

Security Description	Country	Currency	Coupon	Maturity Date	
US Treasury Inflation Indexed Note	US	USD	1.96	7/15/2015	80.78%
Floating Rate High Income Portfolio	US	USD	0.00		6.44%
US Dollar High Yield Portfolio	US	USD	0.00		4.28%
US Treasury Inflation Indexed Note	US	USD	4.81	1/15/2009	2.75%
Emerging markets Portfolio	US	USD	0.00		1.42%
Yankee Portfolio	US	USD	0.00		1.09%
GMAC Note	US	USD	7.75	1/19/2010	1.00%
Ford motor Credit Corp Note	US	USD	7.88	6/15/2010	0.96%
United Mexican States	MX	USD	7.50	4/8/2033	0.49%
US Treasury Inflation Indexed Bond	US	USD	3.93	4/15/2032	0.49%
CASH (BASE CURRENCY)	US	USD	0.00		0.30%
Portfolio Derivatives (not including currency hedge)					
90-Day Eurodollar Futures December 2006	US	USD	0	12/19/2006	125 contracts

