00 SMITHFIELD FOODS INC SEC ID: 832248108	19.320000	30,624.28	28,554.96	0.03%	0.00	-2,069.32
730.00 JM SMUCKER CO/THE SEC ID: 832696405	84.970000	30,658.46	62,028.10	0.07%	0.00	31,369.64

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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367.00 SNAP-ON INC SEC ID: 833034101	69.420000	19,589.09	25,477.14	0.03%	0.00	5,888.05
229.00 SNYDERS-LANCE INC SEC ID: 833551104	23.390000	4,813.58	5,356.31	0.01%	0.00	542.73
448.00 SOLAR CAPITAL LTD SEC ID: 83413U100	23.130000	10,708.53	10,362.24	0.01%	0.00	-346.29
358.00 SOLARWINDS INC SEC ID: 83416B109	54.880000	8,881.98	19,647.04	0.02%	0.00	10,765.06
1,742.00 SOLTA MEDICAL INC SEC ID: 83438K103	3.050000	5,260.84	5,313.10	0.01%	0.00	52.26
375.00 SONIC AUTOMOTIVE INC SEC ID: 83545G102	17.870000	5,231.25	6,701.25	0.01%	0.00	1,470.00
8.00 SOTHEBY'S SEC ID: 835898107	31.260000	322.72	250.08	0.00%	0.00	-72.64
181.00 SOURCEFIRE INC SEC ID: 83616T108	51.890000	5,136.78	9,392.09	0.01%	0.00	4,255.31
5,468.00 SOUTHERN CO SEC ID: 842587107	45.330000	193,324.39	247,864.44	0.26%	0.00	54,540.05
1,085.00 SOUTHERN COPPER CORP SEC ID: 84265V105	32.540000	34,959.43	35,305.90	0.04%	0.00	346.47
275.00 SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	21.910000	5,037.30	6,025.25	0.01%	0.00	987.95

BNY MELLON

PARA US - PI 2 - NSNF09226702

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4,521.00 SOUTHWEST AIRLINES CO SEC ID: 844741108	8.940000	37,786.12	40,417.74	0.04%	0.00	2,631.62
1,052.00 SOUTHWEST BANCORP INC/ STILLWATER OK SEC ID: 844767103	11.060000	5,060.33	11,635.12	0.01%	0.00	6,574.79
133.00 SOUTHWEST GAS CORP SEC ID: 844895102	42.750000	4,984.84	5,685.75	0.01%	0.00	700.91
1,481.00 SOUTHWESTERN ENERGY CO SEC ID: 845467109	31.130000	69,855.08	46,103.53	0.05%	0.00	-23,751.55
125.00 SOVRAN SELF STORAGE INC SEC ID: 84610H108	56.850000	4,940.00	7,106.25	0.01%	0.00	2,166.25
1,207.00 SPARTECH CORP SEC ID: 847220209	5.060000	5,264.57	6,107.42	0.01%	0.00	842.85
4,061.00 SPECTRA ENERGY CORP SEC ID: 847560109	28.260000	102,469.63	114,763.86	0.12%	0.00	12,294.23
600.00 SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	11.960000	5,076.00	7,176.00	0.01%	0.00	2,100.00
363.00 SPEEDWAY MOTORSPORTS INC SEC ID: 847788106	15.330000	5,027.55	5,564.79	0.01%	0.00	537.24
995.00 SPIRIT AEROSYSTEMS HOLDINGS IN SEC ID: 848574109	24.860000	19,907.90	24,735.70	0.03%	0.00	4,827.80
415.00 SPIRIT AIRLINES INC SEC ID: 848577102	19.550000	4,988.47	8,113.25	0.01%	0.00	3,124.78

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,375.00 SPRINT NEXTEL CORP SEC ID: 852061100	4.850000	26,145.00	50,318.75	0.05%	0.00	24,173.75
560.00 STANCORP FINANCIAL GROUP INC SEC ID: 852891100	31.220000	25,094.57	17,483.20	0.02%	0.00	-7,611.37
1,440.00 STANDARD PACIFIC CORP SEC ID: 85375C101	6.700000	4,910.40	9,648.00	0.01%	0.00	4,737.60
1,048.00 STANLEY BLACK & DECKER INC SEC ID: 854502101	65.780000	63,638.44	68,937.44	0.07%	0.00	5,299.00
2,768.00 STAPLES INC SEC ID: 855030102	10.920000	62,315.43	30,226.56	0.03%	0.00	-32,088.87
4,271.00 STARBUCKS CORP SEC ID: 855244109	49.610000	146,604.17	211,884.31	0.22%	0.00	65,280.14
588.00 STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	23.550000	11,287.94	13,847.40	0.01%	0.00	2,559.46
1,189.00 STARWOOD HOTELS & RESORTS WORL SEC ID: 85590A401	55.130000	68,725.28	65,549.57	0.07%	0.00	-3,175.71
2,709.00 STATE STREET CORP SEC ID: 857477103	41.600000	169,097.95	112,694.40	0.12%	0.00	-56,403.55
1,698.00 STEEL DYNAMICS INC SEC ID: 858119100	12.220000	28,673.76	20,749.56	0.02%	0.00	-7,924.20
203.00 STEINWAY MUSICAL INSTRUMENTS I SEC ID: 858495104	24.900000	5,154.17	5,054.70	0.01%	0.00	-99.47

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
839.00 STELLARONE CORP SEC ID: 85856G100	13.250000	9,724.01	11,116.75	0.01%	0.00	1,392.74
801.00 STERICYCLE INC SEC ID: 858912108	91.520000	46,595.46	73,307.52	0.08%	0.00	26,712.06
374.00 STERIS CORP SEC ID: 859152100	34.240000	11,757.26	12,805.76	0.01%	0.00	1,048.50
607.00 STERLING FINANCIAL CORP/WA SEC ID: 859319303	21.200000	9,681.65	12,868.40	0.01%	0.00	3,186.75
515.00 STEWART INFORMATION SERVICES C SEC ID: 860372101	19.770000	4,959.45	10,181.55	0.01%	0.00	5,222.10
661.00 STIFEL FINANCIAL CORP SEC ID: 860630102	32.680000	22,118.92	21,601.48	0.02%	0.00	-517.44
2,713.00 STILLWATER MINING CO SEC ID: 86074Q102	10.530000	23,413.19	28,567.89	0.03%	0.00	5,154.70
502.00 STONE ENERGY CORP SEC ID: 861642106	23.530000	13,827.02	11,812.06	0.01%	0.00	-2,014.96
611.00 STONERIDGE INC SEC ID: 86183P102	6.320000	5,193.50	3,861.52	0.00%	0.00	-1,331.98
157.00 STRATASYS INC SEC ID: 862685104	64.660000	4,997.31	10,151.62	0.01%	0.00	5,154.31
1,115.00 STRATEGIC HOTELS & RESORTS INC SEC ID: 86272T106	6.100000	6,812.65	6,801.50	0.01%	0.00	-11.15

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
77.00 STRAYER EDUCATION INC SEC ID: 863236105	64.780000	7,415.87	4,988.06	0.01%	0.00	-2,427.81
2,243.00 STRYKER CORP SEC ID: 863667101	53.260000	111,458.04	119,462.18	0.13%	0.00	8,004.14
115.00 STURM RUGER & CO INC SEC ID: 864159108	43.300000	3,192.40	4,979.50	0.01%	0.00	1,787.10
1,232.00 SUFFOLK BANCORP SEC ID: 864739107	15.140000	11,160.07	18,652.48	0.02%	0.00	7,492.41
150.00 SUMMER INFANT INC SEC ID: 865646103	2.660000	859.50	399.00	0.00%	0.00	-460.50
2,155.00 SUN BANCORP INC/NJ SEC ID: 86663B102	2.900000	5,348.71	6,249.50	0.01%	0.00	900.79
2,939.00 SUN HEALTHCARE GROUP INC SEC ID: 86677E100	8.450000	9,256.38	24,834.55	0.03%	0.00	15,578.17
661.00 SUNCOKE ENERGY INC SEC ID: 86722A103	15.820000	7,339.86	10,457.02	0.01%	0.00	3,117.16
392.00 SUNOCO INC SEC ID: 86764P109	47.190000	12,931.05	18,498.48	0.02%	0.00	5,567.43
3,911.00 SUNPOWER CORP SEC ID: 867652406	4.480000	23,971.07	17,521.28	0.02%	0.00	-6,449.79
1,417.00 SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	10.430000	11,610.29	14,779.31	0.02%	0.00	3,169.02

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,357.00 SUNTRUST BANKS INC SEC ID: 867914103	25.170000	32,856.83	34,155.69	0.04%	0.00	1,298.86
1,231.00 SUPERIOR ENERGY SERVICES INC SEC ID: 868157108	20.770000	39,481.51	25,567.87	0.03%	0.00	-13,913.64
1,389.00 SUPERVALU INC SEC ID: 868536103	2.380000	10,403.61	3,305.82	0.00%	0.00	-7,097.79
2,512.00 SUPPORT.COM INC SEC ID: 86858W101	3.080000	5,237.77	7,736.96	0.01%	0.00	2,499.19
2,967.00 SUSQUEHANNA BANCSHARES INC SEC ID: 869099101	10.510000	24,150.35	31,183.17	0.03%	0.00	7,032.82
486.00 SWIFT TRANSPORTATION CO SEC ID: 87074U101	8.150000	4,743.36	3,960.90	0.00%	0.00	-782.46
2,674.00 SWISHER HYGIENE INC SEC ID: 870808102	1.770000	5,348.00	4,732.98	0.00%	0.00	-615.02
4,147.00 SYMANTEC CORP SEC ID: 871503108	17.830000	88,087.67	73,941.01	0.08%	0.00	-14,146.66
2,535.00 SYMETRA FINANCIAL CORP SEC ID: 87151Q106	12.220000	30,094.41	30,977.70	0.03%	0.00	883.29
194.00 SYNAPTICS INC SEC ID: 87157D109	30.420000	4,855.82	5,901.48	0.01%	0.00	1,045.66
923.00 SYNOPSYS INC SEC ID: 871607107	33.030000	23,407.28	30,486.69	0.03%	0.00	7,079.41

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
4,842.00 SYNOVUS FINANCIAL CORP SEC ID: 87161C105	2.080000	8,860.86	10,071.36	0.01%	0.00	1,210.50
172.00 SYNNEX CORP SEC ID: 87162W100	34.530000	5,144.52	5,939.16	0.01%	0.00	794.64
1,037.00 SYNUTRA INTERNATIONAL INC SEC ID: 87164C102	5.530000	4,979.47	5,734.61	0.01%	0.00	755.14
2,924.00 SYSCO CORP SEC ID: 871829107	30.300000	97,344.28	88,597.20	0.09%	0.00	-8,747.08
2,285.00 TCF FINANCIAL CORP SEC ID: 872275102	11.120000	23,307.00	25,409.20	0.03%	0.00	2,102.20
1,077.00 TD AMERITRADE HOLDING CORP SEC ID: 87236Y108	17.110000	20,032.20	18,427.47	0.02%	0.00	-1,604.73
3,336.00 TECO ENERGY INC SEC ID: 872375100	17.360000	52,559.01	57,912.96	0.06%	0.00	5,353.95
519.00 TFS FINANCIAL CORP SEC ID: 87240R107	8.840000	4,899.36	4,587.96	0.00%	0.00	-311.40
390.00 THL CREDIT INC SEC ID: 872438106	13.940000	5,015.40	5,436.60	0.01%	0.00	421.20
511.00 TICC CAPITAL CORP SEC ID: 87244T109	10.400000	4,890.27	5,314.40	0.01%	0.00	424.13
4,862.00 TJX COS INC SEC ID: 872540109	45.790000	69,308.05	222,630.98	0.23%	0.00	153,322.93

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
849.00 TRW AUTOMOTIVE HOLDINGS CORP SEC ID: 87264S106	43.710000	26,017.98	37,109.79	0.04%	0.00	11,091.81
322.00 TNS INC SEC ID: 872960109	14.610000	5,177.76	4,704.42	0.00%	0.00	-473.34
948.00 TW TELECOM INC SEC ID: 87311L104	25.150000	18,988.44	23,842.20	0.03%	0.00	4,853.76
462.00 TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	10.250000	6,842.22	4,735.50	0.00%	0.00	-2,106.72
183.00 TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	33.550000	4,884.27	6,139.65	0.01%	0.00	1,255.38
572.00 TANGOE INC SEC ID: 87582Y108	16.200000	11,869.00	9,266.40	0.01%	0.00	-2,602.60
4,242.00 TARGET CORP SEC ID: 87612E106	64.090000	237,499.40	271,869.78	0.29%	0.00	34,370.38
194.00 TARGA RESOURCES CORP SEC ID: 87612G101	45.270000	8,972.50	8,782.38	0.01%	0.00	-190.12
501.00 TAUBMAN CENTERS INC SEC ID: 876664103	80.020000	20,085.09	40,090.02	0.04%	0.00	20,004.93
231.00 TEAM HEALTH HOLDINGS INC SEC ID: 87817A107	28.550000	5,128.20	6,595.05	0.01%	0.00	1,466.85
293.00 TECH DATA CORP SEC ID: 878237106	48.580000	13,510.23	14,233.94	0.01%	0.00	723.71

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
1,574.00 TECUMSEH PRODUCTS CO SEC ID: 878895200	5.290000	8,074.93	8,326.46	0.01%	0.00	251.53
102.00 TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	64.510000	4,876.62	6,580.02	0.01%	0.00	1,703.40
269.00 TELEFLEX INC SEC ID: 879369106	66.030000	14,883.77	17,762.07	0.02%	0.00	2,878.30
1,218.00 TELEPHONE & DATA SYS INC SEC ID: 879433829	24.520000	28,786.03	29,865.36	0.03%	0.00	1,079.33
4,594.00 TELLABS INC SEC ID: 879664100	3.550000	19,045.11	16,308.70	0.02%	0.00	-2,736.41
3,519.00 TENET HEALTHCARE CORP SEC ID: 88033G100	5.190000	19,427.52	18,263.61	0.02%	0.00	-1,163.91
128.00 TENNANT CO SEC ID: 880345103	41.950000	4,901.12	5,369.60	0.01%	0.00	468.48
373.00 TENNECO INC SEC ID: 880349105	30.370000	10,089.65	11,328.01	0.01%	0.00	1,238.36
1,062.00 TERADATA CORP SEC ID: 88076W103	76.380000	22,367.12	81,115.56	0.09%	0.00	58,748.44
1,238.00 TERADYNE INC SEC ID: 880770102	15.620000	17,109.16	19,337.56	0.02%	0.00	2,228.40
1,161.00 TEREX CORP SEC ID: 880779103	22.070000	18,634.05	25,623.27	0.03%	0.00	6,989.22

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
404.00 TESCO CORP SEC ID: 88157K101	10.160000	5,114.64	4,104.64	0.00%	0.00	-1,010.00
322.00 TESLA MOTORS INC SEC ID: 88160R101	28.520000	8,879.15	9,183.44	0.01%	0.00	304.29
1,135.00 TESORO CORP SEC ID: 881609101	39.740000	23,883.25	45,104.90	0.05%	0.00	21,221.65
392.00 TETRA TECH INC SEC ID: 88162G103	25.940000	8,874.88	10,168.48	0.01%	0.00	1,293.60
638.00 TESSERA TECHNOLOGIES INC SEC ID: 88164L100	15.270000	10,436.92	9,742.26	0.01%	0.00	-694.66
234.00 TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	46.020000	5,913.18	10,768.68	0.01%	0.00	4,855.50
7,078.00 TEXAS INSTRUMENTS INC SEC ID: 882508104	29.040000	237,089.65	205,545.12	0.22%	0.00	-31,544.53
1,748.00 TEXTRON INC SEC ID: 883203101	26.720000	31,848.56	46,706.56	0.05%	0.00	14,858.00
662.00 THERAVANCE INC SEC ID: 88338T104	26.670000	14,546.30	17,655.54	0.02%	0.00	3,109.24
2,841.00 THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	57.350000	111,704.95	162,931.35	0.17%	0.00	51,226.40
877.00 THOMSON REUTERS CORP SEC ID: 884903105	28.450000	25,293.91	24,950.65	0.03%	0.00	-343.26

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

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237.00 THOR INDUSTRIES INC SEC ID: 885160101	31.440000	7,245.09	7,451.28	0.01%	0.00	206.19
554.00 THORATEC CORP SEC ID: 885175307	33.890000	15,622.80	18,775.06	0.02%	0.00	3,152.26
4,399.00 3M CO SEC ID: 88579Y101	92.600000	330,023.57	407,347.40	0.43%	0.00	77,323.83
1,044.00 TIBCO SOFTWARE INC SEC ID: 88632Q103	29.920000	27,488.52	31,236.48	0.03%	0.00	3,747.96
326.00 TIDEWATER INC SEC ID: 886423102	47.430000	16,456.48	15,462.18	0.02%	0.00	-994.30
804.00 TIFFANY & CO SEC ID: 886547108	61.950000	26,927.00	49,807.80	0.05%	0.00	22,880.80
5,588.00 TIME WARNER INC SEC ID: 887317303	41.550000	212,171.72	232,181.40	0.24%	0.00	20,009.68
2,037.00 TIME WARNER CABLE INC SEC ID: 88732J207	88.820000	112,734.39	180,926.34	0.19%	0.00	68,191.95
552.00 TIMKEN CO SEC ID: 887389104	40.160000	25,435.06	22,168.32	0.02%	0.00	-3,266.74
264.00 TITAN INTERNATIONAL INC SEC ID: 88830M102	20.880000	5,903.04	5,512.32	0.01%	0.00	-390.72
539.00 TITANIUM METALS CORP SEC ID: 888339207	12.240000	8,683.29	6,597.36	0.01%	0.00	-2,085.93

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
1,289.00 TOLL BROTHERS INC SEC ID: 889478103	32.720000	24,916.37	42,176.08	0.04%	0.00	17,259.71
130.00 TOMPKINS FINANCIAL CORP SEC ID: 890110109	38.840000	5,062.20	5,049.20	0.01%	0.00	-13.00
622.00 TORCHMARK CORP SEC ID: 891027104	51.180000	26,189.27	31,833.96	0.03%	0.00	5,644.69
812.00 TORO CO/THE SEC ID: 891092108	37.200000	20,056.40	30,206.40	0.03%	0.00	10,150.00
232.00 TOWER GROUP INC SEC ID: 891777104	18.640000	5,352.24	4,324.48	0.00%	0.00	-1,027.76
360.00 TOWERS WATSON & CO SEC ID: 891894107	54.320000	22,698.00	19,555.20	0.02%	0.00	-3,142.80
1,020.00 TOTAL SYSTEM SERVICES INC SEC ID: 891906109	23.180000	18,125.40	23,643.60	0.02%	0.00	5,518.20
52.00 TOWN SPORTS INTERNATIONAL HOLD SEC ID: 89214A102	13.020000	365.48	677.04	0.00%	0.00	311.56
395.00 TOWNEBANK/PORTSMOUTH VA SEC ID: 89214P109	14.720000	5,100.49	5,814.40	0.01%	0.00	713.91
454.00 TRACTOR SUPPLY CO SEC ID: 892356106	95.480000	29,473.68	43,347.92	0.05%	0.00	13,874.24
256.00 TRANSDIGM GROUP INC SEC ID: 893641100	138.620000	21,967.36	35,486.72	0.04%	0.00	13,519.36

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
2,898.00 TRAVELERS COS INC/THE SEC ID: 89417E109	64.740000	134,728.60	187,616.52	0.20%	0.00	52,887.92
85.00 TREEHOUSE FOODS INC SEC ID: 89469A104	51.950000	4,606.15	4,415.75	0.00%	0.00	-190.40
273.00 TRIANGLE CAPITAL CORP SEC ID: 895848109	24.550000	5,121.48	6,702.15	0.01%	0.00	1,580.67
422.00 TRICO BANCSHARES SEC ID: 896095106	15.360000	6,055.70	6,481.92	0.01%	0.00	426.22
772.00 TRIMBLE NAVIGATION LTD SEC ID: 896239100	49.030000	28,618.04	37,851.16	0.04%	0.00	9,233.12
850.00 TRINITY INDUSTRIES INC SEC ID: 896522109	28.340000	17,187.00	24,089.00	0.03%	0.00	6,902.00
2,502.00 TRIQUINT SEMICONDUCTOR INC SEC ID: 89674K103	5.560000	11,934.54	13,911.12	0.01%	0.00	1,976.58
236.00 TRIUMPH GROUP INC SEC ID: 896818101	59.430000	11,346.88	14,025.48	0.01%	0.00	2,678.60
611.00 TRIPADVISOR INC SEC ID: 896945201	33.440000	20,081.36	20,431.84	0.02%	0.00	350.48
183.00 TRUE RELIGION APPAREL INC SEC ID: 89784N104	23.190000	5,085.57	4,243.77	0.00%	0.00	-841.80
345.00 TRUEBLUE INC SEC ID: 89785X101	15.530000	5,023.20	5,357.85	0.01%	0.00	334.65

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
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***PARA US - PI 2* - NSNF09226702**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
402.00 TRUSTMARK CORP SEC ID: 898402102	23.690000	9,129.42	9,523.38	0.01%	0.00	393.96
1,602.00 TUESDAY MORNING CORP SEC ID: 899035505	5.590000	5,142.42	8,955.18	0.01%	0.00	3,812.76
434.00 TUPPERWARE BRANDS CORP SEC ID: 899896104	53.480000	20,697.46	23,210.32	0.02%	0.00	2,512.86
898.00 TUTOR PERINI CORP SEC ID: 901109108	10.610000	14,234.76	9,527.78	0.01%	0.00	-4,706.98
1,013.00 TWO HARBORS INVESTMENT CORP SEC ID: 90187B101	11.590000	10,033.66	11,740.67	0.01%	0.00	1,707.01
2,472.00 TYSON FOODS INC SEC ID: 902494103	15.660000	40,278.10	38,711.52	0.04%	0.00	-1,566.58
1,250.00 UDR INC SEC ID: 902653104	25.250000	28,512.50	31,562.50	0.03%	0.00	3,050.00
705.00 UGI CORP SEC ID: 902681105	30.480000	20,779.95	21,488.40	0.02%	0.00	708.45
11,511.00 US BANCORP SEC ID: 902973304	33.410000	376,403.39	384,582.51	0.40%	0.00	8,179.12
136.00 UNS ENERGY CORP SEC ID: 903119105	40.060000	4,968.08	5,448.16	0.01%	0.00	480.08
497.00 URS CORP SEC ID: 903236107	36.410000	21,892.96	18,095.77	0.02%	0.00	-3,797.19

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,217.00 USG CORP SEC ID: 903293405	20.560000	12,084.81	25,021.52	0.03%	0.00	12,936.71
821.00 US AIRWAYS GROUP INC SEC ID: 90341W108	10.660000	4,622.23	8,751.86	0.01%	0.00	4,129.63
412.00 US SILICA HOLDINGS INC SEC ID: 90346E103	11.900000	4,865.72	4,902.80	0.01%	0.00	37.08
758.00 UBIQUITI NETWORKS INC SEC ID: 90347A100	12.020000	10,369.44	9,111.16	0.01%	0.00	-1,258.28
285.00 ULTA SALON COSMETICS & FRAGRAN SEC ID: 90384S303	94.000000	17,906.55	26,790.00	0.03%	0.00	8,883.45
94.00 ULTIMATE SOFTWARE GROUP INC SEC ID: 90385D107	99.190000	4,939.70	9,323.86	0.01%	0.00	4,384.16
277.00 ULTRA PETROLEUM CORP SEC ID: 903914109	20.560000	8,922.17	5,695.12	0.01%	0.00	-3,227.05
1,129.00 UMPQUA HOLDINGS CORP SEC ID: 904214103	12.640000	13,165.53	14,270.56	0.01%	0.00	1,105.03
458.00 UNDER ARMOUR INC SEC ID: 904311107	58.210000	17,033.02	26,660.18	0.03%	0.00	9,627.16
393.00 UNION FIRST MARKET BANKSHARES SEC ID: 90662P104	14.680000	4,719.93	5,769.24	0.01%	0.00	1,049.31
3,088.00 UNION PACIFIC CORP SEC ID: 907818108	121.440000	134,493.83	375,006.72	0.39%	0.00	240,512.89

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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540.00 UNISYS CORP SEC ID: 909214306	21.130000	10,563.90	11,410.20	0.01%	0.00	846.30
188.00 UNIT CORP SEC ID: 909218109	39.780000	8,434.90	7,478.64	0.01%	0.00	-956.26
773.00 UNITED COMMUNITY BANKS SEC ID: 90984P303	7.980000	5,094.07	6,168.54	0.01%	0.00	1,074.47
274.00 UNITED BANKSHARES INC SEC ID: 909907107	24.330000	6,433.52	6,666.42	0.01%	0.00	232.90
1,174.00 UNITED CONTINENTAL HOLDINGS IN SEC ID: 910047109	18.450000	24,400.84	21,660.30	0.02%	0.00	-2,740.54
324.00 UNITED FINANCIAL BANCORP INC SEC ID: 91030T109	14.270000	4,937.76	4,623.48	0.00%	0.00	-314.28
277.00 UNITED FIRE GROUP INC SEC ID: 910340108	22.140000	4,855.81	6,132.78	0.01%	0.00	1,276.97
4,263.00 UNITED PARCEL SERVICE INC SEC ID: 911312106	73.810000	311,306.53	314,652.03	0.33%	0.00	3,345.50
509.00 UNITED RENTALS INC SEC ID: 911363109	32.310000	13,388.66	16,445.79	0.02%	0.00	3,057.13
1,865.00 US ENERGY CORP WYOMING SEC ID: 911805109	2.180000	5,304.81	4,065.70	0.00%	0.00	-1,239.11
144.00 UNITED STATIONERS INC SEC ID: 913004107	24.190000	4,908.96	3,483.36	0.00%	0.00	-1,425.60

BNY MELLON

PARA US - PI 2 - NSNF09226702

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Report ID: EWBC20
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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
5,579.00 UNITED TECHNOLOGIES CORP SEC ID: 913017109	79.850000	355,578.64	445,483.15	0.47%	0.00	89,904.51
82.00 UNITED THERAPEUTICS CORP SEC ID: 91307C102	54.120000	4,433.74	4,437.84	0.00%	0.00	4.10
6,604.00 UNITEDHEALTH GROUP INC SEC ID: 91324P102	54.300000	328,197.56	358,597.20	0.38%	0.00	30,399.64
457.00 UNIVERSAL AMERICAN CORP SEC ID: 91338E101	9.050000	4,885.33	4,135.85	0.00%	0.00	-749.48
424.00 UNIVERSAL DISPLAY CORP SEC ID: 91347P105	40.370000	13,856.16	17,116.88	0.02%	0.00	3,260.72
322.00 UNIVERSAL ELECTRONICS INC SEC ID: 913483103	15.270000	5,255.04	4,916.94	0.01%	0.00	-338.10
346.00 UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	39.950000	14,933.36	13,822.70	0.01%	0.00	-1,110.66
2,315.00 UNUM GROUP SEC ID: 91529Y106	19.510000	45,314.50	45,165.65	0.05%	0.00	-148.85
2,762.00 URANERZ ENERGY CORP SEC ID: 91688T104	1.450000	5,275.42	4,004.90	0.00%	0.00	-1,270.52
1,650.00 URANIUM ENERGY CORP SEC ID: 916896103	2.550000	5,230.50	4,207.50	0.00%	0.00	-1,023.00
723.00 URBAN OUTFITTERS INC SEC ID: 917047102	37.540000	22,291.90	27,141.42	0.03%	0.00	4,849.52

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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776.00 VCA ANTECH INC SEC ID: 918194101	19.340000	16,594.96	15,007.84	0.02%	0.00	-1,587.12
701.00 VF CORP SEC ID: 918204108	152.680000	52,121.88	107,028.68	0.11%	0.00	54,906.80
226.00 VAIL RESORTS INC SEC ID: 91879Q109	51.550000	9,991.46	11,650.30	0.01%	0.00	1,658.84
242.00 VALASSIS COMMUNICATIONS INC SEC ID: 918866104	25.070000	4,963.42	6,066.94	0.01%	0.00	1,103.52
2,028.00 VALERO ENERGY CORP SEC ID: 91913Y100	31.260000	48,320.56	63,395.28	0.07%	0.00	15,074.72
1,126.00 VALLEY NATIONAL BANCORP SEC ID: 919794107	9.700000	12,868.57	10,922.20	0.01%	0.00	-1,946.37
241.00 VALMONT INDUSTRIES INC SEC ID: 920253101	126.750000	20,325.94	30,546.75	0.03%	0.00	10,220.81
279.00 VALSPAR CORP SEC ID: 920355104	53.340000	10,180.20	14,881.86	0.02%	0.00	4,701.66
295.00 VALUECLICK INC SEC ID: 92046N102	16.260000	4,808.50	4,796.70	0.01%	0.00	-11.80
2,439.00 VALUEVISION MEDIA INC SEC ID: 92047K107	1.900000	5,195.07	4,634.10	0.00%	0.00	-560.97
513.00 VANGUARD HEALTH SYSTEMS INC SEC ID: 922036207	9.750000	5,001.75	5,001.75	0.01%	0.00	0.00

BNY MELLON

PARA US - PI 2 - NSNF09226702

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Report ID: EWBC20
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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
1,059.00 VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	58.790000	51,366.80	62,258.61	0.07%	0.00	10,891.81
2,159.00 VENTAS INC SEC ID: 92276F100	65.490000	61,708.13	141,392.91	0.15%	0.00	79,684.78
334.00 VERA BRADLEY INC SEC ID: 92335C106	21.230000	9,610.26	7,090.82	0.01%	0.00	-2,519.44
549.00 VERIFONE SYSTEMS INC SEC ID: 92342Y109	34.740000	22,472.26	19,072.26	0.02%	0.00	-3,400.00
1,657.00 VERISIGN INC SEC ID: 92343E102	47.680000	39,011.08	79,005.76	0.08%	0.00	39,994.68
17,824.00 VERIZON COMMUNICATIONS INC SEC ID: 92343V104	42.940000	597,705.94	765,362.56	0.80%	0.00	167,656.62
749.00 VERISK ANALYTICS INC SEC ID: 92345Y106	48.520000	25,466.00	36,341.48	0.04%	0.00	10,875.48
1,564.00 VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	53.330000	57,135.04	83,408.12	0.09%	0.00	26,273.08
226.00 VIASAT INC SEC ID: 92552V100	38.700000	10,108.51	8,746.20	0.01%	0.00	-1,362.31
3,645.00 VIACOM INC SEC ID: 92553P201	50.010000	136,125.45	182,286.45	0.19%	0.00	46,161.00
1,228.00 VICAL INC SEC ID: 925602104	3.630000	4,961.12	4,457.64	0.00%	0.00	-503.48

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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640.00 VICOR CORP SEC ID: 925815102	6.020000	5,273.60	3,852.80	0.00%	0.00	-1,420.80
1,456.00 VIRGIN MEDIA INC SEC ID: 92769L101	27.570000	28,307.18	40,141.92	0.04%	0.00	11,834.74
897.00 VIRGINIA COMMERCE BANCORP INC SEC ID: 92778Q109	8.090000	5,085.99	7,256.73	0.01%	0.00	2,170.74
24.00 VIRNETX HOLDING CORP SEC ID: 92823T108	26.010000	678.00	624.24	0.00%	0.00	-53.76
478.00 VIROPHARMA INC SEC ID: 928241108	26.600000	8,470.16	12,714.80	0.01%	0.00	4,244.64
3,187.00 VISA INC SEC ID: 92826C839	128.250000	278,790.85	408,732.75	0.43%	0.00	129,941.90
86.00 VIRTUS INVESTMENT PARTNERS INC SEC ID: 92828Q109	85.640000	4,994.02	7,365.04	0.01%	0.00	2,371.02
2,019.00 VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	9.560000	19,059.36	19,301.64	0.02%	0.00	242.28
642.00 VIVUS INC SEC ID: 928551100	21.450000	4,892.04	13,770.90	0.01%	0.00	8,878.86
332.00 VLASIC FOODS INTL INC COM SEC ID: 928559103	10.624669	3,527.39	3,527.39	0.00%	0.00	0.00
505.00 VMWARE INC SEC ID: 928563402	89.040000	44,793.50	44,965.20	0.05%	0.00	171.70

BNY MELLON

PARA US - PI 2 - NSNF09226702

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216.00 VOLTERRA SEMICONDUCTOR CORP SEC ID: 928708106	23.830000	5,002.56	5,147.28	0.01%	0.00	144.72
10,148.00 VONAGE HOLDINGS CORP SEC ID: 92886T201	2.140000	19,179.72	21,716.72	0.02%	0.00	2,537.00
639.00 VORNADO REALTY TRUST SEC ID: 929042109	81.170000	60,264.59	51,867.63	0.05%	0.00	-8,396.96
430.00 VULCAN MATERIALS CO SEC ID: 929160109	38.920000	16,486.20	16,735.60	0.02%	0.00	249.40
87.00 W&T OFFSHORE INC SEC ID: 92922P106	17.260000	1,948.80	1,501.62	0.00%	0.00	-447.18
592.00 WABCO HOLDINGS INC SEC ID: 92927K102	58.720000	17,831.04	34,762.24	0.04%	0.00	16,931.20
872.00 WMS INDUSTRIES INC SEC ID: 929297109	15.930000	17,706.16	13,890.96	0.01%	0.00	-3,815.20
128.00 WSFS FINANCIAL CORP SEC ID: 929328102	40.570000	4,825.60	5,192.96	0.01%	0.00	367.36
545.00 WABASH NATIONAL CORP SEC ID: 929566107	6.690000	4,845.05	3,646.05	0.00%	0.00	-1,199.00
474.00 WABTEC CORP/DE SEC ID: 929740108	78.140000	20,220.84	37,038.36	0.04%	0.00	16,817.52
10,996.00 WAL-MART STORES INC SEC ID: 931142103	72.600000	545,750.16	798,309.60	0.84%	0.00	252,559.44

BNY MELLON

PARA US - PI 2 - NSNF09226702

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5,145.00 WALGREEN CO SEC ID: 931422109	35.760000	230,827.47	183,985.20	0.19%	0.00	-46,842.27
539.00 WALTER ENERGY INC SEC ID: 93317Q105	32.700000	46,252.79	17,625.30	0.02%	0.00	-28,627.49
604.00 WALTER INVESTMENT MANAGEMENT C SEC ID: 93317W102	27.990000	12,794.13	16,905.96	0.02%	0.00	4,111.83
277.00 WARNACO GROUP INC/THE SEC ID: 934390402	51.420000	13,819.53	14,243.34	0.01%	0.00	423.81
218.00 WASHINGTON TRUST BANCORP INC SEC ID: 940610108	24.760000	4,848.32	5,397.68	0.01%	0.00	549.36
715.00 WASTE CONNECTIONS INC SEC ID: 941053100	28.950000	22,350.90	20,699.25	0.02%	0.00	-1,651.65
2,196.00 WASTE MANAGEMENT INC SEC ID: 94106L109	34.580000	80,284.66	75,937.68	0.08%	0.00	-4,346.98
802.00 WATERS CORP SEC ID: 941848103	80.190000	36,151.35	64,312.38	0.07%	0.00	28,161.03
75.00 WATSCO INC SEC ID: 942622200	75.460000	4,923.00	5,659.50	0.01%	0.00	736.50
802.00 WATSON PHARMACEUTICALS INC SEC ID: 942683103	81.350000	24,805.73	65,242.70	0.07%	0.00	40,436.97
189.00 WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	36.650000	6,261.57	6,926.85	0.01%	0.00	665.28

BNY MELLON

PARA US - PI 2 - NSNF09226702

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634.00 WEB.COM GROUP INC SEC ID: 94733A104	16.650000	11,887.50	10,556.10	0.01%	0.00	-1,331.40
431.00 WEBMD HEALTH CORP SEC ID: 94770V102	14.940000	19,955.30	6,439.14	0.01%	0.00	-13,516.16
721.00 WEBSTER FINANCIAL CORP SEC ID: 947890109	21.280000	14,170.57	15,342.88	0.02%	0.00	1,172.31
349.00 WEIGHT WATCHERS INTERNATIONAL SEC ID: 948626106	47.770000	8,923.93	16,671.73	0.02%	0.00	7,747.80
826.00 WEINGARTEN REALTY INVESTORS SEC ID: 948741103	27.930000	19,237.54	23,070.18	0.02%	0.00	3,832.64
267.00 WELLCARE HEALTH PLANS INC SEC ID: 94946T106	56.690000	13,107.03	15,136.23	0.02%	0.00	2,029.20
2,115.00 WELLPOINT INC SEC ID: 94973V107	59.870000	156,046.98	126,625.05	0.13%	0.00	-29,421.93
28,653.00 WELLS FARGO & CO SEC ID: 949746101	34.030000	1,005,705.12	975,061.59	1.02%	0.00	-30,643.53
3,177.00 WENDYS CO SEC ID: 95058W100	4.270000	14,804.82	13,565.79	0.01%	0.00	-1,239.03
261.00 WESBANCO INC SEC ID: 950810101	20.320000	4,909.41	5,303.52	0.01%	0.00	394.11
380.00 WESCO AIRCRAFT HOLDINGS INC SEC ID: 950814103	13.940000	5,035.00	5,297.20	0.01%	0.00	262.20

BNY MELLON

PARA US - PI 2 - NSNF09226702

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576.00 WESCO INTERNATIONAL INC SEC ID: 95082P105	57.780000	20,378.88	33,281.28	0.03%	0.00	12,902.40
292.00 WEST COAST BANCORP ORE SEC ID: 952145209	19.920000	4,730.40	5,816.64	0.01%	0.00	1,086.24
189.00 WESTAR ENERGY INC SEC ID: 95709T100	29.120000	4,972.59	5,503.68	0.01%	0.00	531.09
729.00 WESTERN ALLIANCE BANCORP SEC ID: 957638109	9.310000	4,891.59	6,786.99	0.01%	0.00	1,895.40
1,815.00 WESTERN DIGITAL CORP SEC ID: 958102105	41.820000	48,102.03	75,903.30	0.08%	0.00	27,801.27
927.00 WESTERN REFINING INC SEC ID: 959319104	27.970000	13,082.40	25,928.19	0.03%	0.00	12,845.79
4,182.00 WESTERN UNION CO/THE SEC ID: 959802109	17.610000	79,779.37	73,645.02	0.08%	0.00	-6,134.35
135.00 WESTWOOD HOLDINGS GROUP INC SEC ID: 961765104	36.750000	4,885.65	4,961.25	0.01%	0.00	75.60
3,579.00 WEYERHAEUSER CO SEC ID: 962166104	24.910000	57,274.05	89,152.89	0.09%	0.00	31,878.84
135.00 WHIRLPOOL CORP SEC ID: 963320106	75.460000	11,461.14	10,187.10	0.01%	0.00	-1,274.04
801.00 WHITING PETROLEUM CORP SEC ID: 966387102	44.520000	35,986.67	35,660.52	0.04%	0.00	-326.15

BNY MELLON

PARA US - PI 2 - NSNF09226702

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891.00 WHOLE FOODS MARKET INC SEC ID: 966837106	96.750000	58,156.98	86,204.25	0.09%	0.00	28,047.27
99.00 JOHN WILEY & SONS INC SEC ID: 968223206	49.340000	4,859.91	4,884.66	0.01%	0.00	24.75
2,049.00 WILLBROS GROUP INC SEC ID: 969203108	4.900000	7,416.56	10,040.10	0.01%	0.00	2,623.54
4,111.00 WILLIAMS COS INC/THE SEC ID: 969457100	32.270000	80,000.57	132,661.97	0.14%	0.00	52,661.40
615.00 WILLIAMS-SONOMA INC SEC ID: 969904101	41.020000	21,863.25	25,227.30	0.03%	0.00	3,364.05
2,753.00 WILSHIRE BANCORP INC SEC ID: 97186T108	6.260000	9,226.13	17,233.78	0.02%	0.00	8,007.65
5,750.00 WINDSTREAM CORP SEC ID: 97381W104	9.870000	72,315.58	56,752.50	0.06%	0.00	-15,563.08
221.00 WINTRUST FINANCIAL CORP SEC ID: 97650W108	37.410000	6,917.30	8,267.61	0.01%	0.00	1,350.31
2,292.00 WISCONSIN ENERGY CORP SEC ID: 976657106	37.960000	54,530.26	87,004.32	0.09%	0.00	32,474.06
387.00 WOODWARD INC SEC ID: 980745103	34.930000	12,527.19	13,517.91	0.01%	0.00	990.72
99.00 WORLD ACCEPTANCE CORP SEC ID: 981419104	73.000000	6,197.40	7,227.00	0.01%	0.00	1,029.60

BNY MELLON

PARA US - PI 2 - NSNF09226702

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445.00 WORLD FUEL SERVICES CORP SEC ID: 981475106	37.210000	15,276.85	16,558.45	0.02%	0.00	1,281.60
512.00 WORLD WRESTLING ENTERTAINMENT SEC ID: 98156Q108	8.880000	4,940.80	4,546.56	0.00%	0.00	-394.24
361.00 WORTHINGTON INDUSTRIES INC SEC ID: 981811102	20.900000	7,104.48	7,544.90	0.01%	0.00	440.42
1,370.00 WPX ENERGY INC SEC ID: 98212B103	15.600000	17,961.01	21,372.00	0.02%	0.00	3,410.99
243.00 WRIGHT EXPRESS CORP SEC ID: 98233Q105	65.840000	11,902.14	15,999.12	0.02%	0.00	4,096.98
341.00 WRIGHT MEDICAL GROUP INC SEC ID: 98235T107	20.700000	4,934.27	7,058.70	0.01%	0.00	2,124.43
1,004.00 WYNDHAM WORLDWIDE CORP SEC ID: 98310W108	52.140000	32,992.90	52,348.56	0.05%	0.00	19,355.66
467.00 WYNN RESORTS LTD SEC ID: 983134107	103.170000	18,176.81	48,180.39	0.05%	0.00	30,003.58
1,915.00 XILINX INC SEC ID: 983919101	33.910000	45,059.95	64,937.65	0.07%	0.00	19,877.70
4,905.00 XEROX CORP SEC ID: 984121103	7.370000	73,024.87	36,149.85	0.04%	0.00	-36,875.02
1,161.00 XYLEM INC/NY SEC ID: 98419M100	24.290000	34,112.82	28,200.69	0.03%	0.00	-5,912.13

BNY MELLON

PARA US - PI 2 - NSNF09226702

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,786.00 YAHOO! INC SEC ID: 984332106	14.650000	161,437.80	99,414.90	0.10%	0.00	-62,022.90
293.00 YORK WATER CO SEC ID: 987184108	17.670000	5,051.32	5,177.31	0.01%	0.00	125.99
3,454.00 YUM! BRANDS INC SEC ID: 988498101	63.720000	90,909.62	220,088.88	0.23%	0.00	129,179.26
552.00 ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	37.290000	16,526.88	20,584.08	0.02%	0.00	4,057.20
1,013.00 ZIMMER HOLDINGS INC SEC ID: 98956P102	61.780000	68,539.07	62,583.14	0.07%	0.00	-5,955.93
1,913.00 ZIONS BANCORPORATION SEC ID: 989701107	19.250000	29,670.63	36,825.25	0.04%	0.00	7,154.62
596.00 ZOLTEK COS INC SEC ID: 98975W104	8.530000	5,077.92	5,083.88	0.01%	0.00	5.96
2,994.00 ZOGENIX INC SEC ID: 98978L105	2.370000	5,080.22	7,095.78	0.01%	0.00	2,015.56
207.00 ZUMIEZ INC SEC ID: 989817101	29.190000	5,104.62	6,042.33	0.01%	0.00	937.71
TOTAL U.S. DOLLAR EQUITY (99.80%)		**79,683,963.64**	**95,097,715.70**	**99.80%**	**0.00**	**15,413,752.06**
TOTAL U.S. DOLLAR (100.00%)		**79,873,266.77**	**95,287,026.31**	**100.00%**	**0.00**	**15,413,759.54**
TOTAL BASE INVESTMENTS		**79,873,266.77**	**95,287,026.31**	**100.00%**	**0.00**	**15,413,759.54**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***SHENKMAN - PI 2* - NSNF09226802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	1,262.31	1,262.31	0.00%	0.00	0.00
1,612,367.88 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	1,612,367.88	1,612,367.88	5.47%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (5.47%)		**1,613,630.19**	**1,613,630.19**	**5.47%**	**0.00**	**0.00**
FIXED INCOME SECURITIES						
200,000.00 AMGH MERGER SUB INC 144A 9.250% 11/01/2018 DD 10/22/10 SEC ID: 009127AA9	108.250000	201,728.47	216,500.00	0.73%	0.00	14,771.53
250,000.00 ALLBRITTON COMMUNICATIONS CO 8.000% 05/15/2018 DD 04/30/10 SEC ID: 016745AL5	107.750000	250,045.05	269,375.00	0.91%	0.00	19,329.95
150,000.00 ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12 SEC ID: 018581AE8	103.500000	150,000.00	155,250.00	0.53%	0.00	5,250.00
150,000.00 ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11 SEC ID: 019736AC1	105.750000	156,790.69	158,625.00	0.54%	0.00	1,834.31
100,000.00 AMERICAN AXLE & MANUFACTURING 5.250% 02/11/2014 DD 02/11/04 SEC ID: 02406PAE0	103.250000	96,117.03	103,250.00	0.35%	0.00	7,132.97
150,000.00 AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11 SEC ID: 03070QAN1	107.250000	153,183.34	160,875.00	0.55%	0.00	7,691.66

BNY MELLON

***SHENKMAN - PI 2* - NSNF09226802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 AMERISTAR CASINOS INC 144A 7.500% 04/15/2021 DD 04/15/12 SEC ID: 03070QAP6	107.250000	102,913.11	107,250.00	0.36%	0.00	4,336.89
100,000.00 AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12 SEC ID: 03077JAB6	106.750000	100,000.00	106,750.00	0.36%	0.00	6,750.00
300,000.00 ARAMARK CORP 8.500% 02/01/2015 DD 08/01/07 SEC ID: 038521AD2	102.501000	304,090.37	307,503.00	1.04%	0.00	3,412.63
200,000.00 ARDAGH PACKAGING FINANCE 144A 7.375% 10/15/2017 DD 04/15/12 SEC ID: 03968XAB7	107.125000	209,934.58	214,250.00	0.73%	0.00	4,315.42
111,464.97 ASURION 2ND LIEN COV-LITE 5/11 0.000% 05/24/2019 DD 05/12/11 SEC ID: 04649VAB6	103.400000	113,950.01	115,254.78	0.39%	0.00	1,304.77
250,000.00 AVIS BUDGET CAR RENTAL LLC / A 7.750% 05/15/2016 DD 05/15/07 SEC ID: 053773AF4	102.876000	253,688.72	257,190.00	0.87%	0.00	3,501.28
175,000.00 B&G FOODS INC 7.625% 01/15/2018 DD 01/25/10 SEC ID: 05508RAD8	108.438000	177,925.77	189,766.50	0.64%	0.00	11,840.73
200,000.00 BIOMET INC 11.625% 10/15/2017 DD 04/15/08 SEC ID: 090613AE0	106.875000	211,429.00	213,750.00	0.73%	0.00	2,321.00
248,746.86 BJ'S WHOLESALE CLUB (COV-LITE 3/12) TL SEC ID: 09179FAJ1	100.344000	248,746.86	249,602.55	0.85%	0.00	855.69

BNY MELLON

***SHENKMAN - PI 2* - NSNF09226802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 BOISE PAPER HOLDINGS LLC / BOI 8.000% 04/01/2020 DD 03/19/10 SEC ID: 09747GAB9	110.500000	151,223.24	165,750.00	0.56%	0.00	14,526.76
100,000.00 BOYD ACQUISITION SUB LLC/ 144A 8.375% 02/15/2018 DD 08/16/12 SEC ID: 103253AA8	102.125000	100,000.00	102,125.00	0.35%	0.00	2,125.00
125,000.00 BOYD GAMING CORP 6.750% 04/15/2014 DD 04/15/04 SEC ID: 103304BD2	100.000000	121,158.32	125,000.00	0.42%	0.00	3,841.68
125,000.00 BRESNAN BROADBAND HOLDING 144A 8.000% 12/15/2018 DD 12/14/10 SEC ID: 107342AA5	106.000000	125,103.89	132,500.00	0.45%	0.00	7,396.11
150,000.00 BRISTOW GROUP INC 7.500% 09/15/2017 DD 09/15/07 SEC ID: 110394AB9	103.500000	152,190.68	155,250.00	0.53%	0.00	3,059.32
275,000.00 CCO HOLDINGS LLC / CCO HOLDING 7.875% 04/30/2018 DD 10/30/10 SEC ID: 1248EPAL7	108.500000	275,736.80	298,375.00	1.01%	0.00	22,638.20
125,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12 SEC ID: 1248EPAX1	108.250000	125,310.33	135,312.50	0.46%	0.00	10,002.17
175,000.00 CDW LLC / CDW FINANCE CORP 8.500% 04/01/2019 DD 10/01/11 SEC ID: 12513GAX7	109.500000	177,626.55	191,625.00	0.65%	0.00	13,998.45
61,798.43 CIT GROUP INC 144A 7.000% 05/02/2016 DD 06/15/11 SEC ID: 125581FZ6	100.250000	60,785.44	61,952.93	0.21%	0.00	1,167.49

BNY MELLON

***SHENKMAN - PI 2* - NSNF09226802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12 SEC ID: 125581GH5	104.250000	100,000.00	104,250.00	0.35%	0.00	4,250.00
150,000.00 CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	100.758000	150,000.00	151,137.00	0.51%	0.00	1,137.00
150,000.00 CABLEVISION SYSTEMS CORP 7.750% 04/15/2018 DD 04/15/10 SEC ID: 12686CAZ2	108.250000	150,450.72	162,375.00	0.55%	0.00	11,924.28
250,000.00 CALPINE CORP 144A 7.250% 10/15/2017 DD 10/21/09 SEC ID: 131347BP0	107.000000	246,293.33	267,500.00	0.91%	0.00	21,206.67
100,000.00 CALPINE CORP 144A 7.875% 07/31/2020 DD 07/23/10 SEC ID: 131347BS4	112.500000	104,627.42	112,500.00	0.38%	0.00	7,872.58
100,000.00 CASCADES INC 7.875% 01/15/2020 DD 12/23/09 SEC ID: 146900AL9	103.750000	101,012.04	103,750.00	0.35%	0.00	2,737.96
150,000.00 CENTRAL GARDEN AND PET CO 8.250% 03/01/2018 DD 03/08/10 SEC ID: 153527AG1	104.500000	151,974.11	156,750.00	0.53%	0.00	4,775.89
275,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	107.082000	281,388.70	294,475.50	1.00%	0.00	13,086.80
350,000.00 CEQUEL COMMUNICATIONS HOL 144A 8.625% 11/15/2017 DD 11/04/09 SEC ID: 15672WAA2	107.375000	363,148.37	375,812.50	1.27%	0.00	12,664.13

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 CHESAPEAKE ENERGY CORP 6.775% 03/15/2019 DD 02/16/12 SEC ID: 165167CH8	100.750000	98,827.44	100,750.00	0.34%	0.00	1,922.56
125,000.00 CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12 SEC ID: 169905AE6	107.250000	126,855.13	134,062.50	0.45%	0.00	7,207.37
150,000.00 CIMAREX ENERGY CO 5.875% 05/01/2022 DD 04/05/12 SEC ID: 171798AB7	107.000000	150,059.40	160,500.00	0.54%	0.00	10,440.60
100,000.00 CINCINNATI BELL INC 8.750% 03/15/2018 DD 03/15/10 SEC ID: 171871AM8	101.000000	100,923.01	101,000.00	0.34%	0.00	76.99
150,000.00 CLEAN HARBORS INC 144A 5.250% 08/01/2020 DD 07/30/12 SEC ID: 184496AH0	102.625000	150,037.15	153,937.50	0.52%	0.00	3,900.35
150,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 12/15/2017 DD 06/15/10 SEC ID: 18451QAC2	108.250000	151,425.62	162,375.00	0.55%	0.00	10,949.38
75,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12 SEC ID: 18451QAH1	97.000000	75,000.00	72,750.00	0.25%	0.00	-2,250.00
225,000.00 COMMSCOPE INC 144A 8.250% 01/15/2019 DD 01/14/11 SEC ID: 203372AH0	107.125000	232,832.69	241,031.25	0.82%	0.00	8,198.56
250,000.00 CIE GENERALE DE GEOPHYSIQUE - 7.750% 05/15/2017 DD 02/09/07 SEC ID: 204386AK2	104.500000	250,231.83	261,250.00	0.89%	0.00	11,018.17

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***SHENKMAN - PI 2* - NSNF09226802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 CONSTELLATION BRANDS INC 4.625% 03/01/2023 DD 08/14/12 SEC ID: 21036PAJ7	101.750000	101,750.00	101,750.00	0.35%	0.00	0.00
125,000.00 CONTINENTAL RESOURCES INC 144A 5.000% 09/15/2022 DD 03/08/12 SEC ID: 212015AJ0	104.250000	127,958.51	130,312.50	0.44%	0.00	2,353.99
250,000.00 COOPER-STANDARD AUTOMOTIVE INC 8.500% 05/01/2018 DD 11/01/10 SEC ID: 216762AE4	108.375000	250,756.67	270,937.50	0.92%	0.00	20,180.83
175,000.00 COPANO ENERGY LLC / COPANO ENE 7.125% 04/01/2021 DD 04/05/11 SEC ID: 217203AE8	104.500000	178,870.43	182,875.00	0.62%	0.00	4,004.57
100,000.00 COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10 SEC ID: 221643AF6	110.125000	103,780.74	110,125.00	0.37%	0.00	6,344.26
175,000.00 CUMULUS MEDIA HOLDINGS INC 7.750% 05/01/2019 DD 11/01/11 SEC ID: 23109BAA5	94.500000	159,170.42	165,375.00	0.56%	0.00	6,204.58
150,000.00 DAVITA INC 6.625% 11/01/2020 DD 10/20/10 SEC ID: 23918KAM0	106.750000	146,335.48	160,125.00	0.54%	0.00	13,789.52
125,000.00 DAVITA INC 5.750% 08/15/2022 DD 08/28/12 SEC ID: 23918KAP3	104.000000	127,436.05	130,000.00	0.44%	0.00	2,563.95
250,000.00 DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09 SEC ID: 25470XAB1	114.875000	253,020.06	287,187.50	0.97%	0.00	34,167.44

BNY MELLON

***SHENKMAN - PI 2* - NSNF09226802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11 SEC ID: 25470XAE5	106.500000	100,932.16	106,500.00	0.36%	0.00	5,567.84
125,000.00 RR DONNELLEY & SONS CO 7.250% 05/15/2018 DD 06/01/11 SEC ID: 257867AX9	100.000000	125,000.00	125,000.00	0.42%	0.00	0.00
175,000.00 ENDO HEALTH SOLUTIONS INC 7.250% 01/15/2022 DD 06/08/11 SEC ID: 29264FAJ5	108.625000	186,919.45	190,093.75	0.64%	0.00	3,174.30
175,000.00 EXTERRAN HOLDINGS INC 7.250% 12/01/2018 DD 12/01/11 SEC ID: 30225XAC7	101.000000	175,000.00	176,750.00	0.60%	0.00	1,750.00
250,000.00 FIDELITY NATIONAL INFORMATION 7.625% 07/15/2017 DD 07/16/10 SEC ID: 31620MAB2	110.000000	250,000.00	275,000.00	0.93%	0.00	25,000.00
200,000.00 FTS INTERNATIONAL SERVICE 144A 8.125% 11/15/2018 DD 11/12/10 SEC ID: 35168XAA9	103.250000	205,139.86	206,500.00	0.70%	0.00	1,360.14
150,000.00 FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12 SEC ID: 35802XAF0	106.250000	150,000.00	159,375.00	0.54%	0.00	9,375.00
100,000.00 FRONTIER COMMUNICATIONS CORP 7.875% 04/15/2015 DD 04/12/10 SEC ID: 35906AAD0	111.250000	101,849.57	111,250.00	0.38%	0.00	9,400.43
175,000.00 FRONTIER COMMUNICATIONS CORP 8.500% 04/15/2020 DD 04/12/10 SEC ID: 35906AAH1	111.500000	181,588.97	195,125.00	0.66%	0.00	13,536.03

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 GEO GROUP INC/THE 7.750% 10/15/2017 DD 10/15/10 SEC ID: 36159RAC7	108.375000	254,363.36	270,937.50	0.92%	0.00	16,574.14
200,000.00 GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11 SEC ID: 36159RAE3	106.125000	200,000.00	212,250.00	0.72%	0.00	12,250.00
250,000.00 GENERAC POWER (TL 5/12) TLB SEC ID: 36874VAG3	102.000000	245,194.88	255,000.00	0.86%	0.00	9,805.12
150,000.00 GULFMARK OFFSHORE INC 144A 6.375% 03/15/2022 DD 03/12/12 SEC ID: 402629AF6	102.000000	150,868.30	153,000.00	0.52%	0.00	2,131.70
125,000.00 HCA INC 5.750% 03/15/2014 DD 03/08/04 SEC ID: 404119AL3	104.375000	120,958.00	130,468.75	0.44%	0.00	9,510.75
100,000.00 HCA INC 6.375% 01/15/2015 DD 11/19/04 SEC ID: 404119AP4	106.625000	99,135.69	106,625.00	0.36%	0.00	7,489.31
100,000.00 HCA HOLDINGS INC 7.750% 05/15/2021 DD 11/15/11 SEC ID: 40412CAB7	108.750000	102,735.17	108,750.00	0.37%	0.00	6,014.83
100,000.00 HCA INC 7.500% 02/15/2022 DD 08/01/11 SEC ID: 404121AD7	111.250000	100,000.00	111,250.00	0.38%	0.00	11,250.00
175,000.00 HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10 SEC ID: 410345AG7	108.500000	175,544.41	189,875.00	0.64%	0.00	14,330.59

BNY MELLON

***SHENKMAN - PI 2* - NSNF09226802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
225,000.00 HERTZ CORP/THE 7.500% 10/15/2018 DD 04/15/11 SEC ID: 428040CD9	107.875000	225,000.00	242,718.75	0.82%	0.00	17,718.75
100,000.00 HOLOGIC INC 144A 6.250% 08/01/2020 DD 08/01/12 SEC ID: 436440AD3	105.875000	100,000.00	105,875.00	0.36%	0.00	5,875.00
200,000.00 HORNBECK OFFSHORE SERVICES INC 8.000% 09/01/2017 DD 08/17/09 SEC ID: 440543AH9	106.000000	202,740.06	212,000.00	0.72%	0.00	9,259.94
225,000.00 HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11 SEC ID: 444454AA0	110.500000	228,583.61	248,625.00	0.84%	0.00	20,041.39
100,000.00 HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11 SEC ID: 444454AB8	107.125000	100,000.00	107,125.00	0.36%	0.00	7,125.00
200,000.00 HUNTSMAN INTERNATIONAL LLC 5.500% 06/30/2016 DD 06/23/09 SEC ID: 44701QAV4	100.125000	189,625.89	200,250.00	0.68%	0.00	10,624.11
125,000.00 INTELSAT LUXEMBOURG SA 11.250% 02/04/2017 DD 08/15/09 SEC ID: 458204AH7	105.000000	128,154.00	131,250.00	0.45%	0.00	3,096.00
125,000.00 INTELSAT LUXEMBOURG SA 11.500% 02/04/2017 DD 08/15/09 SEC ID: 458204AJ3	105.000000	133,001.64	131,250.00	0.45%	0.00	-1,751.64
200,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 04/01/2019 DD 10/01/11 SEC ID: 45824TAE5	107.750000	201,401.20	215,500.00	0.73%	0.00	14,098.80

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11 SEC ID: 45824TAG0	108.500000	102,253.50	108,500.00	0.37%	0.00	6,246.50
125,000.00 ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11 SEC ID: 464592AL8	106.250000	127,764.92	132,812.50	0.45%	0.00	5,047.58
225,000.00 JARDEN CORP 7.500% 05/01/2017 DD 02/13/07 SEC ID: 471109AB4	113.875000	228,407.74	256,218.75	0.87%	0.00	27,811.01
125,000.00 JMC STEEL GROUP 144A 8.250% 03/15/2018 DD 03/11/11 SEC ID: 47759YAA7	102.250000	127,128.24	127,812.50	0.43%	0.00	684.26
125,000.00 LAMAR MEDIA CORP 7.875% 04/15/2018 DD 04/22/10 SEC ID: 513075AY7	110.500000	125,000.00	138,125.00	0.47%	0.00	13,125.00
100,000.00 LAMAR MEDIA CORP 5.875% 02/01/2022 DD 02/09/12 SEC ID: 513075BB6	106.000000	102,174.50	106,000.00	0.36%	0.00	3,825.50
435,000.00 INFOR US INC 144A 9.375% 04/01/2019 DD 04/05/12 SEC ID: 52078PAD4	108.250000	465,679.54	470,887.50	1.60%	0.00	5,207.96
203,000.00 LEAR CORP 8.125% 03/15/2020 DD 03/26/10 SEC ID: 521865AS4	112.500000	206,078.70	228,375.00	0.77%	0.00	22,296.30
250,000.00 LEVEL 3 11/11 ADD-ON TLB3 SEC ID: 52729KAE6	100.264000	250,000.00	250,660.00	0.85%	0.00	660.00

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 LEVEL 3 FINANCING INC 8.750% 02/15/2017 DD 02/14/07 SEC ID: 527298AL7	104.375000	129,692.53	130,468.75	0.44%	0.00	776.22
125,000.00 LEVEL 3 FINANCING INC 144A 7.000% 06/01/2020 DD 08/06/12 SEC ID: 527298AV5	99.500000	125,000.00	124,375.00	0.42%	0.00	-625.00
250,000.00 LEVI STRAUSS & CO 7.625% 05/15/2020 DD 05/06/10 SEC ID: 52736RBB7	106.625000	250,000.00	266,562.50	0.90%	0.00	16,562.50
175,000.00 LTD BRANDS INC 5.625% 02/15/2022 DD 02/07/12 SEC ID: 532716AU1	105.250000	176,965.66	184,187.50	0.62%	0.00	7,221.84
175,000.00 LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10 SEC ID: 536022AF3	104.250000	179,781.28	182,437.50	0.62%	0.00	2,656.22
100,000.00 MGM RESORTS INTERNATIONAL 7.625% 01/15/2017 DD 12/21/06 SEC ID: 552953BB6	103.375000	102,756.49	103,375.00	0.35%	0.00	618.51
100,000.00 MGM RESORTS INTERNATIONAL 7.500% 06/01/2016 DD 05/17/07 SEC ID: 552953BC4	104.375000	101,670.98	104,375.00	0.35%	0.00	2,704.02
100,000.00 MGM RESORTS INTERNATIONAL 7.750% 03/15/2022 DD 03/22/12 SEC ID: 552953BX8	100.750000	100,000.00	100,750.00	0.34%	0.00	750.00
175,000.00 MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12 SEC ID: 570506AQ8	102.250000	173,618.07	178,937.50	0.61%	0.00	5,319.43

BNY MELLON

***SHENKMAN - PI 2* - NSNF09226802**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 MEAD PRODUCTS LLC / ACCO 144A 6.750% 04/30/2020 DD 04/30/12 SEC ID: 582848AA5	105.750000	150,000.00	158,625.00	0.54%	0.00	8,625.00
125,000.00 MEDASSETS INC 8.000% 11/15/2018 DD 05/15/11 SEC ID: 584045AC2	108.000000	126,809.97	135,000.00	0.46%	0.00	8,190.03
175,000.00 MEDIACOM BROADBAND LLC / MEDIA 8.500% 10/15/2015 DD 10/15/05 SEC ID: 58446VAE1	102.125000	178,224.67	178,718.75	0.61%	0.00	494.08
100,000.00 MICHAELS STORES INC 11.375% 11/01/2016 DD 05/01/07 SEC ID: 594087AM0	105.126000	105,391.34	105,126.00	0.36%	0.00	-265.34
231,441.13 MICHAELS STORES 12/11 EXTENDED TLB3 SEC ID: 594088AG1	100.500000	231,441.13	232,598.34	0.79%	0.00	1,157.21
100,000.00 MULTIPLAN INC 144A 9.875% 09/01/2018 DD 08/26/10 SEC ID: 62546RAB7	110.000000	103,618.94	110,000.00	0.37%	0.00	6,381.06
225,000.00 NRG ENERGY INC 7.375% 01/15/2017 DD 11/21/06 SEC ID: 629377AX0	104.000000	224,470.79	234,000.00	0.79%	0.00	9,529.21
125,000.00 NEIMAN MARCUS GROUP INC/THE 10.375% 10/15/2015 DD 04/15/06 SEC ID: 640204AH6	102.626000	129,463.95	128,282.50	0.44%	0.00	-1,181.45
52,000.00 NEXTEL COMMUNICATIONS INC 7.375% 08/01/2015 DD 08/01/05 SEC ID: 65332VBG7	100.500000	51,083.91	52,260.00	0.18%	0.00	1,176.09

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 NEXSTAR BROADCASTING INC / MIS 8.875% 04/15/2017 DD 10/15/10 SEC ID: 65339EAB0	107.500000	249,541.43	268,750.00	0.91%	0.00	19,208.57
280,000.00 NUVEEN INVESTMENTS INC 10.500% 11/15/2015 DD 11/15/09 SEC ID: 67090FAD8	101.750000	290,412.50	284,900.00	0.97%	0.00	-5,512.50
100,000.00 OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11 SEC ID: 674215AC2	105.500000	101,511.81	105,500.00	0.36%	0.00	3,988.19
150,000.00 OIL STATES INTERNATIONAL INC 6.500% 06/01/2019 DD 06/01/11 SEC ID: 678026AD7	106.250000	150,000.00	159,375.00	0.54%	0.00	9,375.00
100,000.00 OMEGA HEALTHCARE INVESTORS INC 6.750% 10/15/2022 DD 04/15/11 SEC ID: 681936AX8	109.750000	102,553.45	109,750.00	0.37%	0.00	7,196.55
150,000.00 PAETEC HOLDING CORP 8.875% 06/30/2017 DD 06/29/09 SEC ID: 695459AD9	108.250000	151,918.15	162,375.00	0.55%	0.00	10,456.85
250,000.00 PENN VIRGINIA RESOURCE PARTNER 8.250% 04/15/2018 DD 04/27/10 SEC ID: 70788AAA6	101.500000	250,668.93	253,750.00	0.86%	0.00	3,081.07
125,000.00 PETROBAKKEN ENERGY LTD 144A 8.625% 02/01/2020 DD 01/30/12 SEC ID: 71645AAA7	102.250000	130,452.70	127,812.50	0.43%	0.00	-2,640.20
127,000.00 PVH CORP 7.375% 05/15/2020 DD 05/06/10 SEC ID: 718592AK4	112.000000	127,000.00	142,240.00	0.48%	0.00	15,240.00

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 PINNACLE ENTERTAINMENT INC 8.625% 08/01/2017 DD 02/01/10 SEC ID: 723456AK5	109.250000	247,886.67	273,125.00	0.93%	0.00	25,238.33
125,000.00 PINNACLE FOODS FINANCE LLC / P 9.250% 04/01/2015 DD 10/01/07 SEC ID: 72347QAC7	102.625000	128,106.26	128,281.25	0.44%	0.00	174.99
225,000.00 PINNACLE FOODS FINANCE LLC / P 8.250% 09/01/2017 DD 08/17/10 SEC ID: 72347QAG8	106.000000	233,618.03	238,500.00	0.81%	0.00	4,881.97
200,000.00 PLAINS EXPLORATION & PRODUCTIO 7.625% 04/01/2020 DD 03/29/10 SEC ID: 726505AJ9	109.000000	196,705.40	218,000.00	0.74%	0.00	21,294.60
100,000.00 PRECISION DRILLING CORP 6.500% 12/15/2021 DD 12/15/11 SEC ID: 740212AE5	105.000000	100,735.65	105,000.00	0.36%	0.00	4,264.35
150,000.00 QUEBECOR MEDIA INC 7.750% 03/15/2016 DD 12/15/07 SEC ID: 74819RAK2	103.125000	150,603.65	154,687.50	0.52%	0.00	4,083.85
175,000.00 GENON ENERGY INC 7.625% 06/15/2014 DD 06/13/07 SEC ID: 74971XAB3	107.000000	175,754.90	187,250.00	0.64%	0.00	11,495.10
175,000.00 RBS GLOBAL INC / REXNORD LLC 8.500% 05/01/2018 DD 04/28/10 SEC ID: 75524DAN0	110.000000	176,677.13	192,500.00	0.65%	0.00	15,822.87
275,000.00 REYNOLDS GROUP ISSUER INC / RE 8.500% 05/15/2018 DD 05/15/12 SEC ID: 761735AB5	101.250000	273,293.24	278,437.50	0.94%	0.00	5,144.26

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12 SEC ID: 761735AH2	105.750000	100,000.00	105,750.00	0.36%	0.00	5,750.00
175,000.00 UR MERGER SUB CORP 8.250% 02/01/2021 DD 01/19/11 SEC ID: 78108AAE4	109.500000	180,794.41	191,625.00	0.65%	0.00	10,830.59
150,000.00 SESI LLC 6.375% 05/01/2019 DD 11/01/11 SEC ID: 78412FAL8	106.000000	150,815.35	159,000.00	0.54%	0.00	8,184.65
100,000.00 SESI LLC 7.125% 12/15/2021 DD 06/15/12 SEC ID: 78412FAP9	111.250000	100,000.00	111,250.00	0.38%	0.00	11,250.00
175,000.00 SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12 SEC ID: 79546VAJ5	107.625000	175,000.00	188,343.75	0.64%	0.00	13,343.75
144,000.00 SEQUA CORP SR NT 144A 11.750% 12/01/2015 DD 06/01/08 SEC ID: 817320AP9	105.000000	152,272.12	151,200.00	0.51%	0.00	-1,072.12
200,000.00 SERVICE CORP INTERNATIONAL/US 7.625% 10/01/2018 DD 10/03/06 SEC ID: 817565BM5	117.625000	203,104.14	235,250.00	0.80%	0.00	32,145.86
60,000.00 SERVICEMASTER CO/THE 144A 10.750% 07/15/2015 DD 07/24/08 SEC ID: 81760NAE9	103.251000	62,522.19	61,950.60	0.21%	0.00	-571.59
150,000.00 SPECTRUM BRANDS INC 9.500% 06/15/2018 DD 06/16/10 SEC ID: 84762LAG0	114.125000	148,374.10	171,187.50	0.58%	0.00	22,813.40

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12 SEC ID: 852061AQ3	109.500000	100,000.00	109,500.00	0.37%	0.00	9,500.00
100,000.00 SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12 SEC ID: 852061AR1	102.250000	100,000.00	102,250.00	0.35%	0.00	2,250.00
168,000.00 SUBURBAN PROPANE PARTNERS 144A 7.500% 10/01/2018 DD 08/01/12 SEC ID: 864486AD7	107.750000	176,821.14	181,020.00	0.61%	0.00	4,198.86
100,000.00 SUNGARD DATA SYSTEMS INC 10.250% 08/15/2015 DD 02/15/06 SEC ID: 867363AL7	102.375000	102,811.66	102,375.00	0.35%	0.00	-436.66
300,000.00 SUNGARD DATA SYSTEMS INC 7.625% 11/15/2020 DD 11/16/10 SEC ID: 867363AU7	107.250000	308,719.91	321,750.00	1.09%	0.00	13,030.09
250,000.00 SUSSER HOLDINGS LLC / SUSSER F 8.500% 05/15/2016 DD 05/07/10 SEC ID: 869237AE7	108.625000	249,222.22	271,562.50	0.92%	0.00	22,340.28
150,000.00 TRW AUTOMOTIVE INC 144A 7.250% 03/15/2017 DD 03/26/07 SEC ID: 87264MAB5	114.250000	147,878.02	171,375.00	0.58%	0.00	23,496.98
150,000.00 TW TELECOM HOLDINGS INC 8.000% 03/01/2018 DD 03/17/10 SEC ID: 87311XAB4	111.000000	153,401.19	166,500.00	0.56%	0.00	13,098.81
200,000.00 TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10 SEC ID: 88033GBM1	106.000000	202,966.77	212,000.00	0.72%	0.00	9,033.23

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 TENNECO INC 6.875% 12/15/2020 DD 12/23/10 SEC ID: 880349AQ8	109.000000	153,052.18	163,500.00	0.55%	0.00	10,447.82
100,000.00 TOYS R US PROPERTY CO II LLC 8.500% 12/01/2017 DD 06/01/10 SEC ID: 89236MAB6	108.250000	108,500.00	108,250.00	0.37%	0.00	-250.00
300,000.00 UPCB FINANCE VI LTD 144A 6.875% 01/15/2022 DD 02/07/12 SEC ID: 90320XAA9	106.000000	300,000.00	318,000.00	1.08%	0.00	18,000.00
100,000.00 UR MERGER SUB CORP 144A 7.375% 05/15/2020 DD 03/09/12 SEC ID: 90321NAB8	106.000000	100,382.21	106,000.00	0.36%	0.00	5,617.79
150,000.00 UNIT CORP 144A 6.625% 05/15/2021 DD 05/15/12 SEC ID: 909218AC3	101.500000	148,141.63	152,250.00	0.52%	0.00	4,108.37
200,000.00 VALEANT PHARMACEUTICALS I 144A 6.750% 10/01/2017 DD 09/28/10 SEC ID: 91911XAL8	106.250000	190,736.95	212,500.00	0.72%	0.00	21,763.05
100,000.00 VANGUARD HEALTH HOLDING CO II 8.000% 02/01/2018 DD 01/29/10 SEC ID: 92203PAE6	105.000000	102,460.58	105,000.00	0.36%	0.00	2,539.42
2,000.00 VANGUARD HEALTH SYSTEMS INC 0.000% 02/01/2016 DD 06/08/11 SEC ID: 922036AD0	70.750000	1,470.58	1,415.00	0.00%	0.00	-55.58
150,000.00 VIASAT INC 6.875% 06/15/2020 DD 06/15/12 SEC ID: 92552VAF7	102.625000	150,340.60	153,937.50	0.52%	0.00	3,596.90

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 VIRGIN MEDIA FINANCE PLC 8.375% 10/15/2019 DD 11/09/09 SEC ID: 92769VAB5	113.000000	149,525.78	169,500.00	0.57%	0.00	19,974.22
150,000.00 WARNER CHILCOTT CO LLC / WARNE 7.750% 09/15/2018 DD 08/20/10 SEC ID: 93443TAB2	107.750000	151,533.42	161,625.00	0.55%	0.00	10,091.58
50,000.00 WEST CORP 11.000% 10/15/2016 DD 04/15/07 SEC ID: 952355AF2	104.250000	52,224.82	52,125.00	0.18%	0.00	-99.82
175,000.00 WEST CORP 8.625% 10/01/2018 DD 07/15/11 SEC ID: 952355AH8	101.500000	183,095.66	177,625.00	0.60%	0.00	-5,470.66
100,000.00 WEST CORP 7.875% 01/15/2019 DD 05/15/11 SEC ID: 952355AK1	99.000000	101,693.29	99,000.00	0.34%	0.00	-2,693.29
275,000.00 WINDSTREAM CORP 7.000% 03/15/2019 DD 02/27/07 SEC ID: 97381WAF1	101.250000	265,298.77	278,437.50	0.94%	0.00	13,138.73
100,000.00 WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10 SEC ID: 97381WAN4	105.000000	106,934.15	105,000.00	0.36%	0.00	-1,934.15
275,000.00 XM SATELLITE RADIO INC 144A 7.625% 11/01/2018 DD 10/27/10 SEC ID: 98375YAZ9	110.500000	283,212.43	303,875.00	1.03%	0.00	20,662.57
250,000.00 ALIXPARTNERS (COV-LITE 5/12) SEC ID: 99AA56530	99.957000	246,339.84	249,892.50	0.85%	0.00	3,552.66

BNY MELLON

SHENKMAN - PI 2 - NSNF09226802

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
245,478.07 US FOODSERVICE 6/12 EXTENDED TL SEC ID: 99AA56753	96.650000	245,478.07	237,254.55	0.80%	0.00	-8,223.52
250,000.00 PARTY CITY 7/12 COV-LITE TL SEC ID: 99AA57397	100.458000	247,531.17	251,145.00	0.85%	0.00	3,613.83
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (94.53%)		**26,602,151.89**	**27,866,245.50**	**94.53%**	**0.00**	**1,264,093.61**
TOTAL U.S. DOLLAR (100.00%)		**28,215,782.08**	**29,479,875.69**	**100.00%**	**0.00**	**1,264,093.61**
TOTAL BASE INVESTMENTS		**28,215,782.08**	**29,479,875.69**	**100.00%**	**0.00**	**1,264,093.61**

BNY MELLON

ARCHSTONE - PI 2 - **NSNF09227302**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
PRIVATE EQUITY						
19,000,000.00 ARCHSTONE PARTNERS LIMITED PARTNERSHIP SEC ID: 99VVACZH8	1.043425	19,000,040.00	19,825,075.00	100.00%	0.00	825,035.00
TOTAL U.S. DOLLAR (100.00%)		**19,000,040.07**	**19,825,075.07**	**100.00%**	**0.00**	**825,035.00**
TOTAL BASE INVESTMENTS		**19,000,040.07**	**19,825,075.07**	**100.00%**	**0.00**	**825,035.00**

BNY MELLON

AURORA - PI 2 - **NSNF09227402**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
PRIVATE EQUITY						
19,000,000.00 AURORA LIMITED PARTNERSHIP SEC ID: 999228364	1.017321	19,000,000.00	19,329,099.00	100.00%	0.00	329,099.00
TOTAL U.S. DOLLAR (100.00%)		**19,000,000.07**	**19,329,099.07**	**100.00%**	**0.00**	**329,099.00**
TOTAL BASE INVESTMENTS		**19,000,000.07**	**19,329,099.07**	**100.00%**	**0.00**	**329,099.00**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

EATON VANCE - PI 2 - NSNF09227702

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	0.07	0.07	0.00%	0.00	0.00
EQUITY						
465,644.08 EATON VANCE PARAMETRIC TAX-MGD EMERGING MARKETS FUND CLASS I SEC ID: 277907606	44.660000	21,608,934.41	20,795,664.48	100.00%	0.00	-813,269.93
TOTAL U.S. DOLLAR (100.00%)		**21,608,934.48**	**20,795,664.55**	**100.00%**	**0.00**	**-813,269.93**
TOTAL BASE INVESTMENTS		**21,608,934.48**	**20,795,664.55**	**100.00%**	**0.00**	**-813,269.93**

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	5,668.49	5,666.43	0.01%	-2.06	0.00
EQUITY						
7,964.00 TATTS GROUP LTD SEC ID: AAB0CRCP5	2.810984	17,976.43	22,386.68	0.05%	2,439.15	1,971.10
887.00 SIMS METAL MANAGEMENT LTD SEC ID: AAB0LCW76	9.425064	18,092.86	8,360.03	0.02%	910.87	-10,643.70
1,925.00 AGL ENERGY NPV SEC ID: AAB0ZNPN0	15.677437	26,726.98	30,179.07	0.07%	3,288.18	163.91
10,696.00 WESTFIELD GROUP NPV DFD STAPLED SECURITIES SEC ID: AAB01BTX7	10.241490	115,458.37	109,542.97	0.25%	10,878.25	-16,793.65
6,029.00 GOODMAN LTD (STAPLED UNITS) SEC ID: AAB03FYZ5	4.123466	18,191.25	24,860.37	0.06%	2,708.67	3,960.45
24,340.00 DEXUS PROPERTY GROUP NPV (STAPLED) SEC ID: AAB033YN9	0.986945	18,164.01	24,022.24	0.06%	2,617.35	3,240.88
4,665.00 METCASH LIMITED NPV SEC ID: AAB0744W6	3.782427	18,008.26	17,645.02	0.04%	1,922.51	-2,285.75
6,058.00 BRAMBLES LTD NPV SEC ID: AAB1FJ0C0	7.037795	41,022.54	42,634.96	0.10%	4,645.31	-3,032.89
3,975.00 ASCIANO LTD SEC ID: AAB1YC5L9	4.629856	20,435.12	18,403.68	0.04%	2,005.19	-4,036.63

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,427.00 MACQUARIE GROUP LIMITED NPV SEC ID: AAB28YTC2	27.758467	61,935.98	39,611.33	0.09%	4,315.87	-26,640.52
2,383.00 CROWN LIMITED NPV SEC ID: AAB29LCJ2	9.280381	17,783.41	22,115.15	0.05%	2,409.57	1,922.17
651.00 WESFARMERS LTD NPV(PARTIALLY PROTECTED SHARES) SEC ID: AAB291505	37.007845	19,030.80	24,092.11	0.06%	2,624.97	2,436.34
2,823.00 ECHO ENTERTAINMENT GROUP LTD SEC ID: AAB3SVQF0	4.216476	13,169.13	11,903.11	0.03%	-448.63	-817.39
1,545.00 DULUXGROUP LTD SEC ID: AAB3VL4P0	3.389716	3,376.02	5,237.11	0.01%	807.77	1,053.32
12,410.00 QR NATIONAL LTD SEC ID: AAB4N2S40	3.617075	41,530.92	44,887.90	0.10%	225.87	3,131.11
1,936.00 DART ENERGY LTD SEC ID: AAB43GFM5	0.196356	1,194.00	380.14	0.00%	41.42	-855.28
2,741.00 JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	8.660311	18,081.23	23,737.91	0.05%	2,586.37	3,070.31
2,759.00 TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	4.888219	9,582.71	13,486.59	0.03%	-630.32	4,534.20
8,910.00 WESTFIELD RETAIL TRUST SEC ID: AAB624887	2.986671	23,298.56	26,611.23	0.06%	1,009.39	2,303.28
5,699.00 ARRIUM LTD SEC ID: AAB7NKJX9	0.666575	20,792.17	3,798.82	0.01%	413.90	-17,407.25

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
11,557.00 CENTRO RETAIL AUSTRALIA SEC ID: AAB778BF1	2.211583	23,567.17	25,559.26	0.06%	291.83	1,700.26
11,909.00 AUSTRALIA & NEW ZEALAND BANK GROUP NPV SEC ID: AA6065582	25.650229	276,248.95	305,468.58	0.70%	31,101.67	-1,882.04
3,018.00 AMCOR LIMITED NPV SEC ID: AA6066606	7.781879	19,886.14	23,485.71	0.05%	945.38	2,654.19
12,624.00 WESTPAC BANKING CORP NPV SEC ID: AA6076142	25.598557	324,843.29	323,156.18	0.75%	35,209.63	-36,896.74
5,310.00 FORTESCUE METALS G NPV SEC ID: AA6086257	3.658413	24,314.04	19,426.17	0.04%	2,116.58	-7,004.45
18,685.00 TELSTRA CORP NPV SEC ID: AA6087289	3.978783	51,644.06	74,343.55	0.17%	8,100.13	14,599.36
1,982.00 BENDIGO & ADELAIDE BK LTD NPV SEC ID: AA6091281	7.833551	18,351.67	15,526.10	0.04%	1,691.66	-4,517.23
2,408.00 COCA-COLA AMATIL NPV SEC ID: AA6123456	14.147931	24,736.45	34,068.22	0.08%	3,711.91	5,619.86
739.00 ASX LTD NPV SEC ID: AA6129222	31.478887	23,073.95	23,262.90	0.05%	2,534.62	-2,345.67
13,999.00 BHP BILLITON LIMITED SEC ID: AA6144692	32.853376	566,841.82	459,914.40	1.06%	50,110.17	-157,037.59
13,063.00 MIRVAC GROUP STAPLED SHS SEC ID: AA6161977	1.395158	17,571.21	18,224.94	0.04%	1,985.71	-1,331.98

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,908.00 COMPUTERSHARE NPV (DFD 1 POST REC) SEC ID: AA6180415	8.680980	22,201.78	16,563.31	0.04%	1,804.66	-7,443.13
2,417.00 CSL ORD NPV SEC ID: AA6185497	45.916184	80,610.43	110,979.42	0.26%	12,091.81	18,277.18
4,982.00 TRANSURBAN GROUP NPV SEC ID: AA6200882	6.252373	23,225.23	31,149.32	0.07%	3,393.90	4,530.19
269.00 COCHLEAR LTD COM SEC ID: AA6211798	69.654530	17,957.95	18,737.07	0.04%	2,041.50	-1,262.38
3,768.00 ORIGIN ENERGY LTD NPV (POST RECONSTRUCTION) SEC ID: AA6214867	12.298055	57,765.72	46,339.07	0.11%	5,048.89	-16,475.54
7,242.00 COMMONWEALTH BANK OF AUSTRALIA ORD NPV SEC ID: AA6215039	56.571053	376,071.81	409,687.57	0.94%	39,241.28	-5,625.52
4,132.00 BORAL LIMITED NEW NPV SEC ID: AA6218678	3.565403	17,833.13	14,732.24	0.03%	1,605.17	-4,706.06
1,870.00 RIO TINTO LIMITED NPV SEC ID: AA6220104	50.887078	137,138.90	95,158.84	0.22%	10,368.08	-52,348.14
3,911.00 CSR ORD NPV SEC ID: AA6238643	1.405492	13,799.87	5,496.88	0.01%	758.57	-9,061.56
8,920.00 INSURANCE AUSTRALIA GROUP PLC SEC ID: AA6271024	4.288818	32,214.91	38,256.25	0.09%	4,168.22	1,873.12
1,750.00 BILLABONG INTERNATIONAL NPV SEC ID: AA6277914	1.395158	18,089.93	2,441.53	0.01%	266.02	-15,914.42

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,341.00 CFS RETAIL PROPERTY TRUST GROUP SEC ID: AA6361379	1.979057	17,815.99	20,465.43	0.05%	2,229.83	419.61
7,961.00 GPT GROUP SEC ID: AA6365867	3.627410	21,453.57	28,877.81	0.07%	3,146.39	4,277.85
1,667.00 OZ MINERALS LTD AUD0.4 SEC ID: AA6397829	6.448728	16,164.92	10,750.03	0.02%	1,327.87	-6,742.76
1,545.00 ORICA LIMITED SEC ID: AA6458001	25.009490	38,290.13	38,639.66	0.09%	4,209.99	-3,860.46
10,886.00 FAIRFAX MEDIA LTD NPV SEC ID: AA6467077	0.434049	18,002.75	4,725.06	0.01%	514.82	-13,792.51
640.00 LEIGHTON HOLDINGS LTD ORD A$0.50 SEC ID: AA6511221	16.524866	23,072.56	10,575.91	0.02%	1,152.30	-13,648.95
2,232.00 LEND LEASE GROUP NPV SEC ID: AA6512005	8.773991	17,849.25	19,583.55	0.05%	2,133.74	-399.44
9,226.00 BLUESCOPE STEEL LTD SEC ID: AA6533233	0.346206	25,160.03	3,194.09	0.01%	348.01	-22,313.95
769.00 WORLEYPARSONS LTD NPV SEC ID: AA6562471	27.407094	18,130.20	21,076.06	0.05%	2,296.36	649.50
5,453.00 SUNCORP GROUP LIMITED SEC ID: AA6585084	9.497406	43,507.02	51,789.35	0.12%	5,642.73	2,639.60
8,990.00 NATL AUSTRALIA BK NPV SEC ID: AA6624602	26.053275	229,013.36	234,218.94	0.54%	25,519.43	-20,313.85

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,173.00 NEWCREST MINING LTD ORD NPV SEC ID: AA6637109	25.474543	107,202.65	80,830.72	0.19%	7,502.41	-33,874.34
4,898.00 PALADIN ENERGY LTD SEC ID: AA6668468	1.358987	18,952.84	6,656.32	0.02%	725.24	-13,021.76
6,918.00 INCITEC PIVOT NPV SEC ID: AA6673047	3.007340	22,180.22	20,804.77	0.05%	2,266.79	-3,642.24
2,850.00 TOLL HLDGS LIMITED NPV SEC ID: AA6693748	4.784874	19,509.21	13,636.89	0.03%	1,485.81	-7,358.13
12,025.00 AMP LIMITED AUS0.40 SEC ID: AA6709957	4.609187	65,610.75	55,425.47	0.13%	6,907.31	-17,092.59
6,827.00 QANTAS AIRWAYS NPV SEC ID: AA6710344	1.188468	17,862.99	8,113.67	0.02%	884.03	-10,633.35
4,394.00 QBE INS GROUP A$1 SEC ID: AA6715749	13.465854	85,053.49	59,168.96	0.14%	6,446.77	-32,331.30
3,568.00 SANTOS LIMITED NPV SEC ID: AA6776709	11.605644	48,486.72	41,408.94	0.10%	4,511.73	-11,589.51
1,583.00 SONIC HEALTHCARE LTD ORD A$0.20 SEC ID: AA6821125	13.858565	21,001.46	21,938.11	0.05%	2,390.28	-1,453.63
10,223.00 STOCKLAND TRUST GROUP NPV (STAPLED) SEC ID: AA6850850	3.286371	37,109.12	33,596.57	0.08%	3,660.52	-7,173.07
2,823.00 TAB CORP HLDGS LIMITED NPV SEC ID: AA6873266	3.017674	18,023.96	8,518.89	0.02%	928.17	-10,433.24

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***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,312.00 WESFARMERS ORD NPV SEC ID: AA6948837	35.674694	125,735.66	153,829.28	0.35%	16,760.53	11,333.09
11,358.00 ALUMINA LTD NPV SEC ID: AA6954983	0.764753	18,469.39	8,686.06	0.02%	946.39	-10,729.72
1,880.00 ILUKA RESOURCES LIMITED SEC ID: AA6957572	9.507740	28,553.13	17,874.55	0.04%	-383.97	-10,294.61
3,264.00 WOODSIDE PETROLEUM NPV SEC ID: AA6979725	35.447335	132,234.36	115,700.10	0.27%	10,184.06	-26,718.32
5,326.00 WOOLWORTHS LIMITED ORD A$0.25 SEC ID: AA6981234	30.610789	141,944.24	163,033.06	0.38%	14,476.71	6,612.11
TOTAL AUSTRALIAN DOLLAR EQUITY (8.94%)		**4,068,229.13**	**3,878,992.18**	**8.94%**	**391,573.30**	**-580,810.25**
TOTAL AUSTRALIAN DOLLAR (8.96%)		**4,073,897.62**	**3,884,658.61**	**8.96%**	**391,571.24**	**-580,810.25**
DANISH KRONE						
EQUITY						
150.00 COLOPLAST SER 'B' DKK5 SEC ID: SDB04TZX3	200.118413	21,318.35	30,017.76	0.07%	-1,642.04	10,341.45
1,000.00 DSV DKK1 (POST SUBDIVISION) SEC ID: SDB1WT5G0	21.804956	18,674.67	21,804.96	0.05%	-1,108.96	4,239.25
1,000.00 NOVOZYMES A/S SEC ID: SDB798FW3	27.793284	26,215.68	27,793.28	0.06%	-1,413.53	2,991.13
650.00 CARLSBERG A/S SEC ID: SD4169217	86.780005	61,642.89	56,407.00	0.13%	-4,197.46	-1,038.43

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5.00 A P MOLLER - MAERSK A/S DNKR1000 SEC ID: SD4253045	6,553.328248	44,925.92	32,766.64	0.08%	-1,666.46	-10,492.82
3.00 AP MOLLER MAERSK A/S SEC ID: SD4253052	6,194.705226	23,775.04	18,584.12	0.04%	-638.47	-4,552.45
2,700.00 DANSKE BANK AS DKK10 SEC ID: SD4588820	17.423666	64,617.94	47,043.90	0.11%	-3,417.61	-14,156.43
2,854.00 TDC A/S DKK5 SEC ID: SD5698792	6.673433	20,156.89	19,045.98	0.04%	-559.15	-551.76
800.00 VESTAS WIND SYSTEM DKK1 SEC ID: SD5964657	6.976233	48,315.46	5,580.99	0.01%	-259.29	-42,475.18
1,850.00 NOVO-NORDISK AS DKK1 SEC ID: SD7077524	157.827962	147,187.48	291,981.73	0.67%	-18,344.50	163,138.75
TOTAL DANISH KRONE EQUITY (1.27%)		**476,830.32**	**551,026.36**	**1.27%**	**-33,247.47**	**107,443.51**
TOTAL DANISH KRONE (1.27%)		**476,830.32**	**551,026.36**	**1.27%**	**-33,247.47**	**107,443.51**
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	12,636.40	12,893.47	0.03%	257.07	0.00
PREFERRED SECURITIES						
220.00 RWE AG PFD SEC ID: ED4769144	37.758278	18,253.88	8,306.82	0.02%	-614.53	-9,332.53
765.00 HENKEL AG & CO KGAA PFD SEC ID: ED5076705	75.743445	42,118.95	57,943.74	0.13%	-4,286.59	20,111.38

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
605.00 VOLKSWAGEN AG PFD SEC ID: ED5497166	176.974200	66,907.25	107,069.39	0.25%	-6,557.60	46,719.74
250.00 BAYERISCHE MOTOREN WERKE AG NON VTG PREF EUR1 SEC ID: ED5756033	50.293950	9,010.33	12,573.49	0.03%	-930.17	4,493.33
662.00 PORSCHE AUTOMOBIL HOLDING SE PFD SEC ID: ED7101063	51.806550	40,039.87	34,295.94	0.08%	-3,605.02	-2,138.91
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES (0.51%)		**176,330.28**	**220,189.38**	**0.51%**	**-15,993.91**	**59,853.01**
EQUITY						
379.00 RAIFFEISEN BANK INTERNATIONAL HOLDING AG SEC ID: EAB0704T7	33.510393	18,192.35	12,700.45	0.03%	-939.56	-4,552.34
3,352.00 IMMOEAST AG NPV(EXCHANGE RATE SH0 SEC ID: EAB46JKC8	0.000000	0.00	0.00	0.00%	0.00	0.00
1,331.00 TELEKOM AUSTRIA (TA) NPV SEC ID: EA4635085	7.999133	18,730.48	10,646.85	0.02%	-787.64	-7,295.99
644.00 OMV AG NPV SEC ID: EA4651454	33.245688	24,867.88	21,410.22	0.05%	-1,583.91	-1,873.75
462.00 VERBUND AG SEC ID: EA4661602	20.300353	18,490.78	9,378.76	0.02%	-693.83	-8,418.19
505.00 VOESTALPINE AG SEC ID: EA4943406	28.695283	20,519.57	14,491.12	0.03%	-1,072.03	-4,956.42

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PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
810.00 ERSTE GROUP BANK AG SEC ID: EA5289833	20.243630	34,349.76	16,397.34	0.04%	-1,213.05	-16,739.37
5,028.00 IMMOFINANZ AG NPV SEC ID: EA5679918	3.219317	18,348.83	16,186.72	0.04%	-1,203.86	-958.25
652.00 BELGACOM NPV SEC ID: EBB00D9P7	29.697380	25,627.17	19,362.69	0.04%	-1,432.43	-4,832.05
958.00 AGEAS NV SEC ID: EBB86S2N3	22.310850	34,190.21	21,373.79	0.05%	-1,581.21	-11,235.21
521.00 UMICORE NPV SEC ID: EB4005006	47.546060	18,950.42	24,771.50	0.06%	-1,832.56	7,653.64
433.00 DELHAIZE GROUP SEC ID: EB4262110	39.718355	35,610.27	17,198.05	0.04%	-1,272.28	-17,139.94
691.00 KBC GROUPE NPV SEC ID: EB4497740	21.787743	34,675.43	15,055.34	0.03%	-1,113.77	-18,506.32
3,404.00 ANHEUSER-BUSCH INBEV NV SEC ID: EB4755311	84.176190	177,037.82	286,535.75	0.66%	-20,591.78	130,089.71
255.00 SOLVAY NPV SEC ID: EB4821105	112.449205	26,625.26	28,674.55	0.07%	-2,121.30	4,170.59
300.00 MOBISTAR NPV SEC ID: EB5541975	31.720483	18,559.03	9,516.14	0.02%	-703.99	-8,338.90
433.00 UCB S A NPV SEC ID: EB5596995	49.159500	18,802.13	21,286.06	0.05%	-1,574.72	4,058.65

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
375.00 COLRUYT SA NPV SEC ID: EB5806220	47.577573	18,477.76	17,841.60	0.04%	-1,319.88	683.72
202.00 BEKAERT SA SEC ID: EB5827432	26.167980	20,221.82	5,285.93	0.01%	-839.55	-14,096.34
346.00 GROUPE BRUXELLES L NPV SEC ID: EB7097323	69.201450	30,845.34	23,943.70	0.06%	-1,771.32	-5,130.32
3,333.00 DEXIA NPV SEC ID: EB7147615	0.252100	18,223.45	840.25	0.00%	-62.16	-17,321.04
558.00 LANXESS AG NPV SEC ID: EDB05M8B0	76.033360	40,347.52	42,426.61	0.10%	-138.45	2,217.54
122.00 WACKER CHEMIE AG NPV (BR) SEC ID: EDB11Y560	64.411550	18,506.89	7,858.21	0.02%	-581.34	-10,067.34
471.00 KABEL DEUTSCHLAND HOLDING AG SEC ID: EDB4T92J4	66.428350	28,920.62	31,287.75	0.07%	-4,346.28	6,713.41
169.00 BRENNTAG AG SEC ID: EDB4YVF55	119.432375	19,442.18	20,184.07	0.05%	-2,723.77	3,465.66
740.00 K + S AG SHS SEC ID: EDB54C012	49.033450	44,425.88	36,284.75	0.08%	-2,684.30	-5,456.83
898.00 ADIDAS AG SEC ID: ED4031974	78.415705	48,821.28	70,417.30	0.16%	-5,209.36	26,805.38
13,080.00 COMMERZBANK AG NPV SEC ID: ED4325533	1.588230	67,336.56	20,774.05	0.05%	-2,583.03	-43,979.48

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
606.00 FRESENIUS SE & CO KGAA SEC ID: ED4352099	106.915610	45,819.25	64,790.86	0.15%	-4,793.13	23,764.74
1,176.00 UNITED INTERNET AG NPV REGD SEC ID: ED4354137	20.287748	18,245.59	23,858.39	0.06%	-1,765.00	7,377.80
362.00 HANNOVER RUECKVERSICHERUNG AG ORD NPV (REGD) SEC ID: ED4511801	61.222485	18,317.70	22,162.54	0.05%	-1,639.55	5,484.39
787.00 GEA GROUP AG NPV SEC ID: ED4557101	26.470500	18,771.10	20,832.28	0.05%	-1,541.15	3,602.33
249.00 CONTINENTAL AG NPV SEC ID: ED4598584	99.655130	19,098.92	24,814.13	0.06%	-975.44	6,690.65
3,631.00 DEUTSCHE POST AG NPV (REGD) SEC ID: ED4617855	19.468423	64,055.97	70,689.85	0.16%	-5,229.53	11,863.41
276.00 MERCK KGAA NPV SEC ID: ED4741846	114.629870	27,434.01	31,637.84	0.07%	-3,722.37	7,926.20
2,278.00 RWE AG (NEU) NPV 'A' SEC ID: ED4768963	42.031373	180,919.35	95,747.47	0.22%	-6,574.99	-78,596.89
3,989.00 SAP AG ORD NPV SEC ID: ED4846280	66.062805	200,935.15	263,524.53	0.61%	-18,665.36	81,254.74
7,372.00 E.ON AG NPV SEC ID: ED4942907	23.048243	275,581.44	169,911.64	0.39%	-12,569.83	-93,099.97
504.00 HENKEL AG & CO KGAA NPV(BR) SEC ID: ED5002461	62.180465	23,731.67	31,338.95	0.07%	-2,318.41	9,925.69

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
487.00 METRO AG ORD NPV SEC ID: ED5041410	30.188975	29,490.98	14,702.03	0.03%	-1,087.63	-13,701.32
3,548.00 BAYER AG ORD NPV SEC ID: ED5069213	77.735035	243,350.86	275,803.90	0.64%	-20,403.59	52,856.63
3,941.00 BASF SE SEC ID: ED5086571	77.911505	250,876.42	307,049.24	0.71%	-22,715.07	78,887.89
571.00 CELESIO AG SEC ID: ED5105181	18.321368	18,483.72	10,461.51	0.02%	-773.92	-7,248.29
379.00 BEIERSDORF AG NPV SEC ID: ED5107401	71.848500	22,819.99	27,230.58	0.06%	-2,014.48	6,425.07
215.00 HOCHTIEF AG NPV SEC ID: ED5108664	46.966230	18,569.95	10,097.74	0.02%	-747.02	-7,725.19
604.00 HEIDELBERGCEMENT AG SEC ID: ED5120677	50.634285	34,440.91	30,583.11	0.07%	-2,262.50	-1,595.30
824.00 FRESENIUS MEDICAL CARE AG & CO KGAA SEC ID: ED5129074	72.264465	46,433.16	59,545.92	0.14%	-4,405.12	17,517.88
1,948.00 ALLIANZ SE (SOCIETAS EUROPEAE) SEC ID: ED5231482	110.003835	248,011.82	214,287.47	0.49%	-15,852.68	-17,871.67
1,076.00 DEUTSCHE LUFTHANSA AG ORD NPV REGD VINK SEC ID: ED5287484	12.365505	18,435.65	13,305.28	0.03%	-984.31	-4,146.06
847.00 MUENCHENER RUECKVERSICHERUNGS G NPV REGD SEC ID: ED5294126	148.360850	139,614.18	125,661.64	0.29%	-9,296.26	-4,656.28

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
197.00 SALZGITTER AG ORD NPV SEC ID: ED5465353	36.882230	18,432.07	7,265.80	0.02%	-537.52	-10,628.75
190.00 VOLKSWAGEN AG ORD NPV SEC ID: ED5497109	163.234750	18,425.63	31,014.60	0.07%	-2,294.44	14,883.41
3,780.00 DAIMLER AG ORD NPV (REGD) SEC ID: ED5529026	49.159500	181,264.17	185,822.91	0.43%	-13,746.91	18,305.65
454.00 MAN SE ORD NPV SEC ID: ED5563520	92.495490	38,339.63	41,992.95	0.10%	-3,106.59	6,759.91
1,466.00 THYSSENKRUPP AG NPV SEC ID: ED5636920	19.966320	51,367.21	29,270.63	0.07%	-2,165.40	-19,931.18
3,424.00 SIEMENS AG NPV REGD SEC ID: ED5727976	95.066910	356,071.42	325,509.10	0.75%	-25,128.11	-5,434.21
992.00 QIAGEN NV SEC ID: ED5732828	18.018848	23,116.49	17,874.70	0.04%	-1,322.34	-3,919.45
771.00 LINDE AG NPV SEC ID: ED5740813	157.877625	98,340.69	121,723.65	0.28%	-8,193.35	31,576.31
3,796.00 DEUTSCHE BANK AG ORD NPV REGD SEC ID: ED5750358	35.640638	256,942.96	135,291.86	0.31%	-10,725.14	-110,925.96
1,421.00 BAYERISCHE MOTOREN WERKE (BMW) AG EUR1 SEC ID: ED5756025	72.680430	67,660.75	103,278.89	0.24%	-7,640.43	43,258.57
12,163.00 DEUTSCHE TELEKOM AG NPV (REGD) SEC ID: ED5842353	11.955843	165,068.43	145,418.92	0.34%	-10,757.89	-8,891.62

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,663.00 INFINEON TECHNOLOGIES ORD NPV SEC ID: ED5889503	6.926448	32,588.98	32,298.03	0.07%	-2,389.37	2,098.42
836.00 DEUTSCHE BOERSE AG NPV SEC ID: ED7021964	51.592265	63,001.23	43,131.13	0.10%	-3,190.79	-16,679.31
340.00 FRAPORT AG NPV SEC ID: ED7107557	55.833848	18,116.28	18,983.51	0.04%	-1,404.38	2,271.61
3,770.00 BCO POPULAR ESP EUR0.10 (POST SUBD) SEC ID: EEB0BV6K3	2.285287	27,831.92	8,615.53	0.02%	-642.03	-18,574.36
1,345.00 GAMESA CORP TECNO EUR0.17 SEC ID: EEB01CP25	1.871843	18,358.70	2,517.63	0.01%	-186.26	-15,654.81
607.00 ACS ACTIVIDADES CO EUR0.5 SEC ID: EEB01FLQ9	19.903295	28,857.01	12,081.30	0.03%	-893.76	-15,881.95
1,195.00 GRIFOLS SA EUR0.5 SEC ID: EEB01SPF1	28.235200	16,600.08	33,741.06	0.08%	-2,496.10	19,637.08
933.00 ACERINOX SA EUR0.25 SEC ID: EEB01ZVZ4	10.731897	18,668.14	10,012.86	0.02%	-739.12	-7,916.16
1,888.00 FERROVIAL SA EUR0.2 SEC ID: EEB038516	11.829793	18,754.19	22,334.65	0.05%	-1,652.28	5,232.74
4,937.00 MAPFRE SA EUR0.10 SEC ID: EEB1G40S5	2.432765	18,442.22	12,010.56	0.03%	-888.53	-5,543.13
4,072.00 BANCO DE SABADELL SA NEW EUR0.125 (POST SPLIT 20) SEC ID: EEB1X8QN0	2.899150	21,477.33	11,805.34	0.03%	-873.34	-8,798.65

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***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,634.00 CAIXABANK SEC ID: EEB283W91	3.821836	17,886.52	13,888.55	0.03%	-1,027.46	-2,970.51
17,072.00 IBERDROLA SA EUR0.75 (POST SUBDIVISION) SEC ID: EEB288C92	3.975617	142,537.08	67,871.74	0.16%	-4,803.11	-69,862.23
1,287.00 AMADEUS IT HLD SA-A SHS0.0100 SEC ID: EEB3MSM24	22.386480	22,834.54	28,811.40	0.07%	-3,693.72	9,670.58
10,653.00 INTERNATIONAL CONSOLIDATED AIR SEC ID: EEB5282K7	2.234867	39,453.16	23,808.03	0.05%	-3,599.07	-12,046.06
2,247.00 DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA SEC ID: EEB55ZR92	5.320571	11,050.21	11,955.33	0.03%	-1,763.19	2,668.31
1,268.00 ABERTISINFRAESTRUCTURAS SA EUR3 SEC ID: EE4065665	13.607098	20,956.03	17,253.80	0.04%	-1,241.91	-2,460.32
876.00 INDIRA SISTEMAS SA EUR0.20 SEC ID: EE4476219	9.608792	18,206.51	8,417.30	0.02%	-622.71	-9,166.50
2,143.00 BANKINTER S A EUR0.3 REGD SEC ID: EE5474007	3.773937	17,979.28	8,087.54	0.02%	-598.31	-9,293.43
19,808.00 BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 SEC ID: EE5501908	7.655017	246,712.42	151,630.56	0.35%	-9,954.13	-85,127.73
160.00 ACCIONA SA EUR1.00 SEC ID: EE5579102	46.865390	18,151.49	7,498.46	0.02%	-554.73	-10,098.30

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
989.00 GAS NAT SDG SA EUR1 SEC ID: EE5650424	12.360463	17,813.77	12,224.49	0.03%	-904.35	-4,684.93
4,346.00 REPSOL SA SEC ID: EE5669358	18.447418	92,410.37	80,172.48	0.18%	-4,184.29	-8,053.60
38,825.00 BANCO SANTANDER SA SEC ID: EE5705947	7.147035	496,985.37	277,483.63	0.64%	-20,043.56	-199,458.18
465.00 RED ELECTRICA CORPORATION SA EUR2 SEC ID: EE5723775	43.386410	24,956.17	20,174.68	0.05%	-1,492.50	-3,288.99
17,721.00 TELEFONICA SA EUR1 SEC ID: EE5732529	12.655420	419,048.21	224,266.70	0.52%	-16,375.09	-178,406.42
935.00 INDUSTRIA DE DISENO TEXTIL SA EUR0.15 SEC ID: EE7111318	111.440805	62,945.88	104,197.15	0.24%	-7,708.36	48,959.63
825.00 ENAGAS SA EUR1.50 SEC ID: EE7383073	18.611283	18,520.95	15,354.31	0.04%	-1,135.89	-2,030.75
5,333.00 GDF SUEZ EUR1 SEC ID: EFB0C2CQ3	24.674288	208,388.12	131,587.98	0.30%	-9,734.69	-67,065.45
867.00 ALSTOM EUR7 (POST CONSOLIDATION SEC ID: EFB0DJ8Q0	35.684755	54,968.43	30,938.68	0.07%	-2,288.81	-21,740.94
516.00 EUTELSAT COMMUNICATIONS PROMESSES EUR1 SEC ID: EFB0M7KJ8	30.806620	18,310.66	15,896.22	0.04%	-1,175.81	-1,238.63

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***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,016.00 EDF EUR0.5 SEC ID: EFB0NJJ12	20.407495	56,137.90	20,734.01	0.05%	-1,533.88	-33,870.01
195.00 ARKEMA EUR10 SEC ID: EFB0Z5YZ7	85.310640	20,051.00	16,635.57	0.04%	-2,244.91	-1,170.52
1,214.00 SES SA FIDUCIARY DR EACH REP 1 'A' SHS SEC ID: EFB00ZQQ8	25.789830	30,871.25	31,308.85	0.07%	-2,316.18	2,753.78
302.00 IMERYS EUR2 SEC ID: EFB011GL4	49.525045	18,954.78	14,956.56	0.03%	-1,106.47	-2,891.75
270.00 GEMALTO EUR 1 SEC ID: EFB011JK3	79.424105	19,248.55	21,444.51	0.05%	506.98	1,688.98
805.00 SAFRAN SA EUR0.20 SEC ID: EFB058TZ0	35.111228	21,408.31	28,264.54	0.07%	-2,090.97	8,947.20
3,742.00 NATIXIS EUR1.6 (POST SUBDU) SEC ID: EFB1HDJL6	2.739067	20,480.85	10,249.59	0.02%	-758.25	-9,473.01
706.00 SCOR SE EUR7.876972 (POST CONSOLIDATION) SEC ID: EFB1LB9P7	24.636473	18,110.92	17,393.35	0.04%	-1,286.74	569.17
1,896.00 VINCI EUR2.50 (POST SUBDIVISIO SEC ID: EFB1XH021	43.600695	114,070.27	82,666.92	0.19%	-6,115.58	-25,287.77
1,434.00 AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION) SEC ID: EFB1YXBJ6	117.919775	149,966.86	169,096.96	0.39%	-10,211.54	29,341.64

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,359.00 DANONE EUR0.25 (POST SUBDIVISION) SEC ID: EFB1Y9TB7	62.457775	145,248.93	147,337.89	0.34%	-10,899.85	12,988.81
576.00 LEGRAND SA EUR4 SEC ID: EFB11ZRK7	34.632238	18,641.68	19,948.17	0.05%	-1,475.74	2,782.23
354.00 EIFFAGE EUR4(POST SUBDIVISION) SEC ID: EFB13X011	31.140653	18,751.96	11,023.79	0.03%	-815.53	-6,912.64
9,072.00 TOTAL SA EUR2.5 POST SUBDIVISION SEC ID: EFB15C551	50.048153	532,231.60	454,036.84	1.05%	-34,061.15	-44,133.61
224.00 ADP PROMESSES EUR3 SEC ID: EFB164FY4	79.424105	18,713.19	17,791.00	0.04%	-1,316.14	393.95
490.00 VALLOUREC (USIN A TUB DE LOR EUR2 (POST SUBDIVISION) SEC ID: EFB197DR1	46.474635	51,152.30	22,772.57	0.05%	-1,684.69	-26,695.04
343.00 BUREAU VERITAS EUR0.12 SEC ID: EFB28DTJ8	92.457675	18,650.10	31,712.98	0.07%	-2,346.09	15,408.97
2,044.00 GET SA EUR0.40 (POST CONSOLIDATION) SEC ID: EFB292JQ6	7.512580	21,150.95	15,355.71	0.04%	-1,136.00	-4,659.24
1,155.00 SUEZ ENVIRONNEMENT CO EUR4 SEC ID: EFB3B8D01	11.231055	26,813.18	12,971.87	0.03%	-959.64	-12,881.67
966.00 BENI STABILI SPA SEC ID: EFB5N3Q91	0.428570	701.66	414.00	0.00%	16.39	-304.05

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
629.00 EDENRED SEC ID: EFB62G1B5	26.773020	12,567.63	16,840.23	0.04%	-1,245.81	5,518.41
961.00 BOUYGUES EUR1 SEC ID: EF4002129	24.926388	49,070.48	23,954.26	0.06%	-1,772.11	-23,344.11
1,748.00 EADS EURO AERO DEF EUR 1 SEC ID: EF4012250	38.218360	36,093.11	66,805.69	0.15%	-4,942.19	35,654.77
1,695.00 VEOLIA ENVIRONMENT EUR5.0 SEC ID: EF4031870	10.608368	59,620.72	17,981.18	0.04%	-1,330.23	-40,309.31
1,027.00 L'OREAL EUR0.2 SEC ID: EF4057800	123.201270	109,846.98	126,527.70	0.29%	-9,360.34	26,041.06
273.00 CHRISTIAN DIOR EUR2 SEC ID: EF4061398	142.940700	30,353.49	39,022.81	0.09%	-2,886.86	11,556.18
1,052.00 LVMH MOET HENNESSY EUR0.30 SEC ID: EF4061414	163.612900	126,242.33	172,120.77	0.40%	-12,733.25	58,611.69
452.00 THALES EUR3 SEC ID: EF4162790	33.302410	18,203.80	15,052.69	0.03%	-1,113.58	-2,037.53
628.00 CAP GEMINI EUR8 SEC ID: EF4163434	36.838113	31,611.81	23,134.33	0.05%	-1,711.45	-6,766.03
237.00 CASINO GUICH-PERR EUR1.53 SEC ID: EF4178416	88.940880	20,341.72	21,078.99	0.05%	-1,559.39	2,296.66
643.00 CIE GENERALE DE GEOPHYSIQUE VERITAS SEC ID: EF4215390	29.073433	19,416.65	18,694.22	0.04%	-1,382.98	660.55

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
911.00 PUBLICIS GROUPE SA EUR.4 SEC ID: EF4380426	52.014533	42,194.96	47,385.25	0.11%	-1,051.46	6,241.75
780.00 LAFARGE SA EUR4.00 SEC ID: EF4502706	47.791858	56,002.58	37,277.65	0.09%	-2,757.75	-15,967.18
507.00 LAGARDERE S.C.A. EUR6.1(REG) SEC ID: EF4547214	28.165873	21,301.26	14,280.10	0.03%	-1,056.43	-5,964.73
163.00 ICADE NPV (POST MERGER) SEC ID: EF4554400	76.260250	17,977.44	12,430.42	0.03%	-919.59	-4,627.43
633.00 MICHELIN CIE GLE DES ETABL ORD EUR2 REGD SEC ID: EF4588366	71.911525	46,777.14	45,520.00	0.10%	-3,367.50	2,110.36
849.00 PERNOD-RICARD EUR1.55 SEC ID: EF4682326	107.987035	73,594.14	91,680.99	0.21%	-6,782.43	24,869.28
795.00 RENAULT REGIE NATIONALE DES USINES EUR3.81 SEC ID: EF4712792	46.846483	38,225.31	37,242.96	0.09%	-2,755.18	1,772.83
2,024.00 SCHNEIDER ELECTRIC SA SEC ID: EF4834109	63.289705	120,427.95	128,098.36	0.30%	-9,476.54	17,146.95
5,447.00 VIVENDI SA EUR5.5 SEC ID: EF4834778	19.651195	144,005.27	107,040.06	0.25%	-7,918.66	-29,046.55
446.00 TECHNIP SA EUR SEC ID: EF4874162	105.554270	37,742.57	47,077.20	0.11%	-3,482.72	12,817.35
7,955.00 FRANCE TELECOM EUR4 SEC ID: EF5176179	13.859198	191,947.12	110,249.92	0.25%	-8,156.14	-73,541.06

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
88.00 HERMES INTL FRF10 POST SPLIT SEC ID: EF5253978	288.591475	12,097.74	25,396.05	0.06%	-1,878.75	15,177.06
188.00 BIC EUR3.82 SEC ID: EF5298783	107.860985	20,177.31	20,277.87	0.05%	-545.35	645.91
308.00 DASSAULT SYSTEMES SA EUR1 SEC ID: EF5330040	97.323205	18,588.80	29,975.55	0.07%	-2,217.54	13,604.29
326.00 PPR EUR4.00 SEC ID: EF5505070	156.554100	44,330.94	51,036.64	0.12%	-3,775.61	10,481.31
772.00 CNP ASSURANCES EUR1 SEC ID: EF5543980	12.152481	18,295.69	9,381.71	0.02%	-694.05	-8,219.93
219.00 NEOPOST FRF4 SEC ID: EF5617099	53.520830	17,717.08	11,721.06	0.03%	-867.11	-5,128.91
2,247.00 CARREFOUR EUR2.5 SEC ID: EF5641560	21.006233	111,768.76	47,201.01	0.11%	-3,491.87	-61,075.88
5,094.00 SANOFI SEC ID: EF5671732	81.995525	377,676.72	417,685.20	0.96%	-30,113.48	70,121.96
629.00 ACCOR SAR SEC ID: EF5852845	31.777205	23,588.47	19,987.86	0.05%	-1,478.67	-2,121.94
2,930.00 STMICROELECTRONICS EUR1.04 (SICOVAM) SEC ID: EF5962339	5.945779	29,763.54	17,421.13	0.04%	-1,288.80	-11,053.61
3,593.00 SOCIETE GENERALE EUR1.25 SEC ID: EF5966512	26.533525	201,658.04	95,334.96	0.22%	-6,817.99	-99,505.09

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,945.00 ALCATEL LUCENT EUR2 SER'A' SEC ID: EF5975000	1.140753	31,613.57	11,344.79	0.03%	-839.27	-19,429.51
989.00 SOCIETE TELEVISION FRANCAISE 1 SEC ID: EF5997111	9.365515	18,833.76	9,262.49	0.02%	-685.23	-8,886.04
294.00 EURAZEONCE NPV SEC ID: EF7042395	44.098593	18,178.46	12,964.99	0.03%	-908.21	-4,305.26
404.00 SODEXO EUR4 SEC ID: EF7062716	79.247635	24,650.84	32,016.04	0.07%	-2,368.51	9,733.71
391.00 UNIBAIL-RODAMCO SE EUR5 SEC ID: EF7076245	204.390075	65,264.33	79,916.52	0.18%	-5,893.80	20,545.99
7,283.00 AXA EUR2.29 SEC ID: EF7088422	14.508355	164,832.31	105,664.35	0.24%	-7,816.90	-51,351.06
652.00 PEUGEOT SA EUR1 SEC ID: EF7103528	7.581908	19,396.99	4,943.40	0.01%	-365.71	-14,087.88
652.00 JC DECAUX SA NPV SEC ID: EF7136668	22.865470	18,518.33	14,908.29	0.03%	-1,102.89	-2,507.15
862.00 ESSILOR INTERNATIONAL EURO.18 SEC ID: EF7212477	87.466095	55,719.70	75,395.77	0.17%	-5,577.68	25,253.75
3,980.00 CREDIT AGRICOLE SA EUR3 SEC ID: EF7262613	5.846199	71,210.08	23,267.87	0.05%	-1,721.33	-46,220.88
281.00 ZODIAC AEROSPACE NPV SEC ID: EF7294335	95.571110	26,281.02	26,855.48	0.06%	300.40	274.06

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,064.00 BNP PARIBAS EUR2 SEC ID: EF7309687	43.556578	318,153.79	177,013.93	0.41%	-13,095.24	-128,044.62
1,650.00 COMPAGNIE DE SAINT-GOBAIN EUR4 SEC ID: EF7380480	34.380138	80,743.49	56,727.23	0.13%	-4,196.60	-19,819.66
261.00 WENDEL EUR4 SEC ID: EF7390117	75.415715	19,350.98	19,683.50	0.05%	465.35	-132.83
463.00 KLEPIERRE EUR1.4 SEC ID: EF7582556	32.344430	18,320.72	14,975.47	0.03%	-1,107.87	-2,237.38
161.00 FONCIERE DES REGIO EUR2 SEC ID: EF7745633	70.461950	17,682.71	11,344.37	0.03%	-839.24	-5,499.10
2,534.00 ALPHA BANK (REGD)EUR0.3 SEC ID: EH4235865	1.701675	19,665.66	4,312.04	0.01%	-218.94	-15,134.68
975.00 COCA-COLA HELLENIC BOTTLING CO EUR1.01 SEC ID: EH4420723	18.731030	24,101.33	18,262.75	0.04%	-950.74	-4,887.84
5,321.00 BANK OF CYPRUS PUBLIC CO LTD EUR1 SEC ID: EH4505010	0.214285	19,474.23	1,140.21	0.00%	-44.82	-18,289.20
3,056.00 NATIONAL BK OF GREECE EUR5.0 REGD SEC ID: EH4625958	1.777305	41,352.19	5,431.44	0.01%	-299.58	-35,621.17
2,158.00 HELLENIC TELECOM ORGANIZATION SA EUR2.39 SEC ID: EH5051600	3.252090	19,258.95	7,018.01	0.02%	-947.06	-11,293.88

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***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
950.00 OPAP SA EUR0.3 (CR) SEC ID: EH7107251	6.983170	16,120.51	6,634.01	0.02%	-717.61	-8,768.89
1,736.00 FINMECCICA SPA EUR 4.40 SEC ID: EIB0DJNG9	4.447044	23,512.85	7,720.07	0.02%	-571.12	-15,221.66
4,151.00 T. E. R. N. A. ORD EURO.22 SEC ID: EIB01BN53	3.481501	18,033.29	14,451.71	0.03%	-1,069.11	-2,512.47
2,747.00 BANCO POPOLARE SOC COOPERATIVA EUR3.60 SEC ID: EIB1Z9G81	1.462180	14,607.20	4,016.61	0.01%	-297.14	-10,293.45
7,269.00 ENEL GREEN POWER SPA EUR0.20 SEC ID: EIB4TWTW4	1.647474	18,977.32	11,975.48	0.03%	-1,616.05	-5,385.79
16,086.00 UNICREDIT SPA SEC ID: EIB5M1SM9	3.968054	177,543.13	63,830.12	0.15%	-4,287.76	-109,425.25
3,281.00 FIAT INDUSTRIAL EUR1.57 SEC ID: EIB52B4V5	10.090303	39,456.65	33,106.29	0.08%	-1,988.21	-4,362.15
5,010.00 ASSICURAZIONI GENERALI EUR1 SEC ID: EI4056715	14.294070	122,345.79	71,613.29	0.17%	-5,297.85	-45,434.65
2,871.00 BANCA POPOLARE DI MILANO EUR SEC ID: EI4072167	0.517939	6,069.44	1,487.00	0.00%	-110.00	-4,472.44
49,742.00 INTESA SANPAOLO EUR0.52 SEC ID: EI4076838	1.575625	156,872.76	78,374.74	0.18%	-6,602.16	-71,895.86
6,069.00 INTESA SANPAOLO EUR0.52 NON CNV SEC ID: EI4076846	1.274366	18,453.94	7,734.13	0.02%	-572.15	-10,147.66

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PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,032.00 MEDIOBANCA SPA EUR0.5 SEC ID: EI4574816	4.691581	22,155.17	9,533.29	0.02%	-705.25	-11,916.63
1,642.00 PIRELLI & C SPA SEC ID: EI4689804	11.029375	18,117.50	18,110.23	0.04%	-487.07	479.80
1,356.00 SAIPEM EUR1 SEC ID: EI4768764	47.583875	54,253.25	64,523.73	0.15%	-4,773.38	15,043.86
673.00 LUXOTTICA GROUP EUR0.06 SEC ID: EI4800658	36.554500	18,212.35	24,601.18	0.06%	-1,819.96	8,208.79
3,041.00 MEDIASET EUR0.52 SEC ID: EI5077942	2.009237	26,422.18	6,110.08	0.01%	-452.02	-19,860.08
9,621.00 A2A SPA EUR0.52 SEC ID: EI5499138	0.533444	18,230.29	5,132.26	0.01%	-379.68	-12,718.35
3,281.00 FIAT SPA EUR3.58 SEC ID: EI5748526	5.460486	43,438.88	17,915.85	0.04%	-1,325.39	-24,197.64
12,082.00 BANCA MONTE DEI PASCHI DI SIENA NPV SEC ID: EI7128545	0.282352	15,259.05	3,411.38	0.01%	-252.37	-11,595.30
28,239.00 ENEL EUR1 SEC ID: EI7144567	3.302510	159,875.22	93,259.58	0.22%	-6,899.21	-59,716.43
11,169.00 ENI EUR SEC ID: EI7145051	22.210010	265,640.54	248,063.60	0.57%	-18,351.39	774.45
6,127.00 SNAM SPA SEC ID: EI7251479	4.215112	31,430.84	25,825.99	0.06%	-1,910.57	-3,694.28

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***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,025.00 TENARIS S AUSD1 SEC ID: EI7538511	20.861275	44,898.23	42,244.08	0.10%	-3,125.16	471.01
2,467.00 UBI BANCA SCPA EUR2.5 SEC ID: EI7622224	3.363014	33,547.36	8,296.56	0.02%	-613.77	-24,637.03
43,054.00 TELECOM ITALIA EUR0.55 SEC ID: EI7634393	0.932770	62,978.57	40,159.48	0.09%	-2,970.94	-19,848.15
25,852.00 TELECOM ITALIA DI RISP EUR0.55 SEC ID: EI7634401	0.793485	29,464.83	20,513.16	0.05%	-1,517.54	-7,434.13
1,278.00 ATLANTIA SPA SEC ID: EI7667161	14.079785	26,251.10	17,993.97	0.04%	-1,331.17	-6,925.96
408.00 HEINEKEN HOLDING EUR1.6 SEC ID: ENB0CCH48	46.373795	18,211.14	18,920.51	0.04%	-1,399.72	2,109.09
661.00 KONINKLIJKE DSM NV EUR1.5 SEC ID: ENB0HZL96	46.997743	30,260.33	31,065.51	0.07%	-2,298.18	3,103.36
3,683.00 ARCELORMITTAL NPV (POST-REORGANISATION) SEC ID: ENB03XPL5	14.943228	159,672.03	55,035.91	0.13%	-4,071.48	-100,564.64
287.00 FUGRO NV CVZ EURO0.05 (POST-SUBDIVISION) SEC ID: ENB096LW8	60.970385	19,572.09	17,498.50	0.04%	-1,294.52	-779.07
6,988.00 UNILEVER NV CVA EUR0.16 SEC ID: ENB12T3J2	34.953665	218,635.38	244,256.21	0.56%	-18,069.73	43,690.56
904.00 SBM OFFSHORE NV EUR0.25 (POST SUBDIVISION) SEC ID: ENB156T51	14.168020	18,525.20	12,807.89	0.03%	-947.51	-4,769.80

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PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,617.00 TNT EXPRESS NV SEC ID: ENB3Y0JD2	11.283996	20,291.01	18,246.22	0.04%	-2,163.34	118.55
184.00 APERAM SEC ID: ENB58C6H5	13.077688	8,435.50	2,406.29	0.01%	-178.02	-5,851.19
6,988.00 UNILEVER NV EUR0.16 (DRIP RIGHTS 12-SEP-2012) SEC ID: ENB84PVP8	0.000000	0.00	0.00	0.00%	0.00	0.00
6,704.00 AEGON NV EUR0.12 (STOCK DIVIDEND 07-SEPT-2012) SEC ID: ENB87HJX0	0.000000	0.00	0.00	0.00%	0.00	0.00
3,105.00 REED ELSEVIER NV EUR0.07 SEC ID: EN4148818	13.083990	38,055.54	40,625.79	0.09%	-3,005.44	5,575.69
591.00 CORIO NV EUR10 SEC ID: EN4929282	42.667925	38,989.57	25,216.74	0.06%	-2,057.48	-11,715.35
575.00 RANDSTAD HLDGS EUR0.1 SEC ID: EN5228650	32.583925	28,889.10	18,735.76	0.04%	-1,942.71	-8,210.63
5,114.00 KONINKLIJKE AHOLD NV EUR0.30 SEC ID: EN5252601	12.390715	68,572.73	63,366.12	0.15%	-4,687.73	-518.88
994.00 AKZO NOBEL NV EUR2 SEC ID: EN5458315	57.756110	57,823.60	57,409.57	0.13%	-4,247.08	3,833.05
1,812.00 POSTNL NV SEC ID: EN5481556	3.591165	48,195.57	6,507.19	0.02%	-481.05	-41,207.33
1,044.00 WOLTERS KLUWERS COM EUR0.12 SEC ID: EN5671511	18.025150	22,999.06	18,818.26	0.04%	-1,392.14	-2,788.66

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PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
327.00 KONINKLIJKE VOPAK NV EUR0.5 SEC ID: EN5809426	64.285500	20,674.13	21,021.36	0.05%	-893.88	1,241.11
6,704.00 AEGON NV EUR0.12 SEC ID: EN5927376	5.146622	46,762.40	34,502.95	0.08%	-2,552.48	-9,706.97
2,068.00 ASML HLDG NV EUR0.09 SEC ID: EN5949362	56.766618	73,279.57	117,393.36	0.27%	-8,031.85	52,145.64
6,334.00 KONINKLIJKE KPN NV EUR0.24 SEC ID: EN5956078	8.596610	100,545.18	54,450.93	0.13%	-4,028.20	-42,066.05
4,172.00 KONINKLIJKE PHILIPS ELECTRONIC NV EUR0.20 SEC ID: EN5986620	23.041940	136,830.95	96,130.97	0.22%	-7,111.64	-33,588.34
15,616.00 ING GROEP N.V. CVA EUR0.24 SEC ID: EN7154185	7.666361	163,452.85	119,717.89	0.28%	-8,856.56	-34,878.40
1,051.00 HEINEKEN NV EUR1.60 SEC ID: EN7792554	55.556538	54,057.52	58,389.93	0.13%	-4,319.59	8,652.00
1,042.00 GALP ENERGIA SGPS EUR1 SEC ID: EPB1FW752	15.056673	18,530.54	15,689.05	0.04%	-1,160.66	-1,680.83
2,285.00 EDP RENOVAVEIS SA EUR5 SEC ID: EPB39GNW3	3.668055	18,104.95	8,381.51	0.02%	-620.04	-9,103.40
3,312.00 BANCO ESPIRITO SANTO SA EUR(REGD) SEC ID: EP4058061	0.698317	11,025.00	2,312.83	0.01%	-171.10	-8,541.07

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PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,501.00 EDP ENERGIAS PORTUGAL EUR1(REGD) SEC ID: EP4103594	2.442849	30,062.13	18,323.81	0.04%	-1,355.57	-10,382.75
16,198.00 BANCO COMMERCIAL PORTUGUESE EUR1 REG D SEC ID: EP5812490	0.109664	17,526.17	1,776.33	0.00%	-131.42	-15,618.42
2,501.00 PORTUGAL TELECOM SGPS SA EUR0.03 REG1 SEC ID: EP5817184	4.890740	28,041.08	12,231.74	0.03%	-904.89	-14,904.45
3,654.00 RYANAIR HLDGS ORD EUR0.00635 SEC ID: EZB1R9YB5	5.268890	19,865.90	19,252.52	0.04%	-1,424.28	810.90
17,475.00 BK OF IRELAND ORD STK EUR0.1 SEC ID: EZ3070735	0.110924	16,364.43	1,938.40	0.00%	-98.42	-14,327.61
2,507.00 CRH ORD EUR0.32 DUBLIN LIST SEC ID: EZ4182240	17.678513	64,852.90	44,320.04	0.10%	-3,278.73	-17,254.13
2,457.00 ELAN CORP ORD EUR0.05 SEC ID: EZ4305502	11.476853	18,786.81	28,198.63	0.07%	-2,086.09	11,497.91
602.00 KERRY GROUP 'A' ORD EUR0.125 DUBLIN LISTING SEC ID: EZ4519573	48.012445	19,189.59	28,903.49	0.07%	-2,138.25	11,852.15
1,035.00 NESTE OIL OYJ EUR3.4 SEC ID: SFB06YV43	11.546180	18,307.92	11,950.30	0.03%	-884.06	-5,473.56
694.00 NOKIAN RENKAAT OYJ (NOKIA TYRE NPV SEC ID: SFB07G375	39.441045	18,047.47	27,372.09	0.06%	-2,024.95	11,349.57

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 2* - NSNF09228002**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
439.00 KONE CORPORATION NPV ORD B SEC ID: SFB09M9D1	61.323325	18,503.75	26,920.94	0.06%	-1,991.58	10,408.77
457.00 KESKO OYJ EUR2 SER'B' SEC ID: SF4490006	26.533525	17,894.52	12,125.82	0.03%	-897.05	-4,871.65
720.00 WARTSILA 'B'EUR3.5 SEC ID: SF4525181	32.256195	18,738.23	23,224.46	0.05%	-1,718.12	6,204.35
817.00 OUTOKUMPU OY ORD A FIM10 SEC ID: SF4665144	0.896216	4,865.23	732.21	0.00%	-54.17	-4,078.85
2,231.00 UPM-KYMMENE OY NPV SEC ID: SF5051252	11.098703	30,156.83	24,761.21	0.06%	-1,831.80	-3,563.82
2,707.00 STORA ENSO OYJ SER 'R' NPV SEC ID: SF5072670	6.050400	20,055.39	16,378.43	0.04%	-1,211.66	-2,465.30
1,803.00 SAMPO OYJ SER'A'NPV SEC ID: SF5226037	28.752005	49,011.57	51,839.87	0.12%	-3,835.03	6,663.33
1,906.00 FORTUM OYJ FIM20 SEC ID: SF5579559	18.516745	47,242.14	35,292.92	0.08%	-2,610.92	-9,338.30
549.00 METSO OYJ EUR1.70 SEC ID: SF5713422	35.848620	18,708.48	19,680.89	0.05%	-1,455.96	2,428.37
16,067.00 NOKIA (AB) OY EUR0.06 SEC ID: SF5902942	2.848730	254,392.83	45,770.54	0.11%	-3,386.05	-205,236.24
TOTAL EURO CURRENCY UNIT EQUITY (27.01%)		**14,636,784.96**	**11,713,700.29**	**27.01%**	**-856,517.29**	**-2,066,567.38**
TOTAL EURO CURRENCY UNIT (27.55%)		**14,825,751.64**	**11,946,783.14**	**27.55%**	**-872,254.13**	**-2,006,714.37**

HONG KONG DOLLAR

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***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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						
0.00 NON-BASE CURRENCY	1.000000	784.00	783.99	0.00%	-0.01	0.00
EQUITY						
7,000.00 LINK REAL ESTATE INVT TRUST UNITS SEC ID: FHB0PB4M2	4.460919	22,941.47	31,226.43	0.07%	207.96	8,077.00
16,000.00 FOXCONN INTERNATIONAL HLDGC LT USD0.04 SEC ID: FHB05MBB6	0.314585	17,522.00	5,033.36	0.01%	7.13	-12,495.77
12,000.00 SJM HOLDINGS LIMITED HKD1.00 SEC ID: FHB2NR3Y0	2.106688	18,850.68	25,280.26	0.06%	72.64	6,356.94
8,800.00 WYNN MACAU LTD SEC ID: FHB4JSTL9	2.294923	19,851.95	20,195.33	0.05%	58.04	285.34
40,000.00 AIA GROUP LTD SEC ID: FHB4TX8S5	3.435939	119,287.23	137,437.55	0.32%	210.25	17,940.07
11,600.00 SANDS CHINA LTD SEC ID: FHB5B23W5	3.532635	19,090.29	40,978.57	0.09%	58.03	21,830.25
2,100.00 SWIRE PROPERTIES LTD SEC ID: FHB67C2G2	2.862208	3,862.12	6,010.64	0.01%	8.90	2,139.62
9,000.00 HANG LUNG PROPERTIES LTD SEC ID: FH6030503	3.416600	36,833.58	30,749.40	0.07%	43.55	-6,127.73
12,000.00 BANK OF EAST ASIA HK$2.50 SEC ID: FH6075649	3.642224	44,768.66	43,706.69	0.10%	57.17	-1,119.14

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PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 CLP HLDGS HKD5 SEC ID: FH6097015	8.335214	65,287.50	75,016.92	0.17%	106.23	9,623.19
9,000.00 CATHAY PACIFIC AIRWAYS HK$0.20 SEC ID: FH6179755	1.629654	19,108.85	14,666.88	0.03%	20.77	-4,462.74
6,000.00 CHEUNG KONG(HLDGS) HK$0.50 SEC ID: FH6190273	13.601934	79,312.73	81,611.60	0.19%	115.59	2,183.28
3,000.00 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1 SEC ID: FH6212556	6.046737	17,837.88	18,140.21	0.04%	21.50	280.83
4,400.00 HONG KONG EXCHANGES & CLEARING HKD1 SEC ID: FH6267352	13.279613	74,950.83	58,430.30	0.13%	82.75	-16,603.28
20,000.00 LI & FUNG HKD0.025 SEC ID: FH6286253	1.624496	49,323.59	32,489.93	0.07%	46.02	-16,879.68
6,500.00 MTR CORP HKD1 SEC ID: FH6290057	3.584206	24,721.83	23,297.34	0.05%	33.00	-1,457.49
5,200.00 ESPRIT HLDGS ORD HKD0.10 SEC ID: FH6321647	1.529089	41,364.22	7,951.27	0.02%	11.27	-33,424.22
4,000.00 HANG LUNG GROUP LTD SEC ID: FH6408352	6.240129	21,704.61	24,960.52	0.06%	35.35	3,220.56
3,300.00 HANG SENG BANK HK$5 SEC ID: FH6408378	14.233683	46,362.45	46,971.15	0.11%	66.52	542.18

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PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,074.00 HENDERSON LAND DEVELOPMENT CO HK $2 SEC ID: FH6420530	6.149879	35,839.84	31,204.49	0.07%	43.91	-4,679.26
6,000.00 POWER ASSETS HOLDINGS LIMITED SEC ID: FH6435322	8.103143	35,939.52	48,618.86	0.11%	68.86	12,610.48
6,000.00 WHARF HOLDINGS HK$1 SEC ID: FH6435579	6.156326	34,720.99	36,937.95	0.09%	52.32	2,164.64
22,627.00 HONG KONG & CHINA GAS CO LTD SEC ID: FH6436551	2.356809	43,382.43	53,327.52	0.12%	75.51	9,869.58
10,000.00 HUTCHISON WHAMPOA HK$0.25 SEC ID: FH6448069	8.747784	74,082.07	87,477.84	0.20%	123.89	13,271.88
8,000.00 GALAXY ENTERTAINMENT GROUP LTD HKD0.10 SEC ID: FH6465873	2.842869	19,840.74	22,742.95	0.05%	-6.90	2,909.11
3,500.00 KERRY PROPERTIES LTD ORD HKD1 SEC ID: FH6486317	4.751007	19,228.79	16,628.53	0.04%	23.55	-2,623.81
16,000.00 BOC HONG KONG HLDG HKD5 SEC ID: FH6536111	3.165189	38,613.39	50,643.03	0.12%	71.72	11,957.92
5,500.00 YUE YUEN INDL HLDG HKD0.25 SEC ID: FH6586538	2.887994	17,773.89	15,883.96	0.04%	22.49	-1,912.42
10,000.00 NEW WORLD DEVELOPMENT CO HK$1 SEC ID: FH6633769	1.242869	19,742.04	12,428.69	0.03%	17.60	-7,330.95
8,000.00 SHANGRI-LA ASIA ORD HK$1 SEC ID: FH6771031	1.872039	15,907.40	14,976.31	0.03%	21.21	-952.30

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 2* - NSNF09228002**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,800.00 SINO LAND CO ORD HK$1.00 SEC ID: FH6810425	1.637389	15,897.10	14,409.03	0.03%	20.41	-1,508.48
6,000.00 SUN HUNG KAI PROPERTIES HK$0.50 SEC ID: FH6859927	12.970185	90,953.13	77,821.11	0.18%	110.21	-13,242.23
3,000.00 SWIRE PACIFIC A HKD0.60 SEC ID: FH6867748	11.816277	36,741.70	35,448.83	0.08%	50.21	-1,343.08
3,000.00 TELEVISION BROADCAST ORD HKD0.05 SEC ID: FH6881673	7.219984	14,835.87	21,659.95	0.05%	30.67	6,793.41
1,500.00 WING HANG BANK HK$1 SEC ID: FH6972373	8.870266	14,087.28	13,305.40	0.03%	18.85	-800.73
5,000.00 WHEELOCK & CO LTD HKD0.50 SEC ID: FH6981481	3.809831	15,302.14	19,049.15	0.04%	26.97	3,720.04
TOTAL HONG KONG DOLLAR EQUITY (2.99%)		**1,285,870.79**	**1,296,717.95**	**2.99%**	**2,034.15**	**8,813.01**
TOTAL HONG KONG DOLLAR (2.99%)		**1,286,654.79**	**1,297,501.94**	**2.99%**	**2,034.14**	**8,813.01**
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,247.97	1,198.60	0.00%	-49.37	0.00
EQUITY						
5,909.00 BANK HAPOALIM B.M. ILS1 SEC ID: FZ6075805	3.076846	27,081.23	18,181.09	0.04%	-1,679.06	-7,221.08
6,726.00 BANK LEUMI LE ISRAEL B M ORD ILS1 SEC ID: FZ6076423	2.292064	29,229.72	15,416.42	0.04%	-1,036.44	-12,776.86

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
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***PARA EAFE - PI 2* - NSNF09228002**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,053.00 BEZEQ-ISRAELI TELECOMMUNICATNS CORP SHK1 SEC ID: FZ6098039	1.136066	30,426.05	14,829.07	0.03%	-999.92	-14,597.06
106.00 DELEK GROUP ILS1 SEC ID: FZ6219643	145.770271	28,531.01	15,451.65	0.04%	-2,725.55	-10,353.81
1,859.00 ISRAEL CHEMICALS LTD SEC ID: FZ6455536	10.787648	24,454.23	20,054.24	0.05%	-1,348.23	-3,051.76
701.00 NICE SYSTEMS SHK1 SEC ID: FZ6647132	31.391308	20,040.22	22,005.31	0.05%	-1,548.29	3,513.38
TOTAL ISRAELI SHEKEL EQUITY (0.24%)		**159,762.46**	**105,937.78**	**0.24%**	**-9,337.49**	**-44,487.19**
TOTAL ISRAELI SHEKEL (0.25%)		**161,010.43**	**107,136.38**	**0.25%**	**-9,386.86**	**-44,487.19**
JAPANESE YEN						
EQUITY						
3,300.00 SEVEN & I HLDG CO LTD NPV SEC ID: FJB0FS5D1	30.332056	81,478.41	100,095.78	0.23%	16,691.50	1,925.87
5,000.00 MITSUBISHI CHEMICAL HOLDINGS CORP NPV SEC ID: FJB0JQTJ2	3.869732	25,872.25	19,348.66	0.04%	3,226.49	-9,750.08
2,800.00 DAIICHI SANKYO COMPANY LIMITED NPV SEC ID: FJB0J7D93	16.475096	52,080.93	46,130.27	0.11%	7,692.47	-13,643.13
800.00 SUMCO CORPORATION NPV SEC ID: FJB0M0C87	7.535121	16,907.46	6,028.10	0.01%	1,005.22	-11,884.58
500.00 ELEC POWER DEV NPV SEC ID: FJB02Q325	23.895274	15,518.02	11,947.64	0.03%	1,992.33	-5,562.71

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
600.00 SEGA SAMMY HLDGS INC NPV SEC ID: FJB02RK08	20.651341	7,244.22	12,390.80	0.03%	2,066.24	3,080.34
600.00 DENA CO LTD NPV SEC ID: FJB05L364	27.841635	14,841.94	16,704.98	0.04%	2,785.64	-922.60
1,000.00 YAMAGUCHI FIANCIAL GROUP INC NPV SEC ID: FJB1DGKS7	8.352490	10,806.72	8,352.49	0.02%	1,392.82	-3,847.05
4,000.00 FUKUOKA FINANCIAL GROUP INC NPV SEC ID: FJB1TK1Y9	3.933589	17,077.81	15,734.35	0.04%	2,623.78	-3,967.24
10.00 INPEX CORPORATION SEC ID: FJB10RB16	5,683.269440	70,702.80	56,832.69	0.13%	5,798.89	-19,669.00
1,600.00 ISETAN MITSUKOSHI HOLDINGS LTD NPV SEC ID: FJB2Q4CL2	10.421456	17,529.25	16,674.33	0.04%	2,780.53	-3,635.45
2,300.00 MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	15.759898	62,567.18	36,247.76	0.08%	6,044.50	-32,363.92
3,000.00 J FRONT RETAILING CO LTD NPV SEC ID: FJB23TC16	4.993614	18,142.52	14,980.84	0.03%	2,498.13	-5,659.81
1,000.00 SONY FINANCIAL HOLDINGS INC NPV SEC ID: FJB249SN4	16.449553	16,210.08	16,449.55	0.04%	2,743.05	-2,503.58
600.00 GREE INC NPV SEC ID: FJB3FJNX1	16.628352	19,338.37	9,977.01	0.02%	-69.28	-9,292.08

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,400.00 OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	30.498084	40,826.09	42,697.32	0.10%	770.46	1,100.77
500.00 MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	46.615581	19,510.65	23,307.79	0.05%	3,886.70	-89.56
33.00 DAI-ICHI LIFE INSURANCE CO LTD SEC ID: FJB601QS7	1,017.879942	48,327.55	33,590.04	0.08%	2,244.67	-16,982.18
1,000.00 NKSJ HOLDINGS INC SEC ID: FJB62G7K0	17.982120	28,544.06	17,982.12	0.04%	888.52	-11,450.46
8,112.00 JX HOLDINGS INC SEC ID: FJB627LW8	5.172414	45,706.93	41,958.62	0.10%	3,652.08	-7,400.39
1,300.00 NEXON CO LTD SEC ID: FJB63QM79	14.418902	20,222.13	18,744.57	0.04%	86.97	-1,564.53
900.00 AISIN SEIKI CO Y50 SEC ID: FJ6010709	31.800766	26,686.74	28,620.69	0.07%	4,772.65	-2,838.70
3,000.00 AJINOMOTO CO INC Y50 SEC ID: FJ6010907	15.236271	29,769.06	45,708.81	0.11%	7,622.18	8,317.57
3,000.00 AMADA Y50 SEC ID: FJ6022100	4.521073	25,712.53	13,563.22	0.03%	2,261.74	-14,411.05
1,700.00 ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	24.201788	31,620.56	41,143.04	0.09%	6,860.82	2,661.66
6,000.00 ASAHI KASEI CORP JPY50 SEC ID: FJ6054608	5.197957	32,835.39	31,187.74	0.07%	5,200.73	-6,848.38

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,000.00 ASAHI GLASS CO Y50 SEC ID: FJ6055209	6.053640	58,185.93	30,268.20	0.07%	5,047.39	-32,965.12
5,000.00 HIROSHIMA BK Y50 SEC ID: FJ6075728	3.205619	21,187.56	16,028.10	0.04%	2,672.77	-7,832.23
2,000.00 BANK OF KYOTO Y50 SEC ID: FJ6075751	7.931034	18,227.69	15,862.07	0.04%	2,645.09	-5,010.71
63.00 YAHOO JAPAN CORP NPV SEC ID: FJ6084845	343.933587	23,510.21	21,667.82	0.05%	3,613.22	-5,455.61
500.00 BENESSE HOLDINGS INC JPY50 SEC ID: FJ6121928	49.489144	21,373.87	24,744.57	0.06%	4,126.29	-755.59
1,000.00 TREND MICRO INC JPY50 SEC ID: FJ6125283	27.713921	35,561.03	27,713.92	0.06%	4,621.44	-12,468.55
6.00 NTT DATA CORP JPY5000 SEC ID: FJ6125630	2,980.842893	19,803.45	17,885.06	0.04%	2,982.43	-4,900.82
66.00 NTT DOCOMO INC SEC ID: FJ6129277	1,701.149414	101,400.04	112,275.86	0.26%	18,722.59	-7,846.77
2,700.00 BRIDGESTONE CO Y50 SEC ID: FJ6132107	23.180076	45,075.20	62,586.21	0.14%	10,436.58	7,074.43
1,500.00 BROTHER INDUSTRIES LTD SEC ID: FJ6146503	10.127714	18,190.42	15,191.57	0.04%	2,533.28	-5,532.13
4,600.00 CANON INC NPV SEC ID: FJ6172327	33.141762	213,781.40	152,452.11	0.35%	25,422.21	-86,751.50

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
7.00 CENTRAL JAPAN RY Y5000 SEC ID: FJ6183555	8,697.317952	53,139.24	60,881.23	0.14%	10,152.28	-2,410.29
4,000.00 CHIBA BANK Y50 SEC ID: FJ6190568	5.785441	23,891.90	23,141.76	0.05%	3,859.01	-4,609.15
2,900.00 CHUBU ELECTRIC PWR Y500 SEC ID: FJ6195609	11.877395	71,880.12	34,444.44	0.08%	5,743.79	-43,179.47
2,000.00 CHUGOKU BANK Y50 SEC ID: FJ6195807	13.652618	27,000.83	27,305.24	0.06%	4,553.30	-4,248.89
1,200.00 CHUGOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6195906	12.618135	23,661.92	15,141.76	0.03%	2,524.97	-11,045.13
1,000.00 CHUGAI PHARMACEUTL Y50 SEC ID: FJ6196409	19.923372	19,058.15	19,923.37	0.05%	3,322.33	-2,457.11
3,100.00 RAKUTEN INC NPV SEC ID: FJ6229598	9.655172	22,443.91	29,931.03	0.07%	4,991.15	2,495.97
13.00 KDDI CORP Y5000 SEC ID: FJ6248994	7,151.979520	67,406.24	92,975.73	0.21%	15,504.20	10,065.29
1,000.00 DAIHATSU MOTOR CO Y50 SEC ID: FJ6250305	16.309068	17,281.48	16,309.07	0.04%	-338.05	-634.36
400.00 DAITO TRUST CONSTRUCTION Y50 SEC ID: FJ6250503	97.573435	19,398.86	39,029.37	0.09%	6,508.36	13,122.15
1,100.00 DAIKIN INDUSTRIES Y50 SEC ID: FJ6250727	26.628352	46,261.27	29,291.19	0.07%	4,884.47	-21,854.55

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
3,000.00 DAI NIPPON PRINTING CO Y50 SEC ID: FJ6250909	7.088123	41,172.00	21,264.37	0.05%	3,545.95	-23,453.58
3,000.00 DAIWA HOUSE INDUSTRY CO Y50 SEC ID: FJ6251360	13.920817	33,953.32	41,762.45	0.10%	6,964.12	845.01
8,000.00 DAIWA SECS GROUP NPV SEC ID: FJ6251444	3.614304	41,991.83	28,914.43	0.07%	4,821.63	-17,899.03
500.00 LAWSON INC NPV SEC ID: FJ6266913	76.628352	21,373.87	38,314.18	0.09%	6,389.10	10,551.21
500.00 MITSUBISHI UFJ LEASE & FINANCE CO LTD SEC ID: FJ6268976	42.975734	18,046.68	21,487.87	0.05%	3,583.22	-142.03
1,500.00 EAST JAPAN RAILWAY CO Y50000 SEC ID: FJ6298544	66.922094	103,808.40	100,383.14	0.23%	16,739.42	-20,164.68
16.00 JUPITER TELECOMUNICATIONS NPV SEC ID: FJ6301959	1,020.434221	18,193.62	16,326.95	0.04%	2,722.60	-4,589.27
1,100.00 EISAI CO Y50 SEC ID: FJ6307204	45.657726	39,468.48	50,223.50	0.12%	8,375.04	2,379.98
92.00 SBI HOLDINGS INC NPV SEC ID: FJ6309465	60.855683	18,121.22	5,598.72	0.01%	933.61	-13,456.11
5,000.00 DENKI KAGAKU KOGYO Y50 SEC ID: FJ6309820	3.282248	21,294.03	16,411.24	0.04%	2,736.66	-7,619.45
200.00 FAST RETAILING CO LTD Y50 SEC ID: FJ6332434	233.333332	35,539.73	46,666.67	0.11%	7,781.93	3,345.01

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
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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
700.00 NIPPON PAPER GRP INC JPY50000 SEC ID: FJ6334786	11.813538	18,095.65	8,269.48	0.02%	1,378.99	-11,205.16
54,100.00 MITSUBISHI UFJ FINANCIAL GROUP NPV SEC ID: FJ6335171	4.546616	278,785.69	245,971.90	0.57%	41,017.13	-73,830.92
4,000.00 FUJI HEAVY LTD Y50 SEC ID: FJ6356409	7.994891	20,527.45	31,979.57	0.07%	5,332.76	6,119.36
2,000.00 FUJIFILM HOLDINGS CORP NPV SEC ID: FJ6356524	16.590038	69,950.89	33,180.08	0.08%	5,532.96	-42,303.77
800.00 FANUC CORP SEC ID: FJ6356938	163.346104	86,964.82	130,676.88	0.30%	21,791.07	21,920.99
8,000.00 FUJITSU NPV SEC ID: FJ6356946	4.061303	52,468.49	32,490.42	0.07%	5,417.95	-25,396.02
4,000.00 FURUKAWA ELECTRIC CO LTD SEC ID: FJ6357563	1.954023	20,953.32	7,816.09	0.02%	1,303.38	-14,440.61
3,000.00 TONEN GEN SEKIYU JPY50 SEC ID: FJ6366002	8.454662	25,329.24	25,363.98	0.06%	4,229.58	-4,194.84
1,000.00 MCDONALDS CO JAPAN JPY50 SEC ID: FJ6371861	28.352490	24,891.63	28,352.49	0.07%	1,400.94	2,059.92
800.00 NOMURA RESEARCH INSTITUTE NPV SEC ID: FJ6390929	20.881226	18,227.69	16,704.98	0.04%	2,785.64	-4,308.35
3.00 NIPPON BUILDING FUND INC SEC ID: FJ6396801	10,114.942464	25,552.84	30,344.83	0.07%	5,060.16	-268.17

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3.00 JAPAN REAL ESTATE INVST CO JPY REAL ESTATE INV REIT SEC ID: FJ6397585	9,757.343488	25,137.60	29,272.03	0.07%	4,881.27	-746.84
4,000.00 GUNMA BANK Y50 SEC ID: FJ6398088	5.261814	22,358.73	21,047.25	0.05%	3,509.74	-4,821.22
5,000.00 HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	5.683269	23,104.03	28,416.35	0.07%	4,738.57	573.75
700.00 DENTSU INC NPV SEC ID: FJ6416286	25.389527	18,595.01	17,772.67	0.04%	2,963.69	-3,786.03
6,300.00 RESONA HOLDINGS INC SEC ID: FJ6421559	3.895275	46,329.46	24,540.23	0.06%	2,733.60	-24,522.83
200.00 HIROSE ELECTRONICS SEC ID: FJ6428729	103.703703	23,444.73	20,740.74	0.05%	3,458.63	-6,162.62
500.00 HISAMITSU PHARM CO NPV SEC ID: FJ6428901	53.320562	18,765.37	26,660.28	0.06%	4,445.73	3,449.18
20,000.00 HITACHI NPV SEC ID: FJ6429107	5.734355	78,362.03	114,687.10	0.26%	19,124.69	17,200.38
2,000.00 HITACHI METALS Y50 SEC ID: FJ6429206	10.357599	21,102.39	20,715.20	0.05%	3,454.37	-3,841.56
800.00 HITACHI CONSTRUCTION MACHINERY Y50 SEC ID: FJ6429404	16.551724	18,960.20	13,241.38	0.03%	2,208.07	-7,926.89
1,000.00 HOKKAIDO ELE POWER CO INC Y500 SEC ID: FJ6431327	7.688378	18,962.33	7,688.38	0.02%	1,282.08	-12,556.03

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
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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
13,940.00 SUMITOMO MITSUI TRUST HOLDINGS INC SEC ID: FJ6431897	2.784163	53,820.65	38,811.24	0.09%	6,471.99	-21,481.40
900.00 HOKURIKU ELEC PWR CO INC Y500 SEC ID: FJ6433125	11.545338	19,500.00	10,390.80	0.02%	1,732.72	-10,841.92
7,100.00 HONDA MOTOR CO NPV SEC ID: FJ6435146	31.570881	248,703.61	224,153.26	0.52%	37,378.76	-61,929.11
1,800.00 HOYA PENTAX HD CORPORATION SEC ID: FJ6441508	22.554278	49,099.77	40,597.70	0.09%	6,769.88	-15,271.95
600.00 IBIDEN CO Y50 SEC ID: FJ6456100	15.095785	20,633.91	9,057.47	0.02%	1,510.38	-13,086.82
10,000.00 IHI CORP Y50 SEC ID: FJ6466984	2.145594	18,206.40	21,455.94	0.05%	3,577.89	-328.35
7,000.00 ISUZU MOTORS LTD Y50 SEC ID: FJ6467107	5.095785	19,079.45	35,670.50	0.08%	5,948.25	10,642.80
7,000.00 ITOCHU CORP Y50 SEC ID: FJ6467800	10.140485	62,082.74	70,983.40	0.16%	11,836.86	-2,936.20
2,000.00 IYO BANK LTD/THE SEC ID: FJ6468287	8.109834	18,972.98	16,219.67	0.04%	2,704.72	-5,458.03
2,000.00 JAPAN STEEL WORKS Y50 SEC ID: FJ6470689	5.338442	23,125.32	10,676.88	0.02%	1,780.42	-14,228.86
900.00 JSR CORP JPY50 SEC ID: FJ6470986	16.985951	18,762.17	15,287.36	0.04%	2,549.25	-6,024.06

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 JGC CORP Y50 SEC ID: FJ6473469	30.779055	17,833.74	30,779.05	0.07%	5,132.57	7,812.74
4,000.00 JAPAN TOBACCO INC Y50000 SEC ID: FJ6474533	30.153257	73,890.29	120,613.03	0.28%	20,112.86	26,609.88
5,000.00 JOYO BANK Y50 SEC ID: FJ6479763	4.802043	22,092.56	24,010.22	0.06%	4,003.83	-2,086.17
2,800.00 AEON CO LTD NPV SEC ID: FJ6480043	11.494253	32,494.69	32,183.91	0.07%	5,366.84	-5,677.62
8,000.00 KAJIMA CORP Y50 SEC ID: FJ6481322	2.771392	19,760.86	22,171.14	0.05%	3,697.16	-1,286.88
3,300.00 KANSAI ELEC POWER NPV SEC ID: FJ6483484	7.458493	74,767.59	24,613.03	0.06%	4,104.36	-54,258.92
2,000.00 KAO CORP SEC ID: FJ6483807	30.191571	51,531.55	60,383.14	0.14%	10,069.21	-1,217.62
7,000.00 KAWASAKI HEAVY INDUSTRIES Y50 SEC ID: FJ6484623	2.120051	19,228.51	14,840.36	0.03%	2,474.71	-6,862.86
5,000.00 KAWASAKI KISEN KAISHA Y50 SEC ID: FJ6484680	1.340996	20,335.80	6,704.98	0.02%	1,118.09	-14,748.91
3,000.00 KEIKYU CORP SEC ID: FJ6487303	9.757343	24,562.66	29,272.03	0.07%	4,881.27	-171.90
3,000.00 KEIO CORP Y50 SEC ID: FJ6487360	7.828863	19,995.09	23,486.59	0.05%	3,916.52	-425.02

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 KIKKOMAN SHOYU CO Y50 SEC ID: FJ6490802	13.205619	23,529.90	26,411.24	0.06%	4,404.22	-1,522.88
220.00 KEYENCE CORP NPV SEC ID: FJ6490992	263.346103	48,358.74	57,936.14	0.13%	9,661.16	-83.76
7,000.00 KINTETSU CORP Y50 SEC ID: FJ6492964	4.112388	21,687.96	28,786.72	0.07%	4,800.35	2,298.41
4,000.00 KIRIN HOLDINGSCO LTD Y50 SEC ID: FJ6493749	12.452107	59,325.17	49,808.43	0.11%	8,305.82	-17,822.56
11,000.00 KOBE STEEL SEC ID: FJ6496023	0.766284	23,540.55	8,429.12	0.02%	1,405.60	-16,517.03
4,100.00 KOMATSU Y50 SEC ID: FJ6496585	19.667944	86,170.55	80,638.57	0.19%	13,446.91	-18,978.89
1,000.00 KONAMI CO JPY50 SEC ID: FJ6496684	22.950191	19,409.50	22,950.19	0.05%	3,827.07	-286.38
2,500.00 KONICA MINOLTA HLDGS INC Y50 SEC ID: FJ6496700	7.394636	29,465.61	18,486.59	0.04%	3,082.74	-14,061.76
1,600.00 JTEKT CORP NPV SEC ID: FJ6497088	7.828863	19,539.40	12,526.18	0.03%	2,088.80	-9,102.02
5,000.00 KUBOTA CORPORATION Y50 SEC ID: FJ6497500	9.604087	46,048.34	48,020.43	0.11%	8,007.66	-6,035.57
1,500.00 KURARAY CO Y50 SEC ID: FJ6497666	11.532567	20,170.77	17,298.85	0.04%	2,884.67	-5,756.59

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
700.00 KURITA WATER INDUSTRIES NPV SEC ID: FJ6497963	21.404853	19,712.94	14,983.40	0.03%	2,498.56	-7,228.10
700.00 KYOCERA CORP Y50 SEC ID: FJ6499266	85.823754	69,982.82	60,076.63	0.14%	10,018.10	-19,924.29
2,000.00 KYOWA HAKKO KIRIN CO LTD SEC ID: FJ6499555	11.174968	21,017.20	22,349.94	0.05%	3,726.98	-2,394.24
1,700.00 KYUSHU ELECTRIC POWER CO INC Y500 SEC ID: FJ6499803	7.573435	36,561.85	12,874.84	0.03%	2,146.95	-25,833.96
3,200.00 TOKIO MARINE HOLDINGS INC NPV SEC ID: FJ6513124	23.933589	89,230.50	76,587.48	0.18%	12,771.37	-25,414.39
2,200.00 JFE HOLDINGS INC NPV SEC ID: FJ6543790	12.618135	88,774.81	27,759.90	0.06%	4,629.11	-65,644.02
600.00 MAKITA CORP Y50 SEC ID: FJ6555802	34.022988	20,378.38	20,413.79	0.05%	3,404.11	-3,368.70
5,600.00 SUMITOMO MITSUI GR NPV SEC ID: FJ6563020	30.957854	183,937.83	173,363.98	0.40%	28,909.37	-39,483.22
8,000.00 MARUBENI CORP Y50 SEC ID: FJ6569464	6.411239	50,253.91	51,289.91	0.12%	8,552.87	-7,516.87
8,500.00 PANASONIC CORP SEC ID: FJ6572708	6.794381	129,685.96	57,752.23	0.13%	9,630.49	-81,564.22
104,000.00 MIZUHO FINL GP NPV SEC ID: FJ6591013	1.609195	188,970.69	167,356.32	0.39%	19,918.75	-41,533.12

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,200.00 CREDIT SAISON CO NPV SEC ID: FJ6591807	23.384419	18,155.29	28,061.30	0.06%	4,679.36	5,226.65
9,500.00 SOJITZ CORPORATION NPV SEC ID: FJ6594140	1.340996	18,408.68	12,739.46	0.03%	2,124.37	-7,793.59
6,000.00 MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	17.535121	97,995.12	105,210.73	0.24%	17,544.46	-10,328.85
7,100.00 MITSUBISHI CORP NPV SEC ID: FJ6596780	18.378033	178,049.33	130,484.03	0.30%	18,016.70	-65,582.00
3,000.00 MITSUBISHI GAS & CHEML CO Y50 SEC ID: FJ6596921	5.606641	18,270.28	16,819.92	0.04%	2,804.81	-4,255.17
9,000.00 MITSUBISHI ELECTRIC CORP Y50 SEC ID: FJ6597044	8.122605	82,407.89	73,103.45	0.17%	12,190.40	-21,494.84
14,000.00 MITSUBISHI HEAVY IND NPV SEC ID: FJ6597069	4.137931	58,877.99	57,931.03	0.13%	9,660.31	-10,607.27
7,000.00 MITSUBISHI MATERIAL CORP Y50 SEC ID: FJ6597085	2.796935	20,197.38	19,578.54	0.05%	3,264.82	-3,883.66
7,000.00 MITSUI & CO Y50 SEC ID: FJ6597309	13.959131	119,172.03	97,713.92	0.23%	16,294.32	-37,752.43
6,000.00 MITSUI CHEMICALS JPY50 SEC ID: FJ6597366	2.030651	18,461.93	12,183.91	0.03%	2,031.73	-8,309.75
900.00 MITSUMI ELECTRIC CO Y50 SEC ID: FJ6597408	5.747126	19,998.28	5,172.41	0.01%	862.53	-15,688.40

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,000.00 MITSUI O.S.K. LINES JPY50 SEC ID: FJ6597580	2.503193	36,093.38	12,515.96	0.03%	2,087.10	-25,664.52
3,000.00 MITSUI FUDOSAN CO Y50 SEC ID: FJ6597606	18.556833	51,520.90	55,670.50	0.13%	9,283.36	-5,133.76
15,000.00 MITSUBISHI MOTOR CORP Y50 SEC ID: FJ6598448	0.932312	20,282.56	13,984.67	0.03%	2,332.01	-8,629.90
900.00 MURATA MANUFACTURING CO NPV SEC ID: FJ6610409	49.297573	50,690.44	44,367.82	0.10%	7,398.57	-13,721.19
1,100.00 SEIKO EPSON CORP NPV SEC ID: FJ6616505	6.411239	17,415.31	7,052.36	0.02%	1,176.02	-11,538.97
1,000.00 NGK INSULATORS Y50 SEC ID: FJ6619509	11.826309	20,133.50	11,826.31	0.03%	1,972.10	-10,279.29
1,000.00 N.G.K. SPARK PLUG CO NPV SEC ID: FJ6619608	10.791826	13,596.23	10,791.83	0.02%	1,799.60	-4,604.00
400.00 NINTENDO CO SEC ID: FJ6639556	111.877394	135,855.91	44,750.96	0.10%	7,462.46	-98,567.41
2,000.00 DENSO CORPORATION NPV SEC ID: FJ6640380	33.333333	59,303.88	66,666.67	0.15%	11,117.02	-3,754.23
1,000.00 TAIYO NIPPON SANSO CORP NPV SEC ID: FJ6640547	4.980843	9,550.37	4,980.84	0.01%	830.58	-5,400.11
400.00 NIDEC CORP NPV SEC ID: FJ6640687	78.671775	42,375.12	31,468.71	0.07%	5,247.58	-16,153.99

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 NIPPON MEAT PACKERS Y50 SEC ID: FJ6640760	13.448276	12,882.89	13,448.28	0.03%	2,242.57	-1,677.18
1,000.00 NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	12.107280	13,074.53	12,107.28	0.03%	2,018.96	-2,986.21
2,200.00 NIPPON TEL & TEL CORP Y50000 SEC ID: FJ6641370	46.168582	92,639.67	101,570.88	0.23%	16,937.49	-8,006.28
2,000.00 NSK LTD ORD SEC ID: FJ6641545	5.862069	15,906.64	11,724.14	0.03%	1,955.06	-6,137.56
1,000.00 NISSAN CHEMICAL INDUSTRIES Y50 SEC ID: FJ6641586	11.098340	14,192.47	11,098.34	0.03%	1,850.71	-4,944.84
500.00 NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	38.633461	16,662.57	19,316.73	0.04%	3,221.17	-567.01
700.00 NITTO DENKO CORP NPV SEC ID: FJ6641800	46.168582	27,277.65	32,318.01	0.07%	5,389.21	-348.85
4,000.00 NIPPON EXPRESS CO Y50 SEC ID: FJ6642121	3.920817	17,503.69	15,683.27	0.04%	2,615.27	-4,435.69
1,000.00 NIKON CORP NPV SEC ID: FJ6642329	27.484036	22,326.78	27,484.04	0.06%	4,583.12	574.14
1,400.00 YAMAHA CORP Y50 SEC ID: FJ6642386	10.038314	18,378.87	14,053.64	0.03%	2,343.52	-6,668.75
2,000.00 MINEBEA CO Y50 SEC ID: FJ6642402	3.473819	12,329.24	6,947.64	0.02%	1,158.56	-6,540.16

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
21,000.00 NIPPON STEEL & SUMITOMO METAL NPV SEC ID: FJ6642568	1.928480	83,174.48	40,498.08	0.09%	6,753.27	-49,429.67
1,000.00 NIPPON ELECTRIC GLASS Y50 SEC ID: FJ6642667	4.750958	14,171.17	4,750.96	0.01%	792.25	-10,212.46
10,600.00 NISSAN MOTOR CO Y50 SEC ID: FJ6642865	9.323116	91,753.83	98,825.03	0.23%	16,479.61	-9,408.41
15,800.00 NOMURA HOLDING NPV SEC ID: FJ6643103	3.295019	115,905.53	52,061.30	0.12%	8,681.50	-72,525.73
6,000.00 NIPPON YUSEN KK Y50 SEC ID: FJ6643962	2.017880	23,891.90	12,107.28	0.03%	2,018.96	-13,803.58
200.00 NITORI HOLDINGS CO LTD SEC ID: FJ6644804	100.127713	15,118.77	20,025.54	0.05%	3,339.35	1,567.42
200.00 ORIENTAL LAND CO JPY50 SEC ID: FJ6648896	134.865900	13,841.12	26,973.18	0.06%	4,497.92	8,634.14
3,000.00 NTN CORP Y50 SEC ID: FJ6651189	2.107280	13,574.94	6,321.84	0.01%	1,054.20	-8,307.30
2,000.00 ODAKYU ELECTRIC RAILWAY CO Y50 SEC ID: FJ6656105	10.613027	16,524.17	21,226.05	0.05%	3,539.55	1,162.33
3,000.00 OBAYASHI CORP Y50 SEC ID: FJ6656402	4.342273	13,255.53	13,026.82	0.03%	2,172.29	-2,401.00
4,000.00 OJI HOLDINGS CORP JPY50 SEC ID: FJ6657707	3.128991	17,674.04	12,515.96	0.03%	2,087.10	-7,245.18

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 OLYMPUS CORP Y50 SEC ID: FJ6658804	19.731801	28,433.99	19,731.80	0.05%	1,094.89	-9,797.08
800.00 OMRON CORP Y50 SEC ID: FJ6659422	19.514687	18,457.66	15,611.75	0.04%	2,603.34	-5,449.25
400.00 ONO PHARMACEUTICAL CO Y50 SEC ID: FJ6660107	62.068965	17,503.69	24,827.59	0.06%	4,140.14	3,183.76
440.00 ORIX CORP Y50 SEC ID: FJ6661147	92.464878	38,882.90	40,684.55	0.09%	6,784.37	-4,982.72
8,000.00 OSAKA GAS CO Y50 SEC ID: FJ6661766	4.367816	28,363.64	34,942.53	0.08%	5,826.86	752.03
8,000.00 HOKUHOKU FINANCIAL GROUP INC NPV SEC ID: FJ6683596	1.507024	17,546.28	12,056.19	0.03%	2,010.43	-7,500.52
2,000.00 RICOH Y50 SEC ID: FJ6738226	7.867177	32,132.69	15,734.35	0.04%	2,623.78	-19,022.12
2,000.00 GS YUASA CORP NPV SEC ID: FJ6744257	3.780332	13,308.77	7,560.66	0.02%	1,260.78	-7,008.89
2,400.00 T&D HOLDINGS INC NPV SEC ID: FJ6744299	10.114942	28,363.64	24,275.86	0.06%	4,048.13	-8,135.91
500.00 ROHM CO Y50 SEC ID: FJ6747201	32.630907	37,211.31	16,315.45	0.04%	2,720.69	-23,616.55
200.00 SMC CORP NPV SEC ID: FJ6763968	156.960408	27,128.60	31,392.08	0.07%	5,234.79	-971.31

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,800.00 SOFTBANK CORPORATION NPV SEC ID: FJ6770625	40.740740	99,040.34	154,814.81	0.36%	21,104.81	34,669.66
300.00 SANKYO CO(OTC) NPV SEC ID: FJ6775434	46.168582	14,485.26	13,850.57	0.03%	2,309.65	-2,944.34
500.00 SANTEN PHARMACEUTICAL CO SEC ID: FJ6776606	43.422733	15,038.90	21,711.37	0.05%	3,620.50	3,051.97
900.00 SECOM CO Y50 SEC ID: FJ6791597	50.510855	39,670.78	45,459.77	0.10%	7,580.66	-1,791.67
2,000.00 SEKISUI CHEMICAL Y50 SEC ID: FJ6793825	8.173691	13,670.77	16,347.38	0.04%	2,726.01	-49.40
2,000.00 SEKISUI HOUSE NPV SEC ID: FJ6793908	9.361430	19,888.62	18,722.86	0.04%	3,122.14	-4,287.90
4,000.00 SHARP CORP Y50 SEC ID: FJ6800604	2.528736	50,126.15	10,114.94	0.02%	1,686.72	-41,697.93
700.00 SHIKOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6804341	12.145594	19,444.65	8,501.92	0.02%	1,417.74	-12,360.47
4,000.00 SHIMIZU CORPORATION Y50 SEC ID: FJ6804408	3.192848	16,694.52	12,771.39	0.03%	2,129.70	-6,052.83
1,700.00 SHIN-ETSU CHEMICALS CO NPV SEC ID: FJ6804580	53.448276	100,092.59	90,862.07	0.21%	15,151.73	-24,382.25
1,000.00 SHIONOGI & CO JPY50 SEC ID: FJ6804689	14.406130	19,058.15	14,406.13	0.03%	2,402.30	-7,054.32

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
400.00 SHIMANO INC NPV SEC ID: FJ6804820	72.030651	17,801.81	28,812.26	0.07%	4,804.60	6,205.85
2,000.00 SHISEIDO Y50 SEC ID: FJ6805264	14.240102	41,145.24	28,480.20	0.07%	2,500.59	-15,165.63
2,000.00 SHIZUOKA BANK Y50 SEC ID: FJ6805322	10.383142	17,375.92	20,766.28	0.05%	3,462.89	-72.53
7,000.00 SHOWA DENKO KK Y50 SEC ID: FJ6805462	1.685824	15,800.17	11,800.77	0.03%	1,967.84	-5,967.24
4,300.00 SONY CORP NPV SEC ID: FJ6821501	11.251596	163,442.32	48,381.86	0.11%	8,067.93	-123,128.39
900.00 STANLEY ELECTRIC CO NPV SEC ID: FJ6841103	14.776501	17,315.24	13,298.85	0.03%	2,217.65	-6,234.04
6,000.00 SUMITOMO CHEMICAL Y50 SEC ID: FJ6858560	2.605364	29,385.77	15,632.18	0.04%	2,606.74	-16,360.33
3,200.00 SUMITOMO ELECTRIC IND NPV SEC ID: FJ6858701	11.238825	39,930.56	35,964.24	0.08%	5,997.23	-9,963.55
2,000.00 SUMITOMO HEAVY INDUSTRIES Y50 SEC ID: FJ6858735	3.435504	12,095.00	6,871.01	0.02%	1,145.78	-6,369.77
14,000.00 SUMITOMO METAL INDUSTRIES NPV SEC ID: FJ6858826	1.417625	42,481.59	19,846.74	0.05%	3,309.55	-25,944.40
2,000.00 SUMITOMO METAL MNG NPV SEC ID: FJ6858842	10.319285	30,386.58	20,638.57	0.05%	3,441.59	-13,189.60

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 SUMITOMO REALTY & DEV CO NPV SEC ID: FJ6858909	24.380587	19,122.04	24,380.59	0.06%	4,065.59	1,192.96
4,800.00 SUMITOMO CORP NPV SEC ID: FJ6858941	13.231162	56,114.02	63,509.58	0.15%	10,590.57	-3,195.01
2,000.00 SURUGA BANK LTD Y50 SEC ID: FJ6864329	11.507024	17,950.87	23,014.05	0.05%	3,837.71	1,225.47
1,500.00 SUZUKI MOTOR CO NPV SEC ID: FJ6865508	18.237548	33,410.34	27,356.32	0.06%	4,561.81	-10,615.83
500.00 SUZUKEN CO LTD Y50 SEC ID: FJ6865565	33.856960	17,514.34	16,928.48	0.04%	2,822.91	-3,408.77
800.00 THK CO Y50 SEC ID: FJ6869138	15.606641	17,461.11	12,485.31	0.03%	2,081.99	-7,057.79
500.00 TDK CORP SEC ID: FJ6869302	38.109834	33,538.10	19,054.92	0.04%	3,177.51	-17,660.69
8,000.00 TAISEI CORP Y50 SEC ID: FJ6870102	2.720306	17,631.46	21,762.45	0.05%	3,629.00	501.99
2,000.00 TAKASHIMAYA CO SEC ID: FJ6870409	7.139208	16,843.58	14,278.42	0.03%	2,381.00	-4,946.16
3,200.00 TAKEDA PHARMACEUTICAL CO LTD NPV SEC ID: FJ6870441	46.871009	141,392.36	149,987.23	0.35%	25,011.18	-16,416.31
700.00 ADVANTEST NPV SEC ID: FJ6870490	14.508301	17,618.68	10,155.81	0.02%	1,693.53	-9,156.40

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 MITSUBISHI TANABE PHARM CORP NPV SEC ID: FJ6870987	14.827586	14,181.83	14,827.59	0.03%	2,472.58	-1,826.82
5,000.00 TEIJIN Y50 SEC ID: FJ6880507	2.196679	16,875.51	10,983.40	0.03%	1,831.54	-7,723.65
700.00 SYSMEX CORP JPY50 SEC ID: FJ6883808	45.849297	27,661.54	32,094.51	0.07%	634.82	3,798.15
700.00 TERUMO CORP Y50 SEC ID: FJ6885076	44.252873	38,009.85	30,977.01	0.07%	5,165.58	-12,198.42
3,000.00 TOBU RAILWAY CO Y50 SEC ID: FJ6895166	5.555556	16,545.46	16,666.67	0.04%	2,779.26	-2,658.05
1,100.00 TOHO CO Y500 SEC ID: FJ6895208	17.381865	17,579.28	19,120.05	0.04%	3,188.37	-1,647.60
3,000.00 TOHO GAS Y50 SEC ID: FJ6895224	6.526181	18,246.09	19,578.54	0.05%	598.72	733.73
1,800.00 TOHOKU ELEC PWR Y500 SEC ID: FJ6895265	6.985951	37,486.01	12,574.71	0.03%	2,096.90	-27,008.20
5,200.00 TOKYO ELECTRIC PWR CO NPV SEC ID: FJ6895406	1.673052	137,137.81	8,699.87	0.02%	1,450.75	-129,888.69
9,000.00 TOKYO GAS CO NPV SEC ID: FJ6895448	5.517241	39,670.78	49,655.17	0.11%	8,280.26	1,704.13
700.00 TOKYO ELECTRON NPV SEC ID: FJ6895679	46.934866	47,475.03	32,854.41	0.08%	5,478.65	-20,099.27

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 TOKYU CORP NPV SEC ID: FJ6896545	4.916986	16,609.34	19,667.94	0.05%	3,279.73	-221.13
2,000.00 TOPPAN PRINTING Y50 SEC ID: FJ6897022	5.849298	17,823.11	11,698.60	0.03%	1,950.80	-8,075.31
5,000.00 TORAY INDUSTRIES INC Y50 SEC ID: FJ6897147	6.104725	29,226.05	30,523.63	0.07%	5,089.98	-3,792.40
17,000.00 TOSHIBA CORP NPV SEC ID: FJ6897212	3.192848	88,146.63	54,278.42	0.13%	9,051.22	-42,919.43
1,000.00 LIXIL GROUP CORPORATION SEC ID: FJ6900214	21.468710	20,484.86	21,468.71	0.05%	3,580.02	-2,596.17
1,000.00 TOYO SEIKAN KAISHA Y50 SEC ID: FJ6900263	10.766283	17,929.57	10,766.28	0.02%	1,795.33	-8,958.62
6,000.00 MAZDA MOTOR CORP NPV SEC ID: FJ6900305	1.200511	16,928.75	7,203.07	0.02%	1,201.16	-10,926.84
700.00 TOYOTA INDUSTRIES CORP Y50 SEC ID: FJ6900545	28.097062	19,884.36	19,667.94	0.05%	3,279.73	-3,496.15
600.00 TOYODA GOSEI Y50 SEC ID: FJ6900552	20.651341	16,615.73	12,390.80	0.03%	2,066.23	-6,291.16
1,100.00 TOYOTA TSUSHU CORP Y50 SEC ID: FJ6900586	20.408684	17,462.17	22,449.55	0.05%	3,743.58	1,243.80
12,100.00 TOYOTA MOTOR CORP NPV SEC ID: FJ6900644	39.527458	478,273.63	478,282.24	1.10%	76,540.89	-76,532.28

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 2* - NSNF09228002**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 UBE INDUSTRIES Y50 SEC ID: FJ6910700	2.183908	15,651.11	13,103.45	0.03%	2,185.07	-4,732.73
800.00 UNICHARM CORP SEC ID: FJ6911484	58.173691	36,961.52	46,538.95	0.11%	3,280.44	6,296.99
500.00 WEST JAPAN RAILWAY CO JPY50000 SEC ID: FJ6957990	43.742018	17,274.78	21,871.01	0.05%	3,647.11	949.12
370.00 YAMADA DENKI CO NPV SEC ID: FJ6985025	48.148148	27,812.13	17,814.81	0.04%	2,970.71	-12,968.03
600.00 YAKULT HONSHA Y50 SEC ID: FJ6985116	42.911877	15,874.70	25,747.13	0.06%	4,293.47	5,578.96
1,100.00 YAMAHA MOTOR CO Y50 SEC ID: FJ6985264	8.659004	16,220.72	9,524.90	0.02%	1,588.32	-8,284.14
1,900.00 ASTELLAS PHARMA INC Y50 SEC ID: FJ6985389	48.786717	69,083.15	92,694.76	0.21%	15,457.34	8,154.27
1,000.00 YAMATO HOLDINGS CO LTD NPV SEC ID: FJ6985561	16.602810	14,096.64	16,602.81	0.04%	2,768.62	-262.45
1,000.00 YASKAWA ELECTRIC MFG Y50 SEC ID: FJ6986049	6.551724	9,294.84	6,551.72	0.02%	1,092.53	-3,835.65
5,000.00 BANK OF YOKOHAMA Y50 SEC ID: FJ6986445	4.636015	24,488.14	23,180.08	0.05%	3,865.40	-5,173.46
TOTAL JAPANESE YEN EQUITY (20.26%)		**10,034,051.26**	**8,784,517.79**	**20.26%**	**1,397,545.72**	**-2,647,079.19**
TOTAL JAPANESE YEN (20.26%)		**10,034,051.26**	**8,784,517.79**	**20.26%**	**1,397,545.72**	**-2,647,079.19**

NEW ZEALAND DOLLAR

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PARA EAFE - PI 2* - NSNF09228002**

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						
0.00 NON-BASE CURRENCY	1.000000	412.23	432.56	0.00%	20.33	0.00
EQUITY						
2,348.00 CHORUS LTD SEC ID: ANB4P0G70	2.707458	4,187.12	6,357.11	0.01%	763.58	1,406.41
5,480.00 CONTACT ENERGY NPV SEC ID: AN6152523	3.920592	24,020.52	21,484.84	0.05%	1,286.31	-3,821.99
4,126.00 FLETCHER BUILDING NPV SEC ID: AN6341605	5.342610	20,022.69	22,043.61	0.05%	439.01	1,581.91
11,740.00 TELECOM CORP OF NEW ZEALAND NPV SEC ID: AN6881436	1.976364	13,747.69	23,202.51	0.05%	2,786.97	6,667.85
TOTAL NEW ZEALAND DOLLAR EQUITY (0.17%)		**61,978.02**	**73,088.07**	**0.17%**	**5,275.87**	**5,834.18**
TOTAL NEW ZEALAND DOLLAR (0.17%)		**62,390.25**	**73,520.63**	**0.17%**	**5,296.20**	**5,834.18**
NORWEGIAN KRONE						
EQUITY						
1,800.00 SEADRILL LTD USD2 SEC ID: SNB09RMQ9	41.139404	50,035.70	74,050.93	0.17%	1,041.65	22,973.58
1,350.00 AKER SOLUTIONS NOK1.66 (POST SUBDIVISION) SEC ID: SNB1VLVW2	18.264998	17,288.57	24,657.75	0.06%	685.94	6,683.24
2,200.00 ORKLA ASA NOK1.25 (POST SUBDIVISION) SEC ID: SNB1VQF41	7.392318	20,638.40	16,263.10	0.04%	560.08	-4,935.38

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,700.00 NORSK HYDRO ASA NOK3.6666 SEC ID: SNB11HK30	4.286577	20,962.61	15,860.34	0.04%	441.21	-5,543.48
1,350.00 KVAERNER ASA SEC ID: SNB5VFQ02	2.460078	2,490.12	3,321.10	0.01%	92.39	738.59
80.00 VERIPOS INC SEC ID: SNB8G45W1	2.261545	26.38	180.92	0.00%	7.00	147.54
4,100.00 DNB ASA SEC ID: SN4263307	11.497626	52,598.77	47,140.27	0.11%	1,311.38	-6,769.88
3,500.00 TELENOR ASA SEC ID: SN4732491	18.282262	56,890.76	63,987.92	0.15%	1,780.06	5,317.10
800.00 SUBSEA 7 SA SEC ID: SN5258249	22.995253	20,074.89	18,396.20	0.04%	-1,183.57	-495.12
4,750.00 STATOIL ASA NOK2.50 SEC ID: SN7133606	25.688390	114,453.12	122,019.85	0.28%	1,853.17	5,713.56
700.00 YARA INTL NOK1.70 SEC ID: SN7751258	48.959862	28,210.30	34,271.90	0.08%	953.39	5,108.21
TOTAL NORWEGIAN KRONE EQUITY (0.97%)		**383,669.62**	**420,150.28**	**0.97%**	**7,542.70**	**28,937.96**
TOTAL NORWEGIAN KRONE (0.97%)		**383,669.62**	**420,150.28**	**0.97%**	**7,542.70**	**28,937.96**
POUND STERLING						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	9,911.17	10,028.13	0.02%	116.96	0.00
EQUITY						

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
918.00 KAZAKHMYS ORD GBP0.20 SEC ID: EXB0HZPV1	9.418916	22,318.00	8,646.56	0.02%	327.16	-13,998.60
956.00 PETROFAC LTD ORD SHS 0.02 USD SEC ID: EXB0H2K56	23.857017	20,118.23	22,807.31	0.05%	-106.26	2,795.34
298.00 RANDGOLD RESOURCES ORD USD0.05 SEC ID: EXB01C3S0	100.383720	23,786.27	29,914.35	0.07%	1,131.89	4,996.19
4,563.00 G4S PLC ORD GBP0.25 SEC ID: EXB01FLG9	4.018526	18,638.76	18,336.53	0.04%	693.82	-996.05
5,156.00 SAINSBURY (J) ORD GBP0.2857142 (POST REC SEC ID: EXB019KW9	5.203435	26,099.86	26,828.92	0.06%	1,015.16	-286.10
905.00 ADMIRAL GROUP ORD GBP0.001 SEC ID: EXB02J636	18.837831	18,525.30	17,048.24	0.04%	645.07	-2,122.13
15,808.00 ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	35.007234	470,009.16	553,394.36	1.28%	20,339.44	63,045.76
11,565.00 ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	36.079370	325,129.65	417,257.92	0.96%	15,788.21	76,340.06
22,009.00 CENTRICA ORD GBP0.061728395 SEC ID: EXB033F22	5.189139	100,616.77	114,207.77	0.26%	4,321.40	9,269.60
4,618.00 COBHAM ORD GBP0.025 SEC ID: EXB07KD30	3.483252	18,842.13	16,085.65	0.04%	608.65	-3,365.13
1,634.00 BUNZL ORD GBP0.3214857 SEC ID: EXB0744B8	17.853054	18,582.17	29,171.89	0.07%	1,103.79	9,485.93

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,509.00 NATIONAL GRID PLC NEW ORD GBP0.11395 SEC ID: EXB08SNH0	10.856372	129,594.65	146,658.74	0.34%	4,844.78	12,219.31
1,583.00 INMARSAT ORD EUR0.000667 SEC ID: EXB09LSH9	9.093304	18,488.72	14,394.71	0.03%	544.67	-4,638.68
992.00 SEVERN TRENT ORD GBP0.9789 SEC ID: EXB1FH8J7	27.494339	18,415.82	27,274.38	0.06%	1,032.01	7,826.55
809.00 WHITBREAD ORD GBP0.76797385 SEC ID: EXB1KJJ48	33.831855	18,611.54	27,369.97	0.06%	1,035.64	7,722.79
4,446.00 THOMAS COOK GROUP PLC ORD EUR0.10 SEC ID: EXB1VYCH1	0.258107	18,570.82	1,147.55	0.00%	43.42	-17,466.69
1,142.00 INTERCONTINENTAL HOTELS GROUP ORD GBP0.13617 SEC ID: EXB1WQCS3	25.493018	18,339.82	29,113.03	0.07%	1,101.59	9,671.62
1,672.00 SMITHS GROUP PLC ORD GBP0.375 SEC ID: EXB1WY232	16.598258	29,445.57	27,752.29	0.06%	1,050.10	-2,743.38
5,648.00 ANGLO AMERICAN USD0.54(POST CONSOLIDATION) SEC ID: EXB1XZS89	27.796125	255,772.52	156,992.51	0.36%	5,940.28	-104,720.29
4,162.00 3I GROUP PLC ORD GBP0.738636 SEC ID: EXB1YW440	3.267236	18,766.11	13,598.23	0.03%	514.53	-5,682.41
5,506.00 UNILEVER PLC ORD GBP0.031111 SEC ID: EXB10RZP7	35.960244	167,102.81	197,997.10	0.46%	7,491.82	23,402.47

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
217,278.00 VODAFONE GROUP ORD USD0.11428571 SEC ID: EXB16GWD5	2.882855	506,499.56	626,381.02	1.44%	23,701.02	96,180.44
9,594.00 STANDARD LIFE ORD GBP0.10 SEC ID: EXB16KPT9	4.213893	29,929.16	40,428.08	0.09%	1,529.71	8,969.21
2,202.00 INVESTEC ORD GBP0.0002 SEC ID: EXB17BBQ9	5.962666	18,256.68	13,129.79	0.03%	496.80	-5,623.69
3,471.00 INVENSYS ORD GBP0.10 SEC ID: EXB19DVX6	3.835865	18,450.90	13,314.30	0.03%	503.79	-5,640.39
4,382.00 HOME RETAIL GROUP ORD GBP0 SEC ID: EXB19NKB4	1.490666	18,424.72	6,532.11	0.02%	247.17	-12,139.78
5,784.00 EXPERIAN PLC ORD USD0.10 SEC ID: EXB19NLV9	15.947034	64,346.11	92,237.64	0.21%	3,078.75	24,812.78
5,202.00 REED ELSEVIER ORD GBP0.14 SEC ID: EXB2B0DG6	9.379207	42,048.29	48,790.63	0.11%	1,846.13	4,896.21
2,407.00 SHIRE PLC ORD GBP0.05 SEC ID: EXB2QKY08	30.432786	53,292.82	73,251.72	0.17%	2,771.69	17,187.21
1,415.00 FRESNILLO PLC SEC ID: EXB2QPKJ1	24.794144	18,875.03	35,083.71	0.08%	1,327.50	14,881.18
4,124.00 CAPITA PLC SEC ID: EXB23K0M2	11.467887	44,947.74	47,293.57	0.11%	1,347.53	998.30
2,584.00 RECKITT BENCKISER GROUP PLC ORD GBP0.10 SEC ID: EXB24CGK6	56.545260	144,932.72	146,112.95	0.34%	5,528.62	-4,348.39

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,342.00 MAN GROUP ORD USD0.03428571 SEC ID: EXB28KQ15	1.132494	27,575.04	8,314.77	0.02%	314.61	-19,574.88
1,005.00 EURASIAN NATURAL RESOURCES CORP ORD USD0.20 SEC ID: EXB29BCK7	4.795229	18,919.69	4,819.21	0.01%	182.35	-14,282.83
5,378.00 WPP PLC ORD GBP0.10 SEC ID: EXB3DMTY8	12.945053	56,822.72	69,618.49	0.16%	2,634.22	10,161.55
1,217.00 WOLSELEY ORD GBP0.10 SEC ID: EXB3YWCQ8	40.375857	29,829.79	49,137.42	0.11%	1,859.26	17,448.37
2,923.00 UNITED UTILITIES GROUP PLC ORD GBP0.05 SEC ID: EXB39J2M5	11.261402	25,469.15	32,917.08	0.08%	1,245.53	6,202.40
2,549.00 GLENCORE INTL PLC ORD USD0.01 SEC ID: EXB4T3BW4	6.115942	19,838.48	15,589.53	0.04%	-91.27	-4,157.68
831.00 AGGREKO ORD GBP0.13708387 SEC ID: EXB4WQ2Z2	37.485060	21,707.08	31,150.08	0.07%	-145.13	9,588.13
6,199.00 MELROSE PLC SEC ID: EXB464F94	3.759624	21,441.96	23,305.91	0.05%	278.06	1,585.89
3,622.00 SEGRO PLC SEC ID: EXB5ZN1N1	3.677030	17,700.66	13,318.20	0.03%	503.93	-4,886.39
2,355.00 CAPITAL & COUNTIES PROPERTIES PLC GBP0.25 SEC ID: EXB62G9D4	3.414953	3,635.56	8,042.21	0.02%	453.42	3,953.23

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,585.00 RESOLUTION LTD ORD NPV(NEW) SEC ID: EXB62W238	3.427659	22,348.12	15,715.82	0.04%	-340.56	-6,291.74
7,955.00 ROLLS-ROYCE HLDGS PLC ORD GBP0.20 SEC ID: EXB63H842	13.040354	74,690.75	103,736.01	0.24%	3,925.15	25,120.11
7,254.00 ROYAL BANK OF SCOT ORD GBP1 (POST CONS) SEC ID: EXB7T7729	3.594436	49,833.65	26,074.04	0.06%	986.59	-24,746.20
880.00 JOHNSON MATTHEY ORD GBP1.04761 (POST CONSOLIDATION) SEC ID: EXB70FPS5	38.136284	25,305.50	33,559.93	0.08%	1,269.84	6,984.59
2,328.00 CAIRN ENERGY PLC SEC ID: EXB74CDH5	4.558565	39,370.42	10,612.34	0.02%	401.55	-29,159.63
19,813.00 OLD MUTUAL PLC ORD GBP0.114285714(POST CON SEC ID: EXB77J081	2.643014	43,009.40	52,366.04	0.12%	1,981.43	7,375.21
5,943.00 ABERDEEN ASSET MANAGEMENT PLC SEC ID: EX0003122	4.426731	24,266.65	26,308.06	0.06%	622.78	1,418.63
1,507.00 AMEC ORD 50P SEC ID: EX0028269	17.614802	18,828.50	26,545.51	0.06%	1,004.43	6,712.58
1,626.00 ANTOFAGASTA ORD GBP0.05 SEC ID: EX0045610	17.583035	26,861.51	28,590.01	0.07%	1,081.77	646.73
9,469.00 BHP BILLITON PLC USD0.50 SEC ID: EX0056658	29.162106	334,810.60	276,135.98	0.64%	10,448.43	-69,123.05

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,479.00 ARM HOLDINGS ORD GBP0.0005 SEC ID: EX0059587	9.117129	39,808.11	59,069.88	0.14%	1,182.11	18,079.66
4,030.00 BALFOUR BEATTY ORD GBP0.50 SEC ID: EX0096167	4.453733	18,313.40	17,948.55	0.04%	679.14	-1,043.99
3,706.00 BRITISH LAND ORD GBP0.25 SEC ID: EX0136708	8.569148	27,746.82	31,757.26	0.07%	1,201.62	2,808.82
4,889.00 BRITISH SKY BRDCSTG ORD 50P SEC ID: EX0141195	12.087344	46,016.87	59,095.02	0.14%	2,236.04	10,842.11
3,796.00 TULLOW OIL PLC ORD GBP0.10 SEC ID: EX0150089	21.649211	74,782.42	82,180.40	0.19%	3,109.54	4,288.44
11,870.00 AVIVA PLC GBP0.25 SEC ID: EX0216237	5.179609	70,353.58	61,481.96	0.14%	2,326.36	-11,197.98
599.00 CRODA INTL ORD 10P SEC ID: EX0233521	37.421526	20,951.73	22,415.49	0.05%	598.37	865.39
10,737.00 DIAGEO ORD 28 101/108P SEC ID: EX0237407	27.399038	185,286.07	294,183.47	0.68%	11,131.32	97,766.08
843.00 SCHRODERS (NEW) ORD GBP1 SEC ID: EX0240542	22.570454	18,538.71	19,026.89	0.04%	719.94	-231.76
15,189.00 BAE SYSTEMS ORD GBP0.025 SEC ID: EX0263494	5.058895	87,247.42	76,839.56	0.18%	2,907.45	-13,315.31
8,565.00 BRITISH AMERICAN TOBACCO ORD GBP0.25 SEC ID: EX0287584	52.439375	299,885.26	449,143.26	1.04%	16,994.69	132,263.31

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,181.00 FIRSTGROUP ORD5P SEC ID: EX0345218	3.891458	17,496.04	12,378.73	0.03%	468.38	-5,585.69
3,031.00 HAMMERSON ORD 25P REITS SEC ID: EX0406507	7.258760	18,399.06	22,001.30	0.05%	832.49	2,769.75
10,454.00 STANDARD CHARTERED ORD USD0.50 SEC ID: EX0408289	22.101890	282,520.16	231,053.16	0.53%	7,604.34	-59,071.34
4,034.00 REXAM ORD 64 2/7P SEC ID: EX0425044	6.731427	18,387.36	27,154.57	0.06%	1,027.46	7,739.75
4,361.00 IMPERIAL TOBACCO GROUP ORD 10P SEC ID: EX0454499	39.009876	134,296.66	170,122.07	0.39%	6,437.09	29,388.32
1,601.00 IMI ORD GBP0.25 SEC ID: EX0457963	13.659810	20,637.40	21,869.36	0.05%	260.93	971.03
4,053.00 SABMILLER PLC SEC ID: EX0483548	44.148188	122,320.70	178,932.61	0.41%	6,770.45	49,841.46
7,958.00 COMPASS GROUP ORD GBP0.10 SEC ID: EX0533151	11.261402	64,997.08	89,618.23	0.21%	3,390.98	21,230.17
75,701.00 HSBC HLDGS ORD USD0.50 (UK) SEC ID: EX0540529	8.689863	781,355.56	657,831.31	1.52%	23,263.62	-146,787.87
25,149.00 LEGAL & GENERAL GROUP ORD 2.5P SEC ID: EX0560394	2.033088	34,299.28	51,130.13	0.12%	1,934.66	14,896.19
3,624.00 MEGGITT ORD5P SEC ID: EX0575806	6.277159	20,203.67	22,748.43	0.05%	627.31	1,917.45

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,096.00 MORRISON (W) SUPMKT ORD 10P SEC ID: EX0604317	4.447380	41,234.92	40,453.37	0.09%	1,530.68	-2,312.23
14,640.00 RSA INSURANCE GROUP PLC ORD 27.5P SEC ID: EX0661689	1.810719	28,977.19	26,508.93	0.06%	1,003.05	-3,471.31
1,312.00 ASSOCIATED BRITISH FOODS ORD 5 15/22P SEC ID: EX0673122	21.029754	19,799.55	27,591.04	0.06%	1,043.99	6,747.50
3,479.00 PEARSON ORD GBP0.25 SEC ID: EX0677602	18.980783	55,814.01	66,034.14	0.15%	2,498.60	7,721.53
2,355.00 CAPITAL SHOPPING CENTRES GRP PLC GBP0.50 SEC ID: EX0683436	5.365446	18,475.62	12,635.63	0.03%	478.11	-6,318.10
10,863.00 PRUDENTIAL PLC GBP0.05 SEC ID: EX0709959	12.500315	94,899.46	135,790.92	0.31%	5,138.07	35,753.39
5,885.00 RIO TINTO PLC SEC ID: EX0718877	43.449314	362,318.02	255,699.22	0.59%	9,675.14	-116,293.94
3,960.00 SSE PLC SEC ID: EX0790876	21.728628	67,120.79	86,045.37	0.20%	3,255.78	15,668.80
1,978.00 SERCO GROUP ORD 2P SEC ID: EX0797376	8.934469	18,344.94	17,672.38	0.04%	668.69	-1,341.25
82,501.00 BP PLC ORD USD.25 SEC ID: EX0798051	7.010183	790,942.88	578,347.08	1.33%	21,654.24	-234,250.04
5,470.00 SAGE GROUP ORD 1P SEC ID: EX0802168	4.704693	20,284.02	25,734.67	0.06%	973.75	4,476.90

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
163,614.00 LLOYDS BANKING GROUP PLC GBP0.1 SEC ID: EX0870611	0.529079	161,311.53	86,564.79	0.20%	3,275.44	-78,022.18
3,147.00 TATE & LYLE ORD 25P SEC ID: EX0875412	10.419576	34,529.24	32,790.41	0.08%	904.22	-2,643.05
14,459.00 BG GROUP PLC ORD GBP0.10 SEC ID: EX0876287	20.457948	259,180.33	295,801.47	0.68%	11,192.54	25,428.60
34,067.00 TESCO ORD 5P SEC ID: EX0884703	5.346386	229,552.94	182,135.33	0.42%	6,891.64	-54,309.25
3,800.00 SMITH & NEPHEW ORD USD0.20 SEC ID: EX0922321	10.594295	38,073.71	40,258.32	0.09%	1,523.29	661.32
22,263.00 GLAXOSMITHKLINE ORD GBP0.25 SEC ID: EX0925282	22.633988	430,028.24	503,900.46	1.16%	19,066.59	54,805.63
711.00 WEIR GROUP ORD 12.5P SEC ID: EX0946585	25.937756	19,989.93	18,441.74	0.04%	447.01	-1,995.20
1,874.00 BABCOCK INTL GROUP ORD GBP0.60 SEC ID: EX0969702	14.882840	21,149.32	27,890.44	0.06%	496.95	6,244.17
6,221.00 ASTRAZENECA ORD USD0.25 SEC ID: EX0989528	46.641898	281,625.38	290,159.25	0.67%	10,979.04	-2,445.17
13,426.00 GKN ORD GBP0.01 SEC ID: EX3064659	3.391127	36,964.27	45,529.27	0.10%	418.50	8,146.50
33,259.00 BT GROUP ORD GBP0.05 SEC ID: EX3091355	3.456250	63,783.83	114,951.40	0.27%	4,349.54	46,818.03

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
663.00 LONMIN ORD USD1 SEC ID: EX3119248	9.101246	21,243.56	6,034.13	0.01%	228.32	-15,437.75
717.00 CARNIVAL PLC ORD USD1.66 SEC ID: EX3121525	34.292477	29,936.94	24,587.71	0.06%	930.35	-6,279.58
6,777.00 MARKS & SPENCER GROUP ORD GBP0.25 SEC ID: EX3127480	5.683116	38,730.87	38,514.49	0.09%	1,457.31	-1,673.69
48,956.00 BARCLAYS ORD GBP0.25 SEC ID: EX3134866	2.910651	272,667.24	142,493.85	0.33%	5,391.68	-135,565.07
10,012.00 XSTRATA COM STK USD0.50 SEC ID: EX3141101	15.124269	195,764.74	151,424.17	0.35%	4,689.92	-49,030.49
680.00 INTERTEK GROUP PLC ORD GBP0.01 SEC ID: EX3163832	44.712053	19,764.86	30,404.20	0.07%	736.96	9,902.38
1,861.00 BURBERRY GROUP ORD GBP0.0005 SEC ID: EX3174300	21.490376	20,734.47	39,993.59	0.09%	1,513.28	17,745.84
3,244.00 LAND SECS GP ORD GBP0.10 REITS SEC ID: EX3180943	12.563849	33,799.22	40,757.12	0.09%	1,542.16	5,415.74
846.00 NEXT GROUP ORD GBP0.10 SEC ID: EX3208983	56.783513	28,380.76	48,038.85	0.11%	1,817.67	17,840.42
10,129.00 KINGFISHER ORD GBP0.157142857 SEC ID: EX3319525	4.377493	33,761.54	44,339.62	0.10%	1,677.72	8,900.36
585.00 VEDANTA RESOURCES PLC SEC ID: EX3327700	13.778936	25,738.26	8,060.69	0.02%	305.01	-17,982.58

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

PARA EAFE - PI 2 - **NSNF09228002**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,159.00 ICAP ORD GBP0.10 SEC ID: EX3387217	5.046188	18,331.33	15,940.90	0.04%	603.17	-2,993.60
TOTAL POUND STERLING EQUITY (23.18%)		**9,855,140.91**	**10,053,916.76**	**23.18%**	**364,524.97**	**-165,749.12**
TOTAL POUND STERLING (23.21%)		**9,865,052.08**	**10,063,944.89**	**23.21%**	**364,641.93**	**-165,749.12**
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	20.20	20.20	0.00%	0.00	0.00
EQUITY						
11,000.00 OVERSEA-CHINESE BKG CORP SGD0.5 (POST SUBDIVISION) SEC ID: FMB0F9V21	7.447491	69,890.37	81,922.40	0.19%	8,788.50	3,243.53
12,363.00 NOBLE GROUP HKD0.25 SEC ID: FMB01CLC8	0.962001	17,535.27	11,893.22	0.03%	1,275.89	-6,917.94
6,000.00 SINGAPORE PRESS HLDGS SGD0.20 SEC ID: FMB012892	3.182620	16,417.82	19,095.72	0.04%	2,048.57	629.33
34,000.00 SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION) SEC ID: FMB02PY26	2.717653	77,690.99	92,400.19	0.21%	9,912.53	4,796.67
9,000.00 OLAM INTERNATIONAL LIMITED ORD SGD0.1 SEC ID: FMB05Q3L3	1.539202	16,761.65	13,852.81	0.03%	1,486.11	-4,394.95
6,000.00 SEMBCORP INDUSTRIES SGD0.25 (POST REORGANIZATION) SEC ID: FMB08X160	4.529421	18,394.84	27,176.53	0.06%	2,915.46	5,866.23

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,500.00 KEPPEL CORP NPV SEC ID: FMB1VQ5C0	8.970659	33,809.83	49,338.62	0.11%	5,292.96	10,235.83
5,000.00 WILMAR INTERNATIONAL LTD SGD0.5 SEC ID: FMB17KC65	2.509219	24,641.07	12,546.10	0.03%	1,345.93	-13,440.90
5,000.00 FRASER & NEAVE SGD0.2 SEC ID: FMB17NLV4	6.581690	17,836.12	32,908.45	0.08%	3,530.36	11,541.97
22,000.00 GLOBAL LOGISTIC PROPERTIES LTD SEC ID: FMB4KJWS7	1.899952	35,174.96	41,798.94	0.10%	-283.38	6,907.36
11,000.00 CAPITAMALLS ASIA LTD SEC ID: FMB442NY9	1.326760	18,122.64	14,594.36	0.03%	1,565.66	-5,093.94
1,000.00 K-GREEN TRUST SEC ID: FMB66J4M2	0.797659	650.48	797.66	0.00%	78.52	68.66
8,000.00 SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10 SEC ID: FM6043216	2.733686	18,681.36	21,869.49	0.05%	2,346.13	842.00
8,000.00 DBS HLDGS SGD1 SEC ID: FM6175208	11.584095	83,435.79	92,672.76	0.21%	9,941.78	-704.81
3,000.00 CITY DEVELOPMENTS SGD0.50 SEC ID: FM6197921	9.235209	23,337.39	27,705.63	0.06%	2,972.20	1,396.04
6,000.00 SEMBCORP MARINE SGD0.10 SEC ID: FM6205138	4.008337	18,437.82	24,050.02	0.06%	2,580.05	3,032.15
1,000.00 JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	37.109187	22,406.17	37,109.19	0.09%	3,981.02	10,722.00

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 SINGAPORE EXCHANGE SGD0.01 SEC ID: FM6303867	5.643739	22,148.30	22,574.96	0.05%	2,421.81	-1,995.15
11,000.00 CAPITALAND SGD1 SEC ID: FM6309302	2.413019	31,832.81	26,543.21	0.06%	2,847.52	-8,137.12
28,000.00 GENTING SINGAPORE PLC USD0.10 CLOB SEC ID: FM6366799	1.094276	17,850.45	30,639.73	0.07%	3,286.97	9,502.31
14,000.00 CAPITAMALL TRUST SGD1 UNITS SEC ID: FM6420125	1.587302	18,031.42	22,222.22	0.05%	2,385.67	1,805.13
15,000.00 COMFORTDELGRO CORP SGD0.25 SEC ID: FM6603738	1.342793	16,761.65	20,141.90	0.05%	2,160.80	1,219.45
2,000.00 SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT) SEC ID: FM6811737	8.537759	22,234.27	17,075.52	0.04%	1,831.83	-6,990.58
7,000.00 KEPPEL LD STK SG$0.50 SEC ID: FM6853465	2.717653	25,040.77	19,023.57	0.04%	-128.97	-5,888.23
5,000.00 UNITED OVERSEAS BANK SG$1 SEC ID: FM6916783	15.303832	70,413.27	76,519.16	0.18%	8,208.85	-2,102.96
TOTAL SINGAPORE DOLLAR EQUITY (1.93%)		**737,537.51**	**836,472.36**	**1.93%**	**82,792.77**	**16,142.08**
TOTAL SINGAPORE DOLLAR (1.93%)		**737,557.71**	**836,492.56**	**1.93%**	**82,792.77**	**16,142.08**
SWEDISH KRONA						
EQUITY						
900.00 KINNEVIK INVESTMENT AB SEK0.1 SEC ID: SSB00GC17	20.221546	17,003.48	18,199.39	0.04%	1,405.09	-209.18

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
325.00 MILLICOM INTL CELL SDR EACH REP 1 USD1.50 SEC ID: SSB00L2M1	86.081264	29,545.20	27,976.41	0.06%	2,159.93	-3,728.72
1,300.00 TELE2 AB SER'B' SEK1.25 SEC ID: SSB085594	17.593802	22,258.58	22,871.94	0.05%	1,765.84	-1,152.48
1,000.00 ELECTROLUX AB SER 'B' NPV SEC ID: SSB1KKBX5	24.223570	22,922.28	24,223.57	0.06%	1,870.19	-568.90
2,800.00 ATLAS COPCO AB SER A NPV (POST SPLIT) SEC ID: SSB1QGR45	22.381129	43,215.23	62,667.16	0.14%	4,838.26	14,613.67
1,600.00 ATLAS COPCO AB SER'B'NPV (POST SPLIT) SEC ID: SSB1QGR78	19.813793	22,236.81	31,702.07	0.07%	2,447.59	7,017.67
6,206.00 VOLVO (AB) SER B NPV (POST SPLIT) SEC ID: SSB1QH836	12.678109	67,316.02	78,680.34	0.18%	5,381.14	5,983.18
1,600.00 SKF AB SER B NPV (POST SPLIT) SEC ID: SSB1Q3J35	20.810523	28,889.87	33,296.84	0.08%	2,570.70	1,836.27
1,300.00 SCANIA AB SER B NPV (POST SPLIT) SEC ID: SSB1RDYG6	17.216253	20,826.64	22,381.13	0.05%	1,727.95	-173.46
4,200.00 SANDVIK AB NPV (POST SPLIT) SEC ID: SSB1VQ251	13.380351	55,193.31	56,197.47	0.13%	4,338.76	-3,334.60
2,400.00 SVENSKA CELLULOSA AB-SCA SER B NPV (POST SPLIT) SEC ID: SSB1VVGZ9	17.880740	33,864.72	42,913.78	0.10%	3,313.20	5,735.86

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,900.00 BOLIDEN AB NPV (POST SPLIT) SEC ID: SSB1XCBX9	14.694223	29,299.44	27,919.02	0.06%	184.29	-1,564.71
900.00 HEXAGON AB SEC ID: SSB1XFTL9	20.085628	18,565.30	18,077.07	0.04%	623.39	-1,111.62
2,500.00 HUSQVARNA AB SER B NPV SEC ID: SSB12PJ24	4.794877	18,213.03	11,987.19	0.03%	925.47	-7,151.31
800.00 RATOS AB SER B NPV SEC ID: SSB130WD9	8.963023	13,496.82	7,170.42	0.02%	553.59	-6,879.99
1,000.00 SSAB AB NPV SEC ID: SSB17H0S0	7.558539	18,390.80	7,558.54	0.02%	583.56	-11,415.82
456.00 ETRION CORP SEC ID: SSB5TZGM3	0.333754	253.98	152.19	0.00%	1.63	-103.42
6,600.00 SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10 SEC ID: SS4813340	7.656702	42,883.05	50,534.23	0.12%	3,901.52	3,749.66
3,800.00 SWEDBANK AB SEK'A' NPV SEC ID: SS4846522	17.503190	47,269.60	66,512.12	0.15%	1,517.36	17,725.16
1,200.00 SWEDISH MATCH AB NPV SEC ID: SS5048565	41.560638	28,861.98	49,872.77	0.11%	3,850.47	17,160.32
12,800.00 NORDEA BANK AB EUR0.39632 SEC ID: SS5380034	9.249960	131,175.63	118,399.49	0.27%	9,141.09	-21,917.23
1,800.00 SECURITAS SER 'B' SEK1 SEC ID: SS5554042	7.454335	19,362.63	13,417.80	0.03%	1,035.92	-6,980.75

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 INVESTOR AB SEK 6.25 'B' SEC ID: SS5679591	20.719911	39,124.02	41,439.82	0.10%	3,199.39	-883.59
4,400.00 HENNES & MAURITZ AB SEC ID: SS5687438	36.184335	146,348.39	159,211.07	0.37%	12,291.97	570.71
1,400.00 ASSA ABLOY SER B NPV SEC ID: SS5698781	30.581502	27,660.10	42,814.10	0.10%	3,305.48	11,848.52
2,100.00 SVENSKA HANDELSBANKEN SER A NPV SEC ID: SS5703664	34.870463	62,513.38	73,227.97	0.17%	5,653.61	5,060.98
13,000.00 ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B SEC ID: SS5959373	9.363225	139,025.53	121,721.93	0.28%	9,397.61	-26,701.21
10,000.00 TELIASONERA AB NPV SEC ID: SS5978381	6.912174	72,852.11	69,121.74	0.16%	5,336.58	-9,066.95
1,600.00 SKANSKA AB B SER 'B' SEK3 SEC ID: SS7142093	15.404016	29,626.06	24,646.42	0.06%	1,902.84	-6,882.48
800.00 LUNDIN PETROLEUM A ORD SEC ID: SS7187627	22.577454	20,416.51	18,061.96	0.04%	787.09	-3,141.64
1,250.00 ALFA LAVAL AB ORD NPV SEC ID: SS7332686	17.125641	18,788.18	21,407.05	0.05%	1,652.74	966.13
1,000.00 GETINGE AB SER'B'NPV SEC ID: SS7698359	29.796199	23,639.44	29,796.20	0.07%	1,929.14	4,227.62
TOTAL SWEDISH KRONA EQUITY (3.21%)		**1,311,038.12**	**1,394,159.20**	**3.21%**	**99,593.39**	**-16,472.31**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

PARA EAFE - PI 2 - **NSNF09228002**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL SWEDISH KRONA (3.21%)		**1,311,038.12**	**1,394,159.20**	**3.21%**	**99,593.39**	**-16,472.31**
SWISS FRANC						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	55.81	57.61	0.00%	1.80	0.00
EQUITY						
166.00 GEBERIT CHF0.10 (REGD) (POST SUBDIVISION) SEC ID: ESB1WGG94	211.316397	30,381.52	35,078.52	0.08%	3,158.18	1,538.82
1,482.00 GAM HOLDING LTD SEC ID: ESB1WHVV6	11.862272	18,469.64	17,579.89	0.04%	1,582.75	-2,472.50
437.00 ACTELION CHF0.5 (REGD)(POST SUBD) SEC ID: ESB1YD5Q3	47.365106	20,151.69	20,698.55	0.05%	1,863.52	-1,316.66
207.00 SCHINDLER HLDG AG PTG CERT CHF0.10 (POST-SUBD) SEC ID: ESB11TCY9	118.097838	18,695.40	24,446.25	0.06%	2,200.94	3,549.91
181.00 KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD) SEC ID: ESB142S69	114.108755	18,630.60	20,653.68	0.05%	1,859.49	163.59
15,265.00 UBS AG CHF0.1 (POST SUBDIVISION) SEC ID: ESB18YFJ1	11.211421	259,102.97	171,142.35	0.39%	15,408.29	-103,368.91
1,112.00 LOGITECH INTL SA CHF0.25(REGD) (POST SUBDIVISION) SEC ID: ESB18ZRK2	9.321856	18,534.64	10,365.90	0.02%	933.26	-9,102.00

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,239.00 COMPAGNIE FINANCIERE RICHEMONTAG CHF1 SEC ID: ESB3DCZF5	61.463363	89,018.46	137,616.47	0.32%	12,389.88	36,208.13
433.00 ARYZTA AG CHF0.02 (REGD) SEC ID: ESB39VJC3	49.286164	18,559.87	21,340.91	0.05%	1,957.33	823.71
886.00 JULIUS BAER GRUPPE AG SEC ID: ESB4R2R51	32.930926	32,880.14	29,176.80	0.07%	2,626.85	-6,330.19
1,196.00 TRANSOCEAN LTD SEC ID: ESB5W3ND7	48.498845	83,522.53	58,004.62	0.13%	739.40	-26,257.31
2,664.00 SWISS RE LTD SEC ID: ESB545MG7	62.828050	141,780.98	167,373.92	0.39%	2,549.03	23,043.91
406.00 SYNGENTA AG CHF0.1 SEC ID: ES4356642	337.917279	113,768.66	137,194.42	0.32%	12,351.89	11,073.87
10.00 SIKA FINANZ AG CHF0.6 (BR) SEC ID: ES4808089	1,936.804536	21,131.92	19,368.05	0.04%	246.90	-2,010.77
24.00 SGS SA CHF1(REGD) SEC ID: ES4824771	2,021.834979	33,947.33	48,524.04	0.11%	4,368.71	10,208.00
101.00 SWISSCOM AG CHF1.00 SEC ID: ES5533975	402.477430	37,259.87	40,650.22	0.09%	3,659.82	-269.47
33.00 GIVAUDAN AG CHF10 SEC ID: ES5980614	945.832459	29,299.64	31,212.47	0.07%	2,810.12	-897.29
632.00 ZURICH INSURANCE GROUP AG CHF0.1 SEC ID: ES5983816	240.919589	155,836.58	152,261.18	0.35%	13,708.38	-17,283.78

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,862.00 NOVARTIS AG CHF0.50 (REGD) SEC ID: ES7103066	59.048919	541,829.54	582,340.44	1.34%	40,205.32	305.58
9,467.00 ABB LTD CHF1.03 (REGD) SEC ID: ES7108891	17.436490	206,362.56	165,071.25	0.38%	14,877.00	-56,168.31
3,014.00 ROCHE HLDG AG GENUSSCHEINE NPV SEC ID: ES7110384	182.448037	492,574.58	549,898.38	1.27%	49,508.45	7,815.35
527.00 ADECCO SA CHF1 (REGD) SEC ID: ES7110723	45.454545	30,849.59	23,954.55	0.06%	2,156.68	-9,051.72
1,052.00 HOLCIM CHF2 (REGD) SEC ID: ES7110756	61.463363	80,132.13	64,659.46	0.15%	5,821.42	-21,294.09
14,958.00 NESTLE SA SEC ID: ES7123874	62.303170	775,771.11	931,930.82	2.15%	71,528.85	84,630.86
206.00 BALOISE HOLDING AG CHF0.1 SEC ID: ES7124591	73.745539	18,644.45	15,191.58	0.04%	1,367.73	-4,820.60
196.00 SONOVA HLDG CHF0.05 SEC ID: ES7156031	92.903632	24,539.18	18,209.11	0.04%	1,639.40	-7,969.47
123.00 STRAUMANN HOLDING AG SEC ID: ES7156833	119.147596	32,481.51	14,655.15	0.03%	-993.00	-16,833.36
4,828.00 CREDIT SUISSE GROUP AG CHF0.04 REGD SEC ID: ES7171584	19.357548	252,860.19	93,458.24	0.22%	8,414.23	-167,816.18
132.00 SWATCH GROUP CHF2.25 (BR) SEC ID: ES7184728	410.245644	42,640.60	54,152.42	0.12%	4,875.44	6,636.38

BNY MELLON

***PARA EAFE - PI 2* - NSNF09228002**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
223.00 LONZA GROUP AG CHF1(REGISTERED SEC ID: ES7333374	46.409826	18,318.22	10,349.39	0.02%	931.78	-8,900.61
140.00 SWISS LIFE HOLDING AG CHF5.1 SEC ID: ES7437803	113.793827	18,409.20	15,931.14	0.04%	1,435.92	-3,913.98
TOTAL SWISS FRANC EQUITY (8.49%)		**3,676,385.30**	**3,682,490.17**	**8.49%**	**286,183.96**	**-280,079.09**
TOTAL SWISS FRANC (8.49%)		**3,676,441.11**	**3,682,547.78**	**8.49%**	**286,185.76**	**-280,079.09**
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1.79 BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97 SEC ID: 996087094	100.000000	1.79	1.79	0.00%	0.00	0.00
98,684.37 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	98,684.37	98,684.37	0.23%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.23%)		**98,686.16**	**98,686.16**	**0.23%**	**0.00**	**0.00**
EQUITY						
944.00 TRANSOCEAN LTD ZUG NAMEN-AKT SEC ID: H8817H100	49.030000	37,929.92	46,284.32	0.11%	0.00	8,354.40
436.00 JOHNSON & JOHNSON SEC ID: 478160104	67.430000	0.00	29,399.48	0.07%	0.00	29,399.48
3,858.00 TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	39.580000	206,377.29	152,699.64	0.35%	0.00	-53,677.65
TOTAL U.S. DOLLAR EQUITY (0.53%)		**244,307.21**	**228,383.44**	**0.53%**	**0.00**	**-15,923.77**

BNY MELLON

PARA EAFE - PI 2 - NSNF09228002

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

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 (0.75%)		342,993.37	327,069.60	0.75%	0.00	-15,923.77
TOTAL BASE INVESTMENTS		47,237,338.32	43,369,509.16	100.00%	1,722,315.39	-5,590,144.55

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

PRAIRIE II TOWNSEND **- NSNF09228302**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
348,822.27 DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01 SEC ID: 996115937	1.000000	348,822.27	348,822.27	1.29%	0.00	0.00
REAL ESTATE						
1,026,233.00 FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND ¬ LP SEC ID: 99VVAGNA7	0.984270	1,015,089.00	1,010,090.35	3.73%	0.00	-4,998.65
3,250,000.00 JAMESTOWN PREMIER PROP FUND SEC ID: 99VVAK7H1	1.148806	3,250,000.00	3,733,619.50	13.80%	0.00	483,619.50
694,823.00 DIVCOWEST FUND III SEC ID: 99VVALSA1	0.832403	601,727.00	578,372.75	2.14%	0.00	-23,354.25
487,398.00 BROOKFIELD - FAIRFIELD MULTIFAMILY SEC ID: 99VVAPUD3	1.000000	487,398.00	487,398.00	1.80%	0.00	0.00
TOTAL U.S. DOLLAR REAL ESTATE (21.48%)		**5,354,214.00**	**5,809,480.60**	**21.48%**	**0.00**	**455,266.60**
PRIVATE EQUITY						
654.50 PRIME PROPERTY FUND LLC SEC ID: 99VVAE6C7	11,634.340866	6,706,631.33	7,614,711.00	28.15%	0.00	908,079.67
148,013.00 BRAZIL REAL ESTATE OPPORTUNITIES FUND II SEC ID: 99VVAKH72	0.493835	131,318.79	73,094.00	0.27%	0.00	-58,224.79
499,492.39 BROOKFIELD REAL ESTATE FUND SEC ID: 99VVALGN6	0.724660	351,160.70	361,962.16	1.34%	0.00	10,801.46

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

***PRAIRIE II TOWNSEND* - NSNF09228302**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,639,950.00 FIR TREE SPECIAL OPP FUND II LP SEC ID: 99VVALGP1	1.076706	1,584,567.38	1,765,744.00	6.53%	0.00	181,176.62
728,845.97 EXETER INDUSTRIAL VALUE FUND II, LP SEC ID: 99VVALLK6	0.987600	704,429.61	719,808.28	2.66%	0.00	15,378.67
111.10 BLACKROCK GRANITE REAL ESTATE FD CLASSA&B SEC ID: 999F89862	68,925.915592	6,676,076.79	7,657,876.00	28.31%	0.00	981,799.21
1,458,880.76 TTG BRPTP FUND LP SEC ID: 999G39667	1.519708	1,454,331.63	2,217,072.76	8.20%	0.00	762,741.13
486,552.92 CITIC CAPITAL CHINA SEC ID: 999180086	0.988199	486,552.92	480,811.11	1.78%	0.00	-5,741.81
TOTAL U.S. DOLLAR PRIVATE EQUITY (77.23%)		**18,095,069.15**	**20,891,079.31**	**77.23%**	**0.00**	**2,796,010.16**
TOTAL U.S. DOLLAR (100.00%)		**23,798,105.42**	**27,049,382.18**	**100.00%**	**0.00**	**3,251,276.76**
TOTAL BASE INVESTMENTS		**23,798,105.42**	**27,049,382.18**	**100.00%**	**0.00**	**3,251,276.76**

BNY MELLON

GRESHAM-PI 2 - NSNF09228602

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
32,174,473.79 GRESHAM A+ FUND LLC SEC ID: 999267172	1.013625	33,738,846.79	32,612,851.00	100.00%	0.00	-1,125,995.79
TOTAL BASE INVESTMENTS		**33,738,846.79**	**32,612,851.00**	**100.00%**	**0.00**	**-1,125,995.79**

BNY MELLON

WELLINGTON-PI 2 - **NSNF09228902**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
2,140,153.65 WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	10.640000	20,856,300.64	22,771,234.78	100.00%	0.00	1,914,934.14
TOTAL BASE INVESTMENTS		**20,856,300.64**	**22,771,234.78**	**100.00%**	**0.00**	**1,914,934.14**

BNY MELLON

STEPSTONE-PL2 - **NSNF09229202**

Investment Detail by Currency 8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
7,323,455.97 STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.002993	6,563,692.33	7,345,375.07	100.00%	0.00	781,682.74
TOTAL BASE INVESTMENTS		**6,563,692.33**	**7,345,375.07**	**100.00%**	**0.00**	**781,682.74**

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

GRESHAM DJF CM-PI 2 **- NSNF09229802**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
UNIT OF PARTICIPATION						
16,378,853.00 GRESHAM DJF COMMODITY - PRAIRIE ISLAND 2 SEC ID: 99VVAMAS9	1.068524	16,378,853.00	17,501,197.52	100.00%	0.00	1,122,344.52
TOTAL BASE INVESTMENTS		**16,378,853.00**	**17,501,197.52**	**100.00%**	**0.00**	**1,122,344.52**

Attachment B.4

Xcel Energy

External Fund Analysis
Trustee Statements – Escrow Account

All Jurisdictions

BNY MELLON

Investment Detail by Currency
8/31/2012

Report ID: EWBC20
Base Currency: USD
Status: FINAL

PGA ESCROW **- XESF09240202**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
10,260,514.57 DREYFUS CASH MGMT FUND INSTITUTIONAL SHARES SEC ID: 996085254	100.000000	10,260,514.57	10,260,514.57	8.93%	0.00	0.00
FIXED INCOME SECURITIES						
104,465,000.00 U S TREASURY NOTE 0.625% 12/31/2012 DD 12/31/10 SEC ID: 912828PW4	100.156000	104,489,820.11	104,627,965.40	91.07%	0.00	138,145.29
TOTAL U.S. DOLLAR (100.00%)		**114,750,334.68**	**114,888,479.97**	**100.00%**	**0.00**	**138,145.29**
TOTAL BASE INVESTMENTS		**114,750,334.68**	**114,888,479.97**	**100.00%**	**0.00**	**138,145.29**

Attachment C

Xcel Energy

Nuclear Decommissioning Fund

Book Balances and Accruals
As of August 31, 2012

Minnesota Jurisdiction

Northern States Power Company
Fund Book Value Balance
External Qualified Fund
Minnesota Jursidiction
August 31, 2012

Docket No. E002/M-11-939
2012 Letter Filing
Attachment C
Page 1 of 2

	Monticello	Prairie Island One	Prairie Island Two	Total
Beginning Balance, January 1, 2011	341,144,100	273,087,272	290,413,419	904,644,791
Monthly Activity				
Jan-2011	305,453	378,808	401,732	1,085,993
Feb-2011	(219,764)	(187,718)	(183,908)	(591,390)
Mar-2011	583,289	396,282	473,574	1,453,146
Apr-2011	312,616	255,055	279,723	847,394
May-2011	1,772,292	1,496,492	1,665,955	4,934,739
Jun-2011	32,300	69,567	137,132	239,000
Jul-2011	1,362,414	1,018,675	1,086,725	3,467,814
Aug-2011	1,817,988	1,573,067	1,743,004	5,134,058
Sep-2011	214,438	151,626	284,186	650,250
Oct-2011	674,156	642,225	654,231	1,970,612
Nov-2011	948,038	848,147	902,063	2,698,248
Dec-2011	(4,445,170)	(3,180,634)	(3,280,922)	(10,906,726)
Subtotal, 2011 Activity	3,358,050	3,461,591	4,163,497	10,983,137
Ending Balance, December 31, 2011	344,502,150	276,548,863	294,576,915	915,627,928
Jan-2012	542,480	461,203	501,375	1,505,058
Feb-2012	72,100	91,188	149,077	312,365
Mar-2012	1,232,173	1,088,872	1,190,988	3,512,033
Apr-2012	251,909	188,165	176,729	616,802
May-2012	(410,337)	302,616	394,672	286,951
Jun-2012	(1,166,802)	(1,236,765)	(1,335,386)	(3,738,952)
Jul-2012	787,717	611,548	640,725	2,039,990
Aug-2012	785,302	637,038	723,400	2,145,740
Subtotal, 2012 Activity	2,094,541	2,143,866	2,441,579	6,679,987
Ending Balance, August 31, 2012	346,596,691	278,692,729	297,018,495	922,307,915

Notes: Activity is composed of Realized Gain/Loss, Interest and Dividends, Fees, and Accruals
This analysis does not include Unrealized Gain/Loss. This accounts for the difference between balance shown here and the balance shown in the external fund evaluation

Northern States Power Company
Fund Book Value Balance
Escrow Fund
Minnesota Jursidiction
August 31, 2012

	Monticello	Prairie Island One	Prairie Island Two	Total
Beginning Balance, January 1, 2011	-	37,526,887	47,933,453	85,460,339
Monthly Activity				
Jan-2011	-	215,344	275,061	490,405
Feb-2011	-	15,934	20,353	36,287
Mar-2011	-	17,631	22,520	40,151
Apr-2011	-	(1,844)	(2,355)	(4,199)
May-2011	-	17,620	22,506	40,125
Jun-2011	-	28,930	36,952	65,882
Jul-2011	-	17,290	22,084	39,374
Aug-2011	-	(1,798)	(2,297)	(4,094)
Sep-2011	-	16,687	21,314	38,000
Oct-2011	-	(2,117)	(2,704)	(4,822)
Nov-2011	-	16,693	21,323	38,016
Dec-2011	-	17,280	22,072	39,353
Subtotal, 2011 Activity	-	357,650	456,829	814,479
Ending Balance, December 31, 2011	-	37,884,536	48,390,282	86,274,818
Jan-2012	-	(1,941)	(2,479)	(4,420)
Feb-2012	-	16,336	20,867	37,203
Mar-2012	-	(20,940)	(26,747)	(47,687)
Apr-2012	-	36,133	46,153	82,286
May-2012	-	18,078	23,091	41,168
Jun-2012	-	(4,394)	(5,613)	(10,007)
Jul-2012	-	16,332	20,862	37,194
Aug-2012	-	15,661	20,004	35,664
Subtotal, 2012 Activity	-	75,265	96,137	171,402
Ending Balance, August 31, 2012	-	37,959,801	48,486,418	86,446,220

Notes: Activity is composed of Realized Gain/Loss, Interest and Dividends, Fees, and Accruals
This analysis does not include Unrealized Gain/Loss. This accounts for the difference between balance shown here and the balance shown in the external fund evaluation

CERTIFICATE OF SERVICE

I, SaGonna Thompson, hereby certify that I have this day served copies of the foregoing document on the attached list of persons.

xx by depositing a true and correct copy thereof, properly enveloped with postage paid in the United States mail at Minneapolis, Minnesota

xx electronic filing

Docket No. E002/M-11-939

Dated this 31st day of October 2012

/s/

SaGonna Thompson
Records Analyst

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
David	Aafedt	daafedt@winthrop.com	Winthrop & Weinstine, P.A.	Suite 3500, 225 South Sixth Street Minneapolis, MN 554024629	Paper Service	No	OFF_SL_11-939_11-939
Julia	Anderson	Julia.Anderson@ag.state.mn.us	Office of the Attorney General-DOC	1800 BRM Tower 445 Minnesota St St. Paul, MN 551012134	Electronic Service	No	OFF_SL_11-939_11-939
Sharon	Ferguson	sharon.ferguson@state.mn.us	Department of Commerce	85 7th Place E Ste 500 Saint Paul, MN 551012198	Electronic Service	No	OFF_SL_11-939_11-939
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BEFORE THE MINNESOTA PUBLIC UTILITIES COMMISSION

Beverly Jones Heydinger	Chair
David C. Boyd	Commissioner
J. Dennis O'Brien	Commissioner
Phyllis A. Reha	Commissioner
Betsy Wergin	Commissioner

In the Matter of the Petition of Northern States Power Company d/b/a Xcel Energy for Approval of the 2012-2014 Triennial Nuclear Plant Decommissioning Accrual

In the Matter of a Petition by Xcel Energy for Approval of a Credit Mechanism for a Department of Energy Settlement Payment With Deferred Accounting

ISSUE DATE: December 4, 2012

DOCKET NO. E-002/M-11-939

DOCKET NO. E-002/M-11-807

ORDER APPROVING NUCLEAR DECOMMISSIONING PLAN AND MODIFYING REFUND PLAN

PROCEDURAL HISTORY

On November 30, 2011, Xcel Energy (Xcel or the Company) filed a petition requesting Commission approval of its 2012-2014 Triennial Nuclear Plant Decommissioning Accrual.[1] The Company stated that its filing was submitted in compliance with the Commission's Order in Docket No. E-002/D-86-604,[2] as well as prior Commission orders, and in accord with Minn. Rules, Parts 7825.0500 through 7825.0800.

On April 3 and July 12, 2012, the Department of Commerce (the Department) filed comments recommending approval of the Company's triennial nuclear decommissioning study with certain modifications.

By April 30, 2012, the City of Monticello, Prairie Island Indian Community, the City of Red Wing, and Communities United for Responsible Energy (CURE) had filed comments in response to Xcel's petition.

On August 3, 2012, Xcel filed supplemental comments in response to questions posed by the Department.

[1] On December 29, 2011, Xcel filed an amendment to its initial filing to include property taxes, which were excluded from its initial filing.

[2] The Commission's order in Docket No. E-002/D-86-604 requires the Company to submit, on a triennial basis, its nuclear decommissioning financial parameters, funding methodology, and cost estimates.

On November 8, 2012, the Commission met to consider the matter.

FINDINGS AND CONCLUSIONS

I. Background

Xcel's two nuclear generating plants are the subject of its decommissioning planning. The Monticello Nuclear Generating Plant has been operating since September 8, 1970 under a license which, due to recent re-licensing approvals, is set to expire in 2030. The second plant, Prairie Island Nuclear Generating Plant - Units 1 and 2, is operated under licenses which expire in 2033 for Unit 1 and 2034 for Unit 2.

The primary objective of a decommissioning docket is to arrive at a reasonable estimate of what it will cost to decontaminate and remove the nuclear facilities at the end of the operating lives of the nuclear plants. Once an estimate of what it will cost to decommission at the end of operations is established, the Commission attempts to calculate the amount of expense to accrue annually to accumulate a fund sufficient to pay the decommissioning costs when incurred. The Commission historically has been concerned that rates charged for current production reflect the expected cost to decontaminate and decommission the facilities, spread over the expected lives of the plants.

In 2011, the Minnesota Legislature directed the Company to include in its decommissioning fund filing a cost analysis assuming used nuclear fuel will be stored in the state for 60 years, 100 years, and 200 years.[3] This is the first nuclear decommissioning accrual docket to include the requirement for such a cost analysis.

II. Related Proceedings

A. Background

The Federal Nuclear Waste Management Act established a framework for permanent disposal of high-level radioactive waste. Under the Act and subsequent regulations, utilities are required to enter into standard contracts for disposal of spent nuclear fuel. In exchange for the United States Department of Energy's (DOE's) commitment to dispose of the spent nuclear fuel, utilities contribute 1.0 mil to the Nuclear Waste Fund for every kilowatt hour of electricity generated by their nuclear power plants. In accord with the standard contracts, the DOE was required to take title to, transport, and dispose of spent nuclear fuel beginning no later than January 31, 1998.

[3] Minn. Stat. § 216B.2445. The statute requires the Commission, when considering approval of a plan for the accrual of funds for the decommissioning of nuclear facilities, to evaluate the costs, if any, arising from storage of used nuclear fuel that may be incurred by the State of Minnesota, and any tribal community, county, city, or township. The Commission is required to provide a report on its decision to the chairs and ranking minority members of the legislative committees with primary jurisdiction over energy policy and public safety within 180 days of the Commission's final order.

B. Settlement of Litigation to Recover Costs of Disposal of Spent Nuclear Fuel

In August 2011, Xcel informed the Commission it had settled a lawsuit with the DOE, pending since 1998, regarding the costs of the disposal of spent nuclear fuel from 1998 to 2008.[4] The settlement resolved claims for lawsuits brought by the Company for the DOE's failure to take spent nuclear fuel from Monticello and Prairie Island pursuant to the terms of the standard contracts.[5] The settlement also provided a mechanism for the Company to recover its spent fuel damages from January 1, 2009 through the end of 2013 without pursuit of further litigation.[6]

The Commission approved the Company's settlement proposal on December 16, 2011. The Commission directed the Company to refund all Department of Energy settlement payments (received through year-end 2013) in the form of a one-time bill credit to customers.

III. Xcel's Triennial Decommissioning Filing

In its current triennial decommissioning filing, Xcel requested that the Commission:

1. approve its decommissioning study and assumptions reasonably approximating the amount of funds necessary to support decommissioning at the end of its nuclear facilities' operating lives;

2. approve an annual accrual of $11,180,757 for decommissioning based on a proposed 36-year scenario and $2,022,113 for end-of-life nuclear fuel, an increase of $171,091, starting January 1, 2013; and

3. apply a portion of future settlement payments received from the DOE to the accrual, eliminating the need to begin charging customers to fund the deficit, and crediting the remainder of the settlement funds to customers.

Xcel explained that the increase in its proposed accruals from zero to $11.2 million is the result of three factors: a) an increase in the estimated costs for decommissioning activities from $2.4 billion to $2.6 billion; 2) an increase in the escalation factor (from 2.89% to 3.63% during radiological decommissioning) used to inflate the costs into future dollars; and 3) a decrease in the assumed earnings rate used to determine future growth of the invested funds, from 6.3% to 4.28% - 5.53% (depending on unit and scenario).

In its filing, the Company submitted an analysis, which it recommended the Commission follow, assuming used fuel will be stored in the state for 36 years after shutdown. The Company based its analysis on the recommendations of the Blue Ribbon Commission on America's Nuclear Future

[4] Docket No. E-002/M-11-807.

[5] Xcel filed suit against the DOE in 1998, seeking to recover damages through 2004 stemming from the DOE's partial breach of its standard contract. Xcel subsequently filed a second lawsuit for damages through 2008.

[6] Based on current estimates, Xcel believes that the additional damage payments will total some $98 million on a total Company basis, with approximately $72.5 million on a Minnesota retail jurisdictional basis. The first supplemental payment, recovering damages incurred during 2009 and 2010, was received in the first quarter of 2012, with subsequent damages anticipated by year end of 2012, 2013, and 2014.

(Blue Ribbon Commission), which issued a report in early 2012.[7] The 36-year scenario assumed a centralized interim storage facility would begin operation in 2025, and would allow shipments from the Prairie Island and Monticello sites to begin in 2027, with all spent fuel being removed from Minnesota by 2066.

In compliance with the recently enacted Minn. Stat. § 216B.2445, the Company also provided scenarios assuming used fuel will be stored in the state for 60, 100, and 200 years following cessation of operations at the plant.

Finally, in compliance with the Commission's 2009 decommissioning order, Xcel included an analysis of its December 31, 2010 balance sheet accounts for Statement of Financial Accounting Standards No. 143 (SFAS 143 accounts) on Schedule L. As of December 31, 2010, the balance sheet reflects $809,474,339 as a nuclear regulatory asset along with a corresponding liability for its asset retirement obligation (ARO).

IV. Positions of the Parties

A. Use of Settlement Funds to Fund Nuclear Decommissioning Accruals

In the Company's current decommissioning petition, Xcel requested that the Commission modify its order in Docket M-11-807 to allow Xcel to fund the decommissioning accrual with future DOE settlement payments. Xcel proposed two options for use of the settlement funds in lieu of charging ratepayers the decommissioning costs starting in 2013 -- 1) starting with the year-end 2012 payment, the proposed accrual of $11,180,757 (assuming a 36-year decommissioning period) would be subtracted from the Minnesota jurisdictional amount with the rest refunded to ratepayers; or 2) all of the three payments expected in 2012, 2013, and 2014 would be transferred to the decommissioning fund. The Company recommended that the new accrual, if approved, begin in January 2013.

The Department recommended that the Commission approve a modified version of Xcel's first option for use of the settlement funds – where the payments received from the Department of Energy at year-end 2012 and 2013 would be included in the decommissioning escrow account at this time. This would allow the parties and the Commission to address the issue again in the next decommissioning filing.

The City of Red Wing, the Prairie Island Indian Community, and CURE agreed that the settlement funds should be included in the decommissioning escrow account, but also recommended that Xcel be required to set aside a portion of the settlement funds to analyze the long-term impact of spent fuel storage on the host communities to the nuclear facilities.

B. Cost Estimate and Timeframe for Storage in Minnesota

In making its proposal that a 36-year time frame for storage in Minnesota be used, Xcel relied on two sources -- the final recommendation of the Blue Ribbon Commission and the Nuclear Regulatory Commission's Nuclear Waste Confidence Decision, issued in 2010. Xcel's proposed

[7] The DOE has not yet acted to implement the recommendations made by the Blue Ribbon Commission.

36-year timeframe assumes that a centralized interim storage facility will be sited, constructed, and begin receiving fuel by 2025.

The Department reviewed Xcel's calculations of the decommissioning cost estimates for the 36-year, 60-year, 100-year, and 200-year periods of operation of the spent fuel storage facility and concluded that they were reasonable.

The City of Red Wing and the Prairie Island Indian Community (the Indian Community) opposed the use of the 36-year assumption proposed by the Company, and recommended by the Department, and urged the Commission to reject it as a basis for calculating the decommissioning costs associated with continued storage. They argued that a 36-year scenario is not supported either by the Company's assumptions or by the federal government's demonstrated record of failure to take possession and dispose of spent nuclear fuel from civilian facilities. Further, they asserted that the federal government has no identifiable plan to address the responsibility within the 36-year timeframe.

The City of Red Wing argued that Xcel's reliance on the Blue Ribbon Commission's study, which is only a series of recommendations, is misplaced. The study relied on the Nuclear Regulatory Commission's waste confidence rule, which assumes that the spent fuel will be held in temporary storage for 60 years at the longest. However, the City pointed out that the NRC has recently expressed a lack of confidence in the waste confidence rule and directed its staff to begin an examination of a 200 year rule.

The City and the Indian Community argued that at present the 100-year scenario appears to represent a reasonable timeframe for continued temporary storage at the Prairie Island and Monticello sites, and recommended that the Commission adopt 100 years as the minimal basis used by the Company to calculate the appropriate accrual amounts.

C. Rebalancing of Escrow Accounts

Xcel requested the ability to rebalance the Prairie Island nuclear decommissioning fund balances to minimize the current funding needs for Monticello. Xcel explained that without rebalancing, Prairie Island Unit 1 is projected to be overfunded.

The Department stated that it had no concerns with rebalancing the escrow fund as proposed by Xcel, and recommended that the Commission approve the Company's proposal.

D. Current Fund Balance

In its filing, Xcel reported the book value balances of the Qualified Trust for its three operating units as of August 31, 2011 as $921,215,545, which decreased to $903,612,298 by December 31, 2011. Xcel reported that the escrow book value balance for the three operating units was a total of $86,164,271 for the Minnesota jurisdiction.[8]

[8] Prairie Island Unit 1 had an escrow fund balance of $37,835,994 and Unit 2 had a fund balance of $48,328,277. There is currently no balance in the escrow fund for the Monticello plant as the balance was refunded to customers in 2009.

Xcel stated that in 1999 the Commission had approved the use of a theoretical fund balance, which accounts for some of the unrealized fund activity held in both of the external funds by applying an assumed interest rate to the amounts set aside for decommissioning. Due to current market conditions, however, Xcel explained that the actual trust fund balances were higher than those calculated for the theoretical fund balance ($999,747,193 as compared to $984,149,255). The Company therefore used its actual market value as of August 31, 2011 to conduct its analysis for forward looking escalation, inflation, and earnings rates.

The Department reviewed the Company's analysis and determined that the Company's use of the market value of the funds for calculation of the decommissioning accrual is reasonable.

E. Earnings Rate

Xcel included in its decommissioning filing the analysis of the forecast earnings rate provided by Pacific Global Advisors (PGA), an investment consulting firm.[9] The Company stated that it had reviewed the forecast for reasonableness, as there is no single industry standard method for determining long term asset forecasts. Based on PGA's recommendation, Xcel recommended a stratification of the earning rate between the operational period and the decommissioning period. The Company also recommended the use of two earnings rates for each facility to provide a better match of earnings rates with individual cost estimates to better replicate the separation in the NRC trust funds, as set forth below:

Earnings Rates Forecast
36 Year Earnings Rate

Nuclear unit	Operations	Decommissioning
Monticello	5.31%	4.57%
Prairie Island Unit 1	5.50%	4.28%
Prairie Island Unit 2	5.53%	4.44%

60 Year Earnings Rate

Nuclear unit	Operations	Decommissioning
Monticello	5.35%	4.82%
Prairie Island Unit 1	5.50%	4.66%
Prairie Island Unit 2	5.53%	4.57%

The Company stated that these estimates compare to the more optimistic rate of 6.30% assumed in the 2008 decommissioning filing for both the operations and decommissioning periods of all three units, noting that the lower earnings rate results in a higher annual accrual.

The Department reviewed the Company's analysis and concluded that the earnings rate forecast recommended is reasonable.

[9] The earnings rate is based on an estimate of the income that will be earned on the total decommissioning funds accrued to date.

F. Annual Accrual

The Company stated that the decommissioning accrual is an annuity calculation based on the yearly expenditures, in nominal dollars, provided for each cost estimate scenario. The Company proposed annual accruals for each of the scenarios presented (36, 60, 100, and 200 years). For the 36-year scenario recommended by the Company, it stated that the total annual decommissioning accrual for Monticello and the two Prairie Island generators would be $11,180,757.

The Department used Xcel's calculated accrual for the 36-year period consistent with Xcel's calculated accruals, and the 2013 accruals for the Minnesota jurisdiction with and without the independent spent fuel management costs. Based on its recommendation that the spent fuel management costs be excluded, the Department stated that it supports an annual decommissioning accrual for the Monticello and the two Prairie Island generators of $1,451,851.

G. End-of-Life Accrual

Xcel proposed to change the 2013 end-of-life annual accrual for the Minnesota jurisdiction to $2,022,113 -- a $171,091 increase in the accrual based on factors approved in the last triennial filing. The Department reviewed the Company's calculations and agreed that they were reasonable.

H. Cost Escalation Rate

The Company recommended a 3.63% escalation rate for the remaining operational period through the decommissioning period through the radiological decommissioning period, and a 2.63% escalation rate for the operational period for the dry cask storage and the final site restoration.[10] Xcel explained that the approximately 1% drop in the escalation rate during the later periods is due to the fact that a smaller labor force will be needed during that time period. In making its recommendation, the Company relied on a forecast analysis conducted by PGA.

After review and a request for additional comments, the Department stated that it generally agrees that the Company's use of PGA to calculate the escalation rate, and the use of a two-step process (with separate escalation rates for operations/decommissioning and site restoration) is an improvement over the prior process used. The Department recommended that the Commission approve Xcel's proposed escalation rates.

I. Spent Fuel Management Costs

The Department recommended excluding the costs of spent fuel management incurred after the retirement date of Monticello and Prairie Island Units 1 and 2 (2030, 2033, and 2034 respectively) in the decommissioning cost estimate as not necessary or appropriate.

The Department based its reasoning in part on Xcel's February 29, 2012 response to the Nuclear Regulatory Commission in the Prairie Island nuclear license renewal proceeding, in which it stated:

[10] The escalation rate is used to inflate the jurisdictional cost estimate to the future years and the earnings rate is used to determine present value of those future dollars back to the start of decommissioning.

> Although the minimum prescribed amount of decommissioning financial assurance required of reactor licensees specified in 10 CFR 50.75 does not include the costs of decommissioning an ISFSI, **NSPM stated in its original ISFSI application that the ISFSI decommissioning costs would be added to the PINGP decommissioning report filed under 10 CFR 50.75** (Reference 3)(emphasis added). NSPM has since included the cost of ISFSI decommissioning in its biannual decommissioning funding status reports, in accordance with 10 CFR 50.75(f)(1).

The Department further reasoned that 1) the DOE is currently paying these costs due to the recent settlement between the Company and the DOE; and 2) charging Xcel's current Minnesota ratepayers for these costs would represent a misallocation in the recovery of the funds with current ratepayers being charged for the costs, while future ratepayers would potentially receive refunds of over-collected decommissioning costs.

As an alternative position, the Department recommended that the Commission order Xcel to address the issue in its next decommissioning study and to consider whether to establish a separate fund for spent fuel management costs or remove the costs from the decommissioning cost calculations on a going-forward basis.

In its response to the Department's comments, Xcel acknowledged the Department's recommendation to split spent fuel management costs from the decommissioning fund on a going forward basis. Xcel concurred that the issue should be addressed in the next triennial decommissioning docket.

Xcel explained that 10 C.F.R. 50.54(bb) requires a licensee to submit written notification to the NRC five years before expiration of a reactor operating license, outlining the program by which it intends to manage and provide funding for the management of all irradiated fuel at the reactor following permanent cessation of operation until title and possession of the fuel is passed to the Secretary of Energy. Xcel stated that the NRC approved the submission the Company made in 2008, and required the Company to notify the NRC of any significant changes in the program from that provided in its initial notification. Xcel promised to review the matter with the NRC and include a report in the next triennial filing so as to assure its proposed split is in compliance with NRC regulations.

J. Other Issues

`The Department reviewed the Company's submissions on property tax assumptions, the risk of premature decommissioning, and asset retirement obligations, including its accounting for Statement of Financial Accounting Standards, No. 143.[11] The Department found all to be reasonable, and recommended that the Commission accept the Company's property tax assumptions, its annual report on the risk of premature decommissioning, and its accounting for SFAS 143. The Department recommended that the Company continue provide a balance sheet accounts for SFAS 143 related to nuclear decommissioning in its next decommissioning filing,

[11] Statement 143 addresses financial accounting and reporting for obligations associated with the retirement of tangible long-lived assets and the associated asset retirement costs.

with a brief narrative explaining the numbers provided on the asset retirement balance sheet for nuclear decommissioning.

V. Commission Action

As discussed above, Xcel and the Department have reached similar conclusions and made the same recommendations regarding most of the issues raised in this matter. Based on its review and analysis, the Commission finds that these conclusions and recommendations are reasonable and will adopt them as set forth in its ordering paragraphs below.

Further, based on the recommendations of the parties, the Commission will adopt Xcel's proposal to modify the refund requirement set in the December 16, 2011 Order in Docket No. E-002/M-11-807 and require Xcel to place the Department of Energy settlement payments for years 2012 and 2013 immediately into the decommissioning fund when received. As more fully set out in the ordering paragraphs, the Commission will require the Company to discuss the year-end 2014 Department of Energy settlement payment in the 2014 decommissioning study, and preserve the funds for consideration in the 2014 decommissioning filing.[12]

The Commission has carefully considered the various time frames proposed by the parties for the storage of spent nuclear fuel after the cessation of operations at Xcel's nuclear facilities in Minnesota. The Commission concludes that, while the time frame proposed by Xcel and the Department is consistent with the time frame used in its 2009 decommissioning order, the timeframe projected for the establishment of a centralized interim storage facility for nuclear spent fuel, which forms the basis for their recommendation of a 36-year decommissioning period, no longer seems reasonably attainable.

This recommendation assumes a period of only three years for Congress to act on the Blue Ribbon Commission's recommendations and to enact any required legislative changes. The recommendation further assumes a period of only ten years for the centralized storage facility to be sited, licensed, and constructed. The Commission finds these timeframes overly optimistic, based on the delays which have to date dogged federal efforts to achieve permanent disposal of high-level radioactive waste.

While the Commission finds that a 36-year period is too optimistic, the Commission is also not persuaded at present by the host communities' and CURE's recommendation that a period of 100 years for the removal and storage of nuclear waste fuel is necessary and/or reasonable.

Instead, the Commission believes that by the time of Xcel's next decommissioning filing, there may have been movement on a number of fronts (e.g., further congressional action and/or the agreement of host communities to accept interim storage of the spent nuclear fuel) that will allow it to fine tune its actions in this proceeding if needed. To aid in the further development of possible alternative scenarios for interim storage, the Commission will require Xcel to provide in its next triennial nuclear decommissioning filing an analysis of the costs of switching out the dry cask

[12] The Commission declines, however, to require Xcel to set aside a portion of the settlement funds to analyze the long-term impact of spent fuel storage on the host communities, finding that no basis has been established for such a need at this time.

storage units at 50 years. The Commission will also require the Company to include in its next decommissioning filing a cost analysis for other waste costs tied to the decommissioning process, including all classes of nuclear waste and identifying fuel and non-fuel costs as well as spent and non-spent fuel costs.

Further, the Commission will require Xcel to work with the Minnesota host communities and the Indian Community to address the state's statutory requirement to evaluate the cost, if any, arising from storage of used nuclear fuel that may be incurred by the state of Minnesota, and any tribal community, county, city, or township where used nuclear fuel is located following the cessation of operations at a nuclear plant.

For the present, however, the Commission will adopt a 60 year decommissioning accrual period for the storage and removal of spent nuclear fuel from the Monticello and Prairie Island facilities, recognizing that by crediting the Department of Energy settlement payments for 2012 and 2013 into the decommissioning accrual account, the account will be adequately funded to cover every scenario at every funding level considered in this proceeding for the next several years.

Accordingly, the Commission will set the annual decommissioning accrual at $14,189,132, the amount calculated by Xcel for a 60-year decommissioning period.

ORDER

1. The Commission approves a decommissioning plan for the Monticello and Prairie Island nuclear units based on the following factors:

   a. a 3.63 percent cost escalation rate for the remaining operational period through the radiological decommissioning period and 2.63 rate percent after that period;

   b. the following earnings rates for a 60 year decommission period:

Nuclear unit	Operations	Decommissioning
Monticello	5.35%	4.82%
Prairie Island Unit 1	5.50%	4.66%
Prairie Island Unit 2	5.53%	4.57%

   c. An annual accrual of $14,189,132 based on a 60 year decommissioning period.

2. The refund requirement set in the December 16, 2011 Order in Docket E-002/M-11-807 shall be modified to require Xcel to place the Department of Energy settlement payments for year-end 2012 and 2013 immediately into the decommissioning fund when received.

3. Xcel shall discuss the year-end 2014 Department of Energy settlement payment in the 2014 decommissioning study, and preserve the funds for consideration in the 2014 decommissioning filing.

4. Immediately after receipt, Xcel shall place the 2014 payment into an external holding account to be held until the Commission determines that the payment should be refunded

or deposited into the escrow account**.** Per its agreement with the Department**,** Xcel shall track the Department of Energy payments into the decommissioning escrow account against the future decommissioning expenses ultimately assessed by the Commission.

5. The Commission hereby approves an end-of-life fuel accrual of $2,022,113 for Monticello and Prairie Island combined.

6. The Commission hereby approves Xcel's proposed rebalancing of the escrow funds in amounts consistent with the approved decommissioning period.

7. Xcel shall use the market value of the funds to forecast the future value of the funds.

8. Xcel shall address the issue of recovery of spent fuel management costs in its next decommissioning study (considering whether to establish a separate fund for spent fuel management costs or removing these costs from the decommissioning cost calculations on a going-forward basis**).**

9. Xcel shall file its next triennial nuclear decommissioning filing on or before October 1, 2014.

10. The Commission accepts Xcel's property tax assumptions for purposes of calculating the 2011 decommissioning accrual.

11. The Commission approves Xcel's assessment regarding the risk of premature decommissioning and will require the Company to provide another assessment in its next triennial decommissioning filing, including a fiscal analysis of fuel generation alternatives other than buying coal on the open market, such as wind/gas and/or combined cycle conversion.

12. Xcel shall provide in its next decommissioning study a discussion on its actual return on decommissioning investments for 2012 to 2014 and explain how these returns compared to the appropriate benchmark or indices.

13. Xcel shall continue to provide balance sheet accounts for SFAS 143 related to nuclear decommissioning in its next triennial decommissioning filing, with a brief narrative explaining the numbers provided on the ARO balance sheet for nuclear decommissioning.

14. Xcel shall address in its 2014 decommissioning cost study the United States Government Accountability Office Report dated April 5, 2012 and entitled, "NRC's Oversight of Nuclear Power Reactors' Decommissioning Fund Could be Further Strengthened."

15. Xcel shall use a consultant (rather than Xcel) to prepare the Schedule C escalation analysis section and provide a statement indicating that the consultant is doing this calculation in an independent manner.

16. Xcel shall include an analysis of property taxes paid to the Host Communities in its next decommissioning filing. This should include a clarification of the tax status of the casks.

17. Xcel shall work with the host communities and the Indian Community to address the Minnesota statutes requirement to evaluate the cost, if any, arising from storage of used nuclear fuel that may be incurred by the state of Minnesota, and any tribal community, county, city, or township where used nuclear fuel is located following the cessation of operations at a nuclear plant. The Company shall file status reports on the progress of the meetings on October 1, 2013 and April 1, 2014.

18. Xcel shall provide in its next triennial nuclear decommissioning filing an analysis of the costs of switching out the dry cask storage units at 50 years. The Company shall also include in its next decommissioning filing a cost analysis for other waste costs tied to the decommissioning process, including all classes of nuclear waste and identifying fuel and non-fuel costs as well as spent and non-spent fuel costs.

19. This Order shall become effective immediately.

BY ORDER OF THE COMMISSION

Burl W. Haar
Executive Secretary

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