

Portfolio Statements

1 AUG 12 - 31 AUG 12

◆ Contents

	Page
Change in Book and Market Value	1
Change in Cash Value	2
Asset Summary	3
Asset Detail - Base Currency	6
Investment Transaction Summary	62
Pending Tran Detail w/Accrued Interest	64
Income & Expense Summary	76
Funding & Disbursement Summary	78
* Capital Change Detail	79
* AF - Fund Valuation Status Summary	80
* PE-Consolidated LP Adj Valuation Summary	0
* PE-LP Valuation Status Summary	82
* PE-Reconciliation of Adjusted Valuation	83

Account Name
INTEGRATED CONSOLIDATION

Account Number
ACAINT

Questions?

If you have any questions about this report, call your Northern Trust account administrator.

You may have the right under applicable federal banking law to receive, at no additional cost, separate notifications of securities transactions effected for your account. If you wish to receive separate notifications, please contact your relationship officer.

*No Data Available

Northern Trust

Generated by Northern Trust from periodic data on 13 Sep 12

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

◆ Notifications

Although most valuation statements are received periodically from the relevant provider, pricing information may be received by Northern Trust as often as daily. As such, pricing information reported within this template, when scheduled against 'Daily Reporting', may be more current than the valuation statement date information. In these instances, the 'Price Date' field will indicate this with a date more current than the Valuation Statement and Statement Received dates.

Please note that this status summary report has been prepared using best available data, including data provided by the fund company and/or client which may, where indicated, represent preliminary or estimated values. The values contained in the status summary report are not intended to represent or suggest any statement about fair value. This report may also utilize information provided by other third parties, derived by third parties or from third party data and/or data that may have been categorized or otherwise reported based upon client direction - Northern Trust assumes no responsibility for the accuracy, timeliness or completeness of any such information. Northern Trust assumes no responsibility for the consequences of investment decisions made in reliance on information contained in this report. If you have questions regarding third party data or direction as it relates to this report, please contact your Northern Trust relationship team.

Please note that this report has been prepared using best available data. This report may also contain information provided by third parties, derived by third parties or derived from third party data and/or data that may have been categorized or otherwise reported based upon client direction - Northern Trust assumes no responsibility for the accuracy, timeliness or completeness of any such information. Northern Trust assumes no responsibility for the consequences of investment decisions made in reliance on information contained in this report. If you have any questions regarding third party data or direction as it relates to this report, please contact your Northern Trust relationship team.

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Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

◆ Change in Book and Market Value

Page 1 of 83

	Cost	Market value	For more information
Opening balance	147,595,521.47	153,352,476.59	
Miscellaneous Cash Receipts	39.24	39.24	See funding & disbursement summary
Total receipts	39.24	39.24	See funding & disbursement summary
Income received	504,658.55	504,658.55	See income & expense summary, cash activity detail
Expenses paid	- 1,558.16	- 1,558.16	See income & expense summary
Unrealized gain/loss change	0.00	276,706.24	See asset summary
Realized gain/loss	763,995.71	763,995.71	See realized gain/loss summary
Accrued income change	- 186,577.44	- 186,577.44	See income & expense summary
Broker commissions recaptured	202.84	202.84	See income & expense summary
Closing balance	148,676,282.21	154,709,943.57	

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

◆ Change in Cash Value

Page 2 of 83

	Market value	Cost	For more information
Opening balance	15,966,653.54	15,966,653.54	
Miscellaneous cash receipts	39.24	39.24	See funding & disbursement summary
Total receipts	39.24	39.24	See funding & disbursement summary
Income received	523,151.94	523,151.94	See income & expense summary, cash activity detail
Expenses paid	- 1,558.16	- 1,558.16	See income & expense summary
Securities bought	- 18,903,727.62	- 18,903,727.62	See investment transaction summary
Securities sold	17,806,365.13	17,806,365.13	See investment transaction summary
Principal paydowns	100,162.48	100,162.48	See investment transaction summary
Broker commissions recaptured	202.84	202.84	See income & expense summary
Closing balance	15,491,289.39	15,491,289.39	

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 3 of 83

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Market value incl. accruals	%
				Market	Translation		
Equities							
Common stock							
Brazil - USD	0.00	915,083.00	1,596,696.09	- 681,613.09	0.00	915,083.00	0.591%
Canada - USD	0.00	71,215.20	77,688.43	- 6,473.23	0.00	71,215.20	0.046%
France - USD	0.00	1,582,676.55	1,408,111.93	174,564.62	0.00	1,582,676.55	1.023%
Ireland - USD	0.00	116,187.03	126,566.34	- 10,379.31	0.00	116,187.03	0.075%
Israel - USD	8,768.58	1,666,318.00	2,180,992.32	- 514,674.32	0.00	1,675,086.58	1.083%
Netherlands - USD	0.00	1,538,251.70	1,390,233.85	148,017.85	0.00	1,538,251.70	0.994%
United States - USD	99,146.71	48,759,604.54	43,509,290.89	5,250,313.65	0.00	48,858,751.25	31.581%
Total common stock	107,915.29	54,649,336.02	50,289,579.85	4,359,756.17	0.00	54,757,251.31	35.393%
Total equities	107,915.29	54,649,336.02	50,289,579.85	4,359,756.17	0.00	54,757,251.31	35.393%
Fixed Income							
Government bonds							
United States - USD	149,854.11	28,293,830.51	28,165,059.23	128,771.28	0.00	28,443,684.62	18.385%
Total government bonds	149,854.11	28,293,830.51	28,165,059.23	128,771.28	0.00	28,443,684.62	18.385%
Government agencies							
United States - USD	29,544.65	8,198,448.85	8,170,438.44	28,010.41	0.00	8,227,993.50	5.318%
Total government agencies	29,544.65	8,198,448.85	8,170,438.44	28,010.41	0.00	8,227,993.50	5.318%
Municipal/provincial bonds							
United States - USD	28,022.41	4,858,489.75	4,742,061.30	116,428.45	0.00	4,886,512.16	3.158%
Total municipal/provincial bonds	28,022.41	4,858,489.75	4,742,061.30	116,428.45	0.00	4,886,512.16	3.158%
Corporate bonds							
Brazil - USD	4,720.62	161,189.99	152,035.00	9,154.99	0.00	165,910.61	0.107%
France - USD	7,481.93	1,130,147.27	1,095,107.20	35,040.07	0.00	1,137,629.20	0.735%
Luxembourg - USD	4,639.58	205,504.67	199,102.30	6,402.37	0.00	210,144.25	0.136%

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 4 of 83

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl. accruals	%
				Market	Translation			
<i>Fixed Income</i>								
Corporate bonds								
Mexico - USD	488.28	128,129.25	125,138.75	2,990.50	0.00	2,990.50	128,617.53	0.083%
Netherlands - USD	4,805.56	525,816.63	515,754.50	10,062.13	0.00	10,062.13	530,622.19	0.343%
United Kingdom - USD	13,591.49	1,817,291.15	1,770,019.70	47,271.45	0.00	47,271.45	1,830,882.64	1.183%
United States - USD	221,986.08	30,432,190.43	29,470,733.71	961,456.72	0.00	961,456.72	30,654,176.51	19.814%
Total corporate bonds	257,713.54	34,400,269.39	33,327,891.16	1,072,378.23	0.00	1,072,378.23	34,657,982.93	22.402%
Government mortgage backed securities								
United States - USD	16,295.46	4,684,870.60	4,416,024.22	268,846.38	0.00	268,846.38	4,701,166.06	3.039%
Total government mortgage backed securities	16,295.46	4,684,870.60	4,416,024.22	268,846.38	0.00	268,846.38	4,701,166.06	3.039%
Commercial mortgage-backed								
United States - USD	6,682.29	1,981,280.32	1,936,282.07	44,998.25	0.00	44,998.25	1,987,962.61	1.285%
Total commercial mortgage-backed	6,682.29	1,981,280.32	1,936,282.07	44,998.25	0.00	44,998.25	1,987,962.61	1.285%
Asset backed securities								
United States - USD	1,137.87	896,748.98	882,280.53	14,468.45	0.00	14,468.45	897,886.85	0.580%
Total asset backed securities	1,137.87	896,748.98	882,280.53	14,468.45	0.00	14,468.45	897,886.85	0.580%
Total fixed income	489,250.33	83,313,938.40	81,640,036.95	1,673,901.45	0.00	1,673,901.45	83,803,188.73	54.168%
<i>Cash and Cash Equivalents</i>								
Short term bills and notes								
United States - USD	- 34.66	159,993.76	159,990.02	3.74	0.00	3.74	159,959.10	0.103%
Total short term bills and notes	- 34.66	159,993.76	159,990.02	3.74	0.00	3.74	159,959.10	0.103%
Funds - short term investment								
Funds - Short Term Investment	1,730.46	15,491,289.39	15,491,289.39	0.00	0.00	0.00	15,493,019.85	10.014%
Total funds - short term investment	1,730.46	15,491,289.39	15,491,289.39	0.00	0.00	0.00	15,493,019.85	10.014%
Total cash and cash equivalents	1,695.80	15,651,283.15	15,651,279.41	3.74	0.00	3.74	15,652,978.95	10.118%

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 5 of 83

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl. accruals	%
				Market	Translation	Total		
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0.00	- 1,912,436.71	- 1,912,436.71	0.00	0.00	0.00	-1,912,436.71	- 1.236%
Total pending trade purchases	0.00	- 1,912,436.71	- 1,912,436.71	0.00	0.00	0.00	-1,912,436.71	- 1.236%
Pending trade sales								
Pending trade sales	0.00	2,408,961.29	2,408,961.29	0.00	0.00	0.00	2,408,961.29	1.557%
Total pending trade sales	0.00	2,408,961.29	2,408,961.29	0.00	0.00	0.00	2,408,961.29	1.557%
Total adjustments to cash	0.00	496,524.58	496,524.58	0.00	0.00	0.00	496,524.58	0.321%
Total Unrealized Gains						10,233,311.60		
Total Unrealized Losses						- 4,199,650.24		
Total	598,861.42	154,111,082.15	148,077,420.79	6,033,661.36	0.00	6,033,661.36	154,709,943.57	100.000%

Total Cost incl. Accruals

148,676,282.21

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 6 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss			
					Market	Translation	Total	
Equities								
Common stock								
Brazil - USD								
ADR VALE S A ADR CUSIP: 91912E105								
55,900.00	16.3700000	0.00	915,083.00	1,596,696.09	- 681,613.09	0.00	- 681,613.09	
Total USD		0.00	915,083.00	1,596,696.09	- 681,613.09	0.00	- 681,613.09	
Total Brazil		0.00	915,083.00	1,596,696.09	- 681,613.09	0.00	- 681,613.09	
Canada - USD								
HARRY WINSTON DIAMOND CORP COM STK CUSIP: 41587B100								
5,652.00	12.6000000	0.00	71,215.20	77,688.43	- 6,473.23	0.00	- 6,473.23	
Total USD		0.00	71,215.20	77,688.43	- 6,473.23	0.00	- 6,473.23	
Total Canada		0.00	71,215.20	77,688.43	- 6,473.23	0.00	- 6,473.23	
France - USD								
SANOFI SPONSORED ADR CUSIP: 80105N105								
38,649.00	40.9500000	0.00	1,582,676.55	1,408,111.93	174,564.62	0.00	174,564.62	
Total USD		0.00	1,582,676.55	1,408,111.93	174,564.62	0.00	174,564.62	
Total France		0.00	1,582,676.55	1,408,111.93	174,564.62	0.00	174,564.62	
Ireland - USD								
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105								
2,553.00	45.5100000	0.00	116,187.03	126,566.34	- 10,379.31	0.00	- 10,379.31	
Total USD		0.00	116,187.03	126,566.34	- 10,379.31	0.00	- 10,379.31	

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 7 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Total Ireland		0.00	116,187.03	126,566.34	- 10,379.31	0.00	- 10,379.31
Israel - USD							
ADR TEVA PHARMACEUTICAL INDS CUSIP: 881624209							
42,100.00	39.5800000	8,768.58	1,666,318.00	2,180,992.32	- 514,674.32	0.00	- 514,674.32
Total USD		8,768.58	1,666,318.00	2,180,992.32	- 514,674.32	0.00	- 514,674.32
Total Israel		8,768.58	1,666,318.00	2,180,992.32	- 514,674.32	0.00	- 514,674.32
Netherlands - USD							
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP: 780259206							
20,750.00	69.9700000	0.00	1,451,877.50	1,303,295.18	148,582.32	0.00	148,582.32
AERCAP HOLDINGS N.V. EUR0.01 CUSIP: N00985106							
6,828.00	12.6500000	0.00	86,374.20	86,938.67	- 564.47	0.00	- 564.47
Total USD		0.00	1,538,251.70	1,390,233.85	148,017.85	0.00	148,017.85
Total Netherlands		0.00	1,538,251.70	1,390,233.85	148,017.85	0.00	148,017.85
United States - USD							
ACE LTD COM STK CUSIP: H0023R105							
18,700.00	73.7300000	0.00	1,378,751.00	903,446.69	475,304.31	0.00	475,304.31
AIR METHODS CORP COM NEW COM NEW CUSIP: 009128307							
611.00	116.5400000	0.00	71,205.94	59,255.69	11,950.25	0.00	11,950.25
ALLETE INC COM NEW CUSIP: 018522300							
2,126.00	41.5600000	977.96	88,356.56	86,610.56	1,746.00	0.00	1,746.00

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 8 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK CUSIP: H01531104							
1,576.00	78.5300000	0.00	123,763.28	96,087.71	27,675.57	0.00	27,675.57
AMERICAN RLTY CAP TR INC COM STK CUSIP: 02917L101							
7,565.00	11.8000000	0.00	89,267.00	81,563.12	7,703.88	0.00	7,703.88
APACHE CORP COM CUSIP: 037411105							
10,000.00	85.7500000	0.00	857,500.00	820,674.93	36,825.07	0.00	36,825.07
APPLE INC COM STK CUSIP: 037833100							
3,100.00	665.2400000	0.00	2,062,244.00	1,117,006.61	945,237.39	0.00	945,237.39
ARCTIC CAT INC COM CUSIP: 039670104							
1,492.00	43.2600000	0.00	64,543.92	50,585.07	13,958.85	0.00	13,958.85
ASCENA RETAIL GROUP INC COM CUSIP: 04351G101							
7,123.00	19.8000000	0.00	141,035.40	137,767.46	3,267.94	0.00	3,267.94
ASPEN TECHNOLOGY INC COM CUSIP: 045327103							
9,497.00	24.3800000	0.00	231,536.86	147,794.85	83,742.01	0.00	83,742.01
ASTRONICS CORP COM CUSIP: 046433108							
4,606.00	28.0000000	0.00	128,968.00	132,619.98	- 3,651.98	0.00	- 3,651.98
ATWOOD OCEANICS INC COM CUSIP: 050095108							
2,132.00	46.2800000	0.00	98,668.96	90,914.10	7,754.86	0.00	7,754.86
BUCKEYE TECHNOLOGIES INC COM CUSIP: 118255108							
3,958.00	30.3200000	316.64	120,006.56	119,450.96	555.60	0.00	555.60
CANTEL MEDICAL CORP COM CUSIP: 138098108							
2,879.00	25.7600000	0.00	74,163.04	70,467.77	3,695.27	0.00	3,695.27

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 9 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
CAP 1 FNCL COM CUSIP: 14040H105							
23,300.00	56.5300000	0.00	1,317,149.00	947,788.02	369,360.98	0.00	369,360.98
CAPITOL FED FINL INC COM CUSIP: 14057J101							
7,667.00	11.8700000	0.00	91,007.29	91,889.89	- 882.60	0.00	- 882.60
CARDINAL FINL CORP COM CUSIP: 14149F109							
10,490.00	12.9500000	0.00	135,845.50	101,894.22	33,951.28	0.00	33,951.28
CARDTRONICS INC COM STK CUSIP: 14161H108							
7,183.00	28.2500000	0.00	202,919.75	122,660.75	80,259.00	0.00	80,259.00
CBL & ASSOC PPTYS INC COM CUSIP: 124830100							
364.00	21.3700000	0.00	7,778.68	7,763.97	14.71	0.00	14.71
CEPHEID INC COM CUSIP: 15670R107							
1,491.00	37.7400000	0.00	56,270.34	46,661.96	9,608.38	0.00	9,608.38
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107							
1,842.00	36.3200000	0.00	66,901.44	64,671.34	2,230.10	0.00	2,230.10
CHEFS' WAREHOUSE HOLDINGS IN CUSIP: 163086101							
509.00	15.3700000	0.00	7,823.33	8,992.14	- 1,168.81	0.00	- 1,168.81
CHEMTURA CORP COM NEW CUSIP: 163893209							
2,129.00	16.5300000	0.00	35,192.37	35,598.70	- 406.33	0.00	- 406.33
CHEVRON CORP COM CUSIP: 166764100							
15,975.00	112.1600000	14,377.50	1,791,756.00	1,145,782.64	645,973.36	0.00	645,973.36
CINEMARK HLDGS INC COM CUSIP: 17243V102							
9,474.00	23.4200000	1,989.54	221,881.08	188,822.71	33,058.37	0.00	33,058.37

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 10 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Equities								
Common stock								
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424								
59,000.00	29.7100000	0.00	1,752,890.00	2,316,605.92	- 563,715.92	0.00	- 563,715.92	
CLARCOR INC COM CUSIP: 179895107								
1,129.00	48.1400000	0.00	54,350.06	53,076.38	1,273.68	0.00	1,273.68	
COGENT COMMUNICATIONS GROUP INC COM NEW CUSIP: 19239V302								
10,235.00	19.6000000	1,023.50	200,606.00	185,079.64	15,526.36	0.00	15,526.36	
COHERENT INC COM CUSIP: 192479103								
2,991.00	47.0900000	0.00	140,846.19	146,824.53	- 5,978.34	0.00	- 5,978.34	
COMPUTER PROGRAMS & SYS INC COM CUSIP: 205306103								
308.00	50.5500000	0.00	15,569.40	15,590.89	- 21.49	0.00	- 21.49	
CORELOGIC INC-W/I COM STK CUSIP: 21871D103								
6,775.00	24.6000000	0.00	166,665.00	111,499.09	55,165.91	0.00	55,165.91	
CUBESMART CUSIP: 229663109								
12,591.00	12.9000000	0.00	162,423.90	151,361.98	11,061.92	0.00	11,061.92	
CUBIST PHARMACEUTICALS INC COM CUSIP: 229678107								
4,161.00	46.2000000	0.00	192,238.20	158,124.73	34,113.47	0.00	34,113.47	
CYBERONICS INC COM CUSIP: 23251P102								
1,240.00	49.9300000	0.00	61,913.20	34,162.69	27,750.51	0.00	27,750.51	
CYTEC IND COM CUSIP: 232820100								
1,014.00	68.4700000	0.00	69,428.58	62,879.91	6,548.67	0.00	6,548.67	
DELEK US HLDGS INC COM STK CUSIP: 246647101								
3,678.00	26.2600000	137.92	96,584.28	80,026.33	16,557.95	0.00	16,557.95	

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 11 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
DEMAND MEDIA INC COM CUSIP: 24802N109							
1,819.00	10.1500000	0.00	18,462.85	19,853.18	- 1,390.33	0.00	- 1,390.33
DORMAN PRODS INC COM CUSIP: 258278100							
2,181.00	29.4800000	0.00	64,295.88	41,632.57	22,663.31	0.00	22,663.31
DUFF & PHELPS CORP NEW CL A COM STK CUSIP: 26433B107							
8,159.00	13.2500000	0.00	108,106.75	112,980.69	- 4,873.94	0.00	- 4,873.94
EATON CORP COM CUSIP: 278058102							
33,200.00	44.7200000	0.00	1,484,704.00	1,385,003.76	99,700.24	0.00	99,700.24
EBAY INC COM USD0.001 CUSIP: 278642103							
25,000.00	47.4700000	0.00	1,186,750.00	897,240.56	289,509.44	0.00	289,509.44
ECHO GLOBAL LOGISTICS INC COM CUSIP: 27875T101							
4,696.00	17.7100000	0.00	83,166.16	87,365.23	- 4,199.07	0.00	- 4,199.07
EHOSTAR CORPORATION CUSIP: 278768106							
4,587.00	27.0100000	0.00	123,894.87	135,422.16	- 11,527.29	0.00	- 11,527.29
ELI LILLY & CO COM CUSIP: 532457108							
36,275.00	44.9100000	17,774.75	1,629,110.25	1,273,830.85	355,279.40	0.00	355,279.40
ELIZABETH ARDEN INC COM CUSIP: 28660G106							
2,302.00	46.5400000	0.00	107,135.08	85,273.39	21,861.69	0.00	21,861.69
EMERGENT BIOSOLUTIONS INC COM CUSIP: 29089Q105							
8,602.00	14.7300000	0.00	126,707.46	144,664.95	- 17,957.49	0.00	- 17,957.49
ENDO HEALTH SOLUTIONS INC CUSIP: 29264F205							
1,905.00	31.8200000	0.00	60,617.10	58,022.87	2,594.23	0.00	2,594.23

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 12 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
ENSTAR GROUP LIMITED COM CUSIP: G3075P101							
1,588.00	92.4600000	0.00	146,826.48	139,566.69	7,259.79	0.00	7,259.79
ENTEGRIS INC COM CUSIP: 29362U104							
12,575.00	8.7900000	0.00	110,534.25	115,915.35	- 5,381.10	0.00	- 5,381.10
F N B CORP PA COM CUSIP: 302520101							
4,766.00	10.9500000	571.92	52,187.70	45,494.06	6,693.64	0.00	6,693.64
FIRST FINL BANCORP OHIO COM CUSIP: 320209109							
8,022.00	16.2800000	2,406.60	130,598.16	130,310.36	287.80	0.00	287.80
FLOWERS FOODS INC COM CUSIP: 343498101							
2,453.00	20.6500000	433.76	50,654.45	48,793.23	1,861.22	0.00	1,861.22
FOREST CY ENTERPRISES INC CL A CUSIP: 345550107							
12,252.00	15.0800000	0.00	184,760.16	167,121.98	17,638.18	0.00	17,638.18
FORTUNE BRANDS HOME & SEC INC COM CUSIP: 34964C106							
4,920.00	25.5000000	0.00	125,460.00	114,435.51	11,024.49	0.00	11,024.49
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK CUSIP: DCA517101							
297,872.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
GENERAL DYNAMICS CORP COM CUSIP: 369550108							
21,400.00	65.5100000	0.00	1,401,914.00	1,494,218.95	- 92,304.95	0.00	- 92,304.95
GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW CUSIP: 373200302							
1,350.00	39.6400000	0.00	53,514.00	53,501.31	12.69	0.00	12.69
GLATFELTER CUSIP: 377316104							
4,665.00	16.8000000	0.00	78,372.00	73,077.03	5,294.97	0.00	5,294.97

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 13 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01 CUSIP: 379302102							
7,091.00	10.4800000	0.00	74,313.68	66,408.20	7,905.48	0.00	7,905.48
GOOGLE INC CL A CL A CUSIP: 38259P508							
2,655.00	685.0900000	0.00	1,818,913.95	1,315,088.57	503,825.38	0.00	503,825.38
GRAPHIC PACKAGING HLDG CO COM STK CUSIP: 388689101							
22,860.00	5.5900000	0.00	127,787.40	117,787.84	9,999.56	0.00	9,999.56
GREAT SOUTHN BANCORP INC COM CUSIP: 390905107							
2,834.00	29.3800000	0.00	83,262.92	63,000.39	20,262.53	0.00	20,262.53
GRIFFON CORP COM CUSIP: 398433102							
1,182.00	9.6700000	0.00	11,429.94	11,412.10	17.84	0.00	17.84
HAEMONETICS CORP MASS COM CUSIP: 405024100							
850.00	73.6700000	0.00	62,619.50	58,572.06	4,047.44	0.00	4,047.44
HASBRO INC COM CUSIP: 418056107							
24,000.00	37.5100000	0.00	900,240.00	840,507.77	59,732.23	0.00	59,732.23
HESS CORP COM STK CUSIP: 42809H107							
34,200.00	50.5300000	0.00	1,728,126.00	1,926,577.89	- 198,451.89	0.00	- 198,451.89
HEWLETT PACKARD CO COM CUSIP: 428236103							
57,900.00	16.8800000	0.00	977,352.00	1,563,569.92	- 586,217.92	0.00	- 586,217.92
HEXCEL CORP NEW COM CUSIP: 428291108							
5,307.00	22.6700000	0.00	120,309.69	124,754.03	- 4,444.34	0.00	- 4,444.34
HSN INC NEW COM CUSIP: 404303109							
1,427.00	45.0300000	147.75	64,257.81	63,891.91	365.90	0.00	365.90

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 14 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Equities								
Common stock								
HUBBELL INC CL B COM CUSIP: 443510201								
2,183.00	80.8200000	0.00	176,430.06	177,831.31	- 1,401.25	0.00	- 1,401.25	
IAC / INTERACTIVECORP COM PAR \$.001 STK CUSIP: 44919P508								
4,953.00	51.8400000	1,188.72	256,763.52	158,426.30	98,337.22	0.00	98,337.22	
ICF INTL INC COM STK CUSIP: 44925C103								
3,414.00	22.0400000	0.00	75,244.56	77,574.85	- 2,330.29	0.00	- 2,330.29	
ICU MED INC COM CUSIP: 44930G107								
3,449.00	55.5000000	0.00	191,419.50	143,896.79	47,522.71	0.00	47,522.71	
IDEX CORP COM CUSIP: 45167R104								
3,010.00	39.8600000	0.00	119,978.60	110,124.67	9,853.93	0.00	9,853.93	
INTEL CORP COM CUSIP: 458140100								
40,000.00	24.8300000	9,000.00	993,200.00	844,492.68	148,707.32	0.00	148,707.32	
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101								
5,900.00	194.8500000	5,015.00	1,149,615.00	652,458.93	497,156.07	0.00	497,156.07	
LANDSTAR SYS INC COM CUSIP: 515098101								
2,000.00	47.2700000	0.00	94,540.00	83,965.59	10,574.41	0.00	10,574.41	
LAREDO PETROLEUM HOLDINGS IN CUSIP: 516806106								
3,046.00	21.7600000	0.00	66,280.96	61,354.47	4,926.49	0.00	4,926.49	
LASALLE HOTEL PPTYS COM SH BEN INT CUSIP: 517942108								
4,628.00	27.2500000	0.00	126,113.00	105,043.91	21,069.09	0.00	21,069.09	
LORAL SPACE & COMMUNICATIONS INC COM CUSIP: 543881106								
550.00	73.4200000	0.00	40,381.00	40,121.87	259.13	0.00	259.13	

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 15 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
MADDEN STEVEN LTD COM CUSIP: 556269108							
3,471.00	42.9200000	0.00	148,975.32	127,169.79	21,805.53	0.00	21,805.53
MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK CUSIP: G5753U112							
11,235.00	9.1800000	0.00	103,137.30	95,413.01	7,724.29	0.00	7,724.29
MARRIOT INTL CL A COM CUSIP: FHB903208							
42,023.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
MARRIOTT VACATIONS WORLDWIDE CORP COM CUSIP: 57164Y107							
679.00	32.1200000	0.00	21,809.48	21,867.46	- 57.98	0.00	- 57.98
MASIMO CORP COM STK CUSIP: 574795100							
2,664.00	22.0800000	0.00	58,821.12	55,883.59	2,937.53	0.00	2,937.53
MATTEL INC COM CUSIP: 577081102							
48,000.00	35.1400000	14,880.00	1,686,720.00	1,316,587.71	370,132.29	0.00	370,132.29
MAXIMUS INC COM CUSIP: 577933104							
690.00	54.3900000	0.00	37,529.10	35,572.64	1,956.46	0.00	1,956.46
MEN S WEARHOUSE INC COMMOM CUSIP: 587118100							
5,529.00	31.6000000	0.00	174,716.40	179,362.39	- 4,645.99	0.00	- 4,645.99
MERCK & CO INC NEW COM CUSIP: 58933Y105							
39,100.00	43.0500000	0.00	1,683,255.00	1,359,501.86	323,753.14	0.00	323,753.14
MERIT MED SYS INC COM CUSIP: 589889104							
1,406.00	14.2500000	0.00	20,035.50	19,987.89	47.61	0.00	47.61
MICROSEMI CORP COM CUSIP: 595137100							
3,723.00	19.9100000	0.00	74,124.93	73,169.42	955.51	0.00	955.51

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 16 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
MICROSOFT CORP COM CUSIP: 594918104							
56,575.00	30.8200000	11,315.00	1,743,641.50	1,579,307.23	164,334.27	0.00	164,334.27
MID-AMER APT CMNTYS INC COM CUSIP: 59522J103							
2,109.00	68.0000000	0.00	143,412.00	132,556.06	10,855.94	0.00	10,855.94
MINERALS TECHNOLOGIES INC COM CUSIP: 603158106							
1,901.00	67.8100000	95.05	128,906.81	106,319.15	22,587.66	0.00	22,587.66
MISTRAS GROUP INC COM CUSIP: 60649T107							
2,216.00	21.8100000	0.00	48,330.96	46,893.77	1,437.19	0.00	1,437.19
MONOTYPE IMAGING HLDGS INC COM STK CUSIP: 61022P100							
7,925.00	15.0900000	0.00	119,588.25	90,060.45	29,527.80	0.00	29,527.80
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448							
94,175.00	15.0000000	0.00	1,412,625.00	2,294,148.82	- 881,523.82	0.00	- 881,523.82
MSC INDL DIRECT INC CL A COM CUSIP: 553530106							
1,950.00	69.3000000	0.00	135,135.00	122,319.91	12,815.09	0.00	12,815.09
MWI VETERINARY SUPPLY INC COM STK CUSIP: 55402X105							
651.00	100.8200000	0.00	65,633.82	52,280.91	13,352.91	0.00	13,352.91
NEUSTAR INC CL A CUSIP: 64126X201							
3,848.00	37.5700000	0.00	144,569.36	131,221.96	13,347.40	0.00	13,347.40
NEWCASTLE INVT CORP NEW COM CUSIP: 65105M108							
8,872.00	7.6000000	0.00	67,427.20	58,321.00	9,106.20	0.00	9,106.20
OASIS PETE INC NEW COM STK CUSIP: 674215108							
3,680.00	29.3300000	0.00	107,934.40	101,781.60	6,152.80	0.00	6,152.80

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 17 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Equities								
Common stock								
OIL STS INTL INC COM ISIN US6780261052 CUSIP: 678026105								
1,515.00	78.2400000	0.00	118,533.60	85,927.00	32,606.60	0.00	32,606.60	
ORACLE CORP COM CUSIP: 68389X105								
52,600.00	31.6500000	0.00	1,664,790.00	1,279,053.82	385,736.18	0.00	385,736.18	
OXFORD INDS INC COM CUSIP: 691497309								
3,010.00	54.5300000	0.00	164,135.30	124,240.96	39,894.34	0.00	39,894.34	
PACIFIC DRILLING SA COM USD0.01 CUSIP: L7257P106								
4,127.00	9.6000000	0.00	39,619.20	34,519.56	5,099.64	0.00	5,099.64	
PARKER-HANNIFIN CORP COM CUSIP: 701094104								
19,100.00	79.9800000	7,831.00	1,527,618.00	1,418,472.31	109,145.69	0.00	109,145.69	
PENN NATL GAMING INC COM CUSIP: 707569109								
2,044.00	39.2900000	0.00	80,308.76	84,604.48	- 4,295.72	0.00	- 4,295.72	
PHH CORP COM NEW COM NEW CUSIP: 693320202								
3,256.00	17.4500000	0.00	56,817.20	52,869.46	3,947.74	0.00	3,947.74	
PHOTRONICS INC COM CUSIP: 719405102								
17,086.00	5.8700000	0.00	100,294.82	95,681.20	4,613.62	0.00	4,613.62	
PIER 1 IMPORTS INC COM CUSIP: 720279108								
1,550.00	18.4800000	0.00	28,644.00	26,186.62	2,457.38	0.00	2,457.38	
PLANTRONICS INC NEW COM CUSIP: 727493108								
1,756.00	35.6600000	175.60	62,618.96	57,922.51	4,696.45	0.00	4,696.45	
PROASSURANCE CORP COM CUSIP: 74267C106								
1,875.00	89.2300000	0.00	167,306.25	126,022.27	41,283.98	0.00	41,283.98	

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 18 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
QUAKER CHEM CORP COM CUSIP: 747316107							
918.00	47.0500000	0.00	43,191.90	42,420.94	770.96	0.00	770.96
RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT CUSIP: 751452202							
10,364.00	12.9600000	0.00	134,317.44	119,672.21	14,645.23	0.00	14,645.23
RAYONIER INC REIT CUSIP: 754907103							
3,875.00	48.9900000	0.00	189,836.25	161,094.80	28,741.45	0.00	28,741.45
RENT A CTR INC NEW COM CUSIP: 76009N100							
4,388.00	35.2800000	0.00	154,808.64	147,616.88	7,191.76	0.00	7,191.76
SALIX PHARMACEUTICALS LTD COM DE CUSIP: 795435106							
2,421.00	43.9600000	0.00	106,427.16	121,793.80	- 15,366.64	0.00	- 15,366.64
SEMGROUP CORP CL A CL A CUSIP: 81663A105							
4,596.00	35.5400000	0.00	163,341.84	144,764.62	18,577.22	0.00	18,577.22
SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100							
6,525.00	22.1800000	0.00	144,724.50	141,627.74	3,096.76	0.00	3,096.76
STAPLES INC COM CUSIP: 855030102							
81,300.00	10.9200000	0.00	887,796.00	1,026,650.45	- 138,854.45	0.00	- 138,854.45
STEINER LEISURE LTD COM STK USD0.01 CUSIP: P8744Y102							
1,437.00	46.7400000	0.00	67,165.38	64,650.41	2,514.97	0.00	2,514.97
STERLING FINL CORP WASH COM NEW COM NEW CUSIP: 859319303							
1,960.00	21.2000000	0.00	41,552.00	39,742.81	1,809.19	0.00	1,809.19
STRYKER CORP CUSIP: 863667101							
17,000.00	53.2600000	0.00	905,420.00	923,717.96	- 18,297.96	0.00	- 18,297.96

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 19 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
SYNOVUS FINL CORP COM CUSIP: 87161C105							
35,662.00	2.0800000	0.00	74,176.96	73,234.97	941.99	0.00	941.99
TEAM HEALTH HLDGS INC COM CUSIP: 87817A107							
4,016.00	28.5500000	0.00	114,656.80	77,124.12	37,532.68	0.00	37,532.68
TERADYNE INC COM CUSIP: 880770102							
9,698.00	15.6200000	0.00	151,482.76	138,229.60	13,253.16	0.00	13,253.16
TESCO CORP COM CUSIP: 88157K101							
10,666.00	10.1600000	0.00	108,366.56	143,176.44	- 34,809.88	0.00	- 34,809.88
THERMON GROUP HLDGS INC CUSIP: 88362T103							
8,488.00	22.8600000	0.00	194,035.68	152,531.27	41,504.41	0.00	41,504.41
TIDEWATER INC COM CUSIP: 886423102							
0.00	47.4300000	107.50	0.00	0.00	0.00	0.00	0.00
TREEHOUSE FOODS INC COM CUSIP: 89469A104							
1,615.00	51.9500000	0.00	83,899.25	87,259.36	- 3,360.11	0.00	- 3,360.11
TTM TECHNOLOGIES INC COM CUSIP: 87305R109							
7,943.00	10.6000000	0.00	84,195.80	112,052.61	- 27,856.81	0.00	- 27,856.81
TWO HBRS INVT CORP COM CUSIP: 90187B101							
5,732.00	11.5900000	0.00	66,433.88	62,852.40	3,581.48	0.00	3,581.48
UGI CORP NEW COM CUSIP: 902681105							
1,983.00	30.4800000	0.00	60,441.84	57,955.26	2,486.58	0.00	2,486.58
VIEWPOINT FINL GROUP INC MD COM CUSIP: 92672A101							
2,926.00	18.4300000	0.00	53,926.18	38,686.63	15,239.55	0.00	15,239.55

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 20 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
WAL-MART STORES INC COM CUSIP: 931142103							
23,600.00	72.6000000	9,381.00	1,713,360.00	1,240,363.78	472,996.22	0.00	472,996.22
WATSCO INC COM CUSIP: 942622200							
2,281.00	75.4600000	0.00	172,124.26	168,415.52	3,708.74	0.00	3,708.74
WESTAR ENERGY INC COM CUSIP: 95709T100							
2,070.00	29.1200000	0.00	60,278.40	60,821.53	- 543.13	0.00	- 543.13
WESTN DIGITAL CORP COM CUSIP: 958102105							
41,400.00	41.8200000	0.00	1,731,348.00	1,425,378.28	305,969.72	0.00	305,969.72
WILEY JOHN & SONS INC CL A CUSIP: 968223206							
3,058.00	49.3400000	0.00	150,881.72	129,639.03	21,242.69	0.00	21,242.69
Total USD		99,146.71	48,759,604.54	43,509,290.89	5,250,313.65	0.00	5,250,313.65
Total United States		99,146.71	48,759,604.54	43,509,290.89	5,250,313.65	0.00	5,250,313.65
Total Common Stock							
1,911,634.00		107,915.29	54,649,336.02	50,289,579.85	4,359,756.17	0.00	4,359,756.17
Total Equities							
1,911,634.00		107,915.29	54,649,336.02	50,289,579.85	4,359,756.17	0.00	4,359,756.17

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 21 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS BDS DTD 08/15/1997 6.375% DUE 08-15-2027 REG CUSIP: 912810FA1							
130,000.00	155.5938000	382.84	202,271.94	195,908.98	6,362.96	0.00	6,362.96
Issue Date: 15 Aug 97 Rate: 6.375% Yield to Maturity: 2.043% Maturity Date: 15 Aug 27							
UNITED STATES TREAS NTS .625 DUE 02-28-2013 REG CUSIP: 912828QK9							
85,000.00	100.2305000	1.46	85,195.92	84,760.94	434.98	0.00	434.98
Issue Date: 28 Feb 11 Rate: 0.625% Yield to Maturity: 0.163% Maturity Date: 28 Feb 13							
UNITED STATES TREAS NTS .875% DUE 04-30-2017 REG CUSIP: 912828SS0							
170,000.00	101.5000000	501.22	172,550.00	170,869.92	1,680.08	0.00	1,680.08
Issue Date: 30 Apr 12 Rate: 0.875% Yield to Maturity: 0.549% Maturity Date: 30 Apr 17							
UNITED STATES TREAS NTS DTD 00040 4.25% DUE 11-15-2013 REG CUSIP: 912828BR0							
5,035,000.00	104.8281000	63,382.19	5,278,094.83	5,408,028.66	- 129,933.83	0.00	- 129,933.83
Issue Date: 15 Nov 03 Rate: 4.25% Yield to Maturity: 0.24% Maturity Date: 15 Nov 13							
UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG CUSIP: 912828DM9							
3,960,000.00	109.1016000	7,317.40	4,320,423.36	4,398,279.16	- 77,855.80	0.00	- 77,855.80
Issue Date: 15 Feb 05 Rate: 4% Yield to Maturity: 0.279% Maturity Date: 15 Feb 15							
UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG CUSIP: 912828GH7							
615,000.00	118.1016000	1,313.97	726,324.84	719,293.45	7,031.39	0.00	7,031.39
Issue Date: 15 Feb 07 Rate: 4.625% Yield to Maturity: 0.511% Maturity Date: 15 Feb 17							
UNITED STATES TREAS NTS DTD 00271 1.375%DUE 01-15-2013 REG CUSIP: 912828MG2							
1,885,000.00	100.4453000	3,380.70	1,893,393.90	1,885,147.27	8,246.63	0.00	8,246.63
Issue Date: 15 Jan 10 Rate: 1.375% Yield to Maturity: 0.179% Maturity Date: 15 Jan 13							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 22 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
UNITED STATES TREAS NTS DTD 00310 .375% DUE 09-30-2012 REG CUSIP: 912828NX4							
350,000.00	100.0156000	552.25	350,054.60	349,603.52	451.08	0.00	451.08
Issue Date: 30 Sep 10 Rate: 0.375% Yield to Maturity: 0.18% Maturity Date: 30 Sep 12							
UNITED STATES TREAS NTS DTD 00323 .75% DUE 12-15-2013 REG CUSIP: 912828PL8							
20,000.00	100.6914000	31.96	20,138.28	19,749.40	388.88	0.00	388.88
Issue Date: 15 Dec 10 Rate: 0.75% Yield to Maturity: 0.213% Maturity Date: 15 Dec 13							
UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG CUSIP: 912828PX2							
25,000.00	118.8750000	41.86	29,718.75	25,633.45	4,085.30	0.00	4,085.30
Issue Date: 15 Feb 11 Rate: 3.625% Yield to Maturity: 1.264% Maturity Date: 15 Feb 21							
UNITED STATES TREAS NTS DTD 00350 1.75% DUE 05-31-2016 REG CUSIP: 912828QP8							
275,000.00	105.0000000	1,222.84	288,750.00	277,026.90	11,723.10	0.00	11,723.10
Issue Date: 31 May 11 Rate: 1.75% Yield to Maturity: 0.405% Maturity Date: 31 May 16							
UNITED STATES TREAS NTS DTD 00407 .625% DUE 05-31-2017 REG CUSIP: 912828SY7							
55,000.00	100.3281000	87.34	55,180.45	54,755.08	425.37	0.00	425.37
Issue Date: 31 May 12 Rate: 0.625% Yield to Maturity: 0.555% Maturity Date: 31 May 17							
UNITED STATES TREAS NTS DTD 00410 .75% DUE 06-30-2017 REG CUSIP: 912828TB6							
25,000.00	100.8359000	32.09	25,208.97	25,183.59	25.38	0.00	25.38
Issue Date: 30 Jun 12 Rate: 0.75% Yield to Maturity: 0.574% Maturity Date: 30 Jun 17							
UNITED STATES TREAS NTS NT 2.5% DUE 04-30-2015 REG CUSIP: 912828MZ0							
25,000.00	105.9062000	210.59	26,476.55	25,207.88	1,268.67	0.00	1,268.67
Issue Date: 30 Apr 10 Rate: 2.5% Yield to Maturity: 0.275% Maturity Date: 30 Apr 15							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 23 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
UNITED STATES TREAS NTS NT 2.625% DUE 06-30-2014 REG CUSIP: 912828KY5							
470,000.00	104.3516000	2,112.12	490,452.52	473,151.07	17,301.45	0.00	17,301.45
Issue Date: 30 Jun 09 Rate: 2.625% Yield to Maturity: 0.242% Maturity Date: 30 Jun 14							
UNITED STATES TREAS NTS TNOTE 1 DUE 08-31-2016 REG CUSIP: 912828RF9							
155,000.00	102.2266000	4.28	158,451.23	156,370.32	2,080.91	0.00	2,080.91
Issue Date: 31 Aug 11 Rate: 1% Yield to Maturity: 0.438% Maturity Date: 31 Aug 16							
UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG CUSIP: 912828HR4							
325,000.00	114.9766000	525.47	373,673.95	365,781.09	7,892.86	0.00	7,892.86
Issue Date: 15 Feb 08 Rate: 3.5% Yield to Maturity: 0.698% Maturity Date: 15 Feb 18							
UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG CUSIP: 912828SM3							
315,000.00	102.1016000	1,325.40	321,620.04	317,493.76	4,126.28	0.00	4,126.28
Issue Date: 31 Mar 12 Rate: 1% Yield to Maturity: 0.535% Maturity Date: 31 Mar 17							
UNITED STATES TREAS NTS 2 DUE 11-15-2021 CUSIP: 912828RR3							
210,000.00	104.8672000	1,244.02	220,221.12	211,901.82	8,319.30	0.00	8,319.30
Issue Date: 15 Nov 11 Rate: 2% Yield to Maturity: 1.434% Maturity Date: 15 Nov 21							
UNITED STATES TREAS NTS 2.125 DUE 12-31-2015 CUSIP: 912828PM6							
30,000.00	105.8750000	109.13	31,762.50	30,234.66	1,527.84	0.00	1,527.84
Issue Date: 31 Dec 10 Rate: 2.125% Yield to Maturity: 0.35% Maturity Date: 31 Dec 15							
UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG CUSIP: 912828PC8							
5,925,000.00	110.8203000	46,067.70	6,566,102.77	6,478,341.44	87,761.33	0.00	87,761.33
Issue Date: 15 Nov 10 Rate: 2.625% Yield to Maturity: 1.234% Maturity Date: 15 Nov 20							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 24 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
US TREAS NTS .875 DUE 01-31-2017 REG CUSIP: 912828SC5							
1,020,000.00	101.5938000	776.08	1,036,256.76	1,027,488.68	8,768.08	0.00	8,768.08
Issue Date: 31 Jan 12 Rate: 0.875% Yield to Maturity: 0.51% Maturity Date: 31 Jan 17							
US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG CUSIP: 912828RC6							
555,000.00	106.2578000	544.81	589,730.79	567,194.86	22,535.93	0.00	22,535.93
Issue Date: 15 Aug 11 Rate: 2.125% Yield to Maturity: 1.38% Maturity Date: 15 Aug 21							
US TREAS NTS 1.375 DUE 03-15-2013 REG CUSIP: 912828MT4							
820,000.00	100.6406000	5,208.55	825,252.92	812,632.81	12,620.11	0.00	12,620.11
Issue Date: 15 Mar 10 Rate: 1.375% Yield to Maturity: 0.188% Maturity Date: 15 Mar 13							
US TREAS NTS 1.875 DUE 06-30-2015 CUSIP: 912828NL0							
25,000.00	104.4688000	80.24	26,117.20	25,148.44	968.76	0.00	968.76
Issue Date: 30 Jun 10 Rate: 1.875% Yield to Maturity: 0.289% Maturity Date: 30 Jun 15							
US TREAS NTS 2.625 DUE 12-31-2014 REG CUSIP: 912828ME7							
1,975,000.00	105.5312000	8,875.43	2,084,241.20	2,002,850.59	81,390.61	0.00	81,390.61
Issue Date: 31 Dec 09 Rate: 2.625% Yield to Maturity: 0.244% Maturity Date: 31 Dec 14							
UTD STATES TREAS .75% DUE 09-15-2013 CUSIP: 912828NY2							
30,000.00	100.5703000	103.94	30,171.09	30,135.94	35.15	0.00	35.15
Issue Date: 15 Sep 10 Rate: 0.75% Yield to Maturity: 0.202% Maturity Date: 15 Sep 13							
UTD STATES TREAS ZERO CPN .5% DUE 07-31-2017 CUSIP: 912828TG5							
585,000.00	99.5859000	254.34	582,577.51	580,176.24	2,401.27	0.00	2,401.27
Issue Date: 31 Jul 12 Rate: 0.5% Yield to Maturity: 0.586% Maturity Date: 31 Jul 17							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 25 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
UTD STATES TREAS ZERO CPN 1.625% DUE 08-15-2022 CUSIP: 912828TJ9							
905,000.00	100.5781000	651.54	910,231.80	890,254.68	19,977.12	0.00	19,977.12
Issue Date: 15 Aug 12 Rate: 1.625% Yield to Maturity: 1.562% Maturity Date: 15 Aug 22							
UTD STATES TREAS ZERO CPN 1.75% DUE 05-15-2022 CUSIP: 912828SV3							
95,000.00	102.0312000	492.42	96,929.64	96,448.02	481.62	0.00	481.62
Issue Date: 15 May 12 Rate: 1.75% Yield to Maturity: 1.524% Maturity Date: 15 May 22							
UTD STATES TREAS 1% DUE 09-30-2016 CUSIP: 912828RJ1							
5,000.00	102.2266000	21.03	5,111.33	4,985.74	125.59	0.00	125.59
Issue Date: 30 Sep 11 Rate: 1% Yield to Maturity: 0.449% Maturity Date: 30 Sep 16							
UTD STATES TREAS 2% DUE 04-30-2016 CUSIP: 912828QF0							
445,000.00	105.8750000	2,998.90	471,143.75	455,020.87	16,122.88	0.00	16,122.88
Issue Date: 30 Apr 11 Rate: 2% Yield to Maturity: 0.384% Maturity Date: 30 Apr 16							
Total USD		149,854.11	28,293,830.51	28,165,059.23	128,771.28	0.00	128,771.28
Total United States		149,854.11	28,293,830.51	28,165,059.23	128,771.28	0.00	128,771.28
Total Government Bonds							
26,545,000.00		149,854.11	28,293,830.51	28,165,059.23	128,771.28	0.00	128,771.28
Government agencies							
United States - USD							
FANNIE MAE 1.125 DUE 04-27-2017 CUSIP: 3135G0JA2							
150,000.00	101.9374000	581.25	152,906.10	149,947.50	2,958.60	0.00	2,958.60
Issue Date: 1 Mar 12 Rate: 1.125% Yield to Maturity: 0.701% Maturity Date: 27 Apr 17							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 26 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
FHLMC MTN 2.875 02-09-2015 CUSIP: 3137EACH0							
2,500,000.00	106.0729000	4,392.35	2,651,822.50	2,650,255.00	1,567.50	0.00	1,567.50
Issue Date: 7 Jan 10 Rate: 2.875% Yield to Maturity: 0.371% Maturity Date: 9 Feb 15							
FHLMC PREASSIGN 00074 2.375 01-13-2022 CUSIP: 3137EADB2							
180,000.00	105.0896000	570.00	189,161.28	179,856.00	9,305.28	0.00	9,305.28
Issue Date: 13 Jan 12 Rate: 2.375% Yield to Maturity: 1.782% Maturity Date: 13 Jan 22							
FNMA FANNIE MAE 5 05-11-2017 CUSIP: 31359M7X5							
300,000.00	120.2530000	4,583.33	360,759.00	288,387.34	72,371.66	0.00	72,371.66
Issue Date: 16 Apr 07 Rate: 5% Yield to Maturity: 0.616% Maturity Date: 11 May 17							
FNMA 1.95 03-28-2019 CUSIP: 3135G0JN4							
1,550,000.00	100.0880000	13,097.50	1,551,364.00	1,551,701.90	- 337.90	0.00	- 337.90
Issue Date: 28 Mar 12 Rate: 1.95% Call Date: 28 Sep 12 Call Price: 100.00 Yield to Maturity: 1.936% Maturity Date: 28 Mar 19							
FNMA 2.375 DUE 07-28-2015 CUSIP: 31398AU34							
75,000.00	105.7353000	163.28	79,301.47	74,778.00	4,523.47	0.00	4,523.47
Issue Date: 14 Jun 10 Rate: 2.375% Yield to Maturity: 0.39% Maturity Date: 28 Jul 15							
FNMA 2.75 02-05-2014 CUSIP: 31398AVD1							
3,100,000.00	103.6495000	6,156.94	3,213,134.50	3,275,512.70	- 62,378.20	0.00	- 62,378.20
Issue Date: 5 Feb 09 Rate: 2.75% Yield to Maturity: 0.189% Maturity Date: 5 Feb 14							
Total USD		29,544.65	8,198,448.85	8,170,438.44	28,010.41	0.00	28,010.41
Total United States		29,544.65	8,198,448.85	8,170,438.44	28,010.41	0.00	28,010.41
Total Government Agencies		29,544.65	8,198,448.85	8,170,438.44	28,010.41	0.00	28,010.41

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 27 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
United States - USD							
ARIZONA ST TRANSN BRD HWY REV 2.842% 07-01-2018 BEO TAXABLE CUSIP: 040654UU7							
295,000.00	103.2560000	1,397.31	304,605.20	295,000.00	9,605.20	0.00	9,605.20
Issue Date: 29 Nov 11 Rate: 2.842% Maturity Date: 1 Jul 18							
COLORADO HSG & FIN AUTH COLO UNEMPLOYMENT COMPENSA 1.6 DUE 5-15-16 CUSIP: 19648CAE1							
280,000.00	102.0150000	784.00	285,642.00	281,702.40	3,939.60	0.00	3,939.60
Issue Date: 28 Jun 12 Rate: 1.6% Maturity Date: 15 May 16							
ILLINOIS ST 4.125% 01-01-2019 BEO TAXABLE CUSIP: 452152KE0							
30,000.00	102.5460000	206.25	30,763.80	30,000.00	763.80	0.00	763.80
Issue Date: 20 Jan 12 Rate: 4.125% Maturity Date: 1 Jan 19							
ILLINOIS ST 4.5% 01-01-2020 BEO TAXABLE CUSIP: 452152KF7							
115,000.00	101.9980000	862.50	117,297.70	115,458.85	1,838.85	0.00	1,838.85
Issue Date: 20 Jan 12 Rate: 4.5% Maturity Date: 1 Jan 20							
ILLINOIS ST 5.547% 04-01-2019 BEO TAXABLE CUSIP: 452152FK2							
215,000.00	108.8120000	4,969.18	233,945.80	231,645.30	2,300.50	0.00	2,300.50
Issue Date: 26 Apr 10 Rate: 5.547% Maturity Date: 1 Apr 19							
ILLINOIS ST 5.85% 03-01-2022 BEO TAXABLE CUSIP: 452152DP3							
240,000.00	110.3430000	7,020.00	264,823.20	240,648.00	24,175.20	0.00	24,175.20
Issue Date: 26 Apr 10 Rate: 5.85% Maturity Date: 1 Mar 22							
ILLINOIS ST 6.2% 07-01-2021 BEO TAXABLE CUSIP: 452152GR6							
225,000.00	112.5820000	2,324.99	253,309.50	237,606.75	15,702.75	0.00	15,702.75
Issue Date: 21 Jul 10 Rate: 6.2% Maturity Date: 1 Jul 21							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 28 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
LOUISIANA ST 1.304% 07-15-2016 BEO TAXABLE CUSIP: 546415F54							
60,000.00	100.2940000	139.09	60,176.40	60,000.00	176.40	0.00	176.40
Issue Date: 27 Jun 12 Rate: 1.304% Maturity Date: 15 Jul 16							
OHIO ST DEV ASSISTANCE 3.639% 10-01-2015BEO TAXABLE CUSIP: 67755WBD6							
45,000.00	105.4600000	682.31	47,457.00	45,000.00	2,457.00	0.00	2,457.00
Issue Date: 18 Feb 10 Rate: 3.639% Maturity Date: 1 Oct 15							
OHIO STATE 5.181% 10-01-2019 BEO TAXABLE CUSIP: 677521BW5							
30,000.00	116.9850000	647.62	35,095.50	30,000.00	5,095.50	0.00	5,095.50
Issue Date: 18 Feb 10 Rate: 5.181% Maturity Date: 1 Oct 19							
OREGON ST DEPT TRANSN HWY USER TAX REV 1.304% 11-15-2016 BEO TAXABLE CUSIP: 68607DPD1							
135,000.00	100.7080000	317.84	135,955.80	135,000.00	955.80	0.00	955.80
Issue Date: 26 Jun 12 Rate: 1.304% Maturity Date: 15 Nov 16							
PORT SEATTLE WASH REV .883% 11-01-2013 BEO TAXABLE CUSIP: 735389QR2							
150,000.00	100.2190000	614.42	150,328.50	150,000.00	328.50	0.00	328.50
Issue Date: 14 Mar 12 Rate: 0.883% Maturity Date: 1 Nov 13							
PORT SEATTLE WASH REV 1.19% 11-01-2014 BEO TAXABLE CUSIP: 735389QS0							
165,000.00	100.2750000	910.84	165,453.75	165,000.00	453.75	0.00	453.75
Issue Date: 14 Mar 12 Rate: 1.19% Maturity Date: 1 Nov 14							
PUERTO RICO COMWLTH GOVT DEV BK 3.448% 02-01-2015 BEO TAXABLE CUSIP: 745177FL4							
1,490,000.00	102.3030000	4,281.26	1,524,314.70	1,490,000.00	34,314.70	0.00	34,314.70
Issue Date: 7 Feb 12 Rate: 3.448% Maturity Date: 1 Feb 15							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
PUERTO RICO COMWLTH 2.25% 07-01-2013 BEOTAXABLE CUSIP: 74514LZS9							
90,000.00	100.0930000	168.75	90,083.70	90,000.00	83.70	0.00	83.70
Issue Date: 29 Mar 12 Rate: 2.25% Maturity Date: 1 Jul 13							
PUERTO RICO COMWLTH 2.95% 07-01-2014 BEOTAXABLE CUSIP: 74514LZT7							
155,000.00	100.6260000	381.04	155,970.30	155,000.00	970.30	0.00	970.30
Issue Date: 29 Mar 12 Rate: 2.95% Maturity Date: 1 Jul 14							
TEXAS A & M UNIV PERM UNIV FD .776% 07-01-2015 BEO TAXABLE CUSIP: 882117U93							
65,000.00	100.7750000	60.24	65,503.75	65,000.00	503.75	0.00	503.75
Issue Date: 18 Jul 12 Rate: 0.776% Maturity Date: 1 Jul 15							
UNIVERSITY N C CHAPEL HILL REV .815% 12-01-2015 BEO TAXABLE CUSIP: 914713G55							
105,000.00	100.5520000	121.23	105,579.60	105,000.00	579.60	0.00	579.60
Issue Date: 10 Jul 12 Rate: 0.815% Maturity Date: 1 Dec 15							
UNIVERSITY N C CHAPEL HILL REV 1.225% 12-01-2016 BEO TAXABLE CUSIP: 914713G63							
45,000.00	100.6420000	78.09	45,288.90	45,000.00	288.90	0.00	288.90
Issue Date: 10 Jul 12 Rate: 1.225% Maturity Date: 1 Dec 16							
UNIVERSITY N C CHAPEL HILL REV 1.455% 12-01-2017 BEO TAXABLE CUSIP: 914713G71							
85,000.00	100.6970000	175.20	85,592.45	85,000.00	592.45	0.00	592.45
Issue Date: 10 Jul 12 Rate: 1.455% Maturity Date: 1 Dec 17							
UNIVERSITY WASH UNIV REVS 1.635% 07-01-2020 BEO TAXABLE CUSIP: 91523NKH8							
690,000.00	101.6380000	1,880.25	701,302.20	690,000.00	11,302.20	0.00	11,302.20
Issue Date: 7 Mar 12 Rate: 1.635% Maturity Date: 1 Jul 20							
Total USD		28,022.41	4,858,489.75	4,742,061.30	116,428.45	0.00	116,428.45

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 30 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
Total United States		28,022.41	4,858,489.75	4,742,061.30	116,428.45	0.00	116,428.45
Total Municipal/Provincial Bonds							
		28,022.41	4,858,489.75	4,742,061.30	116,428.45	0.00	116,428.45
Corporate bonds							
Brazil - USD							
PETROBRAS INTL FIN 7.875% DUE 03-15-2019 CUSIP: 71645WAN1							
130,000.00	123.9923000	4,720.62	161,189.99	152,035.00	9,154.99	0.00	9,154.99
Issue Date: 11 Feb 09 Rate: 7.875% Yield to Maturity: 3.709% Maturity Date: 15 Mar 19							
Total USD		4,720.62	161,189.99	152,035.00	9,154.99	0.00	9,154.99
Total Brazil		4,720.62	161,189.99	152,035.00	9,154.99	0.00	9,154.99
France - USD							
PVTPL VIVENDI SA NT 2.4 DUE 04-10-2015 BEO CUSIP: 92852TAA0							
340,000.00	100.5183000	3,150.66	341,762.22	336,525.20	5,237.02	0.00	5,237.02
Issue Date: 12 Apr 12 Rate: 2.4% Yield to Maturity: 2.194% Maturity Date: 10 Apr 15							
SANOFI-AVENTIS 4% DUE 03-29-2021 CUSIP: 80105NAG0							
110,000.00	113.6020000	1,857.77	124,962.20	108,882.40	16,079.80	0.00	16,079.80
Issue Date: 29 Mar 11 Rate: 4% Yield to Maturity: 2.248% Maturity Date: 29 Mar 21							
TOTAL CAP INTL 1.55% DUE 06-28-2017 CUSIP: 89153VAC3							
560,000.00	101.6100000	1,519.00	569,016.00	559,060.60	9,955.40	0.00	9,955.40
Issue Date: 28 Jun 12 Rate: 1.55% Yield to Maturity: 1.171% Maturity Date: 28 Jun 17							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 31 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
TOTAL CAP 2.3% DUE 03-15-2016 CUSIP: 89152UAE2							
90,000.00	104.8965000	954.50	94,406.85	90,639.00	3,767.85	0.00	3,767.85
Issue Date: 15 Sep 10 Rate: 2.3% Yield to Maturity: 0.891% Maturity Date: 15 Mar 16							
Total USD		7,481.93	1,130,147.27	1,095,107.20	35,040.07	0.00	35,040.07
Total France		7,481.93	1,130,147.27	1,095,107.20	35,040.07	0.00	35,040.07
Luxembourg - USD							
TYCO ELECTRONICS 6.55% DUE 10-01-2017 CUSIP: 902133AF4							
170,000.00	120.8851000	4,639.58	205,504.67	199,102.30	6,402.37	0.00	6,402.37
Issue Date: 1 Apr 08 Rate: 6.55% Yield to Maturity: 2.186% Maturity Date: 1 Oct 17							
Total USD		4,639.58	205,504.67	199,102.30	6,402.37	0.00	6,402.37
Total Luxembourg		4,639.58	205,504.67	199,102.30	6,402.37	0.00	6,402.37
Mexico - USD							
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG CUSIP: 02364WBD6							
125,000.00	102.5034000	488.28	128,129.25	125,138.75	2,990.50	0.00	2,990.50
Issue Date: 16 Jul 12 Rate: 3.125% Yield to Maturity: 2.818% Maturity Date: 16 Jul 22							
Total USD		488.28	128,129.25	125,138.75	2,990.50	0.00	2,990.50
Total Mexico		488.28	128,129.25	125,138.75	2,990.50	0.00	2,990.50

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 32 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Netherlands - USD							
PVTPL HEINEKEN N V SR NT 3.4 DUE 04-01-2022 BEO CUSIP: 423012AA1							
340,000.00	104.3891000	4,752.44	354,922.94	346,732.00	8,190.94	0.00	8,190.94
Issue Date: 3 Apr 12 Rate: 3.4% Yield to Maturity: 2.873% Maturity Date: 1 Apr 22							
SHELL INTL FIN B V 1.125% DUE 08-21-2017 CUSIP: 822582AR3							
170,000.00	100.5257000	53.12	170,893.69	169,022.50	1,871.19	0.00	1,871.19
Issue Date: 21 Aug 12 Rate: 1.125% Yield to Maturity: 1.016% Maturity Date: 21 Aug 17							
Total USD		4,805.56	525,816.63	515,754.50	10,062.13	0.00	10,062.13
Total Netherlands		4,805.56	525,816.63	515,754.50	10,062.13	0.00	10,062.13
United Kingdom - USD							
AMVESCAP PLC 5.375% DUE 02-27-2013 CUSIP: 03235EAK6							
200,000.00	102.0640000	119.44	204,128.00	198,348.00	5,780.00	0.00	5,780.00
Issue Date: 27 Feb 03 Rate: 5.375% Yield to Maturity: 1.129% Maturity Date: 27 Feb 13							
BARCLAYS BK PLC SR GLOBAL NT 5 DUE 09-22-2016 CUSIP: 06739FGF2							
125,000.00	109.8580000	2,760.41	137,322.50	134,707.50	2,615.00	0.00	2,615.00
Issue Date: 22 Sep 09 Rate: 5% Yield to Maturity: 2.434% Maturity Date: 22 Sep 16							
BP CAP MKTS P L C 1.846% DUE 05-05-2017 CUSIP: 05565QBY3							
510,000.00	102.3436000	2,981.29	521,952.36	510,000.00	11,952.36	0.00	11,952.36
Issue Date: 7 May 12 Rate: 1.846% Yield to Maturity: 1.327% Maturity Date: 5 May 17							
BP CAP MKTS P L C 3.125% DUE 10-01-2015 CUSIP: 05565QBN7							
95,000.00	106.9628000	1,236.97	101,614.66	100,643.00	971.66	0.00	971.66
Issue Date: 1 Oct 10 Rate: 3.125% Yield to Maturity: 0.833% Maturity Date: 1 Oct 15							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 33 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
DIAGEO CAP PLC 1.5% DUE 05-11-2017 CUSIP: 25243YAR0							
170,000.00	101.8839000	779.16	173,202.63	169,252.00	3,950.63	0.00	3,950.63
Issue Date: 11 May 12 Rate: 1.5% Yield to Maturity: 1.107% Maturity Date: 11 May 17							
GLAXOSMITHKLINE 1.5 DUE 05-08-2017 CUSIP: 377373AC9							
340,000.00	102.0185000	1,586.66	346,862.90	338,779.40	8,083.50	0.00	8,083.50
Issue Date: 9 May 12 Rate: 1.5% Yield to Maturity: 1.133% Maturity Date: 8 May 17							
RIO TINTO FIN USA 3.5 DUE 03-22-2022 CUSIP: 76720AAC0							
220,000.00	104.6700000	3,400.83	230,274.00	218,842.80	11,431.20	0.00	11,431.20
Issue Date: 22 Mar 12 Rate: 3.5% Call Date: 22 Dec 21 Call Price: 100.00 Yield to Maturity: 2.936% Maturity Date: 22 Mar 22							
VODAFONE GROUP PLC 1.625% DUE 03-20-2017 CUSIP: 92857WAX8							
100,000.00	101.9341000	726.73	101,934.10	99,447.00	2,487.10	0.00	2,487.10
Issue Date: 20 Mar 12 Rate: 1.625% Yield to Maturity: 1.187% Maturity Date: 20 Mar 17							
Total USD		13,591.49	1,817,291.15	1,770,019.70	47,271.45	0.00	47,271.45
Total United Kingdom		13,591.49	1,817,291.15	1,770,019.70	47,271.45	0.00	47,271.45
United States - USD							
ADVANCE AUTO PTS 4.5 DUE 01-15-2022 CUSIP: 00751YAB2							
130,000.00	106.2010000	747.50	138,061.30	130,787.48	7,273.82	0.00	7,273.82
Issue Date: 17 Jan 12 Rate: 4.5% Call Date: 15 Oct 21 Call Price: 100.00 Yield to Maturity: 3.71% Maturity Date: 15 Jan 22							
AGILENT 6.5% DUE 11-01-2017 CUSIP: 00846UAC5							
145,000.00	121.1829000	3,141.66	175,715.20	171,202.95	4,512.25	0.00	4,512.25
Issue Date: 29 Oct 07 Rate: 6.5% Yield to Maturity: 2.146% Maturity Date: 1 Nov 17							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 34 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
ALTERA CORP 1.75% DUE 05-15-2017 CUSIP: 021441AD2							
100,000.00	102.0134000	549.30	102,013.40	99,847.00	2,166.40	0.00	2,166.40
Issue Date: 8 May 12 Rate: 1.75% Call Date: 15 Nov 12 Call Price: 100.00 Yield to Maturity: 1.307% Maturity Date: 15 May 17							
AMERISOURCEBERGEN 3.5% DUE 11-15-2021 CUSIP: 03073EAJ4							
85,000.00	108.2850000	875.97	92,042.25	85,357.85	6,684.40	0.00	6,684.40
Issue Date: 14 Nov 11 Rate: 3.5% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 2.487% Maturity Date: 15 Nov 21							
AMERN EXPRESS CO 8.125% DUE 05-20-2019 CUSIP: 025816BB4							
203,000.00	135.4660000	4,627.41	274,995.98	257,525.60	17,470.38	0.00	17,470.38
Issue Date: 18 May 09 Rate: 8.125% Yield to Maturity: 2.381% Maturity Date: 20 May 19							
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018 CUSIP: 02687QDG0							
195,000.00	114.6205000	1,425.93	223,509.97	212,477.85	11,032.12	0.00	11,032.12
Issue Date: 12 Dec 07 Rate: 5.85% Yield to Maturity: 2.893% Maturity Date: 16 Jan 18							
AMGEN INC 2.125 DUE 05-15-2017 CUSIP: 031162BQ2							
135,000.00	103.2065000	801.89	139,328.77	134,758.35	4,570.42	0.00	4,570.42
Issue Date: 15 May 12 Rate: 2.125% Yield to Maturity: 1.418% Maturity Date: 15 May 17							
AMGEN INC 2.5% DUE 11-15-2016 CUSIP: 031162BL3							
90,000.00	104.8540000	662.49	94,368.60	89,907.30	4,461.30	0.00	4,461.30
Issue Date: 10 Nov 11 Rate: 2.5% Yield to Maturity: 1.31% Maturity Date: 15 Nov 16							
AMGEN INC 3.875 DUE 11-15-2021 CUSIP: 031162BM1							
60,000.00	108.1331000	684.58	64,879.86	59,832.00	5,047.86	0.00	5,047.86
Issue Date: 10 Nov 11 Rate: 3.875% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 2.863% Maturity Date: 15 Nov 21							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 35 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
AMPHENOL CORP NEW 4 DUE 02-01-2022 CUSIP: 032095AB7							
130,000.00	105.3946000	433.33	137,012.98	130,421.20	6,591.78	0.00	6,591.78
Issue Date: 26 Jan 12 Rate: 4% Call Date: 1 Nov 21 Call Price: 100.00 Yield to Maturity: 3.328% Maturity Date: 1 Feb 22							
ANADARKO PETE CORP 6.375% DUE 09-15-2017 CUSIP: 032511BH9							
180,000.00	119.5686000	5,291.24	215,223.48	213,381.00	1,842.48	0.00	1,842.48
Issue Date: 12 Aug 10 Rate: 6.375% Yield to Maturity: 2.246% Maturity Date: 15 Sep 17							
ANHEUSER-BUSCH .8 DUE 07-15-2015 CUSIP: 03523TBM9							
340,000.00	100.3871000	340.00	341,316.14	339,377.80	1,938.34	0.00	1,938.34
Issue Date: 16 Jul 12 Rate: 0.8% Yield to Maturity: 0.664% Maturity Date: 15 Jul 15							
APACHE CORP 6% DUE 09-15-2013 CUSIP: 037411AU9							
85,000.00	105.6965000	2,351.66	89,842.02	84,554.60	5,287.42	0.00	5,287.42
Issue Date: 1 Oct 08 Rate: 6% Yield to Maturity: 0.495% Maturity Date: 15 Sep 13							
AT&T INC GLOBAL 2.5 NTS DUE 08-15-2015 USD1000 CUSIP: 00206RAV4							
280,000.00	105.2526000	311.11	294,707.28	294,047.60	659.68	0.00	659.68
Issue Date: 30 Jul 10 Rate: 2.5% Yield to Maturity: 0.701% Maturity Date: 15 Aug 15							
AT&T INC 4.85% DUE 02-15-2014 CUSIP: 00206RAQ5							
280,000.00	105.9748000	603.55	296,729.44	298,639.60	- 1,910.16	0.00	- 1,910.16
Issue Date: 3 Feb 09 Rate: 4.85% Yield to Maturity: 0.716% Maturity Date: 15 Feb 14							
AUTOZONE INC 4% DUE 11-15-2020 CUSIP: 053332AL6							
200,000.00	108.7877000	2,355.55	217,575.40	199,295.50	18,279.90	0.00	18,279.90
Issue Date: 15 Nov 10 Rate: 4% Call Date: 15 Aug 20 Call Price: 100.00 Yield to Maturity: 2.794% Maturity Date: 15 Nov 20							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 36 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
BANK AMER CORP 5.65% DUE 05-01-2018 CUSIP: 06051GDX4							
260,000.00	111.7176000	4,896.66	290,465.76	272,794.40	17,671.36	0.00	17,671.36
Issue Date: 2 May 08 Rate: 5.65% Yield to Maturity: 3.361% Maturity Date: 1 May 18							
BEAR STEARNS COS 7.25% DUE 02-01-2018 CUSIP: 073902RU4							
195,000.00	124.7457000	1,178.12	243,254.11	207,657.10	35,597.01	0.00	35,597.01
Issue Date: 1 Feb 08 Rate: 7.25% Yield to Maturity: 2.356% Maturity Date: 1 Feb 18							
BIO RAD LABS INC 8% DUE 09-15-2016 CUSIP: 090572AN8							
100,000.00	109.5000000	3,688.88	109,500.00	107,250.00	2,250.00	0.00	2,250.00
Issue Date: 15 Sep 09 Rate: 8% Call Date: 15 Sep 13 Call Price: 104.00 Yield to Maturity: 5.352% Maturity Date: 15 Sep 16							
BRE PPTYS INC 3.375 DUE 01-15-2023 CUSIP: 05564EBM7							
125,000.00	99.6278000	210.93	124,534.75	123,755.00	779.75	0.00	779.75
Issue Date: 13 Aug 12 Rate: 3.375% Call Date: 15 Oct 22 Call Price: 100.00 Yield to Maturity: 3.418% Maturity Date: 15 Jan 23							
BRE PPTYS INC 5.5% DUE 03-15-2017 CUSIP: 05564EBK1							
180,000.00	113.5110000	4,564.99	204,319.80	194,292.00	10,027.80	0.00	10,027.80
Issue Date: 13 Mar 07 Rate: 5.5% Yield to Maturity: 2.344% Maturity Date: 15 Mar 17							
BRISTOL MYERS .875% DUE 08-01-2017 CUSIP: 110122AS7							
240,000.00	99.2321000	180.83	238,157.04	237,818.40	338.64	0.00	338.64
Issue Date: 31 Jul 12 Rate: 0.875% Yield to Maturity: 1.036% Maturity Date: 1 Aug 17							
BROADCOM CORP 2.5% DUE 08-15-2022 CUSIP: 111320AG2							
75,000.00	99.8943000	78.12	74,920.72	74,415.75	504.97	0.00	504.97
Issue Date: 16 Aug 12 Rate: 2.5% Yield to Maturity: 2.512% Maturity Date: 15 Aug 22							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 37 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
BROADCOM CORP 2.7% DUE 11-01-2018 CUSIP: 111320AE7							
75,000.00	106.8078000	675.00	80,105.85	74,995.50	5,110.35	0.00	5,110.35
Issue Date: 9 Nov 11 Rate: 2.7% Yield to Maturity: 1.538% Maturity Date: 1 Nov 18							
BSTN PPTYS LTD 3.85% DUE 02-01-2023 CUSIP: 10112RAU8							
140,000.00	104.6070000	449.16	146,449.80	140,917.00	5,532.80	0.00	5,532.80
Issue Date: 11 Jun 12 Rate: 3.85% Call Date: 1 Nov 22 Call Price: 100.00 Yield to Maturity: 3.323% Maturity Date: 1 Feb 23							
BUNGE LTD FIN CORP 3.2% DUE 06-15-2017 CUSIP: 120568AV2							
130,000.00	103.1937000	878.22	134,151.81	129,750.40	4,401.41	0.00	4,401.41
Issue Date: 15 Jun 12 Rate: 3.2% Yield to Maturity: 2.488% Maturity Date: 15 Jun 17							
BURL NORTHN SANTA 3.05% DUE 09-01-2022 CUSIP: 12189LAL5							
135,000.00	103.1358000	91.50	139,233.33	134,433.00	4,800.33	0.00	4,800.33
Issue Date: 23 Aug 12 Rate: 3.05% Call Date: 1 Jun 22 Call Price: 100.00 Yield to Maturity: 2.69% Maturity Date: 1 Sep 22							
CAMERON INTL CORP 4.5% DUE 06-01-2021 CUSIP: 13342BAE5							
190,000.00	108.7853000	2,137.50	206,692.07	205,477.40	1,214.67	0.00	1,214.67
Issue Date: 2 Jun 11 Rate: 4.5% Call Date: 1 Mar 21 Call Price: 100.00 Yield to Maturity: 3.334% Maturity Date: 1 Jun 21							
CAP 1 BK USA NATL 8.8% DUE 07-15-2019 CUSIP: 140420MV9							
100,000.00	129.8464000	1,124.44	129,846.40	120,941.00	8,905.40	0.00	8,905.40
Issue Date: 25 Jun 09 Rate: 8.8% Yield to Maturity: 3.82% Maturity Date: 15 Jul 19							
CARDINAL HLTH INC 3.2% DUE 06-15-2022 CUSIP: 14149YAV0							
175,000.00	102.8598000	1,555.55	180,004.65	174,911.79	5,092.86	0.00	5,092.86
Issue Date: 21 May 12 Rate: 3.2% Yield to Maturity: 2.862% Maturity Date: 15 Jun 22							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 38 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
CAROLINA PWR & LT 5.3% DUE 01-15-2019 CUSIP: 144141CZ9							
75,000.00	120.9233000	507.91	90,692.47	75,819.75	14,872.72	0.00	14,872.72
Issue Date: 15 Jan 09 Rate: 5.3% Yield to Maturity: 1.809% Maturity Date: 15 Jan 19							
CATERPILLAR FINANCIAL SE 2 DUE 04-05-2013 CUSIP: 14912L4L2							
130,000.00	100.9989000	1,054.44	131,298.57	129,777.70	1,520.87	0.00	1,520.87
Issue Date: 6 Apr 10 Rate: 2% Yield to Maturity: 0.316% Maturity Date: 5 Apr 13							
CATERPILLAR FINL 1.06 DUE 03-26-2015 CUSIP: 14912L5B3							
305,000.00	101.1063000	1,378.85	308,374.21	304,740.75	3,633.46	0.00	3,633.46
Issue Date: 26 Mar 12 Rate: 1.05% Yield to Maturity: 0.615% Maturity Date: 26 Mar 15							
CATERPILLAR INC 3.9% DUE 05-27-2021 CUSIP: 149123BV2							
190,000.00	114.5197000	1,934.83	217,587.43	205,794.70	11,792.73	0.00	11,792.73
Issue Date: 27 May 11 Rate: 3.9% Yield to Maturity: 2.074% Maturity Date: 27 May 21							
CELGENE CORP 3.95% DUE 10-15-2020 CUSIP: 151020AE4							
165,000.00	107.8962000	2,462.16	178,028.73	162,350.55	15,678.18	0.00	15,678.18
Issue Date: 7 Oct 10 Rate: 3.95% Yield to Maturity: 2.854% Maturity Date: 15 Oct 20							
CITIGROUP INC SUB NT 5% DUE 09-15-2014 CUSIP: 172967CQ2							
80,000.00	104.6069000	1,844.44	83,685.52	71,803.20	11,882.32	0.00	11,882.32
Issue Date: 16 Sep 04 Rate: 5% Yield to Maturity: 2.663% Maturity Date: 15 Sep 14							
CITIGROUP INC 4.45% DUE 01-10-2017 CUSIP: 172967FW6							
100,000.00	107.7383000	630.41	107,738.30	104,684.00	3,054.30	0.00	3,054.30
Issue Date: 10 Jan 12 Rate: 4.45% Yield to Maturity: 2.562% Maturity Date: 10 Jan 17							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 39 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
CITIGROUP INC 5.5% DUE 04-11-2013 CUSIP: 172967EQ0							
385,000.00	102.7157000	8,234.72	395,455.44	405,328.00	- 9,872.56	0.00	- 9,872.56
Issue Date: 11 Apr 08 Rate: 5.5% Yield to Maturity: 1.028% Maturity Date: 11 Apr 13							
CITIGROUP INC 8.5% DUE 05-22-2019 CUSIP: 172967EV9							
90,000.00	127.9298000	2,103.75	115,136.82	103,242.21	11,894.61	0.00	11,894.61
Issue Date: 22 May 09 Rate: 8.5% Yield to Maturity: 3.759% Maturity Date: 22 May 19							
COLGATE-PALMOLIVE CO 1.95 02-01-2023 CUSIP: 19416QEA4							
240,000.00	98.0337000	390.00	235,280.88	236,488.80	- 1,207.92	0.00	- 1,207.92
Issue Date: 1 Aug 12 Rate: 1.95% Yield to Maturity: 2.162% Maturity Date: 1 Feb 23							
COMCAST CORP NEW 3.125% DUE 07-15-2022 CUSIP: 20030NBD2							
130,000.00	104.4302000	665.79	135,759.26	129,888.20	5,871.06	0.00	5,871.06
Issue Date: 2 Jul 12 Rate: 3.125% Yield to Maturity: 2.613% Maturity Date: 15 Jul 22							
CONTL AIRLS PASS 9% DUE 07-08-2016 CUSIP: 21079TAA6							
124,328.46	115.2500000	1,647.35	143,288.55	129,301.60	13,986.95	0.00	13,986.95
Issue Date: 1 Jul 09 Rate: 9% Yield to Maturity: 4.098% Maturity Date: 8 Jul 16							
DEVELOPERS 9.625% DUE 03-15-2016 CUSIP: 251591AT0							
105,000.00	122.2430000	4,660.10	128,355.15	121,707.60	6,647.55	0.00	6,647.55
Issue Date: 30 Sep 09 Rate: 9.625% Yield to Maturity: 2.958% Maturity Date: 15 Mar 16							
DIRECTV HLDGS LLC 3.8% DUE 03-15-2022 CUSIP: 25459HBF1							
100,000.00	103.2964000	1,826.11	103,296.40	99,958.00	3,338.40	0.00	3,338.40
Issue Date: 8 Mar 12 Rate: 3.8% Yield to Maturity: 3.393% Maturity Date: 15 Mar 22							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 40 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
DISCOVER BK NEW 8.7% DUE 11-18-2019 CUSIP: 25466AAA9							
100,000.00	126.5476000	2,489.16	126,547.60	121,096.00	5,451.60	0.00	5,451.60
Issue Date: 16 Nov 09 Rate: 8.7% Yield to Maturity: 4.368% Maturity Date: 18 Nov 19							
DOMINION RES INC 6% DUE 11-30-2017 CUSIP: 25746UBC2							
210,000.00	121.2401000	3,185.00	254,604.21	211,270.00	43,334.21	0.00	43,334.21
Issue Date: 4 Dec 07 Rate: 6% Yield to Maturity: 1.748% Maturity Date: 30 Nov 17							
DR PEPPER SNAPPLE 2.9% DUE 01-15-2016 CUSIP: 26138EAM1							
200,000.00	106.8308000	741.11	213,661.60	199,886.00	13,775.60	0.00	13,775.60
Issue Date: 11 Jan 11 Rate: 2.9% Yield to Maturity: 0.841% Maturity Date: 15 Jan 16							
DUKE ENERGY CORP 1.625% DUE 08-15-2017 CUSIP: 26441CAH8							
80,000.00	100.2792000	54.16	80,223.36	79,786.40	436.96	0.00	436.96
Issue Date: 16 Aug 12 Rate: 1.625% Yield to Maturity: 1.566% Maturity Date: 15 Aug 17							
EASTMAN CHEM CO 3.6 DUE 08-15-2022 CUSIP: 277432AN0							
130,000.00	105.1605000	1,118.00	136,708.65	135,300.10	1,408.55	0.00	1,408.55
Issue Date: 5 Jun 12 Rate: 3.6% Call Date: 15 May 22 Call Price: 100.00 Yield to Maturity: 2.995% Maturity Date: 15 Aug 22							
EBAY INC NT 1.35 DUE 07-15-2017 REG CUSIP: 278642AG8							
170,000.00	100.9137000	235.87	171,553.29	169,903.10	1,650.19	0.00	1,650.19
Issue Date: 24 Jul 12 Rate: 1.35% Yield to Maturity: 1.157% Maturity Date: 15 Jul 17							
ENERGIZER HLDGS 4.7% DUE 05-19-2021 CUSIP: 29266RAB4							
200,000.00	106.4430000	2,663.33	212,886.00	210,008.00	2,878.00	0.00	2,878.00
Issue Date: 19 Nov 11 Rate: 4.7% Yield to Maturity: 3.823% Maturity Date: 19 May 21							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 41 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
ENERGY TRANSFER 8.5% DUE 04-15-2014 CUSIP: 29273RAL3							
157,000.00	110.5240000	5,041.44	173,522.68	186,274.58	- 12,751.90	0.00	- 12,751.90
Issue Date: 7 Apr 09 Rate: 8.5% Yield to Maturity: 1.88% Maturity Date: 15 Apr 14							
ENERGY LA LLC 4.8% DUE 05-01-2021 CUSIP: 29364WAN8							
200,000.00	113.9352000	3,200.00	227,870.40	199,654.00	28,216.40	0.00	28,216.40
Issue Date: 24 Mar 11 Rate: 4.8% Call Date: 1 Feb 21 Call Price: 100.00 Yield to Maturity: 2.964% Maturity Date: 1 May 21							
ENTERPRISE PRODS 6.5% DUE 01-31-2019 CUSIP: 29379VAC7							
110,000.00	122.9072000	615.69	135,197.92	132,961.40	2,236.52	0.00	2,236.52
Issue Date: 3 Apr 08 Rate: 6.5% Yield to Maturity: 2.6% Maturity Date: 31 Jan 19							
FEDT RETAIL HLDGS 5.9% DUE 12-01-2016 CUSIP: 314275AA6							
159,000.00	116.4871000	2,345.25	185,214.48	180,674.54	4,539.94	0.00	4,539.94
Issue Date: 29 Nov 06 Rate: 5.9% Yield to Maturity: 1.848% Maturity Date: 1 Dec 16							
FIFTH 3RD BANCORP 3.625% DUE 01-25-2016 CUSIP: 316773CK4							
160,000.00	107.5869000	580.00	172,139.04	165,036.80	7,102.24	0.00	7,102.24
Issue Date: 25 Jan 11 Rate: 3.625% Yield to Maturity: 1.335% Maturity Date: 25 Jan 16							
FORD MTR CR CO LLC 5.875 DUE 08-02-2021 CUSIP: 345397VU4							
120,000.00	110.4407000	567.91	132,528.84	138,000.00	- 5,471.16	0.00	- 5,471.16
Issue Date: 1 Aug 11 Rate: 5.875% Yield to Maturity: 4.444% Maturity Date: 2 Aug 21							
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00838 2.1 DUE 01-07-2014 CUSIP: 36962G4X9							
430,000.00	101.9821000	1,354.50	438,523.03	435,570.25	2,952.78	0.00	2,952.78
Issue Date: 7 Jan 11 Rate: 2.1% Yield to Maturity: 0.623% Maturity Date: 7 Jan 14							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 42 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
GEN ELEC CAP CORP 4.8% DUE 05-01-2013 CUSIP: 36962G3T9							
620,000.00	102.8370000	9,920.00	637,589.40	653,139.00	- 15,549.60	0.00	- 15,549.60
Issue Date: 21 Apr 08 Rate: 4.8% Yield to Maturity: 0.53% Maturity Date: 1 May 13							
GEN ELEC CAP CORP 5.625% DUE 05-01-2018 CUSIP: 36962G3U6							
300,000.00	118.4240000	5,625.00	355,272.00	261,803.42	93,468.58	0.00	93,468.58
Issue Date: 21 Apr 08 Rate: 5.625% Yield to Maturity: 2.153% Maturity Date: 1 May 18							
GEN ELEC CAP CORP 6% DUE 08-07-2019 CUSIP: 36962G4D3							
75,000.00	121.3878000	300.00	91,040.85	74,916.00	16,124.85	0.00	16,124.85
Issue Date: 7 Aug 09 Rate: 6% Yield to Maturity: 2.608% Maturity Date: 7 Aug 19							
GILEAD SCIENCES 4.4% DUE 12-01-2021 CUSIP: 375558AU7							
90,000.00	113.5517000	990.00	102,196.53	96,354.00	5,842.53	0.00	5,842.53
Issue Date: 13 Dec 11 Rate: 4.4% Call Date: 1 Sep 21 Call Price: 100.00 Yield to Maturity: 2.732% Maturity Date: 1 Dec 21							
GOLDMAN SACHS 3.625% DUE 02-07-2016 CUSIP: 38143USC6							
60,000.00	103.6769000	145.00	62,206.14	58,947.60	3,258.54	0.00	3,258.54
Issue Date: 7 Feb 11 Rate: 3.625% Yield to Maturity: 2.517% Maturity Date: 7 Feb 16							
GOLDMAN SACHS 5.75% DUE 01-24-2022 CUSIP: 38141GGS7							
140,000.00	110.3462000	827.36	154,484.68	139,811.00	14,673.68	0.00	14,673.68
Issue Date: 24 Jan 12 Rate: 5.75% Yield to Maturity: 4.394% Maturity Date: 24 Jan 22							
HASBRO INC MTN 6.125% DUE 05-15-2014 CUSIP: 418056AR8							
185,000.00	107.9081000	3,336.42	199,629.98	202,632.35	- 3,002.37	0.00	- 3,002.37
Issue Date: 13 May 09 Rate: 6.125% Yield to Maturity: 1.414% Maturity Date: 15 May 14							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 43 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
HILLENBRAND INC 5.5% DUE 07-15-2020 CUSIP: 431571AA6							
110,000.00	111.3680000	773.05	122,504.80	108,791.10	13,713.70	0.00	13,713.70
Issue Date: 9 Jul 10 Rate: 5.5% Yield to Maturity: 3.814% Maturity Date: 15 Jul 20							
HLTH CARE REIT INC 4.95% DUE 01-15-2021 CUSIP: 42217KAU0							
125,000.00	108.2243000	790.62	135,280.37	128,936.25	6,344.12	0.00	6,344.12
Issue Date: 16 Nov 10 Rate: 4.95% Call Date: 15 Oct 20 Call Price: 100.00 Yield to Maturity: 3.794% Maturity Date: 15 Jan 21							
HSBC FINANCE CORP 6.375 NTS 27/11/12 USD1000 CUSIP: 441812KA1							
165,000.00	101.3630000	2,746.56	167,248.95	146,850.00	20,398.95	0.00	20,398.95
Issue Date: 27 Nov 02 Rate: 6.375% Yield to Maturity: 0.65% Maturity Date: 27 Nov 12							
INGERSOLL RAND CO SER B 6.015 MTN DUE 02-15-2028 BEO ANNUAL OPT PUT START**PUTCUSIP: 45686XCF8							
140,000.00	118.6180000	374.26	166,065.20	141,633.76	24,431.44	0.00	24,431.44
Issue Date: 1 Dec 97 Rate: 6.015% Yield to Maturity: 4.347% Maturity Date: 15 Feb 28 Put Date: 15 Feb 13 Put Price: 100.00							
INTL BUSINESS .75% DUE 05-11-2015 CUSIP: 459200HD6							
685,000.00	100.5767000	1,569.79	688,950.39	683,862.90	5,087.49	0.00	5,087.49
Issue Date: 11 May 12 Rate: 0.75% Yield to Maturity: 0.534% Maturity Date: 11 May 15							
INTL GAME TECH 7.5% DUE 06-15-2019 CUSIP: 459902AR3							
110,000.00	119.2609000	1,741.66	131,186.99	125,371.82	5,815.17	0.00	5,815.17
Issue Date: 15 Jun 09 Rate: 7.5% Yield to Maturity: 4.207% Maturity Date: 15 Jun 19							
J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO CUSIP: 46625HAT7							
120,000.00	101.5339000	1,130.83	121,840.68	131,136.00	- 9,295.32	0.00	- 9,295.32
Issue Date: 25 Nov 02 Rate: 5.75% Yield to Maturity: 1.157% Maturity Date: 2 Jan 13							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 44 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00197 2.05 DUE 01-24-2014 CUSIP: 46623EJE0							
480,000.00	101.7464000	1,011.33	488,382.72	482,054.40	6,328.32	0.00	6,328.32
Issue Date: 24 Jan 11 Rate: 2.05% Yield to Maturity: 0.791% Maturity Date: 24 Jan 14							
JANUS CAP GROUP INC NT 6.7% DUE 06-15-2017/06-14-2007 CUSIP: 47102XAF2							
115,000.00	110.7706000	1,626.61	127,386.19	127,369.40	16.79	0.00	16.79
Issue Date: 14 Jun 07 Rate: 6.7% Yield to Maturity: 4.192% Maturity Date: 15 Jun 17							
JOY GLOBAL INC 5.125% DUE 10-15-2021 CUSIP: 481165AJ7							
155,000.00	110.1820000	3,000.97	170,782.10	166,235.95	4,546.15	0.00	4,546.15
Issue Date: 12 Oct 11 Rate: 5.125% Yield to Maturity: 3.794% Maturity Date: 15 Oct 21							
JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.15 DUE 10-01-2015 BEO CUSIP: 46625HDF4							
100,000.00	109.3531000	2,145.83	109,353.10	95,802.00	13,551.10	0.00	13,551.10
Issue Date: 4 Oct 05 Rate: 5.15% Yield to Maturity: 2.006% Maturity Date: 1 Oct 15							
JPMORGAN CHASE & 2% DUE 08-15-2017 CUSIP: 48126EAA5							
165,000.00	100.7711000	100.83	166,272.31	165,148.50	1,123.81	0.00	1,123.81
Issue Date: 20 Aug 12 Rate: 2% Yield to Maturity: 1.837% Maturity Date: 15 Aug 17							
JPMORGAN CHASE & 3.4% DUE 06-24-2015 CUSIP: 46625HHR4							
160,000.00	105.8028000	1,012.44	169,284.48	167,226.35	2,058.13	0.00	2,058.13
Issue Date: 24 Jun 10 Rate: 3.4% Yield to Maturity: 1.293% Maturity Date: 24 Jun 15							
JPMORGAN CHASE & 4.35% DUE 08-15-2021 CUSIP: 46625HJC5							
165,000.00	109.5967000	318.99	180,834.55	164,676.60	16,157.95	0.00	16,157.95
Issue Date: 10 Aug 11 Rate: 4.35% Yield to Maturity: 3.114% Maturity Date: 15 Aug 21							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 45 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & 4.65% DUE 06-01-2014 CUSIP: 46625HHN3							
100,000.00	106.3761000	1,162.50	106,376.10	99,794.00	6,582.10	0.00	6,582.10
Issue Date: 18 May 09 Rate: 4.65% Yield to Maturity: 0.966% Maturity Date: 1 Jun 14							
JPMORGAN CHASE & 6.3% DUE 04-23-2019 CUSIP: 46625HHL7							
260,000.00	122.0436000	5,824.00	317,313.36	260,508.04	56,805.32	0.00	56,805.32
Issue Date: 23 Apr 09 Rate: 6.3% Yield to Maturity: 2.658% Maturity Date: 23 Apr 19							
KENNAMETAL INC 3.875 DUE 02-15-2022 CUSIP: 489170AC4							
115,000.00	104.4314000	198.05	120,096.11	116,305.25	3,790.86	0.00	3,790.86
Issue Date: 14 Feb 12 Rate: 3.875% Call Date: 15 Nov 21 Call Price: 100.00 Yield to Maturity: 3.325% Maturity Date: 15 Feb 22							
KINDER MORGAN 3.45% DUE 02-15-2023 CUSIP: 494550BM7							
180,000.00	102.3179000	310.50	184,172.22	179,276.40	4,895.82	0.00	4,895.82
Issue Date: 13 Aug 12 Rate: 3.45% Call Date: 15 Nov 22 Call Price: 100.00 Yield to Maturity: 3.187% Maturity Date: 15 Feb 23							
KINDER MORGAN 5.85% DUE 09-15-2012 CUSIP: 494550AX4							
150,000.00	100.1281000	4,046.25	150,192.15	149,154.00	1,038.15	0.00	1,038.15
Issue Date: 28 Aug 07 Rate: 5.85% Call Date: 14 Sep 12 Call Price: 100.00 Yield to Maturity: 2.488% Maturity Date: 15 Sep 12							
KOHLS CORP 4 DUE 11-01-2021 CUSIP: 500255AR5							
210,000.00	106.4580000	2,799.99	223,561.80	221,965.80	1,596.00	0.00	1,596.00
Issue Date: 17 Oct 11 Rate: 4% Call Date: 1 Aug 21 Call Price: 100.00 Yield to Maturity: 3.182% Maturity Date: 1 Nov 21							
LORILLARD TOB CO 2.3% DUE 08-21-2017 CUSIP: 544152AF8							
225,000.00	101.2387000	143.75	227,787.07	224,662.50	3,124.57	0.00	3,124.57
Issue Date: 21 Aug 12 Rate: 2.3% Yield to Maturity: 2.037% Maturity Date: 21 Aug 17							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 46 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
M D C HLDGS INC 5.625% DUE 02-01-2020 CUSIP: 552676AP3							
90,000.00	102.2580000	421.87	92,032.20	86,400.00	5,632.20	0.00	5,632.20
Issue Date: 15 Jan 10 Rate: 5.625% Yield to Maturity: 5.253% Maturity Date: 1 Feb 20							
MCKESSON CORP NEW 6.5% DUE 02-15-2014 CUSIP: 581557AW5							
85,000.00	108.0357000	245.55	91,830.34	84,945.60	6,884.74	0.00	6,884.74
Issue Date: 12 Feb 09 Rate: 6.5% Yield to Maturity: 0.929% Maturity Date: 15 Feb 14							
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00667 5.45 DUE 02-05-2013 CUSIP: 59018YM40							
110,000.00	101.8447000	432.97	112,029.17	117,425.00	- 5,395.83	0.00	- 5,395.83
Issue Date: 5 Feb 08 Rate: 5.45% Yield to Maturity: 1.112% Maturity Date: 5 Feb 13							
MORGAN STANLEY MORGAN STANLEY CORPBND 3.45 02/11/2015 3.45 DUE 11-02-2015 CUSIP: 61747YCT0							
135,000.00	100.4937000	1,539.56	135,666.49	127,198.35	8,468.14	0.00	8,468.14
Issue Date: 2 Nov 10 Rate: 3.45% Yield to Maturity: 3.284% Maturity Date: 2 Nov 15							
MORGAN STANLEY MTN 5.375 DUE 10-15-2015 CUSIP: 61746SBR9							
50,000.00	105.2832000	1,015.27	52,641.60	51,715.50	926.10	0.00	926.10
Issue Date: 21 Oct 05 Rate: 5.375% Yield to Maturity: 3.57% Maturity Date: 15 Oct 15							
MOTOROLA SOLUTIONS 6% DUE 11-15-2017 CUSIP: 620076AZ2							
180,000.00	117.0120000	3,180.00	210,621.60	205,313.40	5,308.20	0.00	5,308.20
Issue Date: 1 Nov 07 Rate: 6% Yield to Maturity: 2.494% Maturity Date: 15 Nov 17							
MULTIPLE INT RATE 1.75% DUE 05-15-2022 CUSIP: 62547RAA8							
6,435,000.00	105.7170000	5,202.18	6,802,888.95	6,794,143.66	8,745.29	0.00	8,745.29
Issue Date: 15 Aug 12 Rate: 1.75% Maturity Date: 15 May 22							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 47 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
NEWS AMER INC 5.3 DUE 12-15-2014 CUSIP: 652482BG4							
100,000.00	109.9372000	1,118.88	109,937.20	110,333.00	- 395.80	0.00	- 395.80
Issue Date: 3 Dec 04 Rate: 5.3% Yield to Maturity: 0.903% Maturity Date: 15 Dec 14							
NOBLE HLDG INTL 2.5% DUE 03-15-2017 CUSIP: 65504LAH0							
200,000.00	102.6507000	2,791.66	205,301.40	199,882.00	5,419.40	0.00	5,419.40
Issue Date: 10 Feb 12 Rate: 2.5% Yield to Maturity: 1.888% Maturity Date: 15 Mar 17							
NORFOLK SOUTHN 3.25 DUE 12-01-2021 CUSIP: 655844BG2							
85,000.00	105.4906000	690.62	89,667.01	84,633.10	5,033.91	0.00	5,033.91
Issue Date: 17 Nov 11 Rate: 3.25% Call Date: 1 Sep 21 Call Price: 100.00 Yield to Maturity: 2.579% Maturity Date: 1 Dec 21							
OMNICOM GROUP INC SR NT 4.45 DUE 08-15-2020 CUSIP: 682134AC5							
105,000.00	111.0579000	207.66	116,610.79	113,994.30	2,616.49	0.00	2,616.49
Issue Date: 5 Aug 10 Rate: 4.45% Yield to Maturity: 2.884% Maturity Date: 15 Aug 20							
PACIFICORP 5.5% DUE 01-15-2019 CUSIP: 695114CK2							
70,000.00	121.7170000	491.94	85,201.90	78,125.60	7,076.30	0.00	7,076.30
Issue Date: 8 Jan 09 Rate: 5.5% Yield to Maturity: 1.869% Maturity Date: 15 Jan 19							
PEPSICO INC 1.25% DUE 08-13-2017 CUSIP: 713448CB2							
855,000.00	100.1622000	534.37	856,386.81	850,588.20	5,798.61	0.00	5,798.61
Issue Date: 13 Aug 12 Rate: 1.25% Yield to Maturity: 1.216% Maturity Date: 13 Aug 17							
PHILIP MORRIS INTL 5.65% DUE 05-16-2018 CUSIP: 718172AA7							
137,000.00	122.2249000	2,257.64	167,448.11	136,638.32	30,809.79	0.00	30,809.79
Issue Date: 16 May 08 Rate: 5.65% Yield to Maturity: 1.564% Maturity Date: 16 May 18							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 48 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
PNC FDG CORP 5.125% DUE 02-08-2020 CUSIP: 693476BJ1							
190,000.00	118.3342000	622.11	224,834.98	211,644.80	13,190.18	0.00	13,190.18
Issue Date: 8 Feb 10 Rate: 5.125% Yield to Maturity: 2.416% Maturity Date: 8 Feb 20							
PPL ENERGY SUP LLC 6.5% DUE 05-01-2018 CUSIP: 69352JAL1							
175,000.00	118.4343000	3,791.66	207,260.02	200,074.00	7,186.02	0.00	7,186.02
Issue Date: 14 Mar 08 Rate: 6.5% Yield to Maturity: 2.943% Maturity Date: 1 May 18							
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00027 6 DUE 12-01-2017 CUSIP: 74432QBC8							
115,000.00	118.5516000	1,725.00	136,334.34	128,495.25	7,839.09	0.00	7,839.09
Issue Date: 3 Dec 07 Rate: 6% Yield to Maturity: 2.234% Maturity Date: 1 Dec 17							
PVTPL ADT CORP NT 2.25 DUE 07-15-2017 BEO CUSIP: 00101JAA4							
135,000.00	101.6808000	472.50	137,269.08	135,600.75	1,668.33	0.00	1,668.33
Issue Date: 5 Jul 12 Rate: 2.25% Yield to Maturity: 1.887% Maturity Date: 15 Jul 17							
PVTPL EXELON GENERATION CO LLC SR NT 144A 4.25% DUE 06-15-2022/06-18-2012 BEOCUSIP: 30161MAK9							
200,000.00	103.9562000	1,723.61	207,912.40	201,024.00	6,888.40	0.00	6,888.40
Issue Date: 18 Jun 12 Rate: 4.25% Call Date: 15 Mar 22 Call Price: 100.00 Yield to Maturity: 3.763% Maturity Date: 15 Jun 22							
PVTPL KRAFT FOODS INC 3.5 BDS 06/06/22 USD1000 144A DUE 06-06-2022 BEO CUSIP: 50076QAF3							
160,000.00	105.9159000	1,353.33	169,465.44	162,937.60	6,527.84	0.00	6,527.84
Issue Date: 4 Jun 12 Rate: 3.5% Yield to Maturity: 2.803% Maturity Date: 6 Jun 22							
RALCORP HLDGS INC 4.95% DUE 08-15-2020 CUSIP: 751028AF8							
100,000.00	106.6733000	220.00	106,673.30	99,840.00	6,833.30	0.00	6,833.30
Issue Date: 26 Jul 10 Rate: 4.95% Yield to Maturity: 3.964% Maturity Date: 15 Aug 20							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 49 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
ROWAN COS INC 4.875 DUE 06-01-2022 USD1000 CUSIP: 779382AP5							
80,000.00	105.2974000	1,054.90	84,237.92	79,466.40	4,771.52	0.00	4,771.52
Issue Date: 21 May 12 Rate: 4.875% Call Date: 1 Mar 22 Call Price: 100.00 Yield to Maturity: 4.206% Maturity Date: 1 Jun 22							
ROWAN COS INC 7.875% DUE 08-01-2019 CUSIP: 779382AK6							
185,000.00	122.0730000	1,214.06	225,835.05	222,384.80	3,450.25	0.00	3,450.25
Issue Date: 21 Jul 09 Rate: 7.875% Yield to Maturity: 4.168% Maturity Date: 1 Aug 19							
RYDER SYS INC MTN.2.5 03-01-2017 CUSIP: 78355HJS9							
220,000.00	101.6491000	2,795.83	223,628.02	219,650.20	3,977.82	0.00	3,977.82
Issue Date: 28 Feb 12 Rate: 2.5% Call Date: 1 Feb 17 Call Price: 100.00 Yield to Maturity: 2.114% Maturity Date: 1 Mar 17							
SMUCKER J M CO 3.5% DUE 10-15-2021 CUSIP: 832696AB4							
70,000.00	107.3227000	925.55	75,125.89	70,488.10	4,637.79	0.00	4,637.79
Issue Date: 18 Oct 11 Rate: 3.5% Yield to Maturity: 2.593% Maturity Date: 15 Oct 21							
SOUTHN CAL EDISON CO 5 DUE 01-15-2016 BEO CUSIP: 842400EY5							
80,000.00	114.1178000	511.11	91,294.24	88,608.80	2,685.44	0.00	2,685.44
Issue Date: 19 Jan 05 Rate: 5% Yield to Maturity: 0.752% Maturity Date: 15 Jan 16							
SYSCO CORP .55% DUE 06-12-2015 CUSIP: 871829AP2							
170,000.00	99.9369000	205.17	169,892.73	168,842.30	1,050.43	0.00	1,050.43
Issue Date: 12 Jun 12 Rate: 0.55% Yield to Maturity: 0.573% Maturity Date: 12 Jun 15							
TIME WARNER COMPANIES 7.25 DEB DUE 10-15-2017 BEO CUSIP: 887315BJ7							
120,000.00	126.7285000	3,286.66	152,074.20	146,224.80	5,849.40	0.00	5,849.40
Issue Date: 8 Oct 97 Rate: 7.25% Yield to Maturity: 1.768% Maturity Date: 15 Oct 17							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 50 of 83

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
TIME WARNER INC 5.875% DUE 11-15-2016 CUSIP: 887317AC9							
180,000.00	118.3960000	3,113.74	213,112.80	210,223.80	2,889.00	0.00	2,889.00
Issue Date: 13 Nov 06 Rate: 5.875% Yield to Maturity: 1.359% Maturity Date: 15 Nov 16							
TJX COS INC NEW 6.95% DUE 04-15-2019 CUSIP: 872540AM1							
65,000.00	128.2685000	1,706.61	83,374.52	69,355.65	14,018.87	0.00	14,018.87
Issue Date: 7 Apr 09 Rate: 6.95% Yield to Maturity: 2.32% Maturity Date: 15 Apr 19							
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY NT 2.2% DUE 11-15-2016/10-14-2016 CUSIP: 91159HHB9							
95,000.00	104.7901000	615.38	99,550.59	95,146.07	4,404.52	0.00	4,404.52
Issue Date: 3 Nov 11 Rate: 2.2% Call Date: 14 Oct 16 Call Price: 100.00 Yield to Maturity: 1.033% Maturity Date: 15 Nov 16							
UBS AG STAMFORD BRH MT SR DEP TRANCHE # SR 00047 5.875 07-15-2016 REG CUSIP: 90261XBY7							
120,000.00	108.5499000	900.83	130,259.88	126,448.80	3,811.08	0.00	3,811.08
Issue Date: 26 Jul 06 Rate: 5.875% Yield to Maturity: 3.469% Maturity Date: 15 Jul 16							
UNILEVER CAP CORP 0.85 DUE 08-02-2017 REG CUSIP: 904764AP2							
200,000.00	99.0176000	136.94	198,035.20	197,632.00	403.20	0.00	403.20
Issue Date: 2 Aug 12 Rate: 0.85% Yield to Maturity: 1.055% Maturity Date: 2 Aug 17							
UNITEDHEALTH GROUP 6% DUE 02-15-2018 CUSIP: 91324PBJ0							
100,000.00	123.2763000	266.66	123,276.30	100,395.25	22,881.05	0.00	22,881.05
Issue Date: 7 Feb 08 Rate: 6% Yield to Maturity: 1.536% Maturity Date: 15 Feb 18							
VERIZON COMMUNICATIONS INC 5.55 DUE 02-15-2016 BEO CUSIP: 92343VAC8							
175,000.00	115.9224000	431.66	202,864.20	201,288.50	1,575.70	0.00	1,575.70
Issue Date: 15 Feb 06 Rate: 5.55% Yield to Maturity: 0.863% Maturity Date: 15 Feb 16							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 51 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
VERIZON 2% DUE 11-01-2016 CUSIP: 92343VBD5							
80,000.00	104.6153000	533.33	83,692.24	79,498.40	4,193.84	0.00	4,193.84
Issue Date: 3 Nov 11 Rate: 2% Yield to Maturity: 0.87% Maturity Date: 1 Nov 16							
VERIZON 3.5% DUE 11-01-2021 CUSIP: 92343VBC7							
60,000.00	110.0075000	700.00	66,004.50	59,524.80	6,479.70	0.00	6,479.70
Issue Date: 3 Nov 11 Rate: 3.5% Yield to Maturity: 2.284% Maturity Date: 1 Nov 21							
VIACOM INC NEW 1.25% DUE 02-27-2015 CUSIP: 92553PAK8							
375,000.00	100.9847000	52.08	378,692.62	375,097.50	3,595.12	0.00	3,595.12
Issue Date: 28 Feb 12 Rate: 1.25% Yield to Maturity: 0.849% Maturity Date: 27 Feb 15							
VORNADO RLTY L P 5% DUE 01-15-2022 CUSIP: 929043AG2							
125,000.00	109.2727000	798.61	136,590.87	137,847.50	- 1,256.63	0.00	- 1,256.63
Issue Date: 7 Dec 11 Rate: 5% Call Date: 15 Oct 21 Call Price: 100.00 Yield to Maturity: 3.813% Maturity Date: 15 Jan 22							
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017 CUSIP: 92976GAH4							
155,000.00	119.7594000	2,738.33	185,627.07	184,803.40	823.67	0.00	823.67
Issue Date: 21 Nov 07 Rate: 6% Yield to Maturity: 1.985% Maturity Date: 15 Nov 17							
WALGREEN CO NT 5.25 DUE 01-15-2019 REG CUSIP: 931422AE9							
195,000.00	116.1855000	1,308.12	226,561.72	228,678.45	- 2,116.73	0.00	- 2,116.73
Issue Date: 13 Jan 09 Rate: 5.25% Yield to Maturity: 2.487% Maturity Date: 15 Jan 19							
WASTE MGMT INC DEL 7.375% DUE 03-11-2019 CUSIP: 94106LAU3							
100,000.00	128.7057000	3,482.63	128,705.70	115,688.00	13,017.70	0.00	13,017.70
Issue Date: 26 Feb 09 Rate: 7.375% Yield to Maturity: 2.57% Maturity Date: 11 Mar 19							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 52 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Fixed Income								
Corporate bonds								
WEATHERFORD INTL 4.5 DUE 04-15-2022 CUSIP: 94707VAC4								
220,000.00	102.5972000	4,042.50	225,713.84	221,197.46	4,516.38	0.00	4,516.38	
Issue Date: 4 Apr 12 Rate: 4.5% Call Date: 15 Jan 22 Call Price: 100.00 Yield to Maturity: 4.169% Maturity Date: 15 Apr 22								
WESTERN UN CO 3.65% DUE 08-22-2018 CUSIP: 959802AP4								
200,000.00	110.7343000	182.50	221,468.60	199,816.00	21,652.60	0.00	21,652.60	
Issue Date: 22 Aug 11 Rate: 3.65% Yield to Maturity: 1.75% Maturity Date: 22 Aug 18								
WILLIS GROUP HLDGS PUB LTD CO SR NT 4.125 3-15-2016 CUSIP: 97063PAA2								
75,000.00	105.3253000	1,426.56	78,993.97	74,615.25	4,378.72	0.00	4,378.72	
Issue Date: 17 Mar 11 Rate: 4.125% Yield to Maturity: 2.542% Maturity Date: 15 Mar 16								
XEROX CORP MEDIUM 7.2% DUE 04-01-2016 CUSIP: 98412JBA1								
170,000.00	116.5626000	5,100.00	198,156.42	195,366.01	2,790.41	0.00	2,790.41	
Issue Date: 28 Mar 96 Rate: 7.2% Yield to Maturity: 2.352% Maturity Date: 1 Apr 16								
Total USD		221,986.08	30,432,190.43	29,470,733.71	961,456.72	0.00	961,456.72	
Total United States		221,986.08	30,432,190.43	29,470,733.71	961,456.72	0.00	961,456.72	
Total Corporate Bonds		32,030,328.46	257,713.54	34,400,269.39	33,327,891.16	1,072,378.23	0.00	1,072,378.23

Government mortgage backed securities

United States - USD

FEDERAL HOME LN MTG CORP POOL #B10129 3.5% 10-01-2018 BEO CUSIP: 312962EA7							
40,913.25	105.8770000	119.33	43,317.72	37,550.72	5,767.00	0.00	5,767.00
Issue Date: 1 Oct 03 Rate: 3.5% Yield to Maturity: 0.576% Maturity Date: 1 Oct 18							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 53 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Fixed Income								
Government mortgage backed securities								
FEDERAL HOME LN MTG CORP POOL #J1-4818 4% 03-01-2026 BEO CUSIP: 3128PUK76								
220,533.92	107.6040000	735.11	237,303.31	230,216.74	7,086.57	0.00	7,086.57	
Issue Date: 1 Mar 11 Rate: 4% Maturity Date: 1 Mar 26								
FEDERAL NATL MTG ASSN GTD MTG POOL #AH5614 3.5% DUE 02-01-2026 BEO CUSIP: 3138A7GY8								
316,583.11	107.9006000	923.36	341,595.07	323,805.17	17,789.90	0.00	17,789.90	
Issue Date: 1 Feb 11 Rate: 3.5% Yield to Maturity: 0.718% Maturity Date: 1 Feb 26								
FEDERAL NATL MTG ASSN GTD MTG POOL #A11986 4% 05-01-2026 BEO CUSIP: 3138AFF47								
368,596.79	107.1360000	1,228.65	394,899.85	385,529.22	9,370.63	0.00	9,370.63	
Issue Date: 1 Apr 11 Rate: 4% Maturity Date: 1 May 26								
FHLMC MULTICLASS SER 3047 CL OB 5.5 DUE 12-15-2033 REG CUSIP: 31396CJR2								
108,578.68	104.3215000	497.65	113,270.90	115,296.99	- 2,026.09	0.00	- 2,026.09	
Issue Date: 1 Oct 05 Rate: 5.5% Yield to Maturity: 0.459% Maturity Date: 15 Dec 33								
FNMA POOL #AB2354 3.5% 03-01-2026 BEO CUSIP: 31416XTL4								
372,056.80	107.9010000	1,085.16	401,453.00	381,648.93	19,804.07	0.00	19,804.07	
Issue Date: 1 Feb 11 Rate: 3.5% Maturity Date: 1 Mar 26								
FNMA POOL #758706 5.5% 11-01-2034 BEO CUSIP: 31403U3P4								
846,280.35	111.0880000	3,878.78	940,115.91	861,222.48	78,893.43	0.00	78,893.43	
Issue Date: 1 Oct 04 Rate: 5.5% Maturity Date: 1 Nov 34								
FNMA POOL #801557 5.5% 01-01-2035 BEO CUSIP: 31405WQJ7								
225,293.61	111.0880000	1,032.59	250,274.16	228,743.47	21,530.69	0.00	21,530.69	
Issue Date: 1 Dec 04 Rate: 5.5% Maturity Date: 1 Jan 35								

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 54 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #953084 6% DUE 09-01-2037 REG CUSIP: 31413RJ56							
400,304.97	111.9360000	2,001.52	448,085.37	401,618.49	46,466.88	0.00	46,466.88
Issue Date: 1 Sep 07 Rate: 6% Maturity Date: 1 Sep 37							
FNMA SER 2003.-59 CL VA PREASSIGN 00598 5.5 07-25-2014 CUSIP: 31393DC74							
257,884.16	101.3261000	1,181.96	261,303.96	264,975.98	- 3,672.02	0.00	- 3,672.02
Issue Date: 1 Jul 03 Rate: 5.5% Yield to Maturity: 1.905% Maturity Date: 25 Jul 14							
GNMA POOL #752871 3.85% 07-15-2036 BEO CUSIP: 36230MFL6							
1,125,617.58	111.3390000	3,611.35	1,253,251.35	1,185,416.03	67,835.32	0.00	67,835.32
Issue Date: 1 Jun 11 Rate: 3.85% Maturity Date: 15 Jul 36							
Total USD		16,295.46	4,684,870.60	4,416,024.22	268,846.38	0.00	268,846.38
Total United States		16,295.46	4,684,870.60	4,416,024.22	268,846.38	0.00	268,846.38
Total Government Mortgage Backed Securities							
4,282,643.22		16,295.46	4,684,870.60	4,416,024.22	268,846.38	0.00	268,846.38

Commercial mortgage-backed

United States - USD

AMERICOLD 2010 LLC 6.811% DUE 01-14-2029 CUSIP: 03063NAN7							
90,000.00	115.3754000	340.55	103,837.86	104,273.44	- 435.58	0.00	- 435.58
Issue Date: 15 Dec 10 Rate: 6.811% Yield to Maturity: 4.611% Maturity Date: 14 Jan 29							
CMO BEAR STEARNS COML MTG SECS INC 2004-PWR3 CL A4 4.715 DUE 02-11-2041 REGCUSIP: 07383FYH5							
50,000.00	104.2009000	196.45	52,100.45	51,634.76	465.69	0.00	465.69
Issue Date: 1 Mar 04 Rate: 4.715% Yield to Maturity: 0.8% Maturity Date: 11 Feb 41							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 55 of 83

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
CMO BEAR STEARNS COML MTG 2002-TOP8 CTF A-2 4.83 EXP 9-15-12 FINAL 8-15-38 BEO CUSIP: 07383FPW2							
6,593.28	99.9513000	26.53	6,590.06	6,700.93	- 110.87	0.00	- 110.87
Issue Date: 1 Oct 02 Rate: 4.83% Yield to Maturity: 4.507% Maturity Date: 16 Aug 38							
CMO CITIGROUP COML MTG TR SER 2004-C1 CLA3 DUE 04-15-2040 REG CUSIP: 173067AC3							
35,582.00	101.5667000	155.71	36,139.46	35,821.07	318.39	0.00	318.39
Issue Date: 1 Jun 04 Rate: 5.2514% Yield to Maturity: 2.642% Maturity Date: 15 Apr 40							
CMO CITIGROUP COML MTG TR 2004-C1 COML MTG PASS THRU CTF CL A-4 4-15-40 CUSIP: 173067AD1							
100,000.00	106.5456000	461.14	106,545.60	105,504.69	1,040.91	0.00	1,040.91
Issue Date: 1 Jun 04 Rate: 5.5337% Yield to Maturity: 0.858% Maturity Date: 15 Apr 40							
CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2003-C3 CL A5 3.936 5-15-38 CUSIP: 22541QDJ8							
107,302.41	101.2789000	351.95	108,674.70	109,838.28	- 1,163.58	0.00	- 1,163.58
Issue Date: 1 Jun 03 Rate: 3.936% Yield to Maturity: 0.906% Maturity Date: 15 May 38							
CMO CR SUISSE 1ST BSTN MTG SECS CORP 2003-C3 CL D 4.131 DUE 05-15-2038 REG CUSIP: 22541QDM1							
100,000.00	100.9443000	344.25	100,944.30	101,062.50	- 118.20	0.00	- 118.20
Issue Date: 1 Jun 03 Rate: 4.131% Yield to Maturity: 2.553% Maturity Date: 15 May 38							
CMO GE COML MTG CORP GECMC 04-C2 4.89300012589% DUE 03-10-2040 BEO CUSIP: 36828QHJ8							
100,000.00	105.2135000	407.75	105,213.50	103,582.03	1,631.47	0.00	1,631.47
Issue Date: 1 Apr 04 Rate: 4.893% Yield to Maturity: 0.959% Maturity Date: 10 Mar 40							
CMO GE COML MTG CORP SER 2004-C1 CL A3 4.596% DUE 11-10-2038 REG CUSIP: 36828QDN3							
92,358.58	103.1303000	353.73	95,249.68	94,985.02	264.66	0.00	264.66
Issue Date: 1 Jan 04 Rate: 4.596% Yield to Maturity: 1.491% Maturity Date: 10 Nov 38							

Portfolio Statement

31 AUG 2012

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 56 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
CMO GMAC COML MTG SECS INC SER 2002-C3 CL A2 4.93% DUE 07-10-2039 REG CUSIP: 361849VV1							
14,075.07	100.2944000	57.82	14,116.50	14,384.06	- 267.56	0.00	- 267.56
Issue Date: 1 Dec 02 Rate: 4.93% Yield to Maturity: 2.701% Maturity Date: 10 Jul 39							
CMO J P MORGAN CHASE COML MTG SECS CORP 2003-CIBC7 A-4 4.879% DUE 01-12-2038 REGCUSIP: 46625MP29							
92,222.43	103.8269000	374.96	95,751.69	96,098.65	- 346.96	0.00	- 346.96
Issue Date: 1 Dec 03 Rate: 4.879% Yield to Maturity: 0.901% Maturity Date: 12 Jan 38							
CMO J P MORGAN CHASE COML MTG SECS CORP 4.865 DUE 03-15-2046 REG CUSIP: 46625YGM9							
100,000.00	101.3884000	405.41	101,388.40	99,828.13	1,560.27	0.00	1,560.27
Issue Date: 1 Mar 05 Rate: 4.865% Yield to Maturity: 3.977% Maturity Date: 15 Mar 46							
CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL B VAR RT 05-15-2045 CUSIP: 46634SAG0							
130,000.00	108.1178000	522.01	140,553.14	133,249.87	7,303.27	0.00	7,303.27
Issue Date: 1 Apr 12 Rate: 4.8186% Yield to Maturity: 3.821% Maturity Date: 17 May 45							
CMO LB -UBS COML MTG TR 2003-C7 COML MTGPASSTHRU CTF CL A-4 09-15-2035 REG CUSIP: 52108HUM4							
125,000.00	103.1080000	342.43	128,885.00	130,590.82	- 1,705.82	0.00	- 1,705.82
Issue Date: 11 Sep 03 Rate: 4.931% Yield to Maturity: 0.681% Maturity Date: 15 Sep 35							
CMO MORGAN STANLEY CAP I INC SER 2004-IQ8 CL A5 5.11% DUE 06-15-2040 BEO CUSIP: 61745MQ89							
113,852.59	105.4260000	484.82	120,030.23	113,296.67	6,733.56	0.00	6,733.56
Issue Date: 1 Aug 04 Rate: 5.11% Yield to Maturity: 1.501% Maturity Date: 15 Jun 40							
CMO MORGAN STANLEY CAP I INC 2003-IQ5 PASSTHRU CTF CL A-4 5.01 10-15-14 REG CUSIP: 61745MTD5							
53,306.48	102.5150000	222.55	54,647.13	56,096.74	- 1,449.61	0.00	- 1,449.61
Issue Date: 1 Sep 03 Rate: 5.01% Yield to Maturity: 1.058% Maturity Date: 15 Apr 38							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 57 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
CMO MORGAN STANLEY CAP I INC 2003-IQ6 CLA-4 4.97% DUE 12-15-2041 REG CUSIP: 61745MUD3							
50,000.00	104.2002000	207.08	52,100.10	48,546.88	3,553.22	0.00	3,553.22
Issue Date: 1 Dec 03 Rate: 4.97% Yield to Maturity: 1.064% Maturity Date: 15 Dec 41							
COMM 2012-CCRE2 3.791% DUE 08-15-2045 CUSIP: 12624KAF3							
60,000.00	103.9845000	189.55	62,390.70	61,498.03	892.67	0.00	892.67
Issue Date: 1 Aug 12 Rate: 3.791% Maturity Date: 15 Aug 45							
J P MORGAN CHASE 1.8104% DUE 06-15-2045 CUSIP: 46637WAB9							
125,000.00	102.3705000	188.58	127,963.12	126,250.00	1,713.12	0.00	1,713.12
Issue Date: 1 Jun 12 Rate: 1.8104% Yield to Maturity: 1.135% Maturity Date: 15 Jun 45							
J P MORGAN CHASE 3.6727% DUE 02-16-2046 CUSIP: 46635TAD4							
175,000.00	108.3675000	535.60	189,643.12	176,749.48	12,893.64	0.00	12,893.64
Issue Date: 1 Mar 11 Rate: 3.6727% Yield to Maturity: 1.147% Maturity Date: 16 Feb 46							
PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PSTHR CTF CL A-1 144A 3.742 11-10-46 BEOCUSIP: 233050AN3							
164,648.55	108.4222000	513.42	178,515.58	166,290.02	12,225.56	0.00	12,225.56
Issue Date: 1 Feb 11 Rate: 3.742% Yield to Maturity: 1.055% Maturity Date: 10 Nov 46							
Total USD		6,682.29	1,981,280.32	1,936,282.07	44,998.25	0.00	44,998.25
Total United States		6,682.29	1,981,280.32	1,936,282.07	44,998.25	0.00	44,998.25
Total Commercial Mortgage-Backed							
1,884,941.39		6,682.29	1,981,280.32	1,936,282.07	44,998.25	0.00	44,998.25

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 58 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Asset backed securities							
United States - USD							
AMERICREDIT AUTOMOBILE RECEIVABLES SER 2012-2 CL D 3.38 DUE04-09-2018 CUSIP: 03063WAF4							
100,000.00	102.6988000	215.94	102,698.80	99,988.97	2,709.83	0.00	2,709.83
Issue Date: 19 Apr 12 Rate: 3.38% Yield to Maturity: 2.75% Maturity Date: 9 Apr 18							
AMERICREDIT 2.67000007629% DUE 01-08-2018 CUSIP: 03064UAE0							
100,000.00	102.8555000	170.58	102,855.50	99,996.35	2,859.15	0.00	2,859.15
Issue Date: 8 Feb 12 Rate: 2.67% Yield to Maturity: 1.827% Maturity Date: 8 Jan 18							
CWABS ASSET BACKED CTFS TR 2007-1 ASSET BKD CTF CL M-8 FLTG 07-25-2037 REG CUSIP: 23245CAN0							
1.00	0.0010000	0.00	0.00	0.00	0.00	0.00	0.00
Issue Date: 9 Feb 07 Rate: 1.93456% Maturity Date: 25 Jul 37							
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SER AST 144A 5.11 DUE 03-20-2017 CUSIP: 05377RAM6							
90,000.00	109.0626000	140.52	98,156.34	97,312.50	843.84	0.00	843.84
Issue Date: 28 Oct 10 Rate: 5.11% Maturity Date: 20 Mar 17							
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC2012-2 ABS NT CL B 3.887 DUE 5-20-18 BEOCUSIP: 05377RBA1							
110,000.00	103.6695000	130.64	114,036.45	109,998.15	4,038.30	0.00	4,038.30
Issue Date: 22 Mar 12 Rate: 3.887% Maturity Date: 20 May 18							
PVTPL MARRIOTT VACATION CLUB OWNER TR SER 2012-1A CL B 3.5 DUE 05-20-2030 CUSIP: 57165AAB4							
77,519.80	100.4444000	82.90	77,864.29	77,514.33	349.96	0.00	349.96
Issue Date: 28 Jun 12 Rate: 3.5% Maturity Date: 20 May 30							
PVTPL SANTANDER DR AUTO RECEIVABLES TR 2011 NT CL C 144A 1.89 DUE 05-15-2017 CUSIP: 80282LAB0							
56,892.65	99.3824000	47.78	56,541.28	55,950.37	590.91	0.00	590.91
Issue Date: 15 Jan 11 Rate: 1.88999% Yield to Maturity: 17.338% Maturity Date: 15 May 17							

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 59 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Asset backed securities							
PVTPL SIERRA RECEIVABLES FDG LLC SER 2012-2A CL B 3.42 03-20-2029 BEO CUSIP: 82651UAB9							
105,004.18	100.2948000	109.72	105,313.73	104,996.25	317.48	0.00	317.48
Issue Date: 19 Jul 12 Rate: 3.42% Maturity Date: 20 Mar 29							
PVTPL SIERRA TIMESHARE 2012-1 RECEIVABLES CL A 2.84 DUE 05-20-2019 CUSIP: 82652AAA4							
81,251.66	101.1191000	70.50	82,160.94	81,234.55	926.39	0.00	926.39
Issue Date: 21 Mar 12 Rate: 2.83999% Maturity Date: 20 Nov 28							
PVTPL SIERRA TIMESHARE 2012-1A FDG LN BKD NTS CL B 3.58 DUE 05-20-19 CUSIP: 82652AAB2							
154,765.05	101.5227000	169.29	157,121.65	155,289.06	1,832.59	0.00	1,832.59
Issue Date: 21 Mar 12 Rate: 3.57999% Yield to Maturity: 3.159% Maturity Date: 20 Nov 28							
Total USD		1,137.87	896,748.98	882,280.53	14,468.45	0.00	14,468.45
Total United States		1,137.87	896,748.98	882,280.53	14,468.45	0.00	14,468.45
Total Asset Backed Securities							
875,434.34		1,137.87	896,748.98	882,280.53	14,468.45	0.00	14,468.45
Total Fixed Income							
78,183,347.41		489,250.33	83,313,938.40	81,640,036.95	1,673,901.45	0.00	1,673,901.45

Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 60 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Cash and Cash Equivalents

Funds - short term investment

COM SHORT TERM INVT FD CUSIP: 200998102								
1.0000000		1,730.46	15,491,289.39	15,491,289.39	0.00	0.00	0.00	
Total funds - short term investment - all currencies		1,730.46	15,491,289.39	15,491,289.39	0.00	0.00	0.00	
Total funds - short term investment - all countries		1,730.46	15,491,289.39	15,491,289.39	0.00	0.00	0.00	
Total Funds - Short Term Investment		1,730.46	15,491,289.39	15,491,289.39	0.00	0.00	0.00	

Short term bills and notes

United States - USD

UNITED STATES TREAS BILLS 09-20-2012 UNITED STATES TREAS BILLS CUSIP: 9127955C1								
160,000.00	99.9961000	- 34.66	159,993.76	159,990.02	3.74	0.00	3.74	
Total USD		- 34.66	159,993.76	159,990.02	3.74	0.00	3.74	
Total United States		- 34.66	159,993.76	159,990.02	3.74	0.00	3.74	
Total Short Term Bills and Notes		- 34.66	159,993.76	159,990.02	3.74	0.00	3.74	

Total Cash and Cash Equivalents

15,651,289.39		1,695.80	15,651,283.15	15,651,279.41	3.74	0.00	3.74	
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Portfolio Statement

31 AUG 2012

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 61 of 83

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1.0000000	0.00	- 1,912,436.71	- 1,912,436.71	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 1,912,436.71	- 1,912,436.71	0.00	0.00	0.00
Total pending trade purchases - all countries		0.00	- 1,912,436.71	- 1,912,436.71	0.00	0.00	0.00
Total Pending trade purchases		0.00	- 1,912,436.71	- 1,912,436.71	0.00	0.00	0.00
Pending trade sales							
USD - United States dollar	1.0000000	0.00	2,408,961.29	2,408,961.29	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	2,408,961.29	2,408,961.29	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	2,408,961.29	2,408,961.29	0.00	0.00	0.00
Total Pending trade sales		0.00	2,408,961.29	2,408,961.29	0.00	0.00	0.00
Total Adjustments To Cash		0.00	496,524.58	496,524.58	0.00	0.00	0.00
Total	95,746,270.80	598,861.42	154,111,082.15	148,077,420.79	6,033,661.36	0.00	6,033,661.36

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 62 of 83

◆ Investment Transaction Summary

Asset Type	Principal	Transaction Amount Accrued Interest	Adjustment Amt	Cost	Market	Realized Gain/Loss Translation	Total
<i>Principal Paydowns</i>							
Fixed Income							
Government mortgage backed securities	46,531.83	0.00	0.00	-47,878.76	-1,346.93	0.00	-1,346.93
Commercial mortgage-backed	29,198.30	0.00	0.00	-29,775.65	-577.35	0.00	-577.35
Asset backed securities	24,432.35	0.00	0.00	-24,415.20	17.15	0.00	17.15
Total fixed income	100,162.48	0.00	0.00	-102,069.61	-1,907.13	0.00	-1,907.13
Total principal paydowns	100,162.48	0.00	0.00	-102,069.61	-1,907.13	0.00	-1,907.13
<i>Purchases</i>							
Equities							
Common stock	-2,812,400.75	0.00	0.00	2,812,400.75	0.00	0.00	0.00
Total equities	-2,812,400.75	0.00	0.00	2,812,400.75	0.00	0.00	0.00
Fixed Income							
Government bonds	-2,207,330.46	-2,257.12	0.00	2,207,330.46	0.00	0.00	0.00
Government agencies	-1,551,701.90	-13,097.50	0.00	1,551,701.90	0.00	0.00	0.00
Corporate bonds	-9,493,304.31	-32,693.60	0.00	9,493,304.31	0.00	0.00	0.00
Commercial mortgage-backed	-61,498.03	-132.69	0.00	61,498.03	0.00	0.00	0.00
Asset backed securities	-97,312.50	-25.55	0.00	97,312.50	0.00	0.00	0.00
Total fixed income	-13,411,147.20	-48,206.46	0.00	13,411,147.20	0.00	0.00	0.00
Cash and Cash Equivalents							
Short term bills and notes	-3,154,814.69	0.00	0.00	3,154,814.69	0.00	0.00	0.00
Total cash and cash equivalents	-3,154,814.69	0.00	0.00	3,154,814.69	0.00	0.00	0.00
Total purchases	-19,378,362.64	-48,206.46	0.00	19,378,362.64	0.00	0.00	0.00

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account Name INTEGRATED Account number ACAINT CONSOLIDATION

Page 63 of 83

◆ Investment Transaction Summary

Asset Type	Principal	Transaction Amount Accrued Interest	Adjustment Amt	Cost	Market	Realized Gain/Loss Translation	Total
<i>Sales</i>							
Equities							
Common stock	2,927,220.39	0.00	0.00	-2,374,303.89	552,916.50	0.00	552,916.50
Total equities	2,927,220.39	0.00	0.00	-2,374,303.89	552,916.50	0.00	552,916.50
Fixed Income							
Government bonds	8,040,607.24	123,411.63	0.00	-7,965,969.26	74,637.98	0.00	74,637.98
Municipal/provincial bonds	946,155.40	2,555.79	0.00	-899,776.08	46,379.32	0.00	46,379.32
Corporate bonds	2,850,138.82	20,016.87	0.00	-2,764,458.33	85,680.49	0.00	85,680.49
Commercial mortgage-backed	81,175.00	201.63	0.00	-79,211.04	1,963.96	0.00	1,963.96
Non-government backed c.m.o.s	91,082.81	284.65	0.00	-86,753.37	4,329.44	0.00	4,329.44
Total fixed income	12,009,159.27	146,470.57	0.00	-11,796,168.08	212,991.19	0.00	212,991.19
Cash and Cash Equivalents							
Short term bills and notes	3,182,811.67	49.55	0.00	-3,182,816.52	-4.85	0.00	-4.85
Total cash and cash equivalents	3,182,811.67	49.55	0.00	-3,182,816.52	-4.85	0.00	-4.85
Total sales	18,119,191.33	146,520.12	0.00	-17,353,288.49	765,902.84	0.00	765,902.84
Total	-1,159,008.83	98,313.66	0.00	1,923,004.54	763,995.71	0.00	763,995.71

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 64 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Cost Base Cost Base Market	Accrued Interest Local Base Market	Total Local Cost Base Cost Base Market
Purchases							
United States dollar							
Equities							
Common stock							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		22.00	- 213.03 - 213.03 - 213.03	0.00 0.00 0.00	- 213.03 - 213.03 - 213.03
Broker Commission: 0.22							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		5.00	- 48.45 - 48.45 - 48.45	0.00 0.00 0.00	- 48.45 - 48.45 - 48.45
Broker Commission: 0.10							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		51.00	- 2,415.38 - 2,415.38 - 2,415.38	0.00 0.00 0.00	- 2,415.38 - 2,415.38 - 2,415.38
Broker Commission: 1.02							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		395.00	- 3,815.70 - 3,815.70 - 3,815.70	0.00 0.00 0.00	- 3,815.70 - 3,815.70 - 3,815.70
Broker Commission: 3.95							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		117.00	- 1,133.73 - 1,133.73 - 1,133.73	0.00 0.00 0.00	- 1,133.73 - 1,133.73 - 1,133.73
Broker Commission: 2.34							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		542.00	- 13,775.69 - 13,775.69 - 13,775.69	0.00 0.00 0.00	- 13,775.69 - 13,775.69 - 13,775.69
Broker Commission: 5.42							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		59.00	- 4,353.59 - 4,353.59 - 4,353.59	0.00 0.00 0.00	- 4,353.59 - 4,353.59 - 4,353.59
Broker Commission: 1.18							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		79.00	- 1,130.02 - 1,130.02 - 1,130.02	0.00 0.00 0.00	- 1,130.02 - 1,130.02 - 1,130.02
Broker Commission: 0.79							

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 65 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Cost Base Cost Base Market	Accrued Interest Local Base Market	Total Local Cost Base Cost Base Market
Purchases							
United States dollar							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		66.00	- 1,102.71 - 1,102.71 - 1,102.71	0.00 0.00 0.00	- 1,102.71 - 1,102.71 - 1,102.71
			Broker Commission: 1.98				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		255.00	- 8,301.07 - 8,301.07 - 8,301.07	0.00 0.00 0.00	- 8,301.07 - 8,301.07 - 8,301.07
			Broker Commission: 5.10				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		6.00	- 85.75 - 85.75 - 85.75	0.00 0.00 0.00	- 85.75 - 85.75 - 85.75
			Broker Commission: 0.12				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		63.00	- 1,374.10 - 1,374.10 - 1,374.10	0.00 0.00 0.00	- 1,374.10 - 1,374.10 - 1,374.10
			Broker Commission: 0.63				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		361.00	- 16,233.70 - 16,233.70 - 16,233.70	0.00 0.00 0.00	- 16,233.70 - 16,233.70 - 16,233.70
			Broker Commission: 7.22				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		205.00	- 9,392.30 - 9,392.30 - 9,392.30	0.00 0.00 0.00	- 9,392.30 - 9,392.30 - 9,392.30
			Broker Commission: 2.05				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		40.00	- 874.48 - 874.48 - 874.48	0.00 0.00 0.00	- 874.48 - 874.48 - 874.48
			Broker Commission: 0.80				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		73.00	- 1,038.37 - 1,038.37 - 1,038.37	0.00 0.00 0.00	- 1,038.37 - 1,038.37 - 1,038.37
			Broker Commission: 1.46				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		150.00	- 3,783.45 - 3,783.45 - 3,783.45	0.00 0.00 0.00	- 3,783.45 - 3,783.45 - 3,783.45
			Broker Commission: 1.50				

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 66 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Cost Base Cost Base Market	Accrued Interest Local Base Market	Total Local Cost Base Cost Base Market
Purchases							
United States dollar							
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		55.00	- 4,023.35 - 4,023.35 - 4,023.35	0.00 0.00 0.00	- 4,023.35 - 4,023.35 - 4,023.35
			Broker Commission: 1.10				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		750.00	- 6,758.25 - 6,758.25 - 6,758.25	0.00 0.00 0.00	- 6,758.25 - 6,758.25 - 6,758.25
			Broker Commission: 15.00				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		9.00	- 656.66 - 656.66 - 656.66	0.00 0.00 0.00	- 656.66 - 656.66 - 656.66
			Broker Commission: 0.18				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		578.00	- 25,838.62 - 25,838.62 - 25,838.62	0.00 0.00 0.00	- 25,838.62 - 25,838.62 - 25,838.62
			Broker Commission: 11.56				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		12.00	- 115.61 - 115.61 - 115.61	0.00 0.00 0.00	- 115.61 - 115.61 - 115.61
			Broker Commission: 0.24				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		35.00	- 1,124.04 - 1,124.04 - 1,124.04	0.00 0.00 0.00	- 1,124.04 - 1,124.04 - 1,124.04
			Broker Commission: 0.70				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		113.00	- 3,656.07 - 3,656.07 - 3,656.07	0.00 0.00 0.00	- 3,656.07 - 3,656.07 - 3,656.07
			Broker Commission: 2.26				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		201.00	- 3,305.59 - 3,305.59 - 3,305.59	0.00 0.00 0.00	- 3,305.59 - 3,305.59 - 3,305.59
			Broker Commission: 6.03				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		122.00	- 5,481.41 - 5,481.41 - 5,481.41	0.00 0.00 0.00	- 5,481.41 - 5,481.41 - 5,481.41
			Broker Commission: 2.44				

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 67 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Cost Base Cost Base Market	Accrued Interest Local Base Market	Total Local Cost Base Cost Base Market
Purchases							
United States dollar							
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		297.00	- 13,866.78 - 13,866.78 - 13,866.78	0.00 0.00 0.00	- 13,866.78 - 13,866.78 - 13,866.78
			Broker Commission: 5.94				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		30.00	- 758.81 - 758.81 - 758.81	0.00 0.00 0.00	- 758.81 - 758.81 - 758.81
			Broker Commission: 0.60				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		197.00	- 1,895.14 - 1,895.14 - 1,895.14	0.00 0.00 0.00	- 1,895.14 - 1,895.14 - 1,895.14
			Broker Commission: 1.97				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		112.00	- 5,687.58 - 5,687.58 - 5,687.58	0.00 0.00 0.00	- 5,687.58 - 5,687.58 - 5,687.58
			Broker Commission: 2.24				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		25.00	- 1,826.02 - 1,826.02 - 1,826.02	0.00 0.00 0.00	- 1,826.02 - 1,826.02 - 1,826.02
			Broker Commission: 0.50				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		364.00	- 7,763.97 - 7,763.97 - 7,763.97	0.00 0.00 0.00	- 7,763.97 - 7,763.97 - 7,763.97
			Broker Commission: 7.28				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		1,350.00	- 53,501.31 - 53,501.31 - 53,501.31	0.00 0.00 0.00	- 53,501.31 - 53,501.31 - 53,501.31
			Broker Commission: 27.00				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		372.00	- 9,446.27 - 9,446.27 - 9,446.27	0.00 0.00 0.00	- 9,446.27 - 9,446.27 - 9,446.27
			Broker Commission: 7.44				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		3,951.00	- 8,245.74 - 8,245.74 - 8,245.74	0.00 0.00 0.00	- 8,245.74 - 8,245.74 - 8,245.74
			Broker Commission: 79.02				

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 68 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Cost Base Cost Base Market	Accrued Interest Local Base Market	Total Local Cost Base Cost Base Market
Purchases							
United States dollar							
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		1,590.00	- 20,559.81 - 20,559.81 - 20,559.81	0.00 0.00 0.00	- 20,559.81 - 20,559.81 - 20,559.81
			Broker Commission: 47.70				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		104.00	- 1,006.57 - 1,006.57 - 1,006.57	0.00 0.00 0.00	- 1,006.57 - 1,006.57 - 1,006.57
			Broker Commission: 2.08				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		110.00	- 1,570.22 - 1,570.22 - 1,570.22	0.00 0.00 0.00	- 1,570.22 - 1,570.22 - 1,570.22
			Broker Commission: 2.20				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		245.00	- 11,006.89 - 11,006.89 - 11,006.89	0.00 0.00 0.00	- 11,006.89 - 11,006.89 - 11,006.89
			Broker Commission: 4.90				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		1,399.00	- 2,935.94 - 2,935.94 - 2,935.94	0.00 0.00 0.00	- 2,935.94 - 2,935.94 - 2,935.94
			Broker Commission: 41.97				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		188.00	- 5,992.22 - 5,992.22 - 5,992.22	0.00 0.00 0.00	- 5,992.22 - 5,992.22 - 5,992.22
			Broker Commission: 3.76				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		196.00	- 9,903.31 - 9,903.31 - 9,903.31	0.00 0.00 0.00	- 9,903.31 - 9,903.31 - 9,903.31
			Broker Commission: 3.92				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		53.00	- 2,486.66 - 2,486.66 - 2,486.66	0.00 0.00 0.00	- 2,486.66 - 2,486.66 - 2,486.66
			Broker Commission: 1.06				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		40.00	- 867.75 - 867.75 - 867.75	0.00 0.00 0.00	- 867.75 - 867.75 - 867.75
			Broker Commission: 0.80				

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 69 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Cost Base Cost Base Market	Accrued Interest Local Base Market	Total Local Cost Base Cost Base Market
Purchases							
United States dollar							
31 Aug 12		Cash pending		184.00	- 8,466.59	0.00	- 8,466.59
6 Sep 12		Shares not delivered			- 8,466.59	0.00	- 8,466.59
			Broker Commission: 3.68		- 8,466.59	0.00	- 8,466.59
Total common stock					- 287,818.70	0.00	- 287,818.70
					- 287,818.70	0.00	- 287,818.70
					- 287,818.70	0.00	- 287,818.70
Total equities					- 287,818.70	0.00	- 287,818.70
					- 287,818.70	0.00	- 287,818.70
					- 287,818.70	0.00	- 287,818.70
Fixed Income							
Government bonds							
29 Aug 12		Cash pending		60,000.00	- 59,765.62	0.00	- 59,765.62
4 Sep 12		Shares not delivered			- 59,765.62	0.00	- 59,765.62
			Other Charges: 0.01		- 59,765.62	0.00	- 59,765.62
Total government bonds					- 59,765.62	0.00	- 59,765.62
					- 59,765.62	0.00	- 59,765.62
					- 59,765.62	0.00	- 59,765.62
Government agencies							
31 Aug 12		Cash pending		1,550,000.00	- 1,551,701.90	0.00	- 1,551,701.90
4 Sep 12		Shares not delivered			- 1,551,701.90	0.00	- 1,551,701.90
					- 1,551,701.90	0.00	- 1,551,701.90
Total government agencies					- 1,551,701.90	0.00	- 1,551,701.90
					- 1,551,701.90	0.00	- 1,551,701.90
					- 1,551,701.90	0.00	- 1,551,701.90
Total fixed income					- 1,611,467.52	0.00	- 1,611,467.52
					- 1,611,467.52	0.00	- 1,611,467.52
					- 1,611,467.52	0.00	- 1,611,467.52

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 70 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Cost Base Cost Base Market	Accrued Interest Local Base Market	Total Local Cost Base Cost Base Market
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Purchases

United States dollar

Total United States dollar					- 1,899,286.22	0.00	- 1,899,286.22
					- 1,899,286.22	0.00	- 1,899,286.22
					- 1,899,286.22	0.00	- 1,899,286.22
Total purchases					N/A	N/A	N/A
					- 1,899,286.22	0.00	- 1,899,286.22
					- 1,899,286.22	0.00	- 1,899,286.22

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Proceeds Base Proceeds Base Market	Accrued Interest Local Base Market	Total Local Proceeds Base Proceeds Base Market
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Sales

United States dollar

Equities

Common stock

29 Aug 12		Cash pending		- 70.00	4,817.23	0.00	4,817.23
4 Sep 12		Shares not delivered			4,817.23	0.00	4,817.23
					4,817.23	0.00	4,817.23
					Broker Commission: 0.70 Other Charges: 0.11		
29 Aug 12		Cash pending		- 6.00	96.61	0.00	96.61
4 Sep 12		Shares not delivered			96.61	0.00	96.61
					96.61	0.00	96.61
					Broker Commission: 0.12 Other Charges: 0.01		
29 Aug 12		Cash pending		- 490.00	20,780.43	0.00	20,780.43
4 Sep 12		Shares not delivered			20,780.43	0.00	20,780.43
					20,780.43	0.00	20,780.43
					Broker Commission: 9.80 Other Charges: 0.47		

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 71 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Proceeds Base Proceeds Base Market	Accrued Interest Local Base Market	Total Local Proceeds Base Proceeds Base Market
Sales							
United States dollar							
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 72.00	2,078.91 2,078.91 2,078.91	0.00 0.00 0.00	2,078.91 2,078.91 2,078.91
			Broker Commission: 0.72 Other Charges: 0.05				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 515.00	24,663.77 24,663.77 24,663.77	0.00 0.00 0.00	24,663.77 24,663.77 24,663.77
			Broker Commission: 10.30 Other Charges: 0.56				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 487.00	28,710.24 28,710.24 28,710.24	0.00 0.00 0.00	28,710.24 28,710.24 28,710.24
			Broker Commission: 4.87 Other Charges: 0.65				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 1,450.00	10,960.88 10,960.88 10,960.88	0.00 0.00 0.00	10,960.88 10,960.88 10,960.88
			Broker Commission: 29.00 Other Charges: 0.25				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 258.00	12,278.43 12,278.43 12,278.43	0.00 0.00 0.00	12,278.43 12,278.43 12,278.43
			Broker Commission: 5.16 Other Charges: 0.28				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 1,761.00	28,332.62 28,332.62 28,332.62	0.00 0.00 0.00	28,332.62 28,332.62 28,332.62
			Broker Commission: 35.22 Other Charges: 0.64				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 1,285.00	57,466.74 57,466.74 57,466.74	0.00 0.00 0.00	57,466.74 57,466.74 57,466.74
			Broker Commission: 12.85 Other Charges: 1.29				
29 Aug 12 4 Sep 12		Cash pending Shares not delivered		- 175.00	3,935.42 3,935.42 3,935.42	0.00 0.00 0.00	3,935.42 3,935.42 3,935.42
			Broker Commission: 1.75 Other Charges: 0.09				

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 72 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Proceeds Base Proceeds Base Market	Accrued Interest Local Base Market	Total Local Proceeds Base Proceeds Base Market
Sales							
United States dollar							
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		- 393.00	22,778.43 22,778.43 22,778.43	0.00 0.00 0.00	22,778.43 22,778.43 22,778.43
			Broker Commission: 7.86 Other Charges: 0.52				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		- 80.00	3,956.16 3,956.16 3,956.16	0.00 0.00 0.00	3,956.16 3,956.16 3,956.16
			Broker Commission: 1.60 Other Charges: 0.09				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		- 176.00	3,910.82 3,910.82 3,910.82	0.00 0.00 0.00	3,910.82 3,910.82 3,910.82
			Broker Commission: 3.52 Other Charges: 0.09				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		- 391.00	17,342.73 17,342.73 17,342.73	0.00 0.00 0.00	17,342.73 17,342.73 17,342.73
			Broker Commission: 7.82 Other Charges: 0.39				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		- 2.00	32.15 32.15 32.15	0.00 0.00 0.00	32.15 32.15 32.15
			Broker Commission: 0.04 Other Charges: 0.01				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		- 164.00	9,494.84 9,494.84 9,494.84	0.00 0.00 0.00	9,494.84 9,494.84 9,494.84
			Broker Commission: 3.28 Other Charges: 0.22				
30 Aug 12 5 Sep 12		Cash pending Shares not delivered		- 430.00	20,227.73 20,227.73 20,227.73	0.00 0.00 0.00	20,227.73 20,227.73 20,227.73
			Broker Commission: 8.60 Other Charges: 0.46				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		- 737.00	42,647.09 42,647.09 42,647.09	0.00 0.00 0.00	42,647.09 42,647.09 42,647.09
			Broker Commission: 14.74 Other Charges: 0.96				

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 73 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Proceeds Base Proceeds Base Market	Accrued Interest Local Base Market	Total Local Proceeds Base Proceeds Base Market
Sales							
United States dollar							
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		- 258.00	5,323.79 5,323.79 5,323.79	0.00 0.00 0.00	5,323.79 5,323.79 5,323.79
			Broker Commission: 2.58 Other Charges: 0.12				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		- 225.00	4,996.86 4,996.86 4,996.86	0.00 0.00 0.00	4,996.86 4,996.86 4,996.86
			Broker Commission: 4.50 Other Charges: 0.12				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		- 267.00	18,148.75 18,148.75 18,148.75	0.00 0.00 0.00	18,148.75 18,148.75 18,148.75
			Broker Commission: 5.34 Other Charges: 0.41				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		- 428.00	2,386.35 2,386.35 2,386.35	0.00 0.00 0.00	2,386.35 2,386.35 2,386.35
			Broker Commission: 12.84 Other Charges: 0.05				
31 Aug 12 6 Sep 12		Cash pending Shares not delivered		- 395.00	17,484.08 17,484.08 17,484.08	0.00 0.00 0.00	17,484.08 17,484.08 17,484.08
			Broker Commission: 7.90 Other Charges: 0.40				
Total common stock					362,851.06 362,851.06 362,851.06	0.00 0.00 0.00	362,851.06 362,851.06 362,851.06
Total equities					362,851.06 362,851.06 362,851.06	0.00 0.00 0.00	362,851.06 362,851.06 362,851.06

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 74 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Proceeds Base Proceeds Base Market	Accrued Interest Local Base Market	Total Local Proceeds Base Proceeds Base Market
Sales							
United States dollar							
Fixed Income							
Government bonds							
31 Aug 12		Cash pending		- 270,000.00	271,645.31	0.00	271,645.31
4 Sep 12		Shares not delivered			271,645.31	0.00	271,645.31
					271,645.31	0.00	271,645.31
Total government bonds					271,645.31	0.00	271,645.31
					271,645.31	0.00	271,645.31
					271,645.31	0.00	271,645.31
Corporate bonds							
29 Aug 12		Cash pending		- 70,000.00	73,118.50	0.00	73,118.50
4 Sep 12		Shares not delivered			73,118.50	0.00	73,118.50
					73,118.50	0.00	73,118.50
Total corporate bonds					222,362.07	0.00	222,362.07
					222,362.07	0.00	222,362.07
					222,362.07	0.00	222,362.07
Total fixed income					494,007.38	0.00	494,007.38
					494,007.38	0.00	494,007.38
					494,007.38	0.00	494,007.38
Cash and Cash Equivalents							
Short term bills and notes							
31 Aug 12		Cash pending		- 1,550,000.00	1,549,903.34	0.00	1,549,903.34
4 Sep 12		Shares not delivered			1,549,903.34	0.00	1,549,903.34
					1,549,903.34	0.00	1,549,903.34

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 75 of 83

◆ Pending Tran Detail w/Accrued Interest

Trade date/ Settle date	Country	Trade Status	Security description Asset Id Trade Expenses	Shares/PAR	Cost/Market Local Proceeds Base Proceeds Base Market	Accrued Interest Local Base Market	Total Local Proceeds Base Proceeds Base Market
Sales							
United States dollar							
Total short term bills and notes					1,549,903.34	0.00	1,549,903.34
					1,549,903.34	0.00	1,549,903.34
					1,549,903.34	0.00	1,549,903.34
Total cash and cash equivalents					1,549,903.34	0.00	1,549,903.34
					1,549,903.34	0.00	1,549,903.34
					1,549,903.34	0.00	1,549,903.34
Total United States dollar					2,406,761.78	0.00	2,406,761.78
					2,406,761.78	0.00	2,406,761.78
					2,406,761.78	0.00	2,406,761.78
Total sales					N/A	N/A	N/A
					2,406,761.78	0.00	2,406,761.78
					2,406,761.78	0.00	2,406,761.78

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 76 of 83

◆ Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
Income							
Equities							
Common stock	50,796.24	107,915.29	75,892.93	0.00	0.00	0.00	133,011.98
Total equities	50,796.24	107,915.29	75,892.93	0.00	0.00	0.00	133,011.98
Fixed income							
Government bonds	318,209.76	149,854.11	231,798.28	0.00	0.00	0.00	63,442.63
Government agencies	80,020.57	29,544.65	65,465.00	0.00	0.00	0.00	14,989.08
Municipal/provincial bonds	49,616.14	28,022.41	34,557.20	0.00	0.00	0.00	12,963.47
Corporate bonds	260,791.43	257,713.54	67,428.96	0.00	0.00	0.00	64,351.07
Government mortgage backed securities	16,469.52	16,295.46	16,469.58	0.00	0.00	0.00	16,295.52
Commercial mortgage-backed	6,828.04	6,682.29	7,289.62	0.00	0.00	0.00	7,143.87
Asset backed securities	1,203.53	1,137.87	2,360.98	0.00	0.00	0.00	2,295.32
Non-government backed c.m.o.s	328.44	0.00	613.10	0.00	0.00	0.00	284.66
Total fixed income	733,467.43	489,250.33	425,982.72	0.00	0.00	0.00	181,765.62
Cash and cash equivalents							
Broker commissions recaptured	0.00	0.00	202.84	0.00	0.00	0.00	202.84
Funds - short term investment	1,175.19	1,730.46	2,733.35	0.00	0.00	0.00	3,288.62
Short term bills and notes	0.00	- 34.66	49.55	0.00	0.00	0.00	14.89
Total cash and cash equivalents	1,175.19	1,695.80	2,985.74	0.00	0.00	0.00	3,506.35
Total income	785,438.86	598,861.42	504,861.39	0.00	0.00	0.00	318,283.95

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

◆ Income & Expense Summary

Page 77 of 83

Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
<i>Expense</i>							
Cash and cash equivalents							
Funds - short term investment	0.00	0.00	- 1,558.16	0.00	0.00	0.00	- 1,558.16
Total cash and cash equivalents	0.00	0.00	- 1,558.16	0.00	0.00	0.00	- 1,558.16
Total expense	0.00	0.00	- 1,558.16	0.00	0.00	0.00	- 1,558.16
Net income & expenses	785,438.86	598,861.42	503,303.23	0.00	0.00	0.00	316,725.79

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 78 of 83

◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount		Realized gain/loss	
					Cost	Cost on gain/loss	Market Translation	Total
Miscellaneous Cash Receipts	39.24	0.00	0.00	0.00	39.24	0.00	0.00	0.00
					0.00			
Total	39.24	0.00	0.00	0.00	39.24	0.00	0.00	0.00
					0.00			

Portfolio Statement

1 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

◆ Capital Change Detail

Page 79 of 83

Ex date	<u>Original security description/Asset ID</u> Shares	Original cost	Change description	Payment Amount	<u>Resulting security description/Asset ID</u> Shares	Resulting cost	Realized gain/loss <u>Market</u> Translation
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NO DATA TO REPORT

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 80 of 83

◆ AF - Fund Valuation Status Summary

Account	Asset ID	Asset Description	Fund Valuation Statement Date	Fund Valuation Statement Rec'd Date	Price Date	Currency	Nominal Shares	Price Local Currency	Total MV Local Currency	Total MV Base Currency
NO DATA TO REPORT										

Portfolio Statement

01 AUG 12 - 31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 81 of 83

◆ PE-Consolidated LP Adj Valuation Summary

Account Partnership	Beginning MV	Adjusted with Accruals	Capital Call/ Contribution	Stock Dist MV	Realized Gain	Income	Return of Capital	Recallable ROC	Unrealized G/L Change	Ending Adjusted MV with Accruals	Transactions Not Affecting MV	
											Notional Interest Received	Payments to Cover Expenses & Management Fees
NO DATA TO REPORT												

◆ PE-LP Valuation Status Summary

Account	Asset ID	Partnership	Partnership Statement Date	Valuation Partnership Statement Rec'd	Currency	Local Currency Values	
						Valuation from Partnership Statement	Adjusted MV with Accruals (Partnership Valuation + Activity to Current)
NO DATA TO REPORT							

**Indicates values based on estimate received from the manager.

Portfolio Statement

31 AUG 12

Account number ACAINT
Account Name INTEGRATED CONSOLIDATION

Page 83 of 83

◆ PE-Reconciliation of Adjusted Valuation

Account Partnership	Trade Date	Settle Date	Partnership Statement Date	Transactions Not Affecting Market Value		Market Value Adjustments	
				Local	Base	Local	Base
NO DATA TO REPORT							

**Indicates values based on estimate received from the manager.