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April 13, 2016

VIA ELECTRONIC MAIL

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

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

Dear Mr. Nitschke:

Per provisions of the Settlement Agreement approved by the North Dakota Public Service Commission in its *Order Adopting Settlement* dated December 31, 2008 (Case No. PU-07-776) Northern States Power Company provides here its annual informational letter submitted to the Minnesota Public Utilities Commission (MPUC) regarding the Company's Nuclear Decommissioning Accrual.

Due to the volume of information in this report (in excess of 800 pages), the Company is providing only an electronic version of the attachments to the MPUC filing letter; paper copies will gladly be provided if requested by the Commission or Staff. Please contact me at 701-241-8632, if you have any questions regarding this submission.

Sincerely,

A handwritten signature in blue ink that reads 'David H. Sederquist'.

DAVID SEDERQUIST
SR. REGULATORY CONSULTANT

Enclosure



414 Nicollet Mall
Minneapolis, MN 55401-1993

April 1, 2016

—Via Electronic Filing—

Daniel P. Wolf
Executive Secretary
Minnesota Public Utilities Commission
121 7th Place East, Suite 350
St. Paul, MN 55101

RE: ANNUAL INFORMATIONAL LETTER
NUCLEAR DECOMMISSIONING ACCRUAL & ESCROW FUND ACCOUNTS
DOCKET NO. E002/M-14-761

Dear Mr. Wolf:

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission the annual informational filing to provide and discuss the financial details, funding methodology and cost estimates for nuclear plant decommissioning in the period between our more comprehensive triennial filings. Additionally, in compliance with the Commission's October 5, 2015 Order in our most recent triennial filing in Docket No. E002/M-14-761, we discuss our proposal to benchmark the investment performance of the Nuclear Decommissioning Trust.

We have electronically filed this document with the Minnesota Public Utilities Commission, and copies have been served on the parties on the attached service list. Please contact Jody Londo at (612) 330-5601 or jody.l.londo@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

BRIAN VAN ABEL
VICE PRESIDENT, TREASURER

Enclosures
c: Service List

BEFORE THE
MINNESOTA PUBLIC UTILITIES COMMISSION

Beverly Jones Heydinger
Nancy Lange
Dan Lipschultz
Matthew Schuerger
John Tuma

Chair
Commissioner
Commissioner
Commissioner
Commissioner

IN THE MATTER OF NORTHERN STATES
POWER COMPANY'S PETITION FOR
APPROVAL OF ITS 2016-2018 TRIENNIAL
NUCLEAR PLANT DECOMMISSIONING
ACCRUAL

DOCKET NO. E002/M-14-761

**COMPLIANCE FILING – ANNUAL
INFORMATIONAL LETTER**

INTRODUCTION

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission this annual informational filing to provide and discuss the financial details, funding methodology, and cost estimates for nuclear plant decommissioning in the period between our more comprehensive triennial filings. Additionally, in compliance with the Commission's October 5, 2015 Order in our most recent triennial filing in Docket No. E002/M-14-761 (October 2015 Order), we discuss our proposal to benchmark the investment performance of the Nuclear Decommissioning Trust (NDT).

We believe a detailed understanding of the goals underlying the NDT and our investment strategy is critical to assessing both the performance of the trust and the benchmarks we have proposed in this filing. Nuclear decommissioning obligations represent expenditures associated with plant decommissioning activities (such as labor, energy, and materials) that will occur a long time in the future. The NDTs established to cover these costs are therefore exceptionally long-term in nature, and their underlying investment strategies must align with this time horizon as well as the particular kinds of future liabilities the trust is intended to fund. The Federal Energy Regulatory Commission (FERC) has established fiduciary criteria and requirements for NDTs that take into account these specific investment objectives, and those fiduciary requirements create the framework within which we— along with our trustee, investment advisor, and investment managers—operate.

The Company's and Commission's interests are aligned in desiring strong, long-term performance of the NDT. We recognize, however, that the Commission has expressed a desire for a greater role in measuring the NDT's investment performance going forward. The October 2015 Order required that we propose a performance benchmarking process, and also that we discuss the use of incentives and true-ups that would result from over- and under-performance relative to the proposed benchmark. In compliance with that Order, we outline a proposal to use a weighted average total portfolio benchmark. We believe this proposal is a prudent means of giving the Commission greater insight to our NDT strategy and performance and that our proposed benchmark aligns with the long-term investment strategy and specific objectives of the NDT, both of which are discussed in greater detail later in this filing.

We have significant concerns, however, with respect to any incentive or true-up mechanism that would be used in conjunction with the proposed benchmarking process. Specifically, we are concerned that any financial incentives that are tied to a benchmark at a specific moment in time will conflict with our long-term investment strategy. In other words, the creation of short-term benchmarking goals would incentivize the achievement of returns in the short term and could encourage investment strategies that may not otherwise be prudent in light of the overall long-term objective for the NDTs. We further believe that this incentive structure could conflict with the fiduciary duties and obligations imposed by FERC, which incorporate the long-term objectives of the fund.

We also believe that performance-based ratemaking and incentive structures should be tied to our core utility functions, rather than for incentivizing asset returns in an investment portfolio. In our pending electric rate case, we have done just that by proposing to put additional performance measures in place during our multi-year plan for our core business functions. We believe those metrics are not only consistent with the legislative direction and state energy policies, but are also focused on the best interests of our customers – and measure customer satisfaction and choice, products and services, environmental stewardship, and customer outage experience.

I. BACKGROUND

Pursuant to Commission Orders beginning with Docket No. E002/D-86-604 and subsequent dockets, the Company is required to review the financial parameters, funding methodology, and cost estimates for its nuclear decommissioning fund every three years. The most recent triennial review was submitted at the end of 2014. The next triennial review will be submitted December 1, 2017. Annually, the

Company submits an Annual Informational Letter discussing fund contributions and performance.

In response to the Company's most recent triennial filing, the Department filed comments recommending certain changes to the NDT's portfolio asset mix. Specifically, the Department recommended that the Company seek to reduce investment management fees and increase returns by investing a greater portion of the NDT (80%) in equity index funds. The Department also recommended that the Company be required to file the average annual return from the NDT and compare it to the S&P 500, 10-year treasury bonds, and the asset mix suggested by the Department, and that the Company be required to adjust accruals for significant underperformance.

The Company opposed these recommendations, explaining that its historical use of active investment managers resulted in significant additional returns to the NDT even after accounting for the fees paid to those managers. The Company also recommended against a portfolio mix so heavily weighted to equities, which would expose the fund to increased volatility and losses in down equity markets, such as 2008. The Company also explained that—on a forward-looking basis—the expected return of the NDT portfolio as proposed by the Company was higher than the Department's recommended portfolio. In fact, the Company's analysis showed that its portfolio mix would result in an annual accrual of \$14.0 million while the required annual accrual under the Department's recommendation would be nearly double at \$29.7 million. Finally, the Company noted that it did not believe the Department's proposed benchmarks were appropriate for the NDT, as they were comprised either of single asset classes or of a portfolio mix inconsistent with the investment strategy for an NDT fund.

In its October 2015 Order, the Commission stated that it was “persuaded not to impose at this time on the Company's investment strategies.” The Commission's Order, however, does require the Company to propose possible benchmarks and methodologies for assessing annual performance of the NDT, including the date the NDT achieved returns will be measured against the benchmarks and the date we will make a compliance filing comparing the NDT achieved returns to the benchmarks. It also requires a discussion of a true-up process that could be used when the NDT's achieved returns fall outside of some acceptable deviation from the proposed benchmark.¹

¹ The October 2015 Order also allowed the Company to discontinue the use of an external escrow fund, as was required pursuant to the Commission's July 20, 2006 Order in Docket No. E002/M-05-1648. Pursuant to the October 2015 Order, the Company was permitted to pour-over the funds to the Qualified Trust Fund (QTF) and to direct all future contributions to the QTF.

We provide the required annual information in Attachment A, and the standard annual fund information in Attachments B-B4 to this filing. Below, we address the benchmarking issues raised in the Commission's October 2015 Order.

II. NDT PURPOSE, OVERSIGHT AND MANAGEMENT

In order to assess both the performance of the trust and the benchmarks we propose in this filing, we believe it is critical to understand the goals, investment strategy, and existing regulatory framework behind the NDT. For this reason, we provide in this section a discussion of our NDT strategy and objectives in a greater level of detail than provided previously.

A. NDT Purpose & FERC Regulatory Framework

Nuclear decommissioning obligations represent expenditures such as labor, energy and materials associated with future plant decommissioning. NDTs are established to cover these costs that the Company will incur in the future, and thus are long-term in nature. In this case, the NDT funds will be needed beginning in approximately 15 years and for another 60 years beyond that. As discussed in greater detail below, our investment strategy for the NDT must align with this decades-long time horizon, as well as the ultimate purpose for the funds in the trust.

Our strategy and oversight must also align with FERC regulations, which establish a number of criteria specifically for NDTs. These are codified at 18 C.F.R. 35, Subpart E, and require the Company to establish the NDT as an external trust fund in the United States that is independent from the Company.² The Company is also required to hire one or more independent investment managers to carry out the investment activities of the fund.³ And while the Company can provide overall investment policy in the form of mandates to the investment managers, it cannot engage in the day-to-day management of the Fund or dictate individual investment decisions.⁴ In compliance with these regulations, the Company has hired a number of independent investment managers, each of which oversees a particular asset class pursuant to a specified investment policy established by the Company.

The Company is also obligated to monitor the performance of all fiduciaries of the NDT, including both the trustee and investment managers, and to replace them if

² 18 C.F.R. 35.32(a)(1).

³ 18 C.F.R. 35.32(a)(1).

⁴ 18 C.F.R. 35.32(a)(2).

they are not properly performing assigned responsibilities.⁵ Investment managers, in particular, are subject to a “prudent investor” standard with respect to their management of the NDT.⁶ Under this standard, the investment managers act as fiduciaries of the trust and must exercise reasonable care, skill, and caution in making investment decisions in light of the overall portfolio and investment strategy.⁷ They must also comply with fiduciary duties of loyalty and impartiality.⁸ As fiduciaries, the investment managers can be held liable for investment losses if they fail to exercise the required skill, care, and caution in making investment decisions. They are not, however, guarantors of the trust’s investment performance.⁹ The investment managers’ performance must be judged by the prudence and propriety of their conduct, not the eventual results of investment decisions.¹⁰ In other words, the “prudent investor rule is a test of conduct and not of resulting performance.”¹¹

In light of its responsibility to hire, monitor, and replace investment managers under these regulations, the Company holds itself to fiduciary standards and duties that overlay the fiduciary duties of the trustee and investment managers that manage the day-to-day operations of the trust.¹² That said, while the Company provides overall investment policy to the investment managers, it does not (and cannot) direct individual investment decisions.

The NDT’s asset classes and investment managers, the Company’s oversight structure, and its internal performance monitoring procedures are each discussed in greater detail below.

B. NDT Portfolio Strategy Framework

Before turning to the oversight structure and specific asset classes of the NDT, it is important to understand the overarching investment strategy for the fund, as well as the principal drivers of that strategy. We discuss each in turn below and then outline the resulting portfolio asset mix.

⁵ 18 C.F.R. 35.32(e).

⁶ 18 C.F.R. 35.32(a)(3).

⁷ Restatement (Third) of Trusts §90 (2007), which is incorporated by reference to 18 C.F.R. 35.32(a)(3).

⁸ Restatement (Third) of Trusts §90(c)(1) (2007).

⁹ Restatement (Third) of Trusts §90, Cmt. on Basic Duties of the Prudent Investor (2007).

¹⁰ Restatement (Third) of Trusts §90, Cmt. on Basic Duties of the Prudent Investor (2007).

¹¹ Minn. Stat. §501C.0901, Subd. 6 (2015).

¹² The Company’s compliance with fiduciary duties with respect to the NDT mirrors what would be required under the Employee Retirement Income Security Act (ERISA), which imposes fiduciary duties on any party that exercises discretionary control over a plan.

1. *Fund Strategy*

The NDT is a long-term, diversified investment portfolio made-up of several asset classes within which individual investments are expected to perform differently at different points in time. Therefore, a critical part of the portfolio management of the NDT is our asset allocation strategy – the objective of which is to maximize returns for a given level of risk through a well-managed and well-diversified portfolio. Understanding this strategy is critical to evaluating our management of the NDT and to identifying relevant benchmarks for measuring fund performance, as the total fund benchmark should be consistent with and represent the asset classes making up the portfolio.

A mix of asset types is designed to protect the overall return of the portfolio from suffering the full impact of a decline of any one asset type.¹³ This diversification provides important benefits to our customers by lowering risk for the same expected return. Portfolio diversification is an industry best practice, for which the associated theory and mathematics have been awarded Nobel prizes.¹⁴ In this section, we outline the key drivers of our asset allocation strategy. Those drivers include: (1) that the NDT can take advantage of a long investment horizon; (2) that the NDT assets are subject to federal taxes, so require active tax management; and (3) that the size of the NDT unlocks diversification opportunities and benefits often only available to institutional investors; and (4) that the NDT, like most investments, is sensitive to inflation and requires a strategy that protects against unexpected inflation.

a. Long Investment Horizon

First, the cash outflows to fund the decommissioning costs will not begin until the 2030s and are projected to last until 2091 under the base case. The fund, in other words, is intended to cover very long-term liabilities with minimal near-term cash flow requirements. This means the funds within the NDT can afford and are well-suited to invest in long-term illiquid assets, such as private equity and real estate, which offer the possibility of greater returns as compared to more liquid investments (such as equities) that could be held over the same period. As

¹³ For example, adding emerging market debt to a portfolio of US stocks may benefit the total portfolio over the long term, since the price of emerging market bonds may be driven by other factors than those that may impact US stocks.

¹⁴ Diversification was formally introduced by Harry Markowitz in 1952, and he won the Nobel Prize in economics in 1990 for his work on the theory. Likewise, both the Uniform Prudent Investor Act and the SEC promote diversification as a prudent investment strategy.

discussed below, we take advantage of the NDT's long time horizon by investing a substantial portion in alternatives such as private equity and real estate.

b. Subject to Federal Taxes

Second, the NDT assets are held in tax qualified trusts, which are separate taxpayers from the Company, and have a 20 percent federal tax rate. This taxable nature necessarily impacts our investment strategy. In fact, we are required under FERC regulations to obtain favorable tax treatment.¹⁵ This requires the use of investment strategies that may not otherwise be as valuable to a non-taxable trust (such as a pension fund). For example, the taxable trust funds have an index manager that focuses on tax strategies to offset capital gains from other investments in the portfolio so as to minimize the amount of capital gains tax liability across the entire portfolio. This has been a successful strategy with our NDT, as we have paid minimal capital gains taxes over the last five years. Overall, tax management has a major impact on asset classes, index management, and rebalancing.

c. Size Unlocks Institutional Investor Benefits

The NDT has approximately \$1.7 billion in assets as of December 31, 2015, which means that it qualifies as an institutional investor. As a result, the NDT has access to asset classes such as hedge funds and private investments that are not available to all investors, thereby offering greater diversification and opportunities for increased investment return. In addition, institutional investors may benefit from lower transaction costs than those paid by smaller investors.

d. Sensitivity to Inflation

Lastly, the decommissioning liability is sensitive to inflation because the obligation represents expenditures such as labor, energy, and materials out in the future that will increase with inflation. Of particular concern is the possibility of significant, unexpected inflation. To protect against this risk, the NDT's diversified portfolio includes asset classes that are understood to be good protectors against unexpected inflation, such inflation sensitive fixed income (such as Treasury Inflation-Protection Securities (TIPS), real estate, and commodities).

¹⁵ 18 C.F.R. §35.32(9).

2. *Resulting Investment Portfolio*

The resulting investment portfolio for the Company's NDT is 50 percent equities, 15 percent fixed income, and 35 percent alternatives. As a fiduciary of the fund, the NDT Committee believes this asset mix is appropriate and consistent with the best practices of the large institutional investment industry. The portfolio was also approved by the Commission in our most recent triennial filing.

Each of these asset classes is comprised of sub-classes that may be subject to different investment mandates.¹⁶ For example, part of the *equity* allocation is invested in a U.S. equities index fund, but includes a tax management focus. The *fixed income* allocation includes a specific inflation-sensitive mandate in investment-grade debt in order to avoid fixed income assets that will be hurt by higher levels of inflation. The *fixed income* allocation also includes high-yield debt and emerging market debt, which are expected to provide higher returns (in exchange for a reasonable level of additional risk) and further add portfolio diversification. Finally, the *alternatives* allocation of 35 percent is higher than would be used in a shorter investment horizon. That is because alternatives (such as private equity) are strong diversifiers and are expected to provide a return premium in exchange for illiquidity and to generally grow with inflation, which helps to offset increases in the NDT's future obligations.

C. **Fund Oversight and Management Framework**

In this section, we outline the management and oversight structure that is in place to effectuate the strategy and monitor the performance of the NDT.

1. *Company Oversight and Management*

The Company has established an NDT Committee to oversee the NDT fund assets and investment strategies. The Committee meets 3-4 times annually and is currently comprised of Xcel Energy's Chief Financial Officer, Chief Nuclear Officer, Treasurer, Controller, and President of NSPM. Committee oversight is guided by the NDT Investment Policy Statement (IPS), which documents the NDT's strategy and objectives, including its target asset allocation, as set by the NDT Committee. The IPS and associated strategy, including the fund's asset allocation, are reviewed by the NDT Committee annually and are revised as necessary.

¹⁶ Mandates are requirements imposed on investment managers to manage funds for a specific purpose or style.

The Committee focuses primarily on asset-liability management and investment program oversight, while also providing guidance and leadership regarding regulatory matters such as the triennial filing and annual compliance filing. In particular, the Committee establishes the NDT's strategic asset allocation and corresponding investment mandates, and it evaluates both on an ongoing basis to ensure that they properly balances risk and investment return in compliance with the Company's fiduciary duties.

The Committee also regularly reviews investment performance at a total fund and investment manager level. The performance of each investment manager is measured relative to appropriate, asset-class-specific benchmarks, and the total fund is measured against a weighted averaged benchmark based on the actual weights of the individual asset class components. When evaluating managers, the Committee attempts to look over a full market cycle and takes into account any unique characteristics or considerations related to a manager's strategy or the current financial market circumstance. This benchmarking and monitoring process is discussed in greater detail below.

Following this analysis, the Committee takes action as necessary with respect to managers whose performance is not meeting expectations, which includes termination and replacement.

2. Fund Management Roles – Investment Advisor

The NDT Committee has retained Goldman Sachs (Goldman) as the investment advisor to the Committee. The use of an investment advisor like Goldman to assist the Committee with overall management of the fund is a common practice among NDTs across the country. In this role, Goldman advises the Company's NDT Committee in three main areas of NDT management:

- Strategic asset allocation
- Investment manager selection and monitoring
- Asset-liability management

First, Goldman assists with the NDT Committee's evaluation of the fund's strategic asset allocation on an ongoing basis. Specifically, Goldman updates forward-looking capital market assumptions and presents the resulting portfolio impacts to the NDT Committee for consideration. Through this process, the Committee selects a strategic asset allocation for the NDT, along with asset-class specific investment mandates for the NDT portfolio. This process typically occurs on an annual basis.

Second, Goldman assists the NDT Committee with the ongoing review and oversight of the fund's investment managers. This continuous monitoring includes assessing the drivers of manager performance, as well as organizational changes and other operational issues.

Third, during the Triennial filing process, Goldman provides the primary inputs and analysis for the independent development of the escalation rate and the evaluation of the NDT through a consistent set of assumptions for both assets and liabilities. This process assists the NDT Committee to evaluate the current funding level of the NDT, and in setting an appropriate risk posture for the NDT going forward. Goldman also makes recommendations to the NDT Committee with respect to asset classes for inclusion in the NDT portfolio based on the characteristics of the NDT liability.

In addition to these core functions, Goldman also provides services such as reporting, market updates, peer group comparisons and analysis, trust expense reviews, and manager guideline monitoring, all of which assist the NDT Committee in managing the trust.

3. Fund Management Roles – Trustee

The Company has hired BNY Mellon as the trustee for the NDT, which includes the QTF and Escrow Fund (recently closed and poured over to the qualified trust by order of the Commission). The trustee has limited investment duties other than the responsibility for keeping cash balances temporarily invested. The primary duty of the trustee is to ensure the safe custody of the NDT's assets, including handling the settlement of all purchases and sales, whether placed by the trustee or by an independent investment manager. Other duties include paying income taxes on the earnings of the QTF, paying invoices for services for the QTF and investment managers, conducting independent third party investment performance reporting, and keeping accurate records of all of its activities with respect to the fund.

4. Fund Management Roles – Investment Managers

Investment managers are appointed by the NDT Committee to serve as fiduciaries for a specific asset allocation mandate. These appointments are made on the basis of the managers' expertise in a given market. Once appointed, the investment manager will purchase and sell securities consistent with their mandate and benchmark.

As part of its investment strategy, the NDT Committee uses a mix of passive and active investment management depending on asset class. Passive management, which is sometimes referred to as indexing, is an investment management approach based on investing in securities proportionally to an index such as the S&P 500 so that portfolio's characteristics (*i.e.*, risk and return) closely mimic the index. The NDT Committee typically appoints passive index managers for asset classes where information is readily available and where competitive advantages are difficult to achieve over long time periods (for example, large cap U.S. equities). Active management, by contrast, involves the selection of specific securities that managers believe will outperform the market. The NDT typically appoints active investment managers for asset classes where a manager's specific skill set, knowledge, and processes are expected to add value and result in a competitive advantage over time (for example, non-U.S. equities, emerging market fixed income, and real estate). Active management is also utilized in asset classes where the observable benchmark is not practically replicable (such as high-yield bonds).

A passive manager's objective is to match the performance and risk profile of the benchmark index it is tasked with tracking, such as the S&P 500. If achieved, this will yield an investment return equal to the benchmark index less management fees. By contrast, the objective for active managers is to outperform the relevant benchmark net of all fees paid to the manager. If that objective is achieved, the use of active managers will result in additional investment return above what would otherwise have been available from simply investing in passive index funds. As discussed in our most recent triennial filing, our historical use of active management has added significant value to the NDT after accounting for the associated fees.

In connection with our most recent triennial filing, the NDT Committee also assessed whether changes were needed in our asset allocation strategy to better reflect the 60-year investment time horizon, and to achieve a better balance between long-term investment return and risk. Goldman assisted with this assessment and continued to recommend that the portfolio be well diversified across the three broad asset classes (equities, fixed income, and alternatives) with various managers in each. The NDT Committee ultimately concurred and decided to leave the asset allocations in place, which the Commission approved in its October 2015 Order.

Since December 2015, the NDT funds have been invested with the following managers pursuant to the mandates reflected in the following table.

Table 1

Manager	Mandate	12/31/15 Allocation	Asset Growth	Diversification	Long Term Illiquidity Premia	Inflation Protection	Tax Benefits
Equity							
Parametric	US all cap equity	25.2%					
Parametric EAFE	Non-US developed equity	12.6%					
Marathon EAFE	Non-US developed equity	6.4%					
Eaton Vance EM	Emerging Market Equity	7.0%					
Fixed income							
First Principles IG	Investment grade fixed income	5.3%					
Shenman HY	High yield fixed income	5.1%					
Wellington EMD	Emerging market fixed income	5.1%					
Alternatives							
Titan HF FoF	Hedge fund of funds	4.7%					
Magnitude HF FoF	Hedge fund of funds	4.8%					
Stepstone PE FoF	Private equity fund of funds	9.1%					
Townsend RE FoF	Real estate fund of funds	9.6%					
CoreCommodity	Commodities	4.5%					

*Allocation weights may not add to 100% due to rounding and cash held for transaction purposes.

Legend:

	High
	Medium
	Lower N/A

III. MEASURING MARKET PERFORMANCE

As discussed in our May 2015 Reply Comments in the most recent triennial filing and earlier in this filing, measuring the market performance of a diversified portfolio like the NDT requires identification of benchmarks that reflect the asset classes and investment strategies actually comprising the portfolio. For example, a stock index such the Standard & Poor's 500 has a particular expected return and risk profile that will differ from a well-managed diversified portfolio with a many-decade time horizon, like the NDT. We would expect the NDT to have a slightly lower return than a U.S. stock index and significantly less volatility, which has generally been the case. As a result, the investment performance of the NDT must be evaluated on a risk-adjusted basis, meaning that it must be based on benchmarks that accurately correspond to its various asset classes and investment strategies.

In this section, we discuss our practice of internal benchmarking and performance monitoring, and we propose to use a similar benchmarking framework in response to the Commission's October 2015 Order.

A. Internal Benchmarking & Performance Measurement

It is standard practice in the investment industry to measure the performance of a diversified portfolio like the NDT by identifying benchmarks that are representative of each asset class comprising the portfolio. Each benchmark then serves as a proxy for the opportunity to invest the funds in that particular asset class with another manager, and therefore can be used to compare the value an investment manager is adding relative to the specific asset class opportunity set.

The NDT Committee uses this industry practice to measure the performance of the NDT investment managers, and we believe this strong oversight framework is a critical component of our fiduciary obligations. At the same time, the NDT Committee must ensure that short and medium-term performance aligns with the long-term strategy of the fund. Thus, while the NDT Committee carefully tracks and evaluates performance on an ongoing basis, it also recognizes that over-emphasizing short-term investment returns would be inconsistent with the fund's overall strategy and could negatively impact its long-term performance. Judgment is therefore required to evaluate the results of its internal benchmarking process.

To select an appropriate benchmark for a given asset class, we review industry standard benchmarks and aim to select one that best represents both the asset class and its corresponding strategy or mandate. In certain situations, however, industry standard benchmarks fall short of providing an ideal representation of a given asset class. For example, hedge funds invest in both equity and debt using a combination of strategies. There simply is no standard asset allocation or investment strategy in this context, meaning there are typically not industry standard benchmarks to adequately measure these managers' performance. In these circumstances, institutional investors typically compare their investment managers' results to a peer benchmark, which is created by calculating the median return or asset-weighted average return of a universe of managers.

The NDT Committee measures both manager performance and total fund performance on a net-of-fees basis. We expect passive management to provide the return of an index less any investment management fees. By contrast, we expect active management to outperform the relevant benchmarks net of investment management fees over the appropriate investment horizon. We also use a mix of investment mandates to shape results. We expect general mandates (meaning there are no specific tax or inflation-related mandates for that asset class) to produce returns and exhibit risk in line with the relevant benchmark. For a more specialized mandate, such as a tax-managed strategy, we would expect deviations from the benchmark's return associated with tax management, but expect to see risk broadly aligned with the benchmark.

To measure the performance of the total portfolio, we use a weighted sum of these individual benchmarks to reflect the actual makeup of the portfolio by asset class and investment strategy. As discussed in our Reply Comments to the most recent triennial filing, the NDT has outperformed its asset-weighted benchmark net of investment manager fees by 1.41 percent on an annualized basis since 2009. Based on the then-current NDT asset base of \$1.5 billion, we explained in our Reply Comments that this outperformance translated into an additional \$21.2 million per year or approximately 1.5 times the annual accrual. We believe this confirms that the NDT Committee's strategy and oversight framework have been effective in achieving the appropriate balance of risk and investment return.

B. Company's Proposed Benchmarks

In accordance with our internal benchmarking practices, we outline our recommendations for each investment manager benchmark in Table 2 below. We note that all benchmarks come from well-known industry leaders.

Table 2

Manager	Mandate	Benchmark Type	Proposed Benchmark
Equity			
Parametric	US all cap equity	Industry	Russell 3000
Parametric EAFE	Non-US developed equity	Industry	MSCI EAFE ND
Marathon EAFE	Non-US developed equity	Industry	MSCI EAFE ND
Eaton Vance EM	Emerging Market Equity	Industry	MSCI EM ND
Fixed income			
First Principles IG	Investment grade fixed income / inflation protection	Industry	Barclays US TIPS 10+ Year
Shenkman HY	High yield fixed income	Industry	ML High Yield Master II
Wellington EMD	Emerging market fixed income	Industry	JPM EM Bond Index GD
Alternatives			
Titan HF FoF	Hedge fund of funds	Peer Group	HFRI Fund of Fund composite
Magnitude HF FoF	Hedge fund of funds	Peer Group	HFRI Fund of Fund composite
Stepstone PE FoF	Private equity fund of funds	Peer Group	Cambridge PE (1Q lagged)
Townsend RE FoF	Real estate fund of funds	Peer Group	NCREIF - ODCE (1Q lagged)
CoreCommodity	Commodities	Industry	Bloomberg Commodity
Cash			
Cash	Cash	Industry	Fed funds effective
Total NDT			Weighted average of component benchmarks

We provide a detailed description of each individual benchmark in Attachment C. We also note that the NDT benchmarks will be changed or updated over time as the structure of the fund changes. Changes to the benchmarks could be necessary due to changes in our asset allocations, changes to our investment strategies or mandates, or changes to the benchmarks themselves (certain past benchmarks simply no longer exist). For these reasons, we routinely evaluate the appropriateness of our benchmarks in comparison to our actual investments and managers, and we propose to update the Commission with respect to future modifications that will be necessary to ensure that our proposed benchmarks

continue to accurately reflect the NDT asset allocations and corresponding strategies.

C. Performance Measurement Recommendations

We outline our proposal for the performance measurement process below.

1. Returns to Evaluate

We propose the total NDT fund performance be compared to an overall fund benchmark, which would be comprised of the actual weights of each individual asset class benchmark as shown in Table 2 above. Measuring total fund performance is reflective of the total portfolio management process, and therefore is the appropriate level to monitor and evaluate performance. We propose that both the weighted average benchmark and the NDT comparative performance be calculated by the trustee, an independent third party.

2. Evaluation Period

We propose the evaluation period be a trailing five-year period, given that the objective of the portfolio is long-term returns. With multi-year evaluation periods, any deviation from the benchmark will be a better reflection of the overall performance of the NDT portfolio.

3. Start Date of Evaluation Period

We propose the first full five-year evaluation period run from January 1, 2016 through December 31, 2020 based on the Commission's interest to introduce performance measurement in the October 2015 Order. The Company is open to discussing five-year measurement periods that begin in the past if stakeholders are interested in a full measurement period prior to 2020.

4. Filing Date

We propose to provide the total NDT fund performance information on a trailing five-year basis as part of our annual compliance filing that we submit on or around April 1 each year – with the evaluation period ending December 31 of the preceding year.

D. Investment Incentives and True-Ups

The October 2015 Order noted that the Company should expect that fund performance will be regulated to ensure that investment incentives and performance are consistent with ratepayer interests. In this filing, we have outlined our overall approach to fund oversight and management, and we have discussed the FERC fiduciary obligations that apply to the Company, our investment managers, and the NDT trustee. We believe these obligations should be carefully considered in the context of adopting any additional regulatory oversight of the NDT.

We also have noted our agreement that an appropriate benchmark should be used as one of the tools to monitor overall NDT performance. To that end, we have proposed benchmarks for each of our asset classes, and outlined our proposal to use a weighted average benchmark to measure the performance of the NDT as a whole. Further, we have proposed to report to the Commission as to the results of this benchmarking on a trailing five-year basis.

We have significant concerns, however, with respect to any incentive or true-up mechanism that would be used in conjunction with the proposed benchmarking process. Specifically, we are concerned that any financial incentives that are tied to a benchmark at a specific moment in time will conflict with our long-term investment strategy of developing a diversified portfolio aimed at balancing risk and return in the very long term. In other words, the creation of an incentive or true-up mechanism would incentivize the achievement of returns in the short term and could encourage investment strategies than may not otherwise be prudent in light of the NDT's overall long-term objective.

We further believe that this incentive structure would likely conflict with the fiduciary duties and obligations imposed by FERC. As already discussed, 18 C.F.R. 35, Subpart E, imposes fiduciary duties on the NDT's trustee and investment managers and also obligate the Company to monitor and replace these third parties if they are not properly performing assigned responsibilities. Specifically, the NDT's fiduciaries are held to a "prudent investor" standard and, therefore, must exercise reasonable care, skill, and caution in making investment decisions in light of the overall portfolio and investment strategy. Here, the overall investment strategy is a direct result of the very long-term nature of the ultimate liability of plant decommissioning.

If the incentive were to be tied to achieving returns equal to or greater than the proposed benchmark at a particular moment in time, we believe it would conflict

with both our long-term strategy and the fiduciary duties described above. For example, if the NDT were underperforming relative to the applicable benchmark as the next measurement date approached, the fund's fiduciaries would be incentivized to take more risk in order to seek higher returns in the short-term to achieve compliance with the benchmark as of the measurement date. Investment decisions aimed at achieving compliance in the short term, however, may not be prudent as required by FERC regulations, given the much longer-term objectives and the appropriate risk profile of the overall fund. In this way, an incentivized benchmarking process is likely to create a conflict of interest for the Company and/or the fund's fiduciaries. This would be true even if the Company were not itself subject to fiduciary obligations because the short-term incentives created by the benchmarking process would flow through to the NDT trustee and investment managers by means of the Company's authority to set overall investment policy and to monitor, hire, and terminate fund fiduciaries pursuant to FERC regulations.

Additionally, an incentive-based structure would effectively require the Company to backstop investment losses (or true up lower-than-benchmarked gains) when FERC regulations do not require fund fiduciaries to guarantee performance. Mismatching the "prudent investor" standard with one that holds the Company strictly liable for underperformance relative to the benchmark would effectively alter the performance standard applied by FERC regulations. For these reasons, we do not believe an incentive or true-up mechanism is the appropriate means of regulating NDT investment performance.

Lastly, to the extent the NDT achieved returns in excess of the proposed benchmark for a given period; the Company could not actually remove any of those returns from the NDT itself. Again, FERC regulations prohibit such conduct, providing that "no part of the assets of the Fund may be used for, or diverted to, any purpose other than to fund the costs of decommissioning."¹⁷ Because investment earnings would instantly qualify as "assets of the Fund," they could not be used in any way to incentivize the Company's management of the NDT.

We believe that performance-based ratemaking and incentive structures should be used in our core utility functions, rather than for incentivizing asset returns in an investment portfolio. In our currently pending electric rate case, Docket No. E002/GR-15-862, we have proposed to put additional performance measures in place during the term of the multi-year rate plan for our core business functions. We believe that these metrics are not only consistent with the legislative

¹⁷ 18 C.F.R. 35.32(6).

direction to provide a set of reasonable performance measures and incentives “that are quantifiable, verifiable, and consistent with state energy policies,” but also are focused on the best interests of our customers – and measure customer satisfaction and choice, products and services, environmental stewardship, and customer outage experience.

CONCLUSION

Xcel Energy respectfully submits this compliance filing outlining its NDT oversight, fund strategy, and management processes. We believe the proposed benchmarking process outlined in this filing is a prudent means of giving the Commission greater insight to our NDT strategy and performance, in compliance with the Commission’s October 2015 Order. We look forward to further discussions with the Commission and our stakeholders regarding this proposal and our NDT strategy and management process.

Dated: April 1, 2016

Northern States Power Company

REQUIRED ANNUAL INFORMATION

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission information about its nuclear plant decommissioning. The Company is required to review the financial parameters, funding methodology, and cost estimates for nuclear plant decommissioning every three years. Our most recent triennial review was filed on December 1, 2014 in Docket No. E002/M-14-761. Our next triennial review is due to be filed December 1, 2017. In the period between triennial filings, we are required to submit annual informational letters discussing various aspects of our nuclear decommissioning fund as required by the following Commission Orders:

September 24, 2012 ORDER in Docket No. E002/M-11-1184:

- The total annual return on the Escrow Fund,
- The total annual return on the benchmark portfolio (the portfolio provided by the Company in Part c of its response to DOC Information Request No. 2), and
- The asset allocation by category (i.e., Small Cap, Large Cap, etc.).

June 12, 2009 ORDER in Docket No. E002/M-08-1201:

Requires that our annual letter address the risk of premature decommissioning.

- We note that no material changes have occurred in the risk or the risk mitigating coverage since we filed our triennial review in 2014. We outline however, discussion from our January 29, 2016 Supplement to our 2016-2030 Upper Midwest Resource Plan in Docket No. E002/RP-15-21 that responded to questions regarding future costs of operating the Prairie Island nuclear facility. .

April 17, 2000 ORDER in Docket No. E002/M-99-1438.

Requires that our annual letter include an external fund evaluation and information on fund performance and balances.

- The following attachments provide the required information related to the annual accrual and fund status:

Attachment	Description
B	Fund Balance Information
B1	Monticello Qualified Fund
B2	Prairie Island Unit 1 Qualified Fund
B3	Prairie Island Unit 2 Qualified Fund
B4	Escrow Fund

A. September 24, 2012 Order Requirements in Docket No. E002/M-11-1184

In this section, we provide the following information: (1) the total annual return on the Escrow Fund, (2) the total annual return on the benchmark portfolio (the portfolio provided by the Company in Part c of its response to DOC Information Request No. 2), and (2) the asset allocation by category (i.e., Small Cap, Large Cap, etc.).

The following are the Minnesota jurisdictional balances at book value as of December 31, 2015. In the 2014 triennial filing, the Commission approved a 2015 contribution of \$14,189,132. Further the Commission approved the pour over of the Escrow Fund into the QTF, which the Company completed in the fourth quarter of 2015. The 2015 annual contribution was placed in the QTF in September 2015 after the order in the triennial filing was received. There is an immaterial amount remaining in the Escrow Fund to pay the final fees. Once all the fees have been paid, any remaining balance will be poured over to the QTF. We provide the investment detail for each of the three units in Attachments B1, B2, B3 and B4. Lastly, the Commission set the 2016 contribution to be \$14,030,831 and this contribution will be reflected in the next compliance filing. The table below shows the book value of the funds at December 31, 2015. The information in Attachment B is at market value at December 31, 2015 with the difference from book value being that market value includes the unrealized gains and losses within the funds.

**Fund Balances – Minnesota Jurisdiction
Book Value (December 31, 2015)**

	Ending Balance
Qualified Trust Fund	
Monticello	\$486,466,245
Prairie Island - Unit 1	\$292,642,194
Prairie Island - Unit 2	\$326,089,262
Total	<u>\$1,105,197,702</u>
Escrow Fund	
Monticello	\$7,417
Prairie Island - Unit 1	\$27,992
Prairie Island - Unit 2	\$49,035
Total	<u>\$84,444</u>
Grand Total	<u><u>\$1,105,282,146</u></u>

Attachment B provides the historical fund performance at the total Company level from inception to December 31, 2015, as well as the twelve months ending December 31,

2015. We provide a view of the performance at market value, by fund, and by the individual components.

B. June 12, 2009 Order Requirements in Docket No. E002/M-08-1201

Premature decommissioning is an important issue for nuclear generating facilities, which can be either accident or non-accident related. In the 2008 Triennial Review of Nuclear Decommissioning, Docket No. E002/M-08-1201, the Commission allowed the Company to provide an in-depth review of premature decommissioning with each triennial filing. However, should there be any change that has occurred between the three-year filings, the Commission directed the Company to discuss the changes in its annual compliance filings, follows:¹

5. *With respect to the previously ordered annual report regarding risk of premature decommissioning, the Commission hereby grants Xcel's request to be amended to be required in years when full nuclear decommissioning are to be completed and only when material changes to the risks or mitigating coverage for these risks take place.*

There are no material changes in the risk or the risk mitigation coverage related to accident or non-accident related premature decommissioning. However, there is a discussion in our January 29, 2016 Supplement to our 2016-2030 Upper Midwest Resource Plan in Docket No. E002/RP-15-21 that responded to questions regarding future costs of operating the Prairie Island nuclear facility. As discussed in that Supplement, the Company supports the continued operation of its nuclear generating units as an integral part of its diversified generating portfolio, and to achieve carbon dioxide emissions reduction goals while maintaining reliability. We believe the information in the Company's Supplement demonstrates that Prairie Island has been and continues to be a cost-effective resource – and that any near-term retirement would be significantly more costly than one in the mid-2020s or beyond.

As also discussed in the Supplement, we recognize that certain stakeholders may want to explore alternatives to operating Prairie Island through its current licenses. We also explained that – if the Commission wishes to further explore such alternatives – we are committed to doing the work necessary to advance that discussion. The Company anticipates it could complete the necessary technical, economic, and socioeconomic studies within 18 months. If the Commission decides to further engage in this dialogue, it would create some regulatory uncertainty and therefore a risk of premature decommissioning. If, as a result, a decision is reached to pursue an early retirement for

¹ Docket No. E002/M-08-1201, ORDER APPROVING DECOMMISSIONING PLAN, AS MODIFIED, AND REQUIRING REFUND PROPOSAL, June 12, 2009, Order Point 5.

Prairie Island, the Company has requested an additional seven years to plan for the shutdown and decommissioning, including the construction of replacement generation and any transmission projects that would be needed to maintain system stability. We believe this planning period is critical, as recent industry experience teaches that hastily planned (or unplanned) shutdowns can be significantly more expensive as compared to shutdowns that are preceded by several years of planning.

In our last triennial filing we reported details on the insurance analysis that deals with accident related premature decommissioning. Presently, insurance is unavailable for non-accident related premature decommissioning such as those caused by regulatory directives.

Historical Fund Activity

The activity is reviewed for the funds in their entirety, all jurisdictions. Therefore, all information from here forward is for total Company (Northern States Power - Minnesota).

A. Qualified Trust

The following tables document the historical balances for the Qualified Trust for both from inception at March 13, 1991 through December 31, 2015 and twelve months ending December 31, 2015. See the attached Trustee statements for a detailed listing of assets and the balances as of December 31, 2015, Attachments B.1, B.2, and B.3.

Qualified Trust Market Value Summary From Inception to December 31, 2015

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value @ March 13, 1991	0	0	0	0
Contributions and Transfers	1,176,235,409	543,093,119	298,165,113	334,977,177
Total	1,176,235,409	543,093,119	298,165,113	334,977,177
Market Value @ December 31, 2015	1,724,018,144	743,555,639	465,131,530	515,330,976
Increase in Market Value *	547,782,735	200,462,519	166,966,417	180,353,799

* The Total row is calculated by adding the beginning market value with the contributions and transfers. Increase in market value is derived by subtracting the Total row from the December 31, 2015 balance.

**Qualified Trust Market Value by Component
From Inception to December 31, 2015**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	495,482,000	182,064,674	150,005,698	163,411,627
Realized Gains/(Losses)	15,497,958	3,911,893	5,341,669	6,244,395
Management Fees	(48,150,368)	(17,899,872)	(14,585,928)	(15,664,567)
Trustee Fees	(6,249,260)	(2,221,626)	(1,993,513)	(2,034,121)
Income Taxes	(137,299,728)	(49,404,619)	(40,834,845)	(47,060,264)
Unrealized Gains/(Losses)	228,502,134	84,012,069	69,033,335	75,456,729
Increase in Market Value	547,782,735	200,462,519	166,966,417	180,353,799

**Qualified Trust Market Value Summary
Twelve Months Ending December 31, 2015**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value @ December 31, 2014	1,541,566,032	581,159,262	465,388,774	495,017,997
Contributions and Transfers	186,764,222	164,710,493	259,206	21,794,523
Total	1,728,330,254	745,869,755	465,647,980	515,330,976
Market Value @ December 31, 2015	1,724,018,144	743,555,639	465,131,530	515,330,976
Decrease in Market Value	(4,312,110)	(2,314,116)	(516,450)	(1,481,544)

* The Total row is calculated by adding the beginning market value with the contributions and transfers. Decrease in market value is derived by subtracting the Total row from the December 31, 2015 balance.

**Qualified Trust Market Value by Components
Twelve Months Ending December 31, 2015**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	36,426,178	13,908,872	10,889,088	11,628,218
Realized Gains/(Losses)	(19,746,741)	(7,992,411)	(5,626,029)	(6,128,302)
Management Fees	(6,555,140)	(2,472,705)	(1,969,526)	(2,112,909)
Trustee Fees	(666,568)	(222,824)	(221,874)	(221,870)
Income Taxes	(7,695,454)	(2,259,249)	(2,141,986)	(3,294,219)
Unrealized Gains/(Losses)	(6,074,384)	(3,275,799)	(1,446,123)	(1,352,463)
Decrease in Market Value	(4,312,110)	(2,314,116)	(516,450)	(1,481,544)

B. Escrow Fund

The following tables document the historical balances for the Escrow Fund for both from inception at October 1, 2006 through December 31, 2015 and twelve months ending December 31, 2015. See the attached Trustee statements for a detailed listing of assets and the balances as of December 31, 2015, Attachment B.4. The Escrow Fund was poured over to the Qualified Trust in the fourth quarter of 2015. There is a small residual balance at December 31, 2015 to pay any remaining fees.

**Market Value Summary
From Inception to December 31, 2015**

	Total Fund
Market Value @ October 1, 2006	0
Contributions/Transfers	141,500,410
Pour Over to Qualified Trust	(169,980,000)
Total	(28,479,590)
Market Value @ December 31, 2015	132,005
Increase in Market Value	28,611,595

**Market Value by Components
From Inception to December 31, 2015**

	Total Fund
Interest/Dividends	33,760,922
Realized Gains/(Losses)	(2,083,564)
Management Fees	(2,658,908)
Trustee Fees	(406,797)
Unrealized Gains/(Losses)	(59)
Increase in Market Value	<u>28,611,595</u>

**Market Value Summary
Twelve Months Ending December 31, 2015**

	Total Fund
Market Value @ December 31, 2014	162,354,445
Contributions	4,006,786
Transfers (to Qualified Trust)	(169,980,000)
Total	(3,618,769)
Market Value @ December 31, 2015	<u>132,005</u>
Decrease in Market Value	<u>(3,750,775)</u>

**Market Value by Components
Twelve Months Ending December 31, 2015**

	Total Fund
Interest/Dividends	6,082,918
Realized Gains/(Losses)	1,553,785
Management Fees	(475,696)
Trustee Fees	(39,875)
Unrealized Gains/(Losses)	(3,370,357)
Increase in Market Value	<u>3,750,775</u>

 CASH - MONTI -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,039,460.480 FIDELITY INSTL MM PRIME 690 996199196	100.00	3,039,460.48	3,039,460.48	100.00	0.00

 PARA US - MONTI - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
837,404.850 FIDELITY INSTL MM PRIME 690 996199196		100.00	837,404.85	837,404.85	0.41	0.00
CASH			-3,137.36	-3,137.36	-0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			834,267.49	834,267.49	0.41	0.00
EQUITY						
422.000 ABM INDUSTRIES INC 000957100		28.47	9,646.92	12,014.34	0.01	2,367.42
1,250.000 ADT CORP/THE 00101J106		32.98	31,534.62	41,225.00	0.02	9,690.38
4,034.000 AFLAC INC 001055102		59.90	229,312.36	241,636.60	0.12	12,324.24
762.000 AGCO CORP 001084102		45.39	30,154.04	34,587.18	0.02	4,433.14
1,337.000 AGL RESOURCES INC 001204106		63.81	67,788.67	85,313.97	0.04	17,525.30
5,403.000 AES CORP/VA 00130H105		9.57	58,934.85	51,706.71	0.03	-7,228.14

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
299.000 AMAG PHARMACEUTICALS INC 00163U106	30.19	5,142.80	9,026.81	0.00	3,884.01
474.000 AMC NETWORKS INC 00164V103	74.68	25,745.48	35,398.32	0.02	9,652.84
53,460.000 AT&T INC 00206R102	34.41	1,676,059.99	1,839,558.60	0.90	163,498.61
98.000 AZZ INC 002474104	55.57	2,131.50	5,445.86	0.00	3,314.36
636.000 AARON'S INC 002535300	22.39	17,178.36	14,240.04	0.01	-2,938.32
13,844.000 ABBOTT LABORATORIES 002824100	44.91	380,250.72	621,734.04	0.30	241,483.32
15,391.000 ABBVIE INC 00287Y109	59.24	486,929.84	911,762.84	0.44	424,833.00
303.000 ABIOMED INC 003654100	90.28	4,878.30	27,354.84	0.01	22,476.54
721.000 ACADIA HEALTHCARE CO INC 00404A109	62.46	16,164.82	45,033.66	0.02	28,868.84
589.000 ACADIA PHARMACEUTICALS INC 004225108	35.65	29,514.79	20,997.85	0.01	-8,516.94

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
321.000 ACADIA REALTY TRUST 004239109	33.15	6,480.99	10,641.15	0.01	4,160.16
1,185.000 ACI WORLDWIDE INC 004498101	21.40	15,102.21	25,359.00	0.01	10,256.79
407.000 ACORDA THERAPEUTICS INC 00484M106	42.78	9,995.92	17,411.46	0.01	7,415.54
5,057.000 ACTIVISION BLIZZARD INC 00507V109	38.71	103,646.11	195,756.47	0.10	92,110.36
1,703.000 ACTUANT CORP 00508X203	23.96	41,502.11	40,803.88	0.02	-698.23
345.000 ACUITY BRANDS INC 00508Y102	233.80	18,864.60	80,661.00	0.04	61,796.40
645.000 ACXIOM CORP 005125109	20.92	7,759.35	13,493.40	0.01	5,734.05
4,652.000 ADOBE SYSTEMS INC 00724F101	93.94	214,309.58	437,008.88	0.21	222,699.30
774.000 ADVANCE AUTO PARTS INC 00751Y106	150.51	53,045.04	116,494.74	0.06	63,449.70
783.000 ADVISORY BOARD CO/THE 00762W107	49.61	42,446.43	38,844.63	0.02	-3,601.80

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,763.000 AECOM 00766T100	30.03	44,646.26	52,942.89	0.03	8,296.63
264.000 AEGION CORP 00770F104	19.31	5,084.64	5,097.84	0.00	13.20
17,862.000 ADVANCED MICRO DEVICES INC 007903107	2.87	41,975.70	51,263.94	0.03	9,288.24
3,158.000 AETNA INC 00817Y108	108.12	123,907.60	341,442.96	0.17	217,535.36
583.000 AFFILIATED MANAGERS GROUP INC 008252108	159.76	76,157.81	93,140.08	0.05	16,982.27
2,763.000 AGILENT TECHNOLOGIES INC 00846U101	41.81	61,868.11	115,521.03	0.06	53,652.92
465.000 AGIOS PHARMACEUTICALS INC 00847X104	64.92	34,995.90	30,187.80	0.01	-4,808.10
1,257.000 AGREE REALTY CORP 008492100	33.99	42,536.88	42,725.43	0.02	188.55
1,005.000 AIR METHODS CORP 009128307	41.93	43,720.50	42,139.65	0.02	-1,580.85
1,691.000 AIR LEASE CORP 00912X302	33.48	53,461.02	56,614.68	0.03	3,153.66

 PARA US - MONTI - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,077.000 AIR PRODUCTS & CHEMICALS INC 009158106	130.11	160,531.22	270,238.47	0.13	109,707.25
654.000 AIRGAS INC 009363102	138.32	69,283.21	90,461.28	0.04	21,178.07
1,986.000 AKAMAI TECHNOLOGIES INC 00971T101	52.63	83,529.14	104,523.18	0.05	20,994.04
756.000 AKORN INC 009728106	37.31	9,880.92	28,206.36	0.01	18,325.44
1,288.000 ALASKA AIR GROUP INC 011659109	80.51	21,574.00	103,696.88	0.05	82,122.88
220.000 ALBANY INTERNATIONAL CORP 012348108	36.55	5,442.80	8,041.00	0.00	2,598.20
747.000 ALBEMARLE CORP 012653101	56.01	40,082.23	41,839.47	0.02	1,757.24
14,431.000 ALCOA INC 013817101	9.87	130,727.64	142,433.97	0.07	11,706.33
331.000 ALEXANDER & BALDWIN INC 014491104	35.31	6,971.79	11,687.61	0.01	4,715.82
761.000 ALERE INC 01449J105	39.09	36,193.48	29,747.49	0.01	-6,445.99

 PARA US - MONTI - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
47.000 ALEXANDER'S INC 014752109	384.11	15,373.73	18,053.17	0.01	2,679.44
585.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	90.36	40,491.22	52,860.60	0.03	12,369.38
2,006.000 ALEXION PHARMACEUTICALS INC 015351109	190.75	243,711.70	382,644.50	0.19	138,932.80
626.000 ALIGN TECHNOLOGY INC 016255101	65.85	19,945.24	41,222.10	0.02	21,276.86
95.000 ALLEGHANY CORP 017175100	477.93	26,568.30	45,403.35	0.02	18,835.05
243.000 ALLETE INC 018522300	50.83	9,907.11	12,351.69	0.01	2,444.58
620.000 ALLIANCE DATA SYSTEMS CORP 018581108	276.57	138,167.46	171,473.40	0.08	33,305.94
1,318.000 ALLIANT ENERGY CORP 018802108	62.45	70,702.73	82,309.10	0.04	11,606.37
1,221.000 ALLISON TRANSMISSION HOLDINGS 01973R101	25.89	35,763.09	31,611.69	0.02	-4,151.40
2,546.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	15.38	35,898.60	39,157.48	0.02	3,258.88

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,932.000 ALLSTATE CORP/THE 020002101	62.09	144,374.78	244,137.88	0.12	99,763.10
5,739.000 ALLY FINANCIAL INC 02005N100	18.64	118,236.90	106,974.96	0.05	-11,261.94
627.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	94.14	58,651.86	59,025.78	0.03	373.92
1,815.000 ALPHABET INC 02079K107	758.88	384,754.87	1,377,367.20	0.67	992,612.33
3,430.000 ALPHABET INC 02079K305	778.01	1,791,366.57	2,668,574.30	1.30	877,207.73
1,312.000 ALTRA INDUSTRIAL MOTION CORP 02208R106	25.08	36,329.28	32,904.96	0.02	-3,424.32
18,286.000 ALTRIA GROUP INC 02209S103	58.21	552,232.40	1,064,428.06	0.52	512,195.66
3,544.000 AMAZON.COM INC 023135106	675.89	1,084,809.34	2,395,354.16	1.17	1,310,544.82
69.000 AMERCO 023586100	389.50	6,606.06	26,875.50	0.01	20,269.44
1,767.000 AMEREN CORP 023608102	43.23	59,630.12	76,387.41	0.04	16,757.29

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,403.000 AMERICAN AIRLINES GROUP INC 02376R102	42.35	254,488.16	271,167.05	0.13	16,678.89
227.000 AMERICAN ASSETS TRUST INC 024013104	38.35	5,077.99	8,705.45	0.00	3,627.46
545.000 AMERICAN AXLE & MANUFACTURING 024061103	18.94	6,058.20	10,322.30	0.01	4,264.10
540.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.34	18,694.80	22,323.60	0.01	3,628.80
1,966.000 AMERICAN CAPITAL AGENCY CORP 02503X105	17.34	35,663.24	34,090.44	0.02	-1,572.80
3,925.000 AMERICAN CAPITAL LTD 02503Y103	13.79	35,913.75	54,125.75	0.03	18,212.00
4,550.000 AMERICAN ELECTRIC POWER CO INC 025537101	58.27	181,998.44	265,128.50	0.13	83,130.06
2,707.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	15.50	42,716.46	41,958.50	0.02	-757.96
473.000 AMERICAN EQUITY INVESTMENT LIF 025676206	24.03	5,832.09	11,366.19	0.01	5,534.10
8,036.000 AMERICAN EXPRESS CO 025816109	69.55	517,648.94	558,903.80	0.27	41,254.86

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
846.000 AMERICAN FINANCIAL GROUP INC/O 025932104	72.08	24,968.34	60,979.68	0.03	36,011.34
2,124.000 AMERICAN HOMES 4 RENT 02665T306	16.66	35,789.40	35,385.84	0.02	-403.56
12,399.000 AMERICAN INTERNATIONAL GROUP I 026874784	61.97	509,238.64	768,366.03	0.37	259,127.39
187.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103	46.28	5,864.32	8,654.36	0.00	2,790.04
2,116.000 AMERICAN RESIDENTIAL PROPERTIE 02927E303	18.90	35,252.56	39,992.40	0.02	4,739.84
860.000 AMERICAN STATES WATER CO 029899101	41.95	34,907.40	36,077.00	0.02	1,169.60
3,934.000 AMERICAN TOWER CORP 03027X100	96.95	219,192.46	381,401.30	0.19	162,208.84
1,207.000 AMERICAN WATER WORKS CO INC 030420103	59.75	42,866.08	72,118.25	0.04	29,252.17
19.000 AMERISAFE INC 03071H100	50.90	421.80	967.10	0.00	545.30
2,110.000 AMERISOURCEBERGEN CORP 03073E105	103.71	135,044.66	218,828.10	0.11	83,783.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,716.000 AMERIPRISE FINANCIAL INC 03076C106	106.42	80,214.18	182,616.72	0.09	102,402.54
2,223.000 AMETEK INC 031100100	53.59	65,340.74	119,130.57	0.06	53,789.83
7,070.000 AMGEN INC 031162100	162.33	552,794.34	1,147,673.10	0.56	594,878.76
3,123.000 AMPHENOL CORP 032095101	52.23	135,257.16	163,114.29	0.08	27,857.13
450.000 AMSURG CORP 03232P405	76.00	26,360.40	34,200.00	0.02	7,839.60
272.000 AMTRUST FINANCIAL SERVICES INC 032359309	61.58	4,958.94	16,749.76	0.01	11,790.82
669.000 ANACOR PHARMACEUTICALS INC 032420101	112.97	22,659.03	75,576.93	0.04	52,917.90
4,723.000 ANADARKO PETROLEUM CORP 032511107	48.58	238,091.49	229,443.34	0.11	-8,648.15
2,964.000 ANALOG DEVICES INC 032654105	55.32	132,376.01	163,968.48	0.08	31,592.47
187.000 ANDERSONS INC/THE 034164103	31.63	4,965.47	5,914.81	0.00	949.34

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
231.000 ANIXTER INTERNATIONAL INC 035290105	60.39	14,125.65	13,950.09	0.01	-175.56
3,523.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.38	35,406.15	33,045.74	0.02	-2,360.41
730.000 ANSYS INC 03662Q105	92.50	34,079.88	67,525.00	0.03	33,445.12
1,487.000 ANTERO RESOURCES CORP 03674X106	21.80	34,840.41	32,416.60	0.02	-2,423.81
2,449.000 ANTHEM INC 036752103	139.44	226,910.81	341,488.56	0.17	114,577.75
3,840.000 APACHE CORP 037411105	44.47	220,542.91	170,764.80	0.08	-49,778.11
1,011.000 APARTMENT INVESTMENT & MANAGEM 03748R101	40.03	25,289.01	40,470.33	0.02	15,181.32
839.000 APOGEE ENTERPRISES INC 037598109	43.51	42,403.06	36,504.89	0.02	-5,898.17
924.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	17.23	15,073.27	15,920.52	0.01	847.25
53,569.000 APPLE INC 037833100	105.26	2,296,975.85	5,638,672.94	2.75	3,341,697.09

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,778.000 APPLE HOSPITALITY REIT INC 03784Y200	19.97	35,560.00	35,506.66	0.02	-53.34
337.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	40.49	11,522.03	13,645.13	0.01	2,123.10
11,981.000 APPLIED MATERIALS INC 038222105	18.67	181,133.38	223,685.27	0.11	42,551.89
535.000 APTARGROUP INC 038336103	72.65	27,081.70	38,867.75	0.02	11,786.05
3,633.000 AQUA AMERICA INC 03836W103	29.80	53,303.37	108,263.40	0.05	54,960.03
1,155.000 ARAMARK 03852U106	32.25	35,077.35	37,248.75	0.02	2,171.40
519.000 ARCBEST CORP 03937C105	21.39	10,037.46	11,101.41	0.01	1,063.95
5,479.000 ARCHER-DANIELS-MIDLAND CO 039483102	36.68	171,013.29	200,969.72	0.10	29,956.43
1,649.000 ARES CAPITAL CORP 04010L103	14.25	24,124.87	23,498.25	0.01	-626.62
11,908.000 ARIAD PHARMACEUTICALS INC 04033A100	6.25	70,835.82	74,425.00	0.04	3,589.18

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
573.000 ARISTA NETWORKS INC 040413106	77.84	42,579.63	44,602.32	0.02	2,022.69
3,264.000 ARMADA HOFFLER PROPERTIES INC 04208T108	10.48	35,457.81	34,206.72	0.02	-1,251.09
168.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	45.73	7,393.68	7,682.64	0.00	288.96
984.000 ARRIS GROUP INC 04270V106	30.57	10,784.64	30,080.88	0.01	19,296.24
1,053.000 ARROW ELECTRONICS INC 042735100	54.18	35,296.56	57,051.54	0.03	21,754.98
450.000 ARROW FINANCIAL CORP 042744102	27.17	9,771.68	12,226.50	0.01	2,454.82
405.000 ASCENA RETAIL GROUP INC 04351G101	9.85	5,052.62	3,989.25	0.00	-1,063.37
2,384.000 ASHFORD HOSPITALITY PRIME INC 044102101	14.50	36,391.36	34,568.00	0.02	-1,823.36
1,195.000 ASHFORD HOSPITALITY TRUST INC 044103109	6.31	10,372.60	7,540.45	0.00	-2,832.15
13.000 ASHFORD INC 044104107	53.25	727.98	692.25	0.00	-35.73

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
683.000 ASHLAND INC 044209104	102.70	37,612.81	70,144.10	0.03	32,531.29
1,040.000 ASPEN TECHNOLOGY INC 045327103	37.76	20,317.25	39,270.40	0.02	18,953.15
963.000 ASSOCIATED BANC-CORP 045487105	18.75	10,275.21	18,056.25	0.01	7,781.04
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	30.50	2,270.59	3,324.50	0.00	1,053.91
444.000 ASSURANT INC 04621X108	80.54	18,131.88	35,759.76	0.02	17,627.88
142.000 ASTEC INDUSTRIES INC 046224101	40.70	4,979.94	5,779.40	0.00	799.46
299.000 ATHENAHEALTH INC 04685W103	160.97	33,858.65	48,130.03	0.02	14,271.38
3,302.000 ATMEL CORP 049513104	8.61	20,835.62	28,430.22	0.01	7,594.60
778.000 ATMOS ENERGY CORP 049560105	63.04	24,258.04	49,045.12	0.02	24,787.08
51.000 ATRION CORP 049904105	381.20	10,220.40	19,441.20	0.01	9,220.80

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2,455.000 AUTODESK INC 052769106	60.93	103,848.87	149,583.15	0.07	45,734.28
389.000 AUTOLIV INC 052800109	124.77	20,360.26	48,535.53	0.02	28,175.27
4,365.000 AUTOMATIC DATA PROCESSING INC 053015103	84.72	272,181.52	369,802.80	0.18	97,621.28
555.000 AUTONATION INC 05329W102	59.66	35,753.10	33,111.30	0.02	-2,641.80
291.000 AUTOZONE INC 053332102	741.91	228,048.70	215,895.81	0.11	-12,152.89
1,025.000 AVALONBAY COMMUNITIES INC 053484101	184.13	182,799.38	188,733.25	0.09	5,933.87
629.000 AVANGRID INC 05351W103	38.40	23,279.17	24,153.60	0.01	874.43
1,098.000 AVERY DENNISON CORP 053611109	62.66	60,138.75	68,800.68	0.03	8,661.93
835.000 AVIS BUDGET GROUP INC 053774105	36.29	13,201.35	30,302.15	0.01	17,100.80
1,036.000 AVISTA CORP 05379B107	35.37	34,933.92	36,643.32	0.02	1,709.40

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944.000 AVNET INC 053807103	42.84	30,089.27	40,440.96	0.02	10,351.69
5,714.000 AVON PRODUCTS INC 054303102	4.05	32,569.80	23,141.70	0.01	-9,428.10
3,049.000 AXCELIS TECHNOLOGIES INC 054540109	2.59	5,366.24	7,896.91	0.00	2,530.67
153.000 AXIALL CORP 05463D100	15.40	3,642.93	2,356.20	0.00	-1,286.73
7,213.000 BB&T CORP 054937107	37.81	249,475.77	272,723.53	0.13	23,247.76
224.000 B&G FOODS INC 05508R106	35.02	4,650.24	7,844.48	0.00	3,194.24
4,640.000 BGC PARTNERS INC 05541T101	9.81	43,662.40	45,518.40	0.02	1,856.00
672.000 BOK FINANCIAL CORP 05561Q201	59.79	35,207.42	40,178.88	0.02	4,971.46
1,005.000 BWX TECHNOLOGIES INC 05605H100	31.77	18,989.84	31,928.85	0.02	12,939.01
502.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	20.87	6,987.57	10,476.74	0.01	3,489.17

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135.000 BADGER METER INC 056525108	58.59	4,965.30	7,909.65	0.00	2,944.35
4,110.000 BAKER HUGHES INC 057224107	46.15	211,748.67	189,676.50	0.09	-22,072.17
123.000 BALCHEM CORP 057665200	60.80	5,078.67	7,478.40	0.00	2,399.73
1,092.000 BALL CORP 058498106	72.73	63,506.45	79,421.16	0.04	15,914.71
132.000 BANCFIRST CORP 05945F103	58.62	5,043.72	7,737.84	0.00	2,694.12
657.000 BANCORPSOUTH INC 059692103	23.99	6,878.79	15,761.43	0.01	8,882.64
516.000 BANCORP INC/THE 05969A105	6.37	5,154.84	3,286.92	0.00	-1,867.92
2,106.000 BANC OF CALIFORNIA INC 05990K106	14.62	29,273.40	30,789.72	0.02	1,516.32
97,653.000 BANK OF AMERICA CORP 060505104	16.83	1,383,307.53	1,643,499.99	0.80	260,192.46
876.000 BANK OF HAWAII CORP 062540109	62.90	40,008.36	55,100.40	0.03	15,092.04

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23.000 BANK OF MONTREAL 063671101	56.42	954.29	1,297.66	0.00	343.37
1,382.000 BANK MUTUAL CORP 063750103	7.80	4,906.10	10,779.60	0.01	5,873.50
448.000 BANK OF THE OZARKS INC 063904106	49.46	5,622.40	22,158.08	0.01	16,535.68
10,429.000 BANK OF NEW YORK MELLON CORP/T 064058100	41.22	382,921.57	429,883.38	0.21	46,961.81
266.000 BANKUNITED INC 06652K103	36.06	7,097.57	9,591.96	0.00	2,494.39
678.000 CR BARD INC 067383109	189.44	50,908.17	128,440.32	0.06	77,532.15
433.000 BARNES GROUP INC 067806109	35.39	10,158.18	15,323.87	0.01	5,165.69
5,737.000 BAXALTA INC 07177M103	39.03	135,577.12	223,915.11	0.11	88,337.99
5,636.000 BAXTER INTERNATIONAL INC 071813109	38.15	152,124.64	215,013.40	0.10	62,888.76
1,419.000 B/E AEROSPACE INC 073302101	42.37	52,544.31	60,123.03	0.03	7,578.72

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366.000 BEACON ROOFING SUPPLY INC 073685109	41.18	8,132.52	15,071.88	0.01	6,939.36
3,520.000 BEAZER HOMES USA INC 07556Q881	11.49	70,111.06	40,444.80	0.02	-29,666.26
1,941.000 BECTON DICKINSON AND CO 075887109	154.09	135,800.51	299,088.69	0.15	163,288.18
1,977.000 BED BATH & BEYOND INC 075896100	48.25	76,367.16	95,390.25	0.05	19,023.09
377.000 BELDEN INC 077454106	47.68	12,226.11	17,975.36	0.01	5,749.25
838.000 BEMIS CO INC 081437105	44.69	27,718.44	37,450.22	0.02	9,731.78
483.000 BENCHMARK ELECTRONICS INC 08160H101	20.67	7,515.48	9,983.61	0.00	2,468.13
675.000 BENEFICIAL BANCORP INC 08171T102	13.32	5,001.59	8,991.00	0.00	3,989.41
924.000 WR BERKLEY CORP 084423102	54.75	25,017.89	50,589.00	0.02	25,571.11
17,294.000 BERKSHIRE HATHAWAY INC 084670702	132.04	1,727,346.80	2,283,499.76	1.11	556,152.96

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233.000 BERKSHIRE HILLS BANCORP INC 084680107	29.11	5,063.09	6,782.63	0.00	1,719.54
1,200.000 BERRY PLASTICS GROUP INC 08579W103	36.18	40,213.74	43,416.00	0.02	3,202.26
2,354.000 BEST BUY CO INC 086516101	30.45	51,872.28	71,679.30	0.03	19,807.02
692.000 BIG LOTS INC 089302103	38.54	13,930.52	26,669.68	0.01	12,739.16
251.000 BIO-RAD LABORATORIES INC 090572207	138.66	35,554.15	34,803.66	0.02	-750.49
1,708.000 BIOMARIN PHARMACEUTICAL INC 09061G101	104.76	163,616.67	178,930.08	0.09	15,313.41
2,072.000 BIOGEN INC 09062X103	306.35	423,052.82	634,757.20	0.31	211,704.38
1,044.000 BIOMED REALTY TRUST INC 09063H107	23.69	19,575.00	24,732.36	0.01	5,157.36
398.000 BIO-TECHNE CORP 09073M104	90.00	31,893.88	35,820.00	0.02	3,926.12
3.000 BIOLASE INC 090911108	0.84	0.00	2.52	0.00	2.52

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605.000 BJ'S RESTAURANTS INC 09180C106	43.47	27,140.30	26,299.35	0.01	-840.95
1,098.000 BLACK HILLS CORP 092113109	46.43	45,137.58	50,980.14	0.02	5,842.56
835.000 BLACKBAUD INC 09227Q100	65.86	45,190.56	54,993.10	0.03	9,802.54
194.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	44.21	4,588.10	8,576.74	0.00	3,988.64
1,140.000 BLACKROCK INC 09247X101	340.52	260,758.57	388,192.80	0.19	127,434.23
2,135.000 H&R BLOCK INC 093671105	33.31	60,917.71	71,116.85	0.03	10,199.14
2,435.000 BLOOMIN' BRANDS INC 094235108	16.89	42,198.55	41,127.15	0.02	-1,071.40
2,390.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	11.85	30,721.54	28,321.50	0.01	-2,400.04
6,430.000 BOEING CO/THE 097023105	144.59	698,575.28	929,713.70	0.45	231,138.42
1,189.000 BOOZ ALLEN HAMILTON HOLDING CO 099502106	30.85	35,384.64	36,680.65	0.02	1,296.01

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1,701.000 BORGWARNER INC 099724106	43.23	53,780.93	73,534.23	0.04	19,753.30
159.000 BOSTON BEER CO INC/THE 100557107	201.91	35,744.79	32,103.69	0.02	-3,641.10
1,157.000 BOSTON PROPERTIES INC 101121101	127.54	118,577.81	147,563.78	0.07	28,985.97
12,588.000 BOSTON SCIENTIFIC CORP 101137107	18.44	123,717.70	232,122.72	0.11	108,405.02
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	29.73	5,080.32	6,421.68	0.00	1,341.36
610.000 BOYD GAMING CORP 103304101	19.87	5,032.50	12,120.70	0.01	7,088.20
1,597.000 BRADY CORP 104674106	22.98	42,160.80	36,699.06	0.02	-5,461.74
1,639.000 BRANDYWINE REALTY TRUST 105368203	13.66	20,192.48	22,388.74	0.01	2,196.26
635.000 BRIGHT HORIZONS FAMILY SOLUTIO 109194100	66.80	42,360.85	42,418.00	0.02	57.15
1,187.000 BRIGHTCOVE INC 10921T101	6.20	10,113.24	7,359.40	0.00	-2,753.84

BNY MELLON PARA US - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
674.000 BRINKER INTERNATIONAL INC 109641100	47.95	16,560.18	32,318.30	0.02	15,758.12	
1,310.000 BRINK'S CO/THE 109696104	28.86	42,064.10	37,806.60	0.02	-4,257.50	
15,501.000 BRISTOL-MYERS SQUIBB CO 110122108	68.79	495,895.46	1,066,313.79	0.52	570,418.33	
1,678.000 BRIXMOR PROPERTY GROUP INC 11120U105	25.82	42,872.90	43,325.96	0.02	453.06	
5,137.000 BROADCOM CORP 111320107	57.82	266,351.99	297,021.34	0.14	30,669.35	
914.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	53.73	19,651.00	49,109.22	0.02	29,458.22	
3,503.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	9.18	20,317.40	32,157.54	0.02	11,840.14	
1,676.000 BROOKDALE SENIOR LIVING INC 112463104	18.46	35,571.57	30,938.96	0.02	-4,632.61	
925.000 BROWN & BROWN INC 115236101	32.10	23,300.75	29,692.50	0.01	6,391.75	
1,576.000 BROWN-FORMAN CORP 115637209	99.28	88,015.78	156,465.28	0.08	68,449.50	

 BNY MELLON PARA US - MONTI - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,908.000 BRUKER CORP 116794108	24.27	35,736.84	46,307.16	0.02	10,570.32
68.000 BRUNOS INC NEW 116881202	10.00	680.00	680.00	0.00	0.00
1,071.000 BRUNSWICK CORP/DE 117043109	50.51	23,452.29	54,096.21	0.03	30,643.92
1,204.000 BRYN MAWR BANK CORP 117665109	28.72	35,710.64	34,578.88	0.02	-1,131.76
337.000 BUFFALO WILD WINGS INC 119848109	159.65	23,482.25	53,802.05	0.03	30,319.80
479.000 BURLINGTON STORES INC 122017106	42.90	21,789.71	20,549.10	0.01	-1,240.61
1,851.000 CBL & ASSOCIATES PROPERTIES IN 124830100	12.37	31,057.90	22,896.87	0.01	-8,161.03
4,702.000 CBS CORP 124857202	47.13	133,308.29	221,605.26	0.11	88,296.97
522.000 CBOE HOLDINGS INC 12503M108	64.90	17,140.08	33,877.80	0.02	16,737.72
3,314.000 CBRE GROUP INC 12504L109	34.58	84,463.78	114,598.12	0.06	30,134.34

 PARA US - MONTI - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,269.000 CDK GLOBAL INC 12508E101	47.47	38,612.21	60,239.43	0.03	21,627.22
275.000 CEB INC 125134106	61.39	11,280.50	16,882.25	0.01	5,601.75
1,023.000 CDW CORP/DE 12514G108	42.04	45,676.95	43,006.92	0.02	-2,670.03
2,650.000 CF INDUSTRIES HOLDINGS INC 125269100	40.81	74,583.45	108,146.50	0.05	33,563.05
2,295.000 CIGNA CORP 125509109	146.33	89,344.12	335,827.35	0.16	246,483.23
1,557.000 CIT GROUP INC 125581801	39.70	55,680.02	61,812.90	0.03	6,132.88
841.000 CLECO CORP 12561W105	52.21	42,891.00	43,908.61	0.02	1,017.61
2,981.000 CME GROUP INC/IL 12572Q105	90.60	250,255.47	270,078.60	0.13	19,823.13
2,574.000 CMS ENERGY CORP 125896100	36.08	91,725.52	92,869.92	0.05	1,144.40
216.000 CSS INDUSTRIES INC 125906107	28.38	4,965.84	6,130.08	0.00	1,164.24

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
749.000 CNA FINANCIAL CORP 126117100	35.15	20,432.72	26,327.35	0.01	5,894.63
1,763.000 CNO FINANCIAL GROUP INC 12621E103	19.09	12,781.75	33,655.67	0.02	20,873.92
278.000 CSG SYSTEMS INTERNATIONAL INC 126349109	35.98	5,017.90	10,002.44	0.00	4,984.54
9,648.000 CSX CORP 126408103	25.95	129,147.47	250,365.60	0.12	121,218.13
1,131.000 CST BRANDS INC 12646R105	39.14	42,842.28	44,267.34	0.02	1,425.06
551.000 CTS CORP 126501105	17.64	4,959.00	9,719.64	0.00	4,760.64
1,164.000 CSRA INC 12650T104	30.00	28,569.57	34,920.00	0.02	6,350.43
710.000 CVB FINANCIAL CORP 126600105	16.92	6,248.00	12,013.20	0.01	5,765.20
10,492.000 CVS HEALTH CORP 126650100	97.77	406,608.67	1,025,802.84	0.50	619,194.17
8,723.000 CYS INVESTMENTS INC 12673A108	7.13	77,390.36	62,194.99	0.03	-15,195.37

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,848.000 CA INC 12673P105	28.56	67,399.06	81,338.88	0.04	13,939.82
587.000 CABELA'S INC 126804301	46.73	18,853.89	27,430.51	0.01	8,576.62
12.000 CABLE ONE INC 12685J105	433.66	1,902.67	5,203.92	0.00	3,301.25
1,571.000 CABLEVISION SYSTEMS CORP 12686C109	31.90	51,073.21	50,114.90	0.02	-958.31
522.000 CABOT CORP 127055101	40.88	20,065.68	21,339.36	0.01	1,273.68
3,313.000 CABOT OIL & GAS CORP 127097103	17.69	54,871.56	58,606.97	0.03	3,735.41
361.000 CACI INTERNATIONAL INC 127190304	92.78	36,219.13	33,493.58	0.02	-2,725.55
2,138.000 CADENCE DESIGN SYSTEMS INC 127387108	20.81	21,828.98	44,491.78	0.02	22,662.80
778.000 CAESARS ACQUISITION CO 12768T103	6.81	6,721.92	5,298.18	0.00	-1,423.74
508.000 CALATLANTIC GROUP INC 128195104	37.92	20,079.87	19,263.36	0.01	-816.51

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
449.000 CALGON CARBON CORP 129603106	17.25	7,835.05	7,745.25	0.00	-89.80
2,219.000 CALIFORNIA RESOURCES CORP 13057Q107	2.33	9,315.59	5,170.27	0.00	-4,145.32
1,871.000 CALIFORNIA WATER SERVICE GROUP 130788102	23.27	42,284.60	43,538.17	0.02	1,253.57
781.000 CALLAWAY GOLF CO 131193104	9.42	4,810.96	7,357.02	0.00	2,546.06
4,559.000 CALPINE CORP 131347304	14.47	57,718.95	65,968.73	0.03	8,249.78
786.000 CAMBREX CORP 132011107	47.09	41,642.28	37,012.74	0.02	-4,629.54
558.000 CAMDEN PROPERTY TRUST 133131102	76.76	35,583.66	42,832.08	0.02	7,248.42
1,945.000 CAMERON INTERNATIONAL CORP 13342B105	63.20	80,357.67	122,924.00	0.06	42,566.33
1,259.000 CAMPBELL SOUP CO 134429109	52.55	42,692.69	66,160.45	0.03	23,467.76
4,464.000 CAMPUS CREST COMMUNITIES INC 13466Y105	6.80	28,569.60	30,355.20	0.01	1,785.60

 PARA US - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
591.000 CANTEL MEDICAL CORP 138098108	62.14	35,879.61	36,724.74	0.02	845.13
117.000 CAPELLA EDUCATION CO 139594105	46.22	4,999.41	5,407.74	0.00	408.33
4,824.000 CAPITAL ONE FINANCIAL CORP 14040H105	72.18	346,013.23	348,196.32	0.17	2,183.09
550.000 CAPITAL SENIOR LIVING CORP 140475104	20.86	10,114.50	11,473.00	0.01	1,358.50
1,543.000 CARDINAL FINANCIAL CORP 14149F109	22.75	35,766.74	35,103.25	0.02	-663.49
3,112.000 CARDINAL HEALTH INC 14149Y108	89.27	166,696.01	277,808.24	0.14	111,112.23
343.000 CARDTRONICS INC 14161H108	33.65	7,487.69	11,541.95	0.01	4,054.26
1,064.000 CARE CAPITAL PROPERTIES INC 141624106	30.57	33,941.22	32,526.48	0.02	-1,414.74
487.000 CARLISLE COS INC 142339100	88.69	23,103.28	43,192.03	0.02	20,088.75
1,937.000 CARMAX INC 143130102	53.97	50,536.33	104,539.89	0.05	54,003.56

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,086.000 CARNIVAL CORP 143658300	54.48	215,807.58	222,605.28	0.11	6,797.70
1,173.000 CARPENTER TECHNOLOGY CORP 144285103	30.27	42,920.07	35,506.71	0.02	-7,413.36
931.000 CARRIZO OIL & GAS INC 144577103	29.58	35,126.63	27,538.98	0.01	-7,587.65
727.000 CARTER'S INC 146229109	89.03	29,892.09	64,724.81	0.03	34,832.72
331.000 CASEY'S GENERAL STORES INC 147528103	120.45	14,247.60	39,868.95	0.02	25,621.35
1,290.000 CATALENT INC 148806102	25.03	35,926.50	32,288.70	0.02	-3,637.80
5,613.000 CATERPILLAR INC 149123101	67.96	358,506.75	381,459.48	0.19	22,952.73
160.000 CATHAY GENERAL BANCORP 149150104	31.33	2,235.20	5,012.80	0.00	2,777.60
211.000 CAVCO INDUSTRIES INC 149568107	83.31	9,826.27	17,578.41	0.01	7,752.14
327.000 CAVIUM INC 14964U108	65.71	10,048.71	21,487.17	0.01	11,438.46

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
969.000 CEDAR REALTY TRUST INC 150602209	7.08	4,903.14	6,860.52	0.00	1,957.38
360.000 CELADON GROUP INC 150838100	9.89	4,867.20	3,560.40	0.00	-1,306.80
1,375.000 CELANESE CORP 150870103	67.33	44,646.25	92,578.75	0.05	47,932.50
7,375.000 CELGENE CORP 151020104	119.76	243,021.36	883,230.00	0.43	640,208.64
1,112.000 CELDEX THERAPEUTICS INC 15117B103	15.68	7,261.36	17,436.16	0.01	10,174.80
880.000 CENTENE CORP 15135B101	65.81	18,594.40	57,912.80	0.03	39,318.40
5,131.000 CENTERPOINT ENERGY INC 15189T107	18.36	74,714.02	94,205.16	0.05	19,491.14
196.000 CENTERSTATE BANKS INC 15201P109	15.65	1,250.48	3,067.40	0.00	1,816.92
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	22.02	4,889.59	8,169.42	0.00	3,279.83
4,014.000 CENTURYLINK INC 156700106	25.16	116,615.21	100,992.24	0.05	-15,622.97

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
491.000 CEPHEID 15670R107	36.53	15,849.48	17,936.23	0.01	2,086.75
2,991.000 CERNER CORP 156782104	60.17	102,696.69	179,968.47	0.09	77,271.78
411.000 CHARLES RIVER LABORATORIES INT 159864107	80.39	16,152.30	33,040.29	0.02	16,887.99
723.000 CHARTER COMMUNICATIONS INC 16117M305	183.10	74,986.73	132,381.30	0.06	57,394.57
2,957.000 CHATHAM LODGING TRUST 16208T102	20.48	66,118.52	60,559.36	0.03	-5,559.16
470.000 CHEESECAKE FACTORY INC/THE 163072101	46.11	15,113.04	21,671.70	0.01	6,558.66
77.000 CHEMED CORP 16359R103	149.80	4,924.15	11,534.60	0.01	6,610.45
272.000 CHEMICAL FINANCIAL CORP 163731102	34.27	4,972.16	9,321.44	0.00	4,349.28
676.000 CHEMTURA CORP 163893209	27.27	13,824.20	18,434.52	0.01	4,610.32
1,425.000 CHENIERE ENERGY INC 16411R208	37.25	46,499.63	53,081.25	0.03	6,581.62

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,552.000 CHESAPEAKE LODGING TRUST 165240102	25.16	42,835.20	39,048.32	0.02	-3,786.88
17,486.000 CHEVRON CORP 166764100	89.96	1,249,526.23	1,573,040.56	0.77	323,514.33
832.000 CHICAGO BRIDGE & IRON CO NV 167250109	38.99	28,427.57	32,439.68	0.02	4,012.11
1,879.000 CHICO'S FAS INC 168615102	10.67	23,908.69	20,048.93	0.01	-3,859.76
208.000 CHILDREN'S PLACE INC/THE 168905107	55.20	9,191.52	11,481.60	0.01	2,290.08
2,834.000 CHIMERA INVESTMENT CORP 16934Q208	13.64	38,259.00	38,655.76	0.02	396.76
894.000 CHIMERIX INC 16934W106	8.95	37,610.58	8,001.30	0.00	-29,609.28
298.000 CHIPOTLE MEXICAN GRILL INC 169656105	479.85	92,468.36	142,995.30	0.07	50,526.94
2,126.000 CHUBB CORP/THE 171232101	132.64	135,039.76	281,992.64	0.14	146,952.88
1,134.000 CHURCH & DWIGHT CO INC 171340102	84.88	42,312.59	96,253.92	0.05	53,941.33

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
115.000 CHURCHILL DOWNS INC 171484108	141.49	4,940.40	16,271.35	0.01	11,330.95
1,857.000 CIENA CORP 171779309	20.69	31,006.71	38,421.33	0.02	7,414.62
1,058.000 CIMAREX ENERGY CO 171798101	89.38	87,064.62	94,564.04	0.05	7,499.42
1,350.000 CINCINNATI BELL INC 171871106	3.60	4,468.50	4,860.00	0.00	391.50
1,274.000 CINCINNATI FINANCIAL CORP 172062101	59.17	71,415.10	75,382.58	0.04	3,967.48
739.000 CINEMARK HOLDINGS INC 17243V102	33.43	14,809.56	24,704.77	0.01	9,895.21
124.000 CIRCOR INTERNATIONAL INC 17273K109	42.15	4,977.36	5,226.60	0.00	249.24
523.000 CIRRUS LOGIC INC 172755100	29.53	8,969.45	15,444.19	0.01	6,474.74
47,291.000 CISCO SYSTEMS INC 17275R102	27.16	1,230,272.04	1,284,187.11	0.63	53,915.07
885.000 CINTAS CORP 172908105	91.05	31,602.30	80,579.25	0.04	48,976.95

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,213.000 CITIGROUP INC 172967424	51.75	1,304,573.49	1,460,022.75	0.71	155,449.26
1,443.000 CITIZENS FINANCIAL GROUP INC 174610105	26.19	35,295.78	37,792.17	0.02	2,496.39
1,793.000 CITRIX SYSTEMS INC 177376100	75.65	87,490.80	135,640.45	0.07	48,149.65
733.000 CITY HOLDING CO 177835105	45.64	32,880.72	33,454.12	0.02	573.40
401.000 CLARCOR INC 179895107	49.68	18,201.39	19,921.68	0.01	1,720.29
974.000 CLEAN HARBORS INC 184496107	41.65	42,690.42	40,567.10	0.02	-2,123.32
6,186.000 CLEAN ENERGY FUELS CORP 184499101	3.60	26,785.38	22,269.60	0.01	-4,515.78
160.000 CLEARWATER PAPER CORP 18538R103	45.53	5,031.20	7,284.80	0.00	2,253.60
1,096.000 CLOROX CO/THE 189054109	126.83	96,386.51	139,005.68	0.07	42,619.17
2,143.000 COACH INC 189754104	32.73	68,140.46	70,140.39	0.03	1,999.93

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3,422.000 COBALT INTERNATIONAL ENERGY IN 19075F106	5.40	32,210.17	18,478.80	0.01	-13,731.37
795.000 COBIZ FINANCIAL INC 190897108	13.42	4,984.65	10,668.90	0.01	5,684.25
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	182.51	10,121.02	30,296.66	0.01	20,175.64
36,461.000 COCA-COLA CO/THE 191216100	42.96	1,084,489.53	1,566,364.56	0.76	481,875.03
2,714.000 COCA-COLA ENTERPRISES INC 19122T109	49.24	57,587.91	133,637.36	0.07	76,049.45
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	34.69	5,020.80	11,100.80	0.01	6,080.00
660.000 COGNEX CORP 192422103	33.77	11,121.00	22,288.20	0.01	11,167.20
5,677.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	60.02	185,430.88	340,733.54	0.17	155,302.66
200.000 COHERENT INC 192479103	65.11	10,368.00	13,022.00	0.01	2,654.00
157.000 COHEN & STEERS INC 19247A100	30.48	4,953.35	4,785.36	0.00	-167.99

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,300.000 COLFAX CORP 194014106	23.35	36,634.00	30,355.00	0.01	-6,279.00
8,411.000 COLGATE-PALMOLIVE CO 194162103	66.62	292,935.66	560,340.82	0.27	267,405.16
275.000 COLONY CAPITAL INC 19624R106	19.48	5,035.25	5,357.00	0.00	321.75
314.000 COLUMBIA BANKING SYSTEM INC 197236102	32.51	5,221.82	10,208.14	0.00	4,986.32
2,459.000 COLUMBIA PIPELINE GROUP INC 198280109	20.00	34,984.21	49,180.00	0.02	14,195.79
1,411.000 COLUMBIA PROPERTY TRUST INC 198287203	23.48	35,571.31	33,130.28	0.02	-2,441.03
252.000 COLUMBUS MCKINNON CORP/NY 199333105	18.90	4,956.84	4,762.80	0.00	-194.04
23,295.000 COMCAST CORP 20030N101	56.43	940,997.57	1,314,536.85	0.64	373,539.28
1,603.000 COMERICA INC 200340107	41.83	43,855.14	67,053.49	0.03	23,198.35
1,391.250 COMMERCE BANCSHARES INC/MO 200525103	42.54	42,847.28	59,183.78	0.03	16,336.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
902.000 COMMERCIAL METALS CO 201723103	13.69	12,934.68	12,348.38	0.01	-586.30
1,081.000 COMMSCOPE HOLDING CO INC 20337X109	25.89	35,467.61	27,987.09	0.01	-7,480.52
1,466.000 COMMUNITY BANK SYSTEM INC 203607106	39.94	35,579.82	58,552.04	0.03	22,972.22
1,250.000 COMMUNITY HEALTH SYSTEMS INC 203668108	26.53	33,980.86	33,162.50	0.02	-818.36
739.000 COMMUNITY TRUST BANCORP INC 204149108	34.96	18,132.37	25,835.44	0.01	7,703.07
350.000 COMMVAULT SYSTEMS INC 204166102	39.35	14,434.00	13,772.50	0.01	-661.50
501.000 COMPASS MINERALS INTERNATIONAL 20451N101	75.27	42,334.50	37,710.27	0.02	-4,624.23
1,164.000 COMPUTER SCIENCES CORP 205363104	32.68	28,275.30	38,039.52	0.02	9,764.22
213.000 COMTECH TELECOMMUNICATIONS COR 205826209	20.09	5,695.62	4,279.17	0.00	-1,416.45
3,669.000 CONAGRA FOODS INC 205887102	42.16	89,927.19	154,685.04	0.08	64,757.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,367.000 CONCHO RESOURCES INC 20605P101	92.86	106,630.83	126,939.62	0.06	20,308.79
161.000 CONMED CORP 207410101	44.05	4,929.82	7,092.05	0.00	2,162.23
170.000 CONNECTICUT WATER SERVICE INC 207797101	38.01	5,026.90	6,461.70	0.00	1,434.80
11,464.000 CONOCOPHILLIPS 20825C104	46.69	542,013.16	535,254.16	0.26	-6,759.00
1,218.000 CONSOLIDATED COMMUNICATIONS HO 209034107	20.95	28,708.26	25,517.10	0.01	-3,191.16
2,681.000 CONSOLIDATED EDISON INC 209115104	64.27	125,152.03	172,307.87	0.08	47,155.84
1,547.000 CONSTELLATION BRANDS INC 21036P108	142.44	68,188.84	220,354.68	0.11	152,165.84
1,051.000 CONTINENTAL RESOURCES INC/OK 212015101	22.98	27,224.23	24,151.98	0.01	-3,072.25
1,515.000 CONVERGYS CORP 212485106	24.89	19,967.70	37,708.35	0.02	17,740.65
290.000 COOPER COS INC/THE 216648402	134.20	16,721.40	38,918.00	0.02	22,196.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
494.000 COOPER TIRE & RUBBER CO 216831107	37.85	9,835.54	18,697.90	0.01	8,862.36
968.000 COPART INC 217204106	38.01	22,347.69	36,793.68	0.02	14,445.99
494.000 CORE-MARK HOLDING CO INC 218681104	81.94	42,187.60	40,478.36	0.02	-1,709.24
900.000 CORELOGIC INC/UNITED STATES 21871D103	33.86	32,673.36	30,474.00	0.01	-2,199.36
815.000 CORNERSTONE ONDEMAND INC 21925Y103	34.53	23,040.05	28,141.95	0.01	5,101.90
11,899.000 CORNING INC 219350105	18.28	224,058.17	217,513.72	0.11	-6,544.45
568.000 CORPORATE OFFICE PROPERTIES TR 22002T108	21.83	12,342.64	12,399.44	0.01	56.80
4,091.000 COSTCO WHOLESALE CORP 22160K105	161.50	367,689.75	660,696.50	0.32	293,006.75
315.000 COSTAR GROUP INC 22160N109	206.69	21,128.49	65,107.35	0.03	43,978.86
1,318.000 COTY INC 222070203	25.63	21,944.70	33,780.34	0.02	11,835.64

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,272.000 COUSINS PROPERTIES INC 222795106	9.43	15,008.44	21,424.96	0.01	6,416.52
1,244.000 COVANTA HOLDING CORP 22282E102	15.49	20,165.24	19,269.56	0.01	-895.68
243.000 COVISINT CORP 22357R103	2.50	656.10	607.50	0.00	-48.60
4,682.000 COWEN GROUP INC 223622101	3.83	15,146.79	17,932.06	0.01	2,785.27
32.000 CRACKER BARREL OLD COUNTRY STO 22410J106	126.83	1,555.52	4,058.56	0.00	2,503.04
388.000 CRANE CO 224399105	47.84	18,197.20	18,561.92	0.01	364.72
633.000 CRAY INC 225223304	32.45	10,007.73	20,540.85	0.01	10,533.12
210.000 CREDIT ACCEPTANCE CORP 225310101	214.02	45,091.20	44,944.20	0.02	-147.00
875.000 CREE INC 225447101	26.67	20,825.00	23,336.25	0.01	2,511.25
3,055.000 CROWN CASTLE INTERNATIONAL COR 22822V101	86.45	170,125.86	264,104.75	0.13	93,978.89

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,595.000 CROWN HOLDINGS INC 228368106	50.70	50,121.38	80,866.50	0.04	30,745.12
1,115.000 CUBESMART 229663109	30.62	15,017.41	34,141.30	0.02	19,123.89
358.000 CULLEN/FROST BANKERS INC 229899109	60.00	20,037.26	21,480.00	0.01	1,442.74
1,804.000 CUMMINS INC 231021106	88.01	187,042.38	158,770.04	0.08	-28,272.34
434.000 CURTISS-WRIGHT CORP 231561101	68.50	14,975.69	29,729.00	0.01	14,753.31
3,326.000 CYPRESS SEMICONDUCTOR CORP 232806109	9.81	35,621.46	32,628.06	0.02	-2,993.40
1,166.000 CYRUSONE INC 23283R100	37.45	42,663.94	43,666.70	0.02	1,002.76
1,304.000 DCT INDUSTRIAL TRUST INC 233153204	37.37	36,919.11	48,730.48	0.02	11,811.37
2,602.000 DDR CORP 23317H102	16.84	33,588.36	43,817.68	0.02	10,229.32
3,632.000 DR HORTON INC 23331A109	32.03	79,021.37	116,332.96	0.06	37,311.59

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
280.000 DST SYSTEMS INC 233326107	114.06	14,316.40	31,936.80	0.02	17,620.40
1,343.000 DTE ENERGY CO 233331107	80.19	56,034.53	107,695.17	0.05	51,660.64
344.000 DSW INC 23334L102	23.86	8,514.00	8,207.84	0.00	-306.16
1,772.000 DANA HOLDING CORP 235825205	13.80	26,361.34	24,453.60	0.01	-1,907.74
5,545.000 DANAHER CORP 235851102	92.88	253,929.48	515,019.60	0.25	261,090.12
1,359.000 DARDEN RESTAURANTS INC 237194105	63.64	76,337.63	86,486.76	0.04	10,149.13
3,850.000 DARLING INGREDIENTS INC 237266101	10.52	42,350.00	40,502.00	0.02	-1,848.00
1,916.000 DAVITA HEALTHCARE PARTNERS INC 23918K108	69.71	108,295.20	133,564.36	0.07	25,269.16
2,046.000 DEAN FOODS CO 242370203	17.15	34,758.44	35,088.90	0.02	330.46
108.000 DECKERS OUTDOOR CORP 243537107	47.20	5,114.88	5,097.60	0.00	-17.28

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,265.000 DEERE & CO 244199105	76.27	190,351.72	249,021.55	0.12	58,669.83
7,590.000 DELTA AIR LINES INC 247361702	50.69	113,019.97	384,737.10	0.19	271,717.13
409.000 DELUXE CORP 248019101	54.54	9,627.86	22,306.86	0.01	12,679.00
1,271.000 DENTSPLY INTERNATIONAL INC 249030107	60.85	36,468.17	77,340.35	0.04	40,872.18
4,165.000 DEVON ENERGY CORP 25179M103	32.00	207,636.03	133,280.00	0.07	-74,356.03
1,775.000 DEVRY EDUCATION GROUP INC 251893103	25.31	42,493.50	44,925.25	0.02	2,431.75
615.000 DEXCOM INC 252131107	81.90	53,394.30	50,368.50	0.02	-3,025.80
2,441.000 DIAMONDROCK HOSPITALITY CO 252784301	9.65	23,699.60	23,555.65	0.01	-143.95
508.000 DIAMONDBACK ENERGY INC 25278X109	66.90	33,244.96	33,985.20	0.02	740.24
787.000 DICK'S SPORTING GOODS INC 253393102	35.35	35,045.11	27,820.45	0.01	-7,224.66

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
519.000 DIEBOLD INC 253651103	30.09	15,564.81	15,616.71	0.01	51.90
1,338.000 DIGITAL REALTY TRUST INC 253868103	75.62	80,581.95	101,179.56	0.05	20,597.61
357.000 DIME COMMUNITY BANCSHARES INC 253922108	17.49	5,083.68	6,243.93	0.00	1,160.25
327.000 DILLARD'S INC 254067101	65.71	18,357.87	21,487.17	0.01	3,129.30
123.000 DINEEQUITY INC 254423106	84.67	6,157.38	10,414.41	0.01	4,257.03
15,777.000 WALT DISNEY CO/THE 254687106	105.08	743,343.99	1,657,847.16	0.81	914,503.17
4,200.000 DISCOVER FINANCIAL SERVICES 254709108	53.62	101,117.46	225,204.00	0.11	124,086.54
2,277.000 DISCOVERY COMMUNICATIONS INC 25470F104	26.68	59,769.65	60,750.36	0.03	980.71
919.000 DISCOVERY COMMUNICATIONS INC 25470F302	25.22	18,239.40	23,177.18	0.01	4,937.78
1,723.000 DISH NETWORK CORP 25470M109	57.18	50,429.77	98,521.14	0.05	48,091.37

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,219.000 DOLBY LABORATORIES INC 25659T107	33.65	42,713.76	41,019.35	0.02	-1,694.41
2,824.000 DOLLAR GENERAL CORP 256677105	71.87	151,528.16	202,960.88	0.10	51,432.72
2,060.000 DOLLAR TREE INC 256746108	77.22	60,408.58	159,073.20	0.08	98,664.62
4,647.000 DOMINION RESOURCES INC/VA 25746U109	67.64	179,418.35	314,323.08	0.15	134,904.73
658.000 DOMINO'S PIZZA INC 25754A201	111.25	28,175.56	73,202.50	0.04	45,026.94
530.000 DOMTAR CORP 257559203	36.95	19,629.76	19,583.50	0.01	-46.26
875.000 DONALDSON CO INC 257651109	28.66	19,936.87	25,077.50	0.01	5,140.63
35.000 DONEGAL GROUP INC 257701201	14.08	442.05	492.80	0.00	50.75
1,055.000 RR DONNELLEY & SONS CO 257867101	14.72	10,033.05	15,529.60	0.01	5,496.55
753.000 DORMAN PRODUCTS INC 258278100	47.47	36,708.75	35,744.91	0.02	-963.84

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,302.000 DOUGLAS EMMETT INC 25960P109	31.18	20,154.96	40,596.36	0.02	20,441.40
1,480.000 DOVER CORP 260003108	61.31	58,873.43	90,738.80	0.04	31,865.37
10,403.000 DOW CHEMICAL CO/THE 260543103	51.48	463,635.84	535,546.44	0.26	71,910.60
1,933.000 DR PEPPER SNAPPLE GROUP INC 26138E109	93.20	173,441.95	180,155.60	0.09	6,713.65
214.000 DREW INDUSTRIES INC 26168L205	60.89	4,981.92	13,030.46	0.01	8,048.54
409.000 DRIL-QUIP INC 262037104	59.23	27,298.09	24,225.07	0.01	-3,073.02
8,418.000 EI DU PONT DE NEMOURS & CO 263534109	66.60	379,810.74	560,638.80	0.27	180,828.06
2,180.000 DUKE REALTY CORP 264411505	21.02	25,549.60	45,823.60	0.02	20,274.00
6,199.000 DUKE ENERGY CORP 26441C204	71.39	337,828.29	442,546.61	0.22	104,718.32
429.000 DUN & BRADSTREET CORP/THE 26483E100	103.93	32,948.78	44,585.97	0.02	11,637.19

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,071.000 DUNKIN' BRANDS GROUP INC 265504100	42.59	34,657.56	45,613.89	0.02	10,956.33
1,273.000 DYAX CORP 26746E103	37.62	45,013.28	47,890.26	0.02	2,876.98
321.000 DYCOM INDUSTRIES INC 267475101	69.96	4,798.95	22,457.16	0.01	17,658.21
5,287.000 DYNEX CAPITAL INC 26817Q506	6.35	35,792.99	33,572.45	0.02	-2,220.54
18,058.000 EMC CORP/MA 268648102	25.68	288,725.76	463,729.44	0.23	175,003.68
397.000 EMC INSURANCE GROUP INC 268664109	25.30	4,999.55	10,044.10	0.00	5,044.55
5,104.000 EOG RESOURCES INC 26875P101	70.79	270,776.45	361,312.16	0.18	90,535.71
1,182.000 EQT CORP 26884L109	52.13	68,758.96	61,617.66	0.03	-7,141.30
371.000 EPR PROPERTIES 26884U109	58.45	17,058.58	21,684.95	0.01	4,626.37
3,295.000 E*TRADE FINANCIAL CORP 269246401	29.64	29,391.40	97,663.80	0.05	68,272.40

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
531.000 EAGLE MATERIALS INC 26969P108	60.43	36,464.92	32,088.33	0.02	-4,376.59
2,079.000 EAST WEST BANCORP INC 27579R104	41.56	36,100.19	86,403.24	0.04	50,303.05
2,005.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	17.18	35,106.55	34,445.90	0.02	-660.65
172.000 EASTGROUP PROPERTIES INC 277276101	55.61	9,958.80	9,564.92	0.00	-393.88
1,153.000 EASTMAN CHEMICAL CO 277432100	67.51	80,088.47	77,839.03	0.04	-2,249.44
11,296.000 EBAY INC 278642103	27.48	185,361.67	310,414.08	0.15	125,052.41
133.000 ECHOSTAR CORP 278768106	39.11	4,983.51	5,201.63	0.00	218.12
2,455.000 ECOLAB INC 278865100	114.38	149,632.93	280,802.90	0.14	131,169.97
514.000 EDGEWELL PERSONAL CARE CO 28035Q102	78.37	39,703.11	40,282.18	0.02	579.07
3,175.000 EDISON INTERNATIONAL 281020107	59.21	134,590.47	187,991.75	0.09	53,401.28

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,160.000 EDWARDS LIFESCIENCES CORP 28176E108	78.98	142,293.24	170,596.80	0.08	28,303.56
906.000 EL PASO ELECTRIC CO 283677854	38.50	35,207.16	34,881.00	0.02	-326.16
3,258.000 ELECTRONIC ARTS INC 285512109	68.72	82,502.94	223,889.76	0.11	141,386.82
309.000 ELECTRONICS FOR IMAGING INC 286082102	46.74	5,101.59	14,442.66	0.01	9,341.07
2,418.000 ELIZABETH ARDEN INC 28660G106	9.90	28,919.28	23,938.20	0.01	-4,981.08
660.000 ELLIE MAE INC 28849P100	60.23	42,893.40	39,751.80	0.02	-3,141.60
532.000 EMCOR GROUP INC 29084Q100	48.04	15,119.44	25,557.28	0.01	10,437.84
1,119.000 EMERGENT BIOSOLUTIONS INC 29089Q105	40.01	42,477.24	44,771.19	0.02	2,293.95
6,214.000 EMERSON ELECTRIC CO 291011104	47.83	277,696.51	297,215.62	0.14	19,519.11
1,288.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	28.07	28,055.78	36,154.16	0.02	8,098.38

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,292.000 EMPIRE STATE REALTY TRUST INC 292104106	18.07	42,493.68	41,416.44	0.02	-1,077.24
220.000 ENCORE WIRE CORP 292562105	37.09	5,108.40	8,159.80	0.00	3,051.40
573.000 ENERGEN CORP 29265N108	40.99	31,497.81	23,487.27	0.01	-8,010.54
256.000 ENERGIZER HOLDINGS INC 29272W109	34.06	5,111.01	8,719.36	0.00	3,608.35
329.000 ENERSYS 29275Y102	55.93	12,202.61	18,400.97	0.01	6,198.36
16.000 ENPRO INDUSTRIES INC 29355X107	43.84	714.88	701.44	0.00	-13.44
1,772.000 ENSIGN GROUP INC/THE 29358P101	22.63	42,510.28	40,100.36	0.02	-2,409.92
1,068.000 ENTEGRIS INC 29362U104	13.27	10,455.72	14,172.36	0.01	3,716.64
1,693.000 ENTERCOM COMMUNICATIONS CORP 293639100	11.23	10,346.09	19,012.39	0.01	8,666.30
1,421.000 ENTERGY CORP 29364G103	68.36	96,158.89	97,139.56	0.05	980.67

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
390.000	ENTERPRISE FINANCIAL SERVICES 293712105	28.35	5,190.90	11,056.50	0.01	5,865.60
1,440.000	ENVISION HEALTHCARE HOLDINGS I 29413U103	25.97	40,464.00	37,396.80	0.02	-3,067.20
453.000	EPAM SYSTEMS INC 29414B104	78.62	35,388.36	35,614.86	0.02	226.50
415.000	EPLUS INC 294268107	93.26	34,930.55	38,702.90	0.02	3,772.35
1,208.000	EQUIFAX INC 294429105	111.37	46,012.32	134,534.96	0.07	88,522.64
447.000	EQUINIX INC 29444U700	302.40	87,798.42	135,172.80	0.07	47,374.38
1,496.000	EQUITY COMMONWEALTH 294628102	27.73	29,873.99	41,484.08	0.02	11,610.09
292.000	EQUITY LIFESTYLE PROPERTIES IN 29472R108	66.67	9,962.80	19,467.64	0.01	9,504.84
3,385.000	EQUITY RESIDENTIAL 29476L107	81.59	195,769.84	276,182.15	0.13	80,412.31
1,075.000	ESCO TECHNOLOGIES INC 296315104	36.14	42,258.25	38,850.50	0.02	-3,407.75

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
365.000 ESSENDANT INC 296689102	32.51	12,442.85	11,866.15	0.01	-576.70
608.000 ESSEX PROPERTY TRUST INC 297178105	239.41	104,149.30	145,561.28	0.07	41,411.98
243.000 ESTERLINE TECHNOLOGIES CORP 297425100	81.00	17,802.18	19,683.00	0.01	1,880.82
242.000 ETHAN ALLEN INTERIORS INC 297602104	27.82	5,055.38	6,732.44	0.00	1,677.06
437.000 EURONET WORLDWIDE INC 298736109	72.43	22,510.60	31,651.91	0.02	9,141.31
427.000 EVERCORE PARTNERS INC 29977A105	54.07	15,145.56	23,087.89	0.01	7,942.33
3,249.000 EVERSOURCE ENERGY 30040W108	51.07	147,365.80	165,926.43	0.08	18,560.63
625.000 EXACT SCIENCES CORP 30063P105	9.23	5,131.25	5,768.75	0.00	637.50
8,146.000 EXELON CORP 30161N101	27.77	233,136.50	226,214.42	0.11	-6,922.08
902.000 EXLSERVICE HOLDINGS INC 302081104	44.93	42,078.30	40,526.86	0.02	-1,551.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,085.215 EXPEDIA INC 30212P303	124.30	61,866.74	134,892.22	0.07	73,025.48
1,484.000 EXPEDITORS INTERNATIONAL OF WA 302130109	45.10	75,402.04	66,928.40	0.03	-8,473.64
6,284.000 EXPRESS SCRIPTS HOLDING CO 30219G108	87.41	300,753.66	549,284.44	0.27	248,530.78
953.000 EXTRA SPACE STORAGE INC 30225T102	88.21	76,697.44	84,064.13	0.04	7,366.69
38,878.000 EXXON MOBIL CORP 30231G102	77.95	2,838,243.04	3,030,540.10	1.48	192,297.06
308.000 FEI CO 30241L109	79.79	11,201.96	24,575.32	0.01	13,373.36
1,314.000 FLIR SYSTEMS INC 302445101	28.07	36,174.42	36,883.98	0.02	709.56
1,036.000 FMC CORP 30249I303	39.13	42,672.84	40,538.68	0.02	-2,134.16
2,968.000 FMC TECHNOLOGIES INC 30249U101	29.01	93,331.01	86,101.68	0.04	-7,229.33
3,316.000 FNB CORP/PA 302520101	13.34	33,524.76	44,235.44	0.02	10,710.68

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
165.000 FTD COS INC 30281V108	26.17	3,787.68	4,318.05	0.00	530.37
20,123.000 FACEBOOK INC 30303M102	104.66	1,244,284.26	2,106,073.18	1.03	861,788.92
436.000 FACTSET RESEARCH SYSTEMS INC 303075105	162.57	75,478.24	70,880.52	0.03	-4,597.72
317.000 FAIR ISAAC CORP 303250104	94.18	9,189.83	29,855.06	0.01	20,665.23
2,038.000 FAIRCHILD SEMICONDUCTOR INTERN 303726103	20.71	36,072.60	42,206.98	0.02	6,134.38
1,000.000 FAIRPOINT COMMUNICATIONS INC 305560302	16.07	13,671.10	16,070.00	0.01	2,398.90
123.000 FARO TECHNOLOGIES INC 311642102	29.52	5,098.35	3,630.96	0.00	-1,467.39
3,266.000 FASTENAL CO 311900104	40.82	132,149.78	133,318.12	0.07	1,168.34
702.000 FEDERAL-MOGUL HOLDINGS CORP 313549404	6.85	7,083.18	4,808.70	0.00	-2,274.48
420.000 FEDERAL REALTY INVESTMENT TRUS 313747206	146.10	35,232.06	61,362.00	0.03	26,129.94

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
208.000 FEDERATED INVESTORS INC 314211103	28.65	4,915.04	5,959.20	0.00	1,044.16
2,309.000 FEDEX CORP 31428X106	148.99	238,678.42	344,017.91	0.17	105,339.49
3,702.000 FELCOR LODGING TRUST INC 31430F101	7.30	21,175.44	27,024.60	0.01	5,849.16
1,561.000 FERRO CORP 315405100	11.12	8,366.96	17,358.32	0.01	8,991.36
558.000 F5 NETWORKS INC 315616102	96.96	45,982.53	54,103.68	0.03	8,121.15
2,715.000 FIDELITY NATIONAL INFORMATION 31620M106	60.60	89,829.67	164,529.00	0.08	74,699.33
2,176.000 FNF GROUP 31620R303	34.67	60,692.04	75,441.92	0.04	14,749.88
376.000 FNFV GROUP 31620R402	11.23	3,243.61	4,222.48	0.00	978.87
5,969.000 FIFTH THIRD BANCORP 316773100	20.10	90,167.87	119,976.90	0.06	29,809.03
305.000 FINANCIAL ENGINES INC 317485100	33.67	7,667.70	10,269.35	0.01	2,601.65

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
311.000 FINANCIAL INSTITUTIONS INC 317585404	28.00	5,010.21	8,708.00	0.00	3,697.79
713.000 FINISAR CORP 31787A507	14.54	11,457.91	10,367.02	0.01	-1,090.89
948.000 FIREEYE INC 31816Q101	20.74	27,615.24	19,661.52	0.01	-7,953.72
627.000 FIRST AMERICAN FINANCIAL CORP 31847R102	35.90	9,630.72	22,509.30	0.01	12,878.58
1,679.000 FIRST BUSEY CORP 319383204	20.63	34,010.33	34,637.77	0.02	627.44
249.000 FIRST CASH FINANCIAL SERVICES 31942D107	37.43	9,691.08	9,320.07	0.00	-371.01
37.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	258.17	6,464.27	9,552.29	0.00	3,088.02
4,284.000 FIRST COMMONWEALTH FINANCIAL C 319829107	9.07	42,368.76	38,855.88	0.02	-3,512.88
404.000 FIRST CONNECTICUT BANCORP INC/ 319850103	17.41	5,684.28	7,033.64	0.00	1,349.36
915.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	37.78	31,520.22	34,568.70	0.02	3,048.48

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 FIRST FINANCIAL BANKSHARES INC 32020R109	30.17	8,355.00	15,085.00	0.01	6,730.00
598.000 FIRST HORIZON NATIONAL CORP 320517105	14.52	6,003.10	8,682.96	0.00	2,679.86
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	22.13	16,776.50	28,658.35	0.01	11,881.85
1,236.000 FIRST INTERSTATE BANCSYSTEM IN 32055Y201	29.07	35,473.20	35,930.52	0.02	457.32
593.000 FIRST MIDWEST BANCORP INC/IL 320867104	18.43	6,955.89	10,928.99	0.01	3,973.10
3,910.000 FIRST NIAGARA FINANCIAL GROUP 33582V108	10.85	42,775.40	42,423.50	0.02	-351.90
2,750.000 FIRST POTOMAC REALTY TRUST 33610F109	11.40	29,425.00	31,350.00	0.02	1,925.00
1,322.000 FIRST REPUBLIC BANK/CA 33616C100	66.06	75,812.03	87,331.32	0.04	11,519.29
614.000 FIRST SOLAR INC 336433107	65.99	25,486.98	40,517.86	0.02	15,030.88
269.000 1ST SOURCE CORP 336901103	30.87	4,912.90	8,304.03	0.00	3,391.13

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,281.000 FISERV INC 337738108	91.46	53,828.75	208,620.26	0.10	154,791.51
1,865.000 FIRSTMERIT CORP 337915102	18.65	35,153.01	34,782.25	0.02	-370.76
735.000 FLAGSTAR BANCORP INC 337930705	23.11	9,929.85	16,985.85	0.01	7,056.00
3,274.000 FIRSTENERGY CORP 337932107	31.73	104,798.10	103,884.02	0.05	-914.08
972.000 FLEETCOR TECHNOLOGIES INC 339041105	142.93	112,503.74	138,927.96	0.07	26,424.22
646.000 FLOTEK INDUSTRIES INC 343389102	11.44	4,921.03	7,390.24	0.00	2,469.21
1,550.000 FLUOR CORP 343412102	47.22	60,413.88	73,191.00	0.04	12,777.12
1,299.000 FLOWERS FOODS INC 343498101	21.49	24,732.81	27,915.51	0.01	3,182.70
1,725.000 FLOWSERVE CORP 34354P105	42.08	80,422.98	72,588.00	0.04	-7,834.98
1,691.000 FOOT LOCKER INC 344849104	65.09	45,710.75	110,067.19	0.05	64,356.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
36,306.000 FORD MOTOR CO 345370860	14.09	375,791.16	511,551.54	0.25	135,760.38
1,695.000 FOREST CITY ENTERPRISES INC 345550107	21.93	27,545.07	37,171.35	0.02	9,626.28
305.000 FORESTAR GROUP INC 346233109	10.94	4,901.35	3,336.70	0.00	-1,564.65
1,107.000 FORTINET INC 34959E109	31.17	29,065.74	34,505.19	0.02	5,439.45
1,814.000 FORTUNE BRANDS HOME & SECURITY 34964C106	55.50	47,578.11	100,677.00	0.05	53,098.89
234.000 FORWARD AIR CORP 349853101	43.01	7,607.34	10,064.34	0.00	2,457.00
371.000 FOSSIL GROUP INC 34988V106	36.56	20,642.44	13,563.76	0.01	-7,078.68
215.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	24.16	4,516.30	5,194.40	0.00	678.10
230.000 FRANKLIN ELECTRIC CO INC 353514102	27.03	5,146.25	6,216.90	0.00	1,070.65
4,025.000 FRANKLIN RESOURCES INC 354613101	36.82	149,581.39	148,200.50	0.07	-1,380.89

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,038.000 FRONTIER COMMUNICATIONS CORP 35906A108	4.67	60,757.08	60,887.46	0.03	130.38
393.000 HB FULLER CO 359694106	36.47	9,211.92	14,332.71	0.01	5,120.79
3,539.000 FULTON FINANCIAL CORP 360271100	13.01	35,391.42	46,042.39	0.02	10,650.97
854.000 FURMANITE CORP 361086101	6.66	5,055.68	5,687.64	0.00	631.96
157.000 G&K SERVICES INC 361268105	62.90	4,879.56	9,875.30	0.00	4,995.74
109.000 GAMCO INVESTORS INC 361438104	31.04	2,613.70	3,383.36	0.00	769.66
369.000 GATX CORP 361448103	42.55	13,379.94	15,700.95	0.01	2,321.01
594.000 GEO GROUP INC/THE 36162J106	28.91	13,927.34	17,172.54	0.01	3,245.20
540.000 GNC HOLDINGS INC 36191G107	31.02	14,476.70	16,750.80	0.01	2,274.10
986.000 GSV CAPITAL CORP 36191J101	9.37	9,771.26	9,238.82	0.00	-532.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
592.000 G-III APPAREL GROUP LTD 36237H101	44.26	9,732.48	26,201.92	0.01	16,469.44
1,830.000 ARTHUR J GALLAGHER & CO 363576109	40.94	77,958.38	74,920.20	0.04	-3,038.18
513.000 GAMING AND LEISURE PROPERTIES 36467J108	27.80	15,821.80	14,261.40	0.01	-1,560.40
987.000 GAMESTOP CORP 36467W109	28.04	19,923.30	27,675.48	0.01	7,752.18
960.000 GANNETT CO INC 36473H104	16.29	4,849.29	15,638.40	0.01	10,789.11
2,761.000 GAP INC/THE 364760108	24.70	59,432.51	68,196.70	0.03	8,764.19
1,068.000 GARTNER INC 366651107	90.70	43,529.28	96,867.60	0.05	53,338.32
1,313.000 GENERAC HOLDINGS INC 368736104	29.77	42,725.02	39,088.01	0.02	-3,637.01
1,926.000 GENERAL COMMUNICATION INC 369385109	19.78	28,716.66	38,096.28	0.02	9,379.62
2,711.000 GENERAL DYNAMICS CORP 369550108	137.36	240,575.10	372,382.96	0.18	131,807.86

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
87,448.000 GENERAL ELECTRIC CO 369604103	31.15	2,315,306.50	2,724,005.20	1.33	408,698.70
4,476.000 GENERAL GROWTH PROPERTIES INC 370023103	27.21	76,503.16	121,791.96	0.06	45,288.80
5,613.000 GENERAL MILLS INC 370334104	57.66	180,432.56	323,645.58	0.16	143,213.02
14,945.000 GENERAL MOTORS CO 37045V100	34.01	491,169.00	508,279.45	0.25	17,110.45
189.000 GENESCO INC 371532102	56.83	9,642.78	10,740.87	0.01	1,098.09
331.000 GENESEE & WYOMING INC 371559105	53.69	23,197.51	17,771.39	0.01	-5,426.12
2,362.000 GENTEX CORP 371901109	16.01	25,436.59	37,815.62	0.02	12,379.03
1,248.000 GENUINE PARTS CO 372460105	85.89	54,398.94	107,190.72	0.05	52,791.78
7,489.000 GENWORTH FINANCIAL INC 37247D106	3.73	36,546.32	27,933.97	0.01	-8,612.35
327.000 GENTHERM INC 37253A103	47.40	5,310.48	15,499.80	0.01	10,189.32

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454.000 GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW	0.00	0.00	0.00	0.00	0.00
2,076.000 GETTY REALTY CORP 374297109	17.15	35,774.34	35,603.40	0.02	-170.94
457.000 GIBRALTAR INDUSTRIES INC 374689107	25.44	4,958.45	11,626.08	0.01	6,667.63
3,765.000 GIGAMON INC 37518B102	26.57	72,702.15	100,036.05	0.05	27,333.90
13,665.000 GILEAD SCIENCES INC 375558103	101.19	532,662.68	1,382,761.35	0.67	850,098.67
572.000 GLACIER BANCORP INC 37637Q105	26.53	7,424.56	15,175.16	0.01	7,750.60
534.000 GLADSTONE CAPITAL CORP 376535100	7.31	4,971.54	3,903.54	0.00	-1,068.00
2,235.000 GLADSTONE COMMERCIAL CORP 376536108	14.59	33,068.33	32,608.65	0.02	-459.68
331.000 PH GLATFELTER CO 377316104	18.44	4,981.55	6,103.64	0.00	1,122.09
1,098.000 GLOBAL PAYMENTS INC 37940X102	64.51	25,048.56	70,831.98	0.03	45,783.42

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,554.000 GLOBUS MEDICAL INC 379577208	27.82	43,107.96	43,232.28	0.02	124.32
8,248.000 GOLD RESOURCE CORP 38068T105	1.66	30,021.90	13,691.68	0.01	-16,330.22
4,010.000 GOLDMAN SACHS GROUP INC/THE 38141G104	180.23	697,981.41	722,722.30	0.35	24,740.89
346.000 GOLUB CAPITAL BDC INC 38173M102	16.63	5,241.90	5,753.98	0.00	512.08
2,015.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	32.67	29,500.61	65,830.05	0.03	36,329.44
2,490.000 GOVERNMENT PROPERTIES INCOME T 38376A103	15.87	42,180.60	39,516.30	0.02	-2,664.30
764.000 WR GRACE & CO 38388F108	99.59	37,065.84	76,086.76	0.04	39,020.92
450.000 GRACO INC 384109104	72.07	22,596.88	32,431.50	0.02	9,834.62
12.000 GRAHAM HOLDINGS CO 384637104	484.97	2,966.21	5,819.64	0.00	2,853.43
584.000 WW GRAINGER INC 384802104	202.59	120,407.38	118,312.56	0.06	-2,094.82

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8,636.310 GRAMERCY PROPERTY TRUST 385002100	7.72	52,143.60	66,672.31	0.03	14,528.71
209.000 GRAND CANYON EDUCATION INC 38526M106	40.12	4,817.45	8,385.08	0.00	3,567.63
308.000 GRANITE CONSTRUCTION INC 387328107	42.91	7,527.52	13,216.28	0.01	5,688.76
2,476.000 GRAPHIC PACKAGING HOLDING CO 388689101	12.83	23,992.56	31,767.08	0.02	7,774.52
1,175.000 GREAT PLAINS ENERGY INC 391164100	27.31	22,865.50	32,089.25	0.02	9,223.75
187.000 GREATBATCH INC 39153L106	52.50	4,934.93	9,817.50	0.00	4,882.57
715.000 GREEN DOT CORP 39304D102	16.42	9,066.20	11,740.30	0.01	2,674.10
485.000 GREEN PLAINS INC 393222104	22.90	4,951.85	11,106.50	0.01	6,154.65
249.000 GREENBRIER COS INC/THE 393657101	32.62	4,932.69	8,122.38	0.00	3,189.69
511.000 GRIFFON CORP 398433102	17.80	4,997.58	9,095.80	0.00	4,098.22

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111.000 GROUP 1 AUTOMOTIVE INC 398905109	75.70	4,362.30	8,402.70	0.00	4,040.40
4,346.000 GROUPON INC 399473107	3.07	23,081.50	13,342.22	0.01	-9,739.28
522.000 GUIDEWIRE SOFTWARE INC 40171V100	60.16	29,613.06	31,403.52	0.02	1,790.46
1,151.000 GULFPORT ENERGY CORP 402635304	24.57	35,172.42	28,280.07	0.01	-6,892.35
103.000 GYRODYNE LLC 403829104	25.55	35,114.52	2,631.55	0.00	-32,482.97
379.000 H&E EQUIPMENT SERVICES INC 404030108	17.48	4,839.83	6,624.92	0.00	1,785.09
3,075.000 HCA HOLDINGS INC 40412C101	67.63	215,341.08	207,962.25	0.10	-7,378.83
3,633.000 HCP INC 40414L109	38.24	119,271.39	138,925.92	0.07	19,654.53
1,339.000 HD SUPPLY HOLDINGS INC 40416M105	30.03	40,677.96	40,210.17	0.02	-467.79
700.000 HFF INC 40418F108	31.07	9,604.00	21,749.00	0.01	12,145.00

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356.000 HNI CORP 404251100	36.06	8,590.28	12,837.36	0.01	4,247.08
2,171.000 HRG GROUP INC 40434J100	13.56	29,569.02	29,438.76	0.01	-130.26
17,581.000 HP INC 40434L105	11.84	218,128.86	208,159.04	0.10	-9,969.82
1,307.000 HAEMONETICS CORP 405024100	32.24	42,582.06	42,137.68	0.02	-444.38
680.000 HAIN CELESTIAL GROUP INC/THE 405217100	40.39	14,843.02	27,465.20	0.01	12,622.18
8,273.000 HALLIBURTON CO 406216101	34.04	249,766.83	281,612.92	0.14	31,846.09
758.000 HALOZYME THERAPEUTICS INC 40637H109	17.33	4,972.48	13,136.14	0.01	8,163.66
352.000 HALYARD HEALTH INC 40650V100	33.41	7,654.28	11,760.32	0.01	4,106.04
4,512.000 HANESBRANDS INC 410345102	29.43	34,039.20	132,788.16	0.06	98,748.96
595.000 HANOVER INSURANCE GROUP INC/TH 410867105	81.34	24,926.93	48,397.30	0.02	23,470.37

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2,431.000 HARLEY-DAVIDSON INC 412822108	45.39	122,339.29	110,343.09	0.05	-11,996.20
552.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	94.21	30,804.27	52,003.92	0.03	21,199.65
1,158.000 HARRIS CORP 413875105	86.90	51,076.66	100,630.20	0.05	49,553.54
4,007.000 HARTFORD FINANCIAL SERVICES GR 416515104	43.46	102,705.16	174,144.22	0.08	71,439.06
1,337.000 HASBRO INC 418056107	67.36	57,750.59	90,060.32	0.04	32,309.73
1,197.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	28.95	34,868.61	34,653.15	0.02	-215.46
879.000 HAWAIIAN HOLDINGS INC 419879101	35.33	5,054.25	31,055.07	0.02	26,000.82
251.000 HAWAIIAN TELCOM HOLDCO INC 420031106	24.86	5,022.51	6,239.86	0.00	1,217.35
941.000 HEALTHCARE SERVICES GROUP INC 421906108	34.87	35,014.61	32,812.67	0.02	-2,201.94
756.000 HEALTHSOUTH CORP 421924309	34.81	18,711.00	26,316.36	0.01	7,605.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
579.000 HEALTHCARE REALTY TRUST INC 421946104	28.32	11,857.92	16,397.28	0.01	4,539.36
753.000 HEALTH NET INC/CA 42222G108	68.46	20,044.86	51,550.38	0.03	31,505.52
435.000 HEALTHSTREAM INC 42222N103	22.00	9,922.35	9,570.00	0.00	-352.35
456.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	26.97	10,177.92	12,298.32	0.01	2,120.40
307.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108	94.82	6,275.08	29,109.74	0.01	22,834.66
518.000 HEICO CORP 422806109	54.36	17,653.44	28,158.48	0.01	10,505.04
366.000 HEIDRICK & STRUGGLES INTERNATI 422819102	27.22	4,933.68	9,962.52	0.00	5,028.84
755.000 HELMERICH & PAYNE INC 423452101	53.55	30,594.49	40,430.25	0.02	9,835.76
687.000 JACK HENRY & ASSOCIATES INC 426281101	78.06	20,129.10	53,627.22	0.03	33,498.12
492.000 HERCULES TECHNOLOGY GROWTH CAP 427096508	12.19	5,072.52	5,997.48	0.00	924.96

 PARA US - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
905.000 HERITAGE FINANCIAL CORP/WA 42722X106	18.84	12,758.94	17,050.20	0.01	4,291.26
741.000 HERSHA HOSPITALITY TRUST 427825500	21.76	16,197.96	16,124.16	0.01	-73.80
1,130.000 HERSHEY CO/THE 427866108	89.27	88,700.10	100,875.10	0.05	12,175.00
3,149.000 HERTZ GLOBAL HOLDINGS INC 42805T105	14.23	43,383.02	44,810.27	0.02	1,427.25
2,090.000 HESS CORP 42809H107	48.48	95,692.49	101,323.20	0.05	5,630.71
16,901.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	15.20	235,307.88	256,895.20	0.13	21,587.32
779.000 HEXCEL CORP 428291108	46.45	16,335.63	36,184.55	0.02	19,848.92
574.000 HIGHWOODS PROPERTIES INC 431284108	43.60	18,620.56	25,026.40	0.01	6,405.84
939.000 HILL-ROM HOLDINGS INC 431475102	48.06	45,222.43	45,128.34	0.02	-94.09
268.000 HILLENBRAND INC 431571108	29.63	6,362.32	7,940.84	0.00	1,578.52

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
215.000 HILLTOP HOLDINGS INC 432748101	19.22	4,321.50	4,132.30	0.00	-189.20
5,836.000 HILTON WORLDWIDE HOLDINGS INC 43300A104	21.40	145,073.58	124,890.40	0.06	-20,183.18
1,510.000 HOLLYFRONTIER CORP 436106108	39.89	62,524.90	60,233.90	0.03	-2,291.00
2,246.000 HOLOGIC INC 436440101	38.69	41,710.86	86,897.74	0.04	45,186.88
120.000 HOME BANCSHARES INC/AR 436893200	40.52	1,416.00	4,862.40	0.00	3,446.40
12,079.000 HOME DEPOT INC/THE 437076102	132.25	653,562.23	1,597,447.75	0.78	943,885.52
351.000 HOMESTREET INC 43785V102	21.71	5,101.71	7,620.21	0.00	2,518.50
1,850.000 HOMETRUST BANCSHARES INC 437872104	20.25	34,632.00	37,462.50	0.02	2,830.50
7,269.000 HONEYWELL INTERNATIONAL INC 438516106	103.57	369,477.94	752,850.33	0.37	383,372.39
331.000 HORACE MANN EDUCATORS CORP 440327104	33.18	4,951.76	10,982.58	0.01	6,030.82

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,038.000 HORMEL FOODS CORP 440452100	79.08	57,784.22	82,085.04	0.04	24,300.82
1,070.000 HOSPITALITY PROPERTIES TRUST 44106M102	26.15	23,775.40	27,980.50	0.01	4,205.10
7,920.000 HOST HOTELS & RESORTS INC 44107P104	15.34	129,359.09	121,492.80	0.06	-7,866.29
1,789.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	21.78	35,547.43	38,964.42	0.02	3,416.99
308.000 HOWARD HUGHES CORP/THE 44267D107	113.16	36,144.32	34,853.28	0.02	-1,291.04
293.000 HUB GROUP INC 443320106	32.95	10,600.74	9,654.35	0.00	-946.39
659.000 HUBBELL INC 443510607	101.04	46,009.66	66,585.36	0.03	20,575.70
1,470.000 HUDSON PACIFIC PROPERTIES INC 444097109	28.14	42,262.50	41,365.80	0.02	-896.70
1,441.000 HUMANA INC 444859102	178.51	113,343.03	257,232.91	0.13	143,889.88
727.000 JB HUNT TRANSPORT SERVICES INC 445658107	73.36	33,238.44	53,332.72	0.03	20,094.28

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,896.000 HUNTINGTON BANCSHARES INC/OH 446150104	11.06	36,341.92	76,269.76	0.04	39,927.84
434.000 HUNTINGTON INGALLS INDUSTRIES 446413106	126.85	16,354.58	55,052.90	0.03	38,698.32
1,660.000 HUNTSMAN CORP 447011107	11.37	20,517.60	18,874.20	0.01	-1,643.40
165.000 HURON CONSULTING GROUP INC 447462102	59.40	4,851.00	9,801.00	0.00	4,950.00
352.000 HYATT HOTELS CORP 448579102	47.02	13,819.52	16,551.04	0.01	2,731.52
492.000 IDT CORP 448947507	11.66	3,516.29	5,736.72	0.00	2,220.43
523.000 IAC/INTERACTIVECORP 44919P508	60.05	31,664.49	31,406.15	0.02	-258.34
198.000 ICF INTERNATIONAL INC 44925C103	35.56	4,950.00	7,040.88	0.00	2,090.88
1,287.000 IMS HEALTH HOLDINGS INC 44970B109	25.47	35,469.72	32,779.89	0.02	-2,689.83
202.000 IPG PHOTONICS CORP 44980X109	89.16	8,580.96	18,010.32	0.01	9,429.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,669.000 ISTAR INC 45031U101	11.73	20,312.66	31,307.37	0.02	10,994.71
174.000 IBERIABANK CORP 450828108	55.07	9,824.04	9,582.18	0.00	-241.86
732.000 ITT CORP 450911201	36.32	14,239.70	26,586.24	0.01	12,346.54
388.000 IDACORP INC 451107106	68.00	18,620.12	26,384.00	0.01	7,763.88
659.000 IDEX CORP 45167R104	76.61	28,666.50	50,485.99	0.02	21,819.49
778.000 IDEXX LABORATORIES INC 45168D104	72.92	30,505.88	56,731.76	0.03	26,225.88
534.000 IHS INC 451734107	118.43	64,710.12	63,241.62	0.03	-1,468.50
3,474.000 ILLINOIS TOOL WORKS INC 452308109	92.68	156,597.15	321,970.32	0.16	165,373.17
1,366.000 ILLUMINA INC 452327109	191.95	263,417.12	262,196.87	0.13	-1,220.25
1,113.000 IMAX CORP 45245E109	35.54	43,173.27	39,556.02	0.02	-3,617.25

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,013.000 IMPAX LABORATORIES INC 45256B101	42.76	31,933.27	43,315.88	0.02	11,382.61
565.000 IMPERVA INC 45321L100	63.31	42,363.70	35,770.15	0.02	-6,593.55
2,990.000 INCONTACT INC 45336E109	9.54	27,179.10	28,524.60	0.01	1,345.50
1,671.000 INCYTE CORP 45337C102	108.45	62,129.40	181,219.95	0.09	119,090.55
4,470.000 INDEPENDENCE REALTY TRUST INC 45378A106	7.51	35,985.74	33,569.70	0.02	-2,416.04
386.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	46.52	12,619.40	17,956.72	0.01	5,337.32
831.000 INFINERA CORP 45667G103	18.12	5,476.29	15,057.72	0.01	9,581.43
301.000 INGLES MARKETS INC 457030104	44.08	4,809.98	13,268.08	0.01	8,458.10
1,448.000 INGRAM MICRO INC 457153104	30.38	27,287.68	43,990.24	0.02	16,702.56
608.000 INGREDION INC 457187102	95.84	29,897.31	58,270.72	0.03	28,373.41

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
613.000 INLAND REAL ESTATE CORP 457461200	10.62	5,357.62	6,510.06	0.00	1,152.44
305.000 INSIGHT ENTERPRISES INC 45765U103	25.12	5,072.15	7,661.60	0.00	2,589.45
176.000 INSPERITY INC 45778Q107	48.15	5,026.56	8,474.40	0.00	3,447.84
245.000 INSULET CORP 45784P101	37.81	5,049.45	9,263.45	0.00	4,214.00
672.000 INTEGRA LIFESCIENCES HOLDINGS 457985208	67.78	42,994.56	45,548.16	0.02	2,553.60
1,178.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	26.35	8,852.67	31,040.30	0.02	22,187.63
44,112.000 INTEL CORP 458140100	34.45	1,010,387.96	1,519,658.40	0.74	509,270.44
883.000 INTER PARFUMS INC 458334109	23.82	29,156.66	21,033.06	0.01	-8,123.60
1,471.000 INTERACTIVE BROKERS GROUP INC 45841N107	43.60	24,094.98	64,135.60	0.03	40,040.62
150.000 INTERACTIVE INTELLIGENCE GROUP 45841V109	31.42	5,083.50	4,713.00	0.00	-370.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,017.000 INTERCONTINENTAL EXCHANGE INC 45866F104	256.26	189,318.75	260,616.42	0.13	71,297.67
800.000 INTERDIGITAL INC/PA 45867G101	49.04	42,344.00	39,232.00	0.02	-3,112.00
422.000 INTERNATIONAL BANCSHARES CORP 459044103	25.70	6,802.64	10,845.40	0.01	4,042.76
8,444.000 INTERNATIONAL BUSINESS MACHINE 459200101	137.62	882,013.16	1,162,063.28	0.57	280,050.12
555.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	119.64	22,017.41	66,400.20	0.03	44,382.79
3,545.000 INTERNATIONAL PAPER CO 460146103	37.70	123,127.92	133,646.50	0.07	10,518.58
1,185.000 INTERNATIONAL SPEEDWAY CORP 460335201	33.72	42,825.90	39,958.20	0.02	-2,867.70
4,603.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.28	46,710.78	107,157.84	0.05	60,447.06
2,911.000 INTERSIL CORP 46069S109	12.76	41,947.51	37,144.36	0.02	-4,803.15
377.000 INTERVAL LEISURE GROUP INC 46113M108	15.61	5,051.80	5,884.97	0.00	833.17

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,564.000 INTUIT INC 461202103	96.50	153,339.36	247,426.00	0.12	94,086.64
363.000 INTUITIVE SURGICAL INC 46120E602	546.16	132,675.17	198,256.08	0.10	65,580.91
881.000 INVENSENSE INC 46123D205	10.23	9,417.89	9,012.63	0.00	-405.26
4,058.000 INVESTORS BANCORP INC 46146L101	12.44	45,364.70	50,481.52	0.02	5,116.82
1,024.000 IONIS PHARMACEUTICALS INC 462222100	61.93	19,325.20	63,416.32	0.03	44,091.12
7,929.000 IRIDIUM COMMUNICATIONS INC 46269C102	8.41	65,731.41	66,682.89	0.03	951.48
1,274.000 IROBOT CORP 462726100	35.40	42,284.06	45,099.60	0.02	2,815.54
1,477.000 IRON MOUNTAIN INC 46284V101	27.01	36,607.45	39,893.77	0.02	3,286.32
3,455.000 IRONWOOD PHARMACEUTICALS INC 46333X108	11.59	42,807.45	40,043.45	0.02	-2,764.00
1,056.000 ITC HOLDINGS CORP 465685105	39.25	26,418.16	41,448.00	0.02	15,029.84

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
324.000 ITRON INC 465741106	36.18	11,877.84	11,722.32	0.01	-155.52
64.000 J ALEXANDER'S HOLDINGS INC 46609J106	10.92	470.68	698.88	0.00	228.20
34,507.000 JPMORGAN CHASE & CO 46625H100	66.03	1,593,905.53	2,278,497.21	1.11	684,591.68
1,525.000 JABIL CIRCUIT INC 466313103	23.29	28,983.55	35,517.25	0.02	6,533.70
350.000 JACK IN THE BOX INC 466367109	76.71	10,024.00	26,848.50	0.01	16,824.50
872.000 JACOBS ENGINEERING GROUP INC 469814107	41.95	35,819.28	36,580.40	0.02	761.12
2,485.000 JANUS CAPITAL GROUP INC 47102X105	14.09	19,686.26	35,013.65	0.02	15,327.39
1,680.000 JARDEN CORP 471109108	57.12	25,036.23	95,961.60	0.05	70,925.37
4,035.000 JETBLUE AIRWAYS CORP 477143101	22.65	24,492.45	91,392.75	0.04	66,900.30
24,628.000 JOHNSON & JOHNSON 478160104	102.72	1,946,474.06	2,529,788.16	1.23	583,314.10

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,775.000 JOHNSON CONTROLS INC 478366107	39.49	142,092.53	228,054.75	0.11	85,962.22
329.000 JONES LANG LASALLE INC 48020Q107	159.86	25,378.52	52,593.94	0.03	27,215.42
507.000 J2 GLOBAL INC 48123V102	82.32	14,786.94	41,736.24	0.02	26,949.30
4,430.000 JUNIPER NETWORKS INC 48203R104	27.60	76,619.79	122,268.00	0.06	45,648.21
1,967.000 KAR AUCTION SERVICES INC 48238T109	37.03	75,848.79	72,838.01	0.04	-3,010.78
1,901.000 KBR INC 48242W106	16.92	36,099.99	32,164.92	0.02	-3,935.07
296.000 KCG HOLDINGS INC 48244B100	12.31	3,108.11	3,643.76	0.00	535.65
1,471.000 KLA-TENCOR CORP 482480100	69.35	67,343.46	102,013.85	0.05	34,670.39
277.000 KLX INC 482539103	30.79	4,587.24	8,528.83	0.00	3,941.59
130.000 KAISER ALUMINUM CORP 483007704	83.66	6,880.90	10,875.80	0.01	3,994.90

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,050.000 KAMAN CORP 483548103	40.81	42,388.50	42,850.50	0.02	462.00
25.000 KANSAS CITY LIFE INSURANCE CO 484836200	38.29	933.75	957.25	0.00	23.50
1,350.000 KANSAS CITY SOUTHERN 485170302	74.67	87,581.27	100,804.50	0.05	13,223.23
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.59	5,151.85	14,593.14	0.01	9,441.29
1,388.000 KATE SPADE & CO 485865109	17.77	29,619.92	24,664.76	0.01	-4,955.16
2,322.000 KELLOGG CO 487836108	72.27	152,981.16	167,810.94	0.08	14,829.78
302.000 KELLY SERVICES INC 488152208	16.15	4,925.62	4,877.30	0.00	-48.32
2,336.000 KEMET CORP 488360207	2.37	9,647.68	5,536.32	0.00	-4,111.36
713.000 KEMPER CORP 488401100	37.25	20,151.16	26,559.25	0.01	6,408.09
1,310.000 KENNAMETAL INC 489170100	19.20	37,649.40	25,152.00	0.01	-12,497.40

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1,430.000 KENNEDY-WILSON HOLDINGS INC 489398107	24.08	35,306.70	34,434.40	0.02	-872.30
1,002.000 KEURIG GREEN MOUNTAIN INC 49271M100	89.98	39,326.41	90,159.96	0.04	50,833.55
5,078.000 KEYCORP 493267108	13.19	45,677.72	66,978.82	0.03	21,301.10
1,381.000 KEYSIGHT TECHNOLOGIES INC 49338L103	28.33	23,940.03	39,123.73	0.02	15,183.70
465.000 KILROY REALTY CORP 49427F108	63.28	17,693.25	29,425.20	0.01	11,731.95
3,386.000 KIMBERLY-CLARK CORP 494368103	127.30	294,783.93	431,037.80	0.21	136,253.87
3,838.000 KIMCO REALTY CORP 49446R109	26.46	90,020.66	101,553.48	0.05	11,532.82
16,604.000 KINDER MORGAN INC/DE 49456B101	14.92	497,407.55	247,731.68	0.12	-249,675.87
274.000 KIRBY CORP 497266106	52.62	17,909.37	14,417.88	0.01	-3,491.49
515.000 KITE PHARMA INC 49803L109	61.62	37,255.10	31,734.30	0.02	-5,520.80

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
267.000 KITE REALTY GROUP TRUST 49803T300	25.93	4,891.44	6,923.31	0.00	2,031.87
485.000 KNIGHT TRANSPORTATION INC 499064103	24.23	7,827.90	11,751.55	0.01	3,923.65
741.000 KNOWLES CORP 49926D109	13.33	11,611.84	9,877.53	0.00	-1,734.31
1,889.000 KOHL'S CORP 500255104	47.63	89,154.89	89,973.07	0.04	818.18
374.000 KORN/FERRY INTERNATIONAL 500643200	33.18	7,954.98	12,409.32	0.01	4,454.34
5,504.000 KRAFT HEINZ CO/THE 500754106	72.76	211,878.91	400,471.04	0.20	188,592.13
1,748.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	4.10	10,068.48	7,166.80	0.00	-2,901.68
489.000 KRATON PERFORMANCE POLYMERS IN 50077C106	16.61	9,579.51	8,122.29	0.00	-1,457.22
562.000 KRISPY KREME DOUGHNUTS INC 501014104	15.07	5,136.68	8,469.34	0.00	3,332.66
9,608.000 KROGER CO/THE 501044101	41.83	109,909.11	401,902.64	0.20	291,993.53

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
573.000 KULICKE & SOFFA INDUSTRIES INC 501242101	11.67	6,314.46	6,686.91	0.00	372.45
2,430.000 L BRANDS INC 501797104	95.82	94,825.93	232,842.60	0.11	138,016.67
2,360.000 LKQ CORP 501889208	29.63	70,493.20	69,926.80	0.03	-566.40
601.000 LPL FINANCIAL HOLDINGS INC 50212V100	42.65	20,265.72	25,632.65	0.01	5,366.93
777.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104	119.51	56,302.58	92,859.27	0.05	36,556.69
515.000 LA-Z-BOY INC 505336107	24.42	4,830.70	12,576.30	0.01	7,745.60
1,108.000 LABORATORY CORP OF AMERICA HOL 50540R409	123.64	124,670.32	136,993.12	0.07	12,322.80
246.000 LACLEDE GROUP INC/THE 505597104	59.41	9,972.84	14,614.86	0.01	4,642.02
5,882.000 LADENBURG THALMANN FINANCIAL S 50575Q102	2.76	9,764.12	16,234.32	0.01	6,470.20
968.000 LAKELAND BANCORP INC 511637100	11.79	8,630.79	11,412.72	0.01	2,781.93

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
780.000 LAKELAND FINANCIAL CORP 511656100	46.62	30,263.12	36,363.60	0.02	6,100.48
1,269.000 LAM RESEARCH CORP 512807108	79.42	31,132.80	100,783.98	0.05	69,651.18
837.000 LAMAR ADVERTISING CO 512816109	59.98	29,927.49	50,203.26	0.02	20,275.77
151.000 LANCASTER COLONY CORP 513847103	115.46	9,917.68	17,434.46	0.01	7,516.78
381.000 LANDSTAR SYSTEM INC 515098101	58.65	17,145.00	22,345.65	0.01	5,200.65
3,744.000 LAS VEGAS SANDS CORP 517834107	43.84	140,896.31	164,136.96	0.08	23,240.65
677.000 LASALLE HOTEL PROPERTIES 517942108	25.16	17,101.02	17,033.32	0.01	-67.70
2,103.000 ESTEE LAUDER COS INC/THE 518439104	88.06	181,995.50	185,190.18	0.09	3,194.68
900.000 LEAR CORP 521865204	122.83	44,976.99	110,547.00	0.05	65,570.01
1,136.000 LEGGETT & PLATT INC 524660107	42.02	26,003.04	47,734.72	0.02	21,731.68

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
472.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	25.02	9,907.28	11,809.44	0.01	1,902.16
783.000 LEGG MASON INC 524901105	39.23	23,191.49	30,717.09	0.01	7,525.60
667.000 LEIDOS HOLDINGS INC 525327102	56.26	34,032.25	37,525.42	0.02	3,493.17
1,519.000 LENNAR CORP 526057104	48.91	57,752.38	74,294.29	0.04	16,541.91
514.000 LENNOX INTERNATIONAL INC 526107107	124.90	23,730.67	64,198.60	0.03	40,467.93
2,549.000 LEUCADIA NATIONAL CORP 527288104	17.39	51,969.04	44,327.11	0.02	-7,641.93
2,542.000 LEVEL 3 COMMUNICATIONS INC 52729N308	54.36	94,674.83	138,183.12	0.07	43,508.29
2,338.000 LEXINGTON REALTY TRUST 529043101	8.00	18,796.68	18,704.00	0.01	-92.68
194.000 LEXMARK INTERNATIONAL INC 529771107	32.45	5,329.18	6,295.30	0.00	966.12
336.000 LIBBEY INC 529898108	21.32	4,952.64	7,163.52	0.00	2,210.88

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
744.000 LIBERTY BROADBAND CORP 530307305	51.86	40,222.04	38,583.84	0.02	-1,638.20
5,023.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	27.32	59,266.05	137,228.36	0.07	77,962.31
1,086.000 LIBERTY VENTURES 53071M880	45.11	13,327.14	48,989.46	0.02	35,662.32
981.000 LIBERTY PROPERTY TRUST 531172104	31.05	30,411.00	30,460.05	0.01	49.05
2,305.000 LIBERTY MEDIA CORP 531229102	39.25	94,735.50	90,471.25	0.04	-4,264.25
372.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	30.34	3,403.72	11,286.48	0.01	7,882.76
544.000 LIFEPOINT HEALTH INC 53219L109	73.40	20,410.88	39,929.60	0.02	19,518.72
393.000 LIGAND PHARMACEUTICALS INC 53220K504	108.42	42,648.36	42,609.06	0.02	-39.30
9,098.000 ELI LILLY & CO 532457108	84.26	659,826.95	766,597.48	0.37	106,770.53
622.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	51.89	32,375.10	32,275.58	0.02	-99.52

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,459.000 LINCOLN NATIONAL CORP 534187109	50.26	92,804.47	123,589.34	0.06	30,784.87
100.000 LINDSAY CORP 535555106	72.40	6,217.00	7,240.00	0.00	1,023.00
2,543.000 LINEAR TECHNOLOGY CORP 535678106	42.47	96,803.16	108,001.21	0.05	11,198.05
1,012.000 LINKEDIN CORP 53578A108	225.08	162,768.34	227,780.96	0.11	65,012.62
1,500.000 LIONS GATE ENTERTAINMENT CORP 535919203	32.39	23,625.00	48,585.00	0.02	24,960.00
339.000 LITHIA MOTORS INC 536797103	106.67	42,737.73	36,161.13	0.02	-6,576.60
181.000 LITTELFUSE INC 537008104	107.01	9,973.10	19,368.81	0.01	9,395.71
1,122.000 LIVE NATION ENTERTAINMENT INC 538034109	24.57	12,285.90	27,567.54	0.01	15,281.64
2,523.000 LOCKHEED MARTIN CORP 539830109	217.15	544,289.81	547,869.45	0.27	3,579.64
2,415.000 LOEWS CORP 540424108	38.40	90,779.85	92,736.00	0.05	1,956.15

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
590.000 LOGMEIN INC 54142L109	67.10	42,261.70	39,589.00	0.02	-2,672.70
2,122.000 LOUISIANA-PACIFIC CORP 546347105	18.01	36,880.36	38,217.22	0.02	1,336.86
8,935.000 LOWE'S COS INC 548661107	76.04	255,551.34	679,417.40	0.33	423,866.06
713.000 LULULEMON ATHLETICA INC 550021109	52.47	41,989.51	37,411.11	0.02	-4,578.40
1,959.000 LUMINEX CORP 55027E102	21.39	42,960.87	41,903.01	0.02	-1,057.86
1,103.000 M&T BANK CORP 55261F104	121.18	98,970.42	133,661.54	0.07	34,691.12
433.000 MB FINANCIAL INC 55264U108	32.37	8,227.00	14,016.21	0.01	5,789.21
299.000 MDC HOLDINGS INC 552676108	25.53	7,630.48	7,633.47	0.00	2.99
1,859.000 MDU RESOURCES GROUP INC 552690109	18.32	38,865.53	34,056.88	0.02	-4,808.65
882.000 MGE ENERGY INC 55277P104	46.40	25,174.38	40,924.80	0.02	15,750.42

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,020.000 MGIC INVESTMENT CORP 552848103	8.83	10,140.40	17,836.60	0.01	7,696.20
4,995.000 MGM RESORTS INTERNATIONAL 552953101	22.72	82,648.50	113,486.40	0.06	30,837.90
416.000 MKS INSTRUMENTS INC 55306N104	36.00	10,437.44	14,976.00	0.01	4,538.56
2,850.000 MRC GLOBAL INC 55345K103	12.90	43,804.50	36,765.00	0.02	-7,039.50
138.000 MSA SAFETY INC 553498106	43.47	4,854.84	5,998.86	0.00	1,144.02
683.000 MSC INDUSTRIAL DIRECT CO INC 553530106	56.27	42,352.83	38,432.41	0.02	-3,920.42
954.000 MSCI INC 55354G100	72.13	34,965.92	68,812.02	0.03	33,846.10
215.000 MYR GROUP INC 55405W104	20.61	5,061.10	4,431.15	0.00	-629.95
1,121.000 MACERICH CO/THE 554382101	80.69	47,622.50	90,453.49	0.04	42,830.99
3,242.000 MACY'S INC 55616P104	34.98	131,955.45	113,405.16	0.06	-18,550.29

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
801.000 STEVEN MADDEN LTD 556269108	30.22	20,138.70	24,206.22	0.01	4,067.52
197.000 MADISON SQUARE GARDEN CO/THE 55825T103	161.80	35,010.84	31,874.60	0.02	-3,136.24
853.000 MAGELLAN HEALTH INC 559079207	61.66	45,699.18	52,595.98	0.03	6,896.80
672.000 MANHATTAN ASSOCIATES INC 562750109	66.17	9,881.76	44,466.24	0.02	34,584.48
1,781.000 MANITOWOC CO INC/THE 563571108	15.35	22,487.21	27,338.35	0.01	4,851.14
656.000 MANPOWERGROUP INC 56418H100	84.29	31,605.26	55,294.24	0.03	23,688.98
4,316.000 MARATHON OIL CORP 565849106	12.59	100,250.82	54,338.44	0.03	-45,912.38
5,052.000 MARATHON PETROLEUM CORP 56585A102	51.84	138,808.76	261,895.68	0.13	123,086.92
513.000 MARCUS CORP/THE 566330106	18.97	4,945.32	9,731.61	0.00	4,786.29
129.000 MARKEL CORP 570535104	883.35	78,047.97	113,952.15	0.06	35,904.18

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
346.000 MARKETAXESS HOLDINGS INC 57060D108	111.59	27,960.82	38,610.14	0.02	10,649.32
337.000 MARKETO INC 57063L107	28.71	9,894.32	9,675.27	0.00	-219.05
603.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	56.95	23,263.74	34,340.85	0.02	11,077.11
4,993.000 MARSH & MCLENNAN COS INC 571748102	55.45	169,404.52	276,861.85	0.14	107,457.33
2,299.000 MARRIOTT INTERNATIONAL INC/MD 571903202	67.04	83,483.64	154,124.96	0.08	70,641.32
357.000 MARTEN TRANSPORT LTD 573075108	17.70	4,971.82	6,318.90	0.00	1,347.08
534.000 MARTIN MARIETTA MATERIALS INC 573284106	136.58	56,225.19	72,933.72	0.04	16,708.53
3,781.000 MASCO CORP 574599106	28.30	69,868.59	107,002.30	0.05	37,133.71
875.000 MASIMO CORP 574795100	41.51	36,303.75	36,321.25	0.02	17.50
639.000 MASONITE INTERNATIONAL CORP 575385109	61.23	42,908.85	39,125.97	0.02	-3,782.88

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450.000 MASTEC INC 576323109	17.38	8,212.50	7,821.00	0.00	-391.50
9,295.000 MASTERCARD INC 57636Q104	97.36	384,005.68	904,961.20	0.44	520,955.52
1,388.000 MATADOR RESOURCES CO 576485205	19.77	27,801.64	27,440.76	0.01	-360.88
815.000 MATSON INC 57686G105	42.63	42,559.30	34,743.45	0.02	-7,815.85
4,233.000 MATTEL INC 577081102	27.17	97,883.43	115,010.61	0.06	17,127.18
705.000 MATTHEWS INTERNATIONAL CORP 577128101	53.45	42,518.55	37,682.25	0.02	-4,836.30
2,344.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	38.00	55,786.19	89,072.00	0.04	33,285.81
1,414.000 MAXWELL TECHNOLOGIES INC 577767106	7.14	9,431.38	10,095.96	0.00	664.58
1,228.000 MAXLINEAR INC 57776J100	14.73	10,794.12	18,088.44	0.01	7,294.32
866.000 MAXIMUS INC 577933104	56.25	20,860.81	48,712.50	0.02	27,851.69

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
991.000 MCCORMICK & CO INC/MD 579780206	85.56	66,800.36	84,789.96	0.04	17,989.60
8,913.000 MCDONALD'S CORP 580135101	118.14	620,963.71	1,052,981.82	0.51	432,018.11
507.000 MCGRATH RENTCORP 580589109	25.19	14,893.26	12,771.33	0.01	-2,121.93
2,545.000 MCGRAW HILL FINANCIAL INC 580645109	98.58	201,216.05	250,886.10	0.12	49,670.05
2,153.000 MCKESSON CORP 58155Q103	197.23	183,335.78	424,636.19	0.21	241,300.41
2,041.000 MEAD JOHNSON NUTRITION CO 582839106	78.95	105,895.29	161,136.95	0.08	55,241.66
526.000 MEDALLION FINANCIAL CORP 583928106	7.04	5,207.40	3,703.04	0.00	-1,504.36
1,137.000 MEDASSETS INC 584045108	30.94	15,118.53	35,178.78	0.02	20,060.25
1,533.000 MEDICAL PROPERTIES TRUST INC 58463J304	11.51	16,478.18	17,644.83	0.01	1,166.65
295.000 MEDICINES CO/THE 584688105	37.34	4,838.00	11,015.30	0.01	6,177.30

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
340.000 MEDIFAST INC 58470H101	30.38	8,673.40	10,329.20	0.01	1,655.80
498.000 MEDIDATA SOLUTIONS INC 58471A105	49.29	9,800.64	24,546.42	0.01	14,745.78
1,676.000 MEDIVATION INC 58501N101	48.34	42,000.56	81,017.84	0.04	39,017.28
1,246.000 MEDNAX INC 58502B106	71.66	60,891.60	89,288.36	0.04	28,396.76
409.000 MEN'S WEARHOUSE INC/THE 587118100	14.68	13,296.59	6,004.12	0.00	-7,292.47
765.000 MENTOR GRAPHICS CORP 587200106	18.42	9,417.15	14,091.30	0.01	4,674.15
26,270.000 MERCK & CO INC 58933Y105	52.82	1,169,697.93	1,387,581.40	0.68	217,883.47
984.000 MERIDIAN BANCORP INC 58958U103	14.10	5,120.14	13,874.40	0.01	8,754.26
222.000 MERITAGE HOMES CORP 59001A102	33.99	5,072.70	7,545.78	0.00	2,473.08
1,923.000 MERITOR INC 59001K100	8.35	9,634.23	16,057.05	0.01	6,422.82

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2,118.000 MERRIMACK PHARMACEUTICALS INC 590328100	7.90	9,488.64	16,732.20	0.01	7,243.56
8,710.000 METLIFE INC 59156R108	48.21	422,514.02	419,909.10	0.20	-2,604.92
324.000 METTLER-TOLEDO INTERNATIONAL I 592688105	339.13	59,209.59	109,878.12	0.05	50,668.53
75,220.000 MICROSOFT CORP 594918104	55.48	2,859,807.96	4,173,205.60	2.04	1,313,397.64
1,514.000 MICROCHIP TECHNOLOGY INC 595017104	46.54	53,473.15	70,461.56	0.03	16,988.41
10,900.000 MICRON TECHNOLOGY INC 595112103	14.16	121,053.90	154,344.00	0.08	33,290.10
686.000 MICROSEMI CORP 595137100	32.59	13,534.78	22,356.74	0.01	8,821.96
530.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	90.81	32,208.81	48,129.30	0.02	15,920.49
444.000 MIDDLEBY CORP/THE 596278101	107.87	13,485.76	47,894.28	0.02	34,408.52
255.000 MIDDLESEX WATER CO 596680108	26.54	4,924.05	6,767.70	0.00	1,843.65

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1,105.000 HERMAN MILLER INC 600544100	28.70	35,415.25	31,713.50	0.02	-3,701.75
152.000 MINERALS TECHNOLOGIES INC 603158106	45.86	4,883.76	6,970.72	0.00	2,086.96
250.000 MOBILE MINI INC 60740F105	31.13	5,067.50	7,782.50	0.00	2,715.00
662.000 MOHAWK INDUSTRIES INC 608190104	189.39	65,755.33	125,376.18	0.06	59,620.85
191.000 MOLINA HEALTHCARE INC 60855R100	60.13	4,935.44	11,484.83	0.01	6,549.39
1,070.000 MOLSON COORS BREWING CO 60871R209	93.92	68,066.94	100,494.40	0.05	32,427.46
15,125.000 MONDELEZ INTERNATIONAL INC 609207105	44.84	340,494.42	678,205.00	0.33	337,710.58
3,367.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	10.46	35,589.19	35,218.82	0.02	-370.37
3,170.000 MONOGRAM RESIDENTIAL TRUST INC 60979P105	9.76	29,924.80	30,939.20	0.02	1,014.40
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	63.71	5,226.75	21,979.95	0.01	16,753.20

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366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	23.64	5,025.18	8,652.24	0.00	3,627.06
242.000 MONRO MUFFLER BRAKE INC 610236101	66.22	8,252.20	16,025.24	0.01	7,773.04
4,427.000 MONSANTO CO 61166W101	98.52	265,626.58	436,148.04	0.21	170,521.46
5,048.000 MONSTER WORLDWIDE INC 611742107	5.73	33,215.84	28,925.04	0.01	-4,290.80
1,420.000 MONSTER BEVERAGE CORP 61174X109	148.96	147,401.58	211,523.20	0.10	64,121.62
1,642.000 MOODY'S CORP 615369105	100.34	107,813.66	164,758.28	0.08	56,944.62
360.000 MOOG INC 615394202	60.60	14,846.40	21,816.00	0.01	6,969.60
14,255.000 MORGAN STANLEY 617446448	31.81	379,033.12	453,451.55	0.22	74,418.43
2,703.000 MOSAIC CO/THE 61945C103	27.59	93,226.47	74,575.77	0.04	-18,650.70
1,371.000 MOTOROLA SOLUTIONS INC 620076307	68.45	96,984.54	93,844.95	0.05	-3,139.59

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600.000 MUELLER INDUSTRIES INC 624756102	27.10	10,908.00	16,260.00	0.01	5,352.00
1,824.000 MUELLER WATER PRODUCTS INC 624758108	8.60	10,086.72	15,686.40	0.01	5,599.68
399.000 MURPHY USA INC 626755102	60.74	11,529.40	24,235.26	0.01	12,705.86
868.000 MYRIAD GENETICS INC 62855J104	43.16	36,351.84	37,462.88	0.02	1,111.04
273.000 NBT BANCORP INC 628778102	27.88	5,978.70	7,611.24	0.00	1,632.54
449.000 NCI BUILDING SYSTEMS INC 628852204	12.41	4,992.88	5,572.09	0.00	579.21
1,929.000 NCR CORP 62886E108	24.46	40,041.90	47,183.34	0.02	7,141.44
441.000 NIC INC 62914B100	19.68	5,538.96	8,678.88	0.00	3,139.92
3,327.000 NMI HOLDINGS INC 629209305	6.77	27,077.45	22,523.79	0.01	-4,553.66
43.000 NVR INC 62944T105	1,643.00	33,133.78	70,649.00	0.03	37,515.22

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849.000 NASDAQ INC 631103108	58.17	28,080.68	49,386.33	0.02	21,305.65
698.000 NATIONAL HEALTH INVESTORS INC 63633D104	60.87	42,591.96	42,487.26	0.02	-104.70
1,150.000 NATIONAL INSTRUMENTS CORP 636518102	28.69	35,339.50	32,993.50	0.02	-2,346.00
4,080.000 NATIONAL OILWELL VARCO INC 637071101	33.49	144,629.66	136,639.20	0.07	-7,990.46
983.000 NATIONAL PENN BANCSHARES INC 637138108	12.33	7,510.12	12,120.39	0.01	4,610.27
675.000 NATIONAL RETAIL PROPERTIES INC 637417106	40.05	16,395.75	27,033.75	0.01	10,638.00
84.000 NATIONAL WESTERN LIFE GROUP IN 638517102	251.94	13,623.84	21,162.96	0.01	7,539.12
199.000 NAVIGATORS GROUP INC/THE 638904102	85.79	9,843.61	17,072.21	0.01	7,228.60
864.000 NATUS MEDICAL INC 639050103	48.05	43,416.00	41,515.20	0.02	-1,900.80
507.000 NAVIGANT CONSULTING INC 63935N107	16.06	5,070.00	8,142.42	0.00	3,072.42

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,438.000 NAVIENT CORP 63938C108	11.45	35,481.33	39,365.10	0.02	3,883.77
710.000 NEENAH PAPER INC 640079109	62.43	46,746.40	44,325.30	0.02	-2,421.10
1,887.000 NEKTAR THERAPEUTICS 640268108	16.85	10,001.10	31,795.95	0.02	21,794.85
233.000 NELNET INC 64031N108	33.57	5,039.79	7,821.81	0.00	2,782.02
325.000 NEOGEN CORP 640491106	56.52	9,949.33	18,369.00	0.01	8,419.67
2,435.000 NETAPP INC 64110D104	26.53	83,713.01	64,600.55	0.03	-19,112.46
3,946.000 NETFLIX INC 64110L106	114.38	384,084.70	451,343.48	0.22	67,258.78
846.000 NETGEAR INC 64111Q104	41.91	35,811.18	35,455.86	0.02	-355.32
1,022.000 NETSCOUT SYSTEMS INC 64115T104	30.70	30,807.92	31,375.40	0.02	567.48
444.000 NETSUITE INC 64118Q107	84.62	23,120.28	37,571.28	0.02	14,451.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
692.000 NEUROCRINE BIOSCIENCES INC 64125C109	56.57	5,217.68	39,146.44	0.02	33,928.76
230.000 NEW JERSEY RESOURCES CORP 646025106	32.96	4,991.00	7,580.80	0.00	2,589.80
3,314.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	12.16	41,425.00	40,298.24	0.02	-1,126.76
2,195.000 NEW SENIOR INVESTMENT GROUP IN 648691103	9.86	29,171.55	21,642.70	0.01	-7,528.85
2,352.000 NEW YORK COMMUNITY BANCORP INC 649445103	16.32	30,470.03	38,384.64	0.02	7,914.61
2,684.000 NEW YORK REIT INC 64976L109	11.50	28,638.28	30,866.00	0.02	2,227.72
2,994.000 NEW YORK TIMES CO/THE 650111107	13.42	42,604.62	40,179.48	0.02	-2,425.14
2,880.000 NEWELL RUBBERMAID INC 651229106	44.08	84,096.64	126,950.40	0.06	42,853.76
1,263.000 NEWFIELD EXPLORATION CO 651290108	32.56	45,788.85	41,123.28	0.02	-4,665.57
89.000 NEWMARKET CORP 651587107	380.73	35,158.56	33,884.97	0.02	-1,273.59

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,104.000 NEWMONT MINING CORP 651639106	17.99	82,229.66	73,830.96	0.04	-8,398.70
564.000 NEWPARK RESOURCES INC 651718504	5.28	4,980.12	2,977.92	0.00	-2,002.20
3,768.000 NEWS CORP 65249B109	13.36	33,421.54	50,340.48	0.02	16,918.94
4,130.000 NEXTERA ENERGY INC 65339F101	103.89	221,806.90	429,065.70	0.21	207,258.80
12,726.000 NIKE INC 654106103	62.50	533,191.12	795,375.00	0.39	262,183.88
2,218.000 NISOURCE INC 65473P105	19.51	17,902.28	43,273.18	0.02	25,370.90
4,552.000 NOBLE ENERGY INC 655044105	32.93	165,882.50	149,897.36	0.07	-15,985.14
492.000 NORDSON CORP 655663102	64.15	33,197.16	31,561.80	0.02	-1,635.36
1,487.000 NORDSTROM INC 655664100	49.81	66,306.19	74,067.47	0.04	7,761.28
2,804.000 NORFOLK SOUTHERN CORP 655844108	84.59	121,256.74	237,190.36	0.12	115,933.62

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,810.000 NORTHERN TRUST CORP 665859104	72.09	122,412.80	130,482.90	0.06	8,070.10
2,288.000 NORTHFIELD BANCORP INC 66611T108	15.92	32,710.21	36,424.96	0.02	3,714.75
2,180.000 NORTHROP GRUMMAN CORP 666807102	188.81	134,983.14	411,605.80	0.20	276,622.66
763.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	12.14	6,904.23	9,262.82	0.00	2,358.59
310.000 NORTHSTAR REALTY EUROPE CORP 66706L101	11.81	3,580.49	3,661.10	0.00	80.61
843.000 NORTHWEST BANCSHARES INC 667340103	13.39	10,242.45	11,287.77	0.01	1,045.32
773.000 NORTHWESTERN CORP 668074305	54.25	42,344.94	41,935.25	0.02	-409.69
5,192.000 NOVAVAX INC 670002104	8.39	39,926.48	43,560.88	0.02	3,634.40
644.000 NOW INC 67011P100	15.82	11,913.40	10,188.08	0.00	-1,725.32
435.000 NU SKIN ENTERPRISES INC 67018T105	37.89	15,712.20	16,482.15	0.01	769.95

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,066.000 NUANCE COMMUNICATIONS INC 67020Y100	19.89	34,900.60	41,092.74	0.02	6,192.14
3,441.000 NUCOR CORP 670346105	40.30	147,743.77	138,672.30	0.07	-9,071.47
5,434.000 NVIDIA CORP 67066G104	32.96	161,117.19	179,104.64	0.09	17,987.45
743.000 NUVASIVE INC 670704105	54.11	36,726.49	40,203.73	0.02	3,477.24
1,725.000 OGE ENERGY CORP 670837103	26.29	46,773.84	45,350.25	0.02	-1,423.59
939.000 O'REILLY AUTOMOTIVE INC 67103H107	253.42	254,019.46	237,961.38	0.12	-16,058.08
420.000 OFG BANCORP 67103X102	7.32	4,863.60	3,074.40	0.00	-1,789.20
450.000 OSI SYSTEMS INC 671044105	88.66	42,831.00	39,897.00	0.02	-2,934.00
3,668.000 OASIS PETROLEUM INC 674215108	7.37	41,668.48	27,033.16	0.01	-14,635.32
7,142.000 OCCIDENTAL PETROLEUM CORP 674599105	67.61	377,272.91	482,870.62	0.24	105,597.71

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 OCEANEERING INTERNATIONAL INC 675232102	37.52	32,402.58	32,342.24	0.02	-60.34
652.000 OCEANFIRST FINANCIAL CORP 675234108	20.03	8,482.52	13,059.56	0.01	4,577.04
3,779.000 OFFICE DEPOT INC 676220106	5.64	9,919.13	21,313.56	0.01	11,394.43
585.000 OIL STATES INTERNATIONAL INC 678026105	27.25	17,144.57	15,941.25	0.01	-1,203.32
565.000 OLD DOMINION FREIGHT LINE INC 679580100	59.07	13,612.73	33,374.55	0.02	19,761.82
752.000 OLD NATIONAL BANCORP/IN 680033107	13.56	7,753.12	10,197.12	0.00	2,444.00
2,060.000 OLD REPUBLIC INTERNATIONAL COR 680223104	18.63	25,865.97	38,377.80	0.02	12,511.83
2,470.000 OLIN CORP 680665205	17.26	53,287.95	42,632.20	0.02	-10,655.75
2,430.000 OMNICOM GROUP INC 681919106	75.66	113,723.75	183,853.80	0.09	70,130.05
807.000 OMEGA HEALTHCARE INVESTORS INC 681936100	34.98	16,462.80	28,228.86	0.01	11,766.06

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
974.000 OMEGA PROTEIN CORP 68210P107	22.20	6,447.88	21,622.80	0.01	15,174.92
678.000 OMNIVISION TECHNOLOGIES INC 682128103	29.02	9,498.78	19,675.56	0.01	10,176.78
504.000 ON ASSIGNMENT INC 682159108	44.95	9,843.12	22,654.80	0.01	12,811.68
3,187.000 ON SEMICONDUCTOR CORP 682189105	9.80	27,862.53	31,232.60	0.02	3,370.07
488.000 ONE GAS INC 68235P108	50.17	7,459.70	24,482.96	0.01	17,023.26
316.000 ONE LIBERTY PROPERTIES INC 682406103	21.46	4,964.36	6,781.36	0.00	1,817.00
1,949.000 ONEOK INC 682680103	24.66	52,783.11	48,062.34	0.02	-4,720.77
870.000 ONEMAIN HOLDINGS INC 68268W103	41.54	42,177.60	36,139.80	0.02	-6,037.80
5,126.000 OPKO HEALTH INC 68375N103	10.05	45,667.80	51,516.30	0.03	5,848.50
29,461.000 ORACLE CORP 68389X105	36.53	597,146.59	1,076,210.33	0.52	479,063.74

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
696.000 ORBITAL ATK INC 68557N103	89.34	48,344.59	62,180.64	0.03	13,836.05
446.000 ORITANI FINANCIAL CORP 68633D103	16.50	5,646.36	7,359.00	0.00	1,712.64
220.000 ORMAT TECHNOLOGIES INC 686688102	36.47	4,802.60	8,023.40	0.00	3,220.80
1,107.000 OSHKOSH CORP 688239201	39.04	23,667.66	43,217.28	0.02	19,549.62
1,277.000 OTTER TAIL CORP 689648103	26.63	35,347.36	34,006.51	0.02	-1,340.85
339.000 OUTERWALL INC 690070107	36.54	17,177.45	12,387.06	0.01	-4,790.39
1,845.000 OUTFRONT MEDIA INC 69007J106	21.83	42,693.30	40,276.35	0.02	-2,416.95
1,094.000 OWENS & MINOR INC 690732102	35.98	42,436.26	39,362.12	0.02	-3,074.14
1,446.000 OWENS CORNING 690742101	47.03	40,919.94	68,005.38	0.03	27,085.44
155.000 OXFORD INDUSTRIES INC 691497309	63.82	5,068.50	9,892.10	0.00	4,823.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,031.000 PBF ENERGY INC 69318G106	36.81	35,538.57	37,951.11	0.02	2,412.54
186.000 PDC ENERGY INC 69327R101	53.38	5,520.48	9,928.68	0.00	4,408.20
4,482.000 PG&E CORP 69331C108	53.19	239,585.96	238,397.58	0.12	-1,188.38
2,999.000 PHH CORP 693320202	16.20	68,214.59	48,583.80	0.02	-19,630.79
1,472.000 PMC-SIERRA INC 69344F106	11.62	9,877.12	17,104.64	0.01	7,227.52
4,816.000 PNC FINANCIAL SERVICES GROUP I 693475105	95.31	387,581.46	459,012.96	0.22	71,431.50
1,168.000 PNM RESOURCES INC 69349H107	30.57	24,964.60	35,705.76	0.02	10,741.16
2,527.000 PPG INDUSTRIES INC 693506107	98.82	168,328.57	249,718.14	0.12	81,389.57
6,357.000 PPL CORP 69351T106	34.13	199,381.35	216,964.41	0.11	17,583.06
405.000 PRA GROUP INC 69354N106	34.69	11,476.35	14,049.45	0.01	2,573.10

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
193.000 PS BUSINESS PARKS INC 69360J107	87.43	9,588.24	16,873.99	0.01	7,285.75
676.000 PVH CORP 693656100	73.65	52,279.52	49,787.40	0.02	-2,492.12
946.000 PTC INC 69370C100	34.63	21,587.72	32,759.98	0.02	11,172.26
3,671.000 PACCAR INC 693718108	47.40	149,774.67	174,005.40	0.08	24,230.73
3,921.000 PACIFIC BIOSCIENCES OF CALIFOR 69404D108	13.13	10,508.28	51,482.73	0.03	40,974.45
752.000 PACIRA PHARMACEUTICALS INC/DE 695127100	76.79	12,791.52	57,746.08	0.03	44,954.56
863.000 PACKAGING CORP OF AMERICA 695156109	63.05	22,248.14	54,412.15	0.03	32,164.01
981.000 PACWEST BANCORP 695263103	43.10	21,041.46	42,281.10	0.02	21,239.64
776.000 PALO ALTO NETWORKS INC 697435105	176.14	112,484.29	136,684.64	0.07	24,200.35
3,305.000 PANDORA MEDIA INC 698354107	13.41	46,418.73	44,320.05	0.02	-2,098.68

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
197.000 PANERA BREAD CO 69840W108	194.78	31,222.20	38,371.66	0.02	7,149.46
1,972.000 PARAMOUNT GROUP INC 69924R108	18.10	36,087.60	35,693.20	0.02	-394.40
801.000 PAREXEL INTERNATIONAL CORP 699462107	68.12	20,278.45	54,564.12	0.03	34,285.67
340.000 PARK NATIONAL CORP 700658107	90.48	21,654.60	30,763.20	0.02	9,108.60
253.000 PARK-OHIO HOLDINGS CORP 700666100	36.78	5,039.76	9,305.34	0.00	4,265.58
3,185.000 PARK STERLING CORP 70086Y105	7.32	14,844.16	23,314.20	0.01	8,470.04
1,413.000 PARKER-HANNIFIN CORP 701094104	96.98	93,345.65	137,032.74	0.07	43,687.09
963.000 PARKWAY PROPERTIES INC/MD 70159Q104	15.63	10,458.18	15,051.69	0.01	4,593.51
2,145.000 PARSLEY ENERGY INC 701877102	18.45	42,406.65	39,575.25	0.02	-2,831.40
1,068.000 PATTERN ENERGY GROUP INC 70338P100	20.91	28,269.96	22,331.88	0.01	-5,938.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
820.000 PATTERSON COS INC 703395103	45.21	25,953.00	37,072.20	0.02	11,119.20
2,199.000 PATTERSON-UTI ENERGY INC 703481101	15.08	39,559.41	33,160.92	0.02	-6,398.49
3,206.000 PAYCHEX INC 704326107	52.89	111,863.41	169,565.34	0.08	57,701.93
11,296.000 PAYPAL HOLDINGS INC 70450Y103	36.20	254,660.58	408,915.20	0.20	154,254.62
432.000 PEBBLEBROOK HOTEL TRUST 70509V100	28.02	9,789.12	12,104.64	0.01	2,315.52
539.000 PENN NATIONAL GAMING INC 707569109	16.02	4,585.97	8,634.78	0.00	4,048.81
10,063.000 JC PENNEY CO INC 708160106	6.66	89,814.52	67,019.58	0.03	-22,794.94
677.000 PENNSYLVANIA REAL ESTATE INVES 709102107	21.87	11,923.01	14,805.99	0.01	2,882.98
354.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	42.34	7,625.16	14,988.36	0.01	7,363.20
1,675.000 PEOPLE'S UNITED FINANCIAL INC 712704105	16.15	21,369.72	27,051.25	0.01	5,681.53

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
456.000 PEP BOYS-MANNY MOE & JACK/THE 713278109	18.41	4,920.24	8,394.96	0.00	3,474.72
2,004.000 PEPCO HOLDINGS INC 713291102	26.01	38,955.12	52,124.04	0.03	13,168.92
13,725.000 PEPSICO INC 713448108	99.92	1,106,994.81	1,371,402.00	0.67	264,407.19
773.000 PERKINELMER INC 714046109	53.57	26,065.00	41,409.61	0.02	15,344.61
57,257.000 PFIZER INC 717081103	32.28	1,758,493.59	1,848,255.96	0.90	89,762.37
395.000 PHARMERICA CORP 71714F104	35.00	5,186.35	13,825.00	0.01	8,638.65
14,342.000 PHILIP MORRIS INTERNATIONAL IN 718172109	87.91	746,386.62	1,260,805.22	0.61	514,418.60
5,037.000 PHILLIPS 66 718546104	81.80	205,743.85	412,026.60	0.20	206,282.75
611.000 PIEDMONT NATURAL GAS CO INC 720186105	57.02	30,380.26	34,839.22	0.02	4,458.96
2,163.000 PIEDMONT OFFICE REALTY TRUST I 720190206	18.88	42,675.99	40,837.44	0.02	-1,838.55

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
492.000 PINNACLE ENTERTAINMENT INC 723456109	31.12	6,883.08	15,311.04	0.01	8,427.96
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	51.36	4,842.88	16,537.92	0.01	11,695.04
1,117.000 PINNACLE WEST CAPITAL CORP 723484101	64.48	60,274.75	72,024.16	0.04	11,749.41
795.000 PINNACLE FOODS INC 72348P104	42.46	34,685.85	33,755.70	0.02	-930.15
1,435.000 PIONEER NATURAL RESOURCES CO 723787107	125.38	189,798.38	179,920.30	0.09	-9,878.08
172.000 PIPER JAFFRAY COS 724078100	40.40	4,819.44	6,948.80	0.00	2,129.36
1,697.000 PITNEY BOWES INC 724479100	20.65	26,804.99	35,043.05	0.02	8,238.06
382.000 PLANTRONICS INC 727493108	47.42	13,331.80	18,114.44	0.01	4,782.64
3,356.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	12.83	43,057.48	43,057.48	0.02	0.00
298.000 PLEXUS CORP 729132100	34.92	9,506.20	10,406.16	0.01	899.96

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1,214.000 PLUM CREEK TIMBER CO INC 729251108	47.72	42,641.73	57,932.08	0.03	15,290.35
695.000 POLARIS INDUSTRIES INC 731068102	85.95	42,382.78	59,735.25	0.03	17,352.47
2,544.000 POLYCOM INC 73172K104	12.59	35,310.72	32,028.96	0.02	-3,281.76
1,242.000 POLYONE CORP 73179P106	31.76	20,837.56	39,445.92	0.02	18,608.36
382.000 POOL CORP 73278L105	80.78	10,948.12	30,857.96	0.02	19,909.84
396.000 POPEYES LOUISIANA KITCHEN INC 732872106	58.50	9,987.12	23,166.00	0.01	13,178.88
645.000 POPULAR INC 733174700	28.34	10,042.65	18,279.30	0.01	8,236.65
1,280.000 PORTLAND GENERAL ELECTRIC CO 736508847	36.37	45,493.20	46,553.60	0.02	1,060.40
736.000 PORTOLA PHARMACEUTICALS INC 737010108	51.45	36,807.36	37,867.20	0.02	1,059.84
545.000 POST HOLDINGS INC 737446104	61.70	33,672.94	33,626.50	0.02	-46.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
396.000 POST PROPERTIES INC 737464107	59.16	15,578.64	23,427.36	0.01	7,848.72
1,123.000 POTLATCH CORP 737630103	30.24	36,973.38	33,959.52	0.02	-3,013.86
229.000 POWER INTEGRATIONS INC 739276103	48.63	8,408.88	11,136.27	0.01	2,727.39
2,681.000 PRAXAIR INC 74005P104	102.40	209,276.21	274,534.40	0.13	65,258.19
1,137.000 PRECISION CASTPARTS CORP 740189105	232.01	135,945.41	263,795.37	0.13	127,849.96
878.000 PREFERRED BANK/LOS ANGELES CA 740367404	33.02	26,866.80	28,991.56	0.01	2,124.76
2,916.000 PREFERRED APARTMENT COMMUNITIE 74039L103	13.08	32,693.61	38,141.28	0.02	5,447.67
1,227.000 PREMIER INC 74051N102	35.27	42,503.28	43,276.29	0.02	773.01
411.000 PRESTIGE BRANDS HOLDINGS INC 74112D101	51.48	4,960.77	21,158.28	0.01	16,197.51
2,501.000 T ROWE PRICE GROUP INC 74144T108	71.49	119,183.16	178,796.49	0.09	59,613.33

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
482.000 PRICELINE GROUP INC/THE 741503403	1,274.95	296,492.07	614,525.90	0.30	318,033.83
107.000 PRICESMART INC 741511109	82.99	5,056.82	8,879.93	0.00	3,823.11
1,826.000 PRIMORIS SERVICES CORP 74164F103	22.03	43,466.47	40,226.78	0.02	-3,239.69
865.000 PRIMERICA INC 74164M108	47.23	44,720.50	40,853.95	0.02	-3,866.55
2,621.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	44.98	102,344.87	117,892.58	0.06	15,547.71
484.000 PROASSURANCE CORP 74267C106	48.53	16,845.62	23,488.52	0.01	6,642.90
25,227.000 PROCTER & GAMBLE CO/THE 742718109	79.41	1,748,375.21	2,003,276.07	0.98	254,900.86
838.000 PRIVATEBANCORP INC 742962103	41.02	25,161.59	34,374.76	0.02	9,213.17
5,850.000 PROGRESSIVE CORP/THE 743315103	31.80	173,247.87	186,030.00	0.09	12,782.13
5,085.000 PROLOGIS INC 74340W103	42.92	184,797.37	218,248.20	0.11	33,450.83

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
498.000 PROOFPOINT INC 743424103	65.01	35,273.34	32,374.98	0.02	-2,898.36
613.000 PROS HOLDINGS INC 74346Y103	23.04	9,814.13	14,123.52	0.01	4,309.39
372.000 PROSPERITY BANCSHARES INC 743606105	47.86	15,791.40	17,803.92	0.01	2,012.52
480.000 PROVIDENT FINANCIAL SERVICES I 74386T105	20.15	6,628.80	9,672.00	0.00	3,043.20
4,212.000 PRUDENTIAL FINANCIAL INC 744320102	81.41	333,967.77	342,898.92	0.17	8,931.15
4,296.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	38.69	132,634.02	166,212.24	0.08	33,578.22
1,347.000 PUBLIC STORAGE 74460D109	247.70	175,116.86	333,651.90	0.16	158,535.04
2,828.000 PULTEGROUP INC 745867101	17.82	52,675.64	50,394.96	0.02	-2,280.68
425.000 PUMA BIOTECHNOLOGY INC 74587V107	78.40	39,151.00	33,320.00	0.02	-5,831.00
122.000 QUAKER CHEMICAL CORP 747316107	77.26	4,941.00	9,425.72	0.00	4,484.72

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.60	5,070.08	8,015.20	0.00	2,945.12
1,118.000 QLIK TECHNOLOGIES INC 74733T105	31.66	35,384.70	35,395.88	0.02	11.18
2,267.000 QEP RESOURCES INC 74733V100	13.40	36,974.77	30,377.80	0.01	-6,596.97
1,160.000 QORVO INC 74736K101	50.90	29,297.77	59,044.00	0.03	29,746.23
15,159.000 QUALCOMM INC 747525103	49.99	604,343.68	757,722.62	0.37	153,378.94
781.000 QUALYS INC 74758T303	33.09	28,037.90	25,843.29	0.01	-2,194.61
1,822.000 QUANTA SERVICES INC 74762E102	20.25	42,147.42	36,895.50	0.02	-5,251.92
1,114.000 QUEST DIAGNOSTICS INC 74834L100	71.14	77,166.78	79,249.96	0.04	2,083.18
2,316.000 QUESTAR CORP 748356102	19.48	33,318.15	45,115.68	0.02	11,797.53
550.000 QUINTILES TRANSNATIONAL HOLDIN 74876Y101	68.66	36,333.00	37,763.00	0.02	1,430.00

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		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
576.000 RLI CORP 749607107	61.75	35,164.80	35,568.00	0.02	403.20	
735.000 RLJ LODGING TRUST 74965L101	21.63	14,928.20	15,898.05	0.01	969.85	
322.000 RPC INC 749660106	11.95	4,840.73	3,847.90	0.00	-992.83	
77.033 RMR GROUP INC/THE 74967R106	14.41	1,001.43	1,110.05	0.00	108.62	
1,036.000 RPM INTERNATIONAL INC 749685103	44.06	23,133.88	45,646.16	0.02	22,512.28	
1,486.000 RSP PERMIAN INC 74978Q105	24.39	41,652.58	36,243.54	0.02	-5,409.04	
1,356.000 RACKSPACE HOSTING INC 750086100	25.32	37,520.52	34,333.92	0.02	-3,186.60	
2,609.000 RADIAN GROUP INC 750236101	13.39	38,600.11	34,934.51	0.02	-3,665.60	
545.000 RADIUS HEALTH INC 750469207	61.54	36,645.80	33,539.30	0.02	-3,106.50	
971.000 RAMBUS INC 750917106	11.59	7,360.18	11,253.89	0.01	3,893.71	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
465.000 RALPH LAUREN CORP 751212101	111.48	38,908.88	51,838.20	0.03	12,929.32
1,081.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	16.61	14,977.65	17,955.41	0.01	2,977.76
1,457.000 RANGE RESOURCES CORP 75281A109	24.61	56,491.47	35,856.77	0.02	-20,634.70
1,428.000 RAYMOND JAMES FINANCIAL INC 754730109	57.97	60,409.74	82,781.16	0.04	22,371.42
1,548.000 RAYONIER INC 754907103	22.20	36,703.08	34,365.60	0.02	-2,337.48
2,827.000 RAYTHEON CO 755111507	124.53	135,852.04	352,046.31	0.17	216,194.27
130.000 RBC BEARINGS INC 75524B104	64.59	4,838.60	8,396.70	0.00	3,558.10
1,136.000 REALOGY HOLDINGS CORP 75605Y106	36.67	45,678.56	41,657.12	0.02	-4,021.44
2,167.000 REALTY INCOME CORP 756109104	51.63	87,676.21	111,882.21	0.05	24,206.00
1,914.000 RED HAT INC 756577102	82.81	137,284.25	158,498.34	0.08	21,214.09

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,227.000 REDWOOD TRUST INC 758075402	13.20	19,304.31	16,196.40	0.01	-3,107.91
307.000 REGAL BELOIT CORP 758750103	58.52	19,519.06	17,965.64	0.01	-1,553.42
643.000 REGAL ENTERTAINMENT GROUP 758766109	18.87	7,580.97	12,133.41	0.01	4,552.44
708.000 REGENCY CENTERS CORP 758849103	68.12	29,098.80	48,228.96	0.02	19,130.16
730.000 REGENERON PHARMACEUTICALS INC 75886F107	542.87	183,161.76	396,295.10	0.19	213,133.34
751.000 REGULUS THERAPEUTICS INC 75915K101	8.72	12,068.57	6,548.72	0.00	-5,519.85
12,655.000 REGIONS FINANCIAL CORP 7591EP100	9.60	96,409.40	121,488.00	0.06	25,078.60
547.000 REINSURANCE GROUP OF AMERICA I 759351604	85.55	29,417.66	46,795.85	0.02	17,378.19
594.000 RELIANCE STEEL & ALUMINUM CO 759509102	57.91	29,736.92	34,398.54	0.02	4,661.62
415.000 RENASANT CORP 75970E107	34.41	6,102.92	14,280.15	0.01	8,177.23

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,121.000 REPUBLIC AIRWAYS HOLDINGS INC 760276105	3.93	5,235.07	4,405.53	0.00	-829.54
2,681.000 REPUBLIC SERVICES INC 760759100	43.99	66,865.64	117,937.19	0.06	51,071.55
1,215.000 RESMED INC 761152107	53.69	37,659.58	65,233.35	0.03	27,573.77
1,920.000 RESOURCE CAPITAL CORP 76120W708	12.76	29,414.40	24,499.20	0.01	-4,915.20
418.000 RESOURCES CONNECTION INC 76122Q105	16.34	5,082.88	6,830.12	0.00	1,747.24
346.000 RESTORATION HARDWARE HOLDINGS 761283100	79.45	36,336.92	27,489.70	0.01	-8,847.22
393.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	17.90	5,144.37	7,034.70	0.00	1,890.33
2,342.000 RETAIL PROPERTIES OF AMERICA I 76131V202	14.77	35,856.02	34,591.34	0.02	-1,264.68
471.000 REXNORD CORP 76169B102	18.12	9,989.91	8,534.52	0.00	-1,455.39
7,678.000 REYNOLDS AMERICAN INC 761713106	46.15	251,924.08	354,339.70	0.17	102,415.62

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,861.000 RIGEL PHARMACEUTICALS INC 766559603	3.03	9,999.99	11,698.83	0.01	1,698.84
2,219.000 RINGCENTRAL INC 76680R206	23.58	33,418.14	52,324.02	0.03	18,905.88
7,671.000 RITE AID CORP 767754104	7.84	60,907.74	60,140.64	0.03	-767.10
1,166.000 ROBERT HALF INTERNATIONAL INC 770323103	47.14	34,465.11	54,965.24	0.03	20,500.13
1,153.000 ROCKWELL AUTOMATION INC 773903109	102.61	66,115.55	118,309.33	0.06	52,193.78
1,098.000 ROCKWELL COLLINS INC 774341101	92.30	60,328.96	101,345.40	0.05	41,016.44
110.000 ROGERS CORP 775133101	51.57	4,951.10	5,672.70	0.00	721.60
379.000 ROLLINS INC 775711104	25.90	4,980.06	9,816.10	0.00	4,836.04
987.000 ROPER TECHNOLOGIES INC 776696106	189.79	186,990.63	187,322.73	0.09	332.10
3,978.000 ROSS STORES INC 778296103	53.81	194,450.14	214,056.18	0.10	19,606.04

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
236.000 ROYAL BANK OF CANADA 780087102	53.58	9,762.06	12,644.88	0.01	2,882.82
498.000 ROYAL GOLD INC 780287108	36.47	23,624.03	18,162.06	0.01	-5,461.97
275.000 RUSH ENTERPRISES INC 781846209	21.89	5,049.00	6,019.75	0.00	970.75
2,444.000 RUTH'S HOSPITALITY GROUP INC 783332109	15.92	41,841.28	38,908.48	0.02	-2,932.80
408.000 RYDER SYSTEM INC 783549108	56.83	21,356.64	23,186.64	0.01	1,830.00
602.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	51.64	19,685.50	31,087.28	0.02	11,401.78
281.000 S&T BANCORP INC 783859101	30.82	4,979.32	8,660.42	0.00	3,681.10
1,131.000 SBA COMMUNICATIONS CORP 78388J106	105.07	50,146.35	118,834.17	0.06	68,687.82
1,158.000 SEI INVESTMENTS CO 784117103	52.40	25,487.70	60,679.20	0.03	35,191.50
987.000 SL GREEN REALTY CORP 78440X101	112.98	59,076.86	111,511.26	0.05	52,434.40

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,438.000 SLM CORP 78442P106	6.52	19,830.04	22,415.76	0.01	2,585.72
575.000 SM ENERGY CO 78454L100	19.66	21,085.25	11,304.50	0.01	-9,780.75
279.000 SPS COMMERCE INC 78463M107	70.21	10,041.21	19,588.59	0.01	9,547.38
541.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	68.27	25,371.84	36,934.07	0.02	11,562.23
244.000 SP PLUS CORP 78469C103	23.90	4,953.20	5,831.60	0.00	878.40
1,255.000 SPX FLOW INC 78469X107	27.91	42,607.25	35,027.05	0.02	-7,580.20
340.000 SVB FINANCIAL GROUP 78486Q101	118.90	19,485.40	40,426.00	0.02	20,940.60
615.000 SABRA HEALTH CARE REIT INC 78573L106	20.23	10,239.75	12,441.45	0.01	2,201.70
1,441.000 SABRE CORP 78573M104	27.97	42,884.16	40,304.77	0.02	-2,579.39
264.000 SAFEGUARD SCIENTIFICS INC 786449207	14.51	4,823.28	3,830.64	0.00	-992.64

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495.000 SAFETY INSURANCE GROUP INC 78648T100	56.38	29,328.75	27,908.10	0.01	-1,420.65
1,186.000 SAFEWAY CASA LEY CVR 786CVR209	1.01	1,203.67	1,203.67	0.00	0.00
1,186.000 SAFEWAY PDC LLC CVR 786CVR308	0.05	57.88	57.88	0.00	0.00
168.000 SAIA INC 78709Y105	22.25	1,733.76	3,738.00	0.00	2,004.24
2,758.000 ST JUDE MEDICAL INC 790849103	61.77	97,055.68	170,361.66	0.08	73,305.98
6,100.000 SALESFORCE.COM INC 79466L302	78.40	316,447.64	478,240.00	0.23	161,792.36
944.000 SALLY BEAUTY HOLDINGS INC 79546E104	27.89	17,259.14	26,328.16	0.01	9,069.02
175.000 SANDERSON FARMS INC 800013104	77.52	8,447.25	13,566.00	0.01	5,118.75
2,206.000 SANDISK CORP 80004C101	75.99	82,688.45	167,633.94	0.08	84,945.49
276.000 SANDY SPRING BANCORP INC 800363103	26.96	4,832.76	7,440.96	0.00	2,608.20

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
639.000 SANMINA CORP 801056102	20.58	5,923.53	13,150.62	0.01	7,227.09
130.000 SAUL CENTERS INC 804395101	51.27	4,982.90	6,665.10	0.00	1,682.20
1,148.000 SCANA CORP 80589M102	60.49	39,069.76	69,442.52	0.03	30,372.76
1,016.000 SCANSOURCE INC 806037107	32.22	37,662.20	32,735.52	0.02	-4,926.68
730.000 HENRY SCHEIN INC 806407102	158.19	48,438.50	115,478.70	0.06	67,040.20
11,807.000 SCHLUMBERGER LTD 806857108	69.75	744,928.97	823,538.25	0.40	78,609.28
202.000 A SCHULMAN INC 808194104	30.64	4,951.02	6,189.28	0.00	1,238.26
10,451.000 CHARLES SCHWAB CORP/THE 808513105	32.93	204,285.43	344,151.43	0.17	139,866.00
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	41.99	5,102.45	7,978.10	0.00	2,875.65
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	45.78	4,839.30	7,553.70	0.00	2,714.40

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604.000 SCOTTS MIRACLE-GRO CO/THE 810186106	64.51	42,563.88	38,964.04	0.02	-3,599.84
746.000 SCRIPPS NETWORKS INTERACTIVE I 811065101	55.21	33,792.98	41,186.66	0.02	7,393.68
621.000 SEACOAST BANKING CORP OF FLORI 811707801	14.98	4,685.76	9,302.58	0.00	4,616.82
172.000 SEACOR HOLDINGS INC 811904101	52.56	10,983.77	9,040.32	0.00	-1,943.45
2,328.000 SEALED AIR CORP 81211K100	44.60	78,723.64	103,828.80	0.05	25,105.16
29.000 SEARS CANADA INC 81234D109	5.08	315.17	147.32	0.00	-167.85
1,177.000 SEATTLE GENETICS INC 812578102	44.88	25,325.08	52,823.76	0.03	27,498.68
530.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	11.91	4,754.10	6,312.30	0.00	1,558.20
429.000 SELECTIVE INSURANCE GROUP INC 816300107	33.58	6,803.94	14,405.82	0.01	7,601.88
780.000 SEMGROUP CORP 81663A105	28.86	34,295.54	22,510.80	0.01	-11,784.74

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2,097.000 SEMTECH CORP 816850101	18.92	42,254.55	39,675.24	0.02	-2,579.31
2,317.000 SEMPRA ENERGY 816851109	94.01	117,038.62	217,821.17	0.11	100,782.55
2,917.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	14.84	42,559.03	43,288.28	0.02	729.25
397.000 SENSIENT TECHNOLOGIES CORP 81725T100	62.82	14,434.92	24,939.54	0.01	10,504.62
1,485.000 SERVICE CORP INTERNATIONAL/US 817565104	26.02	13,780.80	38,639.70	0.02	24,858.90
983.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	39.24	35,230.72	38,572.92	0.02	3,342.20
1,652.000 SERVICENOW INC 81762P102	86.56	120,310.86	142,997.12	0.07	22,686.26
681.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	43.05	27,076.56	29,317.05	0.01	2,240.49
732.000 SHERWIN-WILLIAMS CO/THE 824348106	259.60	79,084.32	190,027.20	0.09	110,942.88
2,217.000 SHORETEL INC 825211105	8.85	9,865.65	19,620.45	0.01	9,754.80

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
340.000 SHUTTERFLY INC 82568P304	44.56	10,091.20	15,150.40	0.01	5,059.20
328.000 SIGNATURE BANK/NEW YORK NY 82669G104	153.37	18,308.96	50,305.36	0.02	31,996.40
353.000 SILICON LABORATORIES INC 826919102	48.54	13,791.71	17,134.62	0.01	3,342.91
142.000 SILGAN HOLDINGS INC 827048109	53.72	5,689.94	7,628.24	0.00	1,938.30
2,163.000 SILVER BAY REALTY TRUST CORP 82735Q102	15.66	35,905.80	33,872.58	0.02	-2,033.22
633.000 SIMMONS FIRST NATIONAL CORP 828730200	51.36	15,451.53	32,510.88	0.02	17,059.35
2,894.000 SIMON PROPERTY GROUP INC 828806109	194.44	317,193.92	562,709.36	0.27	245,515.44
487.000 SINCLAIR BROADCAST GROUP INC 829226109	32.54	5,084.28	15,846.98	0.01	10,762.70
443.000 SIRONA DENTAL SYSTEMS INC 82966C103	109.57	23,080.30	48,539.51	0.02	25,459.21
20,595.000 SIRIUS XM HOLDINGS INC 82968B103	4.07	40,984.05	83,821.65	0.04	42,837.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
812.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	54.94	42,122.98	44,611.28	0.02	2,488.30
1,053.000 SKECHERS U.S.A. INC 830566105	30.21	4,794.66	31,811.13	0.02	27,016.47
1,989.000 SKYWORKS SOLUTIONS INC 83088M102	76.83	66,053.49	152,814.87	0.07	86,761.38
1,226.000 AO SMITH CORP 831865209	76.61	31,556.68	93,923.86	0.05	62,367.18
928.000 JM SMUCKER CO/THE 832696405	123.34	108,975.04	114,459.52	0.06	5,484.48
352.000 SNAP-ON INC 833034101	171.43	21,144.64	60,343.36	0.03	39,198.72
229.000 SNYDER'S-LANCE INC 833551104	34.30	4,813.58	7,854.70	0.00	3,041.12
452.000 SOLARWINDS INC 83416B109	58.90	11,214.12	26,622.80	0.01	15,408.68
1,466.000 SOLARCITY CORP 83416T100	51.02	46,032.40	74,795.32	0.04	28,762.92
641.000 SOLERA HOLDINGS INC 83421A104	54.83	35,024.24	35,146.03	0.02	121.79

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
375.000 SONIC AUTOMOTIVE INC 83545G102	22.76	5,231.25	8,535.00	0.00	3,303.75
588.000 SONOCO PRODUCTS CO 835495102	40.87	19,862.64	24,031.56	0.01	4,168.92
1,489.000 SOTHEBY'S 835898107	25.76	42,570.51	38,356.64	0.02	-4,213.87
1,836.000 SOUTH JERSEY INDUSTRIES INC 838518108	23.52	42,962.40	43,182.72	0.02	220.32
8,446.000 SOUTHERN CO/THE 842587107	46.79	353,813.15	395,188.34	0.19	41,375.19
1,263.000 SOUTHERN COPPER CORP 84265V105	26.12	35,427.15	32,989.56	0.02	-2,437.59
1,028.000 SOUTHSIDE BANCSHARES INC 84470P109	24.02	16,289.20	24,692.56	0.01	8,403.36
6,214.000 SOUTHWEST AIRLINES CO 844741108	43.06	126,402.78	267,574.84	0.13	141,172.06
133.000 SOUTHWEST GAS CORP 844895102	55.16	4,984.84	7,336.28	0.00	2,351.44
44.000 SOVRAN SELF STORAGE INC 84610H108	107.31	1,738.88	4,721.64	0.00	2,982.76

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
903.000 SPARTANNASH CO 847215100	21.64	14,948.21	19,540.92	0.01	4,592.71
5,975.000 SPECTRA ENERGY CORP 847560109	23.94	152,881.61	143,041.50	0.07	-9,840.11
153.000 SPECTRUM BRANDS HOLDINGS INC 84763R101	101.80	4,984.74	15,575.40	0.01	10,590.66
363.000 SPEEDWAY MOTORSPORTS INC 847788106	20.72	5,027.55	7,521.36	0.00	2,493.81
982.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	50.07	19,698.92	49,168.74	0.02	29,469.82
945.000 SPIRIT AIRLINES INC 848577102	39.85	30,794.08	37,658.25	0.02	6,864.17
2,889.000 SPIRIT REALTY CAPITAL INC 84860W102	10.02	29,583.36	28,947.78	0.01	-635.58
1,059.000 SPLUNK INC 848637104	58.81	53,613.27	62,279.79	0.03	8,666.52
437.000 SPOK HOLDINGS INC 84863T106	18.32	4,959.95	8,005.84	0.00	3,045.89
1,720.000 SPROUTS FARMERS MARKET INC 85208M102	26.59	36,016.80	45,734.80	0.02	9,718.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
283.000 STANCORP FINANCIAL GROUP INC 852891100	113.88	10,219.13	32,228.04	0.02	22,008.91
1,586.000 STANLEY BLACK & DECKER INC 854502101	106.73	99,451.77	169,273.78	0.08	69,822.01
4,969.000 STAPLES INC 855030102	9.47	65,093.90	47,056.43	0.02	-18,037.47
13,952.000 STARBUCKS CORP 855244109	60.03	359,404.20	837,538.56	0.41	478,134.36
308.000 STATE AUTO FINANCIAL CORP 855707105	20.59	4,989.60	6,341.72	0.00	1,352.12
2,707.000 STARWOOD PROPERTY TRUST INC 85571B105	20.56	55,546.50	55,655.92	0.03	109.42
1,195.000 STARZ 85571Q102	33.50	42,745.15	40,032.50	0.02	-2,712.65
1,599.000 STARWOOD HOTELS & RESORTS WORL 85590A401	69.28	92,609.77	110,778.72	0.05	18,168.95
1,638.000 STATE BANK FINANCIAL CORP 856190103	21.03	35,266.14	34,447.14	0.02	-819.00
3,744.000 STATE STREET CORP 857477103	66.36	258,339.97	248,451.84	0.12	-9,888.13

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,897.000 STEEL DYNAMICS INC 858119100	17.87	34,526.35	33,899.39	0.02	-626.96
632.000 STEELCASE INC 858155203	14.90	7,059.44	9,416.80	0.00	2,357.36
486.000 STERICYCLE INC 858912108	120.60	30,337.55	58,611.60	0.03	28,274.05
2,056.000 STERLING BANCORP/DE 85917A100	16.22	15,031.20	33,348.32	0.02	18,317.12
368.000 STIFEL FINANCIAL CORP 860630102	42.36	13,141.28	15,588.48	0.01	2,447.20
1,770.000 STILLWATER MINING CO 86074Q102	8.57	19,671.38	15,168.90	0.01	-4,502.48
930.000 STOCK YARDS BANCORP INC 861025104	37.79	27,532.50	35,144.70	0.02	7,612.20
246.000 STRAIGHT PATH COMMUNICATIONS I 862578101	17.14	665.71	4,216.44	0.00	3,550.73
102.000 STRAYER EDUCATION INC 863236105	60.12	4,783.80	6,132.24	0.00	1,348.44
3,113.000 STRYKER CORP 863667101	92.94	175,521.75	289,322.22	0.14	113,800.47

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225.000 STURM RUGER & CO INC 864159108	59.61	9,650.25	13,412.25	0.01	3,762.00
168.000 SUN COMMUNITIES INC 866674104	68.53	6,177.36	11,513.04	0.01	5,335.68
168.000 SUN HYDRAULICS CORP 866942105	31.73	4,962.72	5,330.64	0.00	367.92
2,289.000 SUNEDISON INC 86732Y109	5.09	15,207.98	11,651.01	0.01	-3,556.97
802.000 SUNPOWER CORP 867652406	30.01	5,333.30	24,068.02	0.01	18,734.72
2,306.000 SUNSTONE HOTEL INVESTORS INC 867892101	12.49	18,730.19	28,801.94	0.01	10,071.75
4,409.000 SUNTRUST BANKS INC 867914103	42.84	123,824.33	188,881.56	0.09	65,057.23
1,550.000 SUPERIOR ENERGY SERVICES INC 868157108	13.47	29,093.50	20,878.50	0.01	-8,215.00
3,787.000 SUPERVALU INC 868536103	6.78	10,111.29	25,675.86	0.01	15,564.57
629.000 SWIFT TRANSPORTATION CO 87074U101	13.82	8,060.64	8,692.78	0.00	632.14

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,324.000 SYMANTEC CORP 871503108	21.00	153,197.88	153,804.00	0.08	606.12
1,071.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103	35.23	42,336.63	37,731.33	0.02	-4,605.30
272.000 SYNAPTICS INC 87157D109	80.34	6,808.16	21,852.48	0.01	15,044.32
1,479.000 SYNOPSYS INC 871607107	45.61	39,454.24	67,457.19	0.03	28,002.95
1,269.000 SYNOVUS FINANCIAL CORP 87161C501	32.38	19,797.96	41,090.22	0.02	21,292.26
370.000 SYNTEL INC 87162H103	45.25	9,836.45	16,742.50	0.01	6,906.05
199.000 SYNEX CORP 87162W100	89.93	6,095.37	17,896.07	0.01	11,800.70
7,752.000 SYNCHRONY FINANCIAL 87165B103	30.41	250,089.72	235,738.32	0.11	-14,351.40
5,579.000 SYSCO CORP 871829107	41.00	224,023.10	228,739.00	0.11	4,715.90
1,270.000 TCF FINANCIAL CORP 872275102	14.12	12,954.00	17,932.40	0.01	4,978.40

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,116.000 TD AMERITRADE HOLDING CORP 87236Y108	34.71	40,079.34	73,446.36	0.04	33,367.02
1,654.000 TECO ENERGY INC 872375100	26.65	26,060.92	44,079.10	0.02	18,018.18
829.000 THL CREDIT INC 872438106	10.70	10,660.94	8,870.30	0.00	-1,790.64
6,327.000 TJX COS INC/THE 872540109	70.91	377,188.10	448,647.57	0.22	71,459.47
2,130.000 T-MOBILE US INC 872590104	39.12	63,801.89	83,325.60	0.04	19,523.71
2,973.000 TRI POINTE GROUP INC 87265H109	12.67	45,605.82	37,667.91	0.02	-7,937.91
417.000 TABLEAU SOFTWARE INC 87336U105	94.22	34,640.60	39,289.74	0.02	4,649.14
584.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	34.84	8,649.04	20,346.56	0.01	11,697.52
646.000 TANGER FACTORY OUTLET CENTERS 875465106	32.70	17,241.74	21,124.20	0.01	3,882.46
5,937.000 TARGET CORP 87612E106	72.61	415,803.22	431,085.57	0.21	15,282.35

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
586.000 TAUBMAN CENTERS INC 876664103	76.72	43,041.70	44,957.92	0.02	1,916.22
587.000 TEAM HEALTH HOLDINGS INC 87817A107	43.89	22,271.98	25,763.43	0.01	3,491.45
477.000 TECH DATA CORP 878237106	66.38	20,119.86	31,663.26	0.02	11,543.40
1,921.000 TEGNA INC 87901J105	25.52	20,793.53	49,023.92	0.02	28,230.39
535.000 TELEDYNE TECHNOLOGIES INC 879360105	88.70	45,249.54	47,454.50	0.02	2,204.96
359.000 TELEFLEX INC 879369106	131.45	19,863.47	47,190.55	0.02	27,327.08
433.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.89	10,235.20	11,210.37	0.01	975.17
497.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	70.46	19,671.26	35,018.62	0.02	15,347.36
1,090.000 TENET HEALTHCARE CORP 88033G407	30.30	25,189.03	33,027.00	0.02	7,837.97
205.000 TENNANT CO 880345103	56.26	9,667.80	11,533.30	0.01	1,865.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
524.000 TENNECO INC 880349105	45.91	20,231.14	24,056.84	0.01	3,825.70
1,247.000 TERADATA CORP 88076W103	26.42	36,300.17	32,945.74	0.02	-3,354.43
1,473.000 TERADYNE INC 880770102	20.67	19,592.08	30,446.91	0.01	10,854.83
808.000 TEREX CORP 880779103	18.48	14,197.98	14,931.84	0.01	733.86
567.000 TERRENO REALTY CORP 88146M101	22.62	9,769.41	12,825.54	0.01	3,056.13
976.000 TESORO CORP 881609101	105.37	69,886.09	102,841.12	0.05	32,955.03
953.000 TESLA MOTORS INC 88160R101	240.01	215,384.69	228,729.53	0.11	13,344.84
224.000 TETRA TECH INC 88162G103	26.02	5,071.36	5,828.48	0.00	757.12
406.000 TESSERA TECHNOLOGIES INC 88164L100	30.01	6,565.02	12,184.06	0.01	5,619.04
635.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	49.42	36,137.85	31,381.70	0.02	-4,756.15

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,674.000 TEXAS INSTRUMENTS INC 882508104	54.81	353,318.43	530,231.94	0.26	176,913.51
1,020.000 TEXAS ROADHOUSE INC 882681109	35.77	35,720.40	36,485.40	0.02	765.00
2,162.000 TEXTRON INC 883203101	42.01	57,065.37	90,825.62	0.04	33,760.25
3,701.000 THERMO FISHER SCIENTIFIC INC 883556102	141.85	249,648.05	524,986.85	0.26	275,338.80
2,557.000 THOMSON REUTERS CORP 884903105	37.85	86,941.46	96,782.45	0.05	9,840.99
728.000 THOR INDUSTRIES INC 885160101	56.15	44,007.60	40,877.20	0.02	-3,130.40
5,898.000 3M CO 88579Y101	150.64	508,411.15	888,474.72	0.43	380,063.57
876.000 TIFFANY & CO 886547108	76.29	72,453.96	66,830.04	0.03	-5,623.92
864.000 TIME INC 887228104	15.67	10,402.07	13,538.88	0.01	3,136.81
7,667.000 TIME WARNER INC 887317303	64.67	305,783.09	495,824.89	0.24	190,041.80

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2,628.000 TIME WARNER CABLE INC 88732J207	185.59	201,874.06	487,730.52	0.24	285,856.46
666.000 TIMKEN CO/THE 887389104	28.59	14,324.46	19,040.94	0.01	4,716.48
490.000 TIVO INC 888706108	8.63	4,870.60	4,228.70	0.00	-641.90
1,391.000 TOLL BROTHERS INC 889478103	33.30	30,679.35	46,320.30	0.02	15,640.95
354.000 TOMPKINS FINANCIAL CORP 890110109	56.16	13,784.76	19,880.64	0.01	6,095.88
271.000 TOPBUILD CORP 89055F103	30.77	3,771.58	8,338.67	0.00	4,567.09
945.000 TORCHMARK CORP 891027104	57.16	26,371.81	54,016.20	0.03	27,644.39
492.000 TORO CO/THE 891092108	73.07	14,696.04	35,950.44	0.02	21,254.40
752.000 TOWERS WATSON & CO 891894107	128.46	69,142.12	96,601.92	0.05	27,459.80
1,308.000 TOTAL SYSTEM SERVICES INC 891906109	49.80	19,999.32	65,138.40	0.03	45,139.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,087.000 TOWNE BANK/PORTSMOUTH VA 89214P109	20.87	14,036.02	22,685.69	0.01	8,649.67
1,371.000 TRACTOR SUPPLY CO 892356106	85.50	46,974.62	117,220.50	0.06	70,245.88
203.000 TRANSDIGM GROUP INC 893641100	228.45	21,239.12	46,375.35	0.02	25,136.23
2,898.000 TRAVELERS COS INC/THE 89417E109	112.86	313,417.52	327,068.28	0.16	13,650.76
897.000 TRECORA RESOURCES 894648104	12.39	11,795.55	11,113.83	0.01	-681.72
282.000 TREEHOUSE FOODS INC 89469A104	78.46	15,281.58	22,125.72	0.01	6,844.14
380.000 TREX CO INC 89531P105	38.04	4,913.40	14,455.20	0.01	9,541.80
273.000 TRIANGLE CAPITAL CORP 895848109	19.11	5,121.48	5,217.03	0.00	95.55
869.000 TRIBUNE MEDIA CO 896047503	33.81	35,281.40	29,380.89	0.01	-5,900.51
422.000 TRICO BANCSHARES 896095106	27.44	6,055.70	11,579.68	0.01	5,523.98

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2,230.000 TRIMBLE NAVIGATION LTD 896239100	21.45	52,048.06	47,833.50	0.02	-4,214.56
1,295.000 TRINITY INDUSTRIES INC 896522109	24.02	35,308.68	31,105.90	0.02	-4,202.78
298.000 TRIUMPH GROUP INC 896818101	39.75	14,327.84	11,845.50	0.01	-2,482.34
881.000 TRIPADVISOR INC 896945201	85.25	32,322.32	75,105.25	0.04	42,782.93
345.000 TRUEBLUE INC 89785X101	25.76	5,023.20	8,887.20	0.00	3,864.00
5,626.000 TRUSTCO BANK CORP NY 898349105	6.14	34,266.22	34,543.64	0.02	277.42
508.000 TRUSTMARK CORP 898402102	23.04	11,536.68	11,704.32	0.01	167.64
1,617.000 TUESDAY MORNING CORP 899035505	6.50	7,033.95	10,510.50	0.01	3,476.55
547.000 TUPPERWARE BRANDS CORP 899896104	55.65	26,086.43	30,440.55	0.01	4,354.12
262.000 TUTOR PERINI CORP 901109108	16.74	4,904.64	4,385.88	0.00	-518.76

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15,574.000 TWENTY-FIRST CENTURY FOX INC 90130A101	27.16	307,550.52	422,989.84	0.21	115,439.32
5,959.000 TWITTER INC 90184L102	23.14	175,690.29	137,891.26	0.07	-37,799.03
605.000 TYLER TECHNOLOGIES INC 902252105	174.32	24,641.80	105,463.60	0.05	80,821.80
3,168.000 TYSON FOODS INC 902494103	53.33	51,073.23	168,949.44	0.08	117,876.21
1,508.000 UDR INC 902653104	37.57	35,160.08	56,655.56	0.03	21,495.48
1,330.000 UGI CORP 902681105	33.76	27,717.20	44,900.80	0.02	17,183.60
254.000 UMB FINANCIAL CORP 902788108	46.55	10,170.16	11,823.70	0.01	1,653.54
15,577.000 US BANCORP 902973304	42.67	605,519.44	664,670.59	0.32	59,151.15
680.000 USG CORP 903293405	24.29	15,660.61	16,517.20	0.01	856.59
504.000 US SILICA HOLDINGS INC 90346E103	18.73	10,241.28	9,439.92	0.00	-801.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
587.000 UBIQUITI NETWORKS INC 90347A100	31.69	10,114.01	18,602.03	0.01	8,488.02
629.000 ULTA SALON COSMETICS & FRAGRAN 90384S303	185.00	67,430.73	116,365.00	0.06	48,934.27
369.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	195.51	26,098.55	72,143.19	0.04	46,044.64
353.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108	112.18	38,702.92	39,599.54	0.02	896.62
1,390.000 UMPQUA HOLDINGS CORP 904214103	15.90	14,640.26	22,101.00	0.01	7,460.74
1,935.000 UNDER ARMOUR INC 904311107	80.61	40,059.39	155,980.35	0.08	115,920.96
97.000 UNIFIRST CORP/MA 904708104	104.20	4,938.27	10,107.40	0.00	5,169.13
817.000 UNION BANKSHARES CORP 90539J109	25.24	9,722.80	20,621.08	0.01	10,898.28
8,036.000 UNION PACIFIC CORP 907818108	78.20	490,431.61	628,415.20	0.31	137,983.59
346.000 UNITED BANKSHARES INC/WV 909907107	36.99	8,124.08	12,798.54	0.01	4,674.46

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,549.000 UNITED CONTINENTAL HOLDINGS IN 910047109	57.30	125,096.28	203,357.70	0.10	78,261.42
2,701.000 UNITED FINANCIAL BANCORP INC 910304104	12.88	34,421.13	34,788.88	0.02	367.75
1,119.000 UNITED FIRE GROUP INC 910340108	38.31	44,469.06	42,868.89	0.02	-1,600.17
384.000 UNITED NATURAL FOODS INC 911163103	39.36	15,970.56	15,114.24	0.01	-856.32
118.000 UNITED ONLINE INC 911268209	11.79	1,015.05	1,391.22	0.00	376.17
6,524.000 UNITED PARCEL SERVICE INC 911312106	96.23	591,159.40	627,804.52	0.31	36,645.12
783.000 UNITED RENTALS INC 911363109	72.54	26,289.74	56,798.82	0.03	30,509.08
137.000 UNITED STATES CELLULAR CORP 911684108	40.81	4,985.43	5,590.97	0.00	605.54
8,278.000 UNITED TECHNOLOGIES CORP 913017109	96.07	598,522.29	795,267.46	0.39	196,745.17
453.000 UNITED THERAPEUTICS CORP 91307C102	156.61	24,890.81	70,944.33	0.03	46,053.52

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,851.000 UNITEDHEALTH GROUP INC 91324P102	117.64	545,913.17	1,041,231.64	0.51	495,318.47
434.000 UNITIL CORP 913259107	35.88	12,143.23	15,571.92	0.01	3,428.69
802.000 UNIVERSAL DISPLAY CORP 91347P105	54.44	42,778.68	43,660.88	0.02	882.20
184.000 UNIVERSAL FOREST PRODUCTS INC 913543104	68.37	4,852.08	12,580.08	0.01	7,728.00
706.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	50.01	35,504.74	35,307.06	0.02	-197.68
993.000 UNIVERSAL HEALTH SERVICES INC 913903100	119.49	77,420.65	118,653.57	0.06	41,232.92
567.000 UNIVEST CORP OF PENNSYLVANIA 915271100	20.86	8,686.44	11,827.62	0.01	3,141.18
2,926.000 UNUM GROUP 91529Y106	33.29	57,333.98	97,406.54	0.05	40,072.56
896.000 URBAN OUTFITTERS INC 917047102	22.75	27,625.92	20,384.00	0.01	-7,241.92
577.000 URBAN EDGE PROPERTIES 91704F104	23.45	8,849.71	13,530.65	0.01	4,680.94

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,744.000 URSTADT BIDDLE PROPERTIES INC 917286205	19.24	35,717.12	33,554.56	0.02	-2,162.56
653.000 VCA INC 918194101	55.00	14,947.32	35,915.00	0.02	20,967.68
3,294.000 VF CORP 918204108	62.25	156,951.73	205,051.50	0.10	48,099.77
221.000 VSE CORP 918284100	62.18	4,906.20	13,741.78	0.01	8,835.58
286.000 VAIL RESORTS INC 91879Q109	127.99	12,644.06	36,605.14	0.02	23,961.08
4,730.000 VALERO ENERGY CORP 91913Y100	70.71	273,372.26	334,458.30	0.16	61,086.04
733.000 VALLEY NATIONAL BANCORP 919794107	9.85	5,180.42	7,220.05	0.00	2,039.63
242.000 VALMONT INDUSTRIES INC 920253101	106.02	20,410.28	25,656.84	0.01	5,246.56
902.000 VALSPAR CORP/THE 920355104	82.95	36,071.56	74,820.90	0.04	38,749.34
1,113.000 VANTIV INC 92210H105	47.42	40,995.58	52,778.46	0.03	11,782.88

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
928.000 VARIAN MEDICAL SYSTEMS INC 92220P105	80.80	45,012.64	74,982.40	0.04	29,969.76
770.000 VECTREN CORP 92240G101	42.42	31,567.48	32,663.40	0.02	1,095.92
1,665.000 VECTOR GROUP LTD 92240M108	23.59	42,107.85	39,277.35	0.02	-2,830.50
81.000 VECTRUS INC 92242T101	20.89	1,152.03	1,692.09	0.00	540.06
1,382.000 VEEVA SYSTEMS INC 922475108	28.85	35,627.96	39,870.70	0.02	4,242.74
2,566.000 VENTAS INC 92276F100	56.43	132,372.90	144,799.38	0.07	12,426.48
7,021.000 VEREIT INC 92339V100	7.92	60,660.32	55,606.32	0.03	-5,054.00
1,163.000 VERIFONE SYSTEMS INC 92342Y109	28.02	33,359.18	32,587.26	0.02	-771.92
1,338.000 VERISIGN INC 92343E102	87.36	31,500.80	116,887.68	0.06	85,386.88
36,574.000 VERIZON COMMUNICATIONS INC 92343V104	46.22	1,427,486.14	1,690,450.28	0.82	262,964.14

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
737.000 VERINT SYSTEMS INC 92343X100	40.56	35,692.91	29,892.72	0.01	-5,800.19
67.000 VERITIV CORP 923454102	36.22	1,699.79	2,426.74	0.00	726.95
1,346.000 VERISK ANALYTICS INC 92345Y106	76.88	64,318.12	103,480.48	0.05	39,162.36
2,267.000 VERTEX PHARMACEUTICALS INC 92532F100	125.83	152,926.56	285,256.61	0.14	132,330.05
288.000 VIASAT INC 92552V100	61.01	12,041.28	17,570.88	0.01	5,529.60
4,308.000 VIACOM INC 92553P201	41.16	160,890.88	177,317.28	0.09	16,426.40
6,628.000 VIAVI SOLUTIONS INC 925550105	6.09	42,419.20	40,364.52	0.02	-2,054.68
18,201.000 VISA INC 92826C839	77.55	646,417.98	1,411,487.55	0.69	765,069.57
1,153.000 VISHAY INTERTECHNOLOGY INC 928298108	12.05	10,884.32	13,893.65	0.01	3,009.33
460.000 VISTA OUTDOOR INC 928377100	44.51	10,301.07	20,474.60	0.01	10,173.53

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
275.000 VISTEON CORP 92839U206	114.50	18,138.37	31,487.50	0.02	13,349.13
424.000 VLASIC FOODS INTL INC COM 928559103	10.60	4,492.60	4,492.60	0.00	0.00
14,238.000 VONAGE HOLDINGS CORP 92886T201	5.74	44,085.50	81,726.12	0.04	37,640.62
1,748.000 VORNADO REALTY TRUST 929042109	99.96	144,155.05	174,730.08	0.09	30,575.03
1,776.000 VOYA FINANCIAL INC 929089100	36.91	72,780.48	65,552.16	0.03	-7,228.32
1,472.000 VULCAN MATERIALS CO 929160109	94.97	107,165.41	139,795.84	0.07	32,630.43
328.000 WD-40 CO 929236107	98.65	23,211.58	32,357.20	0.02	9,145.62
684.000 WGL HOLDINGS INC 92924F106	62.99	42,305.40	43,085.16	0.02	779.76
423.000 WABCO HOLDINGS INC 92927K102	102.26	38,620.86	43,255.98	0.02	4,635.12
384.000 WSFS FINANCIAL CORP 929328102	32.36	4,825.60	12,426.24	0.01	7,600.64

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,264.000 WP GLIMCHER INC 92939N102	10.61	14,566.31	13,411.04	0.01	-1,155.27
3,259.000 WEC ENERGY GROUP INC 92939U106	51.31	151,116.25	167,219.29	0.08	16,103.04
1,602.000 WABASH NATIONAL CORP 929566107	11.83	14,823.13	18,951.66	0.01	4,128.53
1,062.000 WABTEC CORP/DE 929740108	71.12	44,032.50	75,529.44	0.04	31,496.94
1,135.000 WADDELL & REED FINANCIAL INC 930059100	28.66	40,562.63	32,529.10	0.02	-8,033.53
14,687.000 WAL-MART STORES INC 931142103	61.30	781,826.15	900,313.10	0.44	118,486.95
7,994.000 WALGREENS BOOTS ALLIANCE INC 931427108	85.16	460,780.49	680,729.07	0.33	219,948.58
1,272.000 WASHINGTON FEDERAL INC 938824109	23.83	19,728.72	30,311.76	0.01	10,583.04
526.000 WASHINGTON TRUST BANCORP INC 940610108	39.52	11,698.24	20,787.52	0.01	9,089.28
902.000 WASTE CONNECTIONS INC 941053100	56.32	28,196.52	50,800.64	0.02	22,604.12

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,849.000 WASTE MANAGEMENT INC 94106L109	53.37	181,041.38	205,421.13	0.10	24,379.75
641.000 WATERS CORP 941848103	134.58	80,666.25	86,265.78	0.04	5,599.53
223.000 WATSCO INC 942622200	117.13	14,637.72	26,119.99	0.01	11,482.27
239.000 WATTS WATER TECHNOLOGIES INC 942749102	49.67	7,918.07	11,871.13	0.01	3,953.06
784.000 WAUSAU PAPER CORP 943315101	10.23	5,080.32	8,020.32	0.00	2,940.00
675.000 WEB.COM GROUP INC 94733A104	20.01	10,071.00	13,506.75	0.01	3,435.75
722.000 WEBMD HEALTH CORP 94770V102	48.30	11,169.34	34,872.60	0.02	23,703.26
572.000 WEBSTER FINANCIAL CORP 947890109	37.19	11,422.84	21,272.68	0.01	9,849.84
1,041.000 WEINGARTEN REALTY INVESTORS 948741103	34.58	24,244.89	35,997.78	0.02	11,752.89
256.000 WEIS MARKETS INC 948849104	44.30	9,799.68	11,340.80	0.01	1,541.12

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
338.000 WELLCARE HEALTH PLANS INC 94946T106	78.21	16,592.42	26,434.98	0.01	9,842.56
43,320.000 WELLS FARGO & CO 949746101	54.36	1,730,435.22	2,354,875.20	1.15	624,439.98
2,720.000 WELLTOWER INC 95040Q104	68.03	139,002.72	185,041.60	0.09	46,038.88
4,237.000 WENDY'S CO/THE 95058W100	10.77	19,744.42	45,632.49	0.02	25,888.07
261.000 WESBANCO INC 950810101	30.02	4,909.41	7,835.22	0.00	2,925.81
716.000 WESCO INTERNATIONAL INC 95082P105	43.68	36,265.40	31,274.88	0.02	-4,990.52
584.000 WEST PHARMACEUTICAL SERVICES I 955306105	60.22	26,357.32	35,168.48	0.02	8,811.16
229.000 WESTAMERICA BANCORPORATION 957090103	46.75	11,021.77	10,705.75	0.01	-316.02
1,827.000 WESTAR ENERGY INC 95709T100	42.41	70,552.37	77,483.07	0.04	6,930.70
980.000 WESTERN ALLIANCE BANCORP 957638109	35.86	35,613.20	35,142.80	0.02	-470.40

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105	10.22	739.01	511.00	0.00	-228.01
1,843.000 WESTERN DIGITAL CORP 958102105	60.05	48,844.11	110,672.15	0.05	61,828.04
865.000 WESTERN REFINING INC 959319104	35.62	19,131.73	30,811.30	0.02	11,679.57
4,005.000 WESTERN UNION CO/THE 959802109	17.91	77,737.05	71,729.55	0.03	-6,007.50
592.000 WESTLAKE CHEMICAL CORP 960413102	54.32	19,081.10	32,157.44	0.02	13,076.34
2,143.000 WESTROCK CO 96145D105	45.62	66,889.91	97,763.66	0.05	30,873.75
203.000 WESTWOOD HOLDINGS GROUP INC 961765104	52.09	7,346.57	10,574.27	0.01	3,227.70
381.000 WEX INC 96208T104	88.40	20,544.63	33,680.40	0.02	13,135.77
4,099.000 WEYERHAEUSER CO 962166104	29.98	101,717.96	122,888.02	0.06	21,170.06
822.000 WHIRLPOOL CORP 963320106	146.87	91,350.04	120,727.14	0.06	29,377.10

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,836.000 WHITESTONE REIT 966084204	12.01	35,649.36	34,060.36	0.02	-1,589.00
2,194.000 WHITEWAVE FOODS CO/THE 966244105	38.91	65,345.02	85,368.54	0.04	20,023.52
2,034.000 WHITING PETROLEUM CORP 966387102	9.44	36,347.58	19,200.96	0.01	-17,146.62
2,779.000 WHOLE FOODS MARKET INC 966837106	33.50	84,505.30	93,096.50	0.05	8,591.20
669.000 JOHN WILEY & SONS INC 968223206	45.03	36,326.70	30,125.07	0.01	-6,201.63
7,025.000 WILLIAMS COS INC/THE 969457100	25.70	175,761.11	180,542.50	0.09	4,781.39
834.000 WILLIAMS-SONOMA INC 969904101	58.41	30,118.26	48,713.94	0.02	18,595.68
416.000 WINTHROP REALTY TRUST 976391300	12.97	3,115.84	5,395.52	0.00	2,279.68
277.000 WINTRUST FINANCIAL CORP 97650W108	48.52	8,670.10	13,440.04	0.01	4,769.94
1,802.000 WISDOMTREE INVESTMENTS INC 97717P104	15.68	36,454.46	28,255.36	0.01	-8,199.10

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
788.000 WOLVERINE WORLD WIDE INC 978097103	16.71	15,960.94	13,167.48	0.01	-2,793.46
488.000 WOODWARD INC 980745103	49.66	15,796.56	24,234.08	0.01	8,437.52
823.000 WORKDAY INC 98138H101	79.68	55,963.08	65,576.64	0.03	9,613.56
779.000 WORLD FUEL SERVICES CORP 981475106	38.46	29,225.55	29,960.34	0.01	734.79
456.000 WORTHINGTON INDUSTRIES INC 981811102	30.14	8,974.08	13,743.84	0.01	4,769.76
862.000 WYNDHAM WORLDWIDE CORP 98310W108	72.65	30,945.19	62,624.30	0.03	31,679.11
698.000 WYNN RESORTS LTD 983134107	69.19	50,449.32	48,294.62	0.02	-2,154.70
2,753.000 XPO LOGISTICS INC 983793100	27.25	78,460.50	75,019.25	0.04	-3,441.25
2,717.000 XILINX INC 983919101	46.97	63,931.01	127,617.49	0.06	63,686.48
2,517.000 XENIA HOTELS & RESORTS INC 984017103	15.33	42,839.34	38,585.61	0.02	-4,253.73

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,355.000 XEROX CORP 984121103	10.63	107,730.28	131,333.65	0.06	23,603.37
1,269.000 XYLEM INC/NY 98419M100	36.50	33,996.51	46,318.50	0.02	12,321.99
8,614.000 YAHOO! INC 984332106	33.26	194,779.70	286,501.64	0.14	91,721.94
321.000 YELP INC 985817105	28.80	11,196.48	9,244.80	0.00	-1,951.68
545.000 YORK WATER CO/THE 987184108	24.94	10,224.20	13,592.30	0.01	3,368.10
3,986.000 YUM! BRANDS INC 988498101	73.05	204,090.34	291,177.30	0.14	87,086.96
1,321.000 ZAYO GROUP HOLDINGS INC 98919V105	26.59	35,363.17	35,125.39	0.02	-237.78
580.000 ZEBRA TECHNOLOGIES CORP 989207105	69.65	16,854.80	40,397.00	0.02	23,542.20
394.000 ZILLOW GROUP INC 98954M101	26.04	10,791.43	10,259.76	0.01	-531.67
788.000 ZILLOW GROUP INC 98954M200	23.48	22,357.32	18,502.24	0.01	-3,855.08

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1,673.000 ZIMMER BIOMET HOLDINGS INC 98956P102	102.59	113,126.08	171,633.07	0.08	58,506.99
2,461.000 ZIONS BANCORPORATION 989701107	27.30	65,129.76	67,185.30	0.03	2,055.54
748.000 ZOGENIX INC 98978L204	14.74	10,153.65	11,025.52	0.01	871.87
4,735.000 ZOETIS INC 98978V103	47.92	218,636.72	226,901.20	0.11	8,264.48
15,998.000 ZYNGA INC 98986T108	2.68	47,054.75	42,874.64	0.02	-4,180.11
461.000 AIRCASTLE LTD G0129K104	20.89	5,628.81	9,630.29	0.00	4,001.48
1,278.000 ALKERMES PLC G01767105	79.38	22,433.80	101,447.64	0.05	79,013.84
881.000 ALLEGION PLC G0176J109	65.92	19,534.23	58,075.52	0.03	38,541.29
3,649.000 ALLERGAN PLC G0177J108	312.50	953,889.55	1,140,312.50	0.56	186,422.95
1,779.000 AMDOCS LTD G02602103	54.57	52,712.09	97,080.03	0.05	44,367.94

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2,883.000 AON PLC G0408V102	92.21	161,003.23	265,841.43	0.13	104,838.20
1,153.000 ARCH CAPITAL GROUP LTD G0450A105	69.75	78,331.95	80,421.75	0.04	2,089.80
262.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	59.84	6,151.59	15,678.08	0.01	9,526.49
562.000 ASPEN INSURANCE HOLDINGS LTD G05384105	48.30	13,965.70	27,144.60	0.01	13,178.90
1,966.000 ASSURED GUARANTY LTD G0585R106	26.43	26,934.20	51,961.38	0.03	25,027.18
1,028.000 AXIS CAPITAL HOLDINGS LTD G0692U109	56.22	32,054.41	57,794.16	0.03	25,739.75
1,452.000 AXALTA COATING SYSTEMS LTD G0750C108	26.65	41,715.96	38,695.80	0.02	-3,020.16
5,841.000 ACCENTURE PLC G1151C101	104.50	313,584.21	610,384.50	0.30	296,800.29
757.000 BELMOND LTD G1154H107	9.50	7,607.85	7,191.50	0.00	-416.35
1,134.000 BUNGE LTD G16962105	68.28	70,153.81	77,429.52	0.04	7,275.71

 PARA US - MONTI - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,733.000 DELPHI AUTOMOTIVE PLC G27823106	85.73	168,879.12	234,300.09	0.11	65,420.97
4,344.000 EATON CORP PLC G29183103	52.04	229,960.72	226,061.76	0.11	-3,898.96
771.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	63.99	28,297.90	49,336.29	0.02	21,038.39
2,489.000 ENDO INTERNATIONAL PLC G30401106	61.22	135,682.93	152,376.58	0.07	16,693.65
50.000 ENSTAR GROUP LTD G3075P101	150.04	5,024.00	7,502.00	0.00	2,478.00
2,108.000 ENSCO PLC G3157S106	15.39	39,429.05	32,442.12	0.02	-6,986.93
282.000 EVEREST RE GROUP LTD G3223R108	183.09	52,694.52	51,631.38	0.03	-1,063.14
189.000 FRESH DEL MONTE PRODUCE INC G36738105	38.88	4,887.54	7,348.32	0.00	2,460.78
3,425.000 FRUIT OF THE LOOM INC CL A G3682L105	8.48	29,060.51	29,060.51	0.01	0.00
1,414.000 GENPACT LTD G3922B107	24.98	35,067.20	35,321.72	0.02	254.52

 PARA US - MONTI - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16.000 GLOBAL INDEMNITY PLC G39319101	29.02	343.52	464.32	0.00	120.80
222.000 GREENLIGHT CAPITAL RE LTD G4095J109	18.71	5,692.08	4,153.62	0.00	-1,538.46
245.000 HELEN OF TROY LTD G4388N106	94.25	7,935.55	23,091.25	0.01	15,155.70
866.000 HERBALIFE LTD G4412G101	53.62	20,641.11	46,434.92	0.02	25,793.81
4,386.000 HORIZON PHARMA PLC G4617B105	21.67	10,570.26	95,044.62	0.05	84,474.36
2,642.000 INGERSOLL-RAND PLC G47791101	55.29	77,252.11	146,076.18	0.07	68,824.07
6,453.000 WEATHERFORD INTERNATIONAL PLC G48833100	8.39	72,834.76	54,140.67	0.03	-18,694.09
4,244.000 INVESCO LTD G491BT108	33.48	109,748.51	142,089.12	0.07	32,340.61
733.000 JAZZ PHARMACEUTICALS PLC G50871105	140.56	64,813.80	103,030.48	0.05	38,216.68
1,033.000 LIBERTY GLOBAL PLC G5480U104	42.36	14,673.21	43,757.88	0.02	29,084.67

 PARA US - MONTI - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,033.000 LIBERTY GLOBAL PLC G5480U120	40.77	14,177.65	42,115.41	0.02	27,937.76
51.000 LIBERTY GLOBAL PLC LILAC G5480U138	41.37	698.20	2,109.87	0.00	1,411.67
51.000 LIBERTY GLOBAL PLC LILAC G5480U153	43.00	729.48	2,193.00	0.00	1,463.52
705.000 LIVANOVA PLC G5509L101	59.37	41,757.15	41,855.85	0.02	98.70
907.000 MALLINCKRODT PLC G5785G107	74.63	42,456.98	67,689.41	0.03	25,232.43
3,111.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	8.82	30,137.64	27,439.02	0.01	-2,698.62
13,251.000 MEDTRONIC PLC G5960L103	76.92	1,000,467.83	1,019,266.92	0.50	18,799.09
1,542.000 MICHAEL KORS HOLDINGS LTD G60754101	40.06	66,524.68	61,772.52	0.03	-4,752.16
615.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	9.19	5,024.55	5,651.85	0.00	627.30
3,269.000 NABORS INDUSTRIES LTD G6359F103	8.51	44,971.11	27,819.19	0.01	-17,151.92

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,712.000 NIELSEN HOLDINGS PLC G6518L108	46.60	150,817.58	172,979.20	0.08	22,161.62
2,602.000 NOBLE CORP PLC G65431101	10.55	36,922.38	27,451.10	0.01	-9,471.28
1,019.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	58.60	64,981.63	59,713.40	0.03	-5,268.23
1,951.000 ONEBEACON INSURANCE GROUP LTD G67742109	12.41	28,536.88	24,211.91	0.01	-4,324.97
464.000 PARTNERRE LTD G6852T105	139.74	31,222.56	64,839.36	0.03	33,616.80
597.000 PROTHENA CORP PLC G72800108	68.11	41,897.46	40,661.67	0.02	-1,235.79
479.000 RENAISSANCERE HOLDINGS LTD G7496G103	113.19	27,264.68	54,218.01	0.03	26,953.33
1,781.000 ROWAN COS PLC G7665A101	16.95	36,457.07	30,187.95	0.01	-6,269.12
5,417.000 SEADRILL LTD G7945E105	3.38	36,456.41	18,309.46	0.01	-18,146.95
1,880.000 PENTAIR PLC G7S00T104	49.53	69,393.10	93,116.40	0.05	23,723.30

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
623.000 SIGNET JEWELERS LTD G81276100	123.69	62,425.65	77,058.87	0.04	14,633.22
991.000 STERIS PLC G84720104	75.34	69,133.91	74,661.94	0.04	5,528.03
156.000 THERAVANCE BIOPHARMA INC G8807B106	16.39	3,059.17	2,556.84	0.00	-502.33
2,967.000 THIRD POINT REINSURANCE LTD G8827U100	13.41	42,279.75	39,787.47	0.02	-2,492.28
4,399.000 TYCO INTERNATIONAL PLC G91442106	31.89	131,876.86	140,284.11	0.07	8,407.25
823.000 VALIDUS HOLDINGS LTD G9319H102	46.29	20,525.62	38,096.67	0.02	17,571.05
1,752.000 GOLAR LNG LTD G9456A100	15.79	48,917.24	27,664.08	0.01	-21,253.16
54.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	726.81	21,762.54	39,247.74	0.02	17,485.20
1,402.000 PERRIGO CO PLC G97822103	144.70	231,921.26	202,869.40	0.10	-29,051.86
2,738.000 XL GROUP PLC G98290102	39.18	75,376.06	107,274.84	0.05	31,898.78

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,947.000 CHUBB LTD H0023R105	116.85	187,922.54	344,356.95	0.17	156,434.41
777.000 ALLIED WORLD ASSURANCE CO HOLD H01531104	37.19	21,991.69	28,896.63	0.01	6,904.94
989.000 GARMIN LTD H2906T109	37.17	36,249.24	36,761.13	0.02	511.89
4,250.000 WIX.COM LTD M98068105	22.75	74,032.03	96,687.50	0.05	22,655.47
40.000 ASML HOLDING NV N07059210	88.77	1,658.15	3,550.80	0.00	1,892.65
444.000 CIMPRESS NV N20146101	81.14	36,350.28	36,026.16	0.02	-324.12
3,580.000 LYONDELLBASELL INDUSTRIES NV N53745100	86.90	222,032.25	311,102.00	0.15	89,069.75
4,146.000 MYLAN NV N59465109	54.07	195,523.91	224,174.22	0.11	28,650.31
420.055 NXP SEMICONDUCTORS NV N6596X109	84.25	35,746.62	35,389.63	0.02	-356.99
2,783.000 QIAGEN NV N72482107	27.65	52,001.94	76,949.95	0.04	24,948.01

 BNY MELLON PARA US - MONTI -	Asset Detail - By Currency					Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
351.000 WRIGHT MEDICAL GROUP NV N96617118	24.18	7,427.16	8,487.18	0.00	1,060.02
1,227.000 BANCO LATINOAMERICANO DE COMER P16994132	25.93	20,822.19	31,816.11	0.02	10,993.92
273.000 COPA HOLDINGS SA P31076105	48.26	21,153.92	13,174.98	0.01	-7,978.94
1,766.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	101.21	128,978.98	178,736.86	0.09	49,757.88
2,386.000 AVAGO TECHNOLOGIES LTD Y0486S104	145.15	237,237.88	346,327.90	0.17	109,090.02
331.000 TEEKAY CORP Y8564W103	9.87	10,042.54	3,266.97	0.00	-6,775.57
9,096.000 TEEKAY TANKERS LTD Y8565N102	6.88	38,930.88	62,580.48	0.03	23,649.60
TOTAL EQUITY U.S. DOLLAR		145,247,731.67	204,200,287.11	99.59	58,952,555.44
TOTAL ASSETS U.S. DOLLAR		146,081,999.16	205,034,554.60	100.00	58,952,555.44
TOTAL ASSETS		146,081,999.16	205,034,554.60	100.00	58,952,555.44

 SHENKMAN - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
5,141,199.610 FIDELITY INSTL MM PRIME 690 996199196	100.00	5,141,199.61	5,141,199.61	14.74	0.00
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	103.00	100,000.00	103,000.00	0.30	3,000.00
300,000.000 ADS WASTE HOLDINGS INC 00101NAB3 8.250% 10/01/2020 DD 10/01/13	100.75	309,842.49	302,250.00	0.87	-7,592.49
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	87.50	177,720.64	153,125.00	0.44	-24,595.64
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	88.25	99,057.15	88,250.00	0.25	-10,807.15
100,000.000 ACADIA HEALTHCARE CO INC 00404AAJ8 5.625% 02/15/2023 DD 08/15/15	94.50	100,000.00	94,500.00	0.27	-5,500.00
150,000.000 AERCAP IRELAND CAPITAL LTD / A 00772BAQ4 4.625% 10/30/2020 DD 10/21/15	102.38	155,005.11	153,562.50	0.44	-1,442.61
150,000.000 ALERE INC 144A 01449JAM7 6.375% 07/01/2023 DD 06/24/15	93.50	150,000.00	140,250.00	0.40	-9,750.00
150,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	101.00	153,233.88	151,500.00	0.43	-1,733.88

 SHENKMAN - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	100.50	99,454.41	100,500.00	0.29	1,045.59
175,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13	97.50	177,842.80	170,625.00	0.49	-7,217.80
200,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13	103.50	209,045.47	207,000.00	0.59	-2,045.47
200,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	101.25	200,417.26	202,500.00	0.58	2,082.74
300,000.000 PINNACLE ENTERTAINMENT INC 03070QAN1 7.500% 04/15/2021 DD 10/15/11	104.25	304,955.58	312,750.00	0.90	7,794.42
150,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	96.75	150,000.00	145,125.00	0.42	-4,875.00
200,000.000 ANCESTRY.COM HOLDINGS LLC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13	98.50	203,781.47	197,000.00	0.56	-6,781.47
200,000.000 ARAMARK SERVICES INC 144A 038522AH1 5.125% 01/15/2024 DD 12/17/15	101.88	200,000.00	203,750.00	0.58	3,750.00
175,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12	53.50	179,872.28	93,625.00	0.27	-86,247.28
200,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAG3 6.125% 11/01/2023 DD 11/05/13	100.63	199,042.17	201,250.00	0.58	2,207.83

 SHENKMAN - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 AVIS BUDGET CAR RENTAL LLC / A 053773AV9 5.500% 04/01/2023 DD 04/03/13	100.25	204,460.37	200,500.00	0.57	-3,960.37
250,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14	67.25	215,952.97	168,125.00	0.48	-47,827.97
150,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	69.00	152,134.33	103,500.00	0.30	-48,634.33
125,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	69.00	125,000.00	86,250.00	0.25	-38,750.00
150,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	86.00	150,000.00	129,000.00	0.37	-21,000.00
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11	104.00	52,301.15	52,000.00	0.15	-301.15
125,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAX1 6.625% 01/31/2022 DD 01/26/12	105.38	125,215.67	131,718.75	0.38	6,503.08
400,000.000 OUTFRONT MEDIA CAPITAL LLC / O 12505FAD3 5.625% 02/15/2024 DD 11/15/14	102.75	402,441.82	411,000.00	1.18	8,558.18
100,000.000 CDW LLC / CDW FINANCE CORP 12513GBB4 5.000% 09/01/2023 DD 03/03/15	101.50	100,679.25	101,500.00	0.29	820.75
175,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12	100.75	182,325.65	176,312.50	0.51	-6,013.15

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Base	Base	Base	Total	Gain/Loss
						Base
150,000.000	CIT GROUP INC	102.69	151,409.50	154,032.00	0.44	2,622.50
	125581GQ5 5.000% 08/15/2022 DD 08/03/12					
100,000.000	CSC HOLDINGS LLC	98.25	102,355.45	98,250.00	0.28	-4,105.45
	126307AF4 6.750% 11/15/2021 DD 11/15/11					
200,000.000	CABLEVISION SYSTEMS CORP	104.00	200,195.33	208,000.00	0.60	7,804.67
	12686CAZ2 7.750% 04/15/2018 DD 04/15/10					
100,000.000	CALPINE CORP	88.25	100,000.00	88,250.00	0.25	-11,750.00
	131347CF1 5.750% 01/15/2025 DD 07/22/14					
200,000.000	CAPSUGEL SA 144A	97.50	202,547.94	195,000.00	0.56	-7,547.94
	14070HAA6 7.000% 05/15/2019 DD 11/14/13					
225,000.000	CENTURYLINK INC	84.50	225,000.00	190,125.00	0.55	-34,875.00
	156700AZ9 5.625% 04/01/2025 DD 10/01/15					
225,000.000	CEQUEL COMMUNICATIONS HOL 144A	97.75	229,433.99	219,937.50	0.63	-9,496.49
	15672JAA1 6.375% 09/15/2020 DD 10/25/12					
250,000.000	CHESAPEAKE ENERGY CORP	29.00	230,090.03	72,500.00	0.21	-157,590.03
	165167CL9 5.750% 03/15/2023 DD 04/01/13					
200,000.000	CHURCHILL DOWNS INC 144A	100.25	201,986.56	200,500.00	0.57	-1,486.56
	171484AC2 5.375% 12/15/2021 DD 12/15/15					
150,000.000	FRONTIER COMMUNICATIONS CORP	99.99	158,739.43	149,985.00	0.43	-8,754.43
	17453BAW1 7.125% 03/15/2019 DD 03/23/07					

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	101.25	250,130.99	253,125.00	0.73	2,994.01
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	92.38	105,093.19	92,375.00	0.26	-12,718.19
25,000.000 COMMSCOPE HOLDING CO INC 144A 20337XAA7 6.625% 06/01/2020 DD 05/28/13	101.13	25,000.00	25,281.25	0.07	281.25
200,000.000 COMMSCOPE TECHNOLOGIES FI 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	96.25	200,000.00	192,500.00	0.55	-7,500.00
150,000.000 CONCORDIA HEALTHCARE CORP 144A 206519AA8 7.000% 04/15/2023 DD 04/21/15	86.75	150,000.00	130,125.00	0.37	-19,875.00
50,000.000 CORRECTIONS CORP OF AMERICA 22025Yaq3 5.000% 10/15/2022 DD 09/25/15	99.50	50,000.00	49,750.00	0.14	-250.00
150,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12	105.13	156,891.51	157,687.50	0.45	795.99
225,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	103.00	226,220.43	231,750.00	0.66	5,529.57
150,000.000 DANA HOLDING CORP 235825AC0 5.375% 09/15/2021 DD 08/02/13	99.25	154,760.27	148,875.00	0.43	-5,885.27
150,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	103.00	152,609.67	154,500.00	0.44	1,890.33

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAR9 5.000% 05/01/2025 DD 04/17/15	96.50	96,625.77	96,500.00	0.28	-125.77
150,000.000 DIAMONDBACK ENERGY INC 25278XAB5 7.625% 10/01/2021 DD 10/01/14	101.00	150,000.00	151,500.00	0.43	1,500.00
250,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	108.75	251,708.20	271,875.00	0.78	20,166.80
200,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	99.00	200,659.03	198,000.00	0.57	-2,659.03
250,000.000 RR DONNELLEY & SONS CO 257867BB6 6.000% 04/01/2024 DD 03/20/14	89.25	255,603.10	223,125.00	0.64	-32,478.10
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	80.25	98,661.85	80,250.00	0.23	-18,411.85
150,000.000 EAGLE SPINCO INC 269871AB5 4.625% 02/15/2021 DD 02/15/14	92.00	147,800.43	138,000.00	0.40	-9,800.43
200,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAD6 VAR RT 01/15/2022 DD 05/06/14	102.25	203,476.82	204,500.00	0.59	1,023.18
250,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	81.50	254,331.66	203,750.00	0.58	-50,581.66
200,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	101.25	200,000.00	202,500.00	0.58	2,500.00

BNY MELLON SHENKMAN - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
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Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 EQUINIX INC 29444UAP1 5.750% 01/01/2025 DD 11/20/14		102.25	305,168.02	306,750.00	0.88	1,581.98
50,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15		58.00	50,000.00	29,000.00	0.08	-21,000.00
200,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13		104.75	200,000.00	209,500.00	0.60	9,500.00
50,000.000 DOLLAR TREE INC 144A 30706VAA3 5.750% 03/01/2023 DD 02/23/15		103.50	50,000.00	51,750.00	0.15	1,750.00
225,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13		101.50	225,000.00	228,375.00	0.65	3,375.00
150,000.000 FERRELLGAS LP / FERRELLGA 144A 315292AQ5 6.750% 06/15/2023 DD 06/08/15		81.50	150,000.00	122,250.00	0.35	-27,750.00
200,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15		100.50	200,000.00	201,000.00	0.58	1,000.00
175,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13		91.00	175,000.00	159,250.00	0.46	-15,750.00
200,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15		101.00	200,000.00	202,000.00	0.58	2,000.00
225,000.000 GEO GROUP INC/THE 36159RAE3 6.625% 02/15/2021 DD 08/15/11		102.50	225,000.00	230,625.00	0.66	5,625.00

 SHENKMAN - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	86.00	309,057.21	258,000.00	0.74	-51,057.21
200,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAG7 6.000% 05/15/2023 DD 05/21/15	80.00	200,000.00	160,000.00	0.46	-40,000.00
100,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAH5 6.750% 08/01/2022 DD 07/23/15	85.00	98,698.64	85,000.00	0.24	-13,698.64
225,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	95.75	222,464.54	215,437.50	0.62	-7,027.04
100,000.000 GLOBAL PARTNERS LP / GLP FINAN 37954FAD6 7.000% 06/15/2023 DD 06/04/15	82.00	100,000.00	82,000.00	0.24	-18,000.00
200,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12	102.75	207,944.61	205,500.00	0.59	-2,444.61
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	99.00	300,903.23	297,000.00	0.85	-3,903.23
150,000.000 HCA INC 404119BR9 5.375% 02/01/2025 DD 01/16/15	98.75	154,268.96	148,125.00	0.42	-6,143.96
150,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	100.38	150,248.84	150,562.50	0.43	313.66
50,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12	102.50	51,304.03	51,250.00	0.15	-54.03

 SHENKMAN - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	105.75	52,750.00	52,875.00	0.15	125.00
200,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	99.50	200,000.00	199,000.00	0.57	-1,000.00
150,000.000 HANESBRANDS INC 410345AG7 6.375% 12/15/2020 DD 11/09/10	103.50	150,000.00	155,250.00	0.45	5,250.00
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	103.13	302,764.49	309,375.00	0.89	6,610.51
200,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	102.00	200,000.00	204,000.00	0.58	4,000.00
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	106.00	126,801.78	132,500.00	0.38	5,698.22
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAA7 6.125% 08/15/2018 DD 05/14/13	99.00	201,386.71	198,000.00	0.57	-3,386.71
100,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	97.50	98,031.69	97,500.00	0.28	-531.69
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	87.00	101,513.25	87,000.00	0.25	-14,513.25
200,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	103.50	205,233.44	207,000.00	0.59	1,766.56

 SHENKMAN - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	105.00	210,112.72	210,000.00	0.60	-112.72
300,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	97.50	300,000.00	292,500.00	0.84	-7,500.00
150,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	40.00	144,451.94	60,000.00	0.17	-84,451.94
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	95.00	100,000.00	95,000.00	0.27	-5,000.00
200,000.000 LENNAR CORP 526057BV5 4.750% 05/30/2025 DD 04/28/15	97.75	200,000.00	195,500.00	0.56	-4,500.00
150,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12	104.50	150,000.00	156,750.00	0.45	6,750.00
150,000.000 LEVEL 3 FINANCING INC 144A 527298BJ1 5.375% 01/15/2024 DD 11/13/15	100.50	150,000.00	150,750.00	0.43	750.00
150,000.000 LIFEPOINT HEALTH INC 53219LAM1 5.500% 12/01/2021 DD 06/01/14	101.75	150,000.00	152,625.00	0.44	2,625.00
100,000.000 LIVE NATION ENTERTAINMENT 144A 538034AF6 7.000% 09/01/2020 DD 08/20/12	103.50	104,400.31	103,500.00	0.30	-900.31
175,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13	103.00	180,854.39	180,250.00	0.52	-604.39

 SHENKMAN - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 MPH ACQUISITION HOLDINGS 144A 553331AA7 6.625% 04/01/2022 DD 03/31/14	100.25	202,726.87	200,500.00	0.57	-2,226.87
200,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	102.50	200,000.00	205,000.00	0.59	5,000.00
50,000.000 GCB MPM ESCROW LLC / M08.875% 553ESCBC7 8.875% 10/15/2020 DD 01/09/13	0.00	0.05	0.05	0.00	0.00
125,000.000 MALLINCKRODT INTERNATIONA 144A 561233AC1 5.500% 04/15/2025 DD 04/15/15	92.00	125,000.00	115,000.00	0.33	-10,000.00
200,000.000 MALLINCKRODT INTERNATIONA 144A 561233AD9 5.625% 10/15/2023 DD 09/24/15	95.00	200,000.00	190,000.00	0.54	-10,000.00
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	96.25	150,000.00	144,375.00	0.41	-5,625.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	88.00	100,000.00	88,000.00	0.25	-12,000.00
200,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	101.25	200,000.00	202,500.00	0.58	2,500.00
100,000.000 MOLINA HEALTHCARE INC 144A 60855RAF7 5.375% 11/15/2022 DD 11/10/15	100.00	100,000.00	100,000.00	0.29	0.00
100,000.000 MULTI-COLOR CORP 144A 625383AA2 6.125% 12/01/2022 DD 11/21/14	99.00	100,223.22	99,000.00	0.28	-1,223.22

BNY MELLON SHENKMAN - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
150,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	95.25	150,261.84	142,875.00	0.41	-7,386.84	
300,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	86.75	305,545.52	260,250.00	0.75	-45,295.52	
100,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	85.20	102,746.30	85,200.00	0.24	-17,546.30	
100,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	98.75	99,000.00	98,750.00	0.28	-250.00	
150,000.000 NIELSEN CO LUXEMBOURG SAR 144A 65410CAA8 5.500% 10/01/2021 DD 09/27/13	102.50	153,723.52	153,750.00	0.44	26.48	
130,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14	72.00	130,000.00	93,600.00	0.27	-36,400.00	
200,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	100.13	206,810.08	200,264.00	0.57	-6,546.08	
200,000.000 NUMERICABLE-SFR SAS 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	97.00	204,595.36	194,000.00	0.56	-10,595.36	
150,000.000 OASIS PETROLEUM INC 674215AC2 7.250% 02/01/2019 DD 08/01/11	71.75	151,181.99	107,625.00	0.31	-43,556.99	
250,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	66.25	239,451.49	165,625.00	0.47	-73,826.49	

 SHENKMAN - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 1011778 BC ULC / NEW RED 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14	103.00	200,000.00	206,000.00	0.59	6,000.00
150,000.000 ORBITAL ATK INC 144A 68557NAB9 5.500% 10/01/2023 DD 09/29/15	101.50	150,000.00	152,250.00	0.44	2,250.00
100,000.000 PQ CORP 144A 693522AD6 8.750% 11/01/2018 DD 11/08/12	97.00	103,339.88	97,000.00	0.28	-6,339.88
175,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	77.00	178,407.90	134,750.00	0.39	-43,657.90
175,000.000 PRESTIGE BRANDS INC 74112BAH8 8.125% 02/01/2020 DD 08/01/12	103.50	187,519.41	181,125.00	0.52	-6,394.41
250,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	100.75	250,000.00	251,875.00	0.72	1,875.00
200,000.000 QUICKEN LOANS INC 144A 74840LAA0 5.750% 05/01/2025 DD 05/06/15	95.25	200,000.00	190,500.00	0.55	-9,500.00
200,000.000 QUINTILES TRANSNATIONAL C 144A 748767AF7 4.875% 05/15/2023 DD 05/12/15	100.50	200,000.00	201,000.00	0.58	1,000.00
300,000.000 RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	103.00	300,000.00	309,000.00	0.89	9,000.00
200,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	76.50	200,000.00	153,000.00	0.44	-47,000.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AD1 STEP 02/15/2021 DD 02/15/12	103.00	103,461.17	103,000.00	0.30	-461.17
200,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	96.25	209,536.29	192,500.00	0.55	-17,036.29
200,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13	104.25	204,146.00	208,500.00	0.60	4,354.00
250,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	73.50	241,497.91	183,750.00	0.53	-57,747.91
200,000.000 SAFWAY GROUP HOLDING LLC 144A 78659QAA0 7.000% 05/15/2018 DD 05/14/13	99.75	201,779.44	199,500.00	0.57	-2,279.44
150,000.000 SCOTTS MIRACLE-GRO CO/THE 144A 810186AL0 6.000% 10/15/2023 DD 10/13/15	104.25	150,000.00	156,375.00	0.45	6,375.00
150,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	97.75	150,000.00	146,625.00	0.42	-3,375.00
125,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	111.63	125,943.62	139,531.25	0.40	13,587.63
200,000.000 SHEA HOMES LP / SHEA HOME 144A 82088KAC2 5.875% 04/01/2023 DD 03/23/15	102.50	200,000.00	205,000.00	0.59	5,000.00
250,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	85.00	249,087.54	212,500.00	0.61	-36,587.54

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,000.000 SINCLAIR TELEVISION GROUP INC 829259AM2 5.375% 04/01/2021 DD 04/02/13	100.25	74,488.20	75,187.50	0.22	699.30
100,000.000 SINCLAIR TELEVISION GROUP 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14	97.25	98,863.27	97,250.00	0.28	-1,613.27
400,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	104.50	402,915.64	418,000.00	1.20	15,084.36
150,000.000 SPECTRUM BRANDS INC 144A 84762LAR6 6.125% 12/15/2024 DD 12/04/14	104.00	150,000.00	156,000.00	0.45	6,000.00
50,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	70.50	44,942.51	35,250.00	0.10	-9,692.51
250,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	75.10	249,331.83	187,750.00	0.54	-61,581.83
100,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	72.13	106,920.24	72,125.00	0.21	-34,795.24
275,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	101.25	281,243.91	278,437.50	0.80	-2,806.41
50,000.000 STEEL DYNAMICS INC 858119AV2 6.375% 08/15/2022 DD 02/15/13	96.00	53,211.34	48,000.00	0.14	-5,211.34
200,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	80.50	201,750.41	161,000.00	0.46	-40,750.41

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 SUMMIT MATERIALS LLC / SU 144A 86614RAH0 6.125% 07/15/2023 DD 07/08/15	98.50	99,382.47	98,500.00	0.28	-882.47
250,000.000 SUNOCO LP / SUNOCO FINANC 144A 86765LAA5 6.375% 04/01/2023 DD 04/01/15	94.00	250,000.00	235,000.00	0.67	-15,000.00
250,000.000 SURGICAL CARE AFFILIATES 144A 86881LAA4 6.000% 04/01/2023 DD 03/17/15	97.50	250,000.00	243,750.00	0.70	-6,250.00
200,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	103.75	201,677.45	207,500.00	0.59	5,822.55
200,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	100.95	200,000.00	201,898.00	0.58	1,898.00
97,750.000 ALLFLEX 7/13 TL 87377KAB3	97.83	97,750.00	95,631.76	0.27	-2,118.24
125,000.000 TEAM HEALTH INC 144A 87815VAG8 7.250% 12/15/2023 DD 11/23/15	103.50	127,174.73	129,375.00	0.37	2,200.27
100,000.000 TEMPUR SEALY INTERNATIONAL 144A 88023UAC5 5.625% 10/15/2023 DD 09/24/15	101.00	100,000.00	101,000.00	0.29	1,000.00
250,000.000 TENET HEALTHCARE CORP 88033GCN8 6.750% 06/15/2023 DD 06/16/15	92.75	248,813.06	231,875.00	0.66	-16,938.06
175,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	92.00	175,000.00	161,000.00	0.46	-14,000.00

BNY MELLON SHENKMAN - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Base	Base	Base	Total	Gain/Loss
						Base
	200,000.000 TESORO LOGISTICS LP / TES 144A 88160QAG8 5.500% 10/15/2019 DD 10/29/14	97.00	198,066.36	194,000.00	0.56	-4,066.36
	300,000.000 TOWNSQUARE MEDIA INC 144A 892231AA9 6.500% 04/01/2023 DD 04/01/15	91.50	300,000.00	274,500.00	0.79	-25,500.00
	225,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13	103.50	225,000.00	232,875.00	0.67	7,875.00
	300,000.000 TRIBUNE MEDIA CO 144A 896047AG2 5.875% 07/15/2022 DD 06/24/15	100.00	300,000.00	300,000.00	0.86	0.00
	225,000.000 UPCB FINANCE VI LTD 144A 90320XAA9 6.875% 01/15/2022 DD 02/07/12	105.75	225,000.00	237,937.50	0.68	12,937.50
	100,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13	104.00	100,000.00	104,000.00	0.30	4,000.00
	150,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12	105.50	150,356.20	158,250.00	0.45	7,893.80
	200,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12	99.75	201,485.85	199,500.00	0.57	-1,985.85
	200,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	96.25	205,464.38	192,500.00	0.55	-12,964.38
	150,000.000 VALEANT PHARMACEUTICALS I 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	89.25	150,000.00	133,875.00	0.38	-16,125.00

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		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
200,000.000 VERISIGN INC 92343EAH5 5.250% 04/01/2025 DD 03/27/15	100.50	200,000.00	201,000.00	0.58	1,000.00	
250,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	103.75	251,393.44	259,375.00	0.74	7,981.56	
250,000.000 VIRGIN MEDIA SECURED FINA 144A 92769XAL9 5.250% 01/15/2026 DD 03/30/15	97.25	252,378.50	243,125.00	0.70	-9,253.50	
200,000.000 VISTA OUTDOOR INC 144A 928377AA8 5.875% 10/01/2023 DD 08/11/15	102.50	200,000.00	205,000.00	0.59	5,000.00	
150,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	99.75	150,000.00	149,625.00	0.43	-375.00	
150,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	96.50	150,308.56	144,750.00	0.42	-5,558.56	
200,000.000 WIDEPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	94.43	212,861.98	188,850.00	0.54	-24,011.98	
250,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	99.00	250,000.00	247,500.00	0.71	-2,500.00	
175,000.000 XPO LOGISTICS 10/15 COV-LITE 98379EAB2 TLB	99.46	171,587.36	174,051.50	0.50	2,464.14	
200,000.000 ZF NORTH AMERICA CAPITAL 144A 98877DAB1 4.500% 04/29/2022 DD 04/29/15	97.75	191,070.30	195,500.00	0.56	4,429.70	

 BNY MELLON SHENKMAN - MONTI - _____	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		31,338,895.26	29,736,606.06	85.26	-1,602,289.20
TOTAL ASSETS U.S. DOLLAR		36,480,094.87	34,877,805.67	100.00	-1,602,289.20
TOTAL ASSETS		36,480,094.87	34,877,805.67	100.00	-1,602,289.20

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
EATON VANCE - MONTI -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
Link Ref		Base	Base	Base	Total	Gain/Loss
						Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	0.070 FIDELITY INSTL MM PRIME 690	100.00	0.07	0.07	0.00	0.00
	996199196					
EQUITY						
	1,253,122.627 PARAMETRIC TAX-MAN EMG MK-IN	38.00	57,516,013.60	47,618,659.83	100.00	-9,897,353.77
	277907606					
TOTAL ASSETS U.S. DOLLAR			57,516,013.67	47,618,659.90	100.00	-9,897,353.77
TOTAL ASSETS			57,516,013.67	47,618,659.90	100.00	-9,897,353.77

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		20,972.77	21,224.98	0.02	252.21
EQUITY					
1,434.000 RAMSAY HEALTH CARE LTD AA6041997	49.43	29,788.66	70,882.26	0.08	41,093.60
19,995.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	20.32	479,601.19	406,307.83	0.46	-73,293.36
8,747.000 AMCOR LTD/AUSTRALIA AA6066606	9.78	67,266.72	85,530.55	0.10	18,263.83
22,865.000 WESTPAC BANKING CORP AA6076142	24.42	596,795.91	558,285.06	0.63	-38,510.85
3,052.000 BANK OF QUEENSLAND LTD AA6076241	10.14	29,376.02	30,953.53	0.04	1,577.51
32,702.000 TELSTRA CORP LTD AA6087289	4.08	114,102.06	133,475.03	0.15	19,372.97
2,202.000 BENDIGO & ADELAIDE BANK LTD AA6091281	8.69	20,388.69	19,144.68	0.02	-1,244.01
2,791.000 COCA-COLA AMATIL LTD AA6123456	6.77	28,670.86	18,884.51	0.02	-9,786.35

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,636.000 ASX LTD AA6129222	30.89	47,491.01	50,538.94	0.06	3,047.93
23,164.000 BHP BILLITON LTD AA6144692	12.99	830,149.73	300,994.01	0.34	-529,155.72
2,007.000 CALTEX AUSTRALIA LTD AA6161506	27.43	49,804.82	55,049.27	0.06	5,244.45
34,475.000 MIRVAC GROUP AA6161977	1.44	50,852.66	49,662.93	0.06	-1,189.73
5,949.000 HARVEY NORMAN HOLDINGS LTD AA6173501	3.04	20,005.20	18,091.85	0.02	-1,913.35
2,211.000 COMPUTERSHARE LTD AA6180415	8.45	25,727.53	18,692.08	0.02	-7,035.45
3,288.000 CSL LTD AA6185497	76.62	123,938.65	251,920.94	0.28	127,982.29
14,169.000 TRANSURBAN GROUP AA6200882	7.62	87,753.82	107,931.63	0.12	20,177.81
299.000 COCHLEAR LTD AA6211798	69.54	19,960.68	20,792.23	0.02	831.55
6,137.000 ORIGIN ENERGY LTD AA6214867	3.42	87,124.03	20,985.38	0.02	-66,138.65

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,490.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	62.23	690,342.90	777,219.62	0.88	86,876.72
4,592.000 BORAL LTD AA6218678	4.30	19,816.21	19,744.78	0.02	-71.43
3,199.000 RIO TINTO LTD AA6220104	32.53	204,263.21	104,059.50	0.12	-100,203.71
4,345.000 CSR LTD AA6238643	2.10	15,332.27	9,135.88	0.01	-6,196.39
8,399.000 APA GROUP AA6247305	6.32	50,133.99	53,040.81	0.06	2,906.82
6,916.000 ARISTOCRAT LEISURE LTD AA6253980	7.43	41,837.62	51,374.02	0.06	9,536.40
16,427.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	4.05	67,789.99	66,450.14	0.08	-1,339.85
9,227.000 GPT GROUP/THE AA6365867	3.48	24,866.84	32,088.64	0.04	7,221.80
1,790.000 ORICA LTD AA6458001	11.28	44,362.02	20,185.87	0.02	-24,176.15
4,895.000 LENDLEASE GROUP AA6512005	10.37	40,969.55	50,784.95	0.06	9,815.40

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,961.000 SUNCORP GROUP LTD AA6585084	8.83	80,713.67	79,147.65	0.09	-1,566.02
19,053.000 NATIONAL AUSTRALIA BANK LTD AA6624602	21.97	496,193.56	418,632.71	0.47	-77,560.85
5,443.000 NEWCREST MINING LTD AA6637109	9.44	55,168.96	51,361.91	0.06	-3,807.05
15,352.000 INCITEC PIVOT LTD AA6673047	2.88	45,803.22	44,230.62	0.05	-1,572.60
20,700.000 AMP LTD AA6709957	4.24	106,742.65	87,801.46	0.10	-18,941.19
7,122.000 QANTAS AIRWAYS LTD AA6710344	2.98	19,845.44	21,192.79	0.02	1,347.35
8,286.000 QBE INSURANCE GROUP LTD AA6715749	9.16	84,148.91	75,898.55	0.09	-8,250.36
4,753.000 CHALLENGER LTD/AUSTRALIA AA6726308	6.34	30,233.99	30,154.15	0.03	-79.84
7,057.000 SANTOS LTD AA6776709	2.68	61,743.89	18,894.30	0.02	-42,849.59
1,834.000 SONIC HEALTHCARE LTD AA6821125	13.00	24,331.44	23,844.42	0.03	-487.02

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19,184.000 STOCKLAND AA6850850	2.98	62,853.64	57,225.01	0.06	-5,628.63
3,137.000 TABCORP HOLDINGS LTD AA6873266	3.43	20,028.75	10,749.75	0.01	-9,279.00
8,245.000 WESFARMERS LTD AA6948837	30.27	254,687.77	249,603.82	0.28	-5,083.95
12,620.000 ALUMINA LTD AA6954983	0.84	20,521.55	10,604.84	0.01	-9,916.71
5,195.000 WOODSIDE PETROLEUM LTD AA6979725	20.90	206,161.16	108,550.75	0.12	-97,610.41
9,413.000 WOOLWORTHS LTD AA6981234	17.82	240,330.65	167,786.49	0.19	-72,544.16
8,403.000 DEXUS PROPERTY GROUP AAB033YN9	5.46	39,754.57	45,852.02	0.05	6,097.45
12,897.000 GOODMAN GROUP AAB03FYZ5	4.56	49,717.90	58,832.74	0.07	9,114.84
2,405.000 SEEK LTD AAB0767Y4	11.19	29,332.26	26,911.27	0.03	-2,420.99
8,849.000 TATTS GROUP LTD AAB0CRCP5	3.19	19,974.05	28,263.21	0.03	8,289.16

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,331.000 BRAMBLES LTD AAB1FJ0C0	8.42	78,087.99	86,963.81	0.10	8,875.82
4,951.000 PLATINUM ASSET MANAGEMENT LTD AAB1XK7G1	5.88	29,666.72	29,104.97	0.03	-561.75
8,021.000 ASCIANO LTD AAB1YC5L9	6.36	43,834.80	51,003.83	0.06	7,169.03
2,182.000 MACQUARIE GROUP LTD AAB28YTC2	60.22	102,230.73	131,398.54	0.15	29,167.81
2,648.000 CROWN RESORTS LTD AAB29LCJ2	9.09	19,761.00	24,081.91	0.03	4,320.91
1,790.000 DULUXGROUP LTD AAB3VL4P0	4.84	3,911.37	8,660.39	0.01	4,749.02
3,045.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	12.71	20,086.60	38,702.86	0.04	18,616.26
3,198.000 TREASURY WINE ESTATES LTD AAB61JC64	6.04	11,107.11	19,311.65	0.02	8,204.54
9,676.000 SYDNEY AIRPORT AAB70DWB3	4.62	40,518.28	44,702.56	0.05	4,184.28
15,943.000 AURIZON HOLDINGS LTD AAB87CVM3	3.19	49,791.33	50,805.06	0.06	1,013.73

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,232.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.55	1,810.16	1,909.21	0.00	99.05
3,137.000 STAR ENTERTAINMENT GRP LTD/THE AABD5ZR97	3.70	14,633.92	11,594.21	0.01	-3,039.71
2,066.000 RECALL HOLDINGS LTD AABH23HT9	5.06	7,838.59	10,446.67	0.01	2,608.08
6,591.000 ORORA LTD AABH4TCW8	1.64	6,791.93	10,789.38	0.01	3,997.45
38,054.000 SCENTRE GROUP AABLZH0Z7	3.05	112,700.27	116,005.13	0.13	3,304.86
14,867.000 WESTFIELD CORP AABMMVVX9	6.92	148,609.10	102,864.78	0.12	-45,744.32
14,024.000 HEALTHSCOPE LTD AABP46PW6	1.94	30,715.81	27,140.41	0.03	-3,575.40
27,729.000 MEDIBANK PVT LTD AABRTNNQ3	1.56	52,377.28	43,374.60	0.05	-9,002.68
5,245.000 AGL ENERGY LTD AABSS7GP7	13.15	71,374.89	68,993.28	0.08	-2,381.61
20,730.000 SOUTH32 LTD AABWSW5D2	0.77	35,359.24	16,062.45	0.02	-19,296.79

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
464.000 CIMIC GROUP LTD AABX17Q17	17.68	16,727.61	8,203.27	0.01	-8,524.34
28,330.000 VICINITY CENTRES AABY7QXS0	2.04	61,453.93	57,712.18	0.07	-3,741.75
4,151.000 SANTOS LTD AABYP6Q29	0.00	0.00	0.00	0.00	0.00
TOTAL EQUITY AUSTRALIAN DOLLAR		6,816,189.53	5,977,576.53	6.76	-838,613.00
TOTAL ASSETS AUSTRALIAN DOLLAR		6,837,162.30	5,998,801.51	6.79	-838,360.79
DANISH KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		52.13	51.78	0.00	-0.35
EQUITY					
831.000 CARLSBERG A/S SD4169217	89.16	70,566.71	74,090.58	0.08	3,523.87
50.000 AP MOELLER - MAERSK A/S SD4253045	1,306.44	97,250.46	65,322.13	0.07	-31,928.33
23.000 AP MOELLER - MAERSK A/S SD4253052	1,291.89	47,570.59	29,713.38	0.03	-17,857.21
5,337.000 DANSKE BANK A/S SD4588820	26.96	129,558.57	143,877.90	0.16	14,319.33

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,600.000 TDC A/S SD5698792	5.01	37,205.31	23,027.45	0.03	-14,177.86
1,417.000 VESTAS WIND SYSTEMS A/S SD5964657	70.42	78,835.69	99,791.06	0.11	20,955.37
1,000.000 DSV A/S SDB1WT5G0	39.55	18,674.67	39,549.91	0.04	20,875.24
831.000 PANDORA A/S SDB44XTX3	126.93	73,370.00	105,480.80	0.12	32,110.80
1,640.000 NOVOZYMES A/S SDB798FW3	48.12	55,364.37	78,922.82	0.09	23,558.45
750.000 COLOPLAST A/S SDB8FMRX8	81.08	17,381.99	60,809.63	0.07	43,427.64
14,194.000 NOVO NORDISK A/S SDBHC8X98	58.21	330,114.19	826,251.21	0.93	496,137.02
1,015.000 ISS A/S SDBKJ9RT5	36.20	30,230.76	36,744.96	0.04	6,514.20
1,523.000 TRYG A/S SDBXDZ973	20.00	30,307.61	30,460.89	0.03	153.28
TOTAL EQUITY DANISH KRONE		1,016,430.92	1,614,042.72	1.83	597,611.80
TOTAL ASSETS DANISH KRONE		1,016,483.05	1,614,094.50	1.83	597,611.45

EURO CURRENCY UNIT

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		17,129.22	17,065.76	0.02	-63.46
EQUITY					
746.000 OMV AG EA4651454	28.39	28,806.57	21,175.22	0.02	-7,631.35
513.000 VERBUND AG EA4661602	12.88	20,531.96	6,609.24	0.01	-13,922.72
1,254.000 VOESTALPINE AG EA4943406	30.79	43,652.24	38,612.13	0.04	-5,040.11
1,654.000 ERSTE GROUP BANK AG EA5289833	31.40	59,603.11	51,943.76	0.06	-7,659.35
4,887.000 IMMOFINANZ AG EA5679918	2.28	16,810.90	11,153.68	0.01	-5,657.22
376.000 VIENNA INSURANCE GROUP AG WIEN EAB0BKSS4	27.47	19,927.52	10,329.67	0.01	-9,597.85
326.000 ANDRITZ AG EAB1WVF67	48.94	21,623.20	15,953.73	0.02	-5,669.47
244.000 BUWOG AG EABLMP1D7	21.73	4,465.43	5,302.47	0.01	837.04

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
579.000 UMICORE SA EB4005006	42.00	21,060.05	24,319.04	0.03	3,258.99	
502.000 DELHAIZE GROUP EB4262110	97.54	41,284.88	48,964.52	0.06	7,679.64	
1,756.000 KBC GROEP NV EB4497740	62.65	94,569.83	110,007.99	0.12	15,438.16	
5,780.000 ANHEUSER-BUSCH INBEV SA/NV EB4755311	124.27	388,684.27	718,296.32	0.81	329,612.05	
295.000 SOLVAY SA EB4821105	106.92	30,801.76	31,542.73	0.04	740.97	
881.000 UCB SA EB5596995	90.41	51,991.33	79,653.63	0.09	27,662.30	
441.000 COLRUYT SA EB5806220	51.54	19,851.03	22,728.93	0.03	2,877.90	
401.000 GROUPE BRUXELLES LAMBERT SA EB7097323	85.63	35,748.50	34,338.84	0.04	-1,409.66	
1,335.000 PROXIMUS SADP EBB00D9P7	32.59	49,669.99	43,506.32	0.05	-6,163.67	
809.000 TELENET GROUP HOLDING NV EBBOLKSK8	54.07	43,365.63	43,738.71	0.05	373.08	

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,110.000 AGEAS EBB86S2N3	46.49	38,090.88	51,607.94	0.06	13,517.06	
1,476.000 ADIDAS AG ED4031974	97.67	88,150.45	144,159.79	0.16	56,009.34	
2,628.000 FRESENIUS SE & CO KGAA ED4352099	71.66	89,569.77	188,330.92	0.21	98,761.15	
1,307.000 UNITED INTERNET AG ED4354137	55.30	20,278.07	72,281.72	0.08	52,003.65	
402.000 HANNOVER RUECK SE ED4511801	114.77	20,341.76	46,136.57	0.05	25,794.81	
1,440.000 GEA GROUP AG ED4557101	40.63	42,360.16	58,503.77	0.07	16,143.61	
805.000 CONTINENTAL AG ED4598584	243.93	110,418.14	196,362.58	0.22	85,944.44	
6,974.000 DEUTSCHE POST AG ED4617855	28.19	161,385.81	196,631.35	0.22	35,245.54	
876.000 MERCK KGAA ED4741846	97.30	46,659.71	85,234.70	0.10	38,574.99	
3,022.000 RWE AG ED4768963	12.72	91,409.07	38,441.57	0.04	-52,967.50	

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,382.000 SAP SE ED4846280	79.71	426,883.37	588,439.11	0.67	161,555.74
13,050.000 E.ON SE ED4942907	9.70	402,442.06	126,607.78	0.14	-275,834.28
646.000 HENKEL AG & CO KGAA ED5002461	96.27	30,417.97	62,189.07	0.07	31,771.10
1,767.000 METRO AG ED5041410	32.11	69,097.67	56,740.19	0.06	-12,357.48
5,943.000 BAYER AG ED5069213	125.79	524,568.23	747,591.01	0.85	223,022.78
6,503.000 BASF SE ED5086571	76.82	460,956.46	499,580.85	0.57	38,624.39
886.000 BEIERSDORF AG ED5107401	91.42	65,955.37	81,000.79	0.09	15,045.42
239.000 HOCHTIEF AG ED5108664	93.28	20,642.86	22,294.06	0.03	1,651.20
995.000 HEIDELBERGCEMENT AG ED5120677	82.15	60,097.59	81,735.28	0.09	21,637.69
1,402.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	84.44	84,184.93	118,382.21	0.13	34,197.28

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
3,366.000 ALLIANZ SE ED5231482	177.66	465,576.89	598,018.25	0.68	132,441.36	
1,196.000 DEUTSCHE LUFTHANSA AG ED5287484	15.82	20,491.66	18,923.06	0.02	-1,568.60	
1,224.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	200.48	206,933.86	245,383.44	0.28	38,449.58	
212.000 VOLKSWAGEN AG ED5497109	154.58	20,559.11	32,771.06	0.04	12,211.95	
6,814.000 DAIMLER AG ED5529026	84.28	402,408.99	574,250.90	0.65	171,841.91	
395.000 MAN SE ED5563520	100.70	33,357.16	39,776.50	0.04	6,419.34	
2,817.000 THYSSENKRUPP AG ED5636920	19.92	87,055.77	56,122.36	0.06	-30,933.41	
5,606.000 SIEMENS AG ED5727976	97.64	564,858.99	547,351.03	0.62	-17,507.96	
1,150.000 QIAGEN NV ED5732828	27.28	26,798.35	31,374.79	0.04	4,576.44	
1,308.000 LINDE AG ED5740813	145.46	182,155.45	190,255.89	0.22	8,100.44	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,737.000 DEUTSCHE BANK AG ED5750358	24.47	380,543.82	238,253.76	0.27	-142,290.06
2,400.000 BAYERISCHE MOTOREN WERKE AG ED5756025	106.06	160,197.06	254,533.13	0.29	94,336.07
22,702.000 DEUTSCHE TELEKOM AG ED5842353	18.13	338,937.14	411,595.14	0.47	72,658.00
7,670.000 INFINEON TECHNOLOGIES AG ED5889503	14.67	63,209.52	112,522.59	0.13	49,313.07
1,333.000 DEUTSCHE BOERSE AG ED7021964	88.41	104,338.24	117,855.80	0.13	13,517.56
378.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	64.03	20,141.04	24,202.03	0.03	4,060.99
799.000 LANXESS AG EDB05M8B0	46.36	59,725.81	37,044.26	0.04	-22,681.55
2,062.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	27.83	40,751.08	57,376.33	0.06	16,625.25
136.000 WACKER CHEMIE AG EDB11Y560	84.21	20,630.64	11,452.56	0.01	-9,178.08
317.000 RTL GROUP SA EDB1BK205	83.70	30,852.52	26,532.71	0.03	-4,319.81

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
808.000 SYMRISE AG EDB1JB4K1	66.62	51,329.12	53,831.21	0.06	2,502.09
229.000 KABEL DEUTSCHLAND HOLDING AG EDB4T92J4	124.00	30,574.32	28,396.26	0.03	-2,178.06
1,036.000 BRENNTAG AG EDB4YVF55	52.45	41,028.96	54,334.64	0.06	13,305.68
1,878.000 K+S AG EDB54C012	25.66	79,760.72	48,186.49	0.05	-31,574.23
1,012.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	33.26	38,647.36	33,656.16	0.04	-4,991.20
5,441.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	5.31	29,880.83	28,908.54	0.03	-972.29
488.000 HUGO BOSS AG EDB88MHC8	83.21	58,960.18	40,606.76	0.05	-18,353.42
7,051.000 COMMERZBANK AG EDB90LKT5	10.40	80,004.80	73,316.74	0.08	-6,688.06
1,324.000 OSRAM LICHT AG EDB923933	42.14	47,456.66	55,790.15	0.06	8,333.49
2,969.000 VONOVIA SE EDBBJPFY6	31.01	100,691.38	92,080.17	0.10	-8,611.21

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,274.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	50.80	58,833.45	64,720.24	0.07	5,886.79
3,707.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	15.65	60,397.87	58,027.83	0.07	-2,370.04
973.000 INDRA SISTEMAS SA EE4476219	9.42	20,222.53	9,162.88	0.01	-11,059.65
2,185.000 ENDESA SA EE5271783	20.12	41,212.07	43,970.31	0.05	2,758.24
5,153.000 BANKINTER SA EE5474007	7.11	33,319.73	36,631.37	0.04	3,311.64
45,943.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	7.32	498,690.75	336,329.21	0.38	-162,361.54
178.000 ACCIONA SA EE5579102	85.90	20,193.53	15,291.02	0.02	-4,902.51
2,356.000 GAS NATURAL SDG SA EE5650424	20.44	44,637.35	48,153.66	0.05	3,516.31
7,555.000 REPSOL SA EE5669358	10.99	156,403.98	83,054.80	0.09	-73,349.18
104,346.000 BANCO SANTANDER SA EE5705947	4.95	992,479.15	516,654.13	0.58	-475,825.02

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
789.000 RED ELECTRICA CORP SA EE5723775	83.76	49,627.73	66,090.26	0.07	16,462.53
32,179.000 TELEFONICA SA EE5732529	11.12	651,209.99	357,775.15	0.40	-293,434.84
1,623.000 ENAGAS SA EE7383073	28.24	40,792.98	45,839.69	0.05	5,046.71
1,869.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	29.35	71,824.49	54,848.42	0.06	-16,976.07
1,328.000 GRIFOLS SA EEB01SPF1	46.31	17,801.55	61,498.31	0.07	43,696.76
1,094.000 ACERINOX SA EEB01ZVZ4	10.23	21,155.23	11,191.28	0.01	-9,963.95
3,022.000 FERROVIAL SA EEB038516	22.65	41,610.66	68,462.76	0.08	26,852.10
5,486.000 MAPFRE SA EEB1G40S5	2.51	20,493.02	13,778.23	0.02	-6,714.79
33,077.000 BANCO DE SABADELL SA EEB1X8QN0	1.78	88,547.62	58,748.08	0.07	-29,799.54
18,547.000 CAIXABANK SA EEB283W91	3.49	94,510.91	64,754.41	0.07	-29,756.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
37,816.000 IBERDROLA SA EEB288C92	7.12	283,885.39	269,070.86	0.30	-14,814.53
3,267.000 AMADEUS IT HOLDING SA EEB3MSM24	44.20	109,246.35	144,388.71	0.16	35,142.36
5,079.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.99	28,363.87	45,655.81	0.05	17,291.94
2,461.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	5.91	12,102.61	14,553.90	0.02	2,451.29
22,447.000 BANKIA SA EEB9FLK42	1.17	44,331.80	26,188.61	0.03	-18,143.19
11,928.000 BANCO POPULAR ESPANOL SA EEBBHXP2	3.31	78,923.62	39,429.32	0.04	-39,494.30
7,750.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.42	143,606.80	266,792.56	0.30	123,185.76
428.000 AENA SA EEBVRZ8L5	114.50	36,615.36	49,004.30	0.06	12,388.94
1,114.000 BOUYGUES SA EF4002129	39.70	56,882.95	44,224.50	0.05	-12,658.45
4,222.000 AIRBUS GROUP SE EF4012250	67.35	168,783.41	284,354.23	0.32	115,570.82

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
4,148.000 VEOLIA ENVIRONNEMENT SA EF4031870	23.75	106,426.28	98,523.09	0.11	-7,903.19	
1,823.000 L'OREAL SA EF4057800	168.70	238,576.91	307,544.46	0.35	68,967.55	
429.000 CHRISTIAN DIOR SE EF4061398	170.28	56,182.41	73,049.06	0.08	16,866.65	
1,967.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	157.40	277,748.75	309,615.38	0.35	31,866.63	
791.000 THALES SA EF4162790	75.06	40,323.43	59,375.09	0.07	19,051.66	
1,140.000 CAP GEMINI SA EF4163434	92.99	67,036.09	106,005.50	0.12	38,969.41	
275.000 CASINO GUICHARD PERRACHON SA EF4178416	46.08	23,603.25	12,670.74	0.01	-10,932.51	
345.000 INGENICO GROUP SA EF4196897	126.55	38,637.44	43,661.11	0.05	5,023.67	
1,298.000 PUBLICIS GROUPE SA EF4380426	66.68	80,106.45	86,546.87	0.10	6,440.42	
1,327.000 LAGARDERE SCA EF4547214	29.88	44,658.17	39,656.22	0.04	-5,001.95	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
181.000 ICADÉ EF4554400	67.24	19,962.67	12,170.80	0.01	-7,791.87
4,600.000 BOLLORE SA EF4572709	4.67	29,805.31	21,472.02	0.02	-8,333.29
1,286.000 CIE GENERALE DES ETABLISSEMENT EF4588366	95.49	109,976.94	122,794.70	0.14	12,817.76
1,480.000 PERNOD RICARD SA EF4682326	114.28	140,279.84	169,132.56	0.19	28,852.72
1,309.000 RENAULT SA EF4712792	100.62	74,889.33	131,716.78	0.15	56,827.45
209.000 REMY COINTREAU SA EF4741718	71.71	20,128.29	14,986.69	0.02	-5,141.60
3,907.000 SCHNEIDER ELECTRIC SE EF4834109	57.10	233,845.56	223,073.79	0.25	-10,771.77
8,438.000 VIVENDI SA EF4834778	21.57	217,667.04	182,040.72	0.21	-35,626.32
1,018.000 TECHNIP SA EF4874162	49.68	72,878.76	50,576.21	0.06	-22,302.55
561.000 VALEO SA EF4937571	154.85	70,951.59	86,872.01	0.10	15,920.42

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,976.000 ORANGE SA EF5176179	16.82	298,200.48	235,095.26	0.27	-63,105.22
202.000 HERMES INTERNATIONAL EF5253978	338.65	59,762.21	68,408.11	0.08	8,645.90
247.000 SOCIETE BIC SA EF5298783	164.74	31,087.03	40,690.14	0.05	9,603.11
958.000 DASSAULT SYSTEMES EF5330040	80.14	40,877.55	76,770.62	0.09	35,893.07
528.000 KERING EF5505070	171.58	81,988.54	90,594.81	0.10	8,606.27
856.000 CNP ASSURANCES EF5543980	13.51	20,286.42	11,567.62	0.01	-8,718.80
244.000 NEOPOST SA EF5617099	24.41	19,739.58	5,955.84	0.01	-13,783.74
4,216.000 CARREFOUR SA EF5641560	28.95	183,904.59	122,052.76	0.14	-61,851.83
745.000 ATOS SE EF5654787	84.13	51,206.59	62,679.78	0.07	11,473.19
8,460.000 SANOFI EF5671732	85.38	693,386.04	722,341.70	0.82	28,955.66

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,316.000 ACCOR SA EF5852845	43.46	58,338.50	57,189.98	0.06	-1,148.52
10,953.250 NOKIA OYJ EF5946456	7.17	79,220.59	78,530.20	0.09	-690.39
6,891.000 STMICROELECTRONICS NV EF5962339	6.71	54,202.77	46,269.07	0.05	-7,933.70
5,323.000 SOCIETE GENERALE SA EF5966512	46.24	313,315.48	246,155.70	0.28	-67,159.78
1,099.000 SOCIETE TELEVISION FRANCAISE 1 EF5997111	11.13	20,928.52	12,236.90	0.01	-8,691.62
376.000 EURAZEO SA EF7042395	68.98	19,422.15	25,936.50	0.03	6,514.35
717.000 SODEXO SA EF7062716	97.92	49,175.35	70,207.98	0.08	21,032.63
689.000 UNIBAIL-RODAMCO SE EF7076245	254.63	137,888.42	175,439.19	0.20	37,550.77
14,300.000 AXA SA EF7088422	27.41	334,949.23	391,925.09	0.44	56,975.86
2,806.000 PEUGEOT SA EF7103528	17.60	47,235.73	49,395.40	0.06	2,159.67

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Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
724.000 JCDECAUX SA EF7136668		38.35	20,563.28	27,762.79	0.03	7,199.51
1,436.000 ESSILOR INTERNATIONAL SA EF7212477		124.98	115,134.40	179,469.58	0.20	64,335.18
7,004.000 CREDIT AGRICOLE SA EF7262613		11.82	111,853.78	82,779.88	0.09	-29,073.90
1,375.000 ZODIAC AEROSPACE EF7294335		23.87	25,719.85	32,823.24	0.04	7,103.39
7,596.000 BNP PARIBAS SA EF7309687		56.74	550,762.25	430,977.66	0.49	-119,784.59
3,324.000 CIE DE SAINT-GOBAIN EF7380480		43.29	165,567.98	143,892.82	0.16	-21,675.16
266.000 WENDEL SA EF7390117		119.06	29,973.32	31,669.56	0.04	1,696.24
1,972.000 KLEPIERRE EF7582556		44.53	86,566.25	87,808.11	0.10	1,241.86
197.000 GECINA SA EF7742465		121.77	20,883.18	23,989.52	0.03	3,106.34
179.000 FONCIERE DES REGIONS EF7745633		89.62	19,659.66	16,041.94	0.02	-3,617.72

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
173.000 ILIAD SA EF7759436	238.99	31,243.44	41,344.58	0.05	10,101.14
2,156.000 SES SA EFB00ZQQ8	27.78	59,343.03	59,898.26	0.07	555.23
317.000 GEMALTO NV EFB011JK3	60.04	20,537.17	19,032.62	0.02	-1,504.55
2,093.000 SAFRAN SA EFB058TZ0	68.84	107,192.50	144,079.67	0.16	36,887.17
9,916.000 ENGIE SA EFB0C2CQ3	17.73	331,004.62	175,848.83	0.20	-155,155.79
1,665.000 ALSTOM SA EFB0DJ8Q0	30.60	84,105.86	50,941.75	0.06	-33,164.11
1,219.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	29.98	40,140.82	36,547.91	0.04	-3,592.91
2,696.000 ELECTRICITE DE FRANCE SA EFB0NJ12	14.75	94,914.31	39,756.62	0.04	-55,157.69
639.000 ARKEMA SA EFB0Z5YZ7	70.16	48,272.48	44,834.87	0.05	-3,437.61
1,824.000 LEGRAND SA EFB11ZRK7	56.70	77,747.96	103,429.66	0.12	25,681.70

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,497.000 TOTAL SA EFB15C551	44.83	871,545.66	694,671.15	0.79	-176,874.51
249.000 AEROPORTS DE PARIS EFB164FY4	116.45	20,801.73	28,996.39	0.03	8,194.66
494.000 VALLOUREC SA EFB197DR1	9.34	22,534.05	4,615.04	0.01	-17,919.01
7,885.000 NATIXIS SA EFB1HDJL6	5.67	41,661.66	44,686.09	0.05	3,024.43
824.000 SCOR SE EFB1LB9P7	37.49	21,137.94	30,890.29	0.03	9,752.35
1,174.000 REXEL SA EFB1VP0K5	13.34	28,928.53	15,660.88	0.02	-13,267.65
3,505.000 VINCI SA EFB1XH021	64.24	210,615.68	225,174.46	0.25	14,558.78
4,232.000 DANONE SA EFB1Y9TB7	67.65	268,964.93	286,314.96	0.32	17,350.03
2,431.000 AIR LIQUIDE SA EFB1YXBJ6	112.59	250,675.04	273,718.43	0.31	23,043.39
1,524.000 BUREAU VERITAS SA EFB28DTJ8	19.98	20,716.30	30,445.03	0.03	9,728.73

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2,370.000 GROUPE EUROTUNNEL SE EFB292JQ6	12.45	24,524.33	29,504.13	0.03	4,979.80
2,477.000 SUEZ ENVIRONNEMENT CO EFB3B8D01	18.75	51,498.42	46,442.61	0.05	-5,055.81
1,390.000 EDENRED EFB62G1B5	18.96	34,315.44	26,348.75	0.03	-7,966.69
586.000 NUMERICABLE-SFR SAS EFBG3FC14	36.39	30,833.77	21,325.16	0.02	-9,508.61
1,184.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	10.04	9,384.52	11,884.30	0.01	2,499.78
1,278.000 OPAP SA EH7107251	8.80	20,107.67	11,245.16	0.01	-8,862.51
1,336.000 PUBLIC POWER CORP SA EH7268293	4.21	18,774.52	5,631.03	0.01	-13,143.49
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.16	19,470.56	8.46	0.00	-19,462.10
8,536.000 ASSICURAZIONI GENERALI SPA EI4056715	18.38	197,981.01	156,893.35	0.18	-41,087.66
89,762.000 INTESA SANPAOLO SPA EI4076838	3.35	287,052.76	301,106.13	0.34	14,053.37

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,743.000 INTESA SANPAOLO SPA EI4076846	3.08	20,503.37	20,758.82	0.02	255.45
6,153.000 MEDIOBANCA SPA EI4574816	9.65	56,038.85	59,387.38	0.07	3,348.53
1,260.000 LUXOTTICA GROUP SPA EI4800658	65.61	50,396.99	82,671.78	0.09	32,274.79
3,726.000 MEDIASET SPA EI5077942	4.16	32,373.91	15,510.22	0.02	-16,863.69
10,690.000 A2A SPA EI5499138	1.36	20,255.88	14,562.13	0.02	-5,693.75
1,074.000 BENI STABILI SPA SIIQ EI5808130	0.76	780.11	814.93	0.00	34.82
50,460.000 ENEL SPA EI7144567	4.23	265,281.22	213,338.80	0.24	-51,942.42
17,978.000 ENI SPA EI7145051	14.99	397,317.11	269,507.12	0.30	-127,809.99
12,833.000 SNAM SPA EI7251479	5.25	66,394.55	67,332.56	0.08	938.01
2,348.000 TENARIS SA EI7538511	11.88	52,059.78	27,903.92	0.03	-24,155.86

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,021.000 UNIONE DI BANCHE ITALIANE SPA EI7622224	6.74	68,075.04	47,286.86	0.05	-20,788.18
49,904.000 TELECOM ITALIA SPA EI7634393	1.28	72,998.62	63,697.59	0.07	-9,301.03
29,965.000 TELECOM ITALIA SPA EI7634401	1.03	34,152.62	30,955.99	0.04	-3,196.63
2,674.000 ATLANTIA SPA EI7667161	26.61	60,462.36	71,166.77	0.08	10,704.41
10,704.000 TERNI RETE ELETTRICA NAZIONALE EIB01BN53	5.17	48,680.20	55,301.60	0.06	6,621.40
726.000 EXOR SPA EIB06HZC7	45.72	29,414.19	33,194.44	0.04	3,780.25
2,012.000 FINMECCANICA SPA EIB0DJNG9	14.01	27,251.07	28,194.70	0.03	943.63
1,022.000 PRYSMIAN SPA EIB1W4V62	22.01	20,694.15	22,492.62	0.03	1,798.47
7,738.000 ENEL GREEN POWER SPA EIB4TWTW4	2.05	20,201.75	15,828.10	0.02	-4,373.65
34,201.000 UNICREDIT SPA EIB5M1SM9	5.58	221,665.39	190,778.33	0.22	-30,887.06

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,021.000 UNIONE DI BANCHE ITALIANE SPA EIBD611B3 RTS EXP 12-JAN-2016	0.00	0.00	7.63	0.00	7.63
9,025.000 CNH INDUSTRIAL NV EIBDSV2V8	6.89	86,138.46	62,156.46	0.07	-23,982.00
4,496.000 BANCO POPOLARE SC EIBKJ9QS2	13.92	71,332.11	62,564.10	0.07	-8,768.01
5,932.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	14.03	81,381.17	83,255.60	0.09	1,874.43
24,740.000 BANCA MONTE DEI PASCHI DI SIEN EIBWX4DD8	1.34	44,030.66	33,110.08	0.04	-10,920.58
7,414.000 RELX NV EN4148818	16.88	73,826.97	125,156.49	0.14	51,329.52
844.000 RANDSTAD HOLDING NV EN5228650	62.49	44,943.06	52,745.64	0.06	7,802.58
1,567.000 AKZO NOBEL NV EN5458315	67.00	97,071.42	104,993.68	0.12	7,922.26
2,380.000 WOLTERS KLUWER NV EN5671511	33.64	60,143.75	80,056.73	0.09	19,912.98
957.000 KONINKLIJKE VOPAK NV EN5809426	43.09	50,023.31	41,240.50	0.05	-8,782.81

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,068.000 AEGON NV EN5927376	5.68	95,171.35	79,925.22	0.09	-15,246.13
25,139.000 KONINKLIJKE KPN NV EN5956078	3.79	81,873.78	95,361.27	0.11	13,487.49
6,530.000 KONINKLIJKE PHILIPS NV EN5986620	25.59	208,124.96	167,123.78	0.19	-41,001.18
27,552.000 ING GROEP NV EN7154185	13.52	304,112.86	372,625.23	0.42	68,512.37
1,623.000 HEINEKEN NV EN7792554	85.57	92,898.58	138,876.62	0.16	45,978.04
6,170.000 ARCELORMITTAL ENB03XPL5	4.23	59,227.58	26,119.53	0.03	-33,108.05
738.000 HEINEKEN HOLDING NV ENB0CCH48	77.13	40,472.53	56,919.95	0.06	16,447.42
1,330.000 KONINKLIJKE DSM NV ENB0HZL96	50.27	65,384.84	66,864.37	0.08	1,479.53
11,803.000 UNILEVER NV ENB12T3J2	43.57	406,775.16	514,210.23	0.58	107,435.07
1,005.000 SBM OFFSHORE NV ENB156T51	12.67	20,594.94	12,729.59	0.01	-7,865.35

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
631.000 BOSKALIS WESTMINSTER ENB1XF887	40.88	30,338.66	25,793.68	0.03	-4,544.98
4,546.000 TNT EXPRESS NV ENB3Y0JD2	8.46	43,861.67	38,469.51	0.04	-5,392.16
1,379.000 DELTA LLOYD NV ENB574ZG4	5.91	29,271.33	8,156.66	0.01	-21,114.67
213.000 APERAM SA ENB58C6H5	35.73	9,777.67	7,610.15	0.01	-2,167.52
2,435.000 ASML HOLDING NV ENB929F49	89.67	125,838.42	218,356.35	0.25	92,517.93
396.000 GEMALTO NV ENB9MS8P6	60.04	24,750.31	23,775.76	0.03	-974.55
793.000 OCI NV ENBD4TZK6	24.77	25,436.88	19,640.74	0.02	-5,796.14
6,536.000 KONINKLIJKE AHOLD NV ENBKWP5S3	21.16	100,181.58	138,273.61	0.16	38,092.03
1,093.000 NN GROUP NV ENBNG8PQ5	35.36	30,000.22	38,647.46	0.04	8,647.24
417.000 ALTICE NV ENBYT3408	14.56	7,451.91	6,070.03	0.01	-1,381.88

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,106.000 ALTICE NV ENBYT3416	14.39	39,078.14	30,312.66	0.03	-8,765.48
5,152.000 BANCO ESPIRITO SANTO SA EP4058061	0.01	13,545.89	55.97	0.00	-13,489.92
16,036.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.61	63,094.86	57,851.51	0.07	-5,243.35
3,490.000 GALP ENERGIA SGPS SA EPB1FW752	11.65	43,501.57	40,641.52	0.05	-2,860.05
997.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	13.03	10,177.69	12,991.08	0.01	2,813.39
2,539.000 EDP RENOVAVEIS SA EPB39GNW3	7.88	20,117.51	19,996.34	0.02	-121.17
88.000 SCHNEIDER ELECTRIC SE EXB11BPS6	57.39	20,502.60	5,050.25	0.01	-15,452.35
6,157.000 CRH PLC EZ4182240	29.00	154,084.26	178,578.92	0.20	24,494.66
1,480.000 KERRY GROUP PLC EZ4519573	82.90	82,522.67	122,685.42	0.14	40,162.75
2,731.000 RYANAIR HOLDINGS PLC EZBYTBXV3	16.31	15,228.34	44,529.95	0.05	29,301.61

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
507.000 KESKO OYJ SF4490006	35.16	19,852.33	17,827.91	0.02	-2,024.42	
790.000 WARTSILA OYJ ABP SF4525181	45.79	20,559.99	36,172.16	0.04	15,612.17	
3,929.000 UPM-KYMMENE OYJ SF5051252	18.72	55,053.73	73,538.89	0.08	18,485.16	
2,894.000 STORA ENSO OYJ SF5072670	9.11	21,440.83	26,376.08	0.03	4,935.25	
3,310.000 SAMPO OYJ SF5226037	51.06	119,177.16	168,995.69	0.19	49,818.53	
3,550.000 FORTUM OYJ SF5579559	15.12	74,566.07	53,680.60	0.06	-20,885.47	
971.000 ELISA OYJ SF5701518	37.79	20,108.61	36,696.40	0.04	16,587.79	
600.000 METSO OYJ SF5713422	22.49	15,887.30	13,491.85	0.02	-2,395.45	
26,291.000 NOKIA OYJ SF5902942	7.16	345,682.19	188,352.63	0.21	-157,329.56	
1,150.000 NESTE OYJ SFB06YV43	30.01	20,342.14	34,516.64	0.04	14,174.50	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
771.000 NOKIAN RENKAAT OYJ SFB07G375	35.96	20,049.85	27,722.48	0.03	7,672.63	
2,260.000 KONE OYJ SFB09M9D1	42.55	70,562.01	96,163.84	0.11	25,601.83	
1,109.000 ORION OYJ SFB17NY41	34.73	29,103.66	38,514.47	0.04	9,410.81	
600.000 VALMET OYJ SFBH6XZT9	9.67	4,559.13	5,800.84	0.01	1,241.71	
TOTAL EQUITY EURO CURRENCY UNIT		25,946,665.48	26,235,259.27	29.68	288,593.79	
PREFERRED SECURITIES						
1,347.000 HENKEL AG & CO KGAA ED5076705	112.11	99,338.08	151,007.00	0.17	51,668.92	
1,140.000 VOLKSWAGEN AG ED5497166	145.29	141,421.22	165,633.59	0.19	24,212.37	
540.000 BAYERISCHE MOTOREN WERKE AG ED5756033	84.09	36,574.67	45,408.86	0.05	8,834.19	
1,053.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	54.33	74,398.58	57,205.13	0.06	-17,193.45	
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		351,732.55	419,254.58	0.47	67,522.03	
TOTAL ASSETS EURO CURRENCY UNIT		26,315,527.25	26,671,579.61	30.17	356,052.36	
HONG KONG DOLLAR						
CASH & CASH EQUIVALENTS						

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		2,253.46	2,253.48	0.00	0.02
EQUITY					
20,000.000 HANG LUNG PROPERTIES LTD FH6030503	2.28	65,226.10	45,521.70	0.05	-19,704.40
7,400.000 BANK OF EAST ASIA LTD/THE FH6075649	3.72	27,544.66	27,546.56	0.03	1.90
14,000.000 CLP HOLDINGS LTD FH6097015	8.50	106,086.65	118,952.54	0.13	12,865.89
10,000.000 CATHAY PACIFIC AIRWAYS LTD FH6179755	1.73	21,231.99	17,315.79	0.02	-3,916.20
5,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	9.26	38,331.44	46,321.68	0.05	7,990.24
8,200.000 HONG KONG EXCHANGES AND CLEARI FH6267352	25.61	155,403.50	210,021.74	0.24	54,618.24
24,000.000 LI & FUNG LTD FH6286253	0.68	50,761.78	16,319.68	0.02	-34,442.10
13,500.000 MTR CORP LTD FH6290057	4.95	55,240.98	66,889.03	0.08	11,648.05

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 HANG LUNG GROUP LTD FH6408352	3.25	21,704.61	13,006.20	0.01	-8,698.41
5,600.000 HANG SENG BANK LTD FH6408378	19.03	82,409.65	106,578.58	0.12	24,168.93
8,102.000 HENDERSON LAND DEVELOPMENT CO FH6420530	6.13	43,007.80	49,656.46	0.06	6,648.66
10,000.000 POWER ASSETS HOLDINGS LTD FH6435322	9.20	73,669.51	91,998.22	0.10	18,328.71
11,000.000 WHARF HOLDINGS LTD/THE FH6435579	5.55	72,813.14	61,031.08	0.07	-11,782.06
50,831.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.96	83,276.20	99,692.42	0.11	16,416.22
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	4.10	20,761.01	28,676.86	0.03	7,915.85
15,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	3.15	27,663.21	47,321.66	0.05	19,658.45
4,000.000 KERRY PROPERTIES LTD FH6486317	2.73	21,975.70	10,915.92	0.01	-11,059.78
26,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.06	74,204.33	79,508.14	0.09	5,303.81

 PARA EAFE - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,000.000 NWS HOLDINGS LTD FH6568353	1.50	31,856.92	25,444.67	0.03	-6,412.25
6,000.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.40	19,389.76	20,399.61	0.02	1,009.85
12,399.000 NEW WORLD DEVELOPMENT CO LTD FH6633769	0.99	24,298.26	12,254.77	0.01	-12,043.49
2,000.000 ORIENT OVERSEAS INTERNATIONAL FH6659111	4.81	16,069.20	9,612.72	0.01	-6,456.48
10,000.000 SHANGRI-LA ASIA LTD FH6771031	0.98	19,884.26	9,767.55	0.01	-10,116.71
27,000.000 SINO LAND CO LTD FH6810425	1.47	44,152.03	39,576.01	0.04	-4,576.02
13,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	12.08	191,037.63	157,003.41	0.18	-34,034.22
5,500.000 SWIRE PACIFIC LTD FH6867748	11.25	65,210.10	61,882.67	0.07	-3,327.43
6,000.000 WHEELOCK & CO LTD FH6981481	4.21	18,362.59	25,276.93	0.03	6,914.34
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	4.08	31,371.90	40,773.40	0.05	9,401.50

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,500.000 LINK REIT FHB0PB4M2	5.99	84,541.81	110,759.15	0.13	26,217.34
10,000.000 SJM HOLDINGS LTD FHB2NR3Y0	0.71	18,866.85	7,135.35	0.01	-11,731.50
8,800.000 WYNN MACAU LTD FHB4JSTL9	1.17	19,851.95	10,287.28	0.01	-9,564.67
89,000.000 AIA GROUP LTD FHB4TX8S5	6.01	347,790.13	535,138.03	0.61	187,347.90
18,800.000 SANDS CHINA LTD FHB5B23W5	3.43	39,147.67	64,403.91	0.07	25,256.24
10,250.000 SWIRE PROPERTIES LTD FHB67C2G2	2.89	26,097.18	29,625.23	0.03	3,528.05
2,000.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.46	2,089.61	2,916.07	0.00	826.46
24,000.000 GLOBAL BRANDS GROUP HOLDING LT FHBNN6B88	0.19	8,426.45	4,552.17	0.01	-3,874.28
20,076.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	13.50	172,969.23	270,956.00	0.31	97,986.77
18,576.000 CHEUNG KONG PROPERTY HOLDINGS FHBWX52N6	6.50	89,245.73	120,801.58	0.14	31,555.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY HONG KONG DOLLAR		2,311,971.52	2,695,840.77	3.05	383,869.25
TOTAL ASSETS HONG KONG DOLLAR		2,314,224.98	2,698,094.25	3.05	383,869.27
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		57.54	57.25	0.00	-0.29
EQUITY					
11,682.000 BANK HAPOLIM BM FZ6075805	5.17	50,920.75	60,345.72	0.07	9,424.97
10,903.000 BANK LEUMI LE-ISRAEL BM FZ6076423	3.47	52,609.98	37,827.96	0.04	-14,782.02
22,660.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	2.20	48,729.37	49,908.43	0.06	1,179.06
6,025.000 ISRAEL CHEMICALS LTD FZ6455536	4.06	64,322.61	24,480.60	0.03	-39,842.01
TOTAL EQUITY ISRAELI SHEKEL		216,582.71	172,562.71	0.20	-44,020.00
TOTAL ASSETS ISRAELI SHEKEL		216,640.25	172,619.96	0.20	-44,020.29
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		206.83	211.18	0.00	4.35
EQUITY					
1,600.000 AISIN SEIKI CO LTD FJ6010709	43.56	49,701.19	69,695.33	0.08	19,994.14

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 AJINOMOTO CO INC FJ6010907	23.94	39,692.08	95,747.95	0.11	56,055.87
1,500.000 ALPS ELECTRIC CO LTD FJ6021508	27.56	42,040.80	41,335.88	0.05	-704.92
3,000.000 AMADA HOLDINGS CO LTD FJ6022100	9.68	25,712.53	29,028.64	0.03	3,316.11
1,100.000 AEON FINANCIAL SERVICE CO LTD FJ6037736	22.66	28,089.78	24,927.05	0.03	-3,162.73
2,900.000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.58	66,297.16	91,584.02	0.10	25,286.86
10,000.000 ASAHI KASEI CORP FJ6054608	6.84	59,359.69	68,406.83	0.08	9,047.14
7,000.000 ASAHI GLASS CO LTD FJ6055209	5.79	37,056.19	40,500.43	0.05	3,444.24
1,300.000 ASICS CORP FJ6057379	20.98	31,879.70	27,276.28	0.03	-4,603.42
5,000.000 HIROSHIMA BANK LTD/THE FJ6075728	5.76	21,187.56	28,804.19	0.03	7,616.63
3,000.000 BANK OF KYOTO LTD/THE FJ6075751	9.39	27,341.53	28,180.72	0.03	839.19

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
12,600.000 YAHOO JAPAN CORP FJ6084845	4.11	47,343.03	51,742.80	0.06	4,399.77	
500.000 BENESSE HOLDINGS INC FJ6121928	29.01	21,373.87	14,506.01	0.02	-6,867.86	
500.000 TREND MICRO INC/JAPAN FJ6125283	40.98	17,780.51	20,491.29	0.02	2,710.78	
1,100.000 NTT DATA CORP FJ6125630	48.88	43,186.71	53,767.82	0.06	10,581.11	
10,000.000 NTT DOCOMO INC FJ6129277	20.65	153,788.85	206,492.36	0.23	52,703.51	
4,600.000 BRIDGESTONE CORP FJ6132107	34.70	103,812.72	159,610.95	0.18	55,798.23	
1,700.000 BROTHER INDUSTRIES LTD FJ6146503	11.65	20,615.81	19,812.96	0.02	-802.85	
2,100.000 USS CO LTD FJ6171493	15.21	31,071.72	31,946.46	0.04	874.74	
7,400.000 CANON INC FJ6172327	30.55	316,715.28	226,069.23	0.26	-90,646.05	
2,600.000 CASIO COMPUTER CO LTD FJ6178969	23.67	19,654.39	61,533.73	0.07	41,879.34	

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 CENTRAL JAPAN RAILWAY CO FJ6183555	179.56	93,587.18	179,558.58	0.20	85,971.40
4,000.000 CHIBA BANK LTD/THE FJ6190568	7.18	23,891.90	28,729.37	0.03	4,837.47
4,600.000 CHUBU ELECTRIC POWER CO INC FJ6195609	13.82	100,919.10	63,572.88	0.07	-37,346.22
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.50	27,000.83	27,000.29	0.03	-0.54
1,400.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.30	27,605.57	18,620.89	0.02	-8,984.68
1,800.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	35.25	41,239.93	63,444.03	0.07	22,204.10
5,900.000 RAKUTEN INC FJ6229598	11.66	58,848.13	68,811.67	0.08	9,963.54
12,900.000 KDDI CORP FJ6248994	26.22	160,405.35	338,223.52	0.38	177,818.17
2,000.000 DAIHATSU MOTOR CO LTD FJ6250305	13.64	34,562.96	27,282.93	0.03	-7,280.03
500.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	116.46	24,248.57	58,231.84	0.07	33,983.27

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 DAICEL CORP FJ6250545	15.08	36,937.23	45,238.79	0.05	8,301.56
1,700.000 DAIKIN INDUSTRIES LTD FJ6250727	73.99	85,589.93	125,788.26	0.14	40,198.33
3,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	10.02	41,172.00	30,051.12	0.03	-11,120.88
4,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	29.12	56,652.12	116,480.31	0.13	59,828.19
12,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.19	66,530.70	74,297.35	0.08	7,766.65
500.000 LAWSON INC FJ6266913	81.88	21,373.87	40,941.02	0.05	19,567.15
5,600.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.22	20,212.29	29,234.80	0.03	9,022.51
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	35.54	33,841.50	35,537.63	0.04	1,696.13
2,300.000 EAST JAPAN RAILWAY CO FJ6298544	95.18	170,328.28	218,920.14	0.25	48,591.86
1,700.000 EISAI CO LTD FJ6307204	67.03	73,319.01	113,945.71	0.13	40,626.70

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,020.000 SBI HOLDINGS INC/JAPAN FJ6309465	10.98	20,090.92	11,200.96	0.01	-8,889.96
400.000 FAST RETAILING CO LTD FJ6332434	354.46	93,817.46	141,784.77	0.16	47,967.31
91,900.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	6.29	495,306.83	578,390.51	0.65	83,083.68
4,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	41.79	20,527.45	167,155.73	0.19	146,628.28
3,300.000 FUJIFILM HOLDINGS CORP FJ6356524	42.23	113,599.80	139,357.41	0.16	25,757.61
700.000 MIRACA HOLDINGS INC FJ6356615	44.47	31,250.91	31,131.80	0.04	-119.11
1,500.000 FANUC CORP FJ6356938	175.24	199,265.84	262,853.80	0.30	63,587.96
14,000.000 FUJITSU LTD FJ6356946	5.05	82,911.53	70,631.36	0.08	-12,280.17
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	8.50	25,329.24	25,487.34	0.03	158.10
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	21.78	19,916.46	17,423.83	0.02	-2,492.63

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
990.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	38.82	20,506.15	38,433.02	0.04	17,926.87
12.000 NIPPON BUILDING FUND INC FJ6396801	4,796.54	59,986.08	57,558.50	0.07	-2,427.58
11.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,879.67	48,152.48	53,676.38	0.06	5,523.90
4,000.000 GUNMA BANK LTD/THE FJ6398088	5.88	22,358.73	23,508.87	0.03	1,150.14
4,000.000 HACHIJUNI BANK LTD/THE FJ6400629	6.19	22,614.26	24,772.43	0.03	2,158.17
1,200.000 HAMAMATSU PHOTONICS KK FJ6405875	27.72	22,620.21	33,268.21	0.04	10,648.00
9,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	6.56	46,019.78	59,029.88	0.07	13,010.10
1,500.000 DENTSU INC FJ6416286	55.53	49,670.98	83,295.23	0.09	33,624.25
17,600.000 RESONA HOLDINGS INC FJ6421559	4.91	88,534.06	86,496.69	0.10	-2,037.37
2,000.000 HINO MOTORS LTD FJ6428307	11.71	19,911.51	23,425.74	0.03	3,514.23

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
420.000 HIROSE ELECTRIC CO LTD FJ6428729	122.70	52,045.83	51,533.31	0.06	-512.52
600.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	42.40	22,518.43	25,437.46	0.03	2,919.03
36,000.000 HITACHI LTD FJ6429107	5.75	175,683.22	206,941.26	0.23	31,258.04
1,000.000 HITACHI CHEMICAL CO LTD FJ6429123	16.09	21,624.08	16,093.77	0.02	-5,530.31
2,000.000 HITACHI METALS LTD FJ6429206	12.51	21,102.39	25,021.82	0.03	3,919.43
900.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	15.78	21,330.22	14,200.09	0.02	-7,130.13
25,430.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	3.83	96,299.43	97,454.00	0.11	1,154.57
1,000.000 HOKURIKU ELECTRIC POWER CO FJ6433125	14.92	21,666.67	14,921.65	0.02	-6,745.02
11,600.000 HONDA MOTOR CO LTD FJ6435146	32.50	403,438.13	377,039.76	0.43	-26,398.37
3,000.000 HOYA CORP FJ6441508	41.41	91,696.64	124,219.62	0.14	32,522.98

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11,000.000 IHI CORP FJ6466984	2.80	20,027.03	30,815.91	0.03	10,788.88
4,000.000 ISUZU MOTORS LTD FJ6467107	10.92	21,805.09	43,692.59	0.05	21,887.50
11,000.000 ITOCHU CORP FJ6467800	11.99	101,586.04	131,859.17	0.15	30,273.13
3,700.000 IYO BANK LTD/THE FJ6468287	9.84	42,314.80	36,417.14	0.04	-5,897.66
1,000.000 JSR CORP FJ6470986	15.79	20,846.86	15,786.19	0.02	-5,060.67
2,000.000 JGC CORP FJ6473469	15.49	35,667.49	30,973.85	0.04	-4,693.64
8,000.000 JAPAN TOBACCO INC FJ6474533	37.17	193,599.63	297,335.70	0.34	103,736.07
5,000.000 JOYO BANK LTD/THE FJ6479763	4.78	22,092.56	23,899.58	0.03	1,807.02
4,500.000 AEON CO LTD FJ6480043	15.53	57,282.12	69,878.21	0.08	12,596.09
9,000.000 KAJIMA CORP FJ6481322	6.02	22,230.97	54,166.84	0.06	31,935.87

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,100.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	12.13	51,597.94	61,876.63	0.07	10,278.69
1,000.000 KANSAI PAINT CO LTD FJ6483740	15.34	17,155.81	15,337.29	0.02	-1,818.52
3,700.000 KAO CORP FJ6483807	52.00	108,892.46	192,389.53	0.22	83,497.07
8,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.76	21,975.44	30,059.44	0.03	8,084.00
6,000.000 KAWASAKI KISEN KAISHA LTD FJ6484680	2.16	24,402.96	12,968.12	0.01	-11,434.84
6,000.000 KEIHAN ELECTRIC RAILWAY CO LTD FJ6487238	6.76	39,898.04	40,550.31	0.05	652.27
3,000.000 KEIKYU CORP FJ6487303	8.34	24,562.66	25,013.51	0.03	450.85
3,000.000 KEIO CORP FJ6487360	8.73	19,995.09	26,185.63	0.03	6,190.54
3,000.000 KEISEI ELECTRIC RAILWAY CO LTD FJ6487428	12.88	42,876.75	38,654.97	0.04	-4,221.78
2,000.000 KIKKOMAN CORP FJ6490802	35.12	23,529.90	70,243.98	0.08	46,714.08

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320.000 KEYENCE CORP FJ6490992	557.63	97,249.38	178,441.32	0.20	81,191.94
14,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	4.10	45,803.55	57,375.62	0.06	11,572.07
6,500.000 KIRIN HOLDINGS CO LTD FJ6493749	13.70	93,773.40	89,020.74	0.10	-4,752.66
31,000.000 KOBE STEEL LTD FJ6496023	1.11	58,174.94	34,274.07	0.04	-23,900.87
1,000.000 KOITO MANUFACTURING CO LTD FJ6496320	41.65	31,821.93	41,647.61	0.05	9,825.68
6,200.000 KOMATSU LTD FJ6496585	16.56	131,657.66	102,667.60	0.12	-28,990.06
1,100.000 KONAMI HOLDINGS CORP FJ6496684	24.01	21,350.45	26,408.41	0.03	5,057.96
2,500.000 KONICA MINOLTA INC FJ6496700	10.16	29,465.61	25,395.90	0.03	-4,069.71
1,700.000 JTEKT CORP FJ6497088	16.67	20,760.61	28,334.51	0.03	7,573.90
8,000.000 KUBOTA CORP FJ6497500	15.69	82,583.48	125,558.00	0.14	42,974.52

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2,000.000 KURARAY CO LTD FJ6497666	12.24	26,894.36	24,473.17	0.03	-2,421.19
800.000 KURITA WATER INDUSTRIES LTD FJ6497963	21.12	22,529.08	16,898.46	0.02	-5,630.62
2,200.000 KYOCERA CORP FJ6499266	47.00	108,222.75	103,402.46	0.12	-4,820.29
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	15.92	21,017.20	31,838.40	0.04	10,821.20
4,900.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	11.03	72,831.58	54,052.95	0.06	-18,778.63
4,800.000 TOKIO MARINE HOLDINGS INC FJ6513124	39.17	134,399.97	188,017.78	0.21	53,617.81
12.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	1,930.25	19,887.19	23,163.06	0.03	3,275.87
1,100.000 AEON MALL CO LTD FJ6534203	17.32	31,560.14	19,056.49	0.02	-12,503.65
4,000.000 JFE HOLDINGS INC FJ6543790	15.96	120,459.81	63,843.05	0.07	-56,616.76
1,000.000 MAKITA CORP FJ6555802	58.44	41,530.35	58,439.67	0.07	16,909.32

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9,200.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.29	314,864.99	352,260.67	0.40	37,395.68
12,900.000 MARUBENI CORP FJ6569464	5.20	75,555.88	67,033.46	0.08	-8,522.42
16,300.000 PANASONIC CORP FJ6572708	10.31	213,695.02	168,088.02	0.19	-45,607.00
170,580.000 MIZUHO FINANCIAL GROUP INC FJ6591013	2.02	321,690.76	345,286.40	0.39	23,595.64
1,400.000 CREDIT SAISON CO LTD FJ6591807	19.96	21,181.17	27,942.97	0.03	6,761.80
10,500.000 SOJITZ CORP FJ6594140	2.13	20,346.44	22,345.07	0.03	1,998.63
9,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	20.98	170,437.64	188,798.36	0.21	18,360.72
10,300.000 MITSUBISHI CORP FJ6596780	16.86	239,561.88	173,643.12	0.20	-65,918.76
4,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	5.17	24,360.37	20,682.49	0.02	-3,677.88
13,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	10.66	126,474.97	138,596.78	0.16	12,121.81

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21,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.43	89,527.11	93,098.63	0.11	3,571.52
7,000.000 MITSUBISHI MATERIALS CORP FJ6597085	3.19	20,197.38	22,345.07	0.03	2,147.69
13,000.000 MITSUI & CO LTD FJ6597309	12.02	202,277.20	156,211.80	0.18	-46,065.40
7,000.000 MITSUI CHEMICALS INC FJ6597366	4.51	21,538.91	31,539.13	0.04	10,000.22
10,000.000 MITSUI OSK LINES LTD FJ6597580	2.55	34,328.60	25,520.59	0.03	-8,808.01
7,000.000 MITSUI FUDOSAN CO LTD FJ6597606	25.40	139,553.03	177,829.49	0.20	38,276.46
3,800.000 MITSUBISHI MOTORS CORP FJ6598448	8.56	46,946.15	32,536.68	0.04	-14,409.47
1,500.000 MURATA MANUFACTURING CO LTD FJ6610409	146.06	109,693.41	219,086.40	0.25	109,392.99
2,600.000 SEIKO EPSON CORP FJ6616505	15.55	20,581.74	40,417.31	0.05	19,835.57
2,000.000 NGK INSULATORS LTD FJ6619509	22.89	40,267.01	45,787.44	0.05	5,520.43

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1,000.000 NGK SPARK PLUG CO LTD FJ6619608	26.73	13,596.23	26,725.96	0.03	13,129.73
8,000.000 NAGOYA RAILROAD CO LTD FJ6619863	4.20	31,311.00	33,584.10	0.04	2,273.10
700.000 NINTENDO CO LTD FJ6639556	139.28	84,652.36	97,497.81	0.11	12,845.45
6,000.000 NISHI-NIPPON CITY BANK LTD/THE FJ6639721	2.67	17,375.92	16,010.64	0.02	-1,365.28
3,600.000 DENSO CORP FJ6640380	48.36	126,174.27	174,111.97	0.20	47,937.70
16,000.000 NEC CORP FJ6640406	3.20	52,194.89	51,207.45	0.06	-987.44
1,000.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	24.59	32,161.82	24,589.55	0.03	-7,572.27
1,400.000 NIDEC CORP FJ6640687	73.46	80,642.50	102,845.50	0.12	22,203.00
1,000.000 NH FOODS LTD FJ6640760	19.77	12,882.89	19,768.07	0.02	6,885.18
1,815.000 NISSHIN SEIFUN GROUP INC FJ6640968	16.52	19,611.80	29,979.67	0.03	10,367.87

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5,600.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	40.20	126,213.80	225,126.55	0.25	98,912.75
4,100.000 NSK LTD FJ6641545	11.02	36,133.83	45,193.90	0.05	9,060.07
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	23.02	14,192.47	23,018.41	0.03	8,825.94
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	53.45	16,662.57	26,725.96	0.03	10,063.39
1,200.000 NITTO DENKO CORP FJ6641800	74.08	48,912.48	88,901.45	0.10	39,988.97
4,000.000 NIPPON EXPRESS CO LTD FJ6642121	4.75	17,503.69	19,019.91	0.02	1,516.22
2,000.000 NIKON CORP FJ6642329	13.51	44,787.38	27,016.92	0.03	-17,770.46
1,500.000 YAMAHA CORP FJ6642386	24.51	19,691.64	36,772.10	0.04	17,080.46
3,000.000 MINEBEA CO LTD FJ6642402	8.72	18,493.86	26,160.69	0.03	7,666.83
4,876.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	20.08	152,804.37	97,929.38	0.11	-54,874.99

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17,500.000 NISSAN MOTOR CO LTD FJ6642865	10.64	157,570.06	186,136.15	0.21	28,566.09
26,700.000 NOMURA HOLDINGS INC FJ6643103	5.65	183,070.28	150,729.20	0.17	-32,341.08
7,000.000 NIPPON YUSEN KK FJ6643962	2.45	27,873.88	17,166.13	0.02	-10,707.75
500.000 NITORI HOLDINGS CO LTD FJ6644804	85.04	18,898.45	42,520.47	0.05	23,622.02
1,600.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	60.99	67,254.37	97,586.76	0.11	30,332.39
4,000.000 NTN CORP FJ6651189	4.30	18,099.93	17,191.07	0.02	-908.86
7,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	10.88	58,892.57	76,171.08	0.09	17,278.51
4,000.000 OBAYASHI CORP FJ6656402	9.30	17,674.04	37,208.53	0.04	19,534.49
4,000.000 OJI HOLDINGS CORP FJ6657707	4.07	17,674.04	16,260.03	0.02	-1,414.01
1,800.000 OLYMPUS CORP FJ6658804	39.90	60,191.99	71,823.43	0.08	11,631.44

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1,600.000 OMRON CORP FJ6659422	33.79	41,041.22	54,067.08	0.06	13,025.86
600.000 ONO PHARMACEUTICAL CO LTD FJ6660107	180.31	41,111.70	108,184.04	0.12	67,072.34
9,000.000 TAIHEIYO CEMENT CORP FJ6660206	2.94	20,268.47	26,484.89	0.03	6,216.42
9,400.000 ORIX CORP FJ6661147	14.26	107,290.72	134,051.28	0.15	26,760.56
14,000.000 OSAKA GAS CO LTD FJ6661766	3.64	50,830.59	51,021.24	0.06	190.65
9,000.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	2.06	19,739.56	18,554.39	0.02	-1,185.17
20.000 UNITED URBAN INVESTMENT CORP FJ6723830	1,363.32	30,554.62	27,266.30	0.03	-3,288.32
18,000.000 SHINSEI BANK LTD FJ6730934	1.86	37,650.65	33,517.60	0.04	-4,133.05
5,000.000 RICOH CO LTD FJ6738226	10.40	68,323.47	51,997.17	0.06	-16,326.30
300.000 RINNAI CORP FJ6740586	89.61	21,724.06	26,883.91	0.03	5,159.85

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4,400.000 JAPAN EXCHANGE GROUP INC FJ6743887	15.88	54,988.18	69,861.59	0.08	14,873.41
2,000.000 GS YUASA CORP FJ6744257	3.76	13,308.77	7,514.86	0.01	-5,793.91
4,600.000 T&D HOLDINGS INC FJ6744299	13.38	54,210.31	61,527.08	0.07	7,316.77
800.000 ROHM CO LTD FJ6747201	51.37	47,445.82	41,098.96	0.05	-6,346.86
200.000 RYOHIN KEIKAKU CO LTD FJ6758455	204.83	40,633.18	40,965.96	0.05	332.78
400.000 SMC CORP/JAPAN FJ6763968	264.10	73,267.72	105,640.30	0.12	32,372.58
6,900.000 SOFTBANK GROUP CORP FJ6770625	51.03	257,122.33	352,126.84	0.40	95,004.51
400.000 SANKYO CO LTD FJ6775434	37.62	19,313.68	15,046.34	0.02	-4,267.34
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	16.68	21,057.94	41,689.18	0.05	20,631.24
1,700.000 SECOM CO LTD FJ6791597	68.50	93,148.12	116,447.06	0.13	23,298.94

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,700.000 SEKISUI CHEMICAL CO LTD FJ6793825	13.23	44,478.87	62,161.35	0.07	17,682.48
4,000.000 SEKISUI HOUSE LTD FJ6793908	17.01	47,944.81	68,049.37	0.08	20,104.56
15,000.000 SHARP CORP/JAPAN FJ6800604	1.04	30,080.00	15,586.68	0.02	-14,493.32
200.000 SHIMAMURA CO LTD FJ6804036	118.54	21,468.14	23,708.38	0.03	2,240.24
3,000.000 SHIMADZU CORP FJ6804366	17.00	42,980.61	50,999.62	0.06	8,019.01
4,000.000 SHIMIZU CORP FJ6804408	8.23	16,694.52	32,919.07	0.04	16,224.55
2,900.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	55.01	166,450.50	159,518.67	0.18	-6,931.83
2,000.000 SHIONOGI & CO LTD FJ6804689	45.75	48,670.81	91,491.74	0.10	42,820.93
500.000 SHIMANO INC FJ6804820	155.12	31,786.17	77,559.33	0.09	45,773.16
2,700.000 SHISEIDO CO LTD FJ6805264	21.02	51,809.04	56,762.95	0.06	4,953.91

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,700.000 HULIC CO LTD FJ6805314	8.89	28,565.09	15,107.03	0.02	-13,458.06	
5,000.000 SHIZUOKA BANK LTD/THE FJ6805322	9.83	45,897.76	49,129.22	0.06	3,231.46	
8,000.000 SHOWA DENKO KK FJ6805462	1.18	18,057.33	9,443.45	0.01	-8,613.88	
9,200.000 SONY CORP FJ6821501	24.96	290,635.11	229,588.91	0.26	-61,046.20	
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	22.21	19,239.15	22,212.06	0.03	2,972.91	
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	5.83	54,399.47	64,100.75	0.07	9,701.28	
5,300.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.33	66,533.07	75,956.60	0.09	9,423.53	
3,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	4.56	18,142.52	13,666.40	0.02	-4,476.12	
5,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.30	73,892.69	61,494.66	0.07	-12,398.03	
3,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	28.89	74,479.95	86,661.95	0.10	12,182.00	

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,600.000 SUMITOMO CORP FJ6858941	10.31	95,340.33	88,684.48	0.10	-6,655.85
1,900.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	13.14	29,114.74	24,971.11	0.03	-4,143.63
2,000.000 SURUGA BANK LTD FJ6864329	20.89	17,950.87	41,780.62	0.05	23,829.75
2,600.000 SUZUKI MOTOR CORP FJ6865508	30.78	66,879.50	80,034.91	0.09	13,155.41
550.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	38.45	17,514.34	21,145.93	0.02	3,631.59
900.000 THK CO LTD FJ6869138	18.77	19,643.74	16,893.47	0.02	-2,750.27
900.000 TDK CORP FJ6869302	65.01	58,791.71	58,506.17	0.07	-285.54
9,000.000 TAISEI CORP FJ6870102	6.65	19,835.39	59,852.86	0.07	40,017.47
2,000.000 TAKASHIMAYA CO LTD FJ6870409	9.09	16,843.58	18,188.62	0.02	1,345.04
5,700.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	50.42	256,304.69	287,381.01	0.33	31,076.32

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 ADVANTEST CORP FJ6870490	8.41	20,135.63	6,730.12	0.01	-13,405.51
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	17.42	14,181.83	17,423.83	0.02	3,242.00
5,000.000 TEIJIN LTD FJ6880507	3.45	16,875.51	17,249.26	0.02	373.75
800.000 SYSMEX CORP FJ6883808	65.09	26,540.74	52,071.99	0.06	25,531.25
2,300.000 TERUMO CORP FJ6885076	31.42	63,146.57	72,272.33	0.08	9,125.76
8,000.000 TOBU RAILWAY CO LTD FJ6895166	4.97	37,973.10	39,768.90	0.04	1,795.80
1,200.000 TOHO CO LTD/TOKYO FJ6895208	27.93	19,177.40	33,517.60	0.04	14,340.20
5,000.000 TOHO GAS CO LTD FJ6895224	6.53	30,434.93	32,628.12	0.04	2,193.19
3,600.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.64	63,995.95	45,488.17	0.05	-18,507.78
10,500.000 TOKYO ELECTRIC POWER CO INC FJ6895406	5.81	51,920.44	61,012.51	0.07	9,092.07

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,500.000 TOKYO TATEMONO CO LTD FJ6895422	11.00	28,721.76	16,496.94	0.02	-12,224.82
18,000.000 TOKYO GAS CO LTD FJ6895448	4.75	84,794.06	85,410.03	0.10	615.97
1,200.000 TOKYO ELECTRON LTD FJ6895679	60.87	83,334.53	73,040.44	0.08	-10,294.09
8,000.000 TOKYU CORP FJ6896545	7.98	42,690.55	63,843.05	0.07	21,152.50
4,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.30	33,879.22	37,208.53	0.04	3,329.31
10,000.000 TORAY INDUSTRIES INC FJ6897147	9.39	60,383.28	93,935.74	0.11	33,552.46
27,000.000 TOSHIBA CORP FJ6897212	2.08	131,919.35	56,089.61	0.06	-75,829.74
1,000.000 TOTO LTD FJ6897469	35.62	28,117.62	35,620.76	0.04	7,503.14
1,100.000 TOYO SUISAN KAISHA LTD FJ6899960	35.16	41,535.39	38,679.91	0.04	-2,855.48
2,200.000 LIXIL GROUP CORP FJ6900214	22.44	44,798.16	49,378.61	0.06	4,580.45

 PARA EAFE - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	18.80	19,722.52	20,684.15	0.02	961.63
4,300.000 MAZDA MOTOR CORP FJ6900305	20.98	70,146.99	90,221.53	0.10	20,074.54
1,200.000 TOYOTA INDUSTRIES CORP FJ6900545	54.28	41,638.12	65,139.86	0.07	23,501.74
700.000 TOYODA GOSEI CO LTD FJ6900552	23.01	19,385.01	16,107.07	0.02	-3,277.94
1,200.000 TOYOTA TSUSHO CORP FJ6900586	23.68	19,049.63	28,420.13	0.03	9,370.50
19,700.000 TOYOTA MOTOR CORP FJ6900644	62.25	903,784.68	1,226,265.36	1.39	322,480.68
7,000.000 UBE INDUSTRIES LTD FJ6910700	2.14	18,259.63	14,954.90	0.02	-3,304.73
3,000.000 UNICHARM CORP FJ6911484	20.59	40,677.61	61,773.14	0.07	21,095.53
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	69.78	46,388.22	76,756.30	0.09	30,368.08
8,400.000 YAMADA DENKI CO LTD FJ6985025	4.35	32,761.71	36,520.22	0.04	3,758.51

 PARA EAFE - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 YAKULT HONSHA CO LTD FJ6985116	49.54	18,520.48	34,681.41	0.04	16,160.93
1,300.000 YAMAHA MOTOR CO LTD FJ6985264	22.81	19,169.95	29,653.77	0.03	10,483.82
14,800.000 ASTELLAS PHARMA INC FJ6985389	14.39	133,965.88	213,027.96	0.24	79,062.08
2,300.000 YAMATO HOLDINGS CO LTD FJ6985561	21.41	42,383.21	49,252.25	0.06	6,869.04
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	13.82	18,589.69	27,648.70	0.03	9,059.01
2,300.000 YOKOGAWA ELECTRIC CORP FJ6986429	12.18	32,622.92	28,010.31	0.03	-4,612.61
9,000.000 BANK OF YOKOHAMA LTD/THE FJ6986445	6.20	47,532.86	55,820.27	0.06	8,287.41
1,600.000 M3 INC FJB02K2M5	20.97	32,221.29	33,544.20	0.04	1,322.91
1,300.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	35.95	39,936.49	46,739.26	0.05	6,802.77
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	9.44	19,317.94	15,096.22	0.02	-4,221.72

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,100.000 NTT URBAN DEVELOPMENT CORP FJB031SG1	9.73	29,837.96	30,150.88	0.03	312.92
600.000 DENA CO LTD FJB05L364	15.79	14,841.94	9,471.71	0.01	-5,370.23
3,600.000 GUNGHO ONLINE ENTERTAINMENT IN FJB064D86	2.73	29,784.61	9,845.80	0.01	-19,938.81
5,500.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	46.14	164,392.35	253,751.18	0.29	89,358.83
4,400.000 DAIICHI SANKYO CO LTD FJB0J7D93	20.87	80,402.83	91,825.92	0.10	11,423.09
1,600.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	21.31	30,521.85	34,102.83	0.04	3,580.98
9,400.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.44	48,701.45	60,504.76	0.07	11,803.31
900.000 SUMCO CORP FJB0M0C87	7.68	19,020.89	6,913.01	0.01	-12,107.88
7,200.000 INPEX CORP FJB10RB16	9.85	107,816.74	70,955.56	0.08	-36,861.18
1,100.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	18.75	28,192.37	20,620.14	0.02	-7,572.23

 PARA EAFE - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	11.97	10,806.72	11,970.57	0.01	1,163.85
10,000.000 AOZORA BANK LTD FJB1G1851	3.52	29,284.93	35,163.55	0.04	5,878.62
4,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.03	17,077.81	20,117.21	0.02	3,039.40
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	14.68	18,142.52	22,020.86	0.02	3,878.34
1,200.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	18.11	19,452.09	21,736.56	0.02	2,284.47
1,800.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	13.18	19,720.40	23,731.66	0.03	4,011.26
3,800.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	29.68	102,736.75	112,772.76	0.13	10,036.01
300.000 TAISHO PHARMACEUTICAL HOLDINGS FJB3QX5G5	71.32	18,227.69	21,397.40	0.02	3,169.71
2,900.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	35.89	83,165.52	104,071.65	0.12	20,906.13
7,200.000 DAI-ICHI LIFE INSURANCE CO LTD FJB601QS7	16.92	102,700.68	121,800.57	0.14	19,099.89

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	83.54	19,510.65	83,544.61	0.09	64,033.96
17,665.000 JX HOLDINGS INC FJB627LW8	4.23	88,571.76	74,657.18	0.08	-13,914.58
2,100.000 SOMPO JAPAN NIPPONKOA HOLDINGS FJB62G7K0	33.34	56,680.99	70,020.36	0.08	13,339.37
800.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.33	12,446.92	13,061.22	0.01	614.30
1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	36.21	24,419.12	36,210.98	0.04	11,791.86
10.000 NIPPON PROLOGIS REIT INC FJB98BC64	1,816.37	20,028.43	18,163.68	0.02	-1,864.75
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	44.22	27,237.03	35,379.69	0.04	8,142.66
4,000.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	6.33	35,349.32	25,337.71	0.03	-10,011.61
1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	29.59	28,731.79	29,593.91	0.03	862.12
TOTAL EQUITY JAPANESE YEN		17,534,245.96	20,686,140.66	23.40	3,151,894.70
TOTAL ASSETS JAPANESE YEN		17,534,452.79	20,686,351.84	23.40	3,151,899.05

NEW ZEALAND DOLLAR

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		264.22	267.22	0.00	3.00
EQUITY					
4,875.000 RYMAN HEALTHCARE LTD AN6161524	5.82	30,471.75	28,368.11	0.03	-2,103.64
4,988.000 FLETCHER BUILDING LTD AN6341605	5.03	29,421.68	25,098.67	0.03	-4,323.01
13,044.000 SPARK NEW ZEALAND LTD AN6881436	2.26	15,274.71	29,468.74	0.03	14,194.03
2,608.000 CHORUS LTD ANB4P0G70	2.68	4,652.19	6,981.06	0.01	2,328.87
7,651.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	3.94	21,039.75	30,117.78	0.03	9,078.03
TOTAL EQUITY NEW ZEALAND DOLLAR		100,860.08	120,034.36	0.14	19,174.28
TOTAL ASSETS NEW ZEALAND DOLLAR		101,124.30	120,301.58	0.14	19,177.28
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		58.09	56.83	0.00	-1.26
EQUITY					
6,100.000 DNB ASA SN4263307	12.40	80,773.88	75,669.81	0.09	-5,104.07

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,140.000 TELENOR ASA SN4732491	16.75	104,902.65	102,872.67	0.12	-2,029.98
8,356.000 STATOIL ASA SN7133606	13.98	181,471.48	116,777.35	0.13	-64,694.13
1,413.000 YARA INTERNATIONAL ASA SN7751258	43.26	56,698.36	61,124.88	0.07	4,426.52
10,783.000 NORSK HYDRO ASA SNB11HK30	3.74	61,773.52	40,360.03	0.05	-21,413.49
1,350.000 AKASTOR ASA SNB1VLVW2	1.36	4,561.68	1,830.23	0.00	-2,731.45
6,728.000 ORKLA ASA SNB1VQF41	7.92	54,603.64	53,283.71	0.06	-1,319.93
1,834.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	16.05	25,861.87	29,443.12	0.03	3,581.25
1,350.000 KVAERNER ASA SNB5VFQ02	0.93	2,490.12	1,253.71	0.00	-1,236.41
1,350.000 AKER SOLUTIONS ASA SNBQN1C50	3.42	12,726.89	4,621.33	0.01	-8,105.56
TOTAL EQUITY NORWEGIAN KRONE		585,864.09	487,236.84	0.55	-98,627.25
TOTAL ASSETS NORWEGIAN KRONE		585,922.18	487,293.67	0.55	-98,628.51

POUND STERLING

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		5,374.69	5,368.50	0.01	-6.19
EQUITY					
5,003.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	4.27	20,424.76	21,340.13	0.02	915.37
3,952.000 AMEC FOSTER WHEELER PLC EX0028269	6.32	49,155.14	24,982.80	0.03	-24,172.34
1,961.000 ANTOFAGASTA PLC EX0045610	6.92	32,395.38	13,564.26	0.02	-18,831.12
4,037.000 ASHTEAD GROUP PLC EX0053671	16.49	65,929.49	66,582.00	0.08	652.51
14,863.000 BHP BILLITON PLC EX0056658	11.20	469,674.55	166,489.98	0.19	-303,184.57
9,892.000 ARM HOLDINGS PLC EX0059587	15.31	86,487.49	151,484.32	0.17	64,996.83
7,718.000 BARRATT DEVELOPMENTS PLC EX0081185	9.23	72,234.56	71,211.01	0.08	-1,023.55
4,478.000 BALFOUR BEATTY PLC EX0096167	3.98	20,349.08	17,833.54	0.02	-2,515.54

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,689.000 BRITISH LAND CO PLC/THE EX0136708	11.58	62,718.03	77,491.09	0.09	14,773.06
7,127.000 SKY PLC EX0141195	16.39	76,562.83	116,809.88	0.13	40,247.05
5,382.000 TULLOW OIL PLC EX0150089	2.44	29,327.44	13,144.20	0.01	-16,183.24
29,769.000 AVIVA PLC EX0216237	7.61	199,115.93	226,402.89	0.26	27,286.96
1,150.000 CRODA INTERNATIONAL PLC EX0233521	44.84	43,316.83	51,561.44	0.06	8,244.61
18,095.000 DIAGEO PLC EX0237407	27.36	380,730.52	495,132.65	0.56	114,402.13
937.000 SCHRODERS PLC EX0240542	43.86	20,605.71	41,099.88	0.05	20,494.17
22,052.000 BAE SYSTEMS PLC EX0263494	7.36	131,449.83	162,382.20	0.18	30,932.37
13,399.000 BRITISH AMERICAN TOBACCO PLC EX0287584	55.58	541,717.62	744,726.72	0.84	203,009.10
6,137.000 HAMMERSON PLC EX0406507	8.84	46,741.65	54,271.95	0.06	7,530.30

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,787.000 STANDARD CHARTERED PLC EX0408289	8.31	422,084.19	156,089.43	0.18	-265,994.76
6,870.000 IMPERIAL TOBACCO GROUP PLC EX0454499	52.86	238,835.00	363,157.98	0.41	124,322.98
6,930.000 SABMILLER PLC EX0483548	59.98	265,195.64	415,663.90	0.47	150,468.26
140,272.000 HSBC HOLDINGS PLC EX0540529	7.90	1,391,746.39	1,108,576.88	1.25	-283,169.51
44,001.000 LEGAL & GENERAL GROUP PLC EX0560394	3.95	97,238.50	173,676.53	0.20	76,438.03
6,634.000 MEGGITT PLC EX0575806	5.52	43,116.54	36,637.62	0.04	-6,478.92
17,117.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.18	78,131.76	37,389.00	0.04	-40,742.76
2,413.000 ASSOCIATED BRITISH FOODS PLC EX0673122	49.26	57,277.00	118,858.92	0.13	61,581.92
5,513.000 PEARSON PLC EX0677602	10.85	94,977.15	59,804.49	0.07	-35,172.66
2,308.000 PERSIMMON PLC EX0682537	29.88	59,505.38	68,953.70	0.08	9,448.32

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
6,804.000 INTU PROPERTIES PLC EX0683436	4.68	41,551.49	31,820.16	0.04	-9,731.33	
18,706.000 PRUDENTIAL PLC EX0709959	22.57	247,812.47	422,108.54	0.48	174,296.07	
9,165.000 RIO TINTO PLC EX0718877	29.18	517,236.88	267,396.68	0.30	-249,840.20	
3,561.000 ST JAMES'S PLACE PLC EX0766934	14.86	49,586.43	52,905.46	0.06	3,319.03	
1,679.000 TRAVIS PERKINS PLC EX0773963	29.08	49,347.32	48,825.40	0.06	-521.92	
6,924.000 SSE PLC EX0790876	22.52	131,728.16	155,936.73	0.18	24,208.57	
131,237.000 BP PLC EX0798051	5.22	1,133,741.89	684,742.96	0.77	-448,998.93	
353,039.000 LLOYDS BANKING GROUP PLC EX0870611	1.08	382,513.27	380,215.50	0.43	-2,297.77	
1,831.000 TATE & LYLE PLC EX0875412	8.83	20,089.93	16,165.28	0.02	-3,924.65	
24,648.000 BG GROUP PLC EX0876287	14.52	425,227.33	357,837.57	0.40	-67,389.76	

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,450.000 TAYLOR WIMPEY PLC EX0878234	2.99	58,697.94	61,216.89	0.07	2,518.95
60,328.000 TESCO PLC EX0884703	2.20	262,501.02	132,931.57	0.15	-129,569.45
6,086.000 SMITH & NEPHEW PLC EX0922321	17.80	74,694.28	108,359.48	0.12	33,665.20
34,573.000 GLAXOSMITHKLINE PLC EX0925282	20.24	691,769.80	699,641.60	0.79	7,871.80
2,147.000 WEIR GROUP PLC/THE EX0946585	14.74	58,936.40	31,644.63	0.04	-27,291.77
1,787.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	14.97	23,418.62	26,760.01	0.03	3,341.39
9,094.000 ASTRAZENECA PLC EX0989528	68.04	451,501.97	618,779.35	0.70	167,277.38
12,616.000 GKN PLC EX3064659	4.55	50,750.74	57,346.12	0.06	6,595.38
60,875.000 BT GROUP PLC EX3091355	6.95	218,302.57	423,226.52	0.48	204,923.95
337.000 ASOS PLC EX3092726	50.86	28,749.39	17,141.27	0.02	-11,608.12

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,233.000 CARNIVAL PLC EX3121525	56.98	55,656.35	70,257.54	0.08	14,601.19
11,226.000 MARKS & SPENCER GROUP PLC EX3127480	6.67	70,613.91	74,854.10	0.08	4,240.19
121,311.000 BARCLAYS PLC EX3134866	3.23	579,382.25	391,393.82	0.44	-187,988.43
1,582.000 INTERTEK GROUP PLC EX3163832	40.93	53,999.85	64,751.58	0.07	10,751.73
4,393.000 WILLIAM HILL PLC EX3169888	5.84	30,814.68	25,640.38	0.03	-5,174.30
2,749.000 BURBERRY GROUP PLC EX3174300	17.61	40,583.00	48,418.43	0.05	7,835.43
5,310.000 LAND SECURITIES GROUP PLC EX3180943	17.35	69,671.38	92,116.83	0.10	22,445.45
981.000 NEXT PLC EX3208983	107.45	32,909.37	105,405.81	0.12	72,496.44
15,873.000 KINGFISHER PLC EX3319525	4.86	61,703.88	77,087.24	0.09	15,383.36
3,509.000 ICAP PLC EX3387217	7.51	20,362.17	26,350.91	0.03	5,988.74

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
26,306.000 ITV PLC EX3398644	4.08	74,083.43	107,244.50	0.12	33,161.07
14,423.000 J SAINSBURY PLC EXB019KW9	3.81	60,665.49	55,015.85	0.06	-5,649.64
885.000 RANDGOLD RESOURCES LTD EXB01C3S0	61.06	63,536.95	54,041.35	0.06	-9,495.60
12,404.000 G4S PLC EXB01FLG9	3.32	51,306.55	41,226.49	0.05	-10,080.06
1,785.000 ADMIRAL GROUP PLC EXB02J636	24.45	40,651.18	43,646.82	0.05	2,995.64
36,715.000 CENTRICA PLC EXB033F22	3.21	167,761.70	118,023.16	0.13	-49,738.54
27,828.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	22.49	845,918.23	625,899.42	0.71	-220,018.81
17,743.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	22.74	507,498.24	403,516.22	0.46	-103,982.02
2,561.000 BUNZL PLC EXB0744B8	27.78	40,737.32	71,152.30	0.08	30,414.98
9,835.000 COBHAM PLC EXB07KD30	4.17	41,405.81	41,052.12	0.05	-353.69

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
26,273.000 NATIONAL GRID PLC EXB08SNH0	13.82	281,572.43	363,035.40	0.41	81,462.97
3,537.000 INMARSAT PLC EXB09LSH9	16.76	47,138.59	59,273.91	0.07	12,135.32
3,597.000 PETROFAC LTD EXB0H2K56	11.73	47,775.34	42,200.88	0.05	-5,574.46
2,147.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	40.44	52,721.34	86,832.87	0.10	34,111.53
9,196.000 UNILEVER PLC EXB10RZP7	43.13	311,064.43	396,657.35	0.45	85,592.92
3,329.000 TUI AG EXB11LJN2	17.85	49,966.31	59,419.08	0.07	9,452.77
2,447.000 INVESTEC PLC EXB17BBQ9	7.07	20,287.80	17,290.20	0.02	-2,997.60
4,869.000 HOME RETAIL GROUP PLC EXB19NKB4	1.47	20,472.20	7,144.13	0.01	-13,328.07
6,790.000 EXPERIAN PLC EXB19NLV9	17.70	81,210.55	120,193.45	0.14	38,982.90
2,414.000 MONDI PLC EXB1CRLC8	19.66	51,268.92	47,463.65	0.05	-3,805.27

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,156.000 SEVERN TRENT PLC EXB1FH8J7	32.09	52,106.54	69,179.15	0.08	17,072.61
1,292.000 WHITBREAD PLC EXB1KJJ48	64.87	50,735.15	83,807.31	0.09	33,072.16
2,447.000 SPORTS DIRECT INTERNATIONAL PL EXB1QH8P1	8.50	29,881.31	20,810.27	0.02	-9,071.04
4,940.000 THOMAS COOK GROUP PLC EXB1VYCH1	1.78	17,837.19	8,817.37	0.01	-9,019.82
1,665.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	22.20	24,657.67	36,957.90	0.04	12,300.23
3,280.000 SMITHS GROUP PLC EXB1WY232	13.85	54,673.30	45,419.11	0.05	-9,254.19
11,016.000 ANGLO AMERICAN PLC EXB1XZS89	4.41	255,390.71	48,620.14	0.05	-206,770.57
7,641.000 3I GROUP PLC EXB1YW440	7.10	41,758.98	54,238.13	0.06	12,479.15
4,790.000 CAPITA PLC EXB23K0M2	17.80	66,544.70	85,284.57	0.10	18,739.87
4,634.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	92.58	293,932.30	428,995.60	0.49	135,063.30

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1.000 IGAS ENERGY PLC EXB29PWM0	0.25	0.00	0.25	0.00	0.25
7,795.000 RELX PLC EXB2B0DG6	17.64	79,173.23	137,523.93	0.16	58,350.70
4,187.000 SHIRE PLC EXB2QKY08	69.24	148,328.67	289,923.88	0.33	141,595.21
1,572.000 FRESNILLO PLC EXB2QPKJ1	10.44	20,969.12	16,404.15	0.02	-4,564.97
4,834.000 UNITED UTILITIES GROUP PLC EXB39J2M5	13.79	49,888.74	66,652.81	0.08	16,764.07
90,904.000 GLENCORE PLC EXB4T3BW4	1.33	403,384.09	121,228.19	0.14	-282,155.90
5,072.000 DIXONS CARPHONE PLC EXB4Y7R10	7.37	29,396.68	37,378.10	0.04	7,981.42
4,025.000 SEGRO PLC EXB5ZN1N1	6.33	19,669.96	25,473.93	0.03	5,803.97
2,617.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	6.49	4,040.03	16,994.80	0.02	12,954.77
13,290.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.47	141,947.84	112,631.75	0.13	-29,316.09

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,567.000 JOHNSON MATTHEY PLC EXB70FPS5	39.16	49,746.14	61,366.11	0.07	11,619.97
32,641.000 OLD MUTUAL PLC EXB77J081	2.64	80,659.27	86,068.02	0.10	5,408.75
1,135.000 EASYJET PLC EXB7KR2P8	25.65	30,612.14	29,108.05	0.03	-1,504.09
24,243.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	4.45	140,089.60	107,909.91	0.12	-32,179.69
8,510.000 MAN GROUP PLC EXB83VD90	2.59	31,961.56	22,012.77	0.02	-9,948.79
8,782.000 SAGE GROUP PLC/THE EXB8C3BL7	8.89	43,798.19	78,115.77	0.09	34,317.58
9,132.000 WPP PLC EXB8KF9B6	23.04	123,356.82	210,374.40	0.24	87,017.58
1,734.000 COCA-COLA HBC AG EXB9895B6	21.34	41,822.89	37,007.15	0.04	-4,815.74
6,571.000 ROYAL MAIL PLC EXBDVZY8	6.54	54,188.68	43,001.39	0.05	-11,187.29
4,912.000 MERLIN ENTERTAINMENTS PLC EXBDZT6P1	6.71	30,200.16	32,977.27	0.04	2,777.11

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,809.000 WOLSELEY PLC EXBFNWV41	54.40	64,330.74	98,412.58	0.11	34,081.84
1,348.000 IMI PLC EXBGLP8L4	12.70	21,021.35	17,116.43	0.02	-3,904.92
190,569.000 VODAFONE GROUP PLC EXBH4HKS0	3.26	805,607.27	620,744.02	0.70	-184,863.25
2,333.000 AGGREKO PLC EXBK1PTB6	13.47	44,703.78	31,428.88	0.04	-13,274.90
7,243.000 RSA INSURANCE GROUP PLC EXBKMKR6	6.29	62,777.86	45,530.83	0.05	-17,247.03
11,724.000 COMPASS GROUP PLC EXBLNN3L1	17.32	126,631.49	203,040.04	0.23	76,408.55
3,584.000 REXAM PLC EXBMHTPY1	8.91	20,429.23	31,932.46	0.04	11,503.23
1,693.000 INTERCONTINENTAL HOTELS GROUP EXBN33FD8	39.18	41,079.10	66,325.41	0.08	25,246.31
3,707.000 INDIVIOR PLC EXBRS65X2	2.77	4,808.12	10,260.92	0.01	5,452.80
17,968.000 STANDARD LIFE PLC EXBVFD7Q5	5.74	96,659.72	103,204.39	0.12	6,544.67

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
13,332.000 SOUTH32 LTD EXBWSW5C0	0.77	21,746.31	10,316.27	0.01	-11,430.04	
11,286.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	6.01	50,963.71	67,785.32	0.08	16,821.61	
4,757.000 MELROSE INDUSTRIES PLC EXBYRJP42	4.29	20,943.60	20,395.99	0.02	-547.61	
7.000 LONMIN PLC EXBYSRJ65	1.23	181.85	8.62	0.00	-173.23	
TOTAL EQUITY POUND STERLING		17,680,577.73	17,127,711.24	19.37	-552,866.49	
TOTAL ASSETS POUND STERLING		17,685,952.42	17,133,079.74	19.38	-552,872.68	
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		1,413.74	1,401.07	0.00	-12.67	
EQUITY						
9,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.12	21,016.54	19,095.62	0.02	-1,920.92	
13,800.000 DBS GROUP HOLDINGS LTD FM6175208	11.76	158,852.64	162,352.94	0.18	3,500.30	
3,000.000 CITY DEVELOPMENTS LTD FM6197921	5.39	23,337.39	16,177.35	0.02	-7,160.04	

BNY MELLON PARA EAFE - MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
7,000.000 SEMBCORP MARINE LTD FM6205138	1.23	21,510.80	8,634.97	0.01	-12,875.83	
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	24.57	22,406.17	24,565.61	0.03	2,159.44	
5,000.000 SINGAPORE EXCHANGE LTD FM6303867	5.43	27,685.38	27,138.48	0.03	-546.90	
13,000.000 CAPITALAND LTD FM6309302	2.36	37,620.60	30,698.20	0.03	-6,922.40	
44,000.000 GENTING SINGAPORE PLC FM6366799	0.54	42,332.79	23,881.86	0.03	-18,450.93	
16,000.000 CAPITALAND MALL TRUST FM6420125	1.36	20,607.34	21,767.17	0.02	1,159.83	
15,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.61	20,779.81	24,107.43	0.03	3,327.62	
18,000.000 COMFORTDELGRO CORP LTD FM6603738	2.15	20,113.99	38,698.76	0.04	18,584.77	
5,000.000 SINGAPORE AIRLINES LTD FM6811737	7.89	56,316.87	39,474.15	0.04	-16,842.72	
10,500.000 UNITED OVERSEAS BANK LTD FM6916783	13.82	151,113.68	145,141.51	0.16	-5,972.17	

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
562.000 ASCENDAS REITS RIGHTS /XX/DBS FM99WGMD6 CODE SP00140243	0.04	0.00	24.56	0.00	24.56
14,500.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	2.78	39,423.92	40,270.68	0.05	846.76
13,909.000 NOBLE GROUP LTD FMB01CLC8	0.28	19,727.18	3,921.76	0.00	-15,805.42
63,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.59	155,954.35	162,978.89	0.18	7,024.54
6,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	2.15	18,394.84	12,899.59	0.01	-5,495.25
23,800.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.20	157,884.95	147,633.31	0.17	-10,251.64
1,848.000 KEPPEL REIT FMB12RQH6	0.66	1,989.25	1,211.46	0.00	-777.79
16,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.07	57,532.58	33,158.28	0.04	-24,374.30
7,000.000 STARHUB LTD FMB1CNDB1	2.61	23,320.92	18,256.79	0.02	-5,064.13
2,527.000 KEPPEL INFRASTRUCTURE TRUST FMB1P31B4	0.36	1,077.77	908.45	0.00	-169.32

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
Link Ref		Base	Base	Base	Total	Gain/Loss
						Base
	10,600.000 KEPPEL CORP LTD	4.59	75,744.14	48,642.02	0.06	-27,102.12
	FMB1VQ5C0					
	33,742.000 GLOBAL LOGISTIC PROPERTIES LTD	1.52	64,151.00	51,136.86	0.06	-13,014.14
	FMB4KJWS7					
TOTAL EQUITY SINGAPORE DOLLAR			1,238,894.90	1,102,776.70	1.25	-136,118.20
TOTAL ASSETS SINGAPORE DOLLAR			1,240,308.64	1,104,177.77	1.25	-136,130.87
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
	NON-BASE CURRENCY		56.73	57.80	0.00	1.07
EQUITY						
	10,069.000 SKANDINAVISKA ENSKILDA BANKEN	10.60	80,063.28	106,773.97	0.12	26,710.69
	SS4813340					
	6,723.000 SWEDBANK AB	22.19	102,378.42	149,203.30	0.17	46,824.88
	SS4846522					
	1,400.000 SWEDISH MATCH AB	35.61	33,672.32	49,851.73	0.06	16,179.41
	SS5048565					
	22,255.000 NORDEA BANK AB	11.07	237,550.92	246,292.26	0.28	8,741.34
	SS5380034					
	2,000.000 SECURITAS AB	15.42	21,514.03	30,840.04	0.03	9,326.01
	SS5554042					

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,179.000 INVESTOR AB SS5679591	37.08	76,811.40	117,874.81	0.13	41,063.41
6,783.000 HENNES & MAURITZ AB SS5687438	35.83	236,368.31	243,060.32	0.27	6,692.01
22,373.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	9.76	244,027.27	218,406.51	0.25	-25,620.76
17,607.000 TELIASONERA AB SS5978381	5.00	135,997.26	88,112.27	0.10	-47,884.99
2,845.000 SKANSKA AB SS7142093	19.55	53,760.95	55,613.60	0.06	1,852.65
1,200.000 LUNDIN PETROLEUM AB SS7187627	14.54	30,539.62	17,450.72	0.02	-13,088.90
1,500.000 ALFA LAVAL AB SS7332686	18.39	22,545.81	27,578.11	0.03	5,032.30
1,717.000 GETINGE AB SS7698359	26.39	39,598.14	45,314.98	0.05	5,716.84
1,889.000 INVESTMENT AB KINNEVIK SSB00GC17	31.08	47,967.60	58,704.96	0.07	10,737.36
375.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	57.71	34,090.61	21,639.92	0.02	-12,450.69

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,692.000 ELEKTA AB SSB0M42T0	8.55	19,675.57	14,470.29	0.02	-5,205.28
781.000 ICA GRUPPEN AB SSB0S1658	36.46	30,255.45	28,477.14	0.03	-1,778.31
2,800.000 HUSQVARNA AB SSB12PJ24	6.64	20,398.59	18,598.91	0.02	-1,799.68
1,863.000 ELECTROLUX AB SSB1KKBX5	24.34	49,647.95	45,345.24	0.05	-4,302.71
3,069.000 SKF AB SSB1Q3J35	16.27	62,668.29	49,945.06	0.06	-12,723.23
10,756.000 VOLVO AB SSB1QH836	9.38	118,706.07	100,918.04	0.11	-17,788.03
7,098.000 SANDVIK AB SSB1VQ251	8.78	95,041.07	62,345.14	0.07	-32,695.93
4,160.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	29.24	69,709.28	121,633.10	0.14	51,923.82
3,000.000 BOLIDEN AB SSB1XCBX9	16.95	52,918.99	50,850.47	0.06	-2,068.52
1,966.000 HEXAGON AB SSB1XFTL9	37.34	49,816.34	73,410.77	0.08	23,594.43

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
PARA EAFE - MONTI -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
502.000 ETRION CORP SSB5TZGM3	0.25	279.38	124.45	0.00	-154.93	
1,500.000 TELE2 AB SSB97C732	10.05	19,070.36	15,079.00	0.02	-3,991.36	
5,090.000 ATLAS COPCO AB SSBXC8BS2	24.72	97,381.12	125,822.12	0.14	28,441.00	
2,898.000 ATLAS COPCO AB SSBXC8BW3	23.17	53,461.56	67,133.94	0.08	13,672.38	
10,872.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.39	125,557.68	145,594.48	0.16	20,036.80	
7,594.000 ASSA ABLOY AB SSBYPC1T6	21.11	82,258.06	160,336.39	0.18	78,078.33	
TOTAL EQUITY SWEDISH KRONA		2,343,731.70	2,556,802.04	2.89	213,070.34	
TOTAL ASSETS SWEDISH KRONA		2,343,788.43	2,556,859.84	2.89	213,071.41	
SWISS FRANC						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		101.21	103.94	0.00	2.73	
EQUITY						
653.000 SYNGENTA AG ES4356642	391.91	197,188.17	255,915.98	0.29	58,727.81	

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17.000 SIKA AG ES4808089	3,616.38	42,699.35	61,478.52	0.07	18,779.17
40.000 SGS SA ES4824771	1,909.09	60,493.76	76,363.64	0.09	15,869.88
292.000 SULZER AG ES4854711	94.26	29,581.72	27,522.68	0.03	-2,059.04
211.000 SWISSCOM AG ES5533975	502.50	93,884.91	106,026.97	0.12	12,142.06
6.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	6,248.75	31,373.06	37,492.51	0.04	6,119.45
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	74,545.45	27,285.93	74,545.45	0.08	47,259.52
68.000 GIVAUDAN SA ES5980614	1,821.18	84,927.24	123,840.16	0.14	38,912.92
1,100.000 ZURICH INSURANCE GROUP AG ES5983816	258.14	282,521.47	283,956.04	0.32	1,434.57
16,355.000 NOVARTIS AG ES7103066	86.71	1,066,147.67	1,418,195.80	1.60	352,048.13
15,535.000 ABB LTD ES7108891	17.94	332,030.74	278,729.87	0.32	-53,300.87

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,118.000 ROCHE HOLDING AG ES7110384	276.12	1,012,674.97	1,413,202.00	1.60	400,527.03
1,187.000 ADECCO SA ES7110723	68.83	74,225.88	81,702.60	0.09	7,476.72
2,987.000 LAFARGEHOLCIM LTD ES7110756	50.25	202,902.18	150,096.00	0.17	-52,806.18
23,178.000 NESTLE SA ES7123874	74.48	1,356,050.75	1,726,193.71	1.95	370,142.96
425.000 BALOISE HOLDING AG ES7124591	127.47	42,690.13	54,175.82	0.06	11,485.69
388.000 SONOVA HOLDING AG ES7156031	127.17	49,090.07	49,343.06	0.06	252.99
142.000 STRAUMANN HOLDING AG ES7156833	304.70	37,497.53	43,266.73	0.05	5,769.20
10,991.000 CREDIT SUISSE GROUP AG ES7171584	21.67	425,104.47	238,156.63	0.27	-186,947.84
228.000 SWATCH GROUP AG/THE ES7184728	349.85	80,006.14	79,765.83	0.09	-240.31
264.000 SWATCH GROUP AG/THE ES7184736	67.93	29,592.20	17,934.07	0.02	-11,658.13

 PARA EAFE - MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 LONZA GROUP AG ES7333374	162.94	40,262.65	65,174.83	0.07	24,912.18
252.000 SWISS LIFE HOLDING AG ES7437803	271.03	41,974.42	68,299.30	0.08	26,324.88
55.000 BANQUE CANTONALE VAUDOISE ES7520798	635.86	29,831.67	34,972.53	0.04	5,140.86
273.000 SWISS PRIME SITE AG ESB083BH9	78.42	19,979.10	21,409.09	0.02	1,429.99
254.000 DUFY AG ESB0R80X4	119.88	36,213.98	30,449.55	0.03	-5,764.43
88.000 PARTNERS GROUP HOLDING AG ESB119QG7	360.89	22,346.93	31,758.24	0.04	9,411.31
230.000 SCHINDLER HOLDING AG ESB11TCY9	167.83	20,772.67	38,601.40	0.04	17,828.73
425.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	137.66	49,405.66	58,506.49	0.07	9,100.83
1,236.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	15.38	20,601.44	19,015.38	0.02	-1,586.06
260.000 GEBERIT AG ESB1WGG94	339.86	55,746.66	88,363.64	0.10	32,616.98

 BNY MELLON PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,647.000 GAM HOLDING AG ESB1WHVV6	16.68	20,525.98	27,477.42	0.03	6,951.44
701.000 ACTELION LTD ESB1YD5Q3	139.46	47,952.15	97,761.84	0.11	49,809.69
481.000 ARYZTA AG ESB39VJC3	50.95	20,617.31	24,506.49	0.03	3,889.18
1,501.000 JULIUS BAER GROUP LTD ESB4R2R51	48.61	59,575.02	72,965.69	0.08	13,390.67
2,623.000 SWISS RE AG ESB545MG7	98.05	144,734.03	257,190.26	0.29	112,456.23
1,515.000 TRANSOCEAN LTD ESB5W3ND7	12.49	105,799.85	18,918.58	0.02	-86,881.27
3,770.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	72.03	201,085.27	271,545.45	0.31	70,460.18
25,883.000 UBS GROUP AG ESBRJL171	19.50	455,469.56	504,731.43	0.57	49,261.87
TOTAL EQUITY SWISS FRANC		6,950,862.69	8,329,551.68	9.42	1,378,688.99
TOTAL ASSETS SWISS FRANC		6,950,963.90	8,329,655.62	9.42	1,378,691.72
U.S. DOLLAR CASH & CASH EQUIVALENTS					

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
204,225.010 FIDELITY INSTL MM PRIME 690 996199196	100.00	204,225.01	204,225.01	0.23	0.00
EQUITY					
6,061.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	65.64	327,662.09	397,844.04	0.45	70,181.95
396.000 ORASCOM CONSTRUCTION LTD FUBVYJ802	7.00	5,843.99	2,772.00	0.00	-3,071.99
159.000 LIBERTY GLOBAL PLC G5480U104	42.36	6,862.46	6,735.24	0.01	-127.22
393.000 LIBERTY GLOBAL PLC G5480U120	40.77	16,505.42	16,022.61	0.02	-482.81
7.000 LIBERTY GLOBAL PLC LILAC G5480U138	41.37	291.18	289.59	0.00	-1.59
19.000 LIBERTY GLOBAL PLC LILAC G5480U153	43.00	832.76	817.00	0.00	-15.76
66.000 PROTHENA CORP PLC G72800108	68.11	386.40	4,495.26	0.01	4,108.86
208.000 PERRIGO CO PLC G97822103	144.70	32,354.40	30,097.60	0.03	-2,256.80

 PARA EAFE - MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,820.000 TRANSOCEAN LTD H8817H100	12.38	30,030.00	22,531.60	0.03	-7,498.40
3,803.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	13.99	50,349.92	53,203.97	0.06	2,854.05
677.000 MOBILEYE NV N51488117	42.28	28,914.67	28,623.56	0.03	-291.11
747.000 NXP SEMICONDUCTORS NV N6596X109	84.25	67,125.42	62,934.75	0.07	-4,190.67
TOTAL EQUITY U.S. DOLLAR		567,158.71	626,367.22	0.71	59,208.51
TOTAL ASSETS U.S. DOLLAR		771,383.72	830,592.23	0.94	59,208.51
TOTAL ASSETS		83,913,934.21	88,403,502.12	100.00	4,489,567.91

 BNY MELLON MONTICELLO TOWNS RE -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
REAL ESTATE					
1,502,750.020 CITIC CAPITAL CHINA 999180086	0.71	1,096,636.69	1,063,049.87	1.71	-33,586.82
5,948,331.940 UBS TRUMBULL PROPERTY FUND 999F99382	1.26	5,343,619.72	7,475,911.17	12.05	2,132,291.45
1,731,760.498 TTG BRPTP FUND LP 999G39667	0.57	0.00	991,005.14	1.60	991,005.14
441,620.000 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP		441,620.00	441,620.00	0.71	0.00
212,324.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.76	38,929.00	161,383.01	0.26	122,454.01
4,218,750.000 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P		4,218,750.00	4,218,750.00	6.80	0.00
763.587 PRIME PROPERTY FUND LLC 99VVAE6C7	18,667.14	7,824,402.93	14,253,989.00	22.98	6,429,586.07
2,039,173.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND 2 LP	0.71	765,019.00	1,455,631.02	2.35	690,612.02
1,456,354.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.58	1,437,091.45	840,355.58	1.36	-596,735.87

 BNY MELLON MONTICELLO TOWNS RE -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,828,783.230 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.22	91,190.58	398,747.90	0.64	307,557.32
1,839,324.020 DIVCOWEST FUND III 99VVALSA1	0.29	0.00	537,807.31	0.87	537,807.31
1,849,673.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.79	479,626.00	1,459,177.43	2.35	979,551.43
3,750,000.000 JAMESTOWN PREMIER PROPERTY 99VVAR9K9	1.81	3,750,000.00	6,782,205.00	10.94	3,032,205.00
1,034,683.000 CVI EUROPE REAL ESTATE PARTNER 99VAVHX1 TG LLC	0.72	585,941.76	748,566.25	1.21	162,624.49
1,350,000.000 SAVANNA REAL ESTATE FUND IIA 99VAVWT3 LP LLC	1.23	1,350,000.00	1,659,856.05	2.68	309,856.05
6,822,914.440 PRISA REAL ESTATE LP 99VVAWA08	1.25	6,822,914.44	8,507,519.31	13.72	1,684,604.87
7,500,000.000 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.22	7,092,662.28	9,120,675.00	14.71	2,028,012.72
883,953.000 GREENFIELD ACQUISITION 99VVAWUM8 PARTNERS VII	1.05	883,953.00	926,596.66	1.49	42,643.66
955,562.930 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.02	955,562.93	975,783.60	1.57	20,220.67

 BNY MELLON MONTICELLO TOWNS RE - _____	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL REAL ESTATE U.S. DOLLAR		43,177,919.78	62,018,629.30	100.00	18,840,709.52
TOTAL ASSETS U.S. DOLLAR		43,177,919.78	62,018,629.30	100.00	18,840,709.52
TOTAL ASSETS		43,177,919.78	62,018,629.30	100.00	18,840,709.52

 BNY MELLON WELLINGTON-PI MONTI -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
3,708,530.694 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	9.82	36,668,586.40	36,417,771.42	100.00	-250,814.98

 STEPSTONE-MONTI -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
46,819,512.190 STEPSTONE XL OPP FUND LP 99VVAKD50	1.27	39,851,976.68	59,244,240.24	100.00	19,392,263.56

 BNY MELLON FIRST PRIN-MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,957,682.890 FIDELITY INSTL MM PRIME 690 996199196	100.00	3,957,682.89	3,957,682.89	10.06	0.00
FIXED INCOME SECURITIES					
240,000.000 ALASKA ST HSG FIN CORP 011839AT4 5.000% 12/01/2027 DD 05/30/13	117.44	258,102.62	281,851.20	0.72	23,748.58
500,000.000 BLUEMOUNTAIN CLO 201 4A B 144A 09628NAC6 VAR RT 01/20/2027 DD 01/13/16	100.00	500,000.00	500,000.00	1.27	0.00
200,000.000 CLACKAMAS CNTY OR SCH DIST #12 179093GB9 5.000% 06/15/2027 DD 12/18/14	120.74	237,507.28	241,480.00	0.61	3,972.72
100,000.000 DALLAS TX 235219KJ0 5.000% 02/15/2026 DD 12/22/14	121.38	118,663.60	121,384.00	0.31	2,720.40
55,000.000 DETROIT MI CITY SCH DIST 2511294Z2 5.636% 05/01/2016 DD 12/30/09	101.63	55,628.01	55,895.40	0.14	267.39
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	109.93	42,545.52	43,973.20	0.11	1,427.68
90,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	118.60	94,537.49	106,737.30	0.27	12,199.81
1,594,214.150 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	103.33	1,621,162.41	1,647,285.54	4.19	26,123.13

 FIRST PRIN-MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,527,927.380 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	103.34	1,553,755.17	1,578,883.76	4.01	25,128.59
1,108,001.650 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.46	1,163,709.07	1,179,600.72	3.00	15,891.65
585,000.000 FLORIDA ST HSG FIN CORP REVENUE 34074MKA8 4.000% 07/01/2027 DD 12/23/13	107.93	585,000.00	631,378.80	1.60	46,378.80
300,000.000 GEORGIA ST HSG & FIN AUTH REVENUE 373539W84 2.600% 06/01/2024 DD 04/21/15	103.01	300,000.00	309,036.00	0.79	9,036.00
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFM1 6.150% 04/01/2018 DD 04/01/08	108.59	543,745.57	542,960.00	1.38	-785.57
100,000.000 HOUSTON TX 442331VV3 5.000% 03/01/2025 DD 05/22/12	117.99	110,198.51	117,989.00	0.30	7,790.49
171,789.860 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	101.72	171,789.86	174,739.49	0.44	2,949.63
250,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528USM4 5.000% 01/01/2029 DD 09/16/15	122.20	296,063.94	305,492.50	0.78	9,428.56
750,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15	103.05	775,964.45	772,890.00	1.96	-3,074.45
180,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	101.16	178,582.69	182,086.20	0.46	3,503.51

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
FIRST PRIN-MONTI -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Base	Base	Base	Total	Gain/Loss
						Base
180,000.000	MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	106.01	180,000.00	190,825.20	0.48	10,825.20
550,000.000	MASSACHUSETTS ST HSG FIN AGY H 57586P4V5 3.750% 12/01/2028 DD 03/21/13	102.10	550,000.00	561,561.00	1.43	11,561.00
250,000.000	MASSACHUSETTS ST TRANSPRTN FUN 57604TCJ3 5.000% 06/01/2023 DD 11/18/15	123.22	304,714.36	308,042.50	0.78	3,328.14
250,000.000	MET ATLANTA GA RAPID TRANSIT A 591745X58 5.000% 07/01/2026 DD 12/10/15	126.66	310,258.97	316,657.50	0.80	6,398.53
180,000.000	MET GOVT NASHVILLE & DAVIDSONC 592030ZN3 5.000% 05/15/2027 DD 06/27/13	119.67	203,236.51	215,411.40	0.55	12,174.89
125,000.000	MICHIGAN ST 594612BR3 5.000% 12/01/2028 DD 07/01/14	121.16	144,807.31	151,448.75	0.38	6,641.44
795,000.000	MINNESOTA ST HSG FIN AGY 60415NG63 4.875% 07/01/2037 DD 10/26/06	100.08	792,352.30	795,604.20	2.02	3,251.90
80,000.000	MINNESOTA ST RETMNT SYS BLDG R 60415VBR4 4.000% 06/01/2023 DD 08/09/12	113.28	84,313.87	90,620.80	0.23	6,306.93
302,665.850	MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.12	302,665.85	290,916.36	0.74	-11,749.49
296,099.050	MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	100.20	296,099.05	296,679.40	0.75	580.35

 FIRST PRIN-MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,436,747.140 MINNESOTA ST HSG FIN AGY HOME0 60416QFY5 3.000% 07/01/2044 DD 06/19/14	100.48	1,436,747.14	1,443,629.16	3.67	6,882.02
235,000.000 MINNESOTA ST HSG FIN AGY 60416SCQ1 2.550% 07/01/2022 DD 06/20/13	105.12	235,000.00	247,024.95	0.63	12,024.95
135,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	104.90	135,000.00	141,613.65	0.36	6,613.65
130,000.000 MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	101.47	130,000.00	131,912.30	0.34	1,912.30
105,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	109.95	105,000.00	115,445.40	0.29	10,445.40
125,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	108.10	125,000.00	135,118.75	0.34	10,118.75
395,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PU9 3.625% 12/01/2025 DD 06/20/13	102.15	373,686.13	403,476.70	1.03	29,790.57
550,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PV7 3.750% 12/01/2026 DD 06/20/13	102.72	541,285.52	564,938.00	1.44	23,652.48
805,000.000 NEW MEXICO ST EDUCTNL ASSISTAN 647110FL4 3.875% 04/01/2034 DD 05/08/13	103.57	771,779.65	833,754.60	2.12	61,974.95
255,000.000 NEW YORK ST ENVRNMNTL FACS COR 64986AU90 5.000% 06/15/2024 DD 05/31/12	121.09	286,604.08	308,766.75	0.78	22,162.67

 FIRST PRIN-MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
365,000.000 NEW YORK ST HSG FIN AGY ST PER 649870KF8 5.000% 03/15/2034 DD 06/19/08	106.53	369,913.32	388,841.80	0.99	18,928.48
140,000.000 NEW YORK ST MTGE AGY REVENUE 64988RES7 3.950% 04/01/2021 DD 03/31/11	107.08	144,143.49	149,906.40	0.38	5,762.91
150,000.000 NEW YORK ST DORM AUTH ST PERSO 64990EJ24 5.000% 02/15/2025 DD 06/19/15	124.41	179,044.13	186,609.00	0.47	7,564.87
165,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028UF8 5.000% 03/15/2027 DD 09/06/12	117.71	182,833.47	194,224.80	0.49	11,391.33
1,000,000.000 OAKTREE EIF I SERIES A1 A 144A 67401DAA3 VAR RT 10/18/2027 DD 01/07/16	99.96	999,600.00	999,600.00	2.54	0.00
620,000.000 OMAHA NE 681712KB0 6.500% 12/01/2030 DD 12/01/00	143.94	820,749.61	892,446.60	2.27	71,696.99
145,000.000 OREGON ST DEPT OF ADMIN SVCS L 68607VC78 5.000% 04/01/2026 DD 04/16/13	120.00	157,333.98	174,002.90	0.44	16,668.92
100,000.000 PORT OF SEATTLE WA 735371ND4 5.750% 12/01/2025 DD 02/23/11	121.39	117,556.88	121,392.00	0.31	3,835.12
495,000.000 PUERTO RICO PUBLIC FIN CORP 745291SX3 5.500% 08/01/2027 DD 01/16/02	130.42	565,146.78	645,574.05	1.64	80,427.27
965,000.000 PUERTO RICO PUBLIC FIN CORP 745291TM6 6.000% 08/01/2026 DD 01/16/02	133.62	1,177,339.24	1,289,394.40	3.28	112,055.16

 BNY MELLON FIRST PRIN-MONTI -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	129.67	133,370.67	162,083.75	0.41	28,713.08
1,110,000.000 SLM STUDENT LOAN TRUST 200 4 B 78442GLR5 VAR RT 01/27/2025 DD 05/05/04	95.95	1,067,648.43	1,065,000.60	2.71	-2,647.83
150,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14	106.06	150,000.00	159,091.50	0.40	9,091.50
580,000.000 SYNCHRONY FINANCIAL 87165BAC7 3.750% 08/15/2021 DD 08/11/14	99.89	585,130.49	579,367.80	1.47	-5,762.69
125,000.000 TENNESSEE ST HSG DEV AGY 88045RA77 2.600% 07/01/2023 DD 05/28/15	102.23	125,000.00	127,790.00	0.32	2,790.00
245,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AS7 3.000% 07/01/2025 DD 05/30/13	102.55	245,000.00	251,240.15	0.64	6,240.15
215,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461BF4 3.125% 01/01/2026 DD 05/30/13	103.73	215,000.00	223,019.50	0.57	8,019.50
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	129.85	189,894.58	194,767.50	0.49	4,872.92
1,078,497.000 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06	111.10	1,349,087.49	1,198,231.74	3.04	-150,855.75
2,140,297.450 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	117.74	2,931,717.92	2,519,900.61	6.40	-411,817.31

BNY MELLON FIRST PRIN-MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,841,868.000 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12		87.85	4,824,224.31	4,253,677.88	10.81	-570,546.43
220,000.000 UNIV OF WASHINGTON WA UNIV REV 91523NMB9 5.000% 07/01/2030 DD 09/05/13		121.22	230,525.73	266,692.80	0.68	36,167.07
390,000.000 VERMONT ST STUDENT ASSISTANCEC 92428CHQ0 3.900% 06/15/2022 DD 07/02/13		105.46	390,000.00	411,290.10	1.05	21,290.10
500,000.000 VIRGINIA ST CLG BLDG AUTH EDUC 92778VAM0 5.000% 02/01/2022 DD 04/15/15		119.78	592,009.14	598,880.00	1.52	6,870.86
500,000.000 VIRGINIA ST HSG DEV AUTH CMWLT 92812UN46 3.700% 10/01/2025 DD 10/30/13		107.57	500,000.00	537,845.00	1.37	37,845.00
500,000.000 VISA INC 92826CAF9 4.300% 12/14/2045 DD 12/14/15		101.46	502,632.82	507,280.00	1.29	4,647.18
100,000.000 WASHINGTON ST 93974DJP4 5.000% 07/01/2029 DD 11/06/14		120.57	116,889.61	120,574.00	0.31	3,684.39
115,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TQP7 4.500% 06/01/2028 DD 01/28/14		100.83	115,000.00	115,956.80	0.29	956.80
750,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15		102.15	771,676.31	766,147.50	1.95	-5,528.81
275,000.000 WEST VIRGINIA ST WTR DEV AUTHI 956724AM0 5.000% 07/01/2026 DD 10/16/14		120.83	323,463.73	332,271.50	0.84	8,807.77

BNY MELLON FIRST PRIN-MONTI -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
90,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	44.34	38,635.53	39,902.40	0.10	1,266.87	
400,000.000 WISCONSIN ST TRANSPRTN REVENUE 977123L22 5.000% 07/01/2022 DD 04/30/15	121.22	477,520.10	484,884.00	1.23	7,363.90	
100,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	102.70	100,487.83	102,698.00	0.26	2,210.17	
500,000.000 WYOMING ST CMNTY DEV AUTH HSGR 98322QFS1 3.000% 06/01/2022 DD 08/26/14	103.77	502,913.72	518,825.00	1.32	15,911.28	
-3,750,000.000 IRS R US0003M P 6.75% 99QACLUT7 2034 JAN 29 4996857B	28.56	0.00	-1,070,847.00	-2.72	-1,070,847.00	
3,750,000.000 IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 4996857B	29.25	99,375.00	1,096,981.00	2.79	997,606.00	
-3,567,640.000 IRS R US0003M P 0% 99QACSRV1 2042 FEB 15 SL4Q3295	6.30	0.00	-224,764.00	-0.57	-224,764.00	
3,567,640.000 IRS_R US0003M P 0% 99QACSRW9 2042 FEB 15 SL4Q3295	0.00	0.00	0.00	0.00	0.00	
-1,181,784.000 IRS R US0003M P 0% 99QACSWF0 2040 FEB 15 SLQF0BBK	4.57	0.00	-54,002.00	-0.14	-54,002.00	
1,181,784.000 IRS_R US0003M P 0% 99QACSWG8 2040 FEB 15 SLQF0BBK	0.00	0.00	0.00	0.00	0.00	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
FIRST PRIN-MONTI -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
-1,830,000.000	IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	21.11	0.00	-386,403.00	-0.98	-386,403.00
1,830,000.000	IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 SWPNDT00001	0.00	0.00	0.00	0.00	0.00
-1,830,000.000	IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 SWPNDT00002	18.70	0.00	-342,265.00	-0.87	-342,265.00
1,830,000.000	IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 SWPNDT00002	0.00	0.00	0.00	0.00	0.00
-1,830,000.000	IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 SWPNDT00003	17.24	0.00	-315,460.00	-0.80	-315,460.00
1,830,000.000	IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 SWPNDT00003	0.00	0.00	0.00	0.00	0.00
-1,830,000.000	IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 SWPNDT00004	13.02	0.00	-238,353.00	-0.61	-238,353.00
1,830,000.000	IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 SWPNDT00004	0.00	0.00	0.00	0.00	0.00
-1,830,000.000	IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	41.07	0.00	-751,576.00	-1.91	-751,576.00
1,830,000.000	IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	41.75	59,109.00	764,115.00	1.94	705,006.00

 FIRST PRIN-MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		37,265,480.24	35,393,946.56	89.94	-1,871,533.68
TOTAL ASSETS U.S. DOLLAR		41,223,163.13	39,351,629.45	100.00	-1,871,533.68
TOTAL ASSETS		41,223,163.13	39,351,629.45	100.00	-1,871,533.68

 TITAN LP-MONTICELLO -	Asset Detail - By Currency					Report ID : IACS0005
						Base Currency : USD
	12/31/2015					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
35,548,259.000 TITAN FUND LP 99VVAVXJ4	1.05	35,548,259.00	37,296,120.00	100.00	1,747,861.00

 MAGNITUDE-MONTI -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
6,550.000 MAGNITUDE US PARTNERS Y 1215 99VVA88F1	1,000.10	6,550,000.00	6,550,655.00	17.40	655.00
59.930 MAGNITUDE US PARTNERS Y 1015 99VVA8CW9	1,017.57	59,932.76	60,983.00	0.16	1,050.24
9,069.400 MAGNITUDE US PARTNERS 99VVAWBE7	1,178.83	9,069,400.25	10,691,309.00	28.40	1,621,908.75
5,779.710 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,179.30	6,008,666.30	6,815,999.00	18.11	807,332.70
11,339.960 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,192.54	12,598,531.47	13,523,316.00	35.93	924,784.53
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		34,286,530.78	37,642,262.00	100.00	3,355,731.22
TOTAL ASSETS U.S. DOLLAR		34,286,530.78	37,642,262.00	100.00	3,355,731.22
TOTAL ASSETS		34,286,530.78	37,642,262.00	100.00	3,355,731.22

 CORECOMMODITY-MONTI -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
OTHER						
37,843,000.000 CORE COMMODITY FUND 99VVA33J9		0.78	37,843,000.00	29,332,654.89	100.00	-8,510,345.11

 BNY MELLON MARATHON EAFE-MONTI - _____	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
OTHER						
45,095.119	MARATHON EAFE 99VVA3995	1,410.38	64,225,665.74	63,601,227.58	100.00	-624,438.16

 CASH - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : REVISED	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,404,563.010 FIDELITY INSTL MM PRIME 690 996199196	100.00	2,404,563.01	2,404,563.01	100.00	0.00

 PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

	Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	427,103.380 FIDELITY INSTL MM PRIME 690 996199196	100.00	427,103.38	427,103.38	0.40	0.00
	CASH		-393.00	-393.00	-0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		426,710.38	426,710.38	0.40	0.00
EQUITY						
	316.000 ABM INDUSTRIES INC 000957100	28.47	7,223.76	8,996.52	0.01	1,772.76
	1,244.000 ADT CORP/THE 00101J106	32.98	30,356.17	41,027.12	0.04	10,670.95
	2,665.000 AFLAC INC 001055102	59.90	122,470.34	159,633.50	0.15	37,163.16
	589.000 AGCO CORP 001084102	45.39	26,884.93	26,734.71	0.02	-150.22
	830.000 AGL RESOURCES INC 001204106	63.81	32,721.92	52,962.30	0.05	20,240.38
	1,053.000 A H BELO CORP 001282102	5.00	5,201.61	5,265.00	0.00	63.39

 PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,036.000 AES CORP/VA 00130H105	9.57	25,426.81	19,484.52	0.02	-5,942.29
299.000 AMAG PHARMACEUTICALS INC 00163U106	30.19	5,142.80	9,026.81	0.01	3,884.01
25,710.000 AT&T INC 00206R102	34.41	766,389.48	884,681.10	0.82	118,291.62
841.000 AVX CORP 002444107	12.14	10,024.72	10,209.74	0.01	185.02
477.000 AARON'S INC 002535300	22.39	12,883.77	10,680.03	0.01	-2,203.74
8,024.000 ABBOTT LABORATORIES 002824100	44.91	187,952.44	360,357.84	0.33	172,405.40
10,535.000 ABBVIE INC 00287Y109	59.24	283,915.97	624,093.40	0.58	340,177.43
340.000 ABIOMED INC 003654100	90.28	24,595.60	30,695.20	0.03	6,099.60
244.000 ACADIA REALTY TRUST 004239109	33.15	4,926.36	8,088.60	0.01	3,162.24
2,191.000 ACCURIDE CORP 00439T206	1.66	6,923.56	3,637.06	0.00	-3,286.50

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
492.000 ACI WORLDWIDE INC 004498101	21.40	5,180.76	10,528.80	0.01	5,348.04
2,302.000 ACTIVISION BLIZZARD INC 00507V109	38.71	30,588.24	89,110.42	0.08	58,522.18
258.000 ACUITY BRANDS INC 00508Y102	233.80	14,107.44	60,320.40	0.06	46,212.96
1,265.000 ACXIOM CORP 005125109	20.92	16,031.23	26,463.80	0.02	10,432.57
2,875.000 ADOBE SYSTEMS INC 00724F101	93.94	109,521.11	270,077.50	0.25	160,556.39
539.000 ADVANCE AUTO PARTS INC 00751Y106	150.51	33,342.65	81,124.89	0.08	47,782.24
1,727.000 AECOM 00766T100	30.03	37,093.97	51,861.81	0.05	14,767.84
592.000 AEGION CORP 00770F104	19.31	10,290.00	11,431.52	0.01	1,141.52
781.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	15.66	4,904.68	12,230.46	0.01	7,325.78
2,256.000 AETNA INC 00817Y108	108.12	88,492.72	243,918.72	0.23	155,426.00

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
309.000 AFFILIATED MANAGERS GROUP INC 008252108	159.76	29,620.74	49,365.84	0.05	19,745.10
2,375.000 AGILENT TECHNOLOGIES INC 00846U101	41.81	53,797.96	99,298.75	0.09	45,500.79
333.000 AGREE REALTY CORP 008492100	33.99	9,813.51	11,318.67	0.01	1,505.16
195.000 AIR LEASE CORP 00912X302	33.48	4,655.27	6,528.60	0.01	1,873.33
1,382.000 AIR PRODUCTS & CHEMICALS INC 009158106	130.11	93,332.67	179,812.02	0.17	86,479.35
378.000 AIRGAS INC 009363102	138.32	19,216.05	52,284.96	0.05	33,068.91
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	52.63	36,166.27	57,682.48	0.05	21,516.21
146.000 ALAMO GROUP INC 011311107	52.10	4,950.86	7,606.60	0.01	2,655.74
856.000 ALASKA AIR GROUP INC 011659109	80.51	14,338.00	68,916.56	0.06	54,578.56
197.000 ALBANY INTERNATIONAL CORP 012348108	36.55	4,873.78	7,200.35	0.01	2,326.57

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,836.000 ALCOA INC 013817101	9.87	50,882.24	57,601.32	0.05	6,719.08
571.000 ALEXANDER & BALDWIN INC 014491104	35.31	8,493.22	20,162.01	0.02	11,668.79
392.000 ALERE INC 01449J105	39.09	10,043.04	15,323.28	0.01	5,280.24
47.000 ALEXANDER'S INC 014752109	384.11	15,356.77	18,053.17	0.02	2,696.40
357.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	90.36	25,139.94	32,258.52	0.03	7,118.58
999.000 ALEXION PHARMACEUTICALS INC 015351109	190.75	79,414.61	190,559.25	0.18	111,144.64
365.000 ALIGN TECHNOLOGY INC 016255101	65.85	8,066.50	24,035.25	0.02	15,968.75
98.000 ALLEGHANY CORP 017175100	477.93	28,633.04	46,837.14	0.04	18,204.10
107.000 ALLEGiant TRAVEL CO 01748X102	167.83	4,872.78	17,957.81	0.02	13,085.03
107.000 ALLETE INC 018522300	50.83	5,077.15	5,438.81	0.01	361.66

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
288.000 ALLIANCE DATA SYSTEMS CORP 018581108	276.57	44,856.17	79,652.16	0.07	34,795.99
670.000 ALLIANT ENERGY CORP 018802108	62.45	30,649.35	41,841.50	0.04	11,192.15
393.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	15.38	4,943.94	6,044.34	0.01	1,100.40
2,169.000 ALLSTATE CORP/THE 020002101	62.09	81,166.87	134,673.21	0.12	53,506.34
1,044.000 ALLY FINANCIAL INC 02005N100	18.64	23,416.92	19,460.16	0.02	-3,956.76
354.000 ALMOST FAMILY INC 020409108	38.23	5,200.26	13,533.42	0.01	8,333.16
341.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	94.14	10,315.25	32,101.74	0.03	21,786.49
587.000 ALON USA ENERGY INC 020520102	14.84	5,165.60	8,711.08	0.01	3,545.48
1,380.000 ALPHABET INC 02079K107	758.88	294,608.32	1,047,254.40	0.97	752,646.08
1,257.000 ALPHABET INC 02079K305	778.01	264,124.81	977,958.57	0.91	713,833.76

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,116.000 ALTRIA GROUP INC 02209S103	58.21	189,729.51	647,062.36	0.60	457,332.85
1,725.000 AMAZON.COM INC 023135106	675.89	97,265.11	1,165,910.25	1.08	1,068,645.14
53.000 AMERCO 023586100	389.50	5,074.22	20,643.50	0.02	15,569.28
1,085.000 AMEREN CORP 023608102	43.23	33,801.46	46,904.55	0.04	13,103.09
2,792.000 AMERICAN AIRLINES GROUP INC 02376R102	42.35	120,221.18	118,241.20	0.11	-1,979.98
227.000 AMERICAN ASSETS TRUST INC 024013104	38.35	5,077.99	8,705.45	0.01	3,627.46
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	18.94	10,248.04	19,470.32	0.02	9,222.28
405.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.34	14,021.10	16,742.70	0.02	2,721.60
2,111.000 AMERICAN CAPITAL LTD 02503Y103	13.79	19,315.65	29,110.69	0.03	9,795.04
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	58.27	100,427.23	158,960.56	0.15	58,533.33

 PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
401.000 AMERICAN EQUITY INVESTMENT LIF 025676206	24.03	4,944.33	9,636.03	0.01	4,691.70
2,404.000 AMERICAN EXPRESS CO 025816109	69.55	129,900.13	167,198.20	0.16	37,298.07
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	72.08	4,982.40	10,379.52	0.01	5,397.12
7,450.000 AMERICAN INTERNATIONAL GROUP I 026874784	61.97	263,625.72	461,676.50	0.43	198,050.78
1,294.000 AMERICAN RESIDENTIAL PROPERTIE 02927E303	18.90	21,596.86	24,456.60	0.02	2,859.74
604.000 AMERICAN SOFTWARE INC/GA 029683109	10.18	5,031.32	6,148.72	0.01	1,117.40
2,286.000 AMERICAN TOWER CORP 03027X100	96.95	101,514.18	221,627.70	0.21	120,113.52
1,132.000 AMERICAN WATER WORKS CO INC 030420103	59.75	28,899.96	67,637.00	0.06	38,737.04
1,128.000 AMERISOURCEBERGEN CORP 03073E105	103.71	37,000.21	116,984.88	0.11	79,984.67
1,601.000 AMERIPRISE FINANCIAL INC 03076C106	106.42	74,763.02	170,378.42	0.16	95,615.40

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
572.000 AMERIS BANCORP 03076K108	33.99	5,119.40	19,442.28	0.02	14,322.88
1,432.000 AMETEK INC 031100100	53.59	40,601.97	76,740.88	0.07	36,138.91
4,375.000 AMGEN INC 031162100	162.33	241,930.67	710,193.75	0.66	468,263.08
1,906.000 AMPHENOL CORP 032095101	52.23	31,153.95	99,550.38	0.09	68,396.43
194.000 AMSURG CORP 03232P405	76.00	4,974.16	14,744.00	0.01	9,769.84
138.000 AMTRUST FINANCIAL SERVICES INC 032359309	61.58	2,515.93	8,498.04	0.01	5,982.11
3,389.000 AMYRIS INC 03236M101	1.62	9,989.42	5,490.18	0.01	-4,499.24
3,025.000 ANADARKO PETROLEUM CORP 032511107	48.58	133,976.38	146,954.50	0.14	12,978.12
1,426.000 ANALOG DEVICES INC 032654105	55.32	53,599.85	78,886.32	0.07	25,286.47
187.000 ANDERSONS INC/THE 034164103	31.63	4,965.47	5,914.81	0.01	949.34

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
173.000 ANIXTER INTERNATIONAL INC 035290105	60.39	10,578.95	10,447.47	0.01	-131.48
547.000 ANSYS INC 03662Q105	92.50	29,023.82	50,597.50	0.05	21,573.68
1,049.000 ANTHEM INC 036752103	139.44	74,649.18	146,272.56	0.14	71,623.38
4,254.000 ANWORTH MORTGAGE ASSET CORP 037347101	4.35	21,652.86	18,504.90	0.02	-3,147.96
1,485.000 APACHE CORP 037411105	44.47	88,010.14	66,037.95	0.06	-21,972.19
759.000 APARTMENT INVESTMENT & MANAGEM 03748R101	40.03	18,982.59	30,382.77	0.03	11,400.18
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	17.23	55,584.48	58,478.62	0.05	2,894.14
29,308.000 APPLE INC 037833100	105.26	328,614.55	3,084,960.08	2.86	2,756,345.53
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	40.49	4,991.74	5,911.54	0.01	919.80
5,581.000 APPLIED MATERIALS INC 038222105	18.67	74,267.78	104,197.27	0.10	29,929.49

 PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,860.000 APPROACH RESOURCES INC 03834A103	1.84	36,729.00	25,502.40	0.02	-11,226.60
1,028.000 AQUA AMERICA INC 03836W103	29.80	17,632.26	30,634.40	0.03	13,002.14
3,793.000 ARCHER-DANIELS-MIDLAND CO 039483102	36.68	118,389.01	139,127.24	0.13	20,738.23
7,350.000 ARIAD PHARMACEUTICALS INC 04033A100	6.25	46,893.00	45,937.50	0.04	-955.50
10.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	45.73	440.10	457.30	0.00	17.20
737.000 ARRIS GROUP INC 04270V106	30.57	8,077.52	22,530.09	0.02	14,452.57
789.000 ARROW ELECTRONICS INC 042735100	54.18	26,447.28	42,748.02	0.04	16,300.74
230.000 ARROW FINANCIAL CORP 042744102	27.17	4,994.41	6,249.10	0.01	1,254.69
8,892.000 ARROWHEAD RESEARCH CORP 042797209	6.15	48,064.59	54,685.80	0.05	6,621.21
224.000 ARTESIAN RESOURCES CORP 043113208	27.70	5,028.80	6,204.80	0.01	1,176.00

 PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	67.44	5,092.08	19,827.36	0.02	14,735.28
1,102.000 ASCENA RETAIL GROUP INC 04351G101	9.85	16,195.95	10,854.70	0.01	-5,341.25
37.000 ASHFORD HOSPITALITY PRIME INC 044102101	14.50	573.50	536.50	0.00	-37.00
10.000 ASHFORD INC 044104107	53.25	560.01	532.50	0.00	-27.51
579.000 ASHLAND INC 044209104	102.70	31,885.53	59,463.30	0.06	27,577.77
504.000 ASPEN TECHNOLOGY INC 045327103	37.76	7,791.84	19,031.04	0.02	11,239.20
2,277.000 ASSOCIATED BANC-CORP 045487105	18.75	24,295.59	42,693.75	0.04	18,398.16
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	30.50	2,270.59	3,324.50	0.00	1,053.91
342.000 ASSURANT INC 04621X108	80.54	10,105.19	27,544.68	0.03	17,439.49
142.000 ASTEC INDUSTRIES INC 046224101	40.70	4,979.94	5,779.40	0.01	799.46

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
133.000 ASTERIAS BIOTHERAPEUTICS INC 04624N107	3.93	478.79	522.69	0.00	43.90
208.000 ATHENAHEALTH INC 04685W103	160.97	8,540.48	33,481.76	0.03	24,941.28
5,454.000 ATLANTIC POWER CORP 04878Q863	1.97	16,580.71	10,744.38	0.01	-5,836.33
767.000 ATMEL CORP 049513104	8.61	4,839.77	6,603.87	0.01	1,764.10
538.000 ATMOS ENERGY CORP 049560105	63.04	17,382.78	33,915.52	0.03	16,532.74
14.000 ATRION CORP 049904105	381.20	3,289.44	5,336.80	0.00	2,047.36
1,560.000 AUTODESK INC 052769106	60.93	53,912.82	95,050.80	0.09	41,137.98
364.000 AUTOLIV INC 052800109	124.77	19,003.99	45,416.28	0.04	26,412.29
2,789.000 AUTOMATIC DATA PROCESSING INC 053015103	84.72	105,255.76	236,284.08	0.22	131,028.32
529.000 AUTONATION INC 05329W102	59.66	11,207.50	31,560.14	0.03	20,352.64

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
29.000 AUTOZONE INC 053332102	741.91	23,066.60	21,515.39	0.02	-1,551.21
626.000 AVALONBAY COMMUNITIES INC 053484101	184.13	79,476.42	115,265.38	0.11	35,788.96
495.000 AVANGRID INC 05351W103	38.40	19,181.25	19,008.00	0.02	-173.25
640.000 AVERY DENNISON CORP 053611109	62.66	18,284.80	40,102.40	0.04	21,817.60
708.000 AVIS BUDGET GROUP INC 053774105	36.29	15,452.38	25,693.32	0.02	10,240.94
365.000 AVISTA CORP 05379B107	35.37	9,993.70	12,910.05	0.01	2,916.35
647.000 AVNET INC 053807103	42.84	22,749.55	27,717.48	0.03	4,967.93
167.000 AXIALL CORP 05463D100	15.40	3,976.27	2,571.80	0.00	-1,404.47
3,724.000 BB&T CORP 054937107	37.81	111,951.10	140,804.44	0.13	28,853.34
88.000 B&G FOODS INC 05508R106	35.02	1,826.88	3,081.76	0.00	1,254.88

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,137.000 BGC PARTNERS INC 05541T101	9.81	10,728.54	30,773.97	0.03	20,045.43
192.000 BOK FINANCIAL CORP 05561Q201	59.79	10,043.52	11,479.68	0.01	1,436.16
630.000 BWX TECHNOLOGIES INC 05605H100	31.77	11,904.08	20,015.10	0.02	8,111.02
315.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	20.87	4,384.63	6,574.05	0.01	2,189.42
1,508.000 BAKER HUGHES INC 057224107	46.15	76,251.36	69,594.20	0.06	-6,657.16
122.000 BALCHEM CORP 057665200	60.80	5,055.68	7,417.60	0.01	2,361.92
852.000 BALL CORP 058498106	72.73	38,305.92	61,965.96	0.06	23,660.04
132.000 BANCFIRST CORP 05945F103	58.62	5,043.72	7,737.84	0.01	2,694.12
44,906.000 BANK OF AMERICA CORP 060505104	16.83	549,079.69	755,767.98	0.70	206,688.29
324.000 BANK OF HAWAII CORP 062540109	62.90	14,878.08	20,379.60	0.02	5,501.52

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,382.000 BANK MUTUAL CORP 063750103	7.80	4,906.10	10,779.60	0.01	5,873.50	
42.000 BANK OF THE OZARKS INC 063904106	49.46	527.10	2,077.32	0.00	1,550.22	
2,951.000 BANK OF NEW YORK MELLON CORP/T 064058100	41.22	81,321.66	121,640.22	0.11	40,318.56	
766.000 CR BARD INC 067383109	189.44	57,514.19	145,111.04	0.13	87,596.85	
271.000 BARNES & NOBLE INC 067774109	8.71	3,134.23	2,360.41	0.00	-773.82	
171.000 BARNES & NOBLE EDUCATION INC 06777U101	9.95	1,543.48	1,701.45	0.00	157.97	
209.000 BARNES GROUP INC 067806109	35.39	4,903.14	7,396.51	0.01	2,493.37	
3,403.000 BAXALTA INC 07177M103	39.03	70,887.52	132,819.09	0.12	61,931.57	
3,403.000 BAXTER INTERNATIONAL INC 071813109	38.15	83,185.00	129,824.45	0.12	46,639.45	
1,335.000 BBCN BANCORP INC 073295107	17.22	10,325.32	22,988.70	0.02	12,663.38	

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
975.000 B/E AEROSPACE INC 073302101	42.37	21,518.04	41,310.75	0.04	19,792.71
274.000 BEACON ROOFING SUPPLY INC 073685109	41.18	6,088.28	11,283.32	0.01	5,195.04
2,340.000 BEAZER HOMES USA INC 07556Q881	11.49	34,848.45	26,886.60	0.02	-7,961.85
1,428.000 BECTON DICKINSON AND CO 075887109	154.09	99,915.23	220,040.52	0.20	120,125.29
1,565.000 BED BATH & BEYOND INC 075896100	48.25	60,487.87	75,511.25	0.07	15,023.38
282.000 BELDEN INC 077454106	47.68	9,145.26	13,445.76	0.01	4,300.50
674.000 BEMIS CO INC 081437105	44.69	22,290.46	30,121.06	0.03	7,830.60
703.000 BENCHMARK ELECTRONICS INC 08160H101	20.67	10,258.48	14,531.01	0.01	4,272.53
675.000 BENEFICIAL BANCORP INC 08171T102	13.32	5,001.59	8,991.00	0.01	3,989.41
782.000 WR BERKLEY CORP 084423102	54.75	21,364.24	42,814.50	0.04	21,450.26

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,109.000 BERKSHIRE HATHAWAY INC 084670702	132.04	656,159.29	1,070,712.36	0.99	414,553.07
233.000 BERKSHIRE HILLS BANCORP INC 084680107	29.11	5,063.09	6,782.63	0.01	1,719.54
954.000 BERRY PLASTICS GROUP INC 08579W103	36.18	15,006.42	34,515.72	0.03	19,509.30
1,450.000 BEST BUY CO INC 086516101	30.45	17,574.00	44,152.50	0.04	26,578.50
517.000 BIG LOTS INC 089302103	38.54	10,407.37	19,925.18	0.02	9,517.81
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	104.76	30,086.00	128,645.28	0.12	98,559.28
799.000 BIOGEN INC 09062X103	306.35	42,569.42	244,773.65	0.23	202,204.23
781.000 BIOMED REALTY TRUST INC 09063H107	23.69	14,643.75	18,501.89	0.02	3,858.14
203.000 BIO-TECHNE CORP 09073M104	90.00	14,837.10	18,270.00	0.02	3,432.90
166.000 BLACK HILLS CORP 092113109	46.43	4,968.38	7,707.38	0.01	2,739.00

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
188.000 BLACKBAUD INC 09227Q100	65.86	4,998.92	12,381.68	0.01	7,382.76
229.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	44.21	5,415.84	10,124.09	0.01	4,708.25
568.000 BLACKROCK INC 09247X101	340.52	100,837.94	193,415.36	0.18	92,577.42
1,502.000 H&R BLOCK INC 093671105	33.31	22,412.96	50,031.62	0.05	27,618.66
846.000 BLOOMIN' BRANDS INC 094235108	16.89	13,375.26	14,288.94	0.01	913.68
2,183.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	11.85	28,060.72	25,868.55	0.02	-2,192.17
3,360.000 BOEING CO/THE 097023105	144.59	263,675.92	485,822.40	0.45	222,146.48
1,633.000 BORGWARNER INC 099724106	43.23	59,852.80	70,594.59	0.07	10,741.79
58.000 BOSTON BEER CO INC/THE 100557107	201.91	5,150.40	11,710.78	0.01	6,560.38
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	11.34	4,701.48	8,754.48	0.01	4,053.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,377.000 BOSTON SCIENTIFIC CORP 101137107	18.44	53,585.00	136,031.88	0.13	82,446.88
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	29.73	5,080.32	6,421.68	0.01	1,341.36
3,348.000 BOULDER BRANDS INC 101405108	10.98	22,866.84	36,761.04	0.03	13,894.20
3,821.000 BOX INC 10316T104	13.96	49,481.95	53,341.16	0.05	3,859.21
1,128.000 BOYD GAMING CORP 103304101	19.87	7,185.36	22,413.36	0.02	15,228.00
2,159.000 BRANDYWINE REALTY TRUST 105368203	13.66	21,629.15	29,491.94	0.03	7,862.79
711.000 BRINKER INTERNATIONAL INC 109641100	47.95	14,994.99	34,092.45	0.03	19,097.46
9,844.000 BRISTOL-MYERS SQUIBB CO 110122108	68.79	251,898.47	677,168.76	0.63	425,270.29
622.000 BROADCOM CORP 111320107	57.82	26,565.36	35,964.04	0.03	9,398.68
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	53.73	14,727.50	36,805.05	0.03	22,077.55

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,818.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	9.18	20,708.78	35,049.24	0.03	14,340.46
402.000 BROOKDALE SENIOR LIVING INC 112463104	18.46	8,450.04	7,420.92	0.01	-1,029.12
548.000 BROOKLINE BANCORP INC 11373M107	11.50	5,025.16	6,302.00	0.01	1,276.84
691.000 BROWN & BROWN INC 115236101	32.10	17,406.29	22,181.10	0.02	4,774.81
527.000 BROWN-FORMAN CORP 115637209	99.28	21,093.97	52,320.56	0.05	31,226.59
50.000 BRUNOS INC NEW 116881202	10.00	500.00	500.00	0.00	0.00
903.000 BRUNSWICK CORP/DE 117043109	50.51	20,341.83	45,610.53	0.04	25,268.70
248.000 BRYN MAWR BANK CORP 117665109	28.72	4,915.36	7,122.56	0.01	2,207.20
272.000 BUFFALO WILD WINGS INC 119848109	159.65	18,822.40	43,424.80	0.04	24,602.40
1,675.000 CBS CORP 124857202	47.13	46,612.44	78,942.75	0.07	32,330.31

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
314.000 CBOE HOLDINGS INC 12503M108	64.90	7,570.54	20,378.60	0.02	12,808.06
1,423.000 CBRE GROUP INC 12504L109	34.58	32,425.28	49,207.34	0.05	16,782.06
929.000 CDK GLOBAL INC 12508E101	47.47	14,738.35	44,099.63	0.04	29,361.28
122.000 CEB INC 125134106	61.39	5,004.44	7,489.58	0.01	2,485.14
1,935.000 CF INDUSTRIES HOLDINGS INC 125269100	40.81	68,729.77	78,967.35	0.07	10,237.58
1,820.000 CIGNA CORP 125509109	146.33	69,943.43	266,320.60	0.25	196,377.17
1,488.000 CIT GROUP INC 125581801	39.70	52,677.93	59,073.60	0.05	6,395.67
1,753.000 CME GROUP INC/IL 12572Q105	90.60	103,678.37	158,821.80	0.15	55,143.43
1,589.000 CMS ENERGY CORP 125896100	36.08	30,429.35	57,331.12	0.05	26,901.77
209.000 CSS INDUSTRIES INC 125906107	28.38	5,032.72	5,931.42	0.01	898.70

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,691.000 CNO FINANCIAL GROUP INC 12621E103	19.09	17,478.63	51,371.19	0.05	33,892.56
6,933.000 CSX CORP 126408103	25.95	74,784.19	179,911.35	0.17	105,127.16
192.000 CST BRANDS INC 12646R105	39.14	3,402.48	7,514.88	0.01	4,112.40
832.000 CSRA INC 12650T104	30.00	20,359.21	24,960.00	0.02	4,600.79
554.000 CVB FINANCIAL CORP 126600105	16.92	4,875.20	9,373.68	0.01	4,498.48
7,051.000 CVS HEALTH CORP 126650100	97.77	234,551.31	689,376.27	0.64	454,824.96
929.000 CA INC 12673P105	28.56	21,984.69	26,532.24	0.02	4,547.55
258.000 CABELA'S INC 126804301	46.73	6,764.76	12,056.34	0.01	5,291.58
12.000 CABLE ONE INC 12685J105	433.66	1,876.41	5,203.92	0.00	3,327.51
391.000 CABOT CORP 127055101	40.88	15,030.04	15,984.08	0.01	954.04

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,485.000 CABOT OIL & GAS CORP 127097103	17.69	38,182.03	43,959.65	0.04	5,777.62
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	20.81	16,346.21	33,316.81	0.03	16,970.60
246.000 CALATLANTIC GROUP INC 128195104	37.92	10,049.10	9,328.32	0.01	-720.78
488.000 CALERES INC 129500104	26.82	5,016.64	13,088.16	0.01	8,071.52
290.000 CALGON CARBON CORP 129603106	17.25	5,060.50	5,002.50	0.00	-58.00
3,477.000 CALIFORNIA RESOURCES CORP 13057Q107	2.33	18,657.43	8,101.41	0.01	-10,556.02
279.000 CALIFORNIA WATER SERVICE GROUP 130788102	23.27	5,091.75	6,492.33	0.01	1,400.58
781.000 CALLAWAY GOLF CO 131193104	9.42	4,810.96	7,357.02	0.01	2,546.06
2,682.000 CALPINE CORP 131347304	14.47	34,981.41	38,808.54	0.04	3,827.13
428.000 CAMDEN PROPERTY TRUST 133131102	76.76	22,136.16	32,853.28	0.03	10,717.12

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,579.000 CAMERON INTERNATIONAL CORP 13342B105	63.20	65,236.39	99,792.80	0.09	34,556.41
441.000 CAMPBELL SOUP CO 134429109	52.55	14,893.76	23,174.55	0.02	8,280.79
2,057.000 CAPITAL ONE FINANCIAL CORP 14040H105	72.18	107,744.99	148,474.26	0.14	40,729.27
997.000 CAPITOL FEDERAL FINANCIAL INC 14057J101	12.56	11,764.60	12,522.32	0.01	757.72
461.000 CARDINAL FINANCIAL CORP 14149F109	22.75	4,868.16	10,487.75	0.01	5,619.59
2,234.000 CARDINAL HEALTH INC 14149Y108	89.27	105,930.77	199,429.18	0.18	93,498.41
227.000 CARDTRONICS INC 14161H108	33.65	4,955.41	7,638.55	0.01	2,683.14
119.000 CARE CAPITAL PROPERTIES INC 141624106	30.57	2,318.65	3,637.83	0.00	1,319.18
1,851.000 CARETRUST REIT INC 14174T107	10.95	21,249.48	20,268.45	0.02	-981.03
181.000 CARLISLE COS INC 142339100	88.69	9,945.69	16,052.89	0.01	6,107.20

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,537.000 CARMAX INC 143130102	53.97	40,100.33	82,951.89	0.08	42,851.56
1,387.000 CARNIVAL CORP 143658300	54.48	53,900.31	75,563.76	0.07	21,663.45
542.000 CARTER'S INC 146229109	89.03	22,250.67	48,254.26	0.04	26,003.59
113.000 CASEY'S GENERAL STORES INC 147528103	120.45	4,901.94	13,610.85	0.01	8,708.91
3,205.000 CATERPILLAR INC 149123101	67.96	200,099.37	217,811.80	0.20	17,712.43
471.000 CATHAY GENERAL BANCORP 149150104	31.33	6,579.87	14,756.43	0.01	8,176.56
467.000 CAVIUM INC 14964U108	65.71	13,954.43	30,686.57	0.03	16,732.14
1,122.000 CELANESE CORP 150870103	67.33	36,431.34	75,544.26	0.07	39,112.92
5,273.000 CELGENE CORP 151020104	119.76	143,276.50	631,494.48	0.59	488,217.98
691.000 CELLDX THERAPEUTICS INC 15117B103	15.68	10,427.19	10,834.88	0.01	407.69

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
596.000 CENTENE CORP 15135B101	65.81	10,090.28	39,222.76	0.04	29,132.48
3,850.000 CENTERPOINT ENERGY INC 15189T107	18.36	55,009.40	70,686.00	0.07	15,676.60
794.000 CENTERSTATE BANKS INC 15201P109	15.65	5,065.72	12,426.10	0.01	7,360.38
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	22.02	4,889.59	8,169.42	0.01	3,279.83
659.000 CENTURY ALUMINUM CO 156431108	4.42	4,751.39	2,912.78	0.00	-1,838.61
2,052.000 CENTURYLINK INC 156700106	25.16	75,307.59	51,628.32	0.05	-23,679.27
368.000 CEPHEID 15670R107	36.53	11,879.04	13,443.04	0.01	1,564.00
1,633.000 CERNER CORP 156782104	60.17	45,747.40	98,257.61	0.09	52,510.21
345.000 CHARTER COMMUNICATIONS INC 16117M305	183.10	18,803.12	63,169.50	0.06	44,366.38
608.000 CHATHAM LODGING TRUST 16208T102	20.48	10,019.84	12,451.84	0.01	2,432.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
166.000 CHEESECAKE FACTORY INC/THE 163072101	46.11	5,132.72	7,654.26	0.01	2,521.54
272.000 CHEMICAL FINANCIAL CORP 163731102	34.27	4,972.16	9,321.44	0.01	4,349.28
1,072.000 CHEMOURS CO/THE 163851108	5.36	11,221.47	5,745.92	0.01	-5,475.55
244.000 CHEMTURA CORP 163893209	27.27	5,043.48	6,653.88	0.01	1,610.40
1,188.000 CHENIERE ENERGY INC 16411R208	37.25	39,129.15	44,253.00	0.04	5,123.85
366.000 CHESAPEAKE UTILITIES CORP 165303108	56.75	13,240.44	20,770.50	0.02	7,530.06
10,093.000 CHEVRON CORP 166764100	89.96	653,547.59	907,966.28	0.84	254,418.69
586.000 CHICAGO BRIDGE & IRON CO NV 167250109	38.99	20,427.96	22,848.14	0.02	2,420.18
1,205.000 CHICO'S FAS INC 168615102	10.67	14,508.20	12,857.35	0.01	-1,650.85
113.000 CHILDREN'S PLACE INC/THE 168905107	55.20	4,993.47	6,237.60	0.01	1,244.13

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,436.000 CHIMERA INVESTMENT CORP 16934Q208	13.64	32,886.00	33,227.04	0.03	341.04
214.000 CHIPOTLE MEXICAN GRILL INC 169656105	479.85	58,373.12	102,687.90	0.10	44,314.78
19,930.000 CHRISTOPHER & BANKS CORP 171046105	1.65	31,923.87	32,884.50	0.03	960.63
1,397.000 CHUBB CORP/THE 171232101	132.64	72,751.29	185,298.08	0.17	112,546.79
836.000 CHURCH & DWIGHT CO INC 171340102	84.88	41,186.43	70,959.68	0.07	29,773.25
115.000 CHURCHILL DOWNS INC 171484108	141.49	4,940.40	16,271.35	0.02	11,330.95
1,727.000 CIENA CORP 171779309	20.69	25,278.11	35,731.63	0.03	10,453.52
608.000 CIMAREX ENERGY CO 171798101	89.38	36,698.88	54,343.04	0.05	17,644.16
1,640.000 CINCINNATI BELL INC 171871106	3.60	5,100.40	5,904.00	0.01	803.60
607.000 CINCINNATI FINANCIAL CORP 172062101	59.17	17,080.98	35,916.19	0.03	18,835.21

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
553.000 CINEMARK HOLDINGS INC 17243V102	33.43	11,082.12	18,486.79	0.02	7,404.67
266.000 CIRRUS LOGIC INC 172755100	29.53	3,777.20	7,854.98	0.01	4,077.78
20,253.000 CISCO SYSTEMS INC 17275R102	27.16	484,881.04	549,970.22	0.51	65,089.18
753.000 CINTAS CORP 172908105	91.05	26,575.77	68,560.65	0.06	41,984.88
13,324.000 CITIGROUP INC 172967424	51.75	551,708.89	689,517.00	0.64	137,808.11
1,336.000 CITRIX SYSTEMS INC 177376100	75.65	49,327.26	101,068.40	0.09	51,741.14
156.000 CITY HOLDING CO 177835105	45.64	4,907.76	7,119.84	0.01	2,212.08
111.000 CLARCOR INC 179895107	49.68	5,038.29	5,514.48	0.01	476.19
146.000 CLEARWATER PAPER CORP 18538R103	45.53	5,212.20	6,647.38	0.01	1,435.18
1,068.000 CLOROX CO/THE 189054109	126.83	68,030.53	135,454.44	0.13	67,423.91

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
182.000 CLOVIS ONCOLOGY INC 189464100	35.00	10,039.12	6,370.00	0.01	-3,669.12
724.000 COACH INC 189754104	32.73	23,066.64	23,696.52	0.02	629.88
2,741.000 COBALT INTERNATIONAL ENERGY IN 19075F106	5.40	23,759.20	14,801.40	0.01	-8,957.80
795.000 COBIZ FINANCIAL INC 190897108	13.42	4,984.65	10,668.90	0.01	5,684.25
158.000 COCA-COLA BOTTLING CO CONSOLID 191098102	182.51	9,996.66	28,836.58	0.03	18,839.92
19,793.000 COCA-COLA CO/THE 191216100	42.96	475,130.46	850,307.28	0.79	375,176.82
2,333.000 COCA-COLA ENTERPRISES INC 19122T109	49.24	56,901.87	114,876.92	0.11	57,975.05
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	34.69	5,020.80	11,100.80	0.01	6,080.00
300.000 COGNEX CORP 192422103	33.77	5,055.00	10,131.00	0.01	5,076.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	60.02	80,491.66	236,898.94	0.22	156,407.28

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
97.000 COHERENT INC 192479103	65.11	5,028.48	6,315.67	0.01	1,287.19
631.000 COLFAX CORP 194014106	23.35	24,691.03	14,733.85	0.01	-9,957.18
5,123.000 COLGATE-PALMOLIVE CO 194162103	66.62	160,496.40	341,294.26	0.32	180,797.86
529.000 COLUMBIA BANKING SYSTEM INC 197236102	32.51	9,517.21	17,197.79	0.02	7,680.58
1,797.000 COLUMBIA PIPELINE GROUP INC 198280109	20.00	24,317.02	35,940.00	0.03	11,622.98
13,608.000 COMCAST CORP 20030N101	56.43	333,302.56	767,899.44	0.71	434,596.88
426.000 COMERICA INC 200340107	41.83	14,809.16	17,819.58	0.02	3,010.42
983.850 COMMERCE BANCSHARES INC/MO 200525103	42.54	28,837.19	41,852.98	0.04	13,015.79
1,375.000 COMMERCIAL METALS CO 201723103	13.69	19,717.50	18,823.75	0.02	-893.75
1,234.000 COMMUNICATIONS SALES & LEASING 20341J104	18.69	25,531.46	23,063.46	0.02	-2,468.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
219.000 COMMUNITY BANK SYSTEM INC 203607106	39.94	5,315.13	8,746.86	0.01	3,431.73
924.000 COMMUNITY HEALTH SYSTEMS INC 203668108	26.53	16,280.88	24,513.72	0.02	8,232.84
205.000 COMMUNITY TRUST BANCORP INC 204149108	34.96	5,029.95	7,166.80	0.01	2,136.85
832.000 COMPUTER SCIENCES CORP 205363104	32.68	20,149.52	27,189.76	0.03	7,040.24
421.000 COMSCORE INC 20564W105	41.15	9,855.61	17,324.15	0.02	7,468.54
412.000 COMTECH TELECOMMUNICATIONS COR 205826209	20.09	9,912.72	8,277.08	0.01	-1,635.64
2,257.000 CONAGRA FOODS INC 205887102	42.16	55,307.34	95,155.12	0.09	39,847.78
697.000 CONCHO RESOURCES INC 20605P101	92.86	36,369.46	64,723.42	0.06	28,353.96
170.000 CONNECTICUT WATER SERVICE INC 207797101	38.01	5,026.90	6,461.70	0.01	1,434.80
6,791.000 CONOCOPHILLIPS 20825C104	46.69	307,354.24	317,071.79	0.29	9,717.55

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
306.000 CONSOLIDATED COMMUNICATIONS HO 209034107	20.95	5,055.12	6,410.70	0.01	1,355.58	
1,353.000 CONSOLIDATED EDISON INC 209115104	64.27	63,200.39	86,957.31	0.08	23,756.92	
658.000 CONSTELLATION BRANDS INC 21036P108	142.44	14,105.64	93,725.52	0.09	79,619.88	
514.000 CONTINENTAL RESOURCES INC/OK 212015101	22.98	20,103.78	11,811.72	0.01	-8,292.06	
1,136.000 CONVERGYS CORP 212485106	24.89	14,972.48	28,275.04	0.03	13,302.56	
92.000 COOPER COS INC/THE 216648402	134.20	6,992.92	12,346.40	0.01	5,353.48	
364.000 COOPER TIRE & RUBBER CO 216831107	37.85	6,329.96	13,777.40	0.01	7,447.44	
220.000 COPART INC 217204106	38.01	4,946.70	8,362.20	0.01	3,415.50	
192.000 CORELOGIC INC/UNITED STATES 21871D103	33.86	5,018.88	6,501.12	0.01	1,482.24	
4,480.000 CORNING INC 219350105	18.28	55,819.66	81,894.40	0.08	26,074.74	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,028.000 CORPORATE OFFICE PROPERTIES TR 22002T108	21.83	22,338.44	22,441.24	0.02	102.80
544.000 CORRECTIONS CORP OF AMERICA 22025Y407	26.49	11,880.96	14,410.56	0.01	2,529.60
2,572.000 COSTCO WHOLESALE CORP 22160K105	161.50	128,783.64	415,378.00	0.39	286,594.36
88.000 COSTAR GROUP INC 22160N109	206.69	4,916.56	18,188.72	0.02	13,272.16
847.000 COTY INC 222070203	25.63	23,284.03	21,708.61	0.02	-1,575.42
1,089.000 COVANTA HOLDING CORP 22282E102	15.49	20,789.01	16,868.61	0.02	-3,920.40
395.000 COVISINT CORP 22357R103	2.50	1,066.50	987.50	0.00	-79.00
104.000 CRANE CO 224399105	47.84	4,877.60	4,975.36	0.00	97.76
1,740.000 CROWN CASTLE INTERNATIONAL COR 22822V101	86.45	66,781.20	150,423.00	0.14	83,641.80
531.000 CROWN HOLDINGS INC 228368106	50.70	18,044.86	26,921.70	0.02	8,876.84

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
591.000 CUBESMART 229663109	30.62	6,081.39	18,096.42	0.02	12,015.03
381.000 CUMMINS INC 231021106	88.01	12,862.08	33,531.81	0.03	20,669.73
158.000 CURTISS-WRIGHT CORP 231561101	68.50	4,942.24	10,823.00	0.01	5,880.76
365.000 DCT INDUSTRIAL TRUST INC 233153204	37.37	7,475.20	13,640.05	0.01	6,164.85
1,732.000 DDR CORP 23317H102	16.84	22,621.30	29,166.88	0.03	6,545.58
1,729.000 DR HORTON INC 23331A109	32.03	24,185.23	55,379.87	0.05	31,194.64
97.000 DST SYSTEMS INC 233326107	114.06	4,959.61	11,063.82	0.01	6,104.21
1,473.000 DTE ENERGY CO 233331107	80.19	61,570.23	118,119.87	0.11	56,549.64
204.000 DSW INC 23334L102	23.86	5,049.00	4,867.44	0.00	-181.56
933.000 DANA HOLDING CORP 235825205	13.80	11,447.91	12,875.40	0.01	1,427.49

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,426.000 DANAHER CORP 235851102	92.88	118,709.55	318,206.88	0.30	199,497.33
480.000 DARDEN RESTAURANTS INC 237194105	63.64	18,366.12	30,547.20	0.03	12,181.08
298.000 DARLING INGREDIENTS INC 237266101	10.52	4,928.92	3,134.96	0.00	-1,793.96
1,010.000 DAVITA HEALTHCARE PARTNERS INC 23918K108	69.71	28,274.95	70,407.10	0.07	42,132.15
545.000 DEAN FOODS CO 242370203	17.15	6,202.92	9,346.75	0.01	3,143.83
108.000 DECKERS OUTDOOR CORP 243537107	47.20	5,114.88	5,097.60	0.00	-17.28
1,281.000 DEERE & CO 244199105	76.27	54,291.54	97,701.87	0.09	43,410.33
5,690.000 DELTA AIR LINES INC 247361702	50.69	74,803.06	288,426.10	0.27	213,623.04
306.000 DELUXE CORP 248019101	54.54	7,203.24	16,689.24	0.02	9,486.00
1,279.000 DENNY'S CORP 24869P104	9.83	4,898.57	12,572.57	0.01	7,674.00

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
830.000 DENTSPLY INTERNATIONAL INC 249030107	60.85	24,724.01	50,505.50	0.05	25,781.49
1,575.000 DEVON ENERGY CORP 25179M103	32.00	96,044.09	50,400.00	0.05	-45,644.09
221.000 DEXCOM INC 252131107	81.90	18,519.80	18,099.90	0.02	-419.90
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	189.00	5,039.10	12,474.00	0.01	7,434.90
1,551.000 DIAMONDROCK HOSPITALITY CO 252784301	9.65	15,154.80	14,967.15	0.01	-187.65
566.000 DIGITAL REALTY TRUST INC 253868103	75.62	27,467.98	42,800.92	0.04	15,332.94
1,038.000 DIGITALGLOBE INC 25389M877	15.66	16,555.03	16,255.08	0.02	-299.95
280.000 DILLARD'S INC 254067101	65.71	16,599.17	18,398.80	0.02	1,799.63
7,169.000 WALT DISNEY CO/THE 254687106	105.08	220,238.24	753,318.52	0.70	533,080.28
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	53.62	76,838.66	171,155.04	0.16	94,316.38

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,040.000 DISCOVERY COMMUNICATIONS INC 25470F104	26.68	31,638.19	27,747.20	0.03	-3,890.99
241.000 DISCOVERY COMMUNICATIONS INC 25470F302	25.22	4,831.36	6,078.02	0.01	1,246.66
1,495.000 DISH NETWORK CORP 25470M109	57.18	37,576.96	85,484.10	0.08	47,907.14
297.000 DOLBY LABORATORIES INC 25659T107	33.65	9,771.30	9,994.05	0.01	222.75
620.000 DOLLAR GENERAL CORP 256677105	71.87	25,227.72	44,559.40	0.04	19,331.68
879.000 DOLLAR TREE INC 256746108	77.22	26,414.63	67,876.38	0.06	41,461.75
3,181.000 DOMINION RESOURCES INC/VA 25746U109	67.64	122,925.93	215,162.84	0.20	92,236.91
368.000 DOMINO'S PIZZA INC 25754A201	111.25	9,126.40	40,940.00	0.04	31,813.60
548.000 DOMTAR CORP 257559203	36.95	20,974.70	20,248.60	0.02	-726.10
678.000 DONALDSON CO INC 257651109	28.66	19,695.90	19,431.48	0.02	-264.42

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
367.000 RR DONNELLEY & SONS CO 257867101	14.72	4,911.23	5,402.24	0.01	491.01
941.000 DOUGLAS EMMETT INC 25960P109	31.18	15,272.43	29,340.38	0.03	14,067.95
352.000 DOUGLAS DYNAMICS INC 25960R105	21.07	5,047.68	7,416.64	0.01	2,368.96
1,328.000 DOVER CORP 260003108	61.31	52,825.09	81,419.68	0.08	28,594.59
4,627.000 DOW CHEMICAL CO/THE 260543103	51.48	164,370.07	238,197.96	0.22	73,827.89
1,281.000 DR PEPPER SNAPPLE GROUP INC 26138E109	93.20	31,429.72	119,389.20	0.11	87,959.48
425.000 DREAMWORKS ANIMATION SKG INC 26153C103	25.77	8,912.25	10,952.25	0.01	2,040.00
201.000 DRIL-QUIP INC 262037104	59.23	15,041.95	11,905.23	0.01	-3,136.72
4,418.000 EI DU PONT DE NEMOURS & CO 263534109	66.60	181,645.93	294,238.80	0.27	112,592.87
2,075.000 DUKE REALTY CORP 264411505	21.02	24,341.05	43,616.50	0.04	19,275.45

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,365.000 DUKE ENERGY CORP 26441C204	71.39	178,374.92	240,227.35	0.22	61,852.43
491.000 DUN & BRADSTREET CORP/THE 26483E100	103.93	37,710.62	51,029.63	0.05	13,319.01
851.000 DUNKIN' BRANDS GROUP INC 265504100	42.59	27,538.36	36,244.09	0.03	8,705.73
350.000 DUPONT FABROS TECHNOLOGY INC 26613Q106	31.79	8,708.00	11,126.50	0.01	2,418.50
321.000 DYCOM INDUSTRIES INC 267475101	69.96	4,798.95	22,457.16	0.02	17,658.21
2,665.000 DYNEGY INC 26817R108	13.40	57,007.76	35,711.00	0.03	-21,296.76
8,196.000 EMC CORP/MA 268648102	25.68	97,529.94	210,473.28	0.20	112,943.34
3,281.000 EOG RESOURCES INC 26875P101	70.79	136,245.91	232,261.99	0.22	96,016.08
799.000 EQT CORP 26884L109	52.13	40,195.51	41,651.87	0.04	1,456.36
278.000 EPR PROPERTIES 26884U109	58.45	12,782.44	16,249.10	0.02	3,466.66

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315.000 ERA GROUP INC 26885G109	11.15	5,876.06	3,512.25	0.00	-2,363.81
166.000 EAGLE BANCORP INC 268948106	50.47	1,933.15	8,378.02	0.01	6,444.87
1,013.000 E*TRADE FINANCIAL CORP 269246401	29.64	9,035.96	30,025.32	0.03	20,989.36
227.000 EAGLE MATERIALS INC 26969P108	60.43	14,862.68	13,717.61	0.01	-1,145.07
952.000 EAST WEST BANCORP INC 27579R104	41.56	17,678.64	39,565.12	0.04	21,886.48
304.000 EASTMAN CHEMICAL CO 277432100	67.51	18,231.76	20,523.04	0.02	2,291.28
6,217.000 EBAY INC 278642103	27.48	74,670.96	170,843.16	0.16	96,172.20
541.000 ECHOSTAR CORP 278768106	39.11	10,898.07	21,158.51	0.02	10,260.44
1,513.000 ECOLAB INC 278865100	114.38	68,501.50	173,056.94	0.16	104,555.44
301.000 EDGEWELL PERSONAL CARE CO 28035Q102	78.37	21,245.58	23,589.37	0.02	2,343.79

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,402.000 EDISON INTERNATIONAL 281020107	59.21	99,825.54	142,222.42	0.13	42,396.88
199.000 EDUCATION REALTY TRUST INC 28140H203	37.88	4,955.10	7,538.12	0.01	2,583.02
248.000 EL PASO ELECTRIC CO 283677854	38.50	8,052.56	9,548.00	0.01	1,495.44
1,799.000 ELECTRONIC ARTS INC 285512109	68.72	32,481.90	123,627.28	0.11	91,145.38
309.000 ELECTRONICS FOR IMAGING INC 286082102	46.74	5,101.59	14,442.66	0.01	9,341.07
1,920.000 ELIZABETH ARDEN INC 28660G106	9.90	22,963.20	19,008.00	0.02	-3,955.20
358.000 PERRY ELLIS INTERNATIONAL INC 288853104	18.42	5,083.60	6,594.36	0.01	1,510.76
398.000 EMCOR GROUP INC 29084Q100	48.04	11,311.16	19,119.92	0.02	7,808.76
1,017.000 EMERSON ELECTRIC CO 291011104	47.83	49,995.72	48,643.11	0.05	-1,352.61
262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	28.07	4,878.44	7,354.34	0.01	2,475.90

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315.000 EMPLOYERS HOLDINGS INC 292218104	27.30	5,021.10	8,599.50	0.01	3,578.40
220.000 ENCORE WIRE CORP 292562105	37.09	5,108.40	8,159.80	0.01	3,051.40
417.000 ENERGEN CORP 29265N108	40.99	19,623.06	17,092.83	0.02	-2,530.23
5,311.000 ENERGY FUELS INC/CANADA 292671708	2.95	23,613.77	15,667.45	0.01	-7,946.32
198.000 ENERGIZER HOLDINGS INC 29272W109	34.06	3,887.05	6,743.88	0.01	2,856.83
202.000 ENERSYS 29275Y102	55.93	5,369.16	11,297.86	0.01	5,928.70
138.000 ENGILITY HOLDINGS INC 29286C107	32.48	2,514.21	4,482.24	0.00	1,968.03
399.000 ENLINK MIDSTREAM LLC 29336T100	15.09	5,159.07	6,020.91	0.01	861.84
800.000 ENTEGRIS INC 29362U104	13.27	7,832.00	10,616.00	0.01	2,784.00
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	28.35	5,190.90	11,056.50	0.01	5,865.60

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
576.000 EQUIFAX INC 294429105	111.37	21,032.64	64,149.12	0.06	43,116.48
269.000 EQUINIX INC 29444U700	302.40	28,748.13	81,345.60	0.08	52,597.47
657.000 EQUITY COMMONWEALTH 294628102	27.73	15,200.43	18,218.61	0.02	3,018.18
292.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	66.67	9,962.80	19,467.64	0.02	9,504.84
2,034.000 EQUITY RESIDENTIAL 29476L107	81.59	102,719.72	165,954.06	0.15	63,234.34
782.000 ESPERION THERAPEUTICS INC 29664W105	22.26	21,512.82	17,407.32	0.02	-4,105.50
194.000 ESSENDANT INC 296689102	32.51	6,613.46	6,306.94	0.01	-306.52
322.000 ESSEX PROPERTY TRUST INC 297178105	239.41	49,314.16	77,090.02	0.07	27,775.86
133.000 ESTERLINE TECHNOLOGIES CORP 297425100	81.00	9,975.00	10,773.00	0.01	798.00
242.000 ETHAN ALLEN INTERIORS INC 297602104	27.82	5,055.38	6,732.44	0.01	1,677.06

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
321.000 EURONET WORLDWIDE INC 298736109	72.43	4,827.84	23,250.03	0.02	18,422.19
623.000 EVERCORE PARTNERS INC 29977A105	54.07	16,135.62	33,685.61	0.03	17,549.99
202.000 EVERBANK FINANCIAL CORP 29977G102	15.98	3,276.44	3,227.96	0.00	-48.48
1,700.000 EVERSOURCE ENERGY 30040W108	51.07	57,489.19	86,819.00	0.08	29,329.81
1,440.000 EVINE LIVE INC 300487105	1.78	3,067.20	2,563.20	0.00	-504.00
1,031.000 EXACT SCIENCES CORP 30063P105	9.23	10,907.98	9,516.13	0.01	-1,391.85
937.000 EXELON CORP 30161N101	27.77	28,526.64	26,020.49	0.02	-2,506.15
719.635 EXPEDIA INC 30212P303	124.30	30,729.34	89,450.63	0.08	58,721.29
372.000 EXPONENT INC 30214U102	49.95	9,830.10	18,581.40	0.02	8,751.30
4,036.000 EXPRESS SCRIPTS HOLDING CO 30219G108	87.41	137,368.02	352,786.76	0.33	215,418.74

 PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
559.000 EXTRA SPACE STORAGE INC 30225T102	88.21	11,453.91	49,309.39	0.05	37,855.48
1,588.000 EXTREME NETWORKS INC 30226D106	4.08	4,859.28	6,479.04	0.01	1,619.76
18,559.000 EXXON MOBIL CORP 30231G102	77.95	1,236,553.74	1,446,674.05	1.34	210,120.31
231.000 FEI CO 30241L109	79.79	8,401.47	18,431.49	0.02	10,030.02
770.000 FLIR SYSTEMS INC 302445101	28.07	19,265.00	21,613.90	0.02	2,348.90
1,619.000 FMC TECHNOLOGIES INC 30249U101	29.01	34,729.58	46,967.19	0.04	12,237.61
756.000 FNB CORP/PA 302520101	13.34	7,643.16	10,085.04	0.01	2,441.88
165.000 FTD COS INC 30281V108	26.17	3,787.68	4,318.05	0.00	530.37
10,345.000 FACEBOOK INC 30303M102	104.66	305,786.22	1,082,707.70	1.00	776,921.48
238.000 FAIR ISAAC CORP 303250104	94.18	6,899.62	22,414.84	0.02	15,515.22

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,284.000 FAIRPOINT COMMUNICATIONS INC 305560302	16.07	31,224.79	36,703.88	0.03	5,479.09
123.000 FARO TECHNOLOGIES INC 311642102	29.52	5,098.35	3,630.96	0.00	-1,467.39
173.000 FEDERAL REALTY INVESTMENT TRUS 313747206	146.10	17,032.80	25,275.30	0.02	8,242.50
1,803.000 FEDEX CORP 31428X106	148.99	194,332.46	268,628.97	0.25	74,296.51
3,634.000 FELCOR LODGING TRUST INC 31430F101	7.30	16,825.42	26,528.20	0.02	9,702.78
511.000 F5 NETWORKS INC 315616102	96.96	43,737.58	49,546.56	0.05	5,808.98
1,973.000 FIDELITY NATIONAL INFORMATION 31620M106	60.60	47,244.14	119,563.80	0.11	72,319.66
1,493.000 FNF GROUP 31620R303	34.67	17,087.75	51,762.31	0.05	34,674.56
497.000 FNFV GROUP 31620R402	11.23	2,365.68	5,581.31	0.01	3,215.63
4,197.000 FIFTH THIRD BANCORP 316773100	20.10	61,639.71	84,359.70	0.08	22,719.99

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
724.000 FINANCIAL ENGINES INC 317485100	33.67	15,001.28	24,377.08	0.02	9,375.80
311.000 FINANCIAL INSTITUTIONS INC 317585404	28.00	5,010.21	8,708.00	0.01	3,697.79
687.000 FIREEYE INC 31816Q101	20.74	24,844.56	14,248.38	0.01	-10,596.18
626.000 FIRST AMERICAN FINANCIAL CORP 31847R102	35.90	9,615.36	22,473.40	0.02	12,858.04
322.000 FIRST BUSEY CORP 319383204	20.63	5,119.80	6,642.86	0.01	1,523.06
187.000 FIRST CASH FINANCIAL SERVICES 31942D107	37.43	7,278.04	6,999.41	0.01	-278.63
77.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	258.17	15,462.06	19,879.09	0.02	4,417.03
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	9.07	5,217.63	9,677.69	0.01	4,460.06
366.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	37.78	5,223.11	13,827.48	0.01	8,604.37
349.000 FIRST FINANCIAL BANCORP 320209109	18.07	5,772.46	6,306.43	0.01	533.97

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
376.000 FIRST FINANCIAL BANKSHARES INC 32020R109	30.17	6,282.96	11,343.92	0.01	5,060.96
557.000 FIRST HORIZON NATIONAL CORP 320517105	14.52	5,590.54	8,087.64	0.01	2,497.10
465.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	22.13	4,998.75	10,290.45	0.01	5,291.70
284.000 FIRST OF LONG ISLAND CORP/THE 320734106	30.00	5,097.33	8,520.00	0.01	3,422.67
974.000 FIRST MIDWEST BANCORP INC/IL 320867104	18.43	10,412.72	17,950.82	0.02	7,538.10
2,184.000 FIRST POTOMAC REALTY TRUST 33610F109	11.40	23,368.80	24,897.60	0.02	1,528.80
440.000 FIRST REPUBLIC BANK/CA 33616C100	66.06	12,878.80	29,066.40	0.03	16,187.60
522.000 FIRST SOLAR INC 336433107	65.99	23,208.12	34,446.78	0.03	11,238.66
269.000 1ST SOURCE CORP 336901103	30.87	4,912.90	8,304.03	0.01	3,391.13
2,219.000 FISERV INC 337738108	91.46	52,357.75	202,949.74	0.19	150,591.99

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,587.000 FIRSTMERIT CORP 337915102	18.65	23,011.50	29,597.55	0.03	6,586.05
873.000 FIRSTENERGY CORP 337932107	31.73	30,039.93	27,700.29	0.03	-2,339.64
1,887.000 FIVE STAR QUALITY CARE INC 33832D106	3.18	5,211.33	6,000.66	0.01	789.33
527.000 FLOTEK INDUSTRIES INC 343389102	11.44	4,774.62	6,028.88	0.01	1,254.26
831.000 FLUOR CORP 343412102	47.22	33,781.15	39,239.82	0.04	5,458.67
264.000 FLOWERS FOODS INC 343498101	21.49	4,996.64	5,673.36	0.01	676.72
921.000 FOOT LOCKER INC 344849104	65.09	22,334.25	59,947.89	0.06	37,613.64
17,420.000 FORD MOTOR CO 345370860	14.09	148,516.13	245,447.80	0.23	96,931.67
521.000 FOREST CITY ENTERPRISES INC 345550107	21.93	8,268.27	11,425.53	0.01	3,157.26
305.000 FORESTAR GROUP INC 346233109	10.94	4,901.35	3,336.70	0.00	-1,564.65

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
547.000 FORTINET INC 34959E109	31.17	23,203.74	17,049.99	0.02	-6,153.75
1,350.000 FORTUNE BRANDS HOME & SECURITY 34964C106	55.50	30,829.20	74,925.00	0.07	44,095.80
153.000 FORWARD AIR CORP 349853101	43.01	4,974.03	6,580.53	0.01	1,606.50
160.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	24.16	2,314.73	3,865.60	0.00	1,550.87
230.000 FRANKLIN ELECTRIC CO INC 353514102	27.03	5,146.25	6,216.90	0.01	1,070.65
2,096.000 FRANKLIN RESOURCES INC 354613101	36.82	72,062.42	77,174.72	0.07	5,112.30
421.000 FRANKLIN STREET PROPERTIES COR 35471R106	10.35	5,195.14	4,357.35	0.00	-837.79
5,528.000 FRONTIER COMMUNICATIONS CORP 35906A108	4.67	25,573.92	25,815.76	0.02	241.84
228.000 HB FULLER CO 359694106	36.47	5,344.32	8,315.16	0.01	2,970.84
2,206.000 FULTON FINANCIAL CORP 360271100	13.01	22,721.80	28,700.06	0.03	5,978.26

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
157.000 G&K SERVICES INC 361268105	62.90	4,879.56	9,875.30	0.01	4,995.74
109.000 GAMCO INVESTORS INC 361438104	31.04	2,613.70	3,383.36	0.00	769.66
135.000 GATX CORP 361448103	42.55	4,895.10	5,744.25	0.01	849.15
1,810.000 GAIAM INC 36268Q103	6.24	13,955.10	11,294.40	0.01	-2,660.70
658.000 ARTHUR J GALLAGHER & CO 363576109	40.94	18,443.74	26,938.52	0.02	8,494.78
345.000 GAMING AND LEISURE PROPERTIES 36467J108	27.80	10,640.39	9,591.00	0.01	-1,049.39
841.000 GAMESTOP CORP 36467W109	28.04	21,975.33	23,581.64	0.02	1,606.31
1,000.000 GANNETT CO INC 36473H104	16.29	5,051.35	16,290.00	0.02	11,238.65
1,933.000 GAP INC/THE 364760108	24.70	44,676.83	47,745.10	0.04	3,068.27
821.000 GARTNER INC 366651107	90.70	33,753.91	74,464.70	0.07	40,710.79

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
269.000 GENERAC HOLDINGS INC 368736104	29.77	5,054.51	8,008.13	0.01	2,953.62
1,877.000 GENERAL DYNAMICS CORP 369550108	137.36	135,135.17	257,824.72	0.24	122,689.55
45,617.000 GENERAL ELECTRIC CO 369604103	31.15	1,123,206.56	1,420,969.55	1.32	297,762.99
2,618.000 GENERAL GROWTH PROPERTIES INC 370023103	27.21	30,873.47	71,235.78	0.07	40,362.31
4,189.000 GENERAL MILLS INC 370334104	57.66	119,272.77	241,537.74	0.22	122,264.97
5,139.000 GENERAL MOTORS CO 37045V100	34.01	144,638.91	174,777.39	0.16	30,138.48
111.000 GENESCO INC 371532102	56.83	5,663.22	6,308.13	0.01	644.91
336.000 GENESEE & WYOMING INC 371559105	53.69	23,574.76	18,039.84	0.02	-5,534.92
4,709.000 GENESIS HEALTHCARE INC 37185X106	3.47	28,750.43	16,340.23	0.02	-12,410.20
277.000 GENUINE PARTS CO 372460105	85.89	12,696.29	23,791.53	0.02	11,095.24

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,094.000 GENWORTH FINANCIAL INC 37247D106	3.73	21,206.92	15,270.62	0.01	-5,936.30
3,206.000 GERON CORP 374163103	4.84	5,129.60	15,517.04	0.01	10,387.44
457.000 GIBRALTAR INDUSTRIES INC 374689107	25.44	4,958.45	11,626.08	0.01	6,667.63
7,855.000 GILEAD SCIENCES INC 375558103	101.19	181,492.88	794,847.45	0.74	613,354.57
857.000 GLACIER BANCORP INC 37637Q105	26.53	10,690.57	22,736.21	0.02	12,045.64
1,497.000 GLADSTONE COMMERCIAL CORP 376536108	14.59	22,385.71	21,841.23	0.02	-544.48
331.000 PH GLATFELTER CO 377316104	18.44	4,981.55	6,103.64	0.01	1,122.09
1,666.000 GLOBAL PAYMENTS INC 37940X102	64.51	36,183.25	107,473.66	0.10	71,290.41
1,532.000 GOLDMAN SACHS GROUP INC/THE 38141G104	180.23	246,667.69	276,112.36	0.26	29,444.67
346.000 GOLUB CAPITAL BDC INC 38173M102	16.63	5,241.90	5,753.98	0.01	512.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,825.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	32.67	26,715.63	59,622.75	0.06	32,907.12
556.000 WR GRACE & CO 38388F108	99.59	26,668.87	55,372.04	0.05	28,703.17
729.000 GRACO INC 384109104	72.07	23,524.83	52,539.03	0.05	29,014.20
12.000 GRAHAM HOLDINGS CO 384637104	484.97	2,925.27	5,819.64	0.01	2,894.37
4,888.047 GRAMERCY PROPERTY TRUST 385002100	7.72	31,476.86	37,735.72	0.03	6,258.86
377.000 GRAND CANYON EDUCATION INC 38526M106	40.12	5,108.35	15,125.24	0.01	10,016.89
230.000 GRANITE CONSTRUCTION INC 387328107	42.91	5,621.20	9,869.30	0.01	4,248.10
2,181.000 GRAPHIC PACKAGING HOLDING CO 388689101	12.83	10,425.85	27,982.23	0.03	17,556.38
269.000 GREAT SOUTHERN BANCORP INC 390905107	45.26	4,898.49	12,174.94	0.01	7,276.45
881.000 GREAT PLAINS ENERGY INC 391164100	27.31	17,144.26	24,060.11	0.02	6,915.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
567.000 GREEN DOT CORP 39304D102	16.42	7,189.56	9,310.14	0.01	2,120.58
485.000 GREEN PLAINS INC 393222104	22.90	4,951.85	11,106.50	0.01	6,154.65
249.000 GREENBRIER COS INC/THE 393657101	32.62	4,932.69	8,122.38	0.01	3,189.69
511.000 GRIFFON CORP 398433102	17.80	4,997.58	9,095.80	0.01	4,098.22
131.000 GROUP 1 AUTOMOTIVE INC 398905109	75.70	5,148.30	9,916.70	0.01	4,768.40
3,120.000 GROUPON INC 399473107	3.07	17,837.40	9,578.40	0.01	-8,259.00
737.000 GRUBHUB INC 400110102	24.20	23,326.05	17,835.40	0.02	-5,490.65
414.000 GUIDEWIRE SOFTWARE INC 40171V100	60.16	23,486.22	24,906.24	0.02	1,420.02
532.000 GULFPORT ENERGY CORP 402635304	24.57	19,895.66	13,071.24	0.01	-6,824.42
50.000 GYRODYNE LLC 403829104	25.55	18,834.90	1,277.45	0.00	-17,557.45

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
379.000 H&E EQUIPMENT SERVICES INC 404030108	17.48	4,839.83	6,624.92	0.01	1,785.09
2,915.000 HCP INC 40414L109	38.24	95,699.45	111,469.60	0.10	15,770.15
637.000 HD SUPPLY HOLDINGS INC 40416M105	30.03	23,014.81	19,129.11	0.02	-3,885.70
350.000 HFF INC 40418F108	31.07	4,802.00	10,874.50	0.01	6,072.50
267.000 HNI CORP 404251100	36.06	6,442.71	9,628.02	0.01	3,185.31
163.000 HSN INC 404303109	50.67	4,995.95	8,259.21	0.01	3,263.26
4,727.000 HP INC 40434L105	11.84	41,829.97	55,967.68	0.05	14,137.71
184.000 HAIN CELESTIAL GROUP INC/THE 405217100	40.39	5,118.88	7,431.76	0.01	2,312.88
4,891.000 HALLIBURTON CO 406216101	34.04	140,389.29	166,489.64	0.15	26,100.35
758.000 HALOZYME THERAPEUTICS INC 40637H109	17.33	4,972.48	13,136.14	0.01	8,163.66

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
244.000 HALYARD HEALTH INC 40650V100	33.41	5,303.86	8,152.04	0.01	2,848.18
3,440.000 HANESBRANDS INC 410345102	29.43	25,923.08	101,239.20	0.09	75,316.12
136.000 HANOVER INSURANCE GROUP INC/TH 410867105	81.34	4,955.84	11,062.24	0.01	6,106.40
343.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	94.21	15,012.35	32,314.03	0.03	17,301.68
999.000 HARRIS CORP 413875105	86.90	38,806.55	86,813.10	0.08	48,006.55
2,153.000 HARTFORD FINANCIAL SERVICES GR 416515104	43.46	52,917.27	93,569.38	0.09	40,652.11
335.000 HASBRO INC 418056107	67.36	12,317.95	22,565.60	0.02	10,247.65
879.000 HAWAIIAN HOLDINGS INC 419879101	35.33	5,054.25	31,055.07	0.03	26,000.82
290.000 HAWAIIAN TELCOM HOLDCO INC 420031106	24.86	5,744.90	7,209.40	0.01	1,464.50
380.000 HEALTHSOUTH CORP 421924309	34.81	10,028.20	13,227.80	0.01	3,199.60

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
238.000 HEALTHCARE REALTY TRUST INC 421946104	28.32	4,874.24	6,740.16	0.01	1,865.92
1,110.000 HEADWATERS INC 42210P102	16.87	10,134.30	18,725.70	0.02	8,591.40
565.000 HEALTH NET INC/CA 42222G108	68.46	15,040.30	38,679.90	0.04	23,639.60
820.000 HEALTHWAYS INC 422245100	12.87	5,584.20	10,553.40	0.01	4,969.20
456.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	26.97	10,177.92	12,298.32	0.01	2,120.40
255.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108	94.82	5,212.20	24,179.10	0.02	18,966.90
9,775.000 HECLA MINING CO 422704106	1.89	22,678.00	18,474.75	0.02	-4,203.25
157.000 HEICO CORP 422806109	54.36	5,350.56	8,534.52	0.01	3,183.96
853.000 HELMERICH & PAYNE INC 423452101	53.55	34,565.69	45,678.15	0.04	11,112.46
514.000 JACK HENRY & ASSOCIATES INC 426281101	78.06	15,060.20	40,122.84	0.04	25,062.64

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
985.000 HERITAGE COMMERCE CORP 426927109	11.96	4,869.25	11,780.60	0.01	6,911.35
492.000 HERCULES TECHNOLOGY GROWTH CAP 427096508	12.19	5,072.52	5,997.48	0.01	924.96
1,099.000 HERITAGE FINANCIAL CORP/WA 42722X106	18.84	16,066.78	20,705.16	0.02	4,638.38
229.000 HERSHA HOSPITALITY TRUST 427825500	21.76	4,983.04	4,983.04	0.00	0.00
612.000 HERSHEY CO/THE 427866108	89.27	33,932.30	54,633.24	0.05	20,700.94
1,170.000 HERTZ GLOBAL HOLDINGS INC 42805T105	14.23	17,026.84	16,649.10	0.02	-377.74
1,590.000 HESS CORP 42809H107	48.48	73,107.57	77,083.20	0.07	3,975.63
4,727.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	15.20	45,979.72	71,850.40	0.07	25,870.68
238.000 HEXCEL CORP 428291108	46.45	4,990.86	11,055.10	0.01	6,064.24
151.000 HIGHWOODS PROPERTIES INC 431284108	43.60	4,898.44	6,583.60	0.01	1,685.16

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
149.000 HILL-ROM HOLDINGS INC 431475102	48.06	5,264.17	7,160.94	0.01	1,896.77
215.000 HILLENBRAND INC 431571108	29.63	4,882.65	6,370.45	0.01	1,487.80
215.000 HILLTOP HOLDINGS INC 432748101	19.22	4,321.50	4,132.30	0.00	-189.20
504.000 HOLLYFRONTIER CORP 436106108	39.89	23,405.76	20,104.56	0.02	-3,301.20
1,984.000 HOLOGIC INC 436440101	38.69	36,485.40	76,760.96	0.07	40,275.56
418.000 HOME BANCSHARES INC/AR 436893200	40.52	4,932.40	16,937.36	0.02	12,004.96
7,155.000 HOME DEPOT INC/THE 437076102	132.25	261,661.93	946,248.75	0.88	684,586.82
338.000 HOMESTREET INC 43785V102	21.71	4,912.76	7,337.98	0.01	2,425.22
4,599.000 HONEYWELL INTERNATIONAL INC 438516106	103.57	190,264.57	476,318.43	0.44	286,053.86
331.000 HORACE MANN EDUCATORS CORP 440327104	33.18	4,951.76	10,982.58	0.01	6,030.82

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
371.000 HORMEL FOODS CORP 440452100	79.08	10,843.61	29,338.68	0.03	18,495.07
1,240.000 HOSPITALITY PROPERTIES TRUST 44106M102	26.15	28,796.72	32,426.00	0.03	3,629.28
3,222.000 HOST HOTELS & RESORTS INC 44107P104	15.34	53,611.81	49,425.48	0.05	-4,186.33
28,247.000 HOVNIANIAN ENTERPRISES INC 442487203	1.81	54,516.71	51,127.07	0.05	-3,389.64
185.000 HOWARD HUGHES CORP/THE 44267D107	113.16	15,117.50	20,934.60	0.02	5,817.10
136.000 HUB GROUP INC 443320106	32.95	4,920.48	4,481.20	0.00	-439.28
568.000 HUDSON PACIFIC PROPERTIES INC 444097109	28.14	8,792.64	15,983.52	0.01	7,190.88
1,046.000 HUMANA INC 444859102	178.51	66,756.45	186,721.46	0.17	119,965.01
544.000 JB HUNT TRANSPORT SERVICES INC 445658107	73.36	24,871.68	39,907.84	0.04	15,036.16
7,363.000 HUNTINGTON BANCSHARES INC/OH 446150104	11.06	38,803.01	81,434.78	0.08	42,631.77

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
371.000 HUNTINGTON INGALLS INDUSTRIES 446413106	126.85	13,890.61	47,061.35	0.04	33,170.74
165.000 HURON CONSULTING GROUP INC 447462102	59.40	4,851.00	9,801.00	0.01	4,950.00
263.000 HYATT HOTELS CORP 448579102	47.02	10,325.38	12,366.26	0.01	2,040.88
29.000 HYSTER-YALE MATERIALS HANDLING 449172105	52.45	903.94	1,521.05	0.00	617.11
437.000 IAC/INTERACTIVECORP 44919P508	60.05	15,950.50	26,241.85	0.02	10,291.35
198.000 ICF INTERNATIONAL INC 44925C103	35.56	4,950.00	7,040.88	0.01	2,090.88
2,377.000 ISTAR INC 45031U101	11.73	15,359.36	27,882.21	0.03	12,522.85
809.000 ITT CORP 450911201	36.32	15,859.06	29,382.88	0.03	13,523.82
315.000 IDACORP INC 451107106	68.00	15,032.32	21,420.00	0.02	6,387.68
287.000 IDEX CORP 45167R104	76.61	14,860.69	21,987.07	0.02	7,126.38

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
684.000 IDEXX LABORATORIES INC 45168D104	72.92	25,571.34	49,877.28	0.05	24,305.94
283.000 IHS INC 451734107	118.43	27,100.08	33,515.69	0.03	6,415.61
2,697.000 ILLINOIS TOOL WORKS INC 452308109	92.68	121,557.84	249,957.96	0.23	128,400.12
752.000 ILLUMINA INC 452327109	191.95	29,561.12	144,342.64	0.13	114,781.52
389.000 IMPAX LABORATORIES INC 45256B101	42.76	7,865.58	16,633.64	0.02	8,768.06
1,978.000 INCONTACT INC 45336E109	9.54	16,021.80	18,870.12	0.02	2,848.32
1,021.000 INCYTE CORP 45337C102	108.45	16,407.47	110,727.45	0.10	94,319.98
2,913.000 INDEPENDENCE REALTY TRUST INC 45378A106	7.51	23,595.30	21,876.63	0.02	-1,718.67
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	46.52	4,932.40	8,838.80	0.01	3,906.40
784.000 INFINERA CORP 45667G103	18.12	5,166.56	14,206.08	0.01	9,039.52

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
301.000 INGLES MARKETS INC 457030104	44.08	4,809.98	13,268.08	0.01	8,458.10
268.000 INGRAM MICRO INC 457153104	30.38	5,006.24	8,141.84	0.01	3,135.60
455.000 INGREDION INC 457187102	95.84	24,374.35	43,607.20	0.04	19,232.85
305.000 INSIGHT ENTERPRISES INC 45765U103	25.12	5,072.15	7,661.60	0.01	2,589.45
156.000 INNOSPEC INC 45768S105	54.31	4,873.11	8,472.36	0.01	3,599.25
1,491.000 INNERWORKINGS INC 45773Y105	7.50	10,362.45	11,182.50	0.01	820.05
245.000 INSULET CORP 45784P101	37.81	5,049.45	9,263.45	0.01	4,214.00
2,154.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	26.35	13,311.72	56,757.90	0.05	43,446.18
24,722.000 INTEL CORP 458140100	34.45	515,352.30	851,672.90	0.79	336,320.60
629.000 INTER PARFUMS INC 458334109	23.82	10,258.99	14,982.78	0.01	4,723.79

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,474.000 INTERACTIVE BROKERS GROUP INC 45841N107	43.60	24,203.52	64,266.40	0.06	40,062.88
402.000 INTERCONTINENTAL EXCHANGE INC 45866F104	256.26	61,592.52	103,016.52	0.10	41,424.00
1,103.000 INTERNATIONAL BANCSHARES CORP 459044103	25.70	17,780.36	28,347.10	0.03	10,566.74
4,172.000 INTERNATIONAL BUSINESS MACHINE 459200101	137.62	342,595.05	574,150.64	0.53	231,555.59
762.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	119.64	30,228.77	91,165.68	0.08	60,936.91
1,997.000 INTERNATIONAL PAPER CO 460146103	37.70	69,043.58	75,286.90	0.07	6,243.32
590.000 INTERNATIONAL SPEEDWAY CORP 460335201	33.72	14,974.20	19,894.80	0.02	4,920.60
3,469.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.28	34,237.99	80,758.32	0.07	46,520.33
650.000 INTERSIL CORP 46069S109	12.76	5,408.00	8,294.00	0.01	2,886.00
2,106.000 INTUIT INC 461202103	96.50	68,708.46	203,229.00	0.19	134,520.54

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
228.000 INTUITIVE SURGICAL INC 46120E602	546.16	62,985.48	124,524.48	0.12	61,539.00
872.000 INVENSENSE INC 46123D205	10.23	9,321.68	8,920.56	0.01	-401.12
611.000 INVESCO MORTGAGE CAPITAL INC 46131B100	12.39	9,691.26	7,570.29	0.01	-2,120.97
925.000 INVESTORS BANCORP INC 46146L101	12.44	5,045.78	11,507.00	0.01	6,461.22
502.000 IONIS PHARMACEUTICALS INC 462222100	61.93	14,096.16	31,088.86	0.03	16,992.70
4,789.000 IRIDIUM COMMUNICATIONS INC 46269C102	8.41	38,654.72	40,275.49	0.04	1,620.77
1,266.000 IRON MOUNTAIN INC 46284V101	27.01	31,628.68	34,194.66	0.03	2,565.98
813.000 ITC HOLDINGS CORP 465685105	39.25	21,861.82	31,910.25	0.03	10,048.43
524.000 ITRON INC 465741106	36.18	19,209.84	18,958.32	0.02	-251.52
85.000 J ALEXANDER'S HOLDINGS INC 46609J106	10.92	344.94	928.20	0.00	583.26

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,321.000 JPMORGAN CHASE & CO 46625H100	66.03	822,021.40	1,341,795.63	1.24	519,774.23
1,169.000 JABIL CIRCUIT INC 466313103	23.29	20,656.23	27,226.01	0.03	6,569.78
225.000 JACK IN THE BOX INC 466367109	76.71	5,033.25	17,259.75	0.02	12,226.50
670.000 JACOBS ENGINEERING GROUP INC 469814107	41.95	27,365.06	28,106.50	0.03	741.44
2,397.000 JANUS CAPITAL GROUP INC 47102X105	14.09	17,881.62	33,773.73	0.03	15,892.11
1,347.000 JARDEN CORP 471109108	57.12	19,037.60	76,940.64	0.07	57,903.04
852.000 JETBLUE AIRWAYS CORP 477143101	22.65	4,311.12	19,297.80	0.02	14,986.68
12,195.000 JOHNSON & JOHNSON 478160104	102.72	790,521.11	1,252,670.40	1.16	462,149.29
4,258.000 JOHNSON CONTROLS INC 478366107	39.49	105,164.73	168,148.42	0.16	62,983.69
441.000 JONES LANG LASALLE INC 48020Q107	159.86	32,828.04	70,498.26	0.07	37,670.22

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
255.000 JOURNAL MEDIA GROUP INC 48114A109	12.02	695.57	3,065.10	0.00	2,369.53
180.000 J2 GLOBAL INC 48123V102	82.32	4,905.00	14,817.60	0.01	9,912.60
3,407.000 JUNIPER NETWORKS INC 48203R104	27.60	58,902.87	94,033.20	0.09	35,130.33
487.000 KLX INC 482539103	30.79	8,064.93	14,994.73	0.01	6,929.80
97.000 KAISER ALUMINUM CORP 483007704	83.66	5,134.21	8,115.02	0.01	2,980.81
230.000 KANSAS CITY SOUTHERN 485170302	74.67	12,788.00	17,174.10	0.02	4,386.10
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.59	5,151.85	14,593.14	0.01	9,441.29
530.000 KATE SPADE & CO 485865109	17.77	9,778.50	9,418.10	0.01	-360.40
1,511.000 KB HOME 48666K109	12.33	12,254.21	18,630.63	0.02	6,376.42
1,037.000 KELLOGG CO 487836108	72.27	51,706.58	74,943.99	0.07	23,237.41

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
320.000 KELLY SERVICES INC 488152208	16.15	5,027.20	5,168.00	0.00	140.80
329.000 KEMPER CORP 488401100	37.25	9,298.36	12,255.25	0.01	2,956.89
687.000 KEURIG GREEN MOUNTAIN INC 49271M100	89.98	18,979.50	61,816.26	0.06	42,836.76
6,524.000 KEYCORP 493267108	13.19	48,212.36	86,051.56	0.08	37,839.20
1,187.000 KEYSIGHT TECHNOLOGIES INC 49338L103	28.33	20,815.68	33,627.71	0.03	12,812.03
667.000 KEYW HOLDING CORP/THE 493723100	6.02	4,970.82	4,015.34	0.00	-955.48
380.000 KFORCE INC 493732101	25.28	4,913.40	9,606.40	0.01	4,693.00
348.000 KILROY REALTY CORP 49427F108	63.28	13,241.40	22,021.44	0.02	8,780.04
1,959.000 KIMBERLY-CLARK CORP 494368103	127.30	122,849.74	249,380.70	0.23	126,530.96
2,422.000 KIMCO REALTY CORP 49446R109	26.46	43,813.98	64,086.12	0.06	20,272.14

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,384.000 KINDER MORGAN INC/DE 49456B101	14.92	35,873.25	20,649.28	0.02	-15,223.97
320.000 KIRBY CORP 497266106	52.62	17,798.40	16,838.40	0.02	-960.00
267.000 KITE REALTY GROUP TRUST 49803T300	25.93	4,891.44	6,923.31	0.01	2,031.87
306.000 KNIGHT TRANSPORTATION INC 499064103	24.23	4,938.84	7,414.38	0.01	2,475.54
665.000 KNOWLES CORP 49926D109	13.33	10,420.51	8,864.45	0.01	-1,556.06
3,176.000 KRAFT HEINZ CO/THE 500754106	72.76	94,272.39	231,085.76	0.21	136,813.37
847.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	4.10	5,082.00	3,472.70	0.00	-1,609.30
7,550.000 KROGER CO/THE 501044101	41.83	86,141.74	315,816.50	0.29	229,674.76
465.000 KULICKE & SOFFA INDUSTRIES INC 501242101	11.67	5,124.30	5,426.55	0.01	302.25
1,782.000 L BRANDS INC 501797104	95.82	48,353.87	170,751.24	0.16	122,397.37

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
391.000 LHC GROUP INC 50187A107	45.29	5,106.46	17,708.39	0.02	12,601.93
244.000 LKQ CORP 501889208	29.63	5,043.48	7,229.72	0.01	2,186.24
450.000 LPL FINANCIAL HOLDINGS INC 50212V100	42.65	15,174.00	19,192.50	0.02	4,018.50
132.000 LTC PROPERTIES INC 502175102	43.14	4,909.08	5,694.48	0.01	785.40
514.000 LA-Z-BOY INC 505336107	24.42	4,821.32	12,551.88	0.01	7,730.56
206.000 LABORATORY CORP OF AMERICA HOL 50540R409	123.64	13,784.66	25,469.84	0.02	11,685.18
121.000 LACLEDE GROUP INC/THE 505597104	59.41	4,974.31	7,188.61	0.01	2,214.30
306.000 LAKELAND BANCORP INC 511637100	11.79	2,728.33	3,607.74	0.00	879.41
231.000 LAKELAND FINANCIAL CORP 511656100	46.62	5,109.72	10,769.22	0.01	5,659.50
1,072.000 LAM RESEARCH CORP 512807108	79.42	26,299.73	85,138.24	0.08	58,838.51

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
725.000 LAMAR ADVERTISING CO 512816109	59.98	17,624.75	43,485.50	0.04	25,860.75
68.000 LANCASTER COLONY CORP 513847103	115.46	4,872.20	7,851.28	0.01	2,979.08
110.000 LANDSTAR SYSTEM INC 515098101	58.65	4,950.00	6,451.50	0.01	1,501.50
630.000 LAS VEGAS SANDS CORP 517834107	43.84	13,425.30	27,619.20	0.03	14,193.90
723.000 LASALLE HOTEL PROPERTIES 517942108	25.16	17,967.86	18,190.68	0.02	222.82
310.000 ESTEE LAUDER COS INC/THE 518439104	88.06	22,732.30	27,298.60	0.03	4,566.30
769.000 LEAR CORP 521865204	122.83	35,204.07	94,456.27	0.09	59,252.20
1,086.000 LEAP WIRELESS INTL CONTRA 521CNT998	1.89	0.00	2,052.54	0.00	2,052.54
645.000 LEGGETT & PLATT INC 524660107	42.02	14,847.90	27,102.90	0.03	12,255.00
367.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	25.02	4,965.51	9,182.34	0.01	4,216.83

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
637.000 LEGG MASON INC 524901105	39.23	18,066.78	24,989.51	0.02	6,922.73
288.000 LEIDOS HOLDINGS INC 525327102	56.26	10,287.31	16,202.88	0.02	5,915.57
1,244.000 LENNAR CORP 526057104	48.91	47,296.88	60,844.04	0.06	13,547.16
507.000 LENNOX INTERNATIONAL INC 526107107	124.90	22,782.20	63,324.30	0.06	40,542.10
1,579.000 LEUCADIA NATIONAL CORP 527288104	17.39	26,409.32	27,458.81	0.03	1,049.49
1,167.000 LEVEL 3 COMMUNICATIONS INC 52729N308	54.36	26,213.23	63,438.12	0.06	37,224.89
1,405.000 LEXINGTON REALTY TRUST 529043101	8.00	11,522.34	11,240.00	0.01	-282.34
471.000 LEXMARK INTERNATIONAL INC 529771107	32.45	12,938.37	15,283.95	0.01	2,345.58
3,710.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	27.32	43,774.05	101,357.20	0.09	57,583.15
919.000 LIBERTY VENTURES 53071M880	45.11	10,934.60	41,456.09	0.04	30,521.49

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
735.000 LIBERTY PROPERTY TRUST 531172104	31.05	22,785.00	22,821.75	0.02	36.75
392.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	30.34	3,586.72	11,893.28	0.01	8,306.56
312.000 LIFEPOINT HEALTH INC 53219L109	73.40	11,821.68	22,900.80	0.02	11,079.12
3,413.000 ELI LILLY & CO 532457108	84.26	205,270.30	287,579.38	0.27	82,309.08
421.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	51.89	14,010.88	21,845.69	0.02	7,834.81
1,252.000 LINCOLN NATIONAL CORP 534187109	50.26	37,987.69	62,925.52	0.06	24,937.83
80.000 LINDSAY CORP 535555106	72.40	4,973.60	5,792.00	0.01	818.40
1,825.000 LINEAR TECHNOLOGY CORP 535678106	42.47	57,845.56	77,507.75	0.07	19,662.19
460.000 LINKEDIN CORP 53578A108	225.08	50,632.26	103,536.80	0.10	52,904.54
894.000 LIONS GATE ENTERTAINMENT CORP 535919203	32.39	14,080.50	28,956.66	0.03	14,876.16

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
89.000 LITTELFUSE INC 537008104	107.01	4,903.90	9,523.89	0.01	4,619.99
238.000 LIVE NATION ENTERTAINMENT INC 538034109	24.57	2,606.10	5,847.66	0.01	3,241.56
721.000 LOCKHEED MARTIN CORP 539830109	217.15	157,617.81	156,565.15	0.15	-1,052.66
1,714.000 LOEWS CORP 540424108	38.40	65,020.59	65,817.60	0.06	797.01
6,472.000 LOWE'S COS INC 548661107	76.04	185,574.89	492,130.88	0.46	306,555.99
285.000 M&T BANK CORP 55261F104	121.18	25,696.64	34,536.30	0.03	8,839.66
323.000 MB FINANCIAL INC 55264U108	32.37	6,137.00	10,455.51	0.01	4,318.51
1,123.000 MDU RESOURCES GROUP INC 552690109	18.32	24,762.15	20,573.36	0.02	-4,188.79
550.000 MGE ENERGY INC 55277P104	46.40	16,324.79	25,520.00	0.02	9,195.21
1,967.000 MGIC INVESTMENT CORP 552848103	8.83	11,861.01	17,368.61	0.02	5,507.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,953.000 MGM RESORTS INTERNATIONAL 552953101	22.72	32,134.93	67,092.16	0.06	34,957.23
310.000 MKS INSTRUMENTS INC 55306N104	36.00	7,777.90	11,160.00	0.01	3,382.10
138.000 MSA SAFETY INC 553498106	43.47	4,854.84	5,998.86	0.01	1,144.02
592.000 MSCI INC 55354G100	72.13	19,662.02	42,700.96	0.04	23,038.94
171.000 MTS SYSTEMS CORP 553777103	63.41	9,876.96	10,843.11	0.01	966.15
832.000 MACERICH CO/THE 554382101	80.69	36,059.04	67,134.08	0.06	31,075.04
2,177.000 MACY'S INC 55616P104	34.98	81,325.15	76,151.46	0.07	-5,173.69
324.000 STEVEN MADDEN LTD 556269108	30.22	7,583.76	9,791.28	0.01	2,207.52
371.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016	0.00	0.00	0.00	0.00	0.00
109.000 MAIN STREET CAPITAL CORP 56035L104	29.08	2,012.14	3,169.72	0.00	1,157.58

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	22.88	5,750.14	14,849.12	0.01	9,098.98
112.000 MANHATTAN ASSOCIATES INC 562750109	66.17	2,021.04	7,411.04	0.01	5,390.00
1,365.000 MANITOWOC CO INC/THE 563571108	15.35	17,359.29	20,952.75	0.02	3,593.46
747.000 MANPOWERGROUP INC 56418H100	84.29	27,982.62	62,964.63	0.06	34,982.01
4,383.000 MARATHON OIL CORP 565849106	12.59	101,759.09	55,181.97	0.05	-46,577.12
2,846.000 MARATHON PETROLEUM CORP 56585A102	51.84	76,133.26	147,536.64	0.14	71,403.38
398.000 MARCUS CORP/THE 566330106	18.97	5,034.70	7,550.06	0.01	2,515.36
103.000 MARKEL CORP 570535104	883.35	38,804.94	90,985.05	0.08	52,180.11
208.000 MARKETAXESS HOLDINGS INC 57060D108	111.59	5,002.40	23,210.72	0.02	18,208.32
228.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	56.95	8,796.24	12,984.60	0.01	4,188.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,194.000 MARSH & MCLENNAN COS INC 571748102	55.45	93,046.70	177,107.30	0.16	84,060.60
1,725.000 MARRIOTT INTERNATIONAL INC/MD 571903202	67.04	62,575.75	115,644.00	0.11	53,068.25
744.000 MARTEN TRANSPORT LTD 573075108	17.70	9,869.66	13,168.80	0.01	3,299.14
263.000 MARTIN MARIETTA MATERIALS INC 573284106	136.58	24,547.70	35,920.54	0.03	11,372.84
2,790.000 MASCO CORP 574599106	28.30	34,572.91	78,957.00	0.07	44,384.09
336.000 MASTEC INC 576323109	17.38	6,132.00	5,839.68	0.01	-292.32
6,247.000 MASTERCARD INC 57636Q104	97.36	215,469.18	608,207.92	0.56	392,738.74
571.000 MATSON INC 57686G105	42.63	10,212.74	24,341.73	0.02	14,128.99
1,937.000 MATTEL INC 577081102	27.17	36,237.04	52,628.29	0.05	16,391.25
151.000 MATTHEWS INTERNATIONAL CORP 577128101	53.45	5,013.20	8,070.95	0.01	3,057.75

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,184.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	38.00	28,131.84	44,992.00	0.04	16,860.16
248.000 MAXIMUS INC 577933104	56.25	4,969.30	13,950.00	0.01	8,980.70
770.000 MCCORMICK & CO INC/MD 579780206	85.56	38,243.12	65,881.20	0.06	27,638.08
4,457.000 MCDONALD'S CORP 580135101	118.14	177,119.85	526,549.98	0.49	349,430.13
186.000 MCGRATH RENTCORP 580589109	25.19	5,025.72	4,685.34	0.00	-340.38
588.000 MCGRAW HILL FINANCIAL INC 580645109	98.58	28,242.44	57,965.04	0.05	29,722.60
1,566.000 MCKESSON CORP 58155Q103	197.23	83,676.54	308,862.18	0.29	225,185.64
1,403.000 MEAD JOHNSON NUTRITION CO 582839106	78.95	60,018.74	110,766.85	0.10	50,748.11
1,404.000 MEDIA GENERAL INC 58441K100	16.15	23,081.76	22,674.60	0.02	-407.16
431.000 MEDICAL PROPERTIES TRUST INC 58463J304	11.51	4,896.16	4,960.81	0.00	64.65

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
295.000 MEDICINES CO/THE 584688105	37.34	4,838.00	11,015.30	0.01	6,177.30
1,202.000 MEDIVATION INC 58501N101	48.34	30,122.12	58,104.68	0.05	27,982.56
476.000 MEDNAX INC 58502B106	71.66	19,747.21	34,110.16	0.03	14,362.95
306.000 MEN'S WEARHOUSE INC/THE 587118100	14.68	9,948.06	4,492.08	0.00	-5,455.98
572.000 MENTOR GRAPHICS CORP 587200106	18.42	7,041.32	10,536.24	0.01	3,494.92
16,722.000 MERCK & CO INC 58933Y105	52.82	703,917.33	883,256.04	0.82	179,338.71
160.000 MEREDITH CORP 589433101	43.25	4,865.60	6,920.00	0.01	2,054.40
221.000 MERITAGE HOMES CORP 59001A102	33.99	5,049.85	7,511.79	0.01	2,461.94
828.000 MERITOR INC 59001K100	8.35	4,148.28	6,913.80	0.01	2,765.52
1,807.000 MERRIMACK PHARMACEUTICALS INC 590328100	7.90	11,022.70	14,275.30	0.01	3,252.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
94.000 MESA LABORATORIES INC 59064R109	99.50	5,018.66	9,353.00	0.01	4,334.34
2,370.000 METLIFE INC 59156R108	48.21	86,076.20	114,257.70	0.11	28,181.50
191.000 METTLER-TOLEDO INTERNATIONAL I 592688105	339.13	30,401.47	64,773.83	0.06	34,372.36
40,843.000 MICROSOFT CORP 594918104	55.48	1,116,722.20	2,265,969.64	2.10	1,149,247.44
812.000 MICROCHIP TECHNOLOGY INC 595017104	46.54	29,122.38	37,790.48	0.04	8,668.10
5,321.000 MICRON TECHNOLOGY INC 595112103	14.16	45,059.45	75,345.36	0.07	30,285.91
514.000 MICROSEMI CORP 595137100	32.59	10,141.22	16,751.26	0.02	6,610.04
335.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	90.81	20,370.95	30,421.35	0.03	10,050.40
462.000 MIDDLEBY CORP/THE 596278101	107.87	15,559.41	49,835.94	0.05	34,276.53
233.000 MIDDLESEX WATER CO 596680108	26.54	4,499.23	6,183.82	0.01	1,684.59

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,705.000 MINDBODY INC 60255W105	15.13	62,144.34	56,056.65	0.05	-6,087.69
274.000 MINERALS TECHNOLOGIES INC 603158106	45.86	8,787.18	12,565.64	0.01	3,778.46
250.000 MOBILE MINI INC 60740F105	31.13	5,067.50	7,782.50	0.01	2,715.00
748.000 MODINE MANUFACTURING CO 607828100	9.05	5,071.44	6,769.40	0.01	1,697.96
339.000 MOHAWK INDUSTRIES INC 608190104	189.39	19,329.78	64,203.21	0.06	44,873.43
831.000 MOLSON COORS BREWING CO 60871R209	93.92	43,216.13	78,047.52	0.07	34,831.39
9,882.000 MONDELEZ INTERNATIONAL INC 609207105	44.84	185,251.81	443,108.88	0.41	257,857.07
584.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	10.46	4,905.60	6,108.64	0.01	1,203.04
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	63.71	5,226.75	21,979.95	0.02	16,753.20
148.000 MONRO MUFFLER BRAKE INC 610236101	66.22	5,046.80	9,800.56	0.01	4,753.76

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,832.000 MONSANTO CO 61166W101	98.52	134,135.13	279,008.64	0.26	144,873.51
542.000 MONSTER BEVERAGE CORP 61174X109	148.96	21,154.26	80,736.32	0.07	59,582.06
1,393.000 MOODY'S CORP 615369105	100.34	45,467.52	139,773.62	0.13	94,306.10
270.000 MOOG INC 615394202	60.60	11,134.80	16,362.00	0.02	5,227.20
6,241.000 MORGAN STANLEY 617446448	31.81	126,518.60	198,526.21	0.18	72,007.61
294.000 MOVADO GROUP INC 624580106	25.71	4,933.32	7,558.74	0.01	2,625.42
450.000 MUELLER INDUSTRIES INC 624756102	27.10	8,181.00	12,195.00	0.01	4,014.00
733.000 MURPHY OIL CORP 626717102	22.45	31,617.09	16,455.85	0.02	-15,161.24
307.000 MURPHY USA INC 626755102	60.74	8,906.37	18,647.18	0.02	9,740.81
231.000 NBT BANCORP INC 628778102	27.88	5,058.90	6,440.28	0.01	1,381.38

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
449.000 NCI BUILDING SYSTEMS INC 628852204	12.41	4,992.88	5,572.09	0.01	579.21
1,436.000 NCR CORP 62886E108	24.46	29,771.82	35,124.56	0.03	5,352.74
2,119.000 NRG ENERGY INC 629377508	11.77	43,790.51	24,940.63	0.02	-18,849.88
22.000 NVR INC 62944T105	1,643.00	15,137.32	36,146.00	0.03	21,008.68
55.000 NACCO INDUSTRIES INC 629579103	42.20	1,640.63	2,321.00	0.00	680.37
790.000 NASDAQ INC 631103108	58.17	26,129.25	45,954.30	0.04	19,825.05
211.000 NATIONAL HEALTHCARE CORP 635906100	61.70	9,881.13	13,018.70	0.01	3,137.57
712.000 NATIONAL OILWELL VARCO INC 637071101	33.49	21,080.83	23,844.88	0.02	2,764.05
736.000 NATIONAL PENN BANCSHARES INC 637138108	12.33	5,623.04	9,074.88	0.01	3,451.84
346.000 NATIONAL RETAIL PROPERTIES INC 637417106	40.05	9,935.06	13,857.30	0.01	3,922.24

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
283.000 NATURAL GAS SERVICES GROUP INC 63886Q109	22.30	4,944.01	6,310.90	0.01	1,366.89
507.000 NAVIGANT CONSULTING INC 63935N107	16.06	5,070.00	8,142.42	0.01	3,072.42
1,873.000 NAVIENT CORP 63938C108	11.45	19,133.35	21,445.85	0.02	2,312.50
233.000 NELNET INC 64031N108	33.57	5,039.79	7,821.81	0.01	2,782.02
2,163.000 NETFLIX INC 64110L106	114.38	17,285.46	247,403.94	0.23	230,118.48
244.000 NETSCOUT SYSTEMS INC 64115T104	30.70	4,862.92	7,490.80	0.01	2,627.88
348.000 NETSUITE INC 64118Q107	84.62	19,133.98	29,447.76	0.03	10,313.78
220.000 NEW JERSEY RESOURCES CORP 646025106	32.96	4,907.10	7,251.20	0.01	2,344.10
1,495.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	12.16	23,546.25	18,179.20	0.02	-5,367.05
1,743.000 NEW SENIOR INVESTMENT GROUP IN 648691103	9.86	23,164.47	17,185.98	0.02	-5,978.49

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,617.000 NEW YORK COMMUNITY BANCORP INC 649445103	16.32	31,508.68	42,709.44	0.04	11,200.76
3,654.000 NEW YORK MORTGAGE TRUST INC 649604501	5.33	28,683.90	19,475.82	0.02	-9,208.08
2,150.000 NEW YORK REIT INC 64976L109	11.50	22,940.50	24,725.00	0.02	1,784.50
1,492.000 NEW YORK TIMES CO/THE 650111107	13.42	11,785.88	20,022.64	0.02	8,236.76
815.000 NEWELL RUBBERMAID INC 651229106	44.08	19,101.70	35,925.20	0.03	16,823.50
920.000 NEWFIELD EXPLORATION CO 651290108	32.56	22,194.32	29,955.20	0.03	7,760.88
28.000 NEWMARKET CORP 651587107	380.73	6,298.54	10,660.44	0.01	4,361.90
1,166.000 NEWMONT MINING CORP 651639106	17.99	24,136.20	20,976.34	0.02	-3,159.86
564.000 NEWPARK RESOURCES INC 651718504	5.28	4,980.12	2,977.92	0.00	-2,002.20
2,841.000 NEWS CORP 65249B109	13.36	25,202.85	37,955.76	0.04	12,752.91

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
496.000 NEWSTAR FINANCIAL INC 65251F105	8.98	4,786.40	4,454.08	0.00	-332.32	
2,655.000 NEXTERA ENERGY INC 65339F101	103.89	122,289.36	275,827.95	0.26	153,538.59	
4,940.000 NIKE INC 654106103	62.50	55,773.43	308,750.00	0.29	252,976.57	
1,797.000 NISOURCE INC 65473P105	19.51	14,563.49	35,059.47	0.03	20,495.98	
2,391.000 NOBLE ENERGY INC 655044105	32.93	85,781.00	78,735.63	0.07	-7,045.37	
1,083.000 NORDSTROM INC 655664100	49.81	46,697.13	53,944.23	0.05	7,247.10	
2,212.000 NORFOLK SOUTHERN CORP 655844108	84.59	95,264.87	187,113.08	0.17	91,848.21	
506.000 NORTHFIELD BANCORP INC 66611T108	15.92	5,089.21	8,055.52	0.01	2,966.31	
1,620.000 NORTHROP GRUMMAN CORP 666807102	188.81	99,427.41	305,872.20	0.28	206,444.79	
1,386.000 NORTHSTAR REALTY FINANCE CORP 66704R803	17.03	36,039.41	23,603.58	0.02	-12,435.83	

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
636.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	12.14	2,508.43	7,721.04	0.01	5,212.61
462.000 NORTHSTAR REALTY EUROPE CORP 66706L101	11.81	5,336.10	5,456.22	0.01	120.12
631.000 NORTHWEST BANCSHARES INC 667340103	13.39	7,666.65	8,449.09	0.01	782.44
199.000 NORTHWEST PIPE CO 667746101	11.19	4,736.20	2,226.81	0.00	-2,509.39
127.000 NORTHWESTERN CORP 668074305	54.25	4,991.10	6,889.75	0.01	1,898.65
324.000 NOW INC 67011P100	15.82	5,806.76	5,125.68	0.00	-681.08
423.000 NU SKIN ENTERPRISES INC 67018T105	37.89	20,306.26	16,027.47	0.01	-4,278.79
1,043.000 NVIDIA CORP 67066G104	32.96	14,935.76	34,377.28	0.03	19,441.52
730.000 OGE ENERGY CORP 670837103	26.29	19,800.98	19,191.70	0.02	-609.28
260.000 O'REILLY AUTOMOTIVE INC 67103H107	253.42	24,086.40	65,889.20	0.06	41,802.80

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
420.000 OFG BANCORP 67103X102	7.32	4,863.60	3,074.40	0.00	-1,789.20
4,674.000 OCCIDENTAL PETROLEUM CORP 674599105	67.61	215,913.61	316,009.14	0.29	100,095.53
256.000 OCEANEERING INTERNATIONAL INC 675232102	37.52	10,759.38	9,605.12	0.01	-1,154.26
384.000 OCEANFIRST FINANCIAL CORP 675234108	20.03	4,995.84	7,691.52	0.01	2,695.68
4,141.000 OFFICE DEPOT INC 676220106	5.64	9,603.60	23,355.24	0.02	13,751.64
241.000 OIL STATES INTERNATIONAL INC 678026105	27.25	9,971.45	6,567.25	0.01	-3,404.20
207.000 OLD DOMINION FREIGHT LINE INC 679580100	59.07	4,987.32	12,227.49	0.01	7,240.17
563.000 OLD NATIONAL BANCORP/IN 680033107	13.56	5,804.53	7,634.28	0.01	1,829.75
2,881.000 OLD REPUBLIC INTERNATIONAL COR 680223104	18.63	26,706.87	53,673.03	0.05	26,966.16
1,616.000 OMNICOM GROUP INC 681919106	75.66	75,605.60	122,266.56	0.11	46,660.96

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
604.000 OMEGA HEALTHCARE INVESTORS INC 681936100	34.98	12,321.60	21,127.92	0.02	8,806.32
962.000 OMEGA PROTEIN CORP 68210P107	22.20	6,195.28	21,356.40	0.02	15,161.12
339.000 OMNIVISION TECHNOLOGIES INC 682128103	29.02	4,749.39	9,837.78	0.01	5,088.39
1,997.000 ON SEMICONDUCTOR CORP 682189105	9.80	16,013.97	19,570.60	0.02	3,556.63
391.000 ONE GAS INC 68235P108	50.17	4,511.97	19,616.47	0.02	15,104.50
316.000 ONE LIBERTY PROPERTIES INC 682406103	21.46	4,964.36	6,781.36	0.01	1,817.00
2,485.000 1-800-FLOWERS.COM INC 68243Q106	7.28	14,288.75	18,090.80	0.02	3,802.05
1,562.000 ONEOK INC 682680103	24.66	31,937.21	38,518.92	0.04	6,581.71
2,508.000 OPKO HEALTH INC 68375N103	10.05	9,954.42	25,205.40	0.02	15,250.98
20,664.000 ORACLE CORP 68389X105	36.53	369,211.95	754,855.92	0.70	385,643.97

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
237.000 ORBITAL ATK INC 68557N103	89.34	7,446.80	21,173.58	0.02	13,726.78
4,748.000 ORCHID ISLAND CAPITAL INC 68571X103	9.93	43,349.24	47,147.64	0.04	3,798.40
853.000 ORION MARINE GROUP INC 68628V308	4.17	5,263.01	3,557.01	0.00	-1,706.00
394.000 ORITANI FINANCIAL CORP 68633D103	16.50	4,988.04	6,501.00	0.01	1,512.96
502.000 ORMAT TECHNOLOGIES INC 686688102	36.47	9,957.56	18,307.94	0.02	8,350.38
216.000 OSHKOSH CORP 688239201	39.04	8,340.48	8,432.64	0.01	92.16
187.000 OUTERWALL INC 690070107	36.54	9,466.88	6,832.98	0.01	-2,633.90
164.000 OWENS & MINOR INC 690732102	35.98	4,995.44	5,900.72	0.01	905.28
922.000 OWENS CORNING 690742101	47.03	27,927.17	43,361.66	0.04	15,434.49
166.000 PDC ENERGY INC 69327R101	53.38	4,926.88	8,861.08	0.01	3,934.20

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,909.000 PG&E CORP 69331C108	53.19	80,287.38	101,539.71	0.09	21,252.33
813.000 PHH CORP 693320202	16.20	13,605.15	13,170.60	0.01	-434.55
1,396.000 PMC-SIERRA INC 69344F106	11.62	7,524.44	16,221.52	0.02	8,697.08
1,739.000 PNC FINANCIAL SERVICES GROUP I 693475105	95.31	126,791.70	165,744.09	0.15	38,952.39
1,383.000 PNM RESOURCES INC 69349H107	30.57	25,490.37	42,278.31	0.04	16,787.94
1,500.000 PPG INDUSTRIES INC 693506107	98.82	50,790.90	148,230.00	0.14	97,439.10
748.000 PPL CORP 69351T106	34.13	19,385.40	25,529.24	0.02	6,143.84
123.000 PRA GROUP INC 69354N106	34.69	4,940.09	4,266.87	0.00	-673.22
497.000 PVH CORP 693656100	73.65	38,153.27	36,604.05	0.03	-1,549.22
708.000 PTC INC 69370C100	34.63	16,156.56	24,518.04	0.02	8,361.48

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,393.000 PACCAR INC 693718108	47.40	90,780.85	113,428.20	0.11	22,647.35
4,360.000 PACIFIC BIOSCIENCES OF CALIFOR 69404D108	13.13	23,500.40	57,246.80	0.05	33,746.40
303.000 PACKAGING CORP OF AMERICA 695156109	63.05	10,062.45	19,104.15	0.02	9,041.70
873.000 PACWEST BANCORP 695263103	43.10	18,662.17	37,626.30	0.03	18,964.13
329.000 PALO ALTO NETWORKS INC 697435105	176.14	17,535.70	57,950.06	0.05	40,414.36
479.000 PANDORA MEDIA INC 698354107	13.41	4,746.89	6,423.39	0.01	1,676.50
350.000 PAREXEL INTERNATIONAL CORP 699462107	68.12	7,808.50	23,842.00	0.02	16,033.50
253.000 PARK-OHIO HOLDINGS CORP 700666100	36.78	5,039.76	9,305.34	0.01	4,265.58
841.000 PARKER DRILLING CO 701081101	1.82	4,734.83	1,530.62	0.00	-3,204.21
1,007.000 PARKER-HANNIFIN CORP 701094104	96.98	52,493.70	97,658.86	0.09	45,165.16

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
914.000 PATTERN ENERGY GROUP INC 70338P100	20.91	21,707.50	19,111.74	0.02	-2,595.76
304.000 PATTERSON COS INC 703395103	45.21	9,228.30	13,743.84	0.01	4,515.54
1,787.000 PAYCHEX INC 704326107	52.89	56,823.68	94,514.43	0.09	37,690.75
665.000 PAYCOM SOFTWARE INC 70432V102	37.63	23,328.20	25,023.95	0.02	1,695.75
6,217.000 PAYPAL HOLDINGS INC 70450Y103	36.20	110,955.68	225,055.40	0.21	114,099.72
248.000 PEBBLEBROOK HOTEL TRUST 70509V100	28.02	4,816.16	6,948.96	0.01	2,132.80
403.000 PENN NATIONAL GAMING INC 707569109	16.02	3,428.84	6,456.06	0.01	3,027.22
2,824.000 JC PENNEY CO INC 708160106	6.66	22,529.20	18,807.84	0.02	-3,721.36
302.000 PENNS WOODS BANCORP INC 708430103	42.46	12,360.86	12,822.92	0.01	462.06
976.000 PENNSYLVANIA REAL ESTATE INVES 709102107	21.87	13,459.04	21,345.12	0.02	7,886.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
301.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103	15.26	4,894.26	4,593.26	0.00	-301.00
265.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	42.34	5,708.10	11,220.10	0.01	5,512.00
1,450.000 PEPCO HOLDINGS INC 713291102	26.01	26,593.00	37,714.50	0.03	11,121.50
5,867.000 PEPSICO INC 713448108	99.92	421,531.84	586,230.64	0.54	164,698.80
441.000 PERKINELMER INC 714046109	53.57	14,886.81	23,624.37	0.02	8,737.56
25,896.000 PFIZER INC 717081103	32.28	736,216.35	835,922.88	0.78	99,706.53
7,892.000 PHILIP MORRIS INTERNATIONAL IN 718172109	87.91	325,549.66	693,785.72	0.64	368,236.06
3,803.000 PHILLIPS 66 718546104	81.80	103,310.27	311,085.40	0.29	207,775.13
1,452.000 PHYSICIANS REALTY TRUST 71943U104	16.86	23,449.80	24,480.72	0.02	1,030.92
170.000 PIEDMONT NATURAL GAS CO INC 720186105	57.02	4,996.30	9,693.40	0.01	4,697.10

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,117.000 PILGRIM'S PRIDE CORP 72147K108	22.09	5,683.25	24,674.53	0.02	18,991.28
538.000 PINNACLE ENTERTAINMENT INC 723456109	31.12	10,200.48	16,742.56	0.02	6,542.08
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	51.36	4,842.88	16,537.92	0.02	11,695.04
454.000 PINNACLE WEST CAPITAL CORP 723484101	64.48	19,893.33	29,273.92	0.03	9,380.59
599.000 PIONEER NATURAL RESOURCES CO 723787107	125.38	69,922.42	75,102.62	0.07	5,180.20
142.000 PLANTRONICS INC 727493108	47.42	4,955.80	6,733.64	0.01	1,777.84
158.000 PLEXUS CORP 729132100	34.92	5,040.20	5,517.36	0.01	477.16
517.000 POLARIS INDUSTRIES INC 731068102	85.95	31,479.88	44,436.15	0.04	12,956.27
541.000 POLYCOM INC 73172K104	12.59	5,042.12	6,811.19	0.01	1,769.07
409.000 POLYONE CORP 73179P106	31.76	9,742.38	12,989.84	0.01	3,247.46

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
286.000 POOL CORP 73278L105	80.78	8,196.76	23,103.08	0.02	14,906.32
599.000 POPULAR INC 733174700	28.34	9,326.43	16,975.66	0.02	7,649.23
197.000 PORTLAND GENERAL ELECTRIC CO 736508847	36.37	4,934.85	7,164.89	0.01	2,230.04
434.000 POST HOLDINGS INC 737446104	61.70	18,659.63	26,777.80	0.02	8,118.17
296.000 POST PROPERTIES INC 737464107	59.16	11,644.64	17,511.36	0.02	5,866.72
171.000 POWER INTEGRATIONS INC 739276103	48.63	6,279.12	8,315.73	0.01	2,036.61
1,315.000 POZEN INC 73941U102	6.83	2,948.10	8,981.45	0.01	6,033.35
1,884.000 PRAXAIR INC 74005P104	102.40	112,074.06	192,921.60	0.18	80,847.54
911.000 PRECISION CASTPARTS CORP 740189105	232.01	108,923.71	211,361.11	0.20	102,437.40
2,318.000 PREFERRED APARTMENT COMMUNITIE 74039L103	13.08	25,988.95	30,319.44	0.03	4,330.49

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,884.000 T ROWE PRICE GROUP INC 74144T108	71.49	89,739.25	134,687.16	0.12	44,947.91
255.000 PRICELINE GROUP INC/THE 741503403	1,274.95	95,568.68	325,112.25	0.30	229,543.57
1,342.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	44.98	40,511.83	60,363.16	0.06	19,851.33
11,498.000 PROCTER & GAMBLE CO/THE 742718109	79.41	733,431.70	913,056.18	0.85	179,624.48
1,146.000 PRIVATEBANCORP INC 742962103	41.02	11,356.86	47,008.92	0.04	35,652.06
2,268.000 PROGRESSIVE CORP/THE 743315103	31.80	44,656.92	72,122.40	0.07	27,465.48
2,702.000 PROLOGIS INC 74340W103	42.92	75,744.25	115,969.84	0.11	40,225.59
278.000 PROSPERITY BANCSHARES INC 743606105	47.86	11,801.10	13,305.08	0.01	1,503.98
359.000 PROVIDENT FINANCIAL SERVICES I 74386T105	20.15	4,957.79	7,233.85	0.01	2,276.06
1,112.000 PRUDENTIAL FINANCIAL INC 744320102	81.41	77,335.98	90,527.92	0.08	13,191.94

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	38.69	100,870.89	126,864.51	0.12	25,993.62
560.000 PUBLIC STORAGE 74460D109	247.70	48,321.50	138,712.00	0.13	90,390.50
1,140.000 PULTEGROUP INC 745867101	17.82	22,357.50	20,314.80	0.02	-2,042.70
2,042.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.60	17,635.28	17,561.20	0.02	-74.08
1,804.000 QTS REALTY TRUST INC 74736A103	45.11	51,594.40	81,378.44	0.08	29,784.04
991.000 QORVO INC 74736K101	50.90	11,289.87	50,441.90	0.05	39,152.03
9,341.000 QUALCOMM INC 747525103	49.99	353,796.40	466,909.89	0.43	113,113.49
311.000 QUANEX BUILDING PRODUCTS CORP 747619104	20.85	4,948.01	6,484.35	0.01	1,536.34
1,366.000 QUANTA SERVICES INC 74762E102	20.25	31,598.99	27,661.50	0.03	-3,937.49
1,239.000 QUESTAR CORP 748356102	19.48	17,824.35	24,135.72	0.02	6,311.37

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,801.000 RAIT FINANCIAL TRUST 749227609	2.70	52,146.20	18,362.70	0.02	-33,783.50
281.000 RLJ LODGING TRUST 74965L101	21.63	4,804.00	6,078.03	0.01	1,274.03
20.584 RMR GROUP INC/THE 74967R106	14.41	267.59	296.62	0.00	29.03
859.000 RPM INTERNATIONAL INC 749685103	44.06	24,731.52	37,847.54	0.04	13,116.02
933.000 RADIAN GROUP INC 750236101	13.39	9,665.88	12,492.87	0.01	2,826.99
366.000 RALPH LAUREN CORP 751212101	111.48	30,625.05	40,801.68	0.04	10,176.63
680.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	16.61	10,145.60	11,294.80	0.01	1,149.20
609.000 RAYMOND JAMES FINANCIAL INC 754730109	57.97	18,702.39	35,303.73	0.03	16,601.34
1,787.000 RAYTHEON CO 755111507	124.53	85,851.23	222,535.11	0.21	136,683.88
394.000 REALTY INCOME CORP 756109104	51.63	14,896.48	20,342.22	0.02	5,445.74

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
611.000 RED HAT INC 756577102	82.81	39,281.19	50,596.91	0.05	11,315.72
148.000 REGAL BELOIT CORP 758750103	58.52	9,713.24	8,660.96	0.01	-1,052.28
418.000 REGAL ENTERTAINMENT GROUP 758766109	18.87	4,928.22	7,887.66	0.01	2,959.44
531.000 REGENCY CENTERS CORP 758849103	68.12	21,824.10	36,171.72	0.03	14,347.62
185.000 REGENERON PHARMACEUTICALS INC 75886F107	542.87	82,058.38	100,430.95	0.09	18,372.57
7,014.000 REGIONS FINANCIAL CORP 7591EP100	9.60	48,588.92	67,334.40	0.06	18,745.48
345.000 REINSURANCE GROUP OF AMERICA I 759351604	85.55	18,554.10	29,514.75	0.03	10,960.65
447.000 RELIANCE STEEL & ALUMINUM CO 759509102	57.91	22,028.16	25,885.77	0.02	3,857.61
345.000 RENASANT CORP 75970E107	34.41	4,988.70	11,871.45	0.01	6,882.75
1,866.000 REPUBLIC SERVICES INC 760759100	43.99	46,899.63	82,085.34	0.08	35,185.71

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
915.000 RESMED INC 761152107	53.69	23,601.94	49,126.35	0.05	25,524.41
1,525.000 RESOURCE CAPITAL CORP 76120W708	12.76	23,363.00	19,459.00	0.02	-3,904.00
418.000 RESOURCES CONNECTION INC 76122Q105	16.34	5,082.88	6,830.12	0.01	1,747.24
384.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	17.90	5,026.56	6,873.60	0.01	1,847.04
579.000 REXNORD CORP 76169B102	18.12	12,280.59	10,491.48	0.01	-1,789.11
2,244.000 REYNOLDS AMERICAN INC 761713106	46.15	34,880.68	103,560.60	0.10	68,679.92
3,125.000 RIGEL PHARMACEUTICALS INC 766559603	3.03	9,750.00	9,468.75	0.01	-281.25
227.000 RIGNET INC 766582100	20.69	4,939.52	4,696.63	0.00	-242.89
1,228.000 RINGCENTRAL INC 76680R206	23.58	16,504.32	28,956.24	0.03	12,451.92
873.000 ROBERT HALF INTERNATIONAL INC 770323103	47.14	25,047.88	41,153.22	0.04	16,105.34

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,001.000 ROCKWELL AUTOMATION INC 773903109	102.61	57,419.76	102,712.61	0.10	45,292.85
458.000 ROCKWELL COLLINS INC 774341101	92.30	24,355.28	42,273.40	0.04	17,918.12
110.000 ROGERS CORP 775133101	51.57	4,951.10	5,672.70	0.01	721.60
708.000 ROSETTA STONE INC 777780107	6.69	5,210.88	4,736.52	0.00	-474.36
139.000 ROUSE PROPERTIES INC 779287101	14.56	1,533.17	2,023.84	0.00	490.67
439.000 ROYAL BANK OF CANADA 780087102	53.58	11,923.06	23,521.62	0.02	11,598.56
350.000 ROYAL GOLD INC 780287108	36.47	19,143.81	12,764.50	0.01	-6,379.31
344.000 RYDER SYSTEM INC 783549108	56.83	17,888.72	19,549.52	0.02	1,660.80
488.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	51.64	13,519.13	25,200.32	0.02	11,681.19
281.000 S&T BANCORP INC 783859101	30.82	4,979.32	8,660.42	0.01	3,681.10

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
577.000 SBA COMMUNICATIONS CORP 78388J106	105.07	21,135.51	60,625.39	0.06	39,489.88
872.000 SEI INVESTMENTS CO 784117103	52.40	14,640.88	45,692.80	0.04	31,051.92
214.000 SJW CORP 784305104	29.65	4,962.66	6,345.10	0.01	1,382.44
686.000 SL GREEN REALTY CORP 78440X101	112.98	39,657.66	77,504.28	0.07	37,846.62
3,528.000 SLM CORP 78442P106	6.52	20,584.41	23,002.56	0.02	2,418.15
483.000 SP PLUS CORP 78469C103	23.90	10,007.76	11,543.70	0.01	1,535.94
255.000 SVB FINANCIAL GROUP 78486Q101	118.90	14,614.05	30,319.50	0.03	15,705.45
264.000 SAFEGUARD SCIENTIFICS INC 786449207	14.51	4,823.28	3,830.64	0.00	-992.64
695.000 SAFEWAY CASA LEY CVR 786CVR209	1.01	705.36	705.36	0.00	0.00
695.000 SAFEWAY PDC LLC CVR 786CVR308	0.05	33.92	33.92	0.00	0.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
352.000 ST JOE CO/THE 790148100	18.51	5,079.36	6,515.52	0.01	1,436.16
2,129.000 ST JUDE MEDICAL INC 790849103	61.77	75,393.42	131,508.33	0.12	56,114.91
3,185.000 SALESFORCE.COM INC 79466L302	78.40	101,075.20	249,704.00	0.23	148,628.80
3,204.000 SANCHEZ ENERGY CORP 79970Y105	4.31	21,979.44	13,809.24	0.01	-8,170.20
109.000 SANDERSON FARMS INC 800013104	77.52	5,261.43	8,449.68	0.01	3,188.25
1,302.000 SANDISK CORP 80004C101	75.99	40,530.22	98,938.98	0.09	58,408.76
276.000 SANDY SPRING BANCORP INC 800363103	26.96	4,832.76	7,440.96	0.01	2,608.20
1,333.000 SANMINA CORP 801056102	20.58	12,210.93	27,433.14	0.03	15,222.21
130.000 SAUL CENTERS INC 804395101	51.27	4,982.90	6,665.10	0.01	1,682.20
753.000 SCANA CORP 80589M102	60.49	27,245.81	45,548.97	0.04	18,303.16

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
515.000 HENRY SCHEIN INC 806407102	158.19	40,663.39	81,467.85	0.08	40,804.46
7,376.000 SCHLUMBERGER LTD 806857108	69.75	444,926.28	514,476.00	0.48	69,549.72
194.000 SCHOLASTIC CORP 807066105	38.56	4,834.48	7,480.64	0.01	2,646.16
6,043.000 CHARLES SCHWAB CORP/THE 808513105	32.93	106,767.19	198,995.99	0.18	92,228.80
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	41.99	5,102.45	7,978.10	0.01	2,875.65
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	45.78	4,839.30	7,553.70	0.01	2,714.40
515.000 SCIENTIFIC GAMES CORP 80874P109	8.97	5,000.65	4,619.55	0.00	-381.10
1,023.000 EW SCRIPPS CO/THE 811054402	19.00	7,948.87	19,437.00	0.02	11,488.13
621.000 SEACOAST BANKING CORP OF FLORI 811707801	14.98	4,685.76	9,302.58	0.01	4,616.82
315.000 SEACOR HOLDINGS INC 811904101	52.56	20,001.19	16,556.40	0.02	-3,444.79

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
899.000 SEALED AIR CORP 81211K100	44.60	19,824.16	40,095.40	0.04	20,271.24
47.000 SEARS CANADA INC 81234D109	5.08	510.80	238.76	0.00	-272.04
886.000 SEATTLE GENETICS INC 812578102	44.88	19,069.78	39,763.68	0.04	20,693.90
297.000 SELECT COMFORT CORP 81616X103	21.41	4,814.37	6,358.77	0.01	1,544.40
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	11.91	5,106.00	7,146.00	0.01	2,040.00
321.000 SELECTIVE INSURANCE GROUP INC 816300107	33.58	5,091.06	10,779.18	0.01	5,688.12
190.000 SEMGROUP CORP 81663A105	28.86	4,866.93	5,483.40	0.01	616.47
1,416.000 SEMPRA ENERGY 816851109	94.01	75,155.45	133,118.16	0.12	57,962.71
136.000 SENSIENT TECHNOLOGIES CORP 81725T100	62.82	4,944.96	8,543.52	0.01	3,598.56
1,420.000 SERVICE CORP INTERNATIONAL/US 817565104	26.02	15,804.60	36,948.40	0.03	21,143.80

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
581.000 SERVICENOW INC 81762P102	86.56	17,406.76	50,291.36	0.05	32,884.60
2,457.000 SERVICESOURCE INTERNATIONAL IN 81763U100	4.61	9,926.28	11,326.77	0.01	1,400.49
22.000 SHERWIN-WILLIAMS CO/THE 824348106	259.60	1,217.34	5,711.20	0.01	4,493.86
458.000 SHUTTERFLY INC 82568P304	44.56	13,593.44	20,408.48	0.02	6,815.04
246.000 SIGNATURE BANK/NEW YORK NY 82669G104	153.37	13,731.72	37,729.02	0.03	23,997.30
248.000 SILICON LABORATORIES INC 826919102	48.54	9,936.20	12,037.92	0.01	2,101.72
294.000 SILGAN HOLDINGS INC 827048109	53.72	11,780.58	15,793.68	0.01	4,013.10
202.000 SIMMONS FIRST NATIONAL CORP 828730200	51.36	4,930.82	10,374.72	0.01	5,443.90
1,380.000 SIMON PROPERTY GROUP INC 828806109	194.44	117,345.95	268,327.20	0.25	150,981.25
168.000 SIMPSON MANUFACTURING CO INC 829073105	34.15	4,935.84	5,737.20	0.01	801.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
331.000 SIRONA DENTAL SYSTEMS INC 82966C103	109.57	17,245.10	36,267.67	0.03	19,022.57
22,006.000 SIRIUS XM HOLDINGS INC 82968B103	4.07	43,119.42	89,564.42	0.08	46,445.00
148.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	54.94	4,997.96	8,131.12	0.01	3,133.16
1,053.000 SKECHERS U.S.A. INC 830566105	30.21	4,794.66	31,811.13	0.03	27,016.47
1,709.000 SKYWORKS SOLUTIONS INC 83088M102	76.83	27,531.54	131,302.47	0.12	103,770.93
912.000 AO SMITH CORP 831865209	76.61	28,189.92	69,868.32	0.06	41,678.40
312.000 JM SMUCKER CO/THE 832696405	123.34	27,727.44	38,482.08	0.04	10,754.64
159.000 SNAP-ON INC 833034101	171.43	9,926.66	27,257.37	0.03	17,330.71
229.000 SNYDER'S-LANCE INC 833551104	34.30	4,813.58	7,854.70	0.01	3,041.12
10.000 SOLARWINDS INC 83416B109	58.90	248.10	589.00	0.00	340.90

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
375.000 SONIC AUTOMOTIVE INC 83545G102	22.76	5,231.25	8,535.00	0.01	3,303.75
534.000 SONOCO PRODUCTS CO 835495102	40.87	17,336.55	21,824.58	0.02	4,488.03
174.000 SOUTH STATE CORP 840441109	71.95	4,840.68	12,519.30	0.01	7,678.62
3,299.000 SOUTHERN CO/THE 842587107	46.79	114,837.53	154,360.21	0.14	39,522.68
320.000 SOUTHSIDE BANCSHARES INC 84470P109	24.02	5,037.30	7,686.40	0.01	2,649.10
3,990.000 SOUTHWEST AIRLINES CO 844741108	43.06	45,283.11	171,809.40	0.16	126,526.29
272.000 SOUTHWEST GAS CORP 844895102	55.16	10,194.56	15,003.52	0.01	4,808.96
125.000 SOVRAN SELF STORAGE INC 84610H108	107.31	4,940.00	13,413.75	0.01	8,473.75
4,054.000 SPECTRA ENERGY CORP 847560109	23.94	101,840.39	97,052.76	0.09	-4,787.63
363.000 SPEEDWAY MOTORSPORTS INC 847788106	20.72	5,027.55	7,521.36	0.01	2,493.81

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,117.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	50.07	22,330.82	55,928.19	0.05	33,597.37
415.000 SPIRIT AIRLINES INC 848577102	39.85	4,988.47	16,537.75	0.02	11,549.28
2,295.000 SPIRIT REALTY CAPITAL INC 84860W102	10.02	21,463.78	22,995.90	0.02	1,532.12
671.000 SPLUNK INC 848637104	58.81	33,438.80	39,461.51	0.04	6,022.71
7,545.000 SPRINT CORP 85207U105	3.62	39,156.10	27,312.90	0.03	-11,843.20
887.000 SPROUTS FARMERS MARKET INC 85208M102	26.59	23,088.61	23,585.33	0.02	496.72
1,186.000 STANLEY BLACK & DECKER INC 854502101	106.73	68,473.54	126,581.78	0.12	58,108.24
8,740.000 STARBUCKS CORP 855244109	60.03	149,663.32	524,662.20	0.49	374,998.88
554.000 STARWOOD PROPERTY TRUST INC 85571B105	20.56	11,102.16	11,390.24	0.01	288.08
1,042.000 STARWOOD HOTELS & RESORTS WORL 85590A401	69.28	60,007.63	72,189.76	0.07	12,182.13

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,073.000 STATE STREET CORP 857477103	66.36	62,700.82	71,204.28	0.07	8,503.46
1,291.000 STEEL DYNAMICS INC 858119100	17.87	19,704.08	23,070.17	0.02	3,366.09
605.000 STERICYCLE INC 858912108	120.60	38,965.96	72,963.00	0.07	33,997.04
1,202.000 STERLING BANCORP/DE 85917A100	16.22	9,804.58	19,496.44	0.02	9,691.86
827.000 STIFEL FINANCIAL CORP 860630102	42.36	32,320.81	35,031.72	0.03	2,710.91
2,165.000 STILLWATER MINING CO 86074Q102	8.57	18,683.95	18,554.05	0.02	-129.90
218.000 STOCK YARDS BANCORP INC 861025104	37.79	4,907.18	8,238.22	0.01	3,331.04
686.000 STONEGATE BANK 861811107	32.86	17,499.86	22,541.96	0.02	5,042.10
2,020.000 STRYKER CORP 863667101	92.94	100,430.20	187,738.80	0.17	87,308.60
79.000 STURM RUGER & CO INC 864159108	59.61	2,193.04	4,709.19	0.00	2,516.15

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
570.000	SUFFOLK BANCORP 864739107	28.35	5,163.35	16,159.50	0.01	10,996.15
431.000	SUN BANCORP INC/NJ 86663B201	20.64	5,348.71	8,895.84	0.01	3,547.13
131.000	SUN COMMUNITIES INC 866674104	68.53	4,816.87	8,977.43	0.01	4,160.56
216.000	SUNCOKE ENERGY INC 86722A103	3.47	2,608.06	749.52	0.00	-1,858.54
2,467.000	SUNEDISON INC 86732Y109	5.09	5,304.05	12,557.03	0.01	7,252.98
527.000	SUNPOWER CORP 867652406	30.01	10,698.10	15,815.27	0.01	5,117.17
1,388.000	SUNSTONE HOTEL INVESTORS INC 867892101	12.49	11,458.14	17,336.12	0.02	5,877.98
2,689.000	SUNTRUST BANKS INC 867914103	42.84	68,076.91	115,196.76	0.11	47,119.85
633.000	SWIFT TRANSPORTATION CO 87074U101	13.82	9,944.43	8,748.06	0.01	-1,196.37
1,825.000	SYMETRA FINANCIAL CORP 87151Q106	31.77	17,209.75	57,980.25	0.05	40,770.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
194.000 SYNAPTICS INC 87157D109	80.34	4,855.82	15,585.96	0.01	10,730.14
342.000 SYNOPSIS INC 871607107	45.61	9,919.68	15,598.62	0.01	5,678.94
1,368.000 SYNOVUS FINANCIAL CORP 87161C501	32.38	17,524.08	44,295.84	0.04	26,771.76
130.000 SYNEX CORP 87162W100	89.93	4,956.90	11,690.90	0.01	6,734.00
1,052.000 SYSCO CORP 871829107	41.00	32,864.48	43,132.00	0.04	10,267.52
2,163.000 TCF FINANCIAL CORP 872275102	14.12	22,062.60	30,541.56	0.03	8,478.96
1,514.000 TD AMERITRADE HOLDING CORP 87236Y108	34.71	28,160.40	52,550.94	0.05	24,390.54
2,255.000 TJX COS INC/THE 872540109	70.91	32,159.68	159,902.05	0.15	127,742.37
2,525.000 T-MOBILE US INC 872590104	39.12	55,914.29	98,778.00	0.09	42,863.71
268.000 TABLEAU SOFTWARE INC 87336U105	94.22	21,705.32	25,250.96	0.02	3,545.64

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
437.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	34.84	6,471.97	15,225.08	0.01	8,753.11
3,848.000 TALEN ENERGY CORP 87422J105	6.23	33,285.20	23,973.04	0.02	-9,312.16
183.000 TANGER FACTORY OUTLET CENTERS 875465106	32.70	4,884.27	5,984.10	0.01	1,099.83
2,698.000 TARGET CORP 87612E106	72.61	151,033.77	195,901.78	0.18	44,868.01
186.000 TAUBMAN CENTERS INC 876664103	76.72	7,456.74	14,269.92	0.01	6,813.18
223.000 TEAM INC 878155100	31.96	4,995.20	7,127.08	0.01	2,131.88
231.000 TEAM HEALTH HOLDINGS INC 87817A107	43.89	5,128.20	10,138.59	0.01	5,010.39
277.000 TECH DATA CORP 878237106	66.38	12,772.47	18,387.26	0.02	5,614.79
2,000.000 TEGNA INC 87901J105	25.52	21,648.65	51,040.00	0.05	29,391.35
102.000 TELEDYNE TECHNOLOGIES INC 879360105	88.70	4,876.62	9,047.40	0.01	4,170.78

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
144.000 TELEFLEX INC 879369106	131.45	9,796.02	18,928.80	0.02	9,132.78
1,863.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.89	45,502.19	48,233.07	0.04	2,730.88
388.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	70.46	15,357.04	27,338.48	0.03	11,981.44
816.000 TENET HEALTHCARE CORP 88033G407	30.30	17,538.47	24,724.80	0.02	7,186.33
106.000 TENNANT CO 880345103	56.26	4,983.06	5,963.56	0.01	980.50
671.000 TENNECO INC 880349105	45.91	18,150.55	30,805.61	0.03	12,655.06
1,170.000 TERADYNE INC 880770102	20.67	16,169.40	24,183.90	0.02	8,014.50
556.000 TEREX CORP 880779103	18.48	14,190.44	10,274.88	0.01	-3,915.56
2,392.000 TERRENO REALTY CORP 88146M101	22.62	42,955.92	54,107.04	0.05	11,151.12
267.000 TESARO INC 881569107	52.32	9,972.45	13,969.44	0.01	3,996.99

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
437.000 TESORO CORP 881609101	105.37	9,526.60	46,046.69	0.04	36,520.09
529.000 TESLA MOTORS INC 88160R101	240.01	12,985.40	126,965.29	0.12	113,979.89
370.000 TETRA TECH INC 88162G103	26.02	8,376.80	9,627.40	0.01	1,250.60
265.000 TESSERA TECHNOLOGIES INC 88164L100	30.01	4,285.05	7,952.65	0.01	3,667.60
6,700.000 TEXAS INSTRUMENTS INC 882508104	54.81	224,685.83	367,227.00	0.34	142,541.17
1,348.000 TEXTRON INC 883203101	42.01	37,364.20	56,629.48	0.05	19,265.28
2,460.000 THERMO FISHER SCIENTIFIC INC 883556102	141.85	96,752.51	348,951.00	0.32	252,198.49
1,063.000 THOMSON REUTERS CORP 884903105	37.85	30,450.24	40,234.55	0.04	9,784.31
264.000 THOR INDUSTRIES INC 885160101	56.15	6,293.76	14,823.60	0.01	8,529.84
3,378.000 3M CO 88579Y101	150.64	252,771.69	508,861.92	0.47	256,090.23

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
906.000 TIFFANY & CO 886547108	76.29	30,337.41	69,118.74	0.06	38,781.33
4,563.000 TILLY'S INC 886885102	6.63	35,910.70	30,252.69	0.03	-5,658.01
697.000 TIME INC 887228104	15.67	8,393.70	10,921.99	0.01	2,528.29
5,580.000 TIME WARNER INC 887317303	64.67	203,652.12	360,858.60	0.33	157,206.48
1,675.000 TIME WARNER CABLE INC 88732J207	185.59	92,670.02	310,863.25	0.29	218,193.23
2,384.000 TITAN INTERNATIONAL INC 88830M102	3.94	23,625.44	9,392.96	0.01	-14,232.48
1,241.000 TOLL BROTHERS INC 889478103	33.30	27,612.41	41,325.30	0.04	13,712.89
130.000 TOMPKINS FINANCIAL CORP 890110109	56.16	5,062.20	7,300.80	0.01	2,238.60
310.000 TOPBUILD CORP 89055F103	30.77	4,479.13	9,538.70	0.01	5,059.57
819.000 TORCHMARK CORP 891027104	57.16	22,753.64	46,814.04	0.04	24,060.40

 PARA US - PI 1 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
368.000 TORO CO/THE 891092108	73.07	10,992.16	26,889.76	0.02	15,897.60
341.000 TOWERS WATSON & CO 891894107	128.46	21,500.05	43,804.86	0.04	22,304.81
891.000 TOTAL SYSTEM SERVICES INC 891906109	49.80	19,795.33	44,371.80	0.04	24,576.47
249.000 TOWNE BANK/PORTSMOUTH VA 89214P109	20.87	3,215.24	5,196.63	0.00	1,981.39
466.000 TRACTOR SUPPLY CO 892356106	85.50	15,126.36	39,843.00	0.04	24,716.64
57.000 TRANSDIGM GROUP INC 893641100	228.45	4,891.17	13,021.65	0.01	8,130.48
2,086.000 TRAVELERS COS INC/THE 89417E109	112.86	96,978.76	235,425.96	0.22	138,447.20
85.000 TREEHOUSE FOODS INC 89469A104	78.46	4,606.15	6,669.10	0.01	2,062.95
3,717.000 TREMOR VIDEO INC 89484Q100	2.06	10,048.91	7,657.02	0.01	-2,391.89
2.000 TREX CO INC 89531P105	38.04	25.86	76.08	0.00	50.22

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
273.000 TRIANGLE CAPITAL CORP 895848109	19.11	5,121.48	5,217.03	0.00	95.55
422.000 TRICO BANCSHARES 896095106	27.44	6,055.70	11,579.68	0.01	5,523.98
1,458.000 TRIMBLE NAVIGATION LTD 896239100	21.45	27,024.03	31,274.10	0.03	4,250.07
1,299.000 TRINITY INDUSTRIES INC 896522109	24.02	20,398.01	31,201.98	0.03	10,803.97
735.000 TRIPADVISOR INC 896945201	85.25	26,729.35	62,658.75	0.06	35,929.40
345.000 TRUEBLUE INC 89785X101	25.76	5,023.20	8,887.20	0.01	3,864.00
150.000 TRUSTMARK CORP 898402102	23.04	3,406.50	3,456.00	0.00	49.50
634.000 TUMI HOLDINGS INC 89969Q104	16.63	12,768.76	10,543.42	0.01	-2,225.34
314.000 TUPPERWARE BRANDS CORP 899896104	55.65	14,974.66	17,474.10	0.02	2,499.44
11,508.000 TWENTY-FIRST CENTURY FOX INC 90130A101	27.16	197,578.78	312,557.28	0.29	114,978.50

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
777.000 TWITTER INC 90184L102	23.14	28,269.62	17,979.78	0.02	-10,289.84
86.000 TYLER TECHNOLOGIES INC 902252105	174.32	4,999.18	14,991.52	0.01	9,992.34
2,338.000 TYSON FOODS INC 902494103	53.33	38,339.08	124,685.54	0.12	86,346.46
1,181.000 UDR INC 902653104	37.57	26,938.61	44,370.17	0.04	17,431.56
286.000 UGI CORP 902681105	33.76	5,960.24	9,655.36	0.01	3,695.12
190.000 UMB FINANCIAL CORP 902788108	46.55	7,607.60	8,844.50	0.01	1,236.90
5,139.000 US BANCORP 902973304	42.67	168,032.24	219,281.13	0.20	51,248.89
2,244.000 UMH PROPERTIES INC 903002103	10.12	21,205.80	22,709.28	0.02	1,503.48
183.000 USANA HEALTH SCIENCES INC 90328M107	127.75	14,231.91	23,378.25	0.02	9,146.34
412.000 US SILICA HOLDINGS INC 90346E103	18.73	4,865.72	7,716.76	0.01	2,851.04

 PARA US - PI 1 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
269.000 ULTA SALON COSMETICS & FRAGRAN 90384S303	185.00	16,901.27	49,765.00	0.05	32,863.73
269.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	195.51	23,379.35	52,592.19	0.05	29,212.84
2,104.000 UMPQUA HOLDINGS CORP 904214103	15.90	22,409.37	33,453.60	0.03	11,044.23
1,439.000 UNDER ARMOUR INC 904311107	80.61	29,768.33	115,997.79	0.11	86,229.46
97.000 UNIFIRST CORP/MA 904708104	104.20	4,938.27	10,107.40	0.01	5,169.13
802.000 UNION BANKSHARES CORP 90539J109	25.24	9,587.27	20,242.48	0.02	10,655.21
3,830.000 UNION PACIFIC CORP 907818108	78.20	83,603.92	299,506.00	0.28	215,902.08
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	19.49	5,094.07	15,065.77	0.01	9,971.70
259.000 UNITED BANKSHARES INC/WV 909907107	36.99	6,081.32	9,580.41	0.01	3,499.09
1,783.000 UNITED CONTINENTAL HOLDINGS IN 910047109	57.30	43,817.39	102,165.90	0.09	58,348.51

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,326.000 UNITED DEVELOPMENT FUNDING IV 910187103	11.00	23,337.60	14,586.00	0.01	-8,751.60
942.000 UNITED FINANCIAL BANCORP INC 910304104	12.88	9,977.00	12,132.96	0.01	2,155.96
277.000 UNITED FIRE GROUP INC 910340108	38.31	4,855.81	10,611.87	0.01	5,756.06
322.000 UNITED NATURAL FOODS INC 911163103	39.36	14,770.35	12,673.92	0.01	-2,096.43
118.000 UNITED ONLINE INC 911268209	11.79	1,015.05	1,391.22	0.00	376.17
2,130.000 UNITED PARCEL SERVICE INC 911312106	96.23	153,464.09	204,969.90	0.19	51,505.81
789.000 UNITED RENTALS INC 911363109	72.54	27,392.69	57,234.06	0.05	29,841.37
469.000 UNITED STATES STEEL CORP 912909108	7.98	9,824.69	3,742.62	0.00	-6,082.07
5,059.000 UNITED TECHNOLOGIES CORP 913017109	96.07	322,158.63	486,018.13	0.45	163,859.50
548.000 UNITED THERAPEUTICS CORP 91307C102	156.61	24,908.59	85,822.28	0.08	60,913.69

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,552.000 UNITEDHEALTH GROUP INC 91324P102	117.64	275,245.28	653,137.28	0.61	377,892.00
537.000 UNITIL CORP 913259107	35.88	14,936.01	19,267.56	0.02	4,331.55
184.000 UNIVERSAL FOREST PRODUCTS INC 913543104	68.37	4,852.08	12,580.08	0.01	7,728.00
451.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	50.01	21,738.20	22,554.51	0.02	816.31
410.000 UNIVERSAL HEALTH SERVICES INC 913903100	119.49	24,507.64	48,990.90	0.05	24,483.26
2,183.000 UNUM GROUP 91529Y106	33.29	42,731.57	72,672.07	0.07	29,940.50
477.000 URBAN OUTFITTERS INC 917047102	22.75	14,707.10	10,851.75	0.01	-3,855.35
166.000 URBAN EDGE PROPERTIES 91704F104	23.45	2,591.56	3,892.70	0.00	1,301.14
228.000 VCA INC 918194101	55.00	5,002.32	12,540.00	0.01	7,537.68
1,653.000 VF CORP 918204108	62.25	62,918.13	102,899.25	0.10	39,981.12

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
185.000 VSE CORP 918284100	62.18	4,713.80	11,503.30	0.01	6,789.50
684.000 VOXX INTERNATIONAL CORP 91829F104	5.26	5,034.24	3,597.84	0.00	-1,436.40
208.000 VAIL RESORTS INC 91879Q109	127.99	9,195.68	26,621.92	0.02	17,426.24
2,657.000 VALERO ENERGY CORP 91913Y100	70.71	76,545.87	187,876.47	0.17	111,330.60
187.000 VALMONT INDUSTRIES INC 920253101	106.02	19,106.48	19,825.74	0.02	719.26
140.000 VALSPAR CORP/THE 920355104	82.95	5,037.20	11,613.00	0.01	6,575.80
370.000 VANTIV INC 92210H105	47.42	10,019.60	17,545.40	0.02	7,525.80
998.000 VARIAN MEDICAL SYSTEMS INC 92220P105	80.80	48,407.99	80,638.40	0.07	32,230.41
92.000 VECTRUS INC 92242T101	20.89	1,180.67	1,921.88	0.00	741.21
479.000 VENTAS INC 92276F100	56.43	16,017.70	27,029.97	0.03	11,012.27

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,411.000 VEREIT INC 92339V100	7.92	59,578.41	50,775.12	0.05	-8,803.29
1,225.000 VERISIGN INC 92343E102	87.36	28,840.42	107,016.00	0.10	78,175.58
16,953.000 VERIZON COMMUNICATIONS INC 92343V104	46.22	587,328.10	783,567.66	0.73	196,239.56
145.000 VERINT SYSTEMS INC 92343X100	40.56	5,067.75	5,881.20	0.01	813.45
45.000 VERITIV CORP 923454102	36.22	1,140.41	1,629.90	0.00	489.49
740.000 VERISK ANALYTICS INC 92345Y106	76.88	36,444.00	56,891.20	0.05	20,447.20
1,450.000 VERTEX PHARMACEUTICALS INC 92532F100	125.83	59,787.33	182,453.50	0.17	122,666.17
117.000 VIASAT INC 92552V100	61.01	4,891.77	7,138.17	0.01	2,246.40
3,184.000 VIACOM INC 92553P201	41.16	118,909.35	131,053.44	0.12	12,144.09
8,500.000 VISA INC 92826C839	77.55	189,018.75	659,175.00	0.61	470,156.25

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,523.000 VISHAY INTERTECHNOLOGY INC 928298108	12.05	14,377.12	18,352.15	0.02	3,975.03
156.000 VISTA OUTDOOR INC 928377100	44.51	2,804.40	6,943.56	0.01	4,139.16
85.000 VISTEON CORP 92839U206	114.50	4,961.45	9,732.50	0.01	4,771.05
304.000 VLASIC FOODS INTL INC COM 928559103	10.56	3,211.50	3,211.50	0.00	0.00
5,930.000 VONAGE HOLDINGS CORP 92886T201	5.74	11,207.70	34,038.20	0.03	22,830.50
333.000 VORNADO REALTY TRUST 929042109	99.96	25,018.58	33,286.68	0.03	8,268.10
664.000 VULCAN MATERIALS CO 929160109	94.97	36,410.98	63,060.08	0.06	26,649.10
90.000 WD-40 CO 929236107	98.65	4,888.80	8,878.50	0.01	3,989.70
132.000 WGL HOLDINGS INC 92924F106	62.99	4,971.12	8,314.68	0.01	3,343.56
213.000 WABCO HOLDINGS INC 92927K102	102.26	14,611.56	21,781.38	0.02	7,169.82

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
384.000 WSFS FINANCIAL CORP 929328102	32.36	4,825.60	12,426.24	0.01	7,600.64
809.000 WP GLIMCHER INC 92939N102	10.61	9,469.09	8,583.49	0.01	-885.60
2,104.000 WEC ENERGY GROUP INC 92939U106	51.31	46,908.39	107,956.24	0.10	61,047.85
1,221.000 WABASH NATIONAL CORP 929566107	11.83	10,036.73	14,444.43	0.01	4,407.70
102.000 WABTEC CORP/DE 929740108	71.12	5,002.59	7,254.24	0.01	2,251.65
5,483.000 WAL-MART STORES INC 931142103	61.30	281,339.79	336,107.90	0.31	54,768.11
4,127.000 WALGREENS BOOTS ALLIANCE INC 931427108	85.16	184,909.82	351,434.69	0.33	166,524.87
1,708.000 WALTER INVESTMENT MANAGEMENT C 93317W102	14.22	50,437.24	24,287.76	0.02	-26,149.48
664.000 WASHINGTON FEDERAL INC 938824109	23.83	13,638.56	15,823.12	0.01	2,184.56
218.000 WASHINGTON TRUST BANCORP INC 940610108	39.52	4,848.32	8,615.36	0.01	3,767.04

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
675.000 WASTE CONNECTIONS INC 941053100	56.32	21,100.50	38,016.00	0.04	16,915.50
643.000 WASTE MANAGEMENT INC 94106L109	53.37	23,102.99	34,316.91	0.03	11,213.92
95.000 WATERS CORP 941848103	134.58	8,628.85	12,785.10	0.01	4,156.25
70.000 WATSCO INC 942622200	117.13	5,804.40	8,199.10	0.01	2,394.70
149.000 WATTS WATER TECHNOLOGIES INC 942749102	49.67	4,936.37	7,400.83	0.01	2,464.46
784.000 WAUSAU PAPER CORP 943315101	10.23	5,080.32	8,020.32	0.01	2,940.00
696.000 WEBSTER FINANCIAL CORP 947890109	37.19	13,671.32	25,884.24	0.02	12,212.92
780.000 WEINGARTEN REALTY INVESTORS 948741103	34.58	18,166.20	26,972.40	0.03	8,806.20
130.000 WEIS MARKETS INC 948849104	44.30	4,803.50	5,759.00	0.01	955.50
253.000 WELLCARE HEALTH PLANS INC 94946T106	78.21	12,419.77	19,787.13	0.02	7,367.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
24,833.000 WELLS FARGO & CO 949746101	54.36	864,740.84	1,349,921.88	1.25	485,181.04
1,088.000 WELLTOWER INC 95040Q104	68.03	43,013.30	74,016.64	0.07	31,003.34
3,177.000 WENDY'S CO/THE 95058W100	10.77	14,804.82	34,216.29	0.03	19,411.47
261.000 WESBANCO INC 950810101	30.02	4,909.41	7,835.22	0.01	2,925.81
551.000 WESCO INTERNATIONAL INC 95082P105	43.68	19,494.38	24,067.68	0.02	4,573.30
164.000 WEST PHARMACEUTICAL SERVICES I 955306105	60.22	4,991.34	9,876.08	0.01	4,884.74
648.000 WESTAR ENERGY INC 95709T100	42.41	19,968.29	27,481.68	0.03	7,513.39
729.000 WESTERN ALLIANCE BANCORP 957638109	35.86	4,891.59	26,141.94	0.02	21,250.35
3,722.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105	10.22	52,852.40	38,038.84	0.04	-14,813.56
1,442.000 WESTERN DIGITAL CORP 958102105	60.05	39,410.75	86,592.10	0.08	47,181.35

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
313.000 WESTERN REFINING INC 959319104	35.62	5,086.25	11,149.06	0.01	6,062.81
472.000 WESTLAKE CHEMICAL CORP 960413102	54.32	18,799.76	25,639.04	0.02	6,839.28
2,929.000 WESTMORELAND COAL CO 960878106	5.88	22,289.69	17,222.52	0.02	-5,067.17
1,557.000 WESTROCK CO 96145D105	45.62	49,039.21	71,030.34	0.07	21,991.13
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	52.09	4,885.65	7,032.15	0.01	2,146.50
229.000 WEX INC 96208T104	88.40	11,216.42	20,243.60	0.02	9,027.18
3,380.000 WEYERHAEUSER CO 962166104	29.98	52,540.63	101,332.40	0.09	48,791.77
453.000 WHIRLPOOL CORP 963320106	146.87	38,455.39	66,532.11	0.06	28,076.72
1,862.000 WHITESTONE REIT 966084204	12.01	22,101.45	22,362.62	0.02	261.17
674.000 WHITEWAVE FOODS CO/THE 966244105	38.91	6,877.98	26,225.34	0.02	19,347.36

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,035.000 WHOLE FOODS MARKET INC 966837106	33.50	31,106.44	34,672.50	0.03	3,566.06
3,711.000 WILLIAMS COS INC/THE 969457100	25.70	72,216.83	95,372.70	0.09	23,155.87
553.000 WILLIAMS-SONOMA INC 969904101	58.41	19,887.91	32,300.73	0.03	12,412.82
393.000 WINTHROP REALTY TRUST 976391300	12.97	3,226.53	5,097.21	0.00	1,870.68
390.000 WINTRUST FINANCIAL CORP 97650W108	48.52	11,633.70	18,922.80	0.02	7,289.10
248.000 WOLVERINE WORLD WIDE INC 978097103	16.71	5,023.24	4,144.08	0.00	-879.16
365.000 WOODWARD INC 980745103	49.66	11,815.05	18,125.90	0.02	6,310.85
490.000 WORKDAY INC 98138H101	79.68	39,316.22	39,043.20	0.04	-273.02
227.000 WORLD FUEL SERVICES CORP 981475106	38.46	7,792.91	8,730.42	0.01	937.51
342.000 WORTHINGTON INDUSTRIES INC 981811102	30.14	6,730.56	10,307.88	0.01	3,577.32

 BNY MELLON PARA US - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,203.000 WPX ENERGY INC 98212B103	5.74	26,735.91	12,645.22	0.01	-14,090.69
1,042.000 WYNDHAM WORLDWIDE CORP 98310W108	72.65	37,453.86	75,701.30	0.07	38,247.44
1,678.000 XILINX INC 983919101	46.97	42,099.64	78,815.66	0.07	36,716.02
6,441.000 XEROX CORP 984121103	10.63	52,222.05	68,467.83	0.06	16,245.78
950.000 XYLEM INC/NY 98419M100	36.50	24,870.03	34,675.00	0.03	9,804.97
4,234.000 YAHOO! INC 984332106	33.26	94,320.50	140,822.84	0.13	46,502.34
2,560.000 YELP INC 985817105	28.80	67,315.64	73,728.00	0.07	6,412.36
503.000 YORK WATER CO/THE 987184108	24.94	8,910.09	12,544.82	0.01	3,634.73
1,359.000 YUM! BRANDS INC 988498101	73.05	35,769.35	99,274.95	0.09	63,505.60
745.000 ZEBRA TECHNOLOGIES CORP 989207105	69.65	22,305.30	51,889.25	0.05	29,583.95

 PARA US - PI 1 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
322.000 ZILLOW GROUP INC 98954M101	26.04	6,496.17	8,384.88	0.01	1,888.71
644.000 ZILLOW GROUP INC 98954M200	23.48	13,458.53	15,121.12	0.01	1,662.59
1,270.000 ZIMMER BIOMET HOLDINGS INC 98956P102	102.59	82,266.71	130,289.30	0.12	48,022.59
1,713.000 ZIONS BANCORPORATION 989701107	27.30	26,568.63	46,764.90	0.04	20,196.27
1,157.000 ZOETIS INC 98978V103	47.92	55,316.17	55,443.44	0.05	127.27
3,400.000 ZYNGA INC 98986T108	2.68	8,364.00	9,112.00	0.01	748.00
401.000 AIRCASTLE LTD G0129K104	20.89	4,896.21	8,376.89	0.01	3,480.68
978.000 ALKERMES PLC G01767105	79.38	17,198.90	77,633.64	0.07	60,434.74
726.000 ALLEGION PLC G0176J109	65.92	15,000.95	47,857.92	0.04	32,856.97
1,689.000 ALLERGAN PLC G0177J108	312.50	424,367.60	527,812.50	0.49	103,444.90

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
985.000 AMDOCS LTD G02602103	54.57	29,981.22	53,751.45	0.05	23,770.23
1,851.000 AON PLC G0408V102	92.21	90,717.51	170,680.71	0.16	79,963.20
1,403.000 ARCH CAPITAL GROUP LTD G0450A105	69.75	35,251.56	97,859.25	0.09	62,607.69
207.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	59.84	4,860.22	12,386.88	0.01	7,526.66
286.000 ASPEN INSURANCE HOLDINGS LTD G05384105	48.30	7,107.10	13,813.80	0.01	6,706.70
1,919.000 ASSURED GUARANTY LTD G0585R106	26.43	26,139.79	50,719.17	0.05	24,579.38
770.000 AXIS CAPITAL HOLDINGS LTD G0692U109	56.22	23,669.80	43,289.40	0.04	19,619.60
3,646.000 ACCENTURE PLC G1151C101	104.50	155,693.76	381,007.00	0.35	225,313.24
1,750.000 BELMOND LTD G1154H107	9.50	14,284.86	16,625.00	0.02	2,340.14
933.000 BUNGE LTD G16962105	68.28	57,873.99	63,705.24	0.06	5,831.25

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
551.000 CONSOLIDATED WATER CO LTD G23773107	12.24	5,052.67	6,744.24	0.01	1,691.57
1,495.000 DELPHI AUTOMOTIVE PLC G27823106	85.73	52,199.52	128,166.35	0.12	75,966.83
2,412.000 EATON CORP PLC G29183103	52.04	124,169.75	125,520.48	0.12	1,350.73
871.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	63.99	31,990.80	55,735.29	0.05	23,744.49
1,551.000 ENDO INTERNATIONAL PLC G30401106	61.22	90,678.85	94,952.22	0.09	4,273.37
50.000 ENSTAR GROUP LTD G3075P101	150.04	5,024.00	7,502.00	0.01	2,478.00
1,149.000 ENSCO PLC G3157S106	15.39	21,876.96	17,683.11	0.02	-4,193.85
268.000 EVEREST RE GROUP LTD G3223R108	183.09	24,972.24	49,068.12	0.05	24,095.88
2,546.000 FRUIT OF THE LOOM INC CL A G3682L105	8.49	21,603.27	21,603.27	0.02	0.00
183.000 HELEN OF TROY LTD G4388N106	94.25	5,927.37	17,247.75	0.02	11,320.38

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
653.000 HERBALIFE LTD G4412G101	53.62	24,980.22	35,013.86	0.03	10,033.64
2,177.000 INGERSOLL-RAND PLC G47791101	55.29	59,317.31	120,366.33	0.11	61,049.02
2,292.000 WEATHERFORD INTERNATIONAL PLC G48833100	8.39	25,624.56	19,229.88	0.02	-6,394.68
3,034.000 INVESCO LTD G491BT108	33.48	75,689.72	101,578.32	0.09	25,888.60
454.000 JAZZ PHARMACEUTICALS PLC G50871105	140.56	22,974.96	63,814.24	0.06	40,839.28
306.000 LIBERTY GLOBAL PLC G5480U104	42.36	4,346.57	12,962.16	0.01	8,615.59
395.000 LIBERTY GLOBAL PLC G5480U120	40.77	6,572.08	16,104.15	0.01	9,532.07
15.000 LIBERTY GLOBAL PLC LILAC G5480U138	41.37	205.35	620.55	0.00	415.20
19.000 LIBERTY GLOBAL PLC LILAC G5480U153	43.00	321.88	817.00	0.00	495.12
159.000 LIVANOVA PLC G5509L101	59.37	10,972.59	9,439.83	0.01	-1,532.76

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
529.000	MALLINCKRODT PLC G5785G107	74.63	21,815.07	39,479.27	0.04	17,664.20
2,368.000	MARVELL TECHNOLOGY GROUP LTD G5876H105	8.82	23,621.38	20,885.76	0.02	-2,735.62
5,296.000	MEDTRONIC PLC G5960L103	76.92	399,257.04	407,368.32	0.38	8,111.28
731.000	MICHAEL KORS HOLDINGS LTD G60754101	40.06	36,579.24	29,283.86	0.03	-7,295.38
1,215.000	NABORS INDUSTRIES LTD G6359F103	8.51	19,331.46	10,339.65	0.01	-8,991.81
758.000	NIELSEN HOLDINGS PLC G6518L108	46.60	24,234.23	35,322.80	0.03	11,088.57
1,541.000	NORDIC AMERICAN TANKERS LTD G65773106	15.54	12,882.76	23,947.14	0.02	11,064.38
248.000	PARTNERRE LTD G6852T105	139.74	16,369.58	34,655.52	0.03	18,285.94
1,399.000	PENTAIR PLC G7S00T104	49.53	52,545.31	69,292.47	0.06	16,747.16
1,284.000	SHIP FINANCE INTERNATIONAL LTD G81075106	16.57	13,969.92	21,275.88	0.02	7,305.96

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
806.000 SIGNET JEWELERS LTD G81276100	123.69	25,872.60	99,694.14	0.09	73,821.54
319.000 STERIS PLC G84720104	75.34	10,119.91	24,033.46	0.02	13,913.55
117.000 THERAVANCE BIOPHARMA INC G8807B106	16.39	2,294.37	1,917.63	0.00	-376.74
875.000 TYCO INTERNATIONAL PLC G91442106	31.89	16,096.31	27,903.75	0.03	11,807.44
294.000 VALIDUS HOLDINGS LTD G9319H102	46.29	8,822.94	13,609.26	0.01	4,786.32
217.000 GOLAR LNG LTD G9456A100	15.79	6,989.57	3,426.43	0.00	-3,563.14
12.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	726.81	4,836.12	8,721.72	0.01	3,885.60
321.000 PERRIGO CO PLC G97822103	144.70	55,728.96	46,448.70	0.04	-9,280.26
2,082.000 XL GROUP PLC G98290102	39.18	43,966.30	81,572.76	0.08	37,606.46
1,078.000 CHUBB LTD H0023R105	116.85	58,113.25	125,964.30	0.12	67,851.05

 PARA US - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15.000 GARMIN LTD H2906T109	37.17	471.00	557.55	0.00	86.55
209.000 ASML HOLDING NV N07059210	88.77	8,663.83	18,552.93	0.02	9,889.10
150.000 CIMPRESS NV N20146101	81.14	5,083.50	12,171.00	0.01	7,087.50
1,497.000 LYONDELLBASELL INDUSTRIES NV N53745100	86.90	68,057.05	130,089.30	0.12	62,032.25
351.000 WRIGHT MEDICAL GROUP NV N96617118	24.18	7,427.16	8,487.18	0.01	1,060.02
806.000 BANCO LATINOAMERICANO DE COMER P16994132	25.93	13,677.82	20,899.58	0.02	7,221.76
4,376.000 TRONOX LTD Q9235V101	3.91	24,243.04	17,110.16	0.02	-7,132.88
919.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	101.21	24,280.67	93,011.99	0.09	68,731.32
1,413.000 AVAGO TECHNOLOGIES LTD Y0486S104	145.15	50,153.85	205,096.95	0.19	154,943.10
1,000.000 SCORPIO TANKERS INC Y7542C106	8.02	4,960.00	8,020.00	0.01	3,060.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
PARA US - PI 1 -		12/31/2015			Base Currency : USD	
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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,201.833	SCORPIO BULKERS INC Y7546A122	20.52	24,661.62	24,661.62	0.02	0.00
159.000	TEEKAY CORP Y8564W103	9.87	4,824.06	1,569.33	0.00	-3,254.73
1,748.000	TEEKAY TANKERS LTD Y8565N102	6.88	5,611.08	12,026.24	0.01	6,415.16
TOTAL EQUITY U.S. DOLLAR			59,017,990.05	107,423,041.88	99.60	48,405,051.83
TOTAL ASSETS U.S. DOLLAR			59,444,700.43	107,849,752.26	100.00	48,405,051.83
TOTAL ASSETS			59,444,700.43	107,849,752.26	100.00	48,405,051.83

 SHENKMAN - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
978,615.390 FIDELITY INSTL MM PRIME 690 996199196	100.00	978,615.39	978,615.39	3.89	0.00
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	103.00	100,000.00	103,000.00	0.41	3,000.00
150,000.000 ADS WASTE HOLDINGS INC 00101NAB3 8.250% 10/01/2020 DD 10/01/13	100.75	153,547.46	151,125.00	0.60	-2,422.46
150,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	87.50	152,332.00	131,250.00	0.52	-21,082.00
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	88.25	99,057.15	88,250.00	0.35	-10,807.15
150,000.000 ACADIA HEALTHCARE CO INC 00404AAJ8 5.625% 02/15/2023 DD 08/15/15	94.50	150,000.00	141,750.00	0.56	-8,250.00
200,000.000 AERCAP IRELAND CAPITAL LTD / A 00772BAQ4 4.625% 10/30/2020 DD 10/21/15	102.38	206,673.48	204,750.00	0.81	-1,923.48
100,000.000 AFFINIA GROUP INC 00828BAL9 7.750% 05/01/2021 DD 11/01/13	101.78	101,886.06	101,780.00	0.40	-106.06
150,000.000 ALERE INC 144A 01449JAM7 6.375% 07/01/2023 DD 06/24/15	93.50	150,000.00	140,250.00	0.56	-9,750.00

 SHENKMAN - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	101.00	102,155.90	101,000.00	0.40	-1,155.90
100,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	100.50	99,454.41	100,500.00	0.40	1,045.59
150,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13	97.50	152,436.70	146,250.00	0.58	-6,186.70
100,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13	103.50	104,522.75	103,500.00	0.41	-1,022.75
150,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	101.25	150,417.26	151,875.00	0.60	1,457.74
250,000.000 PINNACLE ENTERTAINMENT INC 03070QAN1 7.500% 04/15/2021 DD 10/15/11	104.25	254,107.29	260,625.00	1.04	6,517.71
125,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	96.75	125,000.00	120,937.50	0.48	-4,062.50
250,000.000 ANCESTRY.COM HOLDINGS LLC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13	98.50	254,726.85	246,250.00	0.98	-8,476.85
100,000.000 ARAMARK SERVICES INC 144A 038522AH1 5.125% 01/15/2024 DD 12/17/15	101.88	100,000.00	101,875.00	0.41	1,875.00
150,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12	53.50	154,176.34	80,250.00	0.32	-73,926.34

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAG3 6.125% 11/01/2023 DD 11/05/13	100.63	199,042.17	201,250.00	0.80	2,207.83
150,000.000 AVIS BUDGET CAR RENTAL LLC / A 053773AV9 5.500% 04/01/2023 DD 04/03/13	100.25	153,345.28	150,375.00	0.60	-2,970.28
200,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14	67.25	172,762.39	134,500.00	0.53	-38,262.39
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	69.00	101,422.88	69,000.00	0.27	-32,422.88
75,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	69.00	75,000.00	51,750.00	0.21	-23,250.00
100,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	86.00	100,000.00	86,000.00	0.34	-14,000.00
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11	104.00	52,301.15	52,000.00	0.21	-301.15
125,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAX1 6.625% 01/31/2022 DD 01/26/12	105.38	125,215.67	131,718.75	0.52	6,503.08
300,000.000 OUTFRONT MEDIA CAPITAL LLC / O 12505FAD3 5.625% 02/15/2024 DD 11/15/14	102.75	300,000.00	308,250.00	1.23	8,250.00
100,000.000 CDW LLC / CDW FINANCE CORP 12513GBB4 5.000% 09/01/2023 DD 03/03/15	101.50	100,679.25	101,500.00	0.40	820.75

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12	100.75	156,262.64	151,125.00	0.60	-5,137.64
150,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12	102.69	151,409.50	154,032.00	0.61	2,622.50
50,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11	98.25	51,177.73	49,125.00	0.20	-2,052.73
100,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	104.00	100,195.32	104,000.00	0.41	3,804.68
100,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	88.25	100,000.00	88,250.00	0.35	-11,750.00
200,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	97.50	202,547.94	195,000.00	0.78	-7,547.94
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	84.50	175,000.00	147,875.00	0.59	-27,125.00
175,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	97.75	178,448.66	171,062.50	0.68	-7,386.16
100,000.000 CHESAPEAKE ENERGY CORP 165167CL9 5.750% 03/15/2023 DD 04/01/13	29.00	92,033.15	29,000.00	0.12	-63,033.15
150,000.000 CHURCHILL DOWNS INC 144A 171484AC2 5.375% 12/15/2021 DD 12/15/15	100.25	151,489.92	150,375.00	0.60	-1,114.92

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	99.99	105,826.31	99,990.00	0.40	-5,836.31
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	101.25	250,130.99	253,125.00	1.01	2,994.01
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	92.38	103,331.87	92,375.00	0.37	-10,956.87
25,000.000 COMMSCOPE HOLDING CO INC 144A 20337XAA7 6.625% 06/01/2020 DD 05/28/13	101.13	25,000.00	25,281.25	0.10	281.25
200,000.000 COMMSCOPE TECHNOLOGIES FI 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	96.25	200,000.00	192,500.00	0.77	-7,500.00
100,000.000 CONCORDIA HEALTHCARE CORP 144A 206519AA8 7.000% 04/15/2023 DD 04/21/15	86.75	100,000.00	86,750.00	0.34	-13,250.00
50,000.000 CORRECTIONS CORP OF AMERICA 22025YAQ3 5.000% 10/15/2022 DD 09/25/15	99.50	50,000.00	49,750.00	0.20	-250.00
100,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12	105.13	104,595.16	105,125.00	0.42	529.84
175,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	103.00	175,965.60	180,250.00	0.72	4,284.40
100,000.000 DANA HOLDING CORP 235825AC0 5.375% 09/15/2021 DD 08/02/13	99.25	103,173.52	99,250.00	0.39	-3,923.52

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	103.00	127,339.52	128,750.00	0.51	1,410.48
50,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAR9 5.000% 05/01/2025 DD 04/17/15	96.50	48,312.88	48,250.00	0.19	-62.88
100,000.000 DIAMONDBACK ENERGY INC 25278XAB5 7.625% 10/01/2021 DD 10/01/14	101.00	100,000.00	101,000.00	0.40	1,000.00
200,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	108.75	201,366.57	217,500.00	0.86	16,133.43
150,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	99.00	150,505.97	148,500.00	0.59	-2,005.97
50,000.000 RR DONNELLEY & SONS CO 257867BB6 6.000% 04/01/2024 DD 03/20/14	89.25	51,867.71	44,625.00	0.18	-7,242.71
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	80.25	98,661.85	80,250.00	0.32	-18,411.85
100,000.000 EAGLE SPINCO INC 269871AB5 4.625% 02/15/2021 DD 02/15/14	92.00	98,533.61	92,000.00	0.37	-6,533.61
150,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAD6 VAR RT 01/15/2022 DD 05/06/14	102.25	152,607.62	153,375.00	0.61	767.38
150,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	81.50	152,599.01	122,250.00	0.49	-30,349.01

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	101.25	150,000.00	151,875.00	0.60	1,875.00
225,000.000 EQUINIX INC 29444UAP1 5.750% 01/01/2025 DD 11/20/14	102.25	228,875.99	230,062.50	0.91	1,186.51
100,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	58.00	100,000.00	58,000.00	0.23	-42,000.00
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	104.75	150,000.00	157,125.00	0.62	7,125.00
50,000.000 DOLLAR TREE INC 144A 30706VAA3 5.750% 03/01/2023 DD 02/23/15	103.50	50,000.00	51,750.00	0.21	1,750.00
175,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	101.50	175,000.00	177,625.00	0.71	2,625.00
100,000.000 FERRELLGAS LP / FERRELLGA 144A 315292AQ5 6.750% 06/15/2023 DD 06/08/15	81.50	100,000.00	81,500.00	0.32	-18,500.00
150,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	100.50	150,000.00	150,750.00	0.60	750.00
150,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	91.00	150,000.00	136,500.00	0.54	-13,500.00
150,000.000 FRESenius US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	101.00	150,000.00	151,500.00	0.60	1,500.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 GEO GROUP INC/THE 36159RAE3 6.625% 02/15/2021 DD 08/15/11	102.50	175,000.00	179,375.00	0.71	4,375.00
200,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	86.00	204,528.59	172,000.00	0.68	-32,528.59
100,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAG7 6.000% 05/15/2023 DD 05/21/15	80.00	100,000.00	80,000.00	0.32	-20,000.00
100,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAH5 6.750% 08/01/2022 DD 07/23/15	85.00	98,698.64	85,000.00	0.34	-13,698.64
175,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	95.75	173,028.00	167,562.50	0.67	-5,465.50
100,000.000 GLOBAL PARTNERS LP / GLP FINAN 37954FAD6 7.000% 06/15/2023 DD 06/04/15	82.00	100,000.00	82,000.00	0.33	-18,000.00
150,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12	102.75	155,958.46	154,125.00	0.61	-1,833.46
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	99.00	300,903.23	297,000.00	1.18	-3,903.23
150,000.000 HCA INC 404119BR9 5.375% 02/01/2025 DD 01/16/15	98.75	154,268.96	148,125.00	0.59	-6,143.96
100,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	100.38	100,124.42	100,375.00	0.40	250.58

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12	102.50	51,304.03	51,250.00	0.20	-54.03
50,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	105.75	52,750.00	52,875.00	0.21	125.00
150,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	99.50	150,000.00	149,250.00	0.59	-750.00
100,000.000 HANESBRANDS INC 410345AG7 6.375% 12/15/2020 DD 11/09/10	103.50	100,000.00	103,500.00	0.41	3,500.00
75,000.000 KRAFT HEINZ FOODS CO 144A 423074AS2 4.875% 02/15/2025 DD 01/30/15	106.30	75,000.00	79,723.50	0.32	4,723.50
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	103.13	306,685.16	309,375.00	1.23	2,689.84
150,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	102.00	150,000.00	153,000.00	0.61	3,000.00
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	106.00	127,441.52	132,500.00	0.53	5,058.48
100,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	97.50	98,031.69	97,500.00	0.39	-531.69
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	87.00	101,513.25	87,000.00	0.35	-14,513.25

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	103.50	153,925.10	155,250.00	0.62	1,324.90
150,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	105.00	157,678.92	157,500.00	0.63	-178.92
250,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	97.50	250,000.00	243,750.00	0.97	-6,250.00
50,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	40.00	48,150.68	20,000.00	0.08	-28,150.68
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	95.00	100,000.00	95,000.00	0.38	-5,000.00
150,000.000 LENNAR CORP 526057BV5 4.750% 05/30/2025 DD 04/28/15	97.75	150,000.00	146,625.00	0.58	-3,375.00
125,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12	104.50	125,000.00	130,625.00	0.52	5,625.00
100,000.000 LEVEL 3 FINANCING INC 144A 527298BJ1 5.375% 01/15/2024 DD 11/13/15	100.50	100,000.00	100,500.00	0.40	500.00
150,000.000 LIFEPOINT HEALTH INC 53219LAM1 5.500% 12/01/2021 DD 06/01/14	101.75	150,000.00	152,625.00	0.61	2,625.00
100,000.000 LIVE NATION ENTERTAINMENT 144A 538034AF6 7.000% 09/01/2020 DD 08/20/12	103.50	104,400.31	103,500.00	0.41	-900.31

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13	103.00	103,878.90	103,000.00	0.41	-878.90
200,000.000 MPH ACQUISITION HOLDINGS 144A 553331AA7 6.625% 04/01/2022 DD 03/31/14	100.25	202,726.87	200,500.00	0.80	-2,226.87
200,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	102.50	201,434.62	205,000.00	0.81	3,565.38
75,000.000 MALLINCKRODT INTERNATIONA 144A 561233AC1 5.500% 04/15/2025 DD 04/15/15	92.00	75,000.00	69,000.00	0.27	-6,000.00
200,000.000 MALLINCKRODT INTERNATIONA 144A 561233AD9 5.625% 10/15/2023 DD 09/24/15	95.00	200,000.00	190,000.00	0.76	-10,000.00
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	96.25	150,000.00	144,375.00	0.57	-5,625.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	88.00	100,000.00	88,000.00	0.35	-12,000.00
150,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	101.25	150,000.00	151,875.00	0.60	1,875.00
75,000.000 MOLINA HEALTHCARE INC 144A 60855RAF7 5.375% 11/15/2022 DD 11/10/15	100.00	75,000.00	75,000.00	0.30	0.00
75,000.000 MULTI-COLOR CORP 144A 625383AA2 6.125% 12/01/2022 DD 11/21/14	99.00	75,167.42	74,250.00	0.30	-917.42

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	95.25	125,261.85	119,062.50	0.47	-6,199.35
150,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	86.75	151,848.50	130,125.00	0.52	-21,723.50
150,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	85.20	154,119.42	127,800.00	0.51	-26,319.42
200,000.000 NEPTUNE FINCO CORP 144A 64072TAA3 10.875% 10/15/2025 DD 10/09/15	104.75	200,000.00	209,500.00	0.83	9,500.00
100,000.000 NIELSEN CO LUXEMBOURG SAR 144A 65410CAA8 5.500% 10/01/2021 DD 09/27/13	102.50	102,482.35	102,500.00	0.41	17.65
96,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14	72.00	96,000.00	69,120.00	0.27	-26,880.00
175,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	100.13	180,701.92	175,231.00	0.70	-5,470.92
200,000.000 NUMERICABLE-SFR SAS 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	97.00	204,595.36	194,000.00	0.77	-10,595.36
100,000.000 OASIS PETROLEUM INC 674215AC2 7.250% 02/01/2019 DD 08/01/11	71.75	100,787.99	71,750.00	0.29	-29,037.99
150,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	66.25	143,974.37	99,375.00	0.40	-44,599.37

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 OASIS PETROLEUM INC 674215AG3 6.875% 03/15/2022 DD 03/15/14	64.00	93,029.78	64,000.00	0.25	-29,029.78
150,000.000 1011778 BC ULC / NEW RED 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14	103.00	150,000.00	154,500.00	0.61	4,500.00
125,000.000 ORBITAL ATK INC 144A 68557NAB9 5.500% 10/01/2023 DD 09/29/15	101.50	125,000.00	126,875.00	0.50	1,875.00
125,000.000 PQ CORP 144A 693522AD6 8.750% 11/01/2018 DD 11/08/12	97.00	128,011.53	121,250.00	0.48	-6,761.53
150,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	77.00	153,290.75	115,500.00	0.46	-37,790.75
150,000.000 PRESTIGE BRANDS INC 74112BAH8 8.125% 02/01/2020 DD 08/01/12	103.50	160,730.89	155,250.00	0.62	-5,480.89
200,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	100.75	200,000.00	201,500.00	0.80	1,500.00
150,000.000 QUICKEN LOANS INC 144A 74840LAA0 5.750% 05/01/2025 DD 05/06/15	95.25	150,000.00	142,875.00	0.57	-7,125.00
150,000.000 QUINTILES TRANSNATIONAL C 144A 748767AF7 4.875% 05/15/2023 DD 05/12/15	100.50	150,000.00	150,750.00	0.60	750.00
250,000.000 RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	103.00	250,000.00	257,500.00	1.02	7,500.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	76.50	150,000.00	114,750.00	0.46	-35,250.00
100,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AD1 STEP 02/15/2021 DD 02/15/12	103.00	103,461.17	103,000.00	0.41	-461.17
150,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	96.25	157,152.22	144,375.00	0.57	-12,777.22
81,000.000 UNITED RENTALS NORTH AMERICA I 78108AAE4 8.250% 02/01/2021 DD 01/19/11	104.63	83,120.50	84,746.25	0.34	1,625.75
150,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13	104.25	153,269.51	156,375.00	0.62	3,105.49
200,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	73.50	193,198.33	147,000.00	0.58	-46,198.33
175,000.000 SAFWAY GROUP HOLDING LLC 144A 78659QAA0 7.000% 05/15/2018 DD 05/14/13	99.75	176,557.01	174,562.50	0.69	-1,994.51
150,000.000 SCOTTS MIRACLE-GRO CO/THE 144A 810186AL0 6.000% 10/15/2023 DD 10/13/15	104.25	150,000.00	156,375.00	0.62	6,375.00
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	97.75	125,000.00	122,187.50	0.49	-2,812.50
100,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	111.63	100,754.87	111,625.00	0.44	10,870.13

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 SHEA HOMES LP / SHEA HOME 144A 82088KAC2 5.875% 04/01/2023 DD 03/23/15	102.50	150,000.00	153,750.00	0.61	3,750.00
225,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	85.00	224,087.54	191,250.00	0.76	-32,837.54
50,000.000 SINCLAIR TELEVISION GROUP INC 829259AM2 5.375% 04/01/2021 DD 04/02/13	100.25	49,658.79	50,125.00	0.20	466.21
50,000.000 SINCLAIR TELEVISION GROUP 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14	97.25	49,431.67	48,625.00	0.19	-806.67
325,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	104.50	327,915.64	339,625.00	1.35	11,709.36
100,000.000 SPECTRUM BRANDS INC 144A 84762LAR6 6.125% 12/15/2024 DD 12/04/14	104.00	100,000.00	104,000.00	0.41	4,000.00
50,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	70.50	44,942.51	35,250.00	0.14	-9,692.51
200,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	75.10	199,331.83	150,200.00	0.60	-49,131.83
75,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	72.13	75,000.00	54,093.75	0.22	-20,906.25
200,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	101.25	204,541.04	202,500.00	0.81	-2,041.04

 SHENKMAN - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 STEEL DYNAMICS INC 858119AV2 6.375% 08/15/2022 DD 02/15/13	96.00	53,211.34	48,000.00	0.19	-5,211.34
150,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	80.50	151,312.82	120,750.00	0.48	-30,562.82
100,000.000 SUMMIT MATERIALS LLC / SU 144A 86614RAH0 6.125% 07/15/2023 DD 07/08/15	98.50	99,382.47	98,500.00	0.39	-882.47
200,000.000 SUNOCO LP / SUNOCO FINANC 144A 86765LAA5 6.375% 04/01/2023 DD 04/01/15	94.00	200,000.00	188,000.00	0.75	-12,000.00
150,000.000 SURGICAL CARE AFFILIATES 144A 86881LAA4 6.000% 04/01/2023 DD 03/17/15	97.50	150,000.00	146,250.00	0.58	-3,750.00
200,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	103.75	200,000.00	207,500.00	0.82	7,500.00
100,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	100.95	100,000.00	100,949.00	0.40	949.00
100,000.000 TEAM HEALTH INC 144A 87815VAG8 7.250% 12/15/2023 DD 11/23/15	103.50	102,174.73	103,500.00	0.41	1,325.27
75,000.000 TEMPUR SEALY INTERNATIONAL 144A 88023UAC5 5.625% 10/15/2023 DD 09/24/15	101.00	75,000.00	75,750.00	0.30	750.00
200,000.000 TENET HEALTHCARE CORP 88033GCN8 6.750% 06/15/2023 DD 06/16/15	92.75	199,050.45	185,500.00	0.74	-13,550.45

 SHENKMAN - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	92.00	125,000.00	115,000.00	0.46	-10,000.00
150,000.000 TESORO LOGISTICS LP / TES 144A 88160QAG8 5.500% 10/15/2019 DD 10/29/14	97.00	148,551.25	145,500.00	0.58	-3,051.25
250,000.000 TOWNSQUARE MEDIA INC 144A 892231AA9 6.500% 04/01/2023 DD 04/01/15	91.50	250,000.00	228,750.00	0.91	-21,250.00
175,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13	103.50	175,000.00	181,125.00	0.72	6,125.00
250,000.000 TRIBUNE MEDIA CO 144A 896047AG2 5.875% 07/15/2022 DD 06/24/15	100.00	250,000.00	250,000.00	0.99	0.00
225,000.000 UPCB FINANCE VI LTD 144A 90320XAA9 6.875% 01/15/2022 DD 02/07/12	105.75	225,000.00	237,937.50	0.95	12,937.50
100,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13	104.00	100,000.00	104,000.00	0.41	4,000.00
125,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12	105.50	126,604.39	131,875.00	0.52	5,270.61
200,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12	99.75	201,485.85	199,500.00	0.79	-1,985.85
150,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	96.25	154,098.30	144,375.00	0.57	-9,723.30

 SHENKMAN - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 VALEANT PHARMACEUTICALS I 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	89.25	100,000.00	89,250.00	0.35	-10,750.00
125,000.000 VERISIGN INC 92343EAH5 5.250% 04/01/2025 DD 03/27/15	100.50	125,000.00	125,625.00	0.50	625.00
200,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	103.75	202,343.79	207,500.00	0.82	5,156.21
200,000.000 VIRGIN MEDIA SECURED FINA 144A 92769XAL9 5.250% 01/15/2026 DD 03/30/15	97.25	201,902.79	194,500.00	0.77	-7,402.79
150,000.000 VISTA OUTDOOR INC 144A 928377AA8 5.875% 10/01/2023 DD 08/11/15	102.50	150,000.00	153,750.00	0.61	3,750.00
150,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	99.75	150,000.00	149,625.00	0.59	-375.00
100,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	96.50	100,154.27	96,500.00	0.38	-3,654.27
200,000.000 WIDOPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	94.43	210,895.74	188,850.00	0.75	-22,045.74
200,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	99.00	200,000.00	198,000.00	0.79	-2,000.00
175,000.000 XPO LOGISTICS 10/15 COV-LITE 98379EAB2 TLB	99.46	171,588.91	174,051.50	0.69	2,462.59

 BNY MELLON SHENKMAN - PI 1 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 ZF NORTH AMERICA CAPITAL 144A 98877DAB1 4.500% 04/29/2022 DD 04/29/15	97.75	191,070.30	195,500.00	0.78	4,429.70
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		25,326,204.99	24,175,692.00	96.11	-1,150,512.99
TOTAL ASSETS U.S. DOLLAR		26,304,820.38	25,154,307.39	100.00	-1,150,512.99
TOTAL ASSETS		26,304,820.38	25,154,307.39	100.00	-1,150,512.99

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
EATON VANCE - PI 1 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
Link Ref		Base	Base	Base	Total	Gain/Loss
						Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	0.070 FIDELITY INSTL MM PRIME 690	100.00	0.07	0.07	0.00	0.00
	996199196					
EQUITY						
	930,675.541 PARAMETRIC TAX-MAN EMG MK-IN	38.00	43,299,934.84	35,365,670.56	100.00	-7,934,264.28
	277907606					
TOTAL ASSETS U.S. DOLLAR			43,299,934.91	35,365,670.63	100.00	-7,934,264.28
TOTAL ASSETS			43,299,934.91	35,365,670.63	100.00	-7,934,264.28

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		14,807.40	14,984.68	0.02	177.28
EQUITY					
806.000 RAMSAY HEALTH CARE LTD AA6041997	49.43	30,447.59	39,840.38	0.06	9,392.79
13,841.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	20.32	334,493.77	281,255.65	0.44	-53,238.12
6,034.000 AMCOR LTD/AUSTRALIA AA6066606	9.78	50,343.80	59,002.09	0.09	8,658.29
16,114.000 WESTPAC BANKING CORP AA6076142	24.42	434,521.99	393,448.74	0.62	-41,073.25
3,052.000 BANK OF QUEENSLAND LTD AA6076241	10.14	29,376.02	30,953.53	0.05	1,577.51
21,625.000 TELSTRA CORP LTD AA6087289	4.08	68,399.18	88,263.64	0.14	19,864.46
1,652.000 BENDIGO & ADELAIDE BANK LTD AA6091281	8.69	15,296.14	14,362.86	0.02	-933.28
2,244.000 COCA-COLA AMATIL LTD AA6123456	6.77	23,051.74	15,183.39	0.02	-7,868.35

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
689.000 ASX LTD AA6129222	30.89	21,512.80	21,284.43	0.03	-228.37
16,212.000 BHP BILLITON LTD AA6144692	12.99	625,692.94	210,659.43	0.33	-415,033.51
1,136.000 CALTEX AUSTRALIA LTD AA6161506	27.43	30,300.33	31,158.93	0.05	858.60
10,886.000 MIRVAC GROUP AA6161977	1.44	14,642.90	15,681.82	0.02	1,038.92
4,462.000 HARVEY NORMAN HOLDINGS LTD AA6173501	3.04	15,004.74	13,569.65	0.02	-1,435.09
5,263.000 COMPUTERSHARE LTD AA6180415	8.45	50,269.69	44,494.09	0.07	-5,775.60
2,690.000 CSL LTD AA6185497	76.62	104,627.79	206,103.20	0.32	101,475.41
818.000 REA GROUP LTD AA6198573	40.08	29,597.06	32,786.04	0.05	3,188.98
14,158.000 TRANSURBAN GROUP AA6200882	7.62	92,279.61	107,847.84	0.17	15,568.23
226.000 COCHLEAR LTD AA6211798	69.54	15,087.34	15,715.87	0.02	628.53

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,511.000 ORIGIN ENERGY LTD AA6214867	3.42	53,825.76	12,005.81	0.02	-41,819.95
9,078.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	62.23	503,620.33	564,899.90	0.89	61,279.57
3,444.000 BORAL LTD AA6218678	4.30	14,861.09	14,808.58	0.02	-52.51
2,442.000 RIO TINTO LTD AA6220104	32.53	158,537.46	79,435.23	0.12	-79,102.23
3,259.000 CSR LTD AA6238643	2.10	11,499.51	6,852.44	0.01	-4,647.07
5,231.000 APA GROUP AA6247305	6.32	30,146.87	33,034.47	0.05	2,887.60
8,312.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	4.05	30,019.09	33,623.52	0.05	3,604.43
5,504.000 TPG TELECOM LTD AA6351875	7.20	39,519.53	39,603.86	0.06	84.33
974.000 FLIGHT CENTRE TRAVEL GROUP LTD AA6352147	29.02	29,372.61	28,267.40	0.04	-1,105.21
7,418.000 GPT GROUP/THE AA6365867	3.48	19,990.81	25,797.50	0.04	5,806.69

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,439.000 ORICA LTD AA6458001	11.28	35,663.09	16,227.64	0.03	-19,435.45
2,148.000 LENDLEASE GROUP AA6512005	10.37	17,177.50	22,285.21	0.04	5,107.71
8,312.000 SUNCORP GROUP LTD AA6585084	8.83	77,594.86	73,415.38	0.12	-4,179.48
14,024.000 NATIONAL AUSTRALIA BANK LTD AA6624602	21.97	366,364.76	308,135.47	0.48	-58,229.29
4,156.000 NEWCREST MINING LTD AA6637109	9.44	45,678.53	39,217.36	0.06	-6,461.17
6,251.000 OIL SEARCH LTD AA6657602	4.87	30,486.26	30,471.03	0.05	-15.23
6,446.000 INCITEC PIVOT LTD AA6673047	2.88	20,666.91	18,571.56	0.03	-2,095.35
17,966.000 AMP LTD AA6709957	4.24	91,827.30	76,204.88	0.12	-15,622.42
5,341.000 QANTAS AIRWAYS LTD AA6710344	2.98	14,882.68	15,893.10	0.02	1,010.42
6,737.000 QBE INSURANCE GROUP LTD AA6715749	9.16	68,067.46	61,709.94	0.10	-6,357.52

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,911.000 SANTOS LTD AA6776709	2.68	30,899.71	13,148.63	0.02	-17,751.08
1,475.000 SONIC HEALTHCARE LTD AA6821125	13.00	19,568.63	19,176.94	0.03	-391.69
9,526.000 STOCKLAND AA6850850	2.98	34,579.03	28,415.63	0.04	-6,163.40
5,212.000 WESFARMERS LTD AA6948837	30.27	162,698.54	157,784.73	0.25	-4,913.81
9,755.000 ALUMINA LTD AA6954983	0.84	15,862.74	8,197.33	0.01	-7,665.41
4,056.000 WOODSIDE PETROLEUM LTD AA6979725	20.90	155,286.03	84,751.08	0.13	-70,534.95
6,765.000 WOOLWORTHS LTD AA6981234	17.82	178,705.68	120,585.96	0.19	-58,119.72
3,380.000 DEXUS PROPERTY GROUP AAB033YN9	5.46	15,136.42	18,443.39	0.03	3,306.97
11,261.000 GOODMAN GROUP AAB03FYZ5	4.56	45,560.27	51,369.74	0.08	5,809.47
2,405.000 SEEK LTD AAB0767Y4	11.19	29,332.26	26,911.27	0.04	-2,420.99

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,637.000 TATTS GROUP LTD AAB0CRCP5	3.19	14,981.11	21,198.21	0.03	6,217.10
9,240.000 BRAMBLES LTD AAB1FJ0C0	8.42	69,091.50	77,780.04	0.12	8,688.54
3,704.000 ASCIANO LTD AAB1YC5L9	6.36	19,041.93	23,552.95	0.04	4,511.02
1,634.000 MACQUARIE GROUP LTD AAB28YTC2	60.22	63,116.65	98,398.36	0.15	35,281.71
5,298.000 CROWN RESORTS LTD AAB29LCJ2	9.09	48,287.06	48,182.00	0.08	-105.06
1,439.000 DULUXGROUP LTD AAB3VL4P0	4.84	3,144.39	6,962.18	0.01	3,817.79
2,284.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	12.71	15,066.60	29,030.32	0.05	13,963.72
2,571.000 TREASURY WINE ESTATES LTD AAB61JC64	6.04	8,929.90	15,525.41	0.02	6,595.51
5,234.000 SYDNEY AIRPORT AAB70DWB3	4.62	10,743.15	24,180.78	0.04	13,437.63
15,315.000 AURIZON HOLDINGS LTD AAB87CVM3	3.19	50,004.51	48,803.84	0.08	-1,200.67

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
932.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.55	1,369.30	1,444.30	0.00	75.00
2,429.000 STAR ENTERTAINMENT GRP LTD/THE AABD5ZR97	3.70	11,331.14	8,977.47	0.01	-2,353.67
1,129.000 RECALL HOLDINGS LTD AABH23HT9	5.06	4,283.11	5,708.76	0.01	1,425.65
6,034.000 ORORA LTD AABH4TCW8	1.64	6,217.95	9,877.58	0.02	3,659.63
27,735.000 SCENTRE GROUP AABLZH0Z7	3.05	83,606.63	84,548.33	0.13	941.70
9,725.000 WESTFIELD CORP AABMMVVX9	6.92	105,248.07	67,287.28	0.11	-37,960.79
18,410.000 MEDIBANK PVT LTD AABRTNNQ3	1.56	34,774.63	28,797.52	0.05	-5,977.11
4,619.000 AGL ENERGY LTD AABSS7GP7	13.15	54,419.33	60,758.81	0.10	6,339.48
16,212.000 SOUTH32 LTD AABWSW5D2	0.77	27,652.87	12,561.72	0.02	-15,091.15
15,498.000 VICINITY CENTRES AABY7QXS0	2.04	35,861.77	31,571.60	0.05	-4,290.17

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,888.000 SANTOS LTD AABYP6Q29	0.00	0.00	0.00	0.00	0.00
TOTAL EQUITY AUSTRALIAN DOLLAR		4,999,548.75	4,356,004.02	6.85	-643,544.73
TOTAL ASSETS AUSTRALIAN DOLLAR		5,014,356.15	4,370,988.70	6.87	-643,367.45
DANISH KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		492.44	484.61	0.00	-7.83
EQUITY					
400.000 CARLSBERG A/S SD4169217	89.16	35,641.94	35,663.34	0.06	21.40
30.000 AP MOELLER - MAERSK A/S SD4253045	1,306.44	53,911.11	39,193.28	0.06	-14,717.83
26.000 AP MOELLER - MAERSK A/S SD4253052	1,291.89	47,530.08	33,589.04	0.05	-13,941.04
3,100.000 DANSKE BANK A/S SD4588820	26.96	66,362.93	83,571.57	0.13	17,208.64
6,236.000 TDC A/S SD5698792	5.01	48,952.28	31,217.22	0.05	-17,735.06
1,596.000 VESTAS WIND SYSTEMS A/S SD5964657	70.42	77,851.33	112,396.98	0.18	34,545.65

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
PARA EAFE - PI 1 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,500.000 DSV A/S SDB1WT5G0	39.55	28,012.01	59,324.87	0.09	31,312.86	
416.000 PANDORA A/S SDB44XTX3	126.93	30,445.75	52,803.87	0.08	22,358.12	
1,000.000 NOVOZYMES A/S SDB798FW3	48.12	26,215.68	48,123.67	0.08	21,907.99	
500.000 COLOPLAST A/S SDB8FMRX8	81.08	14,432.49	40,539.75	0.06	26,107.26	
10,077.000 NOVO NORDISK A/S SDBHC8X98	58.21	206,981.40	586,595.29	0.92	379,613.89	
1,405.000 TRYG A/S SDBXDZ973	20.00	27,504.11	28,100.82	0.04	596.71	
TOTAL EQUITY DANISH KRONE		663,841.11	1,151,119.70	1.81	487,278.59	
TOTAL ASSETS DANISH KRONE		664,333.55	1,151,604.31	1.81	487,270.76	
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		13,162.43	13,106.82	0.02	-55.61	
EQUITY						
1,062.000 OMV AG EA4651454	28.39	43,564.92	30,144.89	0.05	-13,420.03	

 PARA EAFE - PI 1 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
470.000 VOESTALPINE AG EA4943406		30.79	19,097.42	14,471.85	0.02	-4,625.57
1,894.000 ERSTE GROUP BANK AG EA5289833		31.40	50,647.69	59,480.94	0.09	8,833.25
4,189.000 IMMOFINANZ AG EA5679918		2.28	13,623.91	9,560.62	0.02	-4,063.29
503.000 ANDRITZ AG EAB1WVF67		48.94	30,018.88	24,615.72	0.04	-5,403.16
2,793.000 IMMOEAST AG NPV(EXCHANGE RATE EAB46JKC8 SH0		0.00	0.00	0.03	0.00	0.03
209.000 BUWOG AG EABLMP1D7		21.73	3,827.64	4,541.87	0.01	714.23
422.000 UMICORE SA EB4005006		42.00	15,349.46	17,724.76	0.03	2,375.30
367.000 DELHAIZE GROUP EB4262110		97.54	30,182.38	35,796.77	0.06	5,614.39
1,206.000 KBC GROEP NV EB4497740		62.65	61,950.22	75,552.19	0.12	13,601.97
4,038.000 ANHEUSER-BUSCH INBEV SA/NV EB4755311		124.27	259,695.39	501,813.24	0.79	242,117.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
290.000 SOLVAY SA EB4821105	106.92	30,279.70	31,008.11	0.05	728.41
783.000 UCB SA EB5596995	90.41	47,735.88	70,793.18	0.11	23,057.30
310.000 COLRUYT SA EB5806220	51.54	15,274.96	15,977.25	0.03	702.29
322.000 GROUPE BRUXELLES LAMBERT SA EB7097323	85.63	28,705.78	27,573.84	0.04	-1,131.94
910.000 PROXIMUS SADP EBB00D9P7	32.59	35,767.97	29,655.99	0.05	-6,111.98
1,737.000 AGEAS EBB86S2N3	46.49	59,674.89	80,759.45	0.13	21,084.56
1,036.000 ADIDAS AG ED4031974	97.67	65,806.43	101,185.33	0.16	35,378.90
1,998.000 FRESENIUS SE & CO KGAA ED4352099	71.66	57,849.16	143,183.10	0.23	85,333.94
980.000 UNITED INTERNET AG ED4354137	55.30	15,204.65	54,197.46	0.09	38,992.81
302.000 HANNOVER RUECK SE ED4511801	114.77	15,281.62	34,659.81	0.05	19,378.19

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
656.000 GEA GROUP AG ED4557101	40.63	15,646.56	26,651.72	0.04	11,005.16
596.000 CONTINENTAL AG ED4598584	243.93	77,082.53	145,381.48	0.23	68,298.95
4,467.000 DEUTSCHE POST AG ED4617855	28.19	99,304.66	125,946.70	0.20	26,642.04
526.000 MERCK KGAA ED4741846	97.30	31,325.87	51,179.74	0.08	19,853.87
2,024.000 RWE AG ED4768963	12.72	69,601.34	25,746.44	0.04	-43,854.90
5,043.000 SAP SE ED4846280	79.71	286,484.58	401,991.12	0.63	115,506.54
9,603.000 E.ON SE ED4942907	9.70	291,570.41	93,165.86	0.15	-198,404.55
520.000 HENKEL AG & CO KGAA ED5002461	96.27	24,485.06	50,059.31	0.08	25,574.25
954.000 METRO AG ED5041410	32.11	29,919.53	30,633.92	0.05	714.39
4,153.000 BAYER AG ED5069213	125.79	343,256.58	522,420.57	0.82	179,163.99

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,765.000 BASF SE ED5086571	76.82	335,569.20	366,062.24	0.58	30,493.04
572.000 BEIERSDORF AG ED5107401	91.42	41,164.75	52,293.96	0.08	11,129.21
180.000 HOCHTIEF AG ED5108664	93.28	15,546.92	16,790.50	0.03	1,243.58
563.000 HEIDELBERGCEMENT AG ED5120677	82.15	32,103.03	46,248.20	0.07	14,145.17
971.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	84.44	54,716.77	81,989.39	0.13	27,272.62
2,386.000 ALLIANZ SE ED5231482	177.66	327,303.09	423,907.17	0.67	96,604.08
1,251.000 DEUTSCHE LUFTHANSAAG ED5287484	15.82	21,434.01	19,793.28	0.03	-1,640.73
790.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	200.48	130,218.66	158,376.57	0.25	28,157.91
159.000 VOLKSWAGEN AG ED5497109	154.58	15,419.33	24,578.30	0.04	9,158.97
4,835.000 DAIMLER AG ED5529026	84.28	272,086.33	407,470.37	0.64	135,384.04

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
292.000 MAN SE ED5563520	100.70	24,658.97	29,404.40	0.05	4,745.43
2,414.000 THYSSENKRUPP AG ED5636920	19.92	73,595.47	48,093.50	0.08	-25,501.97
3,982.000 SIEMENS AG ED5727976	97.64	399,794.87	388,789.12	0.61	-11,005.75
924.000 QIAGEN NV ED5732828	27.28	21,531.89	25,208.96	0.04	3,677.07
852.000 LINDE AG ED5740813	145.46	115,670.99	123,928.15	0.19	8,257.16
6,926.000 DEUTSCHE BANK AG ED5750358	24.47	293,876.88	169,471.65	0.27	-124,405.23
1,849.000 BAYERISCHE MOTOREN WERKE AG ED5756025	106.06	122,649.93	196,096.56	0.31	73,446.63
16,618.000 DEUTSCHE TELEKOM AG ED5842353	18.13	241,646.72	301,290.11	0.47	59,643.39
6,285.000 INFINEON TECHNOLOGIES AG ED5889503	14.67	54,946.54	92,203.98	0.14	37,257.44
779.000 DEUTSCHE BOERSE AG ED7021964	88.41	58,705.68	68,874.47	0.11	10,168.79

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
954.000 LANXESS AG EDB05M8B0	46.36	53,026.72	44,230.57	0.07	-8,796.15
1,907.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	27.83	37,687.83	53,063.38	0.08	15,375.55
102.000 WACKER CHEMIE AG EDB11Y560	84.21	15,472.97	8,589.42	0.01	-6,883.55
619.000 SYMRISE AG EDB1JB4K1	66.62	40,891.34	41,239.50	0.06	348.16
229.000 KABEL DEUTSCHLAND HOLDING AG EDB4T92J4	124.00	30,015.85	28,396.26	0.04	-1,619.59
507.000 BRENNTAG AG EDB4YVF55	52.45	19,442.18	26,590.41	0.04	7,148.23
973.000 K+S AG EDB54C012	25.66	30,741.76	24,965.63	0.04	-5,776.13
5,392.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	5.31	30,201.21	28,648.20	0.05	-1,553.01
471.000 HUGO BOSS AG EDB88MHC8	83.21	59,982.70	39,192.18	0.06	-20,790.52
5,865.000 COMMERZBANK AG EDB90LKT5	10.40	76,830.79	60,984.64	0.10	-15,846.15

 PARA EAFE - PI 1 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
354.000 OSRAM LICHT AG EDB923933	42.14	10,258.82	14,916.70	0.02	4,657.88	
3,387.000 VONOVIA SE EDBBJPFY6	31.01	113,984.08	105,043.96	0.17	-8,940.12	
1,338.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	50.80	58,808.32	67,971.50	0.11	9,163.18	
2,666.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	15.65	46,043.22	41,732.45	0.07	-4,310.77	
2,355.000 ENDESA SA EE5271783	20.12	44,418.51	47,391.34	0.07	2,972.83	
1,786.000 BANKINTER SA EE5474007	7.11	9,732.00	12,696.22	0.02	2,964.22	
35,380.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	7.32	369,506.92	259,001.97	0.41	-110,504.95	
133.000 ACCIONA SA EE5579102	85.90	15,088.42	11,425.31	0.02	-3,663.11	
2,176.000 GAS NATURAL SDG SA EE5650424	20.44	46,666.85	44,474.69	0.07	-2,192.16	
4,138.000 REPSOL SA EE5669358	10.99	99,934.59	45,490.51	0.07	-54,444.08	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,900.000 BANCO SANTANDER SA EE5705947	4.95	756,059.88	375,807.87	0.59	-380,252.01
751.000 RED ELECTRICA CORP SA EE5723775	83.76	34,763.94	62,907.21	0.10	28,143.27
23,189.000 TELEFONICA SA EE5732529	11.12	495,650.61	257,821.81	0.41	-237,828.80
715.000 ENAGAS SA EE7383073	28.24	16,051.50	20,194.32	0.03	4,142.82
1,120.000 GAMESA CORP TECNOLOGICA SA EEB01CP25	17.19	15,296.59	19,247.50	0.03	3,950.91
566.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	29.35	26,907.85	16,610.06	0.03	-10,297.79
996.000 GRIFOLS SA EEB01SPF1	46.31	13,351.17	46,123.73	0.07	32,772.56
1,759.000 FERROVIAL SA EEB038516	22.65	17,472.80	39,849.77	0.06	22,376.97
4,114.000 MAPFRE SA EEB1G40S5	2.51	15,367.88	10,332.42	0.02	-5,035.46
30,902.000 BANCO DE SABADELL SA EEB1X8QN0	1.78	82,895.88	54,885.06	0.09	-28,010.82

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,579.000 CAIXABANK SA EEB283W91	3.49	48,825.57	29,952.45	0.05	-18,873.12
24,923.000 IBERDROLA SA EEB288C92	7.12	190,796.27	177,333.75	0.28	-13,462.52
2,134.000 AMADEUS IT HOLDING SA EEB3MSM24	44.20	62,828.66	94,314.51	0.15	31,485.85
6,260.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.99	23,183.77	56,271.97	0.09	33,088.20
6,634.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	5.91	38,825.94	39,232.27	0.06	406.33
17,273.000 BANKIA SA EEB9FLK42	1.17	30,002.65	20,152.17	0.03	-9,850.48
6,343.000 BANCO POPULAR ESPANOL SA EEBBHXP2	3.31	37,066.18	20,967.49	0.03	-16,098.69
5,580.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.42	79,551.23	192,090.65	0.30	112,539.42
350.000 AENA SA EEBVRZ8L5	114.50	29,942.47	40,073.61	0.06	10,131.14
896.000 BOUYGUES SA EF4002129	39.70	45,751.45	35,570.15	0.06	-10,181.30

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,953.000 AIRBUS GROUP SE EF4012250	67.35	107,326.58	198,886.32	0.31	91,559.74
1,636.000 VEOLIA ENVIRONNEMENT SA EF4031870	23.75	30,151.02	38,858.19	0.06	8,707.17
1,435.000 L'OREAL SA EF4057800	168.70	185,385.50	242,087.93	0.38	56,702.43
255.000 CHRISTIAN DIOR SE EF4061398	170.28	28,352.15	43,420.77	0.07	15,068.62
1,424.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	157.40	198,666.41	224,144.53	0.35	25,478.12
377.000 THALES SA EF4162790	75.06	15,183.26	28,298.88	0.04	13,115.62
809.000 CAP GEMINI SA EF4163434	92.99	40,722.86	75,226.71	0.12	34,503.85
221.000 CASINO GUICHARD PERRACHON SA EF4178416	46.08	18,968.44	10,182.67	0.02	-8,785.77
262.000 INGENICO GROUP SA EF4196897	126.55	29,342.06	33,157.13	0.05	3,815.07
837.000 PUBLICIS GROUPE SA EF4380426	66.68	50,899.30	55,808.73	0.09	4,909.43

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
724.000 LAGARDERE SCA EF4547214	29.88	30,418.37	21,636.10	0.03	-8,782.27
136.000 ICADE EF4554400	67.24	14,999.58	9,144.91	0.01	-5,854.67
5,669.000 BOLLORE SA EF4572709	4.67	29,779.80	26,461.93	0.04	-3,317.87
857.000 CIE GENERALE DES ETABLISSEMENT EF4588366	95.49	73,026.75	81,831.30	0.13	8,804.55
1,044.000 PERNOD RICARD SA EF4682326	114.28	99,027.58	119,307.03	0.19	20,279.45
968.000 RENAULT SA EF4712792	100.62	59,265.85	97,404.00	0.15	38,138.15
3,085.000 SCHNEIDER ELECTRIC SE EF4834109	57.10	198,441.82	176,140.94	0.28	-22,300.88
6,578.000 VIVENDI SA EF4834778	21.57	170,916.86	141,913.23	0.22	-29,003.63
451.000 TECHNIP SA EF4874162	49.68	38,165.69	22,406.56	0.04	-15,759.13
359.000 VALEO SA EF4937571	154.85	38,162.13	55,591.89	0.09	17,429.76

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,654.000 ORANGE SA EF5176179	16.82	228,727.94	179,214.72	0.28	-49,513.22
116.000 HERMES INTERNATIONAL EF5253978	338.65	31,253.01	39,283.87	0.06	8,030.86
247.000 SOCIETE BIC SA EF5298783	164.74	31,087.03	40,690.14	0.06	9,603.11
640.000 DASSAULT SYSTEMES EF5330040	80.14	19,313.04	51,287.26	0.08	31,974.22
454.000 KERING EF5505070	171.58	71,925.69	77,897.81	0.12	5,972.12
644.000 CNP ASSURANCES EF5543980	13.51	15,262.20	8,702.74	0.01	-6,559.46
183.000 NEOPOST SA EF5617099	24.41	14,804.70	4,466.88	0.01	-10,337.82
3,166.000 CARREFOUR SA EF5641560	28.95	123,577.37	91,655.37	0.14	-31,922.00
301.000 ATOS SE EF5654787	84.13	15,655.00	25,324.31	0.04	9,669.31
5,972.000 SANOFI EF5671732	85.38	472,899.99	509,908.35	0.80	37,008.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,135.000 ACCOR SA EF5852845	43.46	50,841.74	49,324.19	0.08	-1,517.55
9,218.000 NOKIA OYJ EF5946456	7.17	66,670.20	66,089.19	0.10	-581.01
2,730.000 STMICROELECTRONICS NV EF5962339	6.71	27,731.89	18,330.37	0.03	-9,401.52
3,486.000 SOCIETE GENERALE SA EF5966512	46.24	180,491.52	161,205.86	0.25	-19,285.66
824.000 SOCIETE TELEVISION FRANCAISE 1 EF5997111	11.13	15,691.63	9,174.89	0.01	-6,516.74
376.000 SODEXO SA EF7062716	97.92	22,942.37	36,817.57	0.06	13,875.20
467.000 UNIBAIL-RODAMCO SE EF7076245	254.63	85,108.66	118,911.61	0.19	33,802.95
10,427.000 AXA SA EF7088422	27.41	243,940.30	285,776.43	0.45	41,836.13
3,005.000 PEUGEOT SA EF7103528	17.60	44,830.88	52,898.50	0.08	8,067.62
1,071.000 ESSILOR INTERNATIONAL SA EF7212477	124.98	81,870.01	133,852.31	0.21	51,982.30

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,971.000 CREDIT AGRICOLE SA EF7262613	11.82	95,024.28	70,570.91	0.11	-24,453.37
970.000 ZODIAC AEROSPACE EF7294335	23.87	19,567.36	23,155.30	0.04	3,587.94
5,553.000 BNP PARIBAS SA EF7309687	56.74	415,336.56	315,063.05	0.50	-100,273.51
2,396.000 CIE DE SAINT-GOBAIN EF7380480	43.29	109,499.61	103,720.58	0.16	-5,779.03
332.000 WENDEL SA EF7390117	119.06	36,231.34	39,527.42	0.06	3,296.08
1,288.000 KLEPIERRE EF7582556	44.53	57,097.21	57,351.34	0.09	254.13
133.000 GECINA SA EF7742465	121.77	15,050.60	16,195.97	0.03	1,145.37
134.000 FONCIERE DES REGIONS EF7745633	89.62	14,717.28	12,009.05	0.02	-2,708.23
190.000 ILIAD SA EF7759436	238.99	34,313.61	45,407.34	0.07	11,093.73
1,919.000 SES SA EFB00ZQ8	27.78	51,788.59	53,313.90	0.08	1,525.31

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252.000 IMERYSA EFB011GL4	69.98	15,816.57	17,634.82	0.03	1,818.25
1,615.000 SAFRAN SA EFB058TZ0	68.84	79,774.82	111,174.71	0.17	31,399.89
7,210.000 ENGIE SA EFB0C2CQ3	17.73	242,659.25	127,861.04	0.20	-114,798.21
1,086.000 ALSTOM SA EFB0DJ8Q0	30.60	35,491.78	33,226.86	0.05	-2,264.92
430.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	29.98	15,258.90	12,892.21	0.02	-2,366.69
1,116.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	14.75	30,369.20	16,457.12	0.03	-13,912.08
630.000 ARKEMA SA EFB0Z5YZ7	70.16	48,331.29	44,203.39	0.07	-4,127.90
1,130.000 LEGRAND SA EFB11ZRK7	56.70	52,463.74	64,076.49	0.10	11,612.75
295.000 EIFFAGE SA EFB13X011	64.67	15,626.63	19,076.89	0.03	3,450.26
10,747.000 TOTAL SA EFB15C551	44.83	618,455.30	481,746.85	0.76	-136,708.45

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
187.000 AEROPORTS DE PARIS EFB164FY4	116.45	15,622.18	21,776.40	0.03	6,154.22
3,487.000 NATIXIS SA EFB1HDJL6	5.67	17,730.49	19,761.62	0.03	2,031.13
662.000 SCOR SE EFB1LB9P7	37.49	16,982.19	24,817.20	0.04	7,835.01
1,174.000 REXEL SA EFB1VP0K5	13.34	28,928.53	15,660.88	0.02	-13,267.65
2,761.000 VINCI SA EFB1XH021	64.24	164,818.64	177,377.08	0.28	12,558.44
3,038.000 DANONE SA EFB1Y9TB7	67.65	195,967.23	205,535.17	0.32	9,567.94
1,768.000 AIR LIQUIDE SA EFB1YXBJ6	112.59	182,144.38	199,067.95	0.31	16,923.57
1,628.000 BUREAU VERITAS SA EFB28DTJ8	19.98	29,434.12	32,522.65	0.05	3,088.53
1,905.000 GROUPE EUROTUNNEL SE EFB292JQ6	12.45	19,712.61	23,715.34	0.04	4,002.73
2,758.000 SUEZ ENVIRONNEMENT CO EFB3B8D01	18.75	53,326.71	51,711.23	0.08	-1,615.48

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
586.000 EDENRED EFB62G1B5	18.96	11,708.47	11,108.18	0.02	-600.29
586.000 NUMERICABLE-SFR SAS EFBG3FC14	36.39	30,833.77	21,325.16	0.03	-9,508.61
1,600.000 OPAP SA EH7107251	8.80	27,150.31	14,078.45	0.02	-13,071.86
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.16	19,470.56	8.46	0.00	-19,462.10
6,380.000 ASSICURAZIONI GENERALI SPA EI4056715	18.38	150,564.21	117,265.65	0.18	-33,298.56
67,787.000 INTESA SANPAOLO SPA EI4076838	3.35	222,086.94	227,391.12	0.36	5,304.18
5,057.000 INTESA SANPAOLO SPA EI4076846	3.08	15,376.77	15,568.35	0.02	191.58
1,894.000 MEDIOBANCA SPA EI4574816	9.65	20,650.54	18,280.46	0.03	-2,370.08
946.000 LUXOTTICA GROUP SPA EI4800658	65.61	35,144.16	62,069.44	0.10	26,925.28
804.000 BENI STABILI SPA SIIQ EI5808130	0.76	583.99	610.06	0.00	26.07

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
33,067.000 ENEL SPA EI7144567	4.23	178,966.60	139,803.29	0.22	-39,163.31
13,379.000 ENI SPA EI7145051	14.99	307,804.29	200,563.79	0.32	-107,240.50
9,098.000 SNAM SPA EI7251479	5.25	49,464.21	47,735.65	0.08	-1,728.56
3,851.000 TENARIS SA EI7538511	11.88	69,568.26	45,765.75	0.07	-23,802.51
5,102.000 UNIONE DI BANCHE ITALIANE SPA EI7622224	6.74	48,173.65	34,362.28	0.05	-13,811.37
40,119.000 TELECOM ITALIA SPA EI7634393	1.28	58,685.30	51,208.00	0.08	-7,477.30
24,089.000 TELECOM ITALIA SPA EI7634401	1.03	27,455.45	24,885.66	0.04	-2,569.79
2,367.000 ATLANTIA SPA EI7667161	26.61	54,618.00	62,996.17	0.10	8,378.17
11,260.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	5.17	52,666.46	58,174.15	0.09	5,507.69
727.000 EXOR SPA EIB06HZC7	45.72	29,454.72	33,240.16	0.05	3,785.44

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,617.000 FINMECCANICA SPA EIB0DJNG9	14.01	21,901.09	22,659.46	0.04	758.37
1,306.000 PRYSMIAN SPA EIB1W4V62	22.01	20,667.44	28,743.02	0.05	8,075.58
9,767.000 ENEL GREEN POWER SPA EIB4TWTW4	2.05	20,795.30	19,978.43	0.03	-816.87
22,941.000 UNICREDIT SPA EIB5M1SM9	5.58	147,477.72	127,968.36	0.20	-19,509.36
5,102.000 UNIONE DI BANCHE ITALIANE SPA EIBD611B3 RTS EXP 12-JAN-2016	0.00	0.00	5.54	0.00	5.54
3,057.000 CNH INDUSTRIAL NV EIBDSV2V8	6.89	36,762.87	21,053.99	0.03	-15,708.88
1,039.000 BANCO POPOLARE SC EIBKJ9QS2	13.92	17,202.51	14,458.21	0.02	-2,744.30
3,577.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	14.03	52,042.73	50,203.18	0.08	-1,839.55
15,592.000 BANCA MONTE DEI PASCHI DI SIEN EIBWX4DD8	1.34	29,223.11	20,867.11	0.03	-8,356.00
6,330.000 RELX NV EN4148818	16.88	65,190.94	106,857.38	0.17	41,666.44

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
407.000 RANDSTAD HOLDING NV EN5228650	62.49	19,993.90	25,435.40	0.04	5,441.50
1,341.000 AKZO NOBEL NV EN5458315	67.00	83,924.40	89,851.00	0.14	5,926.60
1,113.000 WOLTERS KLUWER NV EN5671511	33.64	24,519.12	37,438.30	0.06	12,919.18
639.000 KONINKLIJKE VOPAK NV EN5809426	43.09	33,702.56	27,536.76	0.04	-6,165.80
10,502.000 AEGON NV EN5927376	5.68	73,812.51	59,665.53	0.09	-14,146.98
19,442.000 KONINKLIJKE KPN NV EN5956078	3.79	60,763.00	73,750.49	0.12	12,987.49
4,883.000 KONINKLIJKE PHILIPS NV EN5986620	25.59	155,690.52	124,971.73	0.20	-30,718.79
19,203.000 ING GROEP NV EN7154185	13.52	212,093.17	259,709.73	0.41	47,616.56
1,481.000 HEINEKEN NV EN7792554	85.57	88,390.63	126,725.99	0.20	38,335.36
5,017.000 ARCELORMITTAL ENB03XPL5	4.23	59,922.59	21,238.52	0.03	-38,684.07

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
426.000 HEINEKEN HOLDING NV ENB0CCH48	77.13	19,014.57	32,856.23	0.05	13,841.66
616.000 KONINKLIJKE DSM NV ENB0HZL96	50.27	28,200.25	30,968.76	0.05	2,768.51
8,178.000 UNILEVER NV ENB12T3J2	43.57	273,358.14	356,283.25	0.56	82,925.11
632.000 BOSKALIS WESTMINSTER ENB1XF887	40.88	30,386.74	25,834.56	0.04	-4,552.18
1,380.000 DELTA LLOYD NV ENB574ZG4	5.91	29,292.56	8,162.57	0.01	-21,129.99
1,955.000 ASML HOLDING NV ENB929F49	89.67	102,998.68	175,312.80	0.28	72,314.12
371.000 GEMALTO NV ENB9MS8P6	60.04	23,187.80	22,274.77	0.04	-913.03
647.000 OCI NV ENBD4TZK6	24.77	24,602.04	16,024.66	0.03	-8,577.38
4,398.000 KONINKLIJKE AHOLD NV ENBKWP5S3	21.16	63,893.06	93,042.74	0.15	29,149.68
1,013.000 NN GROUP NV ENBNG8PQ5	35.36	32,215.86	35,818.73	0.06	3,602.87

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
278.000 ALTICE NV ENBYT3408	14.56	4,967.94	4,046.68	0.01	-921.26
834.000 ALTICE NV ENBYT3416	14.39	14,132.11	12,004.16	0.02	-2,127.95
3,864.000 BANCO ESPIRITO SANTO SA EP4058061	0.01	10,159.42	41.97	0.00	-10,117.45
11,598.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.61	43,835.44	41,840.97	0.07	-1,994.47
868.000 GALP ENERGIA SGPS SA EPB1FW752	11.65	15,436.19	10,107.98	0.02	-5,328.21
1,446.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	13.03	14,761.22	18,841.62	0.03	4,080.40
1,905.000 EDP RENOVAVEIS SA EPB39GNW3	7.88	15,094.07	15,003.16	0.02	-90.91
73.000 SCHNEIDER ELECTRIC SE EXB11BPS6	57.39	17,138.04	4,189.41	0.01	-12,948.63
57,111.000 BANK OF IRELAND EZ3070735	0.37	19,735.97	20,969.41	0.03	1,233.44
5,124.000 CRH PLC EZ4182240	29.00	135,401.15	148,617.57	0.23	13,216.42

BNY MELLON PARA EAFE - PI 1 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
805.000 KERRY GROUP PLC EZ4519573	82.90	25,659.93	66,730.92	0.10	41,070.99	
381.000 KESKO OYJ SF4490006	35.16	14,918.62	13,397.31	0.02	-1,521.31	
672.000 WARTSILA OYJ ABP SF4525181	45.79	17,489.02	30,769.23	0.05	13,280.21	
2,079.000 UPM-KYMMENE OYJ SF5051252	18.72	28,102.21	38,912.54	0.06	10,810.33	
2,326.000 STORA ENSO OYJ SF5072670	9.11	17,232.67	21,199.30	0.03	3,966.63	
2,302.000 SAMPO OYJ SF5226037	51.06	75,256.54	117,531.14	0.18	42,274.60	
1,776.000 FORTUM OYJ SF5579559	15.12	44,019.96	26,855.42	0.04	-17,164.54	
729.000 ELISA OYJ SF5701518	37.79	15,096.99	27,550.64	0.04	12,453.65	
511.000 METSO OYJ SF5713422	22.49	13,530.68	11,490.56	0.02	-2,040.12	
18,804.000 NOKIA OYJ SF5902942	7.16	207,962.11	134,714.65	0.21	-73,247.46	

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 NESTE OYJ SFB06YV43	30.01	15,247.76	25,872.47	0.04	10,624.71
578.000 NOKIAN RENKAAT OYJ SFB07G375	35.96	15,030.89	20,782.87	0.03	5,751.98
1,698.000 KONE OYJ SFB09M9D1	42.55	46,130.14	72,250.53	0.11	26,120.39
1,119.000 ORION OYJ SFB17NY41	34.73	30,466.09	38,861.76	0.06	8,395.67
511.000 VALMET OYJ SFBH6XZT9	9.67	3,882.86	4,940.38	0.01	1,057.52
TOTAL EQUITY EURO CURRENCY UNIT		18,241,892.14	18,761,520.71	29.49	519,628.57
PREFERRED SECURITIES					
974.000 HENKEL AG & CO KGAA ED5076705	112.11	69,270.58	109,191.40	0.17	39,920.82
920.000 VOLKSWAGEN AG ED5497166	145.29	143,976.39	133,669.22	0.21	-10,307.17
438.000 BAYERISCHE MOTOREN WERKE AG ED5756033	84.09	15,786.09	36,831.63	0.06	21,045.54
660.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	54.33	37,079.71	35,855.07	0.06	-1,224.64
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		266,112.77	315,547.32	0.50	49,434.55

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL ASSETS EURO CURRENCY UNIT		18,521,167.34	19,090,174.85	30.00	569,007.51
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,105.07	1,105.09	0.00	0.02
EQUITY					
9,000.000 HANG LUNG PROPERTIES LTD FH6030503	2.28	36,833.58	20,484.76	0.03	-16,348.82
6,000.000 BANK OF EAST ASIA LTD/THE FH6075649	3.72	22,333.57	22,335.05	0.04	1.48
8,500.000 CLP HOLDINGS LTD FH6097015	8.50	61,660.43	72,221.18	0.11	10,560.75
8,000.000 CATHAY PACIFIC AIRWAYS LTD FH6179755	1.73	16,985.59	13,852.64	0.02	-3,132.95
4,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	9.26	18,780.87	37,057.35	0.06	18,276.48
6,000.000 HONG KONG EXCHANGES AND CLEARI FH6267352	25.61	110,193.30	153,674.45	0.24	43,481.15
6,000.000 MTR CORP LTD FH6290057	4.95	22,820.12	29,728.46	0.05	6,908.34

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 HANG LUNG GROUP LTD FH6408352	3.25	21,704.61	13,006.20	0.02	-8,698.41
3,800.000 HANG SENG BANK LTD FH6408378	19.03	56,485.26	72,321.18	0.11	15,835.92
6,752.000 HENDERSON LAND DEVELOPMENT CO FH6420530	6.13	35,839.84	41,382.42	0.07	5,542.58
6,000.000 POWER ASSETS HOLDINGS LTD FH6435322	9.20	35,939.52	55,198.93	0.09	19,259.41
10,000.000 WHARF HOLDINGS LTD/THE FH6435579	5.55	67,026.30	55,482.80	0.09	-11,543.50
37,660.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.96	59,825.16	73,860.76	0.12	14,035.60
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	4.10	33,535.78	28,676.86	0.05	-4,858.92
10,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	3.15	18,442.23	31,547.78	0.05	13,105.55
3,000.000 KERRY PROPERTIES LTD FH6486317	2.73	16,481.74	8,186.94	0.01	-8,294.80
23,500.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.06	66,033.08	71,863.13	0.11	5,830.05

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,500.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.40	14,542.29	15,299.70	0.02	757.41
11,366.000 NEW WORLD DEVELOPMENT CO LTD FH6633769	0.99	22,273.44	11,233.79	0.02	-11,039.65
6,000.000 SHANGRI-LA ASIA LTD FH6771031	0.98	11,930.56	5,860.53	0.01	-6,070.03
18,600.000 SINO LAND CO LTD FH6810425	1.47	31,516.11	27,263.47	0.04	-4,252.64
9,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	12.08	134,958.03	108,694.67	0.17	-26,263.36
3,000.000 SWIRE PACIFIC LTD FH6867748	11.25	36,741.70	33,754.19	0.05	-2,987.51
4,000.000 WHEELLOCK & CO LTD FH6981481	4.21	12,241.68	16,851.29	0.03	4,609.61
9,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	4.08	30,343.27	36,696.06	0.06	6,352.79
13,360.000 LINK REIT FHB0PB4M2	5.99	57,751.01	79,986.06	0.13	22,235.05
12,000.000 SJM HOLDINGS LTD FHB2NR3Y0	0.71	18,850.68	8,562.41	0.01	-10,288.27

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,800.000 WYNN MACAU LTD FHB4JSTL9	1.17	41,156.90	12,625.30	0.02	-28,531.60
60,600.000 AIA GROUP LTD FHB4TX8S5	6.01	221,634.80	364,374.88	0.57	142,740.08
15,600.000 SANDS CHINA LTD FHB5B23W5	3.43	45,128.05	53,441.55	0.08	8,313.50
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2	2.89	3,862.12	6,069.56	0.01	2,207.44
1,500.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.46	1,567.21	2,187.05	0.00	619.84
20,000.000 GLOBAL BRANDS GROUP HOLDING LT FHBNN6B88	0.19	7,022.05	3,793.47	0.01	-3,228.58
15,892.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	13.50	132,296.39	214,486.58	0.34	82,190.19
15,892.000 CHEUNG KONG PROPERTY HOLDINGS FHBWX52N6	6.50	76,737.19	103,347.26	0.16	26,610.07
TOTAL EQUITY HONG KONG DOLLAR		1,601,474.46	1,905,408.71	2.99	303,934.25
TOTAL ASSETS HONG KONG DOLLAR		1,602,579.53	1,906,513.80	3.00	303,934.27
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		465.29	463.16	0.00	-2.13
EQUITY					
4,983.000 BANK HAPOALIM BM FZ6075805	5.17	20,845.61	25,740.69	0.04	4,895.08
4,637.000 BANK LEUMI LE-ISRAEL BM FZ6076423	3.47	20,151.38	16,088.07	0.03	-4,063.31
8,424.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	2.20	18,369.36	18,553.78	0.03	184.42
4,947.000 ISRAEL CHEMICALS LTD FZ6455536	4.06	51,041.58	20,100.51	0.03	-30,941.07
701.000 NICE-SYSTEMS LTD FZ6647132	57.70	20,040.18	40,445.25	0.06	20,405.07
TOTAL EQUITY ISRAELI SHEKEL		130,448.11	120,928.30	0.19	-9,519.81
TOTAL ASSETS ISRAELI SHEKEL		130,913.40	121,391.46	0.19	-9,521.94
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		232.94	237.84	0.00	4.90
EQUITY					
800.000 AISIN SEIKI CO LTD FJ6010709	43.56	23,721.54	34,847.66	0.05	11,126.12

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 AJINOMOTO CO INC FJ6010907	23.94	29,769.06	71,810.96	0.11	42,041.90
6,000.000 ANA HOLDINGS INC FJ6014909	2.91	17,184.28	17,457.08	0.03	272.80
2,000.000 AMADA HOLDINGS CO LTD FJ6022100	9.68	17,141.70	19,352.42	0.03	2,210.72
10,700.000 ACOM CO LTD FJ6049780	4.77	30,200.49	51,056.15	0.08	20,855.66
1,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.58	29,760.53	50,529.11	0.08	20,768.58
6,000.000 ASAHI KASEI CORP FJ6054608	6.84	32,835.39	41,044.10	0.06	8,208.71
6,000.000 ASAHI GLASS CO LTD FJ6055209	5.79	31,762.44	34,714.66	0.05	2,952.22
1,300.000 ASICS CORP FJ6057379	20.98	31,879.70	27,276.28	0.04	-4,603.42
4,000.000 HIROSHIMA BANK LTD/THE FJ6075728	5.76	16,950.05	23,043.35	0.04	6,093.30
2,000.000 BANK OF KYOTO LTD/THE FJ6075751	9.39	18,227.69	18,787.15	0.03	559.46

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,400.000 YAHOO JAPAN CORP FJ6084845	4.11	51,872.46	50,921.48	0.08	-950.98
400.000 BENESSE HOLDINGS INC FJ6121928	29.01	17,099.11	11,604.80	0.02	-5,494.31
500.000 TREND MICRO INC/JAPAN FJ6125283	40.98	17,780.52	20,491.29	0.03	2,710.77
600.000 NTT DATA CORP FJ6125630	48.88	19,803.45	29,327.90	0.05	9,524.45
8,100.000 NTT DOCOMO INC FJ6129277	20.65	124,571.42	167,258.81	0.26	42,687.39
3,300.000 BRIDGESTONE CORP FJ6132107	34.70	73,672.09	114,503.51	0.18	40,831.42
1,300.000 BROTHER INDUSTRIES LTD FJ6146503	11.65	15,765.03	15,151.09	0.02	-613.94
6,400.000 CANON INC FJ6172327	30.55	268,943.64	195,519.34	0.31	-73,424.30
1,900.000 CASIO COMPUTER CO LTD FJ6178969	23.67	30,577.94	44,966.95	0.07	14,389.01
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	179.56	53,139.24	125,691.00	0.20	72,551.76

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 CHIBA BANK LTD/THE FJ6190568	7.18	23,891.90	28,729.37	0.05	4,837.47
2,900.000 CHUBU ELECTRIC POWER CO INC FJ6195609	13.82	36,469.89	40,078.55	0.06	3,608.66
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.50	27,000.83	27,000.29	0.04	-0.54
1,200.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.30	23,661.92	15,960.76	0.03	-7,701.16
900.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	35.25	17,152.34	31,722.01	0.05	14,569.67
5,200.000 RAKUTEN INC FJ6229598	11.66	53,780.14	60,647.57	0.10	6,867.43
9,000.000 KDDI CORP FJ6248994	26.22	104,878.69	235,969.89	0.37	131,091.20
1,000.000 DAIHATSU MOTOR CO LTD FJ6250305	13.64	9,443.90	13,641.46	0.02	4,197.56
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	116.46	19,398.86	46,585.47	0.07	27,186.61
1,000.000 DAIKIN INDUSTRIES LTD FJ6250727	73.99	42,055.71	73,993.10	0.12	31,937.39

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	10.02	41,172.00	30,051.12	0.05	-11,120.88
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	29.12	33,953.32	87,360.23	0.14	53,406.91
7,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.19	36,742.85	43,340.12	0.07	6,597.27
400.000 LAWSON INC FJ6266913	81.88	17,099.11	32,752.81	0.05	15,653.70
4,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.22	15,159.21	21,926.10	0.03	6,766.89
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	35.54	35,815.60	35,537.63	0.06	-277.97
1,700.000 EAST JAPAN RAILWAY CO FJ6298544	95.18	125,846.42	161,810.54	0.25	35,964.12
1,100.000 EISAI CO LTD FJ6307204	67.03	39,468.48	73,729.58	0.12	34,261.10
770.000 SBI HOLDINGS INC/JAPAN FJ6309465	10.98	15,166.67	8,455.63	0.01	-6,711.04
4,000.000 DENKA CO LTD FJ6309820	4.49	17,035.22	17,955.86	0.03	920.64

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 FAST RETAILING CO LTD FJ6332434	354.46	62,195.46	106,338.58	0.17	44,143.12
65,400.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	6.29	347,977.55	411,607.61	0.65	63,630.06
3,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	41.79	15,395.58	125,366.80	0.20	109,971.22
2,900.000 FUJIFILM HOLDINGS CORP FJ6356524	42.23	99,048.50	122,465.60	0.19	23,417.10
500.000 MIRACA HOLDINGS INC FJ6356615	44.47	18,947.95	22,237.00	0.03	3,289.05
1,000.000 FANUC CORP FJ6356938	175.24	135,204.61	175,235.87	0.28	40,031.26
8,000.000 FUJITSU LTD FJ6356946	5.05	52,468.49	40,360.78	0.06	-12,107.71
2,000.000 TONENGENERAL SEKIYU KK FJ6366002	8.50	16,886.17	16,991.56	0.03	105.39
770.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	38.82	15,949.23	29,892.35	0.05	13,943.12
6.000 NIPPON BUILDING FUND INC FJ6396801	4,796.54	25,552.84	28,779.25	0.05	3,226.41

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,879.67	16,758.41	19,518.68	0.03	2,760.27
3,000.000 GUNMA BANK LTD/THE FJ6398088	5.88	16,769.05	17,631.65	0.03	862.60
3,000.000 HACHIJUNI BANK LTD/THE FJ6400629	6.19	16,960.69	18,579.32	0.03	1,618.63
1,400.000 HAMAMATSU PHOTONICS KK FJ6405875	27.72	31,350.22	38,812.92	0.06	7,462.70
5,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	6.56	23,104.03	32,794.38	0.05	9,690.35
700.000 DENTSU INC FJ6416286	55.53	18,595.01	38,871.11	0.06	20,276.10
9,000.000 RESONA HOLDINGS INC FJ6421559	4.91	45,879.59	44,231.26	0.07	-1,648.33
3,000.000 HINO MOTORS LTD FJ6428307	11.71	44,100.35	35,138.62	0.06	-8,961.73
210.000 HIROSE ELECTRIC CO LTD FJ6428729	122.70	23,444.73	25,766.66	0.04	2,321.93
400.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	42.40	15,012.29	16,958.31	0.03	1,946.02

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
23,000.000 HITACHI LTD FJ6429107	5.75	104,981.69	132,212.47	0.21	27,230.78
2,000.000 HITACHI METALS LTD FJ6429206	12.51	33,261.27	25,021.82	0.04	-8,239.45
700.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	15.78	16,590.18	11,044.51	0.02	-5,545.67
17,450.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	3.83	74,516.10	66,872.68	0.11	-7,643.42
800.000 HOKURIKU ELECTRIC POWER CO FJ6433125	14.92	17,333.34	11,937.32	0.02	-5,396.02
8,300.000 HONDA MOTOR CO LTD FJ6435146	32.50	291,172.15	269,778.45	0.42	-21,393.70
2,600.000 HOYA CORP FJ6441508	41.41	80,785.57	107,657.00	0.17	26,871.43
9,000.000 IHI CORP FJ6466984	2.80	16,385.75	25,213.02	0.04	8,827.27
3,000.000 ISUZU MOTORS LTD FJ6467107	10.92	16,353.81	32,769.44	0.05	16,415.63
10,300.000 ITOCHU CORP FJ6467800	11.99	104,864.57	123,468.13	0.19	18,603.56

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 IYO BANK LTD/THE FJ6468287	9.84	18,972.98	19,684.94	0.03	711.96
800.000 JSR CORP FJ6470986	15.79	16,677.48	12,628.95	0.02	-4,048.53
1,000.000 JGC CORP FJ6473469	15.49	17,833.75	15,486.93	0.02	-2,346.82
5,200.000 JAPAN TOBACCO INC FJ6474533	37.17	119,227.13	193,268.20	0.30	74,041.07
4,000.000 JOYO BANK LTD/THE FJ6479763	4.78	17,674.04	19,119.66	0.03	1,445.62
2,600.000 AEON CO LTD FJ6480043	15.53	30,173.64	40,374.08	0.06	10,200.44
7,000.000 KAJIMA CORP FJ6481322	6.02	17,290.75	42,129.76	0.07	24,839.01
4,000.000 KAMIGUMI CO LTD FJ6482668	8.71	35,019.04	34,847.66	0.05	-171.38
4,000.000 KANEKA CORP FJ6483369	10.52	23,423.87	42,063.26	0.07	18,639.39
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	12.13	31,643.91	40,037.82	0.06	8,393.91

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 KANSAI PAINT CO LTD FJ6483740	15.34	33,218.05	30,674.59	0.05	-2,543.46
3,000.000 KAO CORP FJ6483807	52.00	83,734.73	155,991.51	0.25	72,256.78
6,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.76	16,481.58	22,544.58	0.04	6,063.00
4,000.000 KAWASAKI KISEN KAISHA LTD FJ6484680	2.16	16,268.64	8,645.41	0.01	-7,623.23
2,000.000 KEIKYU CORP FJ6487303	8.34	16,375.11	16,675.67	0.03	300.56
3,000.000 KEIO CORP FJ6487360	8.73	19,995.09	26,185.63	0.04	6,190.54
2,000.000 KIKKOMAN CORP FJ6490802	35.12	23,529.90	70,243.98	0.11	46,714.08
220.000 KEYENCE CORP FJ6490992	557.63	48,358.74	122,678.41	0.19	74,319.67
7,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	4.10	21,687.96	28,687.81	0.05	6,999.85
4,000.000 KIRIN HOLDINGS CO LTD FJ6493749	13.70	59,325.17	54,781.99	0.09	-4,543.18

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,000.000 KOBE STEEL LTD FJ6496023	1.11	32,100.75	16,584.23	0.03	-15,516.52
4,500.000 KOMATSU LTD FJ6496585	16.56	97,768.67	74,516.81	0.12	-23,251.86
800.000 KONAMI HOLDINGS CORP FJ6496684	24.01	15,527.61	19,206.12	0.03	3,678.51
2,000.000 KONICA MINOLTA INC FJ6496700	10.16	23,572.49	20,316.72	0.03	-3,255.77
1,300.000 JTEKT CORP FJ6497088	16.67	15,875.76	21,667.57	0.03	5,791.81
5,000.000 KUBOTA CORP FJ6497500	15.69	46,048.34	78,473.75	0.12	32,425.41
1,500.000 KURARAY CO LTD FJ6497666	12.24	20,170.77	18,354.88	0.03	-1,815.89
600.000 KURITA WATER INDUSTRIES LTD FJ6497963	21.12	16,896.81	12,673.84	0.02	-4,222.97
1,400.000 KYOCERA CORP FJ6499266	47.00	69,982.82	65,801.57	0.10	-4,181.25
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	15.92	21,017.20	31,838.40	0.05	10,821.20

BNY MELLON PARA EAFE - PI 1 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
3,400.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	11.03	31,577.21	37,506.13	0.06	5,928.92	
3,800.000 TOKIO MARINE HOLDINGS INC FJ6513124	39.17	112,380.32	148,847.41	0.23	36,467.09	
15.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	1,930.25	30,564.87	28,953.82	0.05	-1,611.05	
990.000 AEON MALL CO LTD FJ6534203	17.32	20,089.28	17,150.84	0.03	-2,938.44	
2,500.000 JFE HOLDINGS INC FJ6543790	15.96	62,954.79	39,901.91	0.06	-23,052.88	
500.000 MAKITA CORP FJ6555802	58.44	16,981.98	29,219.83	0.05	12,237.85	
6,800.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.29	235,879.62	260,366.58	0.41	24,486.96	
7,000.000 MARUBENI CORP FJ6569464	5.20	43,972.18	36,374.74	0.06	-7,597.44	
2,100.000 MARUI GROUP CO LTD FJ6569522	16.44	15,628.74	34,530.11	0.05	18,901.37	
11,100.000 PANASONIC CORP FJ6572708	10.31	151,528.63	114,464.85	0.18	-37,063.78	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
126,000.000 MIZUHO FINANCIAL GROUP INC FJ6591013	2.02	234,559.34	255,047.99	0.40	20,488.65
1,000.000 CREDIT SAISON CO LTD FJ6591807	19.96	15,129.41	19,959.27	0.03	4,829.86
7,900.000 SOJITZ CORP FJ6594140	2.13	15,308.27	16,812.00	0.03	1,503.73
6,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	20.98	110,691.53	125,865.57	0.20	15,174.04
6,600.000 MITSUBISHI CORP FJ6596780	16.86	165,593.03	111,266.46	0.17	-54,326.57
3,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	5.17	18,270.28	15,511.87	0.02	-2,758.41
11,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	10.66	108,162.10	117,274.19	0.18	9,112.09
13,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.43	54,672.42	57,632.48	0.09	2,960.06
6,000.000 MITSUBISHI MATERIALS CORP FJ6597085	3.19	17,312.04	19,152.91	0.03	1,840.87
9,100.000 MITSUI & CO LTD FJ6597309	12.02	149,663.17	109,348.26	0.17	-40,314.91

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 MITSUI CHEMICALS INC FJ6597366	4.51	15,384.93	22,527.95	0.04	7,143.02
10,000.000 MITSUI OSK LINES LTD FJ6597580	2.55	34,328.60	25,520.59	0.04	-8,808.01
5,000.000 MITSUI FUDOSAN CO LTD FJ6597606	25.40	95,120.76	127,021.07	0.20	31,900.31
4,500.000 MITSUBISHI MOTORS CORP FJ6598448	8.56	46,258.44	38,530.28	0.06	-7,728.16
900.000 MURATA MANUFACTURING CO LTD FJ6610409	146.06	50,690.44	131,451.84	0.21	80,761.40
2,000.000 SEIKO EPSON CORP FJ6616505	15.55	15,832.11	31,090.23	0.05	15,258.12
2,000.000 NGK INSULATORS LTD FJ6619509	22.89	40,267.01	45,787.44	0.07	5,520.43
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	26.73	22,704.78	26,725.96	0.04	4,021.18
600.000 NINTENDO CO LTD FJ6639556	139.28	73,591.25	83,569.55	0.13	9,978.30
5,000.000 NISHI-NIPPON CITY BANK LTD/THE FJ6639721	2.67	14,479.94	13,342.20	0.02	-1,137.74

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,500.000 DENSO CORP FJ6640380	48.36	83,568.72	120,911.09	0.19	37,342.37
11,000.000 NEC CORP FJ6640406	3.20	35,884.00	35,205.12	0.06	-678.88
1,000.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	24.59	29,412.70	24,589.55	0.04	-4,823.15
1,200.000 NIDEC CORP FJ6640687	73.46	70,048.72	88,153.28	0.14	18,104.56
1,000.000 NH FOODS LTD FJ6640760	19.77	12,882.89	19,768.07	0.03	6,885.18
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	16.52	13,074.53	19,986.45	0.03	6,911.92
4,000.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	40.20	84,217.89	160,804.68	0.25	76,586.79
3,000.000 NSK LTD FJ6641545	11.02	32,238.25	33,068.70	0.05	830.45
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	23.02	14,192.47	23,018.41	0.04	8,825.94
400.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	53.45	13,330.06	21,380.77	0.03	8,050.71

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
600.000 NITTO DENKO CORP FJ6641800	74.08	23,380.84	44,450.72	0.07	21,069.88
3,000.000 NIPPON EXPRESS CO LTD FJ6642121	4.75	13,127.77	14,264.93	0.02	1,137.16
1,000.000 NIKON CORP FJ6642329	13.51	22,326.78	13,508.46	0.02	-8,818.32
1,100.000 YAMAHA CORP FJ6642386	24.51	14,440.55	26,966.21	0.04	12,525.66
2,000.000 MINEBEA CO LTD FJ6642402	8.72	12,329.24	17,440.46	0.03	5,111.22
4,555.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	20.08	143,188.18	91,482.43	0.14	-51,705.75
12,900.000 NISSAN MOTOR CO LTD FJ6642865	10.64	116,689.54	137,208.94	0.22	20,519.40
18,000.000 NOMURA HOLDINGS INC FJ6643103	5.65	135,247.19	101,615.19	0.16	-33,632.00
6,000.000 NIPPON YUSEN KK FJ6643962	2.45	23,891.90	14,713.83	0.02	-9,178.07
300.000 NITORI HOLDINGS CO LTD FJ6644804	85.04	11,339.06	25,512.28	0.04	14,173.22

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	60.99	13,841.12	48,793.38	0.08	34,952.26
3,000.000 NTN CORP FJ6651189	4.30	13,574.94	12,893.30	0.02	-681.64
2,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	10.88	16,524.17	21,763.16	0.03	5,238.99
3,000.000 OBAYASHI CORP FJ6656402	9.30	13,255.53	27,906.40	0.04	14,650.87
4,000.000 OJI HOLDINGS CORP FJ6657707	4.07	17,674.04	16,260.03	0.03	-1,414.01
1,000.000 OLYMPUS CORP FJ6658804	39.90	25,292.87	39,901.91	0.06	14,609.04
800.000 OMRON CORP FJ6659422	33.79	18,457.66	27,033.54	0.04	8,575.88
300.000 ONO PHARMACEUTICAL CO LTD FJ6660107	180.31	13,127.77	54,092.02	0.09	40,964.25
6,000.000 TAIHEIYO CEMENT CORP FJ6660206	2.94	25,926.38	17,656.59	0.03	-8,269.79
8,200.000 ORIX CORP FJ6661147	14.26	95,856.92	116,938.35	0.18	21,081.43

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,000.000 OSAKA GAS CO LTD FJ6661766	3.64	24,818.19	25,510.62	0.04	692.43
6,000.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	2.06	13,159.71	12,369.59	0.02	-790.12
1,200.000 ALFRESA HOLDINGS CORP FJ6687217	19.99	13,095.82	23,991.02	0.04	10,895.20
18.000 UNITED URBAN INVESTMENT CORP FJ6723830	1,363.32	29,029.76	24,539.67	0.04	-4,490.09
8,000.000 SHINSEI BANK LTD FJ6730934	1.86	19,198.48	14,896.71	0.02	-4,301.77
5,000.000 RICOH CO LTD FJ6738226	10.40	62,123.48	51,997.17	0.08	-10,126.31
300.000 RINNAI CORP FJ6740586	89.61	23,192.44	26,883.91	0.04	3,691.47
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	15.88	23,115.52	31,755.27	0.05	8,639.75
2,000.000 GS YUASA CORP FJ6744257	3.76	13,308.77	7,514.86	0.01	-5,793.91
2,900.000 T&D HOLDINGS INC FJ6744299	13.38	34,272.73	38,788.81	0.06	4,516.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 ROHM CO LTD FJ6747201	51.37	22,326.78	15,412.11	0.02	-6,914.67
300.000 SMC CORP/JAPAN FJ6763968	264.10	54,255.83	79,230.22	0.12	24,974.39
4,600.000 SOFTBANK GROUP CORP FJ6770625	51.03	169,370.87	234,751.22	0.37	65,380.35
300.000 SANKYO CO LTD FJ6775434	37.62	14,485.26	11,284.76	0.02	-3,200.50
2,000.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	16.68	12,031.12	33,351.34	0.05	21,320.22
800.000 SECOM CO LTD FJ6791597	68.50	35,262.91	54,798.62	0.09	19,535.71
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	13.23	13,670.77	26,451.64	0.04	12,780.87
2,000.000 SEKISUI HOUSE LTD FJ6793908	17.01	19,888.62	34,024.69	0.05	14,136.07
2,000.000 SHARP CORP/JAPAN FJ6800604	1.04	6,431.99	2,078.22	0.00	-4,353.77
200.000 SHIMAMURA CO LTD FJ6804036	118.54	22,096.80	23,708.38	0.04	1,611.58

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 SHIMADZU CORP FJ6804366	17.00	8,070.43	16,999.87	0.03	8,929.44
3,000.000 SHIMIZU CORP FJ6804408	8.23	12,520.89	24,689.30	0.04	12,168.41
2,100.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	55.01	122,465.76	115,513.52	0.18	-6,952.24
1,900.000 SHIONOGI & CO LTD FJ6804689	45.75	45,108.18	86,917.16	0.14	41,808.98
300.000 SHIMANO INC FJ6804820	155.12	13,351.35	46,535.60	0.07	33,184.25
1,000.000 SHISEIDO CO LTD FJ6805264	21.02	21,677.32	21,023.32	0.03	-654.00
2,000.000 SHIZUOKA BANK LTD/THE FJ6805322	9.83	17,375.92	19,651.69	0.03	2,275.77
6,000.000 SHOWA DENKO KK FJ6805462	1.18	13,543.00	7,082.59	0.01	-6,460.41
2,900.000 SHOWA SHELL SEKIYU KK FJ6805546	8.21	19,797.65	23,818.11	0.04	4,020.46
6,700.000 SONY CORP FJ6821501	24.96	203,328.99	167,200.62	0.26	-36,128.37

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 STANLEY ELECTRIC CO LTD FJ6841103	22.21	13,467.41	15,548.44	0.02	2,081.03
6,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	5.83	29,385.77	34,964.04	0.05	5,578.27
3,000.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.33	37,434.91	42,994.30	0.07	5,559.39
2,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	4.56	12,095.00	9,110.94	0.01	-2,984.06
4,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.30	58,163.75	49,195.72	0.08	-8,968.03
1,820.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	28.89	41,408.61	52,574.92	0.08	11,166.31
7,400.000 SUMITOMO CORP FJ6858941	10.31	81,714.63	76,309.90	0.12	-5,404.73
2,100.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	13.14	22,012.72	27,599.65	0.04	5,586.93
1,000.000 SURUGA BANK LTD FJ6864329	20.89	8,975.43	20,890.31	0.03	11,914.88
1,400.000 SUZUKI MOTOR CORP FJ6865508	30.78	31,182.97	43,095.72	0.07	11,912.75

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
440.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	38.45	14,011.47	16,916.75	0.03	2,905.28
600.000 THK CO LTD FJ6869138	18.77	13,095.82	11,262.31	0.02	-1,833.51
400.000 TDK CORP FJ6869302	65.01	26,830.48	26,002.74	0.04	-827.74
6,000.000 TAISEI CORP FJ6870102	6.65	13,223.59	39,901.91	0.06	26,678.32
1,000.000 TAKASHIMAYA CO LTD FJ6870409	9.09	8,421.78	9,094.31	0.01	672.53
4,100.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	50.42	182,359.00	206,712.65	0.32	24,353.65
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	17.42	14,181.83	17,423.83	0.03	3,242.00
4,000.000 TEIJIN LTD FJ6880507	3.45	13,500.42	13,799.41	0.02	298.99
800.000 SYSMEX CORP FJ6883808	65.09	26,540.74	52,071.99	0.08	25,531.25
1,200.000 TERUMO CORP FJ6885076	31.42	32,579.86	37,707.30	0.06	5,127.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 TOBU RAILWAY CO LTD FJ6895166	4.97	16,545.46	14,913.34	0.02	-1,632.12
900.000 TOHO CO LTD/TOKYO FJ6895208	27.93	14,383.04	25,138.20	0.04	10,755.16
6,000.000 TOHO GAS CO LTD FJ6895224	6.53	29,762.75	39,153.74	0.06	9,390.99
2,600.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.64	32,233.19	32,852.57	0.05	619.38
8,700.000 TOKYO ELECTRIC POWER CO INC FJ6895406	5.81	29,343.63	50,553.22	0.08	21,209.59
1,500.000 TOKYO TATEMONO CO LTD FJ6895422	11.00	28,721.76	16,496.94	0.03	-12,224.82
9,000.000 TOKYO GAS CO LTD FJ6895448	4.75	39,670.78	42,705.01	0.07	3,034.23
1,000.000 TOKYO ELECTRON LTD FJ6895679	60.87	69,770.23	60,867.03	0.10	-8,903.20
7,926.000 TOKYU CORP FJ6896545	7.98	36,585.38	63,252.50	0.10	26,667.12
2,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.30	17,823.11	18,604.26	0.03	781.15

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 TORAY INDUSTRIES INC FJ6897147	9.39	54,538.06	84,542.16	0.13	30,004.10
24,000.000 TOSHIBA CORP FJ6897212	2.08	115,210.03	49,857.43	0.08	-65,352.60
1,000.000 TOTO LTD FJ6897469	35.62	13,670.77	35,620.76	0.06	21,949.99
1,000.000 TOYO SUISAN KAISHA LTD FJ6899960	35.16	35,133.08	35,163.55	0.06	30.47
1,000.000 LIXIL GROUP CORP FJ6900214	22.44	20,484.86	22,444.82	0.04	1,959.96
800.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	18.80	14,343.65	15,043.02	0.02	699.37
3,000.000 MAZDA MOTOR CORP FJ6900305	20.98	55,624.54	62,945.26	0.10	7,320.72
700.000 TOYOTA INDUSTRIES CORP FJ6900545	54.28	19,884.36	37,998.25	0.06	18,113.89
500.000 TOYODA GOSEI CO LTD FJ6900552	23.01	13,846.44	11,505.05	0.02	-2,341.39
900.000 TOYOTA TSUSHO CORP FJ6900586	23.68	14,287.22	21,315.10	0.03	7,027.88

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,900.000 TOYOTA MOTOR CORP FJ6900644	62.25	614,556.82	865,232.92	1.36	250,676.10
5,000.000 UBE INDUSTRIES LTD FJ6910700	2.14	13,042.59	10,682.07	0.02	-2,360.52
2,100.000 UNICHARM CORP FJ6911484	20.59	36,046.02	43,241.20	0.07	7,195.18
600.000 WEST JAPAN RAILWAY CO FJ6957990	69.78	20,729.73	41,867.07	0.07	21,137.34
8,400.000 YAMADA DENKI CO LTD FJ6985025	4.35	32,761.71	36,520.22	0.06	3,758.51
500.000 YAKULT HONSHA CO LTD FJ6985116	49.54	13,228.91	24,772.43	0.04	11,543.52
900.000 YAMAHA MOTOR CO LTD FJ6985264	22.81	13,271.50	20,529.53	0.03	7,258.03
11,000.000 ASTELLAS PHARMA INC FJ6985389	14.39	96,189.98	158,331.59	0.25	62,141.61
2,300.000 YAMATO HOLDINGS CO LTD FJ6985561	21.41	43,606.82	49,252.25	0.08	5,645.43
1,000.000 YASKAWA ELECTRIC CORP FJ6986049	13.82	9,294.84	13,824.35	0.02	4,529.51

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 YOKOGAWA ELECTRIC CORP FJ6986429	12.18	15,004.83	20,703.27	0.03	5,698.44
5,000.000 BANK OF YOKOHAMA LTD/THE FJ6986445	6.20	24,488.14	31,011.26	0.05	6,523.12
1,600.000 M3 INC FJB02K2M5	20.97	32,221.29	33,544.20	0.05	1,322.91
500.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	35.95	15,518.02	17,976.64	0.03	2,458.62
1,200.000 SEGA SAMMY HOLDINGS INC FJB02RK08	9.44	14,488.46	11,322.17	0.02	-3,166.29
3,800.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	46.14	103,709.43	175,319.00	0.28	71,609.57
2,600.000 DAIICHI SANKYO CO LTD FJB0J7D93	20.87	48,360.87	54,260.77	0.09	5,899.90
1,500.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	21.31	28,614.24	31,971.40	0.05	3,357.16
4,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.44	23,285.01	28,965.04	0.05	5,680.03
700.000 SUMCO CORP FJB0M0C87	7.68	14,794.02	5,376.78	0.01	-9,417.24

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,600.000 INPEX CORP FJB10RB16	9.85	74,469.08	55,187.66	0.09	-19,281.42
1,700.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	18.75	28,832.35	31,867.49	0.05	3,035.14
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	11.97	10,806.72	11,970.57	0.02	1,163.85
10,000.000 AOZORA BANK LTD FJB1G1851	3.52	22,321.02	35,163.55	0.06	12,842.53
3,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.03	12,808.36	15,087.91	0.02	2,279.55
1,000.000 J FRONT RETAILING CO LTD FJB23TC16	14.68	12,095.00	14,680.58	0.02	2,585.58
800.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	18.11	12,968.06	14,491.04	0.02	1,522.98
1,400.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	13.18	15,338.08	18,457.96	0.03	3,119.88
2,100.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	29.68	57,126.55	62,321.79	0.10	5,195.24
2,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	35.89	65,923.65	82,539.59	0.13	16,615.94

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,300.000 DAI-ICHI LIFE INSURANCE CO LTD FJB601QS7	16.92	81,981.59	106,575.50	0.17	24,593.91
600.000 MEIJI HOLDINGS CO LTD FJB60DQV4	83.54	11,706.38	50,126.77	0.08	38,420.39
11,523.000 JX HOLDINGS INC FJB627LW8	4.23	63,836.94	48,699.39	0.08	-15,137.55
2,800.000 SOMPO JAPAN NIPPONKOA HOLDINGS FJB62G7K0	33.34	87,601.95	93,360.48	0.15	5,758.53
600.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.33	9,335.19	9,795.92	0.02	460.73
800.000 JAPAN AIRLINES CO LTD FJB8BRV41	36.21	20,027.27	28,968.78	0.05	8,941.51
16.000 NIPPON PROLOGIS REIT INC FJB98BC64	1,816.37	33,527.48	29,061.89	0.05	-4,465.59
900.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	44.22	30,641.65	39,802.15	0.06	9,160.50
5,000.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	6.33	37,022.84	31,672.14	0.05	-5,350.70
1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	29.59	28,731.79	29,593.91	0.05	862.12

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY JAPANESE YEN		12,074,627.99	14,671,432.83	23.06	2,596,804.84
TOTAL ASSETS JAPANESE YEN		12,074,860.93	14,671,670.67	23.06	2,596,809.74
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		86.58	87.55	0.00	0.97
EQUITY					
3,618.000 FLETCHER BUILDING LTD AN6341605	5.03	21,340.76	18,205.09	0.03	-3,135.67
9,783.000 SPARK NEW ZEALAND LTD AN6881436	2.26	11,456.03	22,101.56	0.03	10,645.53
1,956.000 CHORUS LTD ANB4P0G70	2.68	3,489.14	5,235.79	0.01	1,746.65
8,141.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	3.94	29,464.50	32,046.64	0.05	2,582.14
TOTAL EQUITY NEW ZEALAND DOLLAR		65,750.43	77,589.08	0.12	11,838.65
TOTAL ASSETS NEW ZEALAND DOLLAR		65,837.01	77,676.63	0.12	11,839.62
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,003.86	969.59	0.00	-34.27
EQUITY					
3,900.000 DNB ASA SN4263307	12.40	50,032.97	48,379.06	0.08	-1,653.91

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4,271.000 TELENOR ASA SN4732491	16.75	76,332.07	71,558.50	0.11	-4,773.57
5,265.000 STATOIL ASA SN7133606	13.98	125,754.76	73,579.79	0.12	-52,174.97
700.000 YARA INTERNATIONAL ASA SN7751258	43.26	32,290.67	30,281.26	0.05	-2,009.41
8,945.000 NORSK HYDRO ASA SNB11HK30	3.74	48,799.50	33,480.53	0.05	-15,318.97
1,350.000 AKASTOR ASA SNB1VLVW2	1.36	4,561.68	1,830.23	0.00	-2,731.45
5,783.000 ORKLA ASA SNB1VQF41	7.92	49,832.98	45,799.60	0.07	-4,033.38
1,597.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	16.05	29,962.70	25,638.31	0.04	-4,324.39
1,350.000 KVAERNER ASA SNB5VFQ02	0.93	2,490.12	1,253.71	0.00	-1,236.41
1,350.000 AKER SOLUTIONS ASA SNBQN1C50	3.42	12,726.89	4,621.33	0.01	-8,105.56
TOTAL EQUITY NORWEGIAN KRONE		432,784.34	336,422.32	0.53	-96,362.02
TOTAL ASSETS NORWEGIAN KRONE		433,788.20	337,391.91	0.53	-96,396.29

POUND STERLING

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CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		3,975.94	3,969.09	0.01	-6.85
EQUITY					
5,496.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	4.27	20,667.78	23,443.00	0.04	2,775.22
3,603.000 AMEC FOSTER WHEELER PLC EX0028269	6.32	44,795.07	22,776.57	0.04	-22,018.50
1,576.000 ANTOFAGASTA PLC EX0045610	6.92	26,035.54	10,901.21	0.02	-15,134.33
2,263.000 ASHTEAD GROUP PLC EX0053671	16.49	39,620.01	37,323.53	0.06	-2,296.48
11,159.000 BHP BILLITON PLC EX0056658	11.20	374,776.12	124,999.10	0.20	-249,777.02
7,947.000 ARM HOLDINGS PLC EX0059587	15.31	70,608.04	121,698.94	0.19	51,090.90
3,153.000 BARRATT DEVELOPMENTS PLC EX0081185	9.23	29,510.58	29,091.51	0.05	-419.07
3,358.000 BALFOUR BEATTY PLC EX0096167	3.98	15,258.39	13,373.17	0.02	-1,885.22

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,059.000 BRITISH LAND CO PLC/THE EX0136708	11.58	59,126.31	70,192.63	0.11	11,066.32
4,555.000 SKY PLC EX0141195	16.39	42,873.27	74,655.39	0.12	31,782.12
5,473.000 TULLOW OIL PLC EX0150089	2.44	34,717.13	13,366.45	0.02	-21,350.68
18,603.000 AVIVA PLC EX0216237	7.61	122,835.12	141,481.84	0.22	18,646.72
599.000 CRODA INTERNATIONAL PLC EX0233521	44.84	20,951.73	26,856.79	0.04	5,905.06
12,614.000 DIAGEO PLC EX0237407	27.36	254,239.80	345,156.30	0.54	90,916.50
703.000 SCHRODERS PLC EX0240542	43.86	15,460.18	30,835.87	0.05	15,375.69
14,153.000 BAE SYSTEMS PLC EX0263494	7.36	81,296.60	104,217.10	0.16	22,920.50
9,359.000 BRITISH AMERICAN TOBACCO PLC EX0287584	55.58	357,887.18	520,180.42	0.82	162,293.24
2,808.000 HAMMERSON PLC EX0406507	8.84	17,045.50	24,832.27	0.04	7,786.77

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
17,707.000 STANDARD CHARTERED PLC EX0408289	8.31	331,471.02	147,116.39	0.23	-184,354.63	
4,865.000 IMPERIAL TOBACCO GROUP PLC EX0454499	52.86	155,605.53	257,170.83	0.40	101,565.30	
4,924.000 SABMILLER PLC EX0483548	59.98	175,959.87	295,343.30	0.46	119,383.43	
100,895.000 HSBC HOLDINGS PLC EX0540529	7.90	1,033,083.52	797,378.41	1.25	-235,705.11	
30,922.000 LEGAL & GENERAL GROUP PLC EX0560394	3.95	62,739.99	122,052.36	0.19	59,312.37	
3,215.000 MEGGITT PLC EX0575806	5.52	20,208.46	17,755.50	0.03	-2,452.96	
19,411.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.18	67,322.15	42,399.83	0.07	-24,922.32	
2,028.000 ASSOCIATED BRITISH FOODS PLC EX0673122	49.26	51,371.99	99,894.69	0.16	48,522.70	
4,722.000 PEARSON PLC EX0677602	10.85	82,287.39	51,223.80	0.08	-31,063.59	
1,329.000 PERSIMMON PLC EX0682537	29.88	29,999.89	39,705.14	0.06	9,705.25	

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,722.000 INTU PROPERTIES PLC EX0683436	4.68	36,174.99	26,760.00	0.04	-9,414.99
13,513.000 PRUDENTIAL PLC EX0709959	22.57	166,694.78	304,926.37	0.48	138,231.59
6,941.000 RIO TINTO PLC EX0718877	29.18	397,288.51	202,509.59	0.32	-194,778.92
2,402.000 ST JAMES'S PLACE PLC EX0766934	14.86	33,448.02	35,686.30	0.06	2,238.28
1,091.000 TRAVIS PERKINS PLC EX0773963	29.08	31,676.93	31,726.33	0.05	49.40
4,995.000 SSE PLC EX0790876	22.52	93,026.19	112,493.35	0.18	19,467.16
92,498.000 BP PLC EX0798051	5.22	840,578.19	482,618.12	0.76	-357,960.07
286,682.000 LLOYDS BANKING GROUP PLC EX0870611	1.08	306,371.12	308,750.42	0.49	2,379.30
2,992.000 TATE & LYLE PLC EX0875412	8.83	30,952.59	26,415.35	0.04	-4,537.24
17,314.000 BG GROUP PLC EX0876287	14.52	304,750.44	251,363.18	0.40	-53,387.26

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,207.000 TAYLOR WIMPEY PLC EX0878234	2.99	29,298.08	30,554.57	0.05	1,256.49
40,785.000 TESCO PLC EX0884703	2.20	202,783.47	89,868.96	0.14	-112,914.51
5,222.000 SMITH & NEPHEW PLC EX0922321	17.80	66,037.88	92,976.21	0.15	26,938.33
24,349.000 GLAXOSMITHKLINE PLC EX0925282	20.24	489,741.33	492,742.12	0.77	3,000.79
1,089.000 WEIR GROUP PLC/THE EX0946585	14.74	30,616.68	16,050.77	0.03	-14,565.91
1,480.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	14.97	29,960.09	22,162.74	0.03	-7,797.35
6,340.000 ASTRAZENECA PLC EX0989528	68.04	304,096.93	431,390.04	0.68	127,293.11
7,326.000 GKN PLC EX3064659	4.55	20,170.55	33,300.38	0.05	13,129.83
40,871.000 BT GROUP PLC EX3091355	6.95	120,491.91	284,150.98	0.45	163,659.07
668.000 CARNIVAL PLC EX3121525	56.98	27,891.15	38,063.29	0.06	10,172.14

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,438.000 MARKS & SPENCER GROUP PLC EX3127480	6.67	65,985.16	69,599.78	0.11	3,614.62
86,626.000 BARCLAYS PLC EX3134866	3.23	408,513.54	279,487.27	0.44	-129,026.27
1,452.000 INTERTEK GROUP PLC EX3163832	40.93	49,553.74	59,430.65	0.09	9,876.91
3,040.000 WILLIAM HILL PLC EX3169888	5.84	20,061.83	17,743.40	0.03	-2,318.43
3,159.000 BURBERRY GROUP PLC EX3174300	17.61	57,672.43	55,639.80	0.09	-2,032.63
4,590.000 LAND SECURITIES GROUP PLC EX3180943	17.35	62,098.08	79,626.42	0.13	17,528.34
788.000 NEXT PLC EX3208983	107.45	26,435.13	84,668.48	0.13	58,233.35
9,439.000 KINGFISHER PLC EX3319525	4.86	31,461.78	45,840.52	0.07	14,378.74
2,632.000 ICAP PLC EX3387217	7.51	15,271.95	19,765.06	0.03	4,493.11
22,151.000 ITV PLC EX3398644	4.08	20,171.78	90,305.37	0.14	70,133.59

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,250.000 J SAINSBURY PLC EXB019KW9	3.81	54,729.53	50,541.50	0.08	-4,188.03
360.000 RANDGOLD RESOURCES LTD EXB01C3S0	61.06	28,734.77	21,982.92	0.03	-6,751.85
5,067.000 G4S PLC EXB01FLG9	3.32	20,697.34	16,840.91	0.03	-3,856.43
754.000 ADMIRAL GROUP PLC EXB02J636	24.45	15,434.59	18,436.81	0.03	3,002.22
27,473.000 CENTRICA PLC EXB033F22	3.21	122,419.77	88,314.04	0.14	-34,105.73
19,796.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	22.49	614,059.84	445,245.97	0.70	-168,813.87
12,478.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	22.74	363,032.53	283,778.13	0.45	-79,254.40
1,362.000 BUNZL PLC EXB0744B8	27.78	15,489.17	37,840.47	0.06	22,351.30
4,576.000 COBHAM PLC EXB07KD30	4.17	18,670.79	19,100.61	0.03	429.82
17,703.000 NATIONAL GRID PLC EXB08SNH0	13.82	180,195.76	244,616.74	0.38	64,420.98

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,745.000 INMARSAT PLC EXB09LSH9	16.76	20,380.65	29,243.13	0.05	8,862.48
236.000 KAZ MINERALS PLC EXB0HZPV1	1.51	961.13	355.67	0.00	-605.46
1,650.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	40.44	59,949.55	66,732.30	0.10	6,782.75
6,560.000 UNILEVER PLC EXB10RZP7	43.13	216,437.05	282,956.96	0.44	66,519.91
4,258.000 TUI AG EXB11LJN2	17.85	70,286.04	76,000.74	0.12	5,714.70
1,835.000 INVESTEC PLC EXB17BBQ9	7.07	15,212.63	12,965.88	0.02	-2,246.75
3,651.000 HOME RETAIL GROUP PLC EXB19NKB4	1.47	15,349.87	5,356.99	0.01	-9,992.88
4,101.000 EXPERIAN PLC EXB19NLV9	17.70	40,885.10	72,594.01	0.11	31,708.91
1,876.000 MONDI PLC EXB1CRLC8	19.66	43,683.05	36,885.59	0.06	-6,797.46
1,943.000 SEVERN TRENT PLC EXB1FH8J7	32.09	47,521.63	62,344.66	0.10	14,823.03

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,093.000 WHITBREAD PLC EXB1KJJ48	64.87	46,157.42	70,898.91	0.11	24,741.49
1,393.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	22.20	20,629.75	30,920.33	0.05	10,290.58
1,558.000 SMITHS GROUP PLC EXB1WY232	13.85	27,438.02	21,574.08	0.03	-5,863.94
7,012.000 ANGLO AMERICAN PLC EXB1XZS89	4.41	192,101.97	30,948.11	0.05	-161,153.86
3,878.000 3I GROUP PLC EXB1YW440	7.10	17,485.67	27,527.22	0.04	10,041.55
740.000 PROVIDENT FINANCIAL PLC EXB1Z4ST0	49.63	40,244.85	36,723.40	0.06	-3,521.45
2,490.000 CAPITA PLC EXB23K0M2	17.80	29,655.14	44,333.73	0.07	14,678.59
3,342.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	92.58	193,539.45	309,387.85	0.49	115,848.40
14.000 IGAS ENERGY PLC EXB29PWM0	0.25	17.30	3.51	0.00	-13.79
4,848.000 RELX PLC EXB2B0DG6	17.64	39,186.98	85,531.24	0.13	46,344.26

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,060.000 SHIRE PLC EXB2QKY08	69.24	114,114.87	211,886.10	0.33	97,771.23
1,180.000 FRESNILLO PLC EXB2QPKJ1	10.44	15,740.56	12,313.55	0.02	-3,427.01
4,916.000 UNITED UTILITIES GROUP PLC EXB39J2M5	13.79	54,569.53	67,783.45	0.11	13,213.92
55,927.000 GLENCORE PLC EXB4T3BW4	1.33	293,195.91	74,583.39	0.12	-218,612.52
7,271.000 DIXONS CARPHONE PLC EXB4Y7R10	7.37	42,141.11	53,583.63	0.08	11,442.52
3,020.000 SEGRO PLC EXB5ZN1N1	6.33	14,757.43	19,113.36	0.03	4,355.93
1,989.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	6.49	3,070.55	12,916.57	0.02	9,846.02
9,620.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.47	99,330.82	81,528.78	0.13	-17,802.04
819.000 JOHNSON MATTHEY PLC EXB70FPS5	39.16	23,576.49	32,073.29	0.05	8,496.80
27,563.000 OLD MUTUAL PLC EXB77J081	2.64	70,310.19	72,678.32	0.11	2,368.13

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,286.000 EASYJET PLC EXB7KR2P8	25.65	30,465.81	32,980.58	0.05	2,514.77
18,955.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	4.45	109,107.05	84,372.08	0.13	-24,734.97
6,841.000 MAN GROUP PLC EXB83VD90	2.59	25,693.49	17,695.58	0.03	-7,997.91
4,990.000 SAGE GROUP PLC/THE EXB8C3BL7	8.89	19,468.25	44,385.98	0.07	24,917.73
6,615.000 WPP PLC EXB8KF9B6	23.04	88,354.76	152,390.13	0.24	64,035.37
1,678.000 COCA-COLA HBC AG EXB9895B6	21.34	40,438.60	35,812.00	0.06	-4,626.60
2,917.000 ROYAL MAIL PLC EXBDVZY8	6.54	24,592.10	19,089.19	0.03	-5,502.91
7,174.000 MERLIN ENTERTAINMENTS PLC EXBDZT6P1	6.71	46,409.54	48,163.47	0.08	1,753.93
1,554.000 WOLSELEY PLC EXBFNWV41	54.40	57,566.09	84,540.16	0.13	26,974.07
1,663.000 IMI PLC EXBGLP8L4	12.70	25,931.87	21,116.20	0.03	-4,815.67

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
133,055.000 VODAFONE GROUP PLC EXBH4HKS0	3.26	557,985.55	433,402.58	0.68	-124,582.97
944.000 AGGREKO PLC EXBK1PTB6	13.47	25,912.31	12,717.05	0.02	-13,195.26
2,728.000 RSA INSURANCE GROUP PLC EXBKMKR6	6.29	27,001.95	17,148.71	0.03	-9,853.24
8,730.000 COMPASS GROUP PLC EXBLNN3L1	17.32	91,148.02	151,188.98	0.24	60,040.96
2,804.000 REXAM PLC EXBMHTPY1	8.91	15,980.90	24,982.87	0.04	9,001.97
888.000 INTERCONTINENTAL HOTELS GROUP EXBN33FD8	39.18	16,557.39	34,788.52	0.05	18,231.13
2,980.000 INDIVIOR PLC EXBRS65X2	2.77	3,696.37	8,248.59	0.01	4,552.22
7,313.000 STANDARD LIFE PLC EXBVFD7Q5	5.74	27,885.93	42,004.32	0.07	14,118.39
11,159.000 SOUTH32 LTD EXBWSW5C0	0.77	18,201.85	8,634.81	0.01	-9,567.04
6,844.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	6.01	30,167.33	41,106.04	0.06	10,938.71

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
PARA EAFE - PI 1 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
4,607.000 MELROSE INDUSTRIES PLC EXBYRJP42	4.29	29,811.24	19,752.85	0.03	-10,058.39	
6.000 LONMIN PLC EXBYSRJ65	1.23	155.87	7.38	0.00	-148.49	
TOTAL EQUITY POUND STERLING		12,570,956.48	12,225,009.08	19.21	-345,947.40	
TOTAL ASSETS POUND STERLING		12,574,932.42	12,228,978.17	19.22	-345,954.25	
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		626.49	621.05	0.00	-5.44	
EQUITY						
7,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.12	16,346.20	14,852.15	0.02	-1,494.05	
8,000.000 DBS GROUP HOLDINGS LTD FM6175208	11.76	83,435.79	94,117.65	0.15	10,681.86	
2,000.000 CITY DEVELOPMENTS LTD FM6197921	5.39	15,558.25	10,784.90	0.02	-4,773.35	
5,000.000 SEMBCORP MARINE LTD FM6205138	1.23	15,364.85	6,167.84	0.01	-9,197.01	
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	24.57	22,406.17	24,565.61	0.04	2,159.44	

 PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 SINGAPORE EXCHANGE LTD FM6303867	5.43	33,222.47	32,566.17	0.05	-656.30
11,000.000 CAPITALAND LTD FM6309302	2.36	31,832.81	25,975.40	0.04	-5,857.41
23,000.000 GENTING SINGAPORE PLC FM6366799	0.54	14,662.87	12,483.70	0.02	-2,179.17
12,000.000 CAPITALAND MALL TRUST FM6420125	1.36	15,455.50	16,325.38	0.03	869.88
11,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.61	15,238.53	17,678.78	0.03	2,440.25
20,000.000 COMFORTDELGRO CORP LTD FM6603738	2.15	30,872.78	42,998.63	0.07	12,125.85
2,000.000 SINGAPORE AIRLINES LTD FM6811737	7.89	22,234.27	15,789.66	0.02	-6,444.61
6,000.000 UNITED OVERSEAS BANK LTD FM6916783	13.82	90,419.30	82,938.00	0.13	-7,481.30
412.000 ASCENDAS REITS RIGHTS /XX/DBS FM99WGMD6 CODE SP00140243	0.04	0.00	18.00	0.00	18.00
6,000.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	2.78	16,417.82	16,663.73	0.03	245.91

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,818.000 NOBLE GROUP LTD FMB01CLC8	0.28	15,343.35	3,050.22	0.00	-12,293.13
41,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.59	101,062.13	106,065.63	0.17	5,003.50
5,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	2.15	15,329.04	10,749.66	0.02	-4,579.38
15,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.20	102,392.95	93,046.21	0.15	-9,346.74
1,540.000 KEPPEL REIT FMB12RQH6	0.66	1,657.70	1,009.55	0.00	-648.15
11,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.07	30,217.05	22,796.32	0.04	-7,420.73
107,406.000 KEPPEL INFRASTRUCTURE TRUST FMB1P31B4	0.36	45,805.56	38,612.10	0.06	-7,193.46
10,500.000 KEPPEL CORP LTD FMB1VQ5C0	4.59	64,820.81	48,183.13	0.08	-16,637.68
11,000.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.52	18,696.79	16,670.78	0.03	-2,026.01
TOTAL EQUITY SINGAPORE DOLLAR		818,792.99	754,109.20	1.19	-64,683.79
TOTAL ASSETS SINGAPORE DOLLAR		819,419.48	754,730.25	1.19	-64,689.23

SWEDISH KRONA

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		56.98	58.10	0.00	1.12
EQUITY					
8,669.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	10.60	70,966.87	91,928.05	0.14	20,961.18
5,117.000 SWEDBANK AB SS4846522	22.19	92,772.33	113,561.40	0.18	20,789.07
1,200.000 SWEDISH MATCH AB SS5048565	35.61	28,861.98	42,730.05	0.07	13,868.07
15,573.000 NORDEA BANK AB SS5380034	11.07	166,044.39	172,343.71	0.27	6,299.32
1,600.000 SECURITAS AB SS5554042	15.42	17,211.22	24,672.03	0.04	7,460.81
2,000.000 INVESTOR AB SS5679591	37.08	39,124.02	74,158.42	0.12	35,034.40
4,793.000 HENNES & MAURITZ AB SS5687438	35.83	166,018.59	171,751.16	0.27	5,732.57
14,394.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	9.76	157,927.36	140,515.05	0.22	-17,412.31

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,617.000 TELIASONERA AB SS5978381	5.00	95,264.68	68,144.76	0.11	-27,119.92
1,600.000 SKANSKA AB SS7142093	19.55	29,626.06	31,276.54	0.05	1,650.48
2,714.000 LUNDIN PETROLEUM AB SS7187627	14.54	27,580.20	39,467.70	0.06	11,887.50
1,300.000 ALFA LAVAL AB SS7332686	18.39	19,539.70	23,901.03	0.04	4,361.33
800.000 GETINGE AB SS7698359	26.39	19,207.86	21,113.56	0.03	1,905.70
1,480.000 INVESTMENT AB KINNEVIK SSB00GC17	31.08	37,383.49	45,994.35	0.07	8,610.86
300.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	57.71	27,272.48	17,311.94	0.03	-9,960.54
1,899.000 ELEKTA AB SSB0M42T0	8.55	29,475.87	16,240.59	0.03	-13,235.28
2,100.000 HUSQVARNA AB SSB12PJ24	6.64	15,298.95	13,949.19	0.02	-1,349.76
900.000 ELECTROLUX AB SSB1KKBX5	24.34	20,630.04	21,905.91	0.03	1,275.87

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,712.000 SKF AB SSB1Q3J35	16.27	56,357.59	44,135.22	0.07	-12,222.37
9,302.000 VOLVO AB SSB1QH836	9.38	106,995.12	87,275.90	0.14	-19,719.22
6,097.000 SANDVIK AB SSB1VQ251	8.78	81,885.82	53,552.87	0.08	-28,332.95
2,200.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	29.24	31,042.66	64,325.20	0.10	33,282.54
1,300.000 BOLIDEN AB SSB1XCBX9	16.95	20,046.99	22,035.21	0.03	1,988.22
1,159.000 HEXAGON AB SSB1XFTL9	37.34	19,908.24	43,277.25	0.07	23,369.01
365.000 ETRION CORP SSB5TZGM3	0.25	203.18	90.49	0.00	-112.69
1,200.000 TELE2 AB SSB97C732	10.05	15,256.29	12,063.20	0.02	-3,193.09
3,609.000 ATLAS COPCO AB SSBXC8BS2	24.72	68,434.14	89,212.58	0.14	20,778.44
2,498.000 ATLAS COPCO AB SSBXC8BW3	23.17	48,047.45	57,867.70	0.09	9,820.25

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,833.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.39	86,207.89	104,897.13	0.16	18,689.24
4,200.000 ASSA ABLOY AB SSBYPC1T6	21.11	27,660.10	88,676.96	0.14	61,016.86
TOTAL EQUITY SWEDISH KRONA		1,622,251.56	1,798,375.15	2.83	176,123.59
TOTAL ASSETS SWEDISH KRONA		1,622,308.54	1,798,433.25	2.83	176,124.71
SWISS FRANC					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		81.70	83.91	0.00	2.21
EQUITY					
453.000 SYNGENTA AG ES4356642	391.91	136,894.06	177,534.37	0.28	40,640.31
10.000 SIKA AG ES4808089	3,616.38	18,597.62	36,163.84	0.06	17,566.22
22.000 SGS SA ES4824771	1,909.09	31,118.38	42,000.00	0.07	10,881.62
198.000 SULZER AG ES4854711	94.26	29,954.32	18,662.64	0.03	-11,291.68
94.000 SWISSCOM AG ES5533975	502.50	34,677.50	47,234.77	0.07	12,557.27

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	6,248.75	31,373.06	37,492.51	0.06	6,119.45
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	74,545.45	62,525.03	74,545.45	0.12	12,020.42
47.000 GIVAUDAN SA ES5980614	1,821.18	56,725.85	85,595.40	0.13	28,869.55
830.000 ZURICH INSURANCE GROUP AG ES5983816	258.14	219,816.29	214,257.74	0.34	-5,558.55
11,549.000 NOVARTIS AG ES7103066	86.71	710,261.38	1,001,451.75	1.57	291,190.37
11,493.000 ABB LTD ES7108891	17.94	251,804.22	206,208.07	0.32	-45,596.15
3,527.000 ROCHE HOLDING AG ES7110384	276.12	656,967.65	973,888.91	1.53	316,921.26
932.000 ADECCO SA ES7110723	68.83	58,039.80	64,150.65	0.10	6,110.85
2,126.000 LAFARGEHOLCIM LTD ES7110756	50.25	156,297.88	106,830.97	0.17	-49,466.91
16,191.000 NESTLE SA ES7123874	74.48	900,364.81	1,205,833.22	1.90	305,468.41

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
199.000 BALOISE HOLDING AG ES7124591	127.47	18,010.91	25,367.03	0.04	7,356.12
183.000 SONOVA HOLDING AG ES7156031	127.17	22,911.58	23,272.63	0.04	361.05
84.000 STRAUMANN HOLDING AG ES7156833	304.70	22,182.36	25,594.41	0.04	3,412.05
7,718.000 CREDIT SUISSE GROUP AG ES7171584	21.67	276,948.85	167,236.18	0.26	-109,712.67
187.000 SWATCH GROUP AG/THE ES7184728	349.85	69,164.77	65,421.98	0.10	-3,742.79
261.000 SWATCH GROUP AG/THE ES7184736	67.93	29,395.22	17,730.27	0.03	-11,664.95
421.000 LONZA GROUP AG ES7333374	162.94	34,970.24	68,596.50	0.11	33,626.26
116.000 SWISS LIFE HOLDING AG ES7437803	271.03	15,253.34	31,439.36	0.05	16,186.02
267.000 SWISS PRIME SITE AG ESB083BH9	78.42	20,353.83	20,938.56	0.03	584.73
208.000 DUFY AG ESB0R80X4	119.88	29,655.54	24,935.06	0.04	-4,720.48

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
115.000 PARTNERS GROUP HOLDING AG ESB119QG7	360.89	30,129.42	41,502.25	0.07	11,372.83
194.000 SCHINDLER HOLDING AG ESB11TCY9	167.83	17,521.30	32,559.44	0.05	15,038.14
133.000 SCHINDLER HOLDING AG ESB11WWH7	168.83	20,001.51	22,454.55	0.04	2,453.04
359.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	137.66	42,285.38	49,420.78	0.08	7,135.40
927.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	15.38	15,451.08	14,261.54	0.02	-1,189.54
155.000 GEBERIT AG ESB1WGG94	339.86	28,368.29	52,678.32	0.08	24,310.03
1,235.000 GAM HOLDING AG ESB1WHVV6	16.68	15,391.36	20,603.90	0.03	5,212.54
407.000 ACTELION LTD ESB1YD5Q3	139.46	18,768.28	56,760.44	0.09	37,992.16
362.000 ARYZTA AG ESB39VJC3	50.95	15,516.57	18,443.56	0.03	2,926.99
827.000 JULIUS BAER GROUP LTD ESB4R2R51	48.61	30,690.61	40,201.62	0.06	9,511.01

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,887.000 SWISS RE AG ESB545MG7	98.05	98,300.90	185,024.03	0.29	86,723.13
1,114.000 TRANSOCEAN LTD ESB5W3ND7	12.49	77,796.05	13,911.09	0.02	-63,884.96
2,921.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	72.03	156,377.91	210,393.71	0.33	54,015.80
17,993.000 UBS GROUP AG ESBRJL171	19.50	314,771.56	350,872.49	0.55	36,100.93
TOTAL EQUITY SWISS FRANC		4,775,634.71	5,871,469.99	9.23	1,095,835.28
TOTAL ASSETS SWISS FRANC		4,775,716.41	5,871,553.90	9.23	1,095,837.49
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
671,613.040 FIDELITY INSTL MM PRIME 690 996199196	100.00	671,613.04	671,613.04	1.06	0.00
EQUITY					
4,800.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	65.64	256,510.78	315,072.00	0.50	58,561.22
6,200.000 HONGKONG LAND HOLDINGS LTD FM6434910	7.00	43,439.07	43,400.00	0.07	-39.07
323.000 ORASCOM CONSTRUCTION LTD FUBVYJ802	7.00	5,652.19	2,261.00	0.00	-3,391.19

 PARA EAFE - PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
131.000 LIBERTY GLOBAL PLC G5480U104	42.36	5,653.97	5,549.16	0.01	-104.81
324.000 LIBERTY GLOBAL PLC G5480U120	40.77	13,607.52	13,209.48	0.02	-398.04
6.000 LIBERTY GLOBAL PLC LILAC G5480U138	41.37	249.59	248.22	0.00	-1.37
16.000 LIBERTY GLOBAL PLC LILAC G5480U153	43.00	701.27	688.00	0.00	-13.27
64.000 PROTHENA CORP PLC G7280U108	68.11	374.69	4,359.04	0.01	3,984.35
202.000 PERRIGO CO PLC G97822103	144.70	31,421.10	29,229.40	0.05	-2,191.70
1,886.000 TRANSOCEAN LTD H8817H100	12.38	31,119.00	23,348.68	0.04	-7,770.32
345.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	81.38	29,162.85	28,076.10	0.04	-1,086.75
3,057.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	13.99	40,473.23	42,767.43	0.07	2,294.20
824.000 NXP SEMICONDUCTORS NV N6596X109	84.25	71,933.44	69,422.00	0.11	-2,511.44

 BNY MELLON PARA EAFE - PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY U.S. DOLLAR		530,298.70	577,630.51	0.91	47,331.81
TOTAL ASSETS U.S. DOLLAR		1,201,911.74	1,249,243.55	1.96	47,331.81
TOTAL ASSETS		59,502,124.70	63,630,351.45	100.00	4,128,226.75

 PRAIRIE I TOWNSEND R - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
REAL ESTATE					
1,202,200.010 CITIC CAPITAL CHINA 999180086	0.71	877,309.34	850,439.89	1.72	-26,869.45
4,758,665.550 UBS TRUMBULL PROPERTY FUND 999F99382	1.26	4,274,895.80	5,980,728.93	12.07	1,705,833.13
1,393,452.287 TTG BRPTP FUND LP 999G39667	0.57	0.00	792,806.07	1.60	792,806.07
353,297.000 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP		353,297.00	353,297.00	0.71	0.00
169,859.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.76	31,143.00	129,105.92	0.26	97,962.92
3,375,000.000 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P		3,375,000.00	3,375,000.00	6.81	0.00
607.753 PRIME PROPERTY FUND LLC 99VVAE6C7	18,667.17	6,227,586.17	11,345,030.00	22.89	5,117,443.83
1,631,341.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND LP	0.71	612,009.00	1,164,501.78	2.35	552,492.78
1,165,083.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.58	1,149,672.96	672,285.51	1.36	-477,387.45

 PRAIRIE I TOWNSEND R - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,463,026.590 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.22	72,953.09	318,999.78	0.64	246,046.69
1,471,453.640 DIVCOWEST FUND III 99VVALSA1	0.29	0.00	430,242.74	0.87	430,242.74
1,479,839.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.79	383,711.00	1,167,298.48	2.36	783,587.48
3,000,000.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.81	3,000,000.00	5,425,764.00	10.95	2,425,764.00
827,743.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.72	468,750.82	598,852.19	1.21	130,101.37
1,080,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.23	1,080,000.00	1,327,883.76	2.68	247,883.76
5,458,330.550 PRISA REAL ESTATE LP 99VVAWA08	1.25	5,458,330.55	6,806,014.20	13.73	1,347,683.65
6,000,000.000 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.22	5,674,129.79	7,296,540.00	14.72	1,622,410.21
707,163.000 GREENFIELD ACQUISITION 99VVAWUM8 PARTNERS VII	1.05	707,163.00	741,280.08	1.50	34,117.08
764,450.360 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.02	764,450.36	780,627.66	1.58	16,177.30

 BNY MELLON PRAIRIE I TOWNSEND R -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL REAL ESTATE U.S. DOLLAR		34,510,401.88	49,556,697.99	100.00	15,046,296.11
TOTAL ASSETS U.S. DOLLAR		34,510,401.88	49,556,697.99	100.00	15,046,296.11
TOTAL ASSETS		34,510,401.88	49,556,697.99	100.00	15,046,296.11

 WELLINGTON-PI 1 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,563,448.255 WTC-CTF JPM PAG EMERGING	9.82	25,303,522.73	25,173,061.86	100.00	-130,460.87
99VVAJY68 MARKETS DEBT					

 STEPSTONE-PL1 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
37,401,483.270 STEPSTONE XL OPP FUND LP 99VVAKD50	1.27	31,835,509.84	47,326,901.89	100.00	15,491,392.05

 BNY MELLON FIRST PRIN-PI 1 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
123,752.230 FIDELITY INSTL MM PRIME 690 996199196	100.00	123,752.23	123,752.23	0.50	0.00
FIXED INCOME SECURITIES					
195,000.000 ALASKA ST HSG FIN CORP 011839AT4 5.000% 12/01/2027 DD 05/30/13	117.44	209,708.39	229,004.10	0.92	19,295.71
250,000.000 ALASKA ST HSG FIN CORP 011839EA1 5.000% 12/01/2026 DD 11/06/14	120.84	294,296.42	302,095.00	1.21	7,798.58
200,000.000 CLACKAMAS CNTY OR SCH DIST #12 179093GB9 5.000% 06/15/2027 DD 12/18/14	120.74	237,507.28	241,480.00	0.97	3,972.72
225,000.000 CONNECTICUT ST HSG FIN AUTH HS 20775B4Q6 3.000% 11/15/2024 DD 11/13/14	100.51	225,000.00	226,156.50	0.91	1,156.50
100,000.000 DALLAS TX 235219KJ0 5.000% 02/15/2026 DD 12/22/14	121.38	118,663.60	121,384.00	0.49	2,720.40
45,000.000 DETROIT MI CITY SCH DIST 2511294Z2 5.636% 05/01/2016 DD 12/30/09	101.63	45,513.85	45,732.60	0.18	218.75
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	109.93	42,545.53	43,973.20	0.18	1,427.67
75,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	118.60	78,781.22	88,947.75	0.36	10,166.53

 FIRST PRIN-PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,258,590.090 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	103.33	1,279,865.07	1,300,488.55	5.23	20,623.48
1,206,258.420 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	103.34	1,226,648.78	1,246,487.14	5.01	19,838.36
886,771.150 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.46	931,355.65	944,074.30	3.80	12,718.65
465,000.000 FLORIDA ST HSG FIN CORP REVENUE 34074MKA8 4.000% 07/01/2027 DD 12/23/13	107.93	465,000.00	501,865.20	2.02	36,865.20
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	126.46	6,517.10	6,323.05	0.03	-194.05
200,000.000 GEORGIA ST HSG & FIN AUTH REVENUE 373539W84 2.600% 06/01/2024 DD 04/21/15	103.01	200,000.00	206,024.00	0.83	6,024.00
120,252.900 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	101.72	120,252.90	122,317.64	0.49	2,064.74
250,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528USL6 5.000% 01/01/2028 DD 09/16/15	123.09	298,627.29	307,732.50	1.24	9,105.21
150,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	101.16	148,818.90	151,738.50	0.61	2,919.60
155,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	106.01	155,000.00	164,321.70	0.66	9,321.70

 FIRST PRIN-PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450,000.000 MASSACHUSETTS ST HSG FIN AGY H 57586P4V5 3.750% 12/01/2028 DD 03/21/13	102.10	450,000.00	459,459.00	1.85	9,459.00
160,000.000 MET GOVT NASHVILLE & DAVIDSONC 592030ZN3 5.000% 05/15/2027 DD 06/27/13	119.67	180,654.75	191,476.80	0.77	10,822.05
115,000.000 MICHIGAN ST 594612BR3 5.000% 12/01/2028 DD 07/01/14	121.16	133,222.72	139,332.85	0.56	6,110.13
615,000.000 MINNESOTA ST HSG FIN AGY 60415NG63 4.875% 07/01/2037 DD 10/26/06	100.08	612,951.79	615,467.40	2.47	2,515.61
70,000.000 MINNESOTA ST RETMNT SYS BLDG R 60415VBR4 4.000% 06/01/2023 DD 08/09/12	113.28	73,774.66	79,293.20	0.32	5,518.54
257,058.670 MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.12	257,058.67	247,079.65	0.99	-9,979.02
247,425.220 MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	100.20	247,425.22	247,910.17	1.00	484.95
1,149,397.710 MINNESOTA ST HSG FIN AGY HOME0 60416QFY5 3.000% 07/01/2044 DD 06/19/14	100.48	1,149,397.71	1,154,903.33	4.64	5,505.62
115,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	104.90	115,000.00	120,633.85	0.49	5,633.85
105,000.000 MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	101.47	105,000.00	106,544.55	0.43	1,544.55

 BNY MELLON FIRST PRIN-PI 1 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
85,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	109.95	85,000.00	93,455.80	0.38	8,455.80
375,000.000 MONTGOMERY CNTY MD 6133404C9 5.000% 11/01/2024 DD 11/19/14	125.81	468,052.34	471,768.75	1.90	3,716.41
100,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	108.10	100,000.00	108,095.00	0.43	8,095.00
300,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MJK6 2.950% 03/01/2024 DD 08/28/14	103.99	300,000.00	311,955.00	1.25	11,955.00
330,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PU9 3.625% 12/01/2025 DD 06/20/13	102.15	312,193.42	337,081.80	1.36	24,888.38
460,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PV7 3.750% 12/01/2026 DD 06/20/13	102.72	452,711.54	472,493.60	1.90	19,782.06
690,000.000 NEW MEXICO ST EDUCTNL ASSISTAN 647110FL4 3.875% 04/01/2034 DD 05/08/13	103.57	661,525.44	714,646.80	2.87	53,121.36
215,000.000 NEW YORK ST ENVRNMNTL FACS COR 64986AU90 5.000% 06/15/2024 DD 05/31/12	121.09	241,646.58	260,332.75	1.05	18,686.17
310,000.000 NEW YORK ST HSG FIN AGY ST PER 649870KF8 5.000% 03/15/2034 DD 06/19/08	106.53	314,172.94	330,249.20	1.33	16,076.26
100,000.000 NEW YORK ST MTGE AGY HOMEOWNER 649883C94 3.350% 10/01/2026 DD 10/23/14	102.26	100,000.00	102,262.00	0.41	2,262.00

BNY MELLON FIRST PRIN-PI 1 -		Asset Detail - By Currency			Report ID : IACS0005	
					Base Currency : USD	
		12/31/2015			Status : FINAL	
Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 NEW YORK ST DORM AUTH ST PERSO 64990EJ24 5.000% 02/15/2025 DD 06/19/15		124.41	179,044.13	186,609.00	0.75	7,564.87
130,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028UF8 5.000% 03/15/2027 DD 09/06/12		117.71	144,050.63	153,025.60	0.62	8,974.97
520,000.000 OMAHA NE 681712KB0 6.500% 12/01/2030 DD 12/01/00		143.94	688,370.62	748,503.60	3.01	60,132.98
125,000.000 OREGON ST DEPT OF ADMIN SVCS L 68607VC78 5.000% 04/01/2026 DD 04/16/13		120.00	135,632.74	150,002.50	0.60	14,369.76
85,000.000 PORT OF SEATTLE WA 735371ND4 5.750% 12/01/2025 DD 02/23/11		121.39	99,923.34	103,183.20	0.41	3,259.86
415,000.000 PUERTO RICO PUBLIC FIN CORP 745291SX3 5.500% 08/01/2027 DD 01/16/02		130.42	473,809.87	541,238.85	2.18	67,428.98
485,000.000 PUERTO RICO PUBLIC FIN CORP 745291TM6 6.000% 08/01/2026 DD 01/16/02		133.62	587,862.37	648,037.60	2.61	60,175.23
890,000.000 SLM STUDENT LOAN TRUST 200 4 B 78442GLR5 VAR RT 01/27/2025 DD 05/05/04		95.95	856,042.41	853,919.40	3.43	-2,123.01
100,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14		106.06	100,000.00	106,061.00	0.43	6,061.00
250,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGT6 2.900% 05/01/2025 DD 11/20/14		103.12	250,000.00	257,800.00	1.04	7,800.00

 BNY MELLON FIRST PRIN-PI 1 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 TENNESSEE ST HSG DEV AGY 88045RA77 2.600% 07/01/2023 DD 05/28/15	102.23	100,000.00	102,232.00	0.41	2,232.00
365,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AS7 3.000% 07/01/2025 DD 05/30/13	102.55	365,000.00	374,296.55	1.51	9,296.55
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	129.85	189,894.58	194,767.50	0.78	4,872.92
778,914.500 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06	111.10	974,342.08	865,389.59	3.48	-108,952.49
1,744,149.850 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	117.74	2,389,842.77	2,053,492.27	8.26	-336,350.50
4,078,747.500 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	87.85	4,089,544.10	3,583,261.25	14.41	-506,282.85
185,000.000 UNIV OF WASHINGTON WA UNIV REV 91523NMB9 5.000% 07/01/2030 DD 09/05/13	121.22	193,851.19	224,264.40	0.90	30,413.21
330,000.000 VERMONT ST STUDENT ASSISTANCEC 92428CHQ0 3.900% 06/15/2022 DD 07/02/13	105.46	330,000.00	348,014.70	1.40	18,014.70
500,000.000 VIRGINIA ST CLG BLDG AUTH EDUC 92778VAM0 5.000% 02/01/2022 DD 04/15/15	119.78	592,009.14	598,880.00	2.41	6,870.86
185,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TNZ8 3.150% 06/01/2023 DD 03/27/13	104.08	185,000.00	192,544.30	0.77	7,544.30

 FIRST PRIN-PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
110,000.000 WASHINGTON ST HSG FIN COMMISS 93978TQP7 4.500% 06/01/2028 DD 01/28/14	100.83	110,000.00	110,915.20	0.45	915.20
300,000.000 WEST VIRGINIA ST WTR DEV AUTHI 956724AJ7 5.000% 07/01/2023 DD 10/16/14	121.73	352,953.45	365,202.00	1.47	12,248.55
75,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	44.34	32,196.27	33,252.00	0.13	1,055.73
250,000.000 WISCONSIN ST TRANSPRTN REVENUE 977123L22 5.000% 07/01/2022 DD 04/30/15	121.22	298,450.05	303,052.50	1.22	4,602.45
100,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	102.70	100,487.83	102,698.00	0.41	2,210.17
-2,884,242.000 IRS R US0003M P 0% 99QACSR6 2042 FEB 15 SL4Q329B	6.30	0.00	-181,710.00	-0.73	-181,710.00
2,884,242.000 IRS_R US0003M P 0% 99QACSRU3 2042 FEB 15 SL4Q329B	0.00	0.00	0.00	0.00	0.00
-955,408.000 IRS R US0003M P_0% 99QACSWL7 2040 FEB 15 SLQF0BBQ	4.57	0.00	-43,658.00	-0.18	-43,658.00
955,408.000 IRS R US0003M P 0%_ 99QACSWM5 2040 FEB 15 SLQF0BBQ	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	21.11	0.00	-324,114.00	-1.30	-324,114.00

BNY MELLON FIRST PRIN-PI 1 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,535,000.000 IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 SWPNDT00001	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 SWPNDT00002	18.70	0.00	-287,091.00	-1.15	-287,091.00	
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 SWPNDT00002	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 SWPNDT00003	17.24	0.00	-264,607.00	-1.06	-264,607.00	
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 SWPNDT00003	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 SWPNDT00004	13.02	0.00	-199,930.00	-0.80	-199,930.00	
1,535,000.000 IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 SWPNDT00004	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	41.07	0.00	-630,420.00	-2.53	-630,420.00	
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	41.75	49,580.50	640,938.00	2.58	591,357.50	
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 SWPPRAIRIEINDT00006	28.56	0.00	-856,677.00	-3.44	-856,677.00	

 FIRST PRIN-PI 1 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000,000.000 IRS_R US0003M P 6.75% 99QACLUZ3 VAR RT 01/27/2034 DD 01/23/14 SWPPRAIRIEINDT00006	29.25	79,500.00	877,585.00	3.53	798,085.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		26,391,277.83	24,745,546.24	99.50	-1,645,731.59
TOTAL ASSETS U.S. DOLLAR		26,515,030.06	24,869,298.47	100.00	-1,645,731.59
TOTAL ASSETS		26,515,030.06	24,869,298.47	100.00	-1,645,731.59

 TITAN LP-PI 1 -	Asset Detail - By Currency					Report ID : IACS0005
						Base Currency : USD
	12/31/2015					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
16,877,229.000 TITAN FUND LP 99VVAVXJ4	1.09	16,877,229.00	18,318,124.00	100.00	1,440,895.00

 BNY MELLON MAGNITUDE-PI 1 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
47.830 MAGNITUDE US PARTNERS Y 1015 99VVA8CW9	1,017.54	47,830.70	48,669.00	0.25	838.30
7,238.040 MAGNITUDE US PARTNERS 99VVAWBE7	1,178.83	7,238,043.32	8,532,441.00	43.57	1,294,397.68
4,612.550 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,179.30	4,795,166.32	5,439,566.00	27.77	644,399.68
4,666.350 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,192.54	4,828,525.80	5,564,786.00	28.41	736,260.20
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		16,909,566.14	19,585,462.00	100.00	2,675,895.86
TOTAL ASSETS U.S. DOLLAR		16,909,566.14	19,585,462.00	100.00	2,675,895.86
TOTAL ASSETS		16,909,566.14	19,585,462.00	100.00	2,675,895.86

 CORECOMMODITY-PI 1 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
OTHER						
30,240,000.000 CORE COMMODITY FUND		0.78	30,240,000.00	23,441,145.71	100.00	-6,798,854.29
99VVA33J9						

 MARATHON EAFE-PI 1 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
OTHER						
15,573.440	MARATHON EAFE 99VVA3995	1,410.38	22,430,301.50	21,964,459.10	100.00	-465,842.40

 CASH - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,619,803.710 FIDELITY INSTL MM PRIME 690 996199196	100.00	2,619,803.71	2,619,803.71	100.00	0.00

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
535,959.590 FIDELITY INSTL MM PRIME 690 996199196	100.00	535,959.59	535,959.59	0.44	0.00
EQUITY					
220.000 ABM INDUSTRIES INC 000957100	28.47	5,005.00	6,263.40	0.01	1,258.40
1,296.000 ADT CORP/THE 00101J106	32.98	31,879.64	42,742.08	0.04	10,862.44
1,190.000 AFLAC INC 001055102	59.90	69,612.76	71,281.00	0.06	1,668.24
558.000 AGCO CORP 001084102	45.39	20,210.76	25,327.62	0.02	5,116.86
489.000 AGL RESOURCES INC 001204106	63.81	20,026.62	31,203.09	0.03	11,176.47
1,053.000 A H BELO CORP 001282102	5.00	5,201.61	5,265.00	0.00	63.39
2,864.000 AES CORP/VA 00130H105	9.57	35,050.76	27,408.48	0.02	-7,642.28
4,412.000 AK STEEL HOLDING CORP 001547108	2.24	13,236.00	9,882.88	0.01	-3,353.12

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
299.000 AMAG PHARMACEUTICALS INC 00163U106	30.19	5,142.80	9,026.81	0.01	3,884.01
314.000 AMC NETWORKS INC 00164V103	74.68	11,817.91	23,449.52	0.02	11,631.61
31,240.000 AT&T INC 00206R102	34.41	903,961.37	1,074,968.40	0.89	171,007.03
477.000 AV HOMES INC 00234P102	12.81	3,429.63	6,110.37	0.01	2,680.74
7,956.000 ABBOTT LABORATORIES 002824100	44.91	186,195.71	357,303.96	0.29	171,108.25
11,318.000 ABBVIE INC 00287Y109	59.24	314,813.48	670,478.32	0.55	355,664.84
1,095.000 ABERCROMBIE & FITCH CO 002896207	27.00	23,816.25	29,565.00	0.02	5,748.75
810.000 ACADIA HEALTHCARE CO INC 00404A109	62.46	18,160.20	50,592.60	0.04	32,432.40
244.000 ACADIA REALTY TRUST 004239109	33.15	4,926.36	8,088.60	0.01	3,162.24
1,737.000 ACCURIDE CORP 00439T206	1.66	5,488.92	2,883.42	0.00	-2,605.50

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
492.000 ACI WORLDWIDE INC 004498101	21.40	5,180.76	10,528.80	0.01	5,348.04
389.000 ACORDA THERAPEUTICS INC 00484M106	42.78	9,180.40	16,641.42	0.01	7,461.02
2,432.000 ACTIVISION BLIZZARD INC 00507V109	38.71	28,235.52	94,142.72	0.08	65,907.20
273.000 ACUITY BRANDS INC 00508Y102	233.80	14,927.64	63,827.40	0.05	48,899.76
924.000 ACXIOM CORP 005125109	20.92	11,400.69	19,330.08	0.02	7,929.39
3,110.000 ADOBE SYSTEMS INC 00724F101	93.94	109,409.67	292,153.40	0.24	182,743.73
199.000 ADVANCE AUTO PARTS INC 00751Y106	150.51	14,959.05	29,951.49	0.02	14,992.44
190.000 ADVISORY BOARD CO/THE 00762W107	49.61	5,176.55	9,425.90	0.01	4,249.35
1,410.000 AECOM 00766T100	30.03	30,098.87	42,342.30	0.03	12,243.43
2,536.000 AERIE PHARMACEUTICALS INC 00771V108	24.35	52,643.00	61,751.60	0.05	9,108.60

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,511.000 AETNA INC 00817Y108	108.12	98,546.20	271,489.32	0.22	172,943.12
386.000 AFFILIATED MANAGERS GROUP INC 008252108	159.76	33,296.10	61,667.36	0.05	28,371.26
2,530.000 AGILENT TECHNOLOGIES INC 00846U101	41.81	56,630.72	105,779.30	0.09	49,148.58
436.000 AIR LEASE CORP 00912X302	33.48	10,221.40	14,597.28	0.01	4,375.88
1,484.000 AIR PRODUCTS & CHEMICALS INC 009158106	130.11	100,194.60	193,083.24	0.16	92,888.64
569.000 AIRGAS INC 009363102	138.32	29,577.75	78,704.08	0.06	49,126.33
838.000 AKAMAI TECHNOLOGIES INC 00971T101	52.63	31,170.81	44,103.94	0.04	12,933.13
482.000 AKORN INC 009728106	37.31	5,258.62	17,983.42	0.01	12,724.80
1,164.000 ALASKA AIR GROUP INC 011659109	80.51	19,497.00	93,713.64	0.08	74,216.64
197.000 ALBANY INTERNATIONAL CORP 012348108	36.55	4,873.78	7,200.35	0.01	2,326.57

 PARA US - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,192.000 ALCOA INC 013817101	9.87	63,813.66	70,985.04	0.06	7,171.38
500.000 ALEXANDER & BALDWIN INC 014491104	35.31	7,437.14	17,655.00	0.01	10,217.86
218.000 ALERE INC 01449J105	39.09	5,057.60	8,521.62	0.01	3,464.02
16.000 ALEXANDER'S INC 014752109	384.11	5,184.16	6,145.76	0.01	961.60
1,089.000 ALEXION PHARMACEUTICALS INC 015351109	190.75	111,568.36	207,726.75	0.17	96,158.39
387.000 ALIGN TECHNOLOGY INC 016255101	65.85	8,552.70	25,483.95	0.02	16,931.25
41.000 ALLEGHANY CORP 017175100	477.93	11,979.12	19,595.13	0.02	7,616.01
233.000 ALLEGIANT TRAVEL CO 01748X102	167.83	10,876.44	39,104.39	0.03	28,227.95
510.000 ALLETE INC 018522300	50.83	24,367.80	25,923.30	0.02	1,555.50
303.000 ALLIANCE DATA SYSTEMS CORP 018581108	276.57	47,682.44	83,800.71	0.07	36,118.27

 PARA US - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
638.000 ALLIANT ENERGY CORP 018802108	62.45	28,484.41	39,843.10	0.03	11,358.69
1,129.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	15.38	14,865.22	17,364.02	0.01	2,498.80
2,619.000 ALLSTATE CORP/THE 020002101	62.09	69,075.82	162,613.71	0.13	93,537.89
1,194.000 ALLY FINANCIAL INC 02005N100	18.64	23,832.24	22,256.16	0.02	-1,576.08
354.000 ALMOST FAMILY INC 020409108	38.23	5,200.26	13,533.42	0.01	8,333.16
276.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	94.14	25,690.08	25,982.64	0.02	292.56
587.000 ALON USA ENERGY INC 020520102	14.84	5,165.60	8,711.08	0.01	3,545.48
1,451.000 ALPHABET INC 02079K107	758.88	310,681.74	1,101,134.88	0.91	790,453.14
1,614.000 ALPHABET INC 02079K305	778.01	436,866.16	1,255,708.14	1.03	818,841.98
11,541.000 ALTRIA GROUP INC 02209S103	58.21	196,942.13	671,801.61	0.55	474,859.48

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,078.000 AMAZON.COM INC 023135106	675.89	257,121.18	1,404,499.42	1.16	1,147,378.24
142.000 AMERCO 023586100	389.50	12,483.47	55,309.00	0.05	42,825.53
1,005.000 AMEREN CORP 023608102	43.23	31,399.31	43,446.15	0.04	12,046.84
2,686.000 AMERICAN AIRLINES GROUP INC 02376R102	42.35	112,424.35	113,752.10	0.09	1,327.75
227.000 AMERICAN ASSETS TRUST INC 024013104	38.35	5,077.99	8,705.45	0.01	3,627.46
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	18.94	10,248.04	19,470.32	0.02	9,222.28
1,370.000 AMERICAN CAPITAL AGENCY CORP 02503X105	17.34	24,728.50	23,755.80	0.02	-972.70
663.000 AMERICAN CAPITAL LTD 02503Y103	13.79	6,066.45	9,142.77	0.01	3,076.32
2,889.000 AMERICAN ELECTRIC POWER CO INC 025537101	58.27	106,435.83	168,342.03	0.14	61,906.20
1,515.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	15.50	25,179.30	23,482.50	0.02	-1,696.80

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,311.000 AMERICAN EQUITY INVESTMENT LIF 025676206	24.03	15,006.03	31,503.33	0.03	16,497.30
4,376.000 AMERICAN EXPRESS CO 025816109	69.55	241,865.65	304,350.80	0.25	62,485.15
507.000 AMERICAN FINANCIAL GROUP INC/O 025932104	72.08	17,542.20	36,544.56	0.03	19,002.36
1,496.000 AMERICAN HOMES 4 RENT 02665T306	16.66	24,235.20	24,923.36	0.02	688.16
6,300.000 AMERICAN INTERNATIONAL GROUP I 026874784	61.97	242,874.90	390,411.00	0.32	147,536.10
604.000 AMERICAN SOFTWARE INC/GA 029683109	10.18	5,031.32	6,148.72	0.01	1,117.40
286.000 AMERICAN STATES WATER CO 029899101	41.95	5,052.19	11,997.70	0.01	6,945.51
2,235.000 AMERICAN TOWER CORP 03027X100	96.95	99,249.42	216,683.25	0.18	117,433.83
1,201.000 AMERICAN WATER WORKS CO INC 030420103	59.75	30,661.53	71,759.75	0.06	41,098.22
1,580.000 AMERISOURCEBERGEN CORP 03073E105	103.71	34,727.76	163,861.80	0.13	129,134.04

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,712.000 AMERIPRISE FINANCIAL INC 03076C106	106.42	79,988.74	182,191.04	0.15	102,202.30
572.000 AMERIS BANCORP 03076K108	33.99	5,119.40	19,442.28	0.02	14,322.88
1,519.000 AMETEK INC 031100100	53.59	43,068.71	81,403.21	0.07	38,334.50
4,428.000 AMGEN INC 031162100	162.33	244,168.54	718,797.24	0.59	474,628.70
2,002.000 AMPHENOL CORP 032095101	52.23	38,195.60	104,564.46	0.09	66,368.86
194.000 AMSURG CORP 03232P405	76.00	4,974.16	14,744.00	0.01	9,769.84
272.000 AMTRUST FINANCIAL SERVICES INC 032359309	61.58	4,958.94	16,749.76	0.01	11,790.82
3,241.000 ANADARKO PETROLEUM CORP 032511107	48.58	144,222.05	157,447.78	0.13	13,225.73
1,636.000 ANALOG DEVICES INC 032654105	55.32	56,329.18	90,503.52	0.07	34,174.34
187.000 ANDERSONS INC/THE 034164103	31.63	4,965.47	5,914.81	0.00	949.34

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
183.000 ANIXTER INTERNATIONAL INC 035290105	60.39	11,190.45	11,051.37	0.01	-139.08
11,715.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.38	118,550.52	109,886.70	0.09	-8,663.82
464.000 ANSYS INC 03662Q105	92.50	19,965.92	42,920.00	0.04	22,954.08
883.000 ANTHEM INC 036752103	139.44	92,740.04	123,125.52	0.10	30,385.48
1,743.000 APACHE CORP 037411105	44.47	112,605.26	77,511.21	0.06	-35,094.05
756.000 APARTMENT INVESTMENT & MANAGEM 03748R101	40.03	18,907.56	30,262.68	0.02	11,355.12
31,050.000 APPLE INC 037833100	105.26	347,024.54	3,268,323.00	2.69	2,921,298.46
1,294.000 APPLE HOSPITALITY REIT INC 03784Y200	19.97	24,508.36	25,841.18	0.02	1,332.82
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	40.49	4,991.74	5,911.54	0.00	919.80
7,326.000 APPLIED MATERIALS INC 038222105	18.67	92,164.92	136,776.42	0.11	44,611.50

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,076.000 APPROACH RESOURCES INC 03834A103	1.84	27,875.25	18,539.84	0.02	-9,335.41
1,088.000 AQUA AMERICA INC 03836W103	29.80	18,661.38	32,422.40	0.03	13,761.02
4,314.000 ARCHER-DANIELS-MIDLAND CO 039483102	36.68	134,913.26	158,237.52	0.13	23,324.26
1,758.000 ARES COMMERCIAL REAL ESTATE CO 04013V108	11.44	22,889.16	20,111.52	0.02	-2,777.64
10,053.000 ARIAD PHARMACEUTICALS INC 04033A100	6.25	64,138.14	62,831.25	0.05	-1,306.89
1,717.000 ARLINGTON ASSET INVESTMENT COR 041356205	13.23	24,055.17	22,715.91	0.02	-1,339.26
2,121.000 ARMOUR RESIDENTIAL REIT INC 042315507	21.76	63,827.88	46,152.96	0.04	-17,674.92
439.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	45.73	16,712.73	20,075.47	0.02	3,362.74
780.000 ARRIS GROUP INC 04270V106	30.57	8,548.80	23,844.60	0.02	15,295.80
835.000 ARROW ELECTRONICS INC 042735100	54.18	27,989.20	45,240.30	0.04	17,251.10

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
231.000 ARROW FINANCIAL CORP 042744102	27.17	5,016.12	6,276.27	0.01	1,260.15
1,687.000 ARROWHEAD RESEARCH CORP 042797209	6.15	9,733.99	10,375.05	0.01	641.06
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	67.44	5,092.08	19,827.36	0.02	14,735.28
218.000 ASCENA RETAIL GROUP INC 04351G101	9.85	2,323.88	2,147.30	0.00	-176.58
1,853.000 ASHFORD HOSPITALITY PRIME INC 044102101	14.50	22,717.78	26,868.50	0.02	4,150.72
633.000 ASHLAND INC 044209104	102.70	37,034.67	65,009.10	0.05	27,974.43
533.000 ASPEN TECHNOLOGY INC 045327103	37.76	8,240.18	20,126.08	0.02	11,885.90
1,932.000 ASSOCIATED BANC-CORP 045487105	18.75	25,239.94	36,225.00	0.03	10,985.06
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	30.50	2,270.59	3,324.50	0.00	1,053.91
364.000 ASSURANT INC 04621X108	80.54	10,782.18	29,316.56	0.02	18,534.38

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
141.000 ASTEC INDUSTRIES INC 046224101	40.70	4,974.48	5,738.70	0.00	764.22
220.000 ATHENAHEALTH INC 04685W103	160.97	9,033.20	35,413.40	0.03	26,380.20
2,207.000 ATMEL CORP 049513104	8.61	14,690.90	19,002.27	0.02	4,311.37
310.000 ATMOS ENERGY CORP 049560105	63.04	10,104.45	19,542.40	0.02	9,437.95
1,437.000 ATWOOD OCEANICS INC 050095108	10.23	25,190.61	14,700.51	0.01	-10,490.10
1,401.000 AUTODESK INC 052769106	60.93	48,390.54	85,362.93	0.07	36,972.39
388.000 AUTOLIV INC 052800109	124.77	20,859.12	48,410.76	0.04	27,551.64
2,932.000 AUTOMATIC DATA PROCESSING INC 053015103	84.72	110,530.10	248,399.04	0.20	137,868.94
258.000 AUTONATION INC 05329W102	59.66	5,462.81	15,392.28	0.01	9,929.47
131.000 AUTOZONE INC 053332102	741.91	84,190.28	97,190.21	0.08	12,999.93

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
373.000 AVALONBAY COMMUNITIES INC 053484101	184.13	66,552.67	68,680.49	0.06	2,127.82
518.000 AVANGRID INC 05351W103	38.40	20,072.50	19,891.20	0.02	-181.30
356.000 AVERY DENNISON CORP 053611109	62.66	14,939.42	22,306.96	0.02	7,367.54
397.000 AVIS BUDGET GROUP INC 053774105	36.29	10,180.04	14,407.13	0.01	4,227.09
365.000 AVISTA CORP 05379B107	35.37	9,993.70	12,910.05	0.01	2,916.35
622.000 AVNET INC 053807103	42.84	21,849.31	26,646.48	0.02	4,797.17
5,633.000 AVON PRODUCTS INC 054303102	4.05	32,108.10	22,813.65	0.02	-9,294.45
181.000 AXIALL CORP 05463D100	15.40	4,309.61	2,787.40	0.00	-1,522.21
4,105.000 BB&T CORP 054937107	37.81	122,647.25	155,210.05	0.13	32,562.80
317.000 BOK FINANCIAL CORP 05561Q201	59.79	16,582.27	18,953.43	0.02	2,371.16

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,111.000 BSB BANCORP INC/MA 05573H108	23.39	24,980.06	25,986.29	0.02	1,006.23
1,026.000 BWX TECHNOLOGIES INC 05605H100	31.77	18,815.93	32,596.02	0.03	13,780.09
513.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	20.87	6,930.47	10,706.31	0.01	3,775.84
2,020.000 BAKER HUGHES INC 057224107	46.15	89,143.26	93,223.00	0.08	4,079.74
959.000 BALL CORP 058498106	72.73	42,591.52	69,748.07	0.06	27,156.55
132.000 BANCFIRST CORP 05945F103	58.62	5,043.72	7,737.84	0.01	2,694.12
1,692.000 BANCORPSOUTH INC 059692103	23.99	17,715.24	40,591.08	0.03	22,875.84
54,076.000 BANK OF AMERICA CORP 060505104	16.83	660,422.60	910,099.08	0.75	249,676.48
453.000 BANK OF HAWAII CORP 062540109	62.90	20,583.71	28,493.70	0.02	7,909.99
1,382.000 BANK MUTUAL CORP 063750103	7.80	4,906.10	10,779.60	0.01	5,873.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
106.000 BANK OF THE OZARKS INC 063904106	49.46	1,330.30	5,242.76	0.00	3,912.46
4,692.000 BANK OF NEW YORK MELLON CORP/T 064058100	41.22	148,634.51	193,404.24	0.16	44,769.73
788.000 CR BARD INC 067383109	189.44	59,162.72	149,278.72	0.12	90,116.00
343.000 BARNES GROUP INC 067806109	35.39	8,046.78	12,138.77	0.01	4,091.99
3,510.000 BAXALTA INC 07177M103	39.03	73,075.25	136,995.30	0.11	63,920.05
3,510.000 BAXTER INTERNATIONAL INC 071813109	38.15	85,752.25	133,906.50	0.11	48,154.25
1,335.000 BBCN BANCORP INC 073295107	17.22	10,325.32	22,988.70	0.02	12,663.38
657.000 B/E AEROSPACE INC 073302101	42.37	14,499.85	27,837.09	0.02	13,337.24
2,835.000 BEAZER HOMES USA INC 07556Q881	11.49	57,035.25	32,574.15	0.03	-24,461.10
1,540.000 BECTON DICKINSON AND CO 075887109	154.09	107,757.73	237,298.60	0.20	129,540.87

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,569.000 BED BATH & BEYOND INC 075896100	48.25	60,608.12	75,704.25	0.06	15,096.13
450.000 BELDEN INC 077454106	47.68	14,878.89	21,456.00	0.02	6,577.11
988.000 BEMIS CO INC 081437105	44.69	32,700.33	44,153.72	0.04	11,453.39
703.000 BENCHMARK ELECTRONICS INC 08160H101	20.67	10,258.48	14,531.01	0.01	4,272.53
675.000 BENEFICIAL BANCORP INC 08171T102	13.32	5,001.59	8,991.00	0.01	3,989.41
720.000 WR BERKLEY CORP 084423102	54.75	20,381.00	39,420.00	0.03	19,039.00
9,624.000 BERKSHIRE HATHAWAY INC 084670702	132.04	891,756.29	1,270,752.96	1.05	378,996.67
1,441.000 BEST BUY CO INC 086516101	30.45	17,464.92	43,878.45	0.04	26,413.53
500.000 BIG LOTS INC 089302103	38.54	10,062.45	19,270.00	0.02	9,207.55
582.000 BIOMARIN PHARMACEUTICAL INC 09061G101	104.76	74,119.41	60,970.32	0.05	-13,149.09

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,075.000 BIOGEN INC 09062X103	306.35	81,363.29	329,326.25	0.27	247,962.96
135.000 BIO-TECHNE CORP 09073M104	90.00	9,942.75	12,150.00	0.01	2,207.25
166.000 BLACK HILLS CORP 092113109	46.43	4,968.38	7,707.38	0.01	2,739.00
188.000 BLACKBAUD INC 09227Q100	65.86	4,998.92	12,381.68	0.01	7,382.76
175.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	44.21	4,138.74	7,736.75	0.01	3,598.01
542.000 BLACKROCK INC 09247X101	340.52	93,541.23	184,561.84	0.15	91,020.61
1,867.000 H&R BLOCK INC 093671105	33.31	26,637.61	62,189.77	0.05	35,552.16
3,918.000 BLOUNT INTERNATIONAL INC 095180105	9.81	24,996.84	38,435.58	0.03	13,438.74
1,995.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	11.85	22,860.71	23,640.75	0.02	780.04
3,674.000 BOEING CO/THE 097023105	144.59	290,752.53	531,223.66	0.44	240,471.13

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
986.000 BORGWARNER INC 099724106	43.23	35,820.97	42,624.78	0.04	6,803.81
58.000 BOSTON BEER CO INC/THE 100557107	201.91	5,150.40	11,710.78	0.01	6,560.38
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	11.34	4,701.48	8,754.48	0.01	4,053.00
363.000 BOSTON PROPERTIES INC 101121101	127.54	40,380.45	46,297.02	0.04	5,916.57
10,921.000 BOSTON SCIENTIFIC CORP 101137107	18.44	58,427.35	201,383.24	0.17	142,955.89
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	29.73	5,080.32	6,421.68	0.01	1,341.36
1,049.000 BRANDYWINE REALTY TRUST 105368203	13.66	12,923.68	14,329.34	0.01	1,405.66
390.000 BRINKER INTERNATIONAL INC 109641100	47.95	9,582.30	18,700.50	0.02	9,118.20
209.000 BRINK'S CO/THE 109696104	28.86	5,277.25	6,031.74	0.00	754.49
10,703.000 BRISTOL-MYERS SQUIBB CO 110122108	68.79	278,388.92	736,259.37	0.61	457,870.45

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,537.000 BROADCOM CORP 111320107	57.82	132,455.99	146,689.34	0.12	14,233.35
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	53.73	14,727.50	36,805.05	0.03	22,077.55
4,306.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	9.18	23,166.28	39,529.08	0.03	16,362.80
141.000 BROWN & BROWN INC 115236101	32.10	3,551.79	4,526.10	0.00	974.31
756.000 BROWN-FORMAN CORP 115637209	99.28	31,184.88	75,055.68	0.06	43,870.80
49.000 BRUNOS INC NEW 116881202	10.00	490.00	490.00	0.00	0.00
1,091.000 BRUNSWICK CORP/DE 117043109	50.51	28,145.61	55,106.41	0.05	26,960.80
334.000 BUFFALO WILD WINGS INC 119848109	159.65	23,267.18	53,323.10	0.04	30,055.92
336.000 CBL & ASSOCIATES PROPERTIES IN 124830100	12.37	5,140.80	4,156.32	0.00	-984.48
3,312.000 CBS CORP 124857202	47.13	93,942.89	156,094.56	0.13	62,151.67

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
332.000 CBOE HOLDINGS INC 12503M108	64.90	8,004.52	21,546.80	0.02	13,542.28
1,484.000 CBRE GROUP INC 12504L109	34.58	34,639.38	51,316.72	0.04	16,677.34
977.000 CDK GLOBAL INC 12508E101	47.47	15,482.97	46,378.19	0.04	30,895.22
218.000 CEB INC 125134106	61.39	8,942.36	13,383.02	0.01	4,440.66
2,055.000 CF INDUSTRIES HOLDINGS INC 125269100	40.81	57,479.31	83,864.55	0.07	26,385.24
1,790.000 CIGNA CORP 125509109	146.33	70,576.88	261,930.70	0.22	191,353.82
1,575.000 CIT GROUP INC 125581801	39.70	53,802.00	62,527.50	0.05	8,725.50
469.000 CLECO CORP 12561W105	52.21	23,735.74	24,486.49	0.02	750.75
2,080.000 CME GROUP INC/IL 12572Q105	90.60	122,378.46	188,448.00	0.16	66,069.54
3,119.000 CMS ENERGY CORP 125896100	36.08	45,324.68	112,533.52	0.09	67,208.84

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
216.000 CSS INDUSTRIES INC 125906107	28.38	4,965.84	6,130.08	0.01	1,164.24
556.000 CNA FINANCIAL CORP 126117100	35.15	15,050.92	19,543.40	0.02	4,492.48
3,355.000 CNO FINANCIAL GROUP INC 12621E103	19.09	22,180.10	64,046.95	0.05	41,866.85
6,944.000 CSX CORP 126408103	25.95	74,903.54	180,196.80	0.15	105,293.26
368.000 CST BRANDS INC 12646R105	39.14	7,512.60	14,403.52	0.01	6,890.92
869.000 CSRA INC 12650T104	30.00	19,891.35	26,070.00	0.02	6,178.65
563.000 CVB FINANCIAL CORP 126600105	16.92	4,954.40	9,525.96	0.01	4,571.56
7,681.000 CVS HEALTH CORP 126650100	97.77	255,508.23	750,971.37	0.62	495,463.14
7,531.000 CYS INVESTMENTS INC 12673A108	7.13	61,415.23	53,696.03	0.04	-7,719.20
475.000 CABELA'S INC 126804301	46.73	13,473.09	22,196.75	0.02	8,723.66

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19.000 CABLE ONE INC 12685J105	433.66	2,843.87	8,239.54	0.01	5,395.67
567.000 CABOT CORP 127055101	40.88	21,028.56	23,178.96	0.02	2,150.40
2,632.000 CABOT OIL & GAS CORP 127097103	17.69	40,440.68	46,560.08	0.04	6,119.40
148.000 CABOT MICROELECTRONICS CORP 12709P103	43.78	4,992.04	6,479.44	0.01	1,487.40
1,694.000 CADENCE DESIGN SYSTEMS INC 127387108	20.81	17,295.74	35,252.14	0.03	17,956.40
488.000 CALERES INC 129500104	26.82	5,016.64	13,088.16	0.01	8,071.52
2,058.000 CALIFORNIA RESOURCES CORP 13057Q107	2.33	8,922.24	4,795.14	0.00	-4,127.10
472.000 CALIFORNIA WATER SERVICE GROUP 130788102	23.27	9,888.40	10,983.44	0.01	1,095.04
781.000 CALLAWAY GOLF CO 131193104	9.42	4,810.96	7,357.02	0.01	2,546.06
3,645.000 CALPINE CORP 131347304	14.47	48,988.80	52,743.15	0.04	3,754.35

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
349.000 CAMDEN PROPERTY TRUST 133131102	76.76	18,050.28	26,789.24	0.02	8,738.96
1,782.000 CAMERON INTERNATIONAL CORP 13342B105	63.20	73,623.33	112,622.40	0.09	38,999.07
479.000 CAMPBELL SOUP CO 134429109	52.55	25,300.78	25,171.45	0.02	-129.33
3,586.000 CAMPUS CREST COMMUNITIES INC 13466Y105	6.80	24,348.94	24,384.80	0.02	35.86
158.000 CAPELLA EDUCATION CO 139594105	46.22	4,962.78	7,302.76	0.01	2,339.98
1,434.000 CAPITAL BANK FINANCIAL CORP 139794101	31.98	39,635.76	45,859.32	0.04	6,223.56
2,489.000 CAPITAL ONE FINANCIAL CORP 14040H105	72.18	136,475.25	179,656.02	0.15	43,180.77
461.000 CARDINAL FINANCIAL CORP 14149F109	22.75	4,868.16	10,487.75	0.01	5,619.59
2,130.000 CARDINAL HEALTH INC 14149Y108	89.27	100,998.74	190,145.10	0.16	89,146.36
272.000 CARDTRONICS INC 14161H108	33.65	5,937.76	9,152.80	0.01	3,215.04

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
127.000 CARE CAPITAL PROPERTIES INC 141624106	30.57	2,835.17	3,882.39	0.00	1,047.22
386.000 CARLISLE COS INC 142339100	88.69	18,311.84	34,234.34	0.03	15,922.50
1,674.000 CARMAX INC 143130102	53.97	53,654.92	90,345.78	0.07	36,690.86
1,478.000 CARNIVAL CORP 143658300	54.48	62,885.18	80,521.44	0.07	17,636.26
547.000 CARPENTER TECHNOLOGY CORP 144285103	30.27	20,397.63	16,557.69	0.01	-3,839.94
235.000 CARRIZO OIL & GAS INC 144577103	29.58	4,763.45	6,951.30	0.01	2,187.85
570.000 CARTER'S INC 146229109	89.03	23,356.90	50,747.10	0.04	27,390.20
173.000 CASEY'S GENERAL STORES INC 147528103	120.45	9,824.67	20,837.85	0.02	11,013.18
2,245.000 CATERPILLAR INC 149123101	67.96	140,163.20	152,570.20	0.13	12,407.00
498.000 CATHAY GENERAL BANCORP 149150104	31.33	6,957.06	15,602.34	0.01	8,645.28

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
484.000 CAVIUM INC 14964U108	65.71	14,476.84	31,803.64	0.03	17,326.80
1,924.000 CEDAR REALTY TRUST INC 150602209	7.08	9,985.56	13,621.92	0.01	3,636.36
1,095.000 CELANESE CORP 150870103	67.33	35,554.65	73,726.35	0.06	38,171.70
5,680.000 CELGENE CORP 151020104	119.76	154,367.88	680,236.80	0.56	525,868.92
1,568.000 CEMPRA INC 15130J109	31.13	29,807.68	48,811.84	0.04	19,004.16
630.000 CENTENE CORP 15135B101	65.81	10,665.90	41,460.30	0.03	30,794.40
4,068.000 CENTERPOINT ENERGY INC 15189T107	18.36	57,228.91	74,688.48	0.06	17,459.57
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	22.02	4,889.59	8,169.42	0.01	3,279.83
924.000 CENTURYLINK INC 156700106	25.16	35,435.40	23,247.84	0.02	-12,187.56
389.000 CEPHEID 15670R107	36.53	12,556.92	14,210.17	0.01	1,653.25

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,984.000 CERNER CORP 156782104	60.17	56,304.70	119,377.28	0.10	63,072.58
463.000 CHARTER COMMUNICATIONS INC 16117M305	183.10	25,082.26	84,775.30	0.07	59,693.04
1,038.000 CHATHAM LODGING TRUST 16208T102	20.48	24,600.60	21,258.24	0.02	-3,342.36
345.000 CHEESECAKE FACTORY INC/THE 163072101	46.11	10,196.63	15,907.95	0.01	5,711.32
101.000 CHEMED CORP 16359R103	149.80	5,071.21	15,129.80	0.01	10,058.59
272.000 CHEMICAL FINANCIAL CORP 163731102	34.27	4,972.16	9,321.44	0.01	4,349.28
244.000 CHEMTURA CORP 163893209	27.27	5,043.48	6,653.88	0.01	1,610.40
1,294.000 CHENIERE ENERGY INC 16411R208	37.25	61,149.18	48,201.50	0.04	-12,947.68
232.000 CHESAPEAKE LODGING TRUST 165240102	25.16	5,052.96	5,837.12	0.00	784.16
195.000 CHESAPEAKE UTILITIES CORP 165303108	56.75	5,166.20	11,066.25	0.01	5,900.05

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,695.000 CHEVRON CORP 166764100	89.96	637,326.20	872,162.20	0.72	234,836.00
693.000 CHICAGO BRIDGE & IRON CO NV 167250109	38.99	24,638.23	27,020.07	0.02	2,381.84
1,607.000 CHICO'S FAS INC 168615102	10.67	19,348.28	17,146.69	0.01	-2,201.59
113.000 CHILDREN'S PLACE INC/THE 168905107	55.20	4,993.47	6,237.60	0.01	1,244.13
2,574.000 CHIMERA INVESTMENT CORP 16934Q208	13.64	34,749.00	35,109.36	0.03	360.36
228.000 CHIPOTLE MEXICAN GRILL INC 169656105	479.85	56,209.41	109,405.80	0.09	53,196.39
1,412.000 CHUBB CORP/THE 171232101	132.64	73,507.03	187,287.68	0.15	113,780.65
517.000 CHURCH & DWIGHT CO INC 171340102	84.88	22,418.42	43,882.96	0.04	21,464.54
115.000 CHURCHILL DOWNS INC 171484108	141.49	4,940.40	16,271.35	0.01	11,330.95
1,253.000 CIENA CORP 171779309	20.69	15,324.19	25,924.57	0.02	10,600.38

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
547.000 CIMAREX ENERGY CO 171798101	89.38	35,029.49	48,890.86	0.04	13,861.37
1,640.000 CINCINNATI BELL INC 171871106	3.60	5,100.40	5,904.00	0.00	803.60
791.000 CINCINNATI FINANCIAL CORP 172062101	59.17	22,258.74	46,803.47	0.04	24,544.73
586.000 CINEMARK HOLDINGS INC 17243V102	33.43	11,743.44	19,589.98	0.02	7,846.54
163.000 CIRCOR INTERNATIONAL INC 17273K109	42.15	5,251.86	6,870.45	0.01	1,618.59
25,125.000 CISCO SYSTEMS INC 17275R102	27.16	597,067.99	682,269.38	0.56	85,201.39
796.000 CINTAS CORP 172908105	91.05	25,280.96	72,475.80	0.06	47,194.84
15,523.000 CITIGROUP INC 172967424	51.75	640,236.39	803,315.25	0.66	163,078.86
1,417.000 CITRIX SYSTEMS INC 177376100	75.65	52,256.55	107,196.05	0.09	54,939.50
156.000 CITY HOLDING CO 177835105	45.64	4,907.76	7,119.84	0.01	2,212.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
210.000 CLARCOR INC 179895107	49.68	10,058.58	10,432.80	0.01	374.22
7,180.000 CLEAN ENERGY FUELS CORP 184499101	3.60	32,884.40	25,848.00	0.02	-7,036.40
146.000 CLEARWATER PAPER CORP 18538R103	45.53	5,212.20	6,647.38	0.01	1,435.18
893.000 CLOROX CO/THE 189054109	126.83	56,914.83	113,259.19	0.09	56,344.36
182.000 CLOVIS ONCOLOGY INC 189464100	35.00	10,039.12	6,370.00	0.01	-3,669.12
880.000 COACH INC 189754104	32.73	27,940.00	28,802.40	0.02	862.40
2,884.000 COBALT INTERNATIONAL ENERGY IN 19075F106	5.40	23,562.28	15,573.60	0.01	-7,988.68
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	182.51	10,121.02	30,296.66	0.02	20,175.64
21,578.000 COCA-COLA CO/THE 191216100	42.96	525,383.15	926,990.88	0.76	401,607.73
2,159.000 COCA-COLA ENTERPRISES INC 19122T109	49.24	45,726.92	106,309.16	0.09	60,582.24

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
8,806.000 COEUR MINING INC 192108504	2.48	23,864.26	21,838.88	0.02	-2,025.38	
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	34.69	5,020.80	11,100.80	0.01	6,080.00	
300.000 COGNEX CORP 192422103	33.77	5,055.00	10,131.00	0.01	5,076.00	
3,832.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	60.02	78,146.45	229,996.64	0.19	151,850.19	
97.000 COHERENT INC 192479103	65.11	5,028.48	6,315.67	0.01	1,287.19	
5,922.000 COLGATE-PALMOLIVE CO 194162103	66.62	185,496.58	394,523.64	0.32	209,027.06	
529.000 COLUMBIA BANKING SYSTEM INC 197236102	32.51	9,517.21	17,197.79	0.01	7,680.58	
1,904.000 COLUMBIA PIPELINE GROUP INC 198280109	20.00	25,805.62	38,080.00	0.03	12,274.38	
483.000 COMFORT SYSTEMS USA INC 199908104	28.42	5,028.03	13,726.86	0.01	8,698.83	
12,468.000 COMCAST CORP 20030N101	56.43	433,323.23	703,569.24	0.58	270,246.01	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
630.000 COMERICA INC 200340107	41.83	24,394.07	26,352.90	0.02	1,958.83
1,108.800 COMMERCE BANCSHARES INC/MO 200525103	42.54	34,136.90	47,168.35	0.04	13,031.45
550.000 COMMERCIAL METALS CO 201723103	13.69	7,887.00	7,529.50	0.01	-357.50
232.000 COMMUNITY BANK SYSTEM INC 203607106	39.94	5,630.64	9,266.08	0.01	3,635.44
1,023.000 COMMUNITY HEALTH SYSTEMS INC 203668108	26.53	18,025.26	27,140.19	0.02	9,114.93
205.000 COMMUNITY TRUST BANCORP INC 204149108	34.96	5,029.95	7,166.80	0.01	2,136.85
869.000 COMPUTER SCIENCES CORP 205363104	32.68	19,686.47	28,398.92	0.02	8,712.45
2,460.000 CONAGRA FOODS INC 205887102	42.16	60,262.62	103,713.60	0.09	43,450.98
569.000 CONCHO RESOURCES INC 20605P101	92.86	29,690.42	52,837.34	0.04	23,146.92
184.000 CONMED CORP 207410101	44.05	4,999.28	8,105.20	0.01	3,105.92

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
512.000 CONNECTICUT WATER SERVICE INC 207797101	38.01	14,783.82	19,461.12	0.02	4,677.30
7,419.000 CONOCOPHILLIPS 20825C104	46.69	335,870.01	346,393.11	0.29	10,523.10
1,378.000 CONSOLIDATED EDISON INC 209115104	64.27	64,322.15	88,564.06	0.07	24,241.91
1,149.000 CONSTELLATION BRANDS INC 21036P108	142.44	24,794.71	163,663.56	0.13	138,868.85
514.000 CONTINENTAL RESOURCES INC/OK 212015101	22.98	20,103.78	11,811.72	0.01	-8,292.06
1,136.000 CONVERGYS CORP 212485106	24.89	14,972.48	28,275.04	0.02	13,302.56
344.000 COOPER COS INC/THE 216648402	134.20	20,708.80	46,164.80	0.04	25,456.00
775.000 COOPER TIRE & RUBBER CO 216831107	37.85	13,477.25	29,333.75	0.02	15,856.50
677.000 COPART INC 217204106	38.01	21,700.32	25,732.77	0.02	4,032.45
3,185.000 CORCEPT THERAPEUTICS INC 218352102	4.98	5,096.00	15,861.30	0.01	10,765.30

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
387.000 CORELOGIC INC/UNITED STATES 21871D103	33.86	9,845.28	13,103.82	0.01	3,258.54
774.000 CORNERSTONE ONDEMAND INC 21925Y103	34.53	21,880.98	26,726.22	0.02	4,845.24
4,176.000 CORNING INC 219350105	18.28	66,152.81	76,337.28	0.06	10,184.47
1,086.000 CORPORATE OFFICE PROPERTIES TR 22002T108	21.83	23,598.78	23,707.38	0.02	108.60
1,008.000 CORRECTIONS CORP OF AMERICA 22025Y407	26.49	19,968.48	26,701.92	0.02	6,733.44
208.000 CORVEL CORP 221006109	43.92	5,049.20	9,135.36	0.01	4,086.16
2,491.000 COSTCO WHOLESALE CORP 22160K105	161.50	124,731.35	402,296.50	0.33	277,565.15
160.000 COSTAR GROUP INC 22160N109	206.69	8,939.20	33,070.40	0.03	24,131.20
763.000 COVANTA HOLDING CORP 22282E102	15.49	12,276.67	11,818.87	0.01	-457.80
418.000 COVISINT CORP 22357R103	2.50	1,128.60	1,045.00	0.00	-83.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
564.000 CRANE CO 224399105	47.84	20,332.20	26,981.76	0.02	6,649.56
742.000 CRAY INC 225223304	32.45	25,391.24	24,077.90	0.02	-1,313.34
801.000 CREE INC 225447101	26.67	19,510.38	21,362.67	0.02	1,852.29
47.000 CRIMSON WINE GROUP LTD 22662X100	8.63	333.40	405.61	0.00	72.21
1,603.000 CROWN CASTLE INTERNATIONAL COR 22822V101	86.45	67,309.64	138,579.35	0.11	71,269.71
783.000 CROWN HOLDINGS INC 228368106	50.70	28,362.84	39,698.10	0.03	11,335.26
626.000 CUBESMART 229663109	30.62	6,441.54	19,168.12	0.02	12,726.58
401.000 CUMMINS INC 231021106	88.01	13,537.26	35,292.01	0.03	21,754.75
303.000 CURTISS-WRIGHT CORP 231561101	68.50	9,886.74	20,755.50	0.02	10,868.76
1,030.000 DCT INDUSTRIAL TRUST INC 233153204	37.37	29,147.89	38,491.10	0.03	9,343.21

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,366.000 DDR CORP 23317H102	16.84	18,468.32	23,003.44	0.02	4,535.12
2,016.000 DR HORTON INC 23331A109	32.03	32,323.83	64,572.48	0.05	32,248.65
222.000 DST SYSTEMS INC 233326107	114.06	11,350.86	25,321.32	0.02	13,970.46
1,553.000 DTE ENERGY CO 233331107	80.19	64,899.41	124,535.07	0.10	59,635.66
272.000 DSW INC 23334L102	23.86	6,732.00	6,489.92	0.01	-242.08
588.000 DXP ENTERPRISES INC 233377407	22.80	24,172.68	13,406.40	0.01	-10,766.28
376.000 DANA HOLDING CORP 235825205	13.80	4,872.96	5,188.80	0.00	315.84
3,760.000 DANAHER CORP 235851102	92.88	134,174.32	349,228.80	0.29	215,054.48
336.000 DARDEN RESTAURANTS INC 237194105	63.64	16,635.28	21,383.04	0.02	4,747.76
1,793.000 DARLING INGREDIENTS INC 237266101	10.52	24,331.01	18,862.36	0.02	-5,468.65

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
577.000 DEAN FOODS CO 242370203	17.15	6,567.12	9,895.55	0.01	3,328.43
108.000 DECKERS OUTDOOR CORP 243537107	47.20	5,114.88	5,097.60	0.00	-17.28
1,349.000 DEERE & CO 244199105	76.27	57,179.26	102,888.23	0.08	45,708.97
5,859.000 DELTA AIR LINES INC 247361702	50.69	48,198.43	296,992.71	0.24	248,794.28
6,716.000 DENBURY RESOURCES INC 247916208	2.02	24,916.36	13,566.32	0.01	-11,350.04
324.000 DELUXE CORP 248019101	54.54	7,626.96	17,670.96	0.01	10,044.00
4,223.000 DEMAND MEDIA INC 24802N208	5.50	24,282.25	23,226.50	0.02	-1,055.75
825.000 DENTSPLY INTERNATIONAL INC 249030107	60.85	24,417.46	50,201.25	0.04	25,783.79
1,747.000 DEVON ENERGY CORP 25179M103	32.00	97,933.20	55,904.00	0.05	-42,029.20
293.000 DEXCOM INC 252131107	81.90	24,553.40	23,996.70	0.02	-556.70

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,609.000 DIAMONDROCK HOSPITALITY CO 252784301	9.65	15,734.80	15,526.85	0.01	-207.95
321.000 DIAMONDBACK ENERGY INC 25278X109	66.90	24,424.89	21,474.90	0.02	-2,949.99
599.000 DIGITAL REALTY TRUST INC 253868103	75.62	29,069.47	45,296.38	0.04	16,226.91
894.000 DIGITALGLOBE INC 25389M877	15.66	14,289.73	14,000.04	0.01	-289.69
353.000 DIME COMMUNITY BANCSHARES INC 253922108	17.49	4,994.95	6,173.97	0.01	1,179.02
146.000 DILLARD'S INC 254067101	65.71	7,402.20	9,593.66	0.01	2,191.46
289.000 DINEEQUITY INC 254423106	84.67	15,272.21	24,469.63	0.02	9,197.42
9,587.000 WALT DISNEY CO/THE 254687106	105.08	294,568.71	1,007,401.96	0.83	712,833.25
3,333.000 DISCOVER FINANCIAL SERVICES 254709108	53.62	80,232.42	178,715.46	0.15	98,483.04
1,382.000 DISCOVERY COMMUNICATIONS INC 25470F104	26.68	34,882.77	36,871.76	0.03	1,988.99

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
595.000 DISCOVERY COMMUNICATIONS INC 25470F302	25.22	10,977.75	15,005.90	0.01	4,028.15
1,137.000 DISH NETWORK CORP 25470M109	57.18	24,860.90	65,013.66	0.05	40,152.76
1,014.000 DOLLAR GENERAL CORP 256677105	71.87	47,310.90	72,876.18	0.06	25,565.28
1,666.000 DOLLAR TREE INC 256746108	77.22	53,713.75	128,648.52	0.11	74,934.77
3,781.000 DOMINION RESOURCES INC/VA 25746U109	67.64	146,080.26	255,746.84	0.21	109,666.58
706.000 DOMINO'S PIZZA INC 25754A201	111.25	25,725.92	78,542.50	0.06	52,816.58
620.000 DOMTAR CORP 257559203	36.95	19,486.60	22,909.00	0.02	3,422.40
174.000 DONALDSON CO INC 257651109	28.66	5,054.70	4,986.84	0.00	-67.86
365.000 RR DONNELLEY & SONS CO 257867101	14.72	4,893.67	5,372.80	0.00	479.13
1,302.000 DOUGLAS EMMETT INC 25960P109	31.18	20,154.96	40,596.36	0.03	20,441.40

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,560.000 DOVER CORP 260003108	61.31	62,055.00	95,643.60	0.08	33,588.60
4,929.000 DOW CHEMICAL CO/THE 260543103	51.48	205,371.19	253,744.92	0.21	48,373.73
1,709.000 DR PEPPER SNAPPLE GROUP INC 26138E109	93.20	41,930.83	159,278.80	0.13	117,347.97
297.000 DREAMWORKS ANIMATION SKG INC 26153C103	25.77	5,075.73	7,653.69	0.01	2,577.96
139.000 DRIL-QUIP INC 262037104	59.23	10,027.39	8,232.97	0.01	-1,794.42
4,118.000 EI DU PONT DE NEMOURS & CO 263534109	66.60	205,465.26	274,258.80	0.23	68,793.54
3,570.000 DUKE REALTY CORP 264411505	21.02	41,840.40	75,041.40	0.06	33,201.00
4,333.000 DUKE ENERGY CORP 26441C204	71.39	230,698.79	309,332.87	0.25	78,634.08
302.000 DUN & BRADSTREET CORP/THE 26483E100	103.93	23,194.72	31,386.86	0.03	8,192.14
849.000 DUNKIN' BRANDS GROUP INC 265504100	42.59	27,473.64	36,158.91	0.03	8,685.27

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
321.000 DYCOM INDUSTRIES INC 267475101	69.96	4,798.95	22,457.16	0.02	17,658.21
6,961.000 DYNEX CAPITAL INC 26817Q506	6.35	55,818.17	44,202.35	0.04	-11,615.82
2,700.000 DYNEGY INC 26817R108	13.40	77,193.00	36,180.00	0.03	-41,013.00
2,071.000 EL POLLO LOCO HOLDINGS INC 268603107	12.63	24,789.87	26,156.73	0.02	1,366.86
9,584.000 EMC CORP/MA 268648102	25.68	127,825.30	246,117.12	0.20	118,291.82
3,492.000 EOG RESOURCES INC 26875P101	70.79	152,807.97	247,198.68	0.20	94,390.71
1,022.000 EQT CORP 26884L109	52.13	41,356.70	53,276.86	0.04	11,920.16
294.000 EPR PROPERTIES 26884U109	58.45	13,518.12	17,184.30	0.01	3,666.18
435.000 EAGLE BANCORP INC 268948106	50.47	5,065.77	21,954.45	0.02	16,888.68
3,452.000 E*TRADE FINANCIAL CORP 269246401	29.64	30,791.84	102,317.28	0.08	71,525.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
76.000 EAGLE MATERIALS INC 26969P108	60.43	5,126.20	4,592.68	0.00	-533.52
1,560.000 EAST WEST BANCORP INC 27579R104	41.56	28,969.20	64,833.60	0.05	35,864.40
1,423.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	17.18	25,172.87	24,447.14	0.02	-725.73
6,508.000 EBAY INC 278642103	27.48	77,582.16	178,839.84	0.15	101,257.68
573.000 ECHOSTAR CORP 278768106	39.11	11,542.68	22,410.03	0.02	10,867.35
1,980.000 ECOLAB INC 278865100	114.38	89,493.64	226,472.40	0.19	136,978.76
260.000 EDGEWELL PERSONAL CARE CO 28035Q102	78.37	15,800.56	20,376.20	0.02	4,575.64
3,262.000 EDISON INTERNATIONAL 281020107	59.21	142,167.79	193,143.02	0.16	50,975.23
199.000 EDUCATION REALTY TRUST INC 28140H203	37.88	4,955.10	7,538.12	0.01	2,583.02
442.000 EDWARDS LIFESCIENCES CORP 28176E108	78.98	34,716.89	34,909.16	0.03	192.27

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
632.000 EL PASO ELECTRIC CO 283677854	38.50	25,084.08	24,332.00	0.02	-752.08
2,031.000 ELECTRONIC ARTS INC 285512109	68.72	35,830.24	139,570.32	0.11	103,740.08
421.000 EMCOR GROUP INC 29084Q100	48.04	11,964.82	20,224.84	0.02	8,260.02
2,820.000 EMERSON ELECTRIC CO 291011104	47.83	133,583.17	134,880.60	0.11	1,297.43
262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	28.07	4,878.44	7,354.34	0.01	2,475.90
315.000 EMPLOYERS HOLDINGS INC 292218104	27.30	5,021.10	8,599.50	0.01	3,578.40
220.000 ENCORE WIRE CORP 292562105	37.09	5,108.40	8,159.80	0.01	3,051.40
456.000 ENERGEN CORP 29265N108	40.99	23,562.06	18,691.44	0.02	-4,870.62
224.000 ENERGIZER HOLDINGS INC 29272W109	34.06	4,225.08	7,629.44	0.01	3,404.36
569.000 ENERSYS 29275Y102	55.93	15,124.02	31,824.17	0.03	16,700.15

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
460.000 ENLINK MIDSTREAM LLC 29336T100	15.09	5,064.60	6,941.40	0.01	1,876.80
358.000 ENTERGY CORP 29364G103	68.36	24,780.76	24,472.88	0.02	-307.88
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	28.35	5,190.90	11,056.50	0.01	5,865.60
775.000 EQUIFAX INC 294429105	111.37	26,793.85	86,311.75	0.07	59,517.90
160.000 EQUINIX INC 29444U700	302.40	47,360.00	48,384.00	0.04	1,024.00
909.000 EQUITY COMMONWEALTH 294628102	27.73	22,420.15	25,206.57	0.02	2,786.42
156.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	66.67	4,885.92	10,400.52	0.01	5,514.60
1,945.000 EQUITY RESIDENTIAL 29476L107	81.59	98,237.86	158,692.55	0.13	60,454.69
464.000 ERIE INDEMNITY CO 29530P102	95.64	19,759.86	44,376.96	0.04	24,617.10
345.000 ESSEX PROPERTY TRUST INC 297178105	239.41	50,115.73	82,596.45	0.07	32,480.72

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
242.000 ETHAN ALLEN INTERIORS INC 297602104	27.82	5,055.38	6,732.44	0.01	1,677.06
323.000 EURONET WORLDWIDE INC 298736109	72.43	4,857.92	23,394.89	0.02	18,536.97
740.000 EVERCORE PARTNERS INC 29977A105	54.07	18,206.96	40,011.80	0.03	21,804.84
923.000 EVERSOURCE ENERGY 30040W108	51.07	23,598.46	47,137.61	0.04	23,539.15
2,439.000 EVINE LIVE INC 300487105	1.78	5,195.07	4,341.42	0.00	-853.65
1,502.000 EXACT SCIENCES CORP 30063P105	9.23	15,891.16	13,863.46	0.01	-2,027.70
834.000 EXAR CORP 300645108	6.13	4,978.98	5,112.42	0.00	133.44
2,255.000 EXELON CORP 30161N101	27.77	63,966.01	62,621.35	0.05	-1,344.66
505.516 EXPEDIA INC 30212P303	124.30	44,386.16	62,835.64	0.05	18,449.48
544.000 EXPEDITORS INTERNATIONAL OF WA 302130109	45.10	24,387.52	24,534.40	0.02	146.88

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,231.000 EXPRESS SCRIPTS HOLDING CO 30219G108	87.41	142,735.79	369,831.71	0.30	227,095.92
442.000 EXTRA SPACE STORAGE INC 30225T102	88.21	9,056.58	38,988.82	0.03	29,932.24
22,271.000 EXXON MOBIL CORP 30231G102	77.95	1,487,633.27	1,736,024.45	1.43	248,391.18
244.000 FEI CO 30241L109	79.79	8,874.28	19,468.76	0.02	10,594.48
1,514.000 FMC TECHNOLOGIES INC 30249U101	29.01	32,477.19	43,921.14	0.04	11,443.95
800.000 FNB CORP/PA 302520101	13.34	8,088.00	10,672.00	0.01	2,584.00
11,679.000 FACEBOOK INC 30303M102	104.66	406,782.13	1,222,324.14	1.01	815,542.01
251.000 FAIR ISAAC CORP 303250104	94.18	7,276.49	23,639.18	0.02	16,362.69
1,519.000 FAIRCHILD SEMICONDUCTOR INTERN 303726103	20.71	16,359.63	31,458.49	0.03	15,098.86
1,420.000 FAIRPOINT COMMUNICATIONS INC 305560302	16.07	19,412.96	22,819.40	0.02	3,406.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
611.000 FASTENAL CO 311900104	40.82	24,580.53	24,941.02	0.02	360.49
199.000 FEDERAL REALTY INVESTMENT TRUS 313747206	146.10	15,211.56	29,073.90	0.02	13,862.34
1,241.000 FEDERAL SIGNAL CORP 313855108	15.85	5,174.97	19,669.85	0.02	14,494.88
1,997.000 FEDEX CORP 31428X106	148.99	213,562.73	297,533.03	0.25	83,970.30
4,736.000 FELCOR LODGING TRUST INC 31430F101	7.30	21,927.68	34,572.80	0.03	12,645.12
326.000 F5 NETWORKS INC 315616102	96.96	20,260.90	31,608.96	0.03	11,348.06
2,102.000 FIDELITY NATIONAL INFORMATION 31620M106	60.60	50,080.54	127,381.20	0.10	77,300.66
1,579.000 FNF GROUP 31620R303	34.67	18,072.04	54,743.93	0.05	36,671.89
526.000 FNFV GROUP 31620R402	11.23	2,503.71	5,906.98	0.00	3,403.27
411.000 FIDUS INVESTMENT CORP 316500107	13.69	5,313.12	5,626.59	0.00	313.47

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,749.000 FIFTH THIRD BANCORP 316773100	20.10	67,886.43	95,454.90	0.08	27,568.47
934.000 FINANCIAL ENGINES INC 317485100	33.67	19,668.68	31,447.78	0.03	11,779.10
311.000 FINANCIAL INSTITUTIONS INC 317585404	28.00	5,010.21	8,708.00	0.01	3,697.79
909.000 FIREEYE INC 31816Q101	20.74	25,042.95	18,852.66	0.02	-6,190.29
2,510.000 FIRST BANCORP/PUERTO RICO 318672706	3.25	9,638.40	8,157.50	0.01	-1,480.90
129.000 FIRST CASH FINANCIAL SERVICES 31942D107	37.43	5,020.68	4,828.47	0.00	-192.21
24.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	258.17	4,320.24	6,196.08	0.01	1,875.84
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	9.07	5,217.63	9,677.69	0.01	4,460.06
366.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	37.78	5,223.11	13,827.48	0.01	8,604.37
396.000 FIRST FINANCIAL BANKSHARES INC 32020R109	30.17	6,617.16	11,947.32	0.01	5,330.16

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,776.000 FIRST HORIZON NATIONAL CORP 320517105	14.52	22,715.04	40,307.52	0.03	17,592.48
887.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	22.13	10,226.50	19,629.31	0.02	9,402.81
465.000 FIRST REPUBLIC BANK/CA 33616C100	66.06	13,610.55	30,717.90	0.03	17,107.35
714.000 FIRST SOLAR INC 336433107	65.99	11,345.46	47,116.86	0.04	35,771.40
269.000 1ST SOURCE CORP 336901103	30.87	4,912.90	8,304.03	0.01	3,391.13
2,442.000 FISERV INC 337738108	91.46	57,643.41	223,345.32	0.18	165,701.91
691.000 FIRSTMERIT CORP 337915102	18.65	10,019.50	12,887.15	0.01	2,867.65
813.000 FIRSTENERGY CORP 337932107	31.73	24,723.33	25,796.49	0.02	1,073.16
2,681.000 FIVE STAR QUALITY CARE INC 33832D106	3.18	7,404.12	8,525.58	0.01	1,121.46
345.000 FLEETCOR TECHNOLOGIES INC 339041105	142.93	30,652.13	49,310.85	0.04	18,658.72

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
646.000 FLOTEK INDUSTRIES INC 343389102	11.44	4,921.03	7,390.24	0.01	2,469.21
1,267.000 FLUOR CORP 343412102	47.22	50,272.93	59,827.74	0.05	9,554.81
832.000 FOOT LOCKER INC 344849104	65.09	16,698.23	54,154.88	0.04	37,456.65
19,602.000 FORD MOTOR CO 345370860	14.09	170,468.17	276,192.18	0.23	105,724.01
1,238.000 FOREST CITY ENTERPRISES INC 345550107	21.93	18,322.40	27,149.34	0.02	8,826.94
643.000 FORESTAR GROUP INC 346233109	10.94	10,113.31	7,034.42	0.01	-3,078.89
887.000 FORTINET INC 34959E109	31.17	19,986.48	27,647.79	0.02	7,661.31
1,423.000 FORTUNE BRANDS HOME & SECURITY 34964C106	55.50	28,053.03	78,976.50	0.07	50,923.47
135.000 FORWARD AIR CORP 349853101	43.01	5,111.10	5,806.35	0.00	695.25
112.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	24.16	2,096.58	2,705.92	0.00	609.34

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
228.000 FRANKLIN ELECTRIC CO INC 353514102	27.03	5,180.16	6,162.84	0.01	982.68
717.000 FRANKLIN RESOURCES INC 354613101	36.82	25,974.69	26,399.94	0.02	425.25
12,831.000 FRONTIER COMMUNICATIONS CORP 35906A108	4.67	59,494.54	59,920.77	0.05	426.23
228.000 HB FULLER CO 359694106	36.47	5,344.32	8,315.16	0.01	2,970.84
2,352.000 FULTON FINANCIAL CORP 360271100	13.01	24,225.60	30,599.52	0.03	6,373.92
109.000 GAMCO INVESTORS INC 361438104	31.04	2,613.70	3,383.36	0.00	769.66
293.000 GATX CORP 361448103	42.55	10,624.18	12,467.15	0.01	1,842.97
240.000 GNC HOLDINGS INC 36191G107	31.02	4,636.70	7,444.80	0.01	2,808.10
1,109.000 GAIN CAPITAL HOLDINGS INC 36268W100	8.11	4,935.05	8,993.99	0.01	4,058.94
696.000 ARTHUR J GALLAGHER & CO 363576109	40.94	19,508.88	28,494.24	0.02	8,985.36

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
379.000 GAMING AND LEISURE PROPERTIES 36467J108	27.80	11,689.01	10,536.20	0.01	-1,152.81
890.000 GAMESTOP CORP 36467W109	28.04	23,255.70	24,955.60	0.02	1,699.90
1,083.000 GANNETT CO INC 36473H104	16.29	5,470.61	17,642.07	0.01	12,171.46
2,163.000 GAP INC/THE 364760108	24.70	50,858.69	53,426.10	0.04	2,567.41
867.000 GARTNER INC 366651107	90.70	35,589.97	78,636.90	0.06	43,046.93
1,910.000 GENERAL DYNAMICS CORP 369550108	137.36	136,978.44	262,357.60	0.22	125,379.16
50,279.000 GENERAL ELECTRIC CO 369604103	31.15	1,211,027.25	1,566,190.85	1.29	355,163.60
2,354.000 GENERAL GROWTH PROPERTIES INC 370023103	27.21	29,580.32	64,052.34	0.05	34,472.02
4,469.000 GENERAL MILLS INC 370334104	57.66	127,235.56	257,682.54	0.21	130,446.98
7,064.000 GENERAL MOTORS CO 37045V100	34.01	196,234.22	240,246.64	0.20	44,012.42

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150.000 GENESCO INC 371532102	56.83	7,653.00	8,524.50	0.01	871.50
89.000 GENESEE & WYOMING INC 371559105	53.69	4,938.61	4,778.41	0.00	-160.20
1,473.000 GENUINE PARTS CO 372460105	85.89	64,646.82	126,515.97	0.10	61,869.15
5,081.000 GENWORTH FINANCIAL INC 37247D106	3.73	24,795.28	18,952.13	0.02	-5,843.15
457.000 GIBRALTAR INDUSTRIES INC 374689107	25.44	4,958.45	11,626.08	0.01	6,667.63
9,068.000 GILEAD SCIENCES INC 375558103	101.19	227,687.52	917,590.92	0.76	689,903.40
882.000 GLACIER BANCORP INC 37637Q105	26.53	11,015.07	23,399.46	0.02	12,384.39
1,455.000 GLADSTONE COMMERCIAL CORP 376536108	14.59	24,487.65	21,228.45	0.02	-3,259.20
42.000 GLADSTONE INVESTMENT CORP 376546107	7.67	304.92	322.14	0.00	17.22
1,122.000 GLOBAL PAYMENTS INC 37940X102	64.51	25,144.02	72,380.22	0.06	47,236.20

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,962.000 GOLDMAN SACHS GROUP INC/THE 38141G104	180.23	296,440.97	353,611.26	0.29	57,170.29
346.000 GOLUB CAPITAL BDC INC 38173M102	16.63	5,241.90	5,753.98	0.00	512.08
1,489.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	32.67	21,789.87	48,645.63	0.04	26,855.76
416.000 GORMAN-RUPP CO/THE 383082104	26.73	9,771.01	11,119.68	0.01	1,348.67
648.000 WR GRACE & CO 38388F108	99.59	32,262.13	64,534.32	0.05	32,272.19
625.000 GRACO INC 384109104	72.07	20,168.75	45,043.75	0.04	24,875.00
19.000 GRAHAM HOLDINGS CO 384637104	484.97	4,433.51	9,214.43	0.01	4,780.92
120.000 WW GRAINGER INC 384802104	202.59	25,174.80	24,310.80	0.02	-864.00
377.000 GRAND CANYON EDUCATION INC 38526M106	40.12	5,108.35	15,125.24	0.01	10,016.89
244.000 GRANITE CONSTRUCTION INC 387328107	42.91	5,963.36	10,470.04	0.01	4,506.68

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,883.000 GREAT AJAX CORP 38983D300	12.12	24,463.56	22,821.96	0.02	-1,641.60
884.000 GREAT LAKES DREDGE & DOCK CORP 390607109	3.96	5,091.84	3,500.64	0.00	-1,591.20
549.000 GREAT SOUTHERN BANCORP INC 390905107	45.26	9,997.29	24,847.74	0.02	14,850.45
932.000 GREAT PLAINS ENERGY INC 391164100	27.31	18,136.72	25,452.92	0.02	7,316.20
649.000 GREEN DOT CORP 39304D102	16.42	8,229.32	10,656.58	0.01	2,427.26
485.000 GREEN PLAINS INC 393222104	22.90	4,951.85	11,106.50	0.01	6,154.65
249.000 GREENBRIER COS INC/THE 393657101	32.62	4,932.69	8,122.38	0.01	3,189.69
1,066.000 GRIFFON CORP 398433102	17.80	10,247.88	18,974.80	0.02	8,726.92
152.000 GROUP 1 AUTOMOTIVE INC 398905109	75.70	5,973.60	11,506.40	0.01	5,532.80
6,409.000 GROUPON INC 399473107	3.07	25,293.22	19,675.63	0.02	-5,617.59

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
434.000 GUIDEWIRE SOFTWARE INC 40171V100	60.16	24,620.82	26,109.44	0.02	1,488.62
320.000 GULFPORT ENERGY CORP 402635304	24.57	10,065.22	7,862.40	0.01	-2,202.82
379.000 H&E EQUIPMENT SERVICES INC 404030108	17.48	4,839.83	6,624.92	0.01	1,785.09
924.000 HCA HOLDINGS INC 40412C101	67.63	49,480.18	62,490.12	0.05	13,009.94
2,614.000 HCP INC 40414L109	38.24	85,817.62	99,959.36	0.08	14,141.74
349.000 HFF INC 40418F108	31.07	4,788.28	10,843.43	0.01	6,055.15
488.000 HNI CORP 404251100	36.06	12,111.22	17,597.28	0.01	5,486.06
2,366.000 HMS HOLDINGS CORP 40425J101	12.34	24,559.08	29,196.44	0.02	4,637.36
163.000 HSN INC 404303109	50.67	4,995.95	8,259.21	0.01	3,263.26
1,885.000 HRG GROUP INC 40434J100	13.56	25,127.05	25,560.60	0.02	433.55

 PARA US - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,339.000 HP INC 40434L105	11.84	99,995.10	98,733.76	0.08	-1,261.34
604.000 HAEMONETICS CORP 405024100	32.24	18,038.46	19,472.96	0.02	1,434.50
184.000 HAIN CELESTIAL GROUP INC/THE 405217100	40.39	5,118.88	7,431.76	0.01	2,312.88
5,285.000 HALLIBURTON CO 406216101	34.04	153,551.43	179,901.40	0.15	26,349.97
720.000 HALLMARK FINANCIAL SERVICES IN 40624Q203	11.69	4,989.60	8,416.80	0.01	3,427.20
237.000 HALYARD HEALTH INC 40650V100	33.41	5,153.55	7,918.17	0.01	2,764.62
3,976.000 HANESBRANDS INC 410345102	29.43	31,517.60	117,013.68	0.10	85,496.08
142.000 HANOVER INSURANCE GROUP INC/TH 410867105	81.34	6,178.42	11,550.28	0.01	5,371.86
681.000 HARLEY-DAVIDSON INC 412822108	45.39	33,397.91	30,910.59	0.03	-2,487.32
343.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	94.21	15,012.35	32,314.03	0.03	17,301.68

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,141.000 HARRIS CORP 413875105	86.90	44,322.60	99,152.90	0.08	54,830.30
2,263.000 HARTFORD FINANCIAL SERVICES GR 416515104	43.46	55,768.39	98,349.98	0.08	42,581.59
637.000 HASBRO INC 418056107	67.36	16,282.40	42,908.32	0.04	26,625.92
4,221.000 HATTERAS FINANCIAL CORP 41902R103	13.15	71,292.69	55,506.15	0.05	-15,786.54
845.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	28.95	24,766.95	24,462.75	0.02	-304.20
879.000 HAWAIIAN HOLDINGS INC 419879101	35.33	5,054.25	31,055.07	0.03	26,000.82
205.000 HEALTHSOUTH CORP 421924309	34.81	4,987.65	7,136.05	0.01	2,148.40
174.000 HEALTHCARE REALTY TRUST INC 421946104	28.32	3,563.52	4,927.68	0.00	1,364.16
565.000 HEALTH NET INC/CA 42222G108	68.46	15,040.30	38,679.90	0.03	23,639.60
255.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108	94.82	5,212.20	24,179.10	0.02	18,966.90

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
8,374.000 HECLA MINING CO 422704106	1.89	24,200.86	15,826.86	0.01	-8,374.00	
410.000 HEICO CORP 422806109	54.36	13,972.80	22,287.60	0.02	8,314.80	
601.000 HELMERICH & PAYNE INC 423452101	53.55	24,354.02	32,183.55	0.03	7,829.53	
544.000 JACK HENRY & ASSOCIATES INC 426281101	78.06	15,939.20	42,464.64	0.03	26,525.44	
985.000 HERITAGE COMMERCE CORP 426927109	11.96	4,869.25	11,780.60	0.01	6,911.35	
492.000 HERCULES TECHNOLOGY GROWTH CAP 427096508	12.19	5,072.52	5,997.48	0.00	924.96	
385.000 HERITAGE FINANCIAL CORP/WA 42722X106	18.84	4,966.50	7,253.40	0.01	2,286.90	
5,497.000 HERON THERAPEUTICS INC 427746102	26.70	50,023.25	146,769.90	0.12	96,746.65	
932.000 HERSHEY CO/THE 427866108	89.27	49,928.96	83,199.64	0.07	33,270.68	
2,148.000 HERTZ GLOBAL HOLDINGS INC 42805T105	14.23	32,754.98	30,566.04	0.03	-2,188.94	

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,710.000 HESS CORP 42809H107	48.48	77,780.48	82,900.80	0.07	5,120.32
7,384.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	15.20	95,309.48	112,236.80	0.09	16,927.32
425.000 HEXCEL CORP 428291108	46.45	10,060.43	19,741.25	0.02	9,680.82
151.000 HIGHWOODS PROPERTIES INC 431284108	43.60	4,898.44	6,583.60	0.01	1,685.16
627.000 HILL-ROM HOLDINGS INC 431475102	48.06	17,336.55	30,133.62	0.02	12,797.07
215.000 HILLENBRAND INC 431571108	29.63	4,882.65	6,370.45	0.01	1,487.80
785.000 HILLTOP HOLDINGS INC 432748101	19.22	9,252.00	15,087.70	0.01	5,835.70
486.000 HOLLYFRONTIER CORP 436106108	39.89	24,436.08	19,386.54	0.02	-5,049.54
1,911.000 HOLOGIC INC 436440101	38.69	35,479.86	73,936.59	0.06	38,456.73
418.000 HOME BANCSHARES INC/AR 436893200	40.52	4,932.40	16,937.36	0.01	12,004.96

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,084.000 HOME DEPOT INC/THE 437076102	132.25	295,717.57	1,069,109.00	0.88	773,391.43
338.000 HOMESTREET INC 43785V102	21.71	4,912.76	7,337.98	0.01	2,425.22
4,841.000 HONEYWELL INTERNATIONAL INC 438516106	103.57	200,555.37	501,382.37	0.41	300,827.00
1,484.000 HORMEL FOODS CORP 440452100	79.08	33,285.11	117,354.72	0.10	84,069.61
192.000 HORNBECK OFFSHORE SERVICES INC 440543106	9.94	4,809.60	1,908.48	0.00	-2,901.12
2,202.000 HOSPITALITY PROPERTIES TRUST 44106M102	26.15	48,928.44	57,582.30	0.05	8,653.86
4,338.000 HOST HOTELS & RESORTS INC 44107P104	15.34	62,120.16	66,544.92	0.05	4,424.76
185.000 HOWARD HUGHES CORP/THE 44267D107	113.16	15,117.50	20,934.60	0.02	5,817.10
1,170.000 HUMANA INC 444859102	178.51	74,670.22	208,856.70	0.17	134,186.48
450.000 JB HUNT TRANSPORT SERVICES INC 445658107	73.36	20,574.00	33,012.00	0.03	12,438.00

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,642.000 HUNTINGTON BANCSHARES INC/OH 446150104	11.06	40,273.34	84,520.52	0.07	44,247.18
344.000 HUNTINGTON INGALLS INDUSTRIES 446413106	126.85	12,961.36	43,636.40	0.04	30,675.04
2,133.000 HUNTSMAN CORP 447011107	11.37	26,136.75	24,252.21	0.02	-1,884.54
165.000 HURON CONSULTING GROUP INC 447462102	59.40	4,851.00	9,801.00	0.01	4,950.00
514.000 HYATT HOTELS CORP 448579102	47.02	19,943.20	24,168.28	0.02	4,225.08
303.000 IAC/INTERACTIVECORP 44919P508	60.05	11,608.50	18,195.15	0.01	6,586.65
198.000 ICF INTERNATIONAL INC 44925C103	35.56	4,950.00	7,040.88	0.01	2,090.88
287.000 IPG PHOTONICS CORP 44980X109	89.16	25,000.57	25,588.92	0.02	588.35
2,031.000 ISTAR INC 45031U101	11.73	12,348.48	23,823.63	0.02	11,475.15
788.000 ITT CORP 450911201	36.32	15,320.78	28,620.16	0.02	13,299.38

 PARA US - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315.000 IDACORP INC 451107106	68.00	15,032.32	21,420.00	0.02	6,387.68
287.000 IDEX CORP 45167R104	76.61	14,860.69	21,987.07	0.02	7,126.38
724.000 IDEXX LABORATORIES INC 45168D104	72.92	27,066.74	52,794.08	0.04	25,727.34
201.000 IHS INC 451734107	118.43	17,737.28	23,804.43	0.02	6,067.15
2,798.000 ILLINOIS TOOL WORKS INC 452308109	92.68	126,121.80	259,318.64	0.21	133,196.84
587.000 ILLUMINA INC 452327109	191.95	90,532.93	112,671.72	0.09	22,138.79
412.000 IMPAX LABORATORIES INC 45256B101	42.76	8,330.64	17,617.12	0.01	9,286.48
2,346.000 INCONTACT INC 45336E109	9.54	11,753.46	22,380.84	0.02	10,627.38
1,211.000 INCYTE CORP 45337C102	108.45	19,460.77	131,332.95	0.11	111,872.18
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	46.52	4,932.40	8,838.80	0.01	3,906.40

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
95.000 INFINITY PROPERTY & CASUALTY C 45665Q103	82.23	5,136.65	7,811.85	0.01	2,675.20
1,545.000 INFINERA CORP 45667G103	18.12	32,043.30	27,995.40	0.02	-4,047.90
1,422.000 INFOBLOX INC 45672H104	18.39	18,741.96	26,150.58	0.02	7,408.62
337.000 INGLES MARKETS INC 457030104	44.08	5,048.26	14,854.96	0.01	9,806.70
1,393.000 INGRAM MICRO INC 457153104	30.38	25,185.44	42,319.34	0.03	17,133.90
412.000 INGREDION INC 457187102	95.84	20,064.33	39,486.08	0.03	19,421.75
305.000 INSIGHT ENTERPRISES INC 45765U103	25.12	5,072.15	7,661.60	0.01	2,589.45
156.000 INNOSPEC INC 45768S105	54.31	4,873.11	8,472.36	0.01	3,599.25
245.000 INSULET CORP 45784P101	37.81	5,049.45	9,263.45	0.01	4,214.00
2,593.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	26.35	16,024.74	68,325.55	0.06	52,300.81

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,133.000 INTEL CORP 458140100	34.45	586,714.59	969,181.85	0.80	382,467.26
1,135.000 INTERACTIVE BROKERS GROUP INC 45841N107	43.60	18,637.04	49,486.00	0.04	30,848.96
213.000 INTERACTIVE INTELLIGENCE GROUP 45841V109	31.42	5,188.68	6,692.46	0.01	1,503.78
399.000 INTERCONTINENTAL EXCHANGE INC 45866F104	256.26	66,151.50	102,247.74	0.08	36,096.24
1,182.000 INTERNATIONAL BANCSHARES CORP 459044103	25.70	19,053.84	30,377.40	0.03	11,323.56
4,730.000 INTERNATIONAL BUSINESS MACHINE 459200101	137.62	426,578.96	650,942.60	0.54	224,363.64
910.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	119.64	36,099.79	108,872.40	0.09	72,772.61
2,693.000 INTERNATIONAL PAPER CO 460146103	37.70	93,190.33	101,526.10	0.08	8,335.77
186.000 INTERNATIONAL SPEEDWAY CORP 460335201	33.72	4,992.24	6,271.92	0.01	1,279.68
3,696.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.28	36,512.41	86,042.88	0.07	49,530.47

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,148.000 INTERSIL CORP 46069S109	12.76	9,631.72	14,648.48	0.01	5,016.76
377.000 INTERVAL LEISURE GROUP INC 46113M108	15.61	5,051.80	5,884.97	0.00	833.17
2,235.000 INTUIT INC 461202103	96.50	72,897.66	215,677.50	0.18	142,779.84
256.000 INTUITIVE SURGICAL INC 46120E602	546.16	70,720.53	139,816.96	0.12	69,096.43
927.000 INVENSENSE INC 46123D205	10.23	9,909.63	9,483.21	0.01	-426.42
4,358.000 INVESCO MORTGAGE CAPITAL INC 46131B100	12.39	64,149.76	53,995.62	0.04	-10,154.14
925.000 INVESTORS BANCORP INC 46146L101	12.44	5,045.78	11,507.00	0.01	6,461.22
483.000 IONIS PHARMACEUTICALS INC 462222100	61.93	25,608.66	29,912.19	0.02	4,303.53
6,678.000 IRIDIUM COMMUNICATIONS INC 46269C102	8.41	55,360.62	56,161.98	0.05	801.36
1,375.000 IRON MOUNTAIN INC 46284V101	27.01	34,079.37	37,138.75	0.03	3,059.38

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
729.000 ITC HOLDINGS CORP 465685105	39.25	20,168.61	28,613.25	0.02	8,444.64
90.000 J ALEXANDER'S HOLDINGS INC 46609J106	10.92	365.24	982.80	0.00	617.56
20,434.000 JPMORGAN CHASE & CO 46625H100	66.03	826,555.30	1,349,257.02	1.11	522,701.72
225.000 JACK IN THE BOX INC 466367109	76.71	5,033.25	17,259.75	0.01	12,226.50
2,438.000 JANUS CAPITAL GROUP INC 47102X105	14.09	18,187.48	34,351.42	0.03	16,163.94
1,707.000 JARDEN CORP 471109108	57.12	26,879.79	97,503.84	0.08	70,624.05
813.000 JETBLUE AIRWAYS CORP 477143101	22.65	5,162.55	18,414.45	0.02	13,251.90
14,454.000 JOHNSON & JOHNSON 478160104	102.72	943,078.08	1,484,714.88	1.22	541,636.80
4,333.000 JOHNSON CONTROLS INC 478366107	39.49	104,970.66	171,110.17	0.14	66,139.51
376.000 JONES LANG LASALLE INC 48020Q107	159.86	26,928.52	60,107.36	0.05	33,178.84

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
180.000 J2 GLOBAL INC 48123V102	82.32	4,905.00	14,817.60	0.01	9,912.60
3,428.000 JUNIPER NETWORKS INC 48203R104	27.60	59,237.94	94,612.80	0.08	35,374.86
379.000 KAR AUCTION SERVICES INC 48238T109	37.03	5,040.70	14,034.37	0.01	8,993.67
328.000 KLX INC 482539103	30.79	5,431.82	10,099.12	0.01	4,667.30
320.000 KANSAS CITY SOUTHERN 485170302	74.67	15,264.80	23,894.40	0.02	8,629.60
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.59	5,332.73	14,593.14	0.01	9,260.41
530.000 KATE SPADE & CO 485865109	17.77	9,778.50	9,418.10	0.01	-360.40
1,596.000 KB HOME 48666K109	12.33	12,943.56	19,678.68	0.02	6,735.12
457.000 KELLOGG CO 487836108	72.27	31,706.66	33,027.39	0.03	1,320.73
320.000 KELLY SERVICES INC 488152208	16.15	5,027.20	5,168.00	0.00	140.80

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,337.000 KEMET CORP 488360207	2.37	9,651.81	5,538.69	0.00	-4,113.12
314.000 KEMPER CORP 488401100	37.25	9,143.68	11,696.50	0.01	2,552.82
650.000 KEURIG GREEN MOUNTAIN INC 49271M100	89.98	18,439.89	58,487.00	0.05	40,047.11
6,436.000 KEYCORP 493267108	13.19	51,101.84	84,890.84	0.07	33,789.00
1,265.000 KEYSIGHT TECHNOLOGIES INC 49338L103	28.33	21,921.34	35,837.45	0.03	13,916.11
667.000 KEYW HOLDING CORP/THE 493723100	6.02	4,970.82	4,015.34	0.00	-955.48
426.000 KFORCE INC 493732101	25.28	5,197.20	10,769.28	0.01	5,572.08
369.000 KILROY REALTY CORP 49427F108	63.28	14,040.45	23,350.32	0.02	9,309.87
1,900.000 KIMBERLY-CLARK CORP 494368103	127.30	119,036.49	241,870.00	0.20	122,833.51
2,883.000 KIMCO REALTY CORP 49446R109	26.46	51,500.67	76,284.18	0.06	24,783.51

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,124.000 KINDER MORGAN INC/DE 49456B101	14.92	139,361.73	76,450.08	0.06	-62,911.65
525.000 KIRBY CORP 497266106	52.62	20,007.75	27,625.50	0.02	7,617.75
267.000 KITE REALTY GROUP TRUST 49803T300	25.93	4,891.44	6,923.31	0.01	2,031.87
306.000 KNIGHT TRANSPORTATION INC 499064103	24.23	4,938.84	7,414.38	0.01	2,475.54
780.000 KNOWLES CORP 49926D109	13.33	12,222.83	10,397.40	0.01	-1,825.43
432.000 KOHL'S CORP 500255104	47.63	19,829.32	20,576.16	0.02	746.84
3,435.000 KRAFT HEINZ CO/THE 500754106	72.76	103,389.63	249,930.60	0.21	146,540.97
846.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	4.10	5,076.00	3,468.60	0.00	-1,607.40
7,912.000 KROGER CO/THE 501044101	41.83	90,643.20	330,958.96	0.27	240,315.76
1,885.000 L BRANDS INC 501797104	95.82	51,159.09	180,620.70	0.15	129,461.61

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
390.000 LHC GROUP INC 50187A107	45.29	5,093.40	17,663.10	0.01	12,569.70
1,271.000 LKQ CORP 501889208	29.63	27,050.07	37,659.73	0.03	10,609.66
622.000 LPL FINANCIAL HOLDINGS INC 50212V100	42.65	20,223.92	26,528.30	0.02	6,304.38
514.000 LA-Z-BOY INC 505336107	24.42	4,821.32	12,551.88	0.01	7,730.56
831.000 LABORATORY CORP OF AMERICA HOL 50540R409	123.64	55,604.11	102,744.84	0.08	47,140.73
125.000 LACLEDE GROUP INC/THE 505597104	59.41	4,991.25	7,426.25	0.01	2,435.00
231.000 LAKE LAND FINANCIAL CORP 511656100	46.62	5,109.72	10,769.22	0.01	5,659.50
1,138.000 LAM RESEARCH CORP 512807108	79.42	27,918.93	90,379.96	0.07	62,461.03
766.000 LAMAR ADVERTISING CO 512816109	59.98	18,621.46	45,944.68	0.04	27,323.22
68.000 LANCASTER COLONY CORP 513847103	115.46	4,930.68	7,851.28	0.01	2,920.60

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
110.000 LANDSTAR SYSTEM INC 515098101	58.65	4,950.00	6,451.50	0.01	1,501.50
1,107.000 LAS VEGAS SANDS CORP 517834107	43.84	46,629.16	48,530.88	0.04	1,901.72
752.000 LASALLE HOTEL PROPERTIES 517942108	25.16	18,700.40	18,920.32	0.02	219.92
844.000 ESTEE LAUDER COS INC/THE 518439104	88.06	60,692.30	74,322.64	0.06	13,630.34
803.000 LEAR CORP 521865204	122.83	38,882.32	98,632.49	0.08	59,750.17
1,384.000 LEAP WIRELESS INTL CONTRA 521CNT998	1.89	0.00	2,615.76	0.00	2,615.76
567.000 LEGGETT & PLATT INC 524660107	42.02	12,978.63	23,825.34	0.02	10,846.71
940.000 LEGG MASON INC 524901105	39.23	29,384.40	36,876.20	0.03	7,491.80
206.000 LEIDOS HOLDINGS INC 525327102	56.26	6,752.59	11,589.56	0.01	4,836.97
1,012.000 LENNAR CORP 526057104	48.91	19,885.80	49,496.92	0.04	29,611.12

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
38.000 LENNOX INTERNATIONAL INC 526107107	124.90	2,405.40	4,746.20	0.00	2,340.80
1,278.000 LEUCADIA NATIONAL CORP 527288104	17.39	21,514.86	22,224.42	0.02	709.56
1,473.000 LEVEL 3 COMMUNICATIONS INC 52729N308	54.36	36,578.93	80,072.28	0.07	43,493.35
498.000 LEXMARK INTERNATIONAL INC 529771107	32.45	13,680.06	16,160.10	0.01	2,480.04
4,166.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	27.32	49,154.36	113,815.12	0.09	64,660.76
1,008.000 LIBERTY VENTURES 53071M880	45.11	12,055.63	45,470.88	0.04	33,415.25
778.000 LIBERTY PROPERTY TRUST 531172104	31.05	24,118.00	24,156.90	0.02	38.90
862.000 LIBERTY MEDIA CORP 531229102	39.25	33,026.66	33,833.50	0.03	806.84
416.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	30.34	3,806.31	12,621.44	0.01	8,815.13
326.000 LIFEPOINT HEALTH INC 53219L109	73.40	12,249.18	23,928.40	0.02	11,679.22

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,606.000 ELI LILLY & CO 532457108	84.26	320,117.23	388,101.56	0.32	67,984.33
278.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	51.89	9,980.20	14,425.42	0.01	4,445.22
1,312.000 LINCOLN NATIONAL CORP 534187109	50.26	39,367.52	65,941.12	0.05	26,573.60
1,044.000 LINEAR TECHNOLOGY CORP 535678106	42.47	33,044.17	44,338.68	0.04	11,294.51
567.000 LINKEDIN CORP 53578A108	225.08	73,633.55	127,620.36	0.11	53,986.81
279.000 LITHIA MOTORS INC 536797103	106.67	5,354.01	29,760.93	0.02	24,406.92
75.000 LITTELFUSE INC 537008104	107.01	4,898.25	8,025.75	0.01	3,127.50
1,205.000 LOCKHEED MARTIN CORP 539830109	217.15	141,357.17	261,665.75	0.22	120,308.58
680.000 LOEWS CORP 540424108	38.40	25,330.00	26,112.00	0.02	782.00
6,611.000 LOWE'S COS INC 548661107	76.04	189,425.65	502,700.44	0.41	313,274.79

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,085.000 M&T BANK CORP 55261F104	121.18	82,071.55	131,480.30	0.11	49,408.75
344.000 MB FINANCIAL INC 55264U108	32.37	6,536.00	11,135.28	0.01	4,599.28
968.000 MDU RESOURCES GROUP INC 552690109	18.32	20,031.06	17,733.76	0.01	-2,297.30
172.000 MGE ENERGY INC 55277P104	46.40	5,077.44	7,980.80	0.01	2,903.36
3,013.000 MGM RESORTS INTERNATIONAL 552953101	22.72	30,503.52	68,455.36	0.06	37,951.84
203.000 MKS INSTRUMENTS INC 55306N104	36.00	5,093.27	7,308.00	0.01	2,214.73
138.000 MSA SAFETY INC 553498106	43.47	4,854.84	5,998.86	0.00	1,144.02
840.000 MSCI INC 55354G100	72.13	30,204.52	60,589.20	0.05	30,384.68
1,188.000 MACERICH CO/THE 554382101	80.69	50,432.16	95,859.72	0.08	45,427.56
2,238.000 MACY'S INC 55616P104	34.98	79,326.29	78,285.24	0.06	-1,041.05

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
714.000 STEVEN MADDEN LTD 556269108	30.22	18,714.14	21,577.08	0.02	2,862.94
259.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016	0.00	0.00	0.00	0.00	0.00
104.000 MAIN STREET CAPITAL CORP 56035L104	29.08	1,919.84	3,024.32	0.00	1,104.48
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	22.88	5,750.14	14,849.12	0.01	9,098.98
340.000 MANHATTAN ASSOCIATES INC 562750109	66.17	24,990.00	22,497.80	0.02	-2,492.20
1,451.000 MANITOWOC CO INC/THE 563571108	15.35	15,582.43	22,272.85	0.02	6,690.42
412.000 MANPOWERGROUP INC 56418H100	84.29	15,714.52	34,727.48	0.03	19,012.96
4,483.000 MARATHON OIL CORP 565849106	12.59	104,095.62	56,440.97	0.05	-47,654.65
2,432.000 MARATHON PETROLEUM CORP 56585A102	51.84	68,938.03	126,074.88	0.10	57,136.85
513.000 MARCUS CORP/THE 566330106	18.97	4,945.32	9,731.61	0.01	4,786.29

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
53.000 MARKEL CORP 570535104	883.35	19,967.59	46,817.55	0.04	26,849.96
208.000 MARKETAXESS HOLDINGS INC 57060D108	111.59	5,002.40	23,210.72	0.02	18,208.32
3,608.000 MARSH & MCLENNAN COS INC 571748102	55.45	107,513.60	200,063.60	0.16	92,550.00
1,817.000 MARRIOTT INTERNATIONAL INC/MD 571903202	67.04	64,337.83	121,811.68	0.10	57,473.85
1,217.000 MARTEN TRANSPORT LTD 573075108	17.70	19,674.95	21,540.90	0.02	1,865.95
153.000 MARTIN MARIETTA MATERIALS INC 573284106	136.58	18,106.74	20,896.74	0.02	2,790.00
2,938.000 MASCO CORP 574599106	28.30	42,183.77	83,145.40	0.07	40,961.63
356.000 MASTEC INC 576323109	17.38	6,497.00	6,187.28	0.01	-309.72
5,883.000 MASTERCARD INC 57636Q104	97.36	170,523.05	572,768.88	0.47	402,245.83
500.000 MATSON INC 57686G105	42.63	8,942.86	21,315.00	0.02	12,372.14

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,505.000 MATTEL INC 577081102	27.17	46,739.54	68,060.85	0.06	21,321.31
153.000 MATTHEWS INTERNATIONAL CORP 577128101	53.45	4,915.89	8,177.85	0.01	3,261.96
2,078.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	38.00	49,373.28	78,964.00	0.07	29,590.72
342.000 MCCORMICK & CO INC/MD 579780206	85.56	13,128.32	29,261.52	0.02	16,133.20
4,613.000 MCDONALD'S CORP 580135101	118.14	200,257.79	544,979.82	0.45	344,722.03
1,088.000 MCGRAW HILL FINANCIAL INC 580645109	98.58	67,402.68	107,255.04	0.09	39,852.36
1,684.000 MCKESSON CORP 58155Q103	197.23	90,057.62	332,135.32	0.27	242,077.70
1,286.000 MEAD JOHNSON NUTRITION CO 582839106	78.95	54,407.24	101,529.70	0.08	47,122.46
526.000 MEDALLION FINANCIAL CORP 583928106	7.04	5,207.40	3,703.04	0.00	-1,504.36
1,774.000 MEDICAL PROPERTIES TRUST INC 58463J304	11.51	24,516.68	20,418.74	0.02	-4,097.94

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
295.000 MEDICINES CO/THE 584688105	37.34	4,838.00	11,015.30	0.01	6,177.30
572.000 MEDIDATA SOLUTIONS INC 58471A105	49.29	25,728.56	28,193.88	0.02	2,465.32
434.000 MEDIVATION INC 58501N101	48.34	24,577.42	20,979.56	0.02	-3,597.86
514.000 MEDNAX INC 58502B106	71.66	19,905.31	36,833.24	0.03	16,927.93
1,011.000 MENTOR GRAPHICS CORP 587200106	18.42	12,656.01	18,622.62	0.02	5,966.61
17,262.000 MERCK & CO INC 58933Y105	52.82	717,882.77	911,778.84	0.75	193,896.07
1,448.000 MERCURY SYSTEMS INC 589378108	18.36	25,412.40	26,585.28	0.02	1,172.88
128.000 MERCURY GENERAL CORP 589400100	46.57	4,974.08	5,960.96	0.00	986.88
160.000 MEREDITH CORP 589433101	43.25	4,865.60	6,920.00	0.01	2,054.40
984.000 MERIDIAN BANCORP INC 58958U103	14.10	5,120.14	13,874.40	0.01	8,754.26

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
221.000 MERITAGE HOMES CORP 59001A102	33.99	5,049.85	7,511.79	0.01	2,461.94
1,315.000 MERITOR INC 59001K100	8.35	6,588.15	10,980.25	0.01	4,392.10
94.000 MESA LABORATORIES INC 59064R109	99.50	5,018.66	9,353.00	0.01	4,334.34
3,947.000 METLIFE INC 59156R108	48.21	155,354.33	190,284.87	0.16	34,930.54
124.000 METTLER-TOLEDO INTERNATIONAL I 592688105	339.13	19,685.56	42,052.12	0.03	22,366.56
42,942.000 MICROSOFT CORP 594918104	55.48	1,193,206.81	2,382,422.16	1.96	1,189,215.35
5,312.000 MICRON TECHNOLOGY INC 595112103	14.16	44,116.54	75,217.92	0.06	31,101.38
827.000 MICROSEMI CORP 595137100	32.59	15,828.23	26,951.93	0.02	11,123.70
189.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	90.81	10,400.25	17,163.09	0.01	6,762.84
351.000 MIDDLEBY CORP/THE 596278101	107.87	10,661.04	37,862.37	0.03	27,201.33

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,159.000 MOBILEIRON INC 60739U204	3.61	25,413.88	22,233.99	0.02	-3,179.89
358.000 MOHAWK INDUSTRIES INC 608190104	189.39	20,413.16	67,801.62	0.06	47,388.46
758.000 MOLSON COORS BREWING CO 60871R209	93.92	32,706.34	71,191.36	0.06	38,485.02
10,788.000 MONDELEZ INTERNATIONAL INC 609207105	44.84	205,927.40	483,733.92	0.40	277,806.52
2,411.000 MONOGRAM RESIDENTIAL TRUST INC 60979P105	9.76	24,110.00	23,531.36	0.02	-578.64
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	63.71	5,226.75	21,979.95	0.02	16,753.20
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	23.64	5,025.18	8,652.24	0.01	3,627.06
148.000 MONRO MUFFLER BRAKE INC 610236101	66.22	5,046.80	9,800.56	0.01	4,753.76
3,073.000 MONSANTO CO 61166W101	98.52	147,297.31	302,751.96	0.25	155,454.65
2,126.000 MONSTER WORLDWIDE INC 611742107	5.73	9,992.20	12,181.98	0.01	2,189.78

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
662.000 MONSTER BEVERAGE CORP 61174X109	148.96	43,097.06	98,611.52	0.08	55,514.46
1,388.000 MOODY'S CORP 615369105	100.34	53,181.58	139,271.92	0.11	86,090.34
221.000 MOOG INC 615394202	60.60	9,483.64	13,392.60	0.01	3,908.96
9,977.000 MORGAN STANLEY 617446448	31.81	211,601.19	317,368.37	0.26	105,767.18
83.000 MORNINGSTAR INC 617700109	80.41	4,849.69	6,674.03	0.01	1,824.34
1,090.000 MOSAIC CO/THE 61945C103	27.59	37,292.70	30,073.10	0.02	-7,219.60
517.000 MOTOROLA SOLUTIONS INC 620076307	68.45	33,734.25	35,388.65	0.03	1,654.40
294.000 MOVADO GROUP INC 624580106	25.71	4,933.32	7,558.74	0.01	2,625.42
476.000 MUELLER INDUSTRIES INC 624756102	27.10	8,653.68	12,899.60	0.01	4,245.92
1,015.000 MURPHY OIL CORP 626717102	22.45	41,323.06	22,786.75	0.02	-18,536.31

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350.000 MURPHY USA INC 626755102	60.74	9,641.63	21,259.00	0.02	11,617.37
542.000 MYRIAD GENETICS INC 62855J104	43.16	11,051.38	23,392.72	0.02	12,341.34
449.000 NCI BUILDING SYSTEMS INC 628852204	12.41	4,992.88	5,572.09	0.00	579.21
1,002.000 NCR CORP 62886E108	24.46	17,446.56	24,508.92	0.02	7,062.36
544.000 NIC INC 62914B100	19.68	6,832.64	10,705.92	0.01	3,873.28
100.000 NN INC 629337106	15.94	614.00	1,594.00	0.00	980.00
1,646.000 NRG YIELD INC 62942X405	14.76	24,673.54	24,294.96	0.02	-378.58
11.000 NVR INC 62944T105	1,643.00	7,904.41	18,073.00	0.01	10,168.59
738.000 NASDAQ INC 631103108	58.17	22,396.95	42,929.46	0.04	20,532.51
332.000 NATIONAL HEALTH INVESTORS INC 63633D104	60.87	16,244.76	20,208.84	0.02	3,964.08

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,595.000 NATIONAL OILWELL VARCO INC 637071101	33.49	55,319.92	53,416.55	0.04	-1,903.37
779.000 NATIONAL PENN BANCSHARES INC 637138108	12.33	5,951.56	9,605.07	0.01	3,653.51
535.000 NATIONAL RETAIL PROPERTIES INC 637417106	40.05	12,995.15	21,426.75	0.02	8,431.60
1,765.000 NATIONAL STORAGE AFFILIATES TR 637870106	17.13	22,680.25	30,234.45	0.02	7,554.20
254.000 NATIONSTAR MORTGAGE HOLDINGS I 63861C109	13.37	4,937.76	3,395.98	0.00	-1,541.78
108.000 NAVIGATORS GROUP INC/THE 638904102	85.79	4,966.92	9,265.32	0.01	4,298.40
607.000 NATUS MEDICAL INC 639050103	48.05	5,032.03	29,166.35	0.02	24,134.32
507.000 NAVIGANT CONSULTING INC 63935N107	16.06	5,070.00	8,142.42	0.01	3,072.42
2,501.000 NAVIENT CORP 63938C108	11.45	26,744.53	28,636.45	0.02	1,891.92
233.000 NELNET INC 64031N108	33.57	5,039.79	7,821.81	0.01	2,782.02

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,055.000 NETAPP INC 64110D104	26.53	36,028.15	27,989.15	0.02	-8,039.00
2,296.000 NETFLIX INC 64110L106	114.38	29,739.76	262,616.48	0.22	232,876.72
611.000 NETSCOUT SYSTEMS INC 64115T104	30.70	17,610.93	18,757.70	0.02	1,146.77
420.000 NETSUITE INC 64118Q107	84.62	23,888.14	35,540.40	0.03	11,652.26
1,960.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	12.16	24,343.20	23,833.60	0.02	-509.60
2,373.000 NEW SENIOR INVESTMENT GROUP IN 648691103	9.86	24,038.49	23,397.78	0.02	-640.71
2,764.000 NEW YORK COMMUNITY BANCORP INC 649445103	16.32	33,278.56	45,108.48	0.04	11,829.92
5,679.000 NEW YORK MORTGAGE TRUST INC 649604501	5.33	42,867.97	30,269.07	0.02	-12,598.90
2,144.000 NEW YORK REIT INC 64976L109	11.50	25,234.88	24,656.00	0.02	-578.88
1,539.000 NEW YORK TIMES CO/THE 650111107	13.42	12,161.41	20,653.38	0.02	8,491.97

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,238.000 NEWELL RUBBERMAID INC 651229106	44.08	19,399.46	54,571.04	0.04	35,171.58
552.000 NEWFIELD EXPLORATION CO 651290108	32.56	12,420.00	17,973.12	0.01	5,553.12
2,176.000 NEWMONT MINING CORP 651639106	17.99	45,043.20	39,146.24	0.03	-5,896.96
3,343.000 NEWS CORP 65249B109	13.36	30,581.98	44,662.48	0.04	14,080.50
496.000 NEWSTAR FINANCIAL INC 65251F105	8.98	4,786.40	4,454.08	0.00	-332.32
2,540.000 NEXTERA ENERGY INC 65339F101	103.89	115,249.25	263,880.60	0.22	148,631.35
6,942.000 NIKE INC 654106103	62.50	105,580.19	433,875.00	0.36	328,294.81
1,904.000 NISOURCE INC 65473P105	19.51	15,455.01	37,147.04	0.03	21,692.03
2,530.000 NOBLE ENERGY INC 655044105	32.93	90,768.51	83,312.90	0.07	-7,455.61
1,077.000 NORDSTROM INC 655664100	49.81	48,382.85	53,645.37	0.04	5,262.52

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,417.000 NORFOLK SOUTHERN CORP 655844108	84.59	104,380.57	204,454.03	0.17	100,073.46
414.000 NORTHERN TRUST CORP 665859104	72.09	25,073.58	29,845.26	0.02	4,771.68
89.000 NORTHFIELD BANCORP INC 66611T108	15.92	895.14	1,416.88	0.00	521.74
1,106.000 NORTHROP GRUMMAN CORP 666807102	188.81	68,473.34	208,823.86	0.17	140,350.52
2,720.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	12.14	32,664.98	33,020.80	0.03	355.82
453.000 NORTHSTAR REALTY EUROPE CORP 66706L101	11.81	5,232.15	5,349.93	0.00	117.78
2,944.000 NORTHWEST BIOTHERAPEUTICS INC 66737P600	3.20	14,690.56	9,420.80	0.01	-5,269.76
199.000 NORTHWEST PIPE CO 667746101	11.19	4,736.20	2,226.81	0.00	-2,509.39
187.000 NOVARTIS AG 66987V109 ADR	86.04	10,367.11	16,089.48	0.01	5,722.37
422.000 NOW INC 67011P100	15.82	8,195.33	6,676.04	0.01	-1,519.29

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
344.000 NU SKIN ENTERPRISES INC 67018T105	37.89	12,425.28	13,034.16	0.01	608.88
1,357.000 NUANCE COMMUNICATIONS INC 67020Y100	19.89	22,770.46	26,990.73	0.02	4,220.27
1,007.000 NUCOR CORP 670346105	40.30	43,294.15	40,582.10	0.03	-2,712.05
3,473.000 NVIDIA CORP 67066G104	32.96	45,792.17	114,470.08	0.09	68,677.91
871.000 OGE ENERGY CORP 670837103	26.29	24,753.82	22,898.59	0.02	-1,855.23
360.000 O'REILLY AUTOMOTIVE INC 67103H107	253.42	33,350.40	91,231.20	0.08	57,880.80
420.000 OFG BANCORP 67103X102	7.32	4,863.60	3,074.40	0.00	-1,789.20
4,892.000 OCCIDENTAL PETROLEUM CORP 674599105	67.61	225,447.83	330,748.12	0.27	105,300.29
479.000 OCEANEERING INTERNATIONAL INC 675232102	37.52	18,956.70	17,972.08	0.01	-984.62
384.000 OCEANFIRST FINANCIAL CORP 675234108	20.03	4,995.84	7,691.52	0.01	2,695.68

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,675.000 OFFICE DEPOT INC 676220106	5.64	13,285.20	32,007.00	0.03	18,721.80
536.000 OIL STATES INTERNATIONAL INC 678026105	27.25	21,690.33	14,606.00	0.01	-7,084.33
207.000 OLD DOMINION FREIGHT LINE INC 679580100	59.07	4,987.32	12,227.49	0.01	7,240.17
596.000 OLD NATIONAL BANCORP/IN 680033107	13.56	6,144.76	8,081.76	0.01	1,937.00
1,639.000 OLD REPUBLIC INTERNATIONAL COR 680223104	18.63	15,193.53	30,534.57	0.03	15,341.04
1,714.000 OMNICOM GROUP INC 681919106	75.66	80,191.38	129,681.24	0.11	49,489.86
639.000 OMEGA HEALTHCARE INVESTORS INC 681936100	34.98	13,035.60	22,352.22	0.02	9,316.62
540.000 ON ASSIGNMENT INC 682159108	44.95	25,088.40	24,273.00	0.02	-815.40
321.000 ONE GAS INC 68235P108	50.17	6,291.99	16,104.57	0.01	9,812.58
1,285.000 ONEOK INC 682680103	24.66	44,638.95	31,688.10	0.03	-12,950.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
526.000 ONEMAIN HOLDINGS INC 68268W103	41.54	25,063.90	21,850.04	0.02	-3,213.86
1,470.000 OPKO HEALTH INC 68375N103	10.05	5,086.20	14,773.50	0.01	9,687.30
21,740.000 ORACLE CORP 68389X105	36.53	388,448.16	794,162.20	0.65	405,714.04
339.000 ORBITAL ATK INC 68557N103	89.34	10,405.44	30,286.26	0.02	19,880.82
394.000 ORITANI FINANCIAL CORP 68633D103	16.50	4,988.04	6,501.00	0.01	1,512.96
809.000 ORMAT TECHNOLOGIES INC 686688102	36.47	14,788.52	29,504.23	0.02	14,715.71
833.000 OSHKOSH CORP 688239201	39.04	15,979.90	32,520.32	0.03	16,540.42
937.000 OTTER TAIL CORP 689648103	26.63	25,055.38	24,952.31	0.02	-103.07
1,078.000 OWENS CORNING 690742101	47.03	28,408.02	50,698.34	0.04	22,290.32
1,063.000 OWENS-ILLINOIS INC 690768403	17.42	25,606.00	18,517.46	0.02	-7,088.54

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
155.000 OXFORD INDUSTRIES INC 691497309	63.82	5,068.50	9,892.10	0.01	4,823.60
146.000 PDC ENERGY INC 69327R101	53.38	4,333.28	7,793.48	0.01	3,460.20
1,712.000 PDL BIOPHARMA INC 69329Y104	3.54	10,144.34	6,060.48	0.00	-4,083.86
1,478.000 PG&E CORP 69331C108	53.19	79,311.52	78,614.82	0.06	-696.70
2,179.000 PHH CORP 693320202	16.20	44,774.62	35,299.80	0.03	-9,474.82
2,176.000 PNC FINANCIAL SERVICES GROUP I 693475105	95.31	146,634.63	207,394.56	0.17	60,759.93
545.000 PNM RESOURCES INC 69349H107	30.57	8,910.75	16,660.65	0.01	7,749.90
1,832.000 PPG INDUSTRIES INC 693506107	98.82	103,567.72	181,038.24	0.15	77,470.52
1,851.000 PPL CORP 69351T106	34.13	55,019.25	63,174.63	0.05	8,155.38
123.000 PRA GROUP INC 69354N106	34.69	4,940.09	4,266.87	0.00	-673.22

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
377.000 PVH CORP 693656100	73.65	27,132.69	27,766.05	0.02	633.36
996.000 PTC INC 69370C100	34.63	22,294.00	34,491.48	0.03	12,197.48
2,578.000 PACCAR INC 693718108	47.40	97,811.90	122,197.20	0.10	24,385.30
525.000 PACKAGING CORP OF AMERICA 695156109	63.05	19,952.55	33,101.25	0.03	13,148.70
1,047.000 PACWEST BANCORP 695263103	43.10	22,495.44	45,125.70	0.04	22,630.26
427.000 PALO ALTO NETWORKS INC 697435105	176.14	24,001.67	75,211.78	0.06	51,210.11
479.000 PANDORA MEDIA INC 698354107	13.41	4,746.89	6,423.39	0.01	1,676.50
138.000 PANERA BREAD CO 69840W108	194.78	25,062.18	26,879.64	0.02	1,817.46
718.000 PAPA JOHN'S INTERNATIONAL INC 698813102	55.87	12,974.26	40,114.66	0.03	27,140.40
386.000 PAREXEL INTERNATIONAL CORP 699462107	68.12	19,528.72	26,294.32	0.02	6,765.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
81.000 PARK NATIONAL CORP 700658107	90.48	5,158.89	7,328.88	0.01	2,169.99
841.000 PARKER DRILLING CO 701081101	1.82	4,734.83	1,530.62	0.00	-3,204.21
1,301.000 PARKER-HANNIFIN CORP 701094104	96.98	67,930.06	126,170.98	0.10	58,240.92
817.000 PATTERN ENERGY GROUP INC 70338P100	20.91	22,895.35	17,083.47	0.01	-5,811.88
649.000 PATTERSON COS INC 703395103	45.21	20,540.85	29,341.29	0.02	8,800.44
1,502.000 PATTERSON-UTI ENERGY INC 703481101	15.08	24,783.00	22,650.16	0.02	-2,132.84
1,087.000 PAYCHEX INC 704326107	52.89	32,699.34	57,491.43	0.05	24,792.09
6,508.000 PAYPAL HOLDINGS INC 70450Y103	36.20	115,281.52	235,589.60	0.19	120,308.08
272.000 PEBBLEBROOK HOTEL TRUST 70509V100	28.02	5,143.52	7,621.44	0.01	2,477.92
427.000 PENN NATIONAL GAMING INC 707569109	16.02	3,633.04	6,840.54	0.01	3,207.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,500.000 JC PENNEY CO INC 708160106	6.66	66,059.98	56,610.00	0.05	-9,449.98
1,383.000 PENNSYLVANIA REAL ESTATE INVES 709102107	21.87	19,071.57	30,246.21	0.02	11,174.64
1,483.000 PENNYMAC FINANCIAL SERVICES IN 70932B101	15.36	25,344.47	22,778.88	0.02	-2,565.59
710.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	42.34	10,799.10	30,061.40	0.02	19,262.30
1,540.000 PEOPLE'S UNITED FINANCIAL INC 712704105	16.15	19,993.42	24,871.00	0.02	4,877.58
7,342.000 PEPSICO INC 713448108	99.92	533,142.32	733,612.64	0.60	200,470.32
335.000 PERKINELMER INC 714046109	53.57	11,241.47	17,945.95	0.01	6,704.48
31,429.000 PFIZER INC 717081103	32.28	836,442.62	1,014,528.12	0.84	178,085.50
395.000 PHARMERICA CORP 71714F104	35.00	5,186.35	13,825.00	0.01	8,638.65
8,205.000 PHILIP MORRIS INTERNATIONAL IN 718172109	87.91	339,422.40	721,301.55	0.59	381,879.15

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,086.000 PHILLIPS 66 718546104	81.80	111,081.33	334,234.80	0.28	223,153.47
170.000 PIEDMONT NATURAL GAS CO INC 720186105	57.02	4,996.30	9,693.40	0.01	4,697.10
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	51.36	4,842.88	16,537.92	0.01	11,695.04
361.000 PINNACLE WEST CAPITAL CORP 723484101	64.48	14,934.57	23,277.28	0.02	8,342.71
825.000 PIONEER NATURAL RESOURCES CO 723787107	125.38	106,004.74	103,438.50	0.09	-2,566.24
1,055.000 PITNEY BOWES INC 724479100	20.65	14,927.87	21,785.75	0.02	6,857.88
287.000 PLANTRONICS INC 727493108	47.42	10,135.20	13,609.54	0.01	3,474.34
2,277.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	12.83	25,206.39	29,213.91	0.02	4,007.52
336.000 PLEXUS CORP 729132100	34.92	10,175.50	11,733.12	0.01	1,557.62
705.000 PLUM CREEK TIMBER CO INC 729251108	47.72	24,749.70	33,642.60	0.03	8,892.90

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
547.000 POLARIS INDUSTRIES INC 731068102	85.95	35,156.31	47,014.65	0.04	11,858.34
460.000 POLYCOM INC 73172K104	12.59	4,751.80	5,791.40	0.00	1,039.60
409.000 POLYONE CORP 73179P106	31.76	9,742.38	12,989.84	0.01	3,247.46
303.000 POOL CORP 73278L105	80.78	8,683.98	24,476.34	0.02	15,792.36
1,294.000 POPULAR INC 733174700	28.34	20,147.58	36,671.96	0.03	16,524.38
173.000 POST HOLDINGS INC 737446104	61.70	4,134.26	10,674.10	0.01	6,539.84
313.000 POST PROPERTIES INC 737464107	59.16	12,313.42	18,517.08	0.02	6,203.66
181.000 POWER INTEGRATIONS INC 739276103	48.63	6,646.32	8,802.03	0.01	2,155.71
1,315.000 POZEN INC 73941U102	6.83	2,948.10	8,981.45	0.01	6,033.35
1,910.000 PRAXAIR INC 74005P104	102.40	113,560.77	195,584.00	0.16	82,023.23

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
903.000 PRECISION CASTPARTS CORP 740189105	232.01	107,967.19	209,505.03	0.17	101,537.84
1,841.000 T ROWE PRICE GROUP INC 74144T108	71.49	87,703.03	131,613.09	0.11	43,910.06
306.000 PRICELINE GROUP INC/THE 741503403	1,274.95	127,117.24	390,134.70	0.32	263,017.46
215.000 PRIMERICA INC 74164M108	47.23	5,022.40	10,154.45	0.01	5,132.05
1,408.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	44.98	42,730.56	63,331.84	0.05	20,601.28
13,898.000 PROCTER & GAMBLE CO/THE 742718109	79.41	907,170.87	1,103,640.18	0.91	196,469.31
1,211.000 PRIVATEBANCORP INC 742962103	41.02	12,001.01	49,675.22	0.04	37,674.21
3,363.000 PROGRESSIVE CORP/THE 743315103	31.80	66,217.47	106,943.40	0.09	40,725.93
2,901.000 PROLOGIS INC 74340W103	42.92	86,339.55	124,510.92	0.10	38,171.37
499.000 PROOFPOINT INC 743424103	65.01	23,148.61	32,439.99	0.03	9,291.38

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
295.000 PROSPERITY BANCSHARES INC 743606105	47.86	12,522.75	14,118.70	0.01	1,595.95
380.000 PROVIDENT FINANCIAL SERVICES I 74386T105	20.15	5,247.80	7,657.00	0.01	2,409.20
1,746.000 PRUDENTIAL FINANCIAL INC 744320102	81.41	113,857.82	142,141.86	0.12	28,284.04
3,155.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	38.69	97,082.50	122,066.95	0.10	24,984.45
805.000 PUBLIC STORAGE 74460D109	247.70	69,477.30	199,398.50	0.16	129,921.20
1,297.000 PULTEGROUP INC 745867101	17.82	23,864.80	23,112.54	0.02	-752.26
122.000 QUAKER CHEMICAL CORP 747316107	77.26	4,941.00	9,425.72	0.01	4,484.72
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.60	5,070.08	8,015.20	0.01	2,945.12
758.000 QLIK TECHNOLOGIES INC 74733T105	31.66	23,990.70	23,998.28	0.02	7.58
1,526.000 QEP RESOURCES INC 74733V100	13.40	24,431.26	20,448.40	0.02	-3,982.86

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,047.000 QORVO INC 74736K101	50.90	11,927.85	53,292.30	0.04	41,364.45
9,631.000 QUALCOMM INC 747525103	49.99	363,996.00	481,405.54	0.40	117,409.54
1,161.000 QUANEX BUILDING PRODUCTS CORP 747619104	20.85	22,900.01	24,206.85	0.02	1,306.84
1,445.000 QUANTA SERVICES INC 74762E102	20.25	33,426.46	29,261.25	0.02	-4,165.21
456.000 QUESTAR CORP 748356102	19.48	6,560.05	8,882.88	0.01	2,322.83
7,762.000 RAIT FINANCIAL TRUST 749227609	2.70	45,065.24	20,957.40	0.02	-24,107.84
166.000 RLI CORP 749607107	61.75	4,999.09	10,250.50	0.01	5,251.41
281.000 RLJ LODGING TRUST 74965L101	21.63	4,804.00	6,078.03	0.01	1,274.03
36.553 RMR GROUP INC/THE 74967R106	14.41	475.19	526.73	0.00	51.54
752.000 RPM INTERNATIONAL INC 749685103	44.06	19,908.98	33,133.12	0.03	13,224.14

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
267.000 RPX CORP 74972G103	11.00	3,393.57	2,937.00	0.00	-456.57
920.000 RACKSPACE HOSTING INC 750086100	25.32	25,456.40	23,294.40	0.02	-2,162.00
4,385.000 RADISYS CORP 750459109	2.77	10,077.61	12,146.45	0.01	2,068.84
506.000 RALPH LAUREN CORP 751212101	111.48	42,339.55	56,408.88	0.05	14,069.33
680.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	16.61	10,145.60	11,294.80	0.01	1,149.20
1,118.000 RAYMOND JAMES FINANCIAL INC 754730109	57.97	34,333.78	64,810.46	0.05	30,476.68
2,345.000 RAYTHEON CO 755111507	124.53	112,928.70	292,022.85	0.24	179,094.15
130.000 RBC BEARINGS INC 75524B104	64.59	4,838.60	8,396.70	0.01	3,558.10
508.000 REALOGY HOLDINGS CORP 75605Y106	36.67	24,333.20	18,628.36	0.02	-5,704.84
501.000 REALTY INCOME CORP 756109104	51.63	22,178.70	25,866.63	0.02	3,687.93

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
666.000 RED HAT INC 756577102	82.81	39,814.18	55,151.46	0.05	15,337.28	
603.000 REDWOOD TRUST INC 758075402	13.20	9,919.35	7,959.60	0.01	-1,959.75	
418.000 REGAL ENTERTAINMENT GROUP 758766109	18.87	4,928.22	7,887.66	0.01	2,959.44	
562.000 REGENCY CENTERS CORP 758849103	68.12	23,098.20	38,283.44	0.03	15,185.24	
339.000 REGENERON PHARMACEUTICALS INC 75886F107	542.87	152,689.99	184,032.93	0.15	31,342.94	
6,294.000 REGIONS FINANCIAL CORP 7591EP100	9.60	41,552.58	60,422.40	0.05	18,869.82	
526.000 REINSURANCE GROUP OF AMERICA I 759351604	85.55	28,049.28	44,999.30	0.04	16,950.02	
473.000 RELIANCE STEEL & ALUMINUM CO 759509102	57.91	23,309.44	27,391.43	0.02	4,081.99	
345.000 RENASANT CORP 75970E107	34.41	4,988.70	11,871.45	0.01	6,882.75	
880.000 RENEWABLE ENERGY GROUP INC 75972A301	9.29	6,186.40	8,175.20	0.01	1,988.80	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,250.000 REPUBLIC SERVICES INC 760759100	43.99	55,838.60	98,977.50	0.08	43,138.90
966.000 RESMED INC 761152107	53.69	24,246.60	51,864.54	0.04	27,617.94
358.000 RESOLUTE FOREST PRODUCTS INC 76117W109	7.57	4,908.18	2,710.06	0.00	-2,198.12
1,805.000 RESOURCE CAPITAL CORP 76120W708	12.76	22,887.40	23,031.80	0.02	144.40
316.000 REVLOIN INC 761525609	27.84	4,954.88	8,797.44	0.01	3,842.56
2,985.000 REYNOLDS AMERICAN INC 761713106	46.15	55,360.64	137,757.75	0.11	82,397.11
6,267.000 RIGEL PHARMACEUTICALS INC 766559603	3.03	16,607.55	18,989.01	0.02	2,381.46
4,113.000 RINGCENTRAL INC 76680R206	23.58	61,941.78	96,984.54	0.08	35,042.76
4,991.000 RITE AID CORP 767754104	7.84	39,502.24	39,129.44	0.03	-372.80
924.000 ROBERT HALF INTERNATIONAL INC 770323103	47.14	28,297.13	43,557.36	0.04	15,260.23

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,048.000 ROCKWELL AUTOMATION INC 773903109	102.61	60,101.96	107,535.28	0.09	47,433.32
743.000 ROCKWELL COLLINS INC 774341101	92.30	40,823.46	68,578.90	0.06	27,755.44
378.000 ROPER TECHNOLOGIES INC 776696106	189.79	48,208.50	71,740.62	0.06	23,532.12
1,479.000 ROSS STORES INC 778296103	53.81	76,645.47	79,584.99	0.07	2,939.52
147.000 ROUSE PROPERTIES INC 779287101	14.56	1,621.41	2,140.32	0.00	518.91
464.000 ROYAL BANK OF CANADA 780087102	53.58	12,602.05	24,861.12	0.02	12,259.07
275.000 RUSH ENTERPRISES INC 781846209	21.89	5,049.00	6,019.75	0.00	970.75
323.000 RYDER SYSTEM INC 783549108	56.83	16,910.88	18,356.09	0.02	1,445.21
603.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	51.64	22,823.55	31,138.92	0.03	8,315.37
281.000 S&T BANCORP INC 783859101	30.82	4,979.32	8,660.42	0.01	3,681.10

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
623.000 SBA COMMUNICATIONS CORP 78388J106	105.07	25,290.00	65,458.61	0.05	40,168.61
1,749.000 SEI INVESTMENTS CO 784117103	52.40	35,319.39	91,647.60	0.08	56,328.21
214.000 SJW CORP 784305104	29.65	4,962.66	6,345.10	0.01	1,382.44
837.000 SL GREEN REALTY CORP 78440X101	112.98	51,158.20	94,564.26	0.08	43,406.06
2,501.000 SLM CORP 78442P106	6.52	14,947.14	16,306.52	0.01	1,359.38
311.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	68.27	5,128.39	21,231.97	0.02	16,103.58
120.000 SAFETY INSURANCE GROUP INC 78648T100	56.38	4,950.00	6,765.60	0.01	1,815.60
542.000 SAFEWAY CASA LEY CVR 786CVR209	1.01	550.08	550.08	0.00	0.00
542.000 SAFEWAY PDC LLC CVR 786CVR308	0.05	26.45	26.45	0.00	0.00
411.000 ST JOE CO/THE 790148100	18.51	5,930.73	7,607.61	0.01	1,676.88

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,274.000 ST JUDE MEDICAL INC 790849103	61.77	80,504.70	140,464.98	0.12	59,960.28
3,312.000 SALESFORCE.COM INC 79466L302	78.40	103,715.75	259,660.80	0.21	155,945.05
830.000 SALLY BEAUTY HOLDINGS INC 79546E104	27.89	15,641.11	23,148.70	0.02	7,507.59
109.000 SANDERSON FARMS INC 800013104	77.52	5,261.43	8,449.68	0.01	3,188.25
1,585.000 SANDISK CORP 80004C101	75.99	39,583.16	120,444.15	0.10	80,860.99
276.000 SANDY SPRING BANCORP INC 800363103	26.96	4,832.76	7,440.96	0.01	2,608.20
1,407.000 SANMINA CORP 801056102	20.58	12,883.59	28,956.06	0.02	16,072.47
1,451.000 SCANA CORP 80589M102	60.49	49,643.40	87,770.99	0.07	38,127.59
166.000 SCANSOURCE INC 806037107	32.22	4,965.06	5,348.52	0.00	383.46
466.000 HENRY SCHEIN INC 806407102	158.19	35,281.04	73,716.54	0.06	38,435.50

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,758.000 SCHLUMBERGER LTD 806857108	69.75	468,148.16	541,120.50	0.45	72,972.34
194.000 SCHOLASTIC CORP 807066105	38.56	4,834.48	7,480.64	0.01	2,646.16
7,756.000 CHARLES SCHWAB CORP/THE 808513105	32.93	94,455.14	255,405.08	0.21	160,949.94
223.000 SCIENCE APPLICATIONS INTERNATI 808625107	45.78	6,404.61	10,208.94	0.01	3,804.33
515.000 SCIENTIFIC GAMES CORP 80874P109	8.97	5,000.65	4,619.55	0.00	-381.10
112.000 SCOTTS MIRACLE-GRO CO/THE 810186106	64.51	4,957.12	7,225.12	0.01	2,268.00
432.000 SCRIPPS NETWORKS INTERACTIVE I 811065101	55.21	22,272.92	23,850.72	0.02	1,577.80
247.000 SEACOR HOLDINGS INC 811904101	52.56	15,683.48	12,982.32	0.01	-2,701.16
662.000 SEALED AIR CORP 81211K100	44.60	14,890.40	29,525.20	0.02	14,634.80
67.000 SEARS CANADA INC 81234D109	5.08	728.15	340.36	0.00	-387.79

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,234.000 SEATTLE GENETICS INC 812578102	44.88	27,004.51	55,381.92	0.05	28,377.41
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	11.91	5,106.00	7,146.00	0.01	2,040.00
340.000 SELECTIVE INSURANCE GROUP INC 816300107	33.58	5,392.40	11,417.20	0.01	6,024.80
190.000 SEMGROUP CORP 81663A105	28.86	4,866.93	5,483.40	0.00	616.47
1,489.000 SEMPRA ENERGY 816851109	94.01	78,923.46	139,980.89	0.12	61,057.43
265.000 SENSIENT TECHNOLOGIES CORP 81725T100	62.82	9,877.89	16,647.30	0.01	6,769.41
1,811.000 SERVICE CORP INTERNATIONAL/US 817565104	26.02	14,958.86	47,122.22	0.04	32,163.36
735.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	39.24	25,438.35	28,841.40	0.02	3,403.05
746.000 SERVICENOW INC 81762P102	86.56	59,585.48	64,573.76	0.05	4,988.28
498.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	43.05	5,522.82	21,438.90	0.02	15,916.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
213.000 SHERWIN-WILLIAMS CO/THE 824348106	259.60	52,455.90	55,294.80	0.05	2,838.90
574.000 SHUTTERFLY INC 82568P304	44.56	17,036.32	25,577.44	0.02	8,541.12
260.000 SIGNATURE BANK/NEW YORK NY 82669G104	153.37	14,513.20	39,876.20	0.03	25,363.00
124.000 SILGAN HOLDINGS INC 827048109	53.72	4,968.68	6,661.28	0.01	1,692.60
202.000 SIMMONS FIRST NATIONAL CORP 828730200	51.36	4,930.82	10,374.72	0.01	5,443.90
1,522.000 SIMON PROPERTY GROUP INC 828806109	194.44	129,174.72	295,937.68	0.24	166,762.96
261.000 SIMPSON MANUFACTURING CO INC 829073105	34.15	7,668.18	8,913.15	0.01	1,244.97
24.000 SIRONA DENTAL SYSTEMS INC 82966C103	109.57	1,250.40	2,629.68	0.00	1,379.28
19,708.000 SIRIUS XM HOLDINGS INC 82968B103	4.07	38,546.63	80,211.56	0.07	41,664.93
284.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	54.94	5,236.05	15,602.96	0.01	10,366.91

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,053.000 SKECHERS U.S.A. INC 830566105	30.21	4,794.66	31,811.13	0.03	27,016.47
1,809.000 SKYWORKS SOLUTIONS INC 83088M102	76.83	28,039.50	138,985.47	0.11	110,945.97
1,100.000 SMITH & WESSON HOLDING CORP 831756101	21.98	8,767.00	24,178.00	0.02	15,411.00
416.000 AO SMITH CORP 831865209	76.61	12,858.56	31,869.76	0.03	19,011.20
420.000 JM SMUCKER CO/THE 832696405	123.34	50,136.64	51,802.80	0.04	1,666.16
284.000 SNAP-ON INC 833034101	171.43	14,603.28	48,686.12	0.04	34,082.84
229.000 SNYDER'S-LANCE INC 833551104	34.30	4,813.58	7,854.70	0.01	3,041.12
575.000 SOLARWINDS INC 83416B109	58.90	20,319.17	33,867.50	0.03	13,548.33
852.000 SOLARCITY CORP 83416T100	51.02	25,329.96	43,469.04	0.04	18,139.08
375.000 SONIC AUTOMOTIVE INC 83545G102	22.76	5,231.25	8,535.00	0.01	3,303.75

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
693.000 SONOCO PRODUCTS CO 835495102	40.87	21,755.05	28,322.91	0.02	6,567.86
268.000 SOUTH STATE CORP 840441109	71.95	6,934.43	19,282.60	0.02	12,348.17
4,030.000 SOUTHERN CO/THE 842587107	46.79	142,278.20	188,563.70	0.16	46,285.50
320.000 SOUTHSIDE BANCSHARES INC 84470P109	24.02	5,037.30	7,686.40	0.01	2,649.10
4,521.000 SOUTHWEST AIRLINES CO 844741108	43.06	37,786.12	194,674.26	0.16	156,888.14
133.000 SOUTHWEST GAS CORP 844895102	55.16	4,984.84	7,336.28	0.01	2,351.44
2,154.000 SOUTHWESTERN ENERGY CO 845467109	7.11	35,273.42	15,314.94	0.01	-19,958.48
125.000 SOVRAN SELF STORAGE INC 84610H108	107.31	4,940.00	13,413.75	0.01	8,473.75
903.000 SPARTANNASH CO 847215100	21.64	14,948.21	19,540.92	0.02	4,592.71
4,061.000 SPECTRA ENERGY CORP 847560109	23.94	102,469.63	97,220.34	0.08	-5,249.29

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
237.000 SPECTRUM BRANDS HOLDINGS INC 84763R101	101.80	24,572.16	24,126.60	0.02	-445.56
363.000 SPEEDWAY MOTORSPORTS INC 847788106	20.72	5,027.55	7,521.36	0.01	2,493.81
995.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	50.07	19,907.90	49,819.65	0.04	29,911.75
415.000 SPIRIT AIRLINES INC 848577102	39.85	4,988.47	16,537.75	0.01	11,549.28
4,046.000 SPIRIT REALTY CAPITAL INC 84860W102	10.02	40,055.40	40,540.92	0.03	485.52
643.000 SPLUNK INC 848637104	58.81	32,310.34	37,814.83	0.03	5,504.49
437.000 SPOK HOLDINGS INC 84863T106	18.32	4,959.95	8,005.84	0.01	3,045.89
1,167.000 SPROUTS FARMERS MARKET INC 85208M102	26.59	24,436.98	31,030.53	0.03	6,593.55
1,048.000 STANLEY BLACK & DECKER INC 854502101	106.73	63,638.44	111,853.04	0.09	48,214.60
8,542.000 STARBUCKS CORP 855244109	60.03	146,604.17	512,776.26	0.42	366,172.09

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,034.000 STARWOOD PROPERTY TRUST INC 85571B105	20.56	21,920.58	21,259.04	0.02	-661.54
1,276.000 STARWOOD HOTELS & RESORTS WORL 85590A401	69.28	73,654.70	88,401.28	0.07	14,746.58
1,470.000 STATE STREET CORP 857477103	66.36	92,819.78	97,549.20	0.08	4,729.42
316.000 STEEL DYNAMICS INC 858119100	17.87	4,951.72	5,646.92	0.00	695.20
714.000 STERICYCLE INC 858912108	120.60	41,276.93	86,108.40	0.07	44,831.47
726.000 STIFEL FINANCIAL CORP 860630102	42.36	24,700.72	30,753.36	0.03	6,052.64
2,713.000 STILLWATER MINING CO 86074Q102	8.57	23,413.19	23,250.41	0.02	-162.78
2,243.000 STRYKER CORP 863667101	92.94	111,458.04	208,464.42	0.17	97,006.38
115.000 STURM RUGER & CO INC 864159108	59.61	3,192.40	6,855.15	0.01	3,662.75
1,232.000 SUFFOLK BANCORP 864739107	28.35	11,160.07	34,927.20	0.03	23,767.13

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
431.000 SUN BANCORP INC/NJ 86663B201	20.64	5,348.71	8,895.84	0.01	3,547.13
3,202.000 SUNEDISON INC 86732Y109	5.09	6,884.30	16,298.18	0.01	9,413.88
1,429.000 SUNSTONE HOTEL INVESTORS INC 867892101	12.49	11,820.17	17,848.21	0.01	6,028.04
2,833.000 SUNTRUST BANKS INC 867914103	42.84	74,836.57	121,365.72	0.10	46,529.15
1,679.000 SUPERIOR ENERGY SERVICES INC 868157108	13.47	24,227.97	22,616.13	0.02	-1,611.84
1,893.000 SUPERVALU INC 868536103	6.78	5,054.31	12,834.54	0.01	7,780.23
2,451.000 SYMANTEC CORP 871503108	21.00	51,019.61	51,471.00	0.04	451.39
1,661.000 SYMETRA FINANCIAL CORP 87151Q106	31.77	18,286.67	52,769.97	0.04	34,483.30
686.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103	35.23	25,436.88	24,167.78	0.02	-1,269.10
306.000 SYNAPTICS INC 87157D109	80.34	14,800.30	24,584.04	0.02	9,783.74

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
923.000 SYNOPSYS INC 871607107	45.61	23,407.28	42,098.03	0.03	18,690.75	
691.000 SYNOVUS FINANCIAL CORP 87161C501	32.38	8,851.71	22,374.58	0.02	13,522.87	
172.000 SYNEX CORP 87162W100	89.93	5,144.52	15,467.96	0.01	10,323.44	
1,037.000 SYNUTRA INTERNATIONAL INC 87164C102	4.71	4,979.47	4,884.27	0.00	-95.20	
3,131.000 SYNCHRONY FINANCIAL 87165B103	30.41	101,507.02	95,213.71	0.08	-6,293.31	
1,925.000 SYSCO CORP 871829107	41.00	78,616.25	78,925.00	0.07	308.75	
2,285.000 TCF FINANCIAL CORP 872275102	14.12	23,307.00	32,264.20	0.03	8,957.20	
1,077.000 TD AMERITRADE HOLDING CORP 87236Y108	34.71	20,032.20	37,382.67	0.03	17,350.47	
3,336.000 TECO ENERGY INC 872375100	26.65	52,559.01	88,904.40	0.07	36,345.39	
519.000 TFS FINANCIAL CORP 87240R107	18.83	4,899.36	9,772.77	0.01	4,873.41	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,242.000 TJX COS INC/THE 872540109	70.91	93,993.22	229,890.22	0.19	135,897.00
3,178.000 T-MOBILE US INC 872590104	39.12	86,007.51	124,323.36	0.10	38,315.85
1,620.000 TRI POINTE GROUP INC 87265H109	12.67	24,300.00	20,525.40	0.02	-3,774.60
284.000 TABLEAU SOFTWARE INC 87336U105	94.22	23,001.16	26,758.48	0.02	3,757.32
462.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	34.84	6,842.22	16,096.08	0.01	9,253.86
137.000 TALEN ENERGY CORP 87422J105	6.23	2,103.22	853.51	0.00	-1,249.71
183.000 TANGER FACTORY OUTLET CENTERS 875465106	32.70	4,884.27	5,984.10	0.00	1,099.83
3,117.000 TARGET CORP 87612E106	72.61	238,189.13	226,325.37	0.19	-11,863.76
180.000 TAUBMAN CENTERS INC 876664103	76.72	7,216.20	13,809.60	0.01	6,593.40
231.000 TEAM HEALTH HOLDINGS INC 87817A107	43.89	5,128.20	10,138.59	0.01	5,010.39

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
293.000 TECH DATA CORP 878237106	66.38	13,510.23	19,449.34	0.02	5,939.11
2,166.000 TEGNA INC 87901J105	25.52	23,445.49	55,276.32	0.05	31,830.83
229.000 TELEDYNE TECHNOLOGIES INC 879360105	88.70	14,788.97	20,312.30	0.02	5,523.33
269.000 TELEFLEX INC 879369106	131.45	14,883.77	35,360.05	0.03	20,476.28
90.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	70.46	3,727.80	6,341.40	0.01	2,613.60
879.000 TENET HEALTHCARE CORP 88033G407	30.30	19,410.19	26,633.70	0.02	7,223.51
8.000 TENNANT CO 880345103	56.26	306.32	450.08	0.00	143.76
373.000 TENNECO INC 880349105	45.91	10,089.65	17,124.43	0.01	7,034.78
1,238.000 TERADYNE INC 880770102	20.67	17,109.16	25,589.46	0.02	8,480.30
1,161.000 TEREX CORP 880779103	18.48	18,634.05	21,455.28	0.02	2,821.23

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,110.000 TERRENO REALTY CORP 88146M101	22.62	25,241.40	25,108.20	0.02	-133.20
456.000 TESORO CORP 881609101	105.37	31,308.96	48,048.72	0.04	16,739.76
209.000 TESLA MOTORS INC 88160R101	240.01	18,250.42	50,162.09	0.04	31,911.67
392.000 TETRA TECH INC 88162G103	26.02	8,874.88	10,199.84	0.01	1,324.96
279.000 TESSERA TECHNOLOGIES INC 88164L100	30.01	4,511.43	8,372.79	0.01	3,861.36
7,279.000 TEXAS INSTRUMENTS INC 882508104	54.81	244,128.67	398,961.99	0.33	154,833.32
1,748.000 TEXTRON INC 883203101	42.01	31,848.56	73,433.48	0.06	41,584.92
571.000 TG THERAPEUTICS INC 88322Q108	11.93	10,426.46	6,812.03	0.01	-3,614.43
2,629.000 THERMO FISHER SCIENTIFIC INC 883556102	141.85	103,380.78	372,923.65	0.31	269,542.87
865.000 THOMSON REUTERS CORP 884903105	37.85	24,945.55	32,740.25	0.03	7,794.70

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
237.000 THOR INDUSTRIES INC 885160101	56.15	7,245.09	13,307.55	0.01	6,062.46
3,584.000 3M CO 88579Y101	150.64	268,203.98	539,893.76	0.44	271,689.78
804.000 TIFFANY & CO 886547108	76.29	26,927.00	61,337.16	0.05	34,410.16
709.000 TIME INC 887228104	15.67	8,685.35	11,110.03	0.01	2,424.68
5,673.000 TIME WARNER INC 887317303	64.67	210,551.20	366,872.91	0.30	156,321.71
1,874.000 TIME WARNER CABLE INC 88732J207	185.59	103,713.43	347,795.66	0.29	244,082.23
552.000 TIMKEN CO/THE 887389104	28.59	17,960.03	15,781.68	0.01	-2,178.35
1,306.000 TOLL BROTHERS INC 889478103	33.30	28,007.74	43,489.80	0.04	15,482.06
130.000 TOMPKINS FINANCIAL CORP 890110109	56.16	5,062.20	7,300.80	0.01	2,238.60
326.000 TOPBUILD CORP 89055F103	30.77	5,457.70	10,031.02	0.01	4,573.32

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
933.000 TORCHMARK CORP 891027104	57.16	26,189.27	53,330.28	0.04	27,141.01
812.000 TORO CO/THE 891092108	73.07	20,056.40	59,332.84	0.05	39,276.44
360.000 TOWERS WATSON & CO 891894107	128.46	22,698.00	46,245.60	0.04	23,547.60
1,020.000 TOTAL SYSTEM SERVICES INC 891906109	49.80	18,125.40	50,796.00	0.04	32,670.60
395.000 TOWNE BANK/PORTSMOUTH VA 89214P109	20.87	5,100.49	8,243.65	0.01	3,143.16
804.000 TRACTOR SUPPLY CO 892356106	85.50	26,097.84	68,742.00	0.06	42,644.16
110.000 TRANSDIGM GROUP INC 893641100	228.45	25,016.20	25,129.50	0.02	113.30
1,823.000 TRAVELERS COS INC/THE 89417E109	112.86	84,751.63	205,743.78	0.17	120,992.15
169.000 TREEHOUSE FOODS INC 89469A104	78.46	9,521.83	13,259.74	0.01	3,737.91
422.000 TRICO BANCSHARES 896095106	27.44	6,055.70	11,579.68	0.01	5,523.98

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,003.000 TRIMAS CORP 896215209	18.65	24,453.14	18,705.95	0.02	-5,747.19
1,544.000 TRIMBLE NAVIGATION LTD 896239100	21.45	28,618.04	33,118.80	0.03	4,500.76
1,700.000 TRINITY INDUSTRIES INC 896522109	24.02	17,187.00	40,834.00	0.03	23,647.00
864.000 TRIPADVISOR INC 896945201	85.25	30,656.76	73,656.00	0.06	42,999.24
345.000 TRUEBLUE INC 89785X101	25.76	5,023.20	8,887.20	0.01	3,864.00
1,602.000 TUESDAY MORNING CORP 899035505	6.50	5,142.42	10,413.00	0.01	5,270.58
434.000 TUPPERWARE BRANDS CORP 899896104	55.65	20,697.46	24,152.10	0.02	3,454.64
12,630.000 TWENTY-FIRST CENTURY FOX INC 90130A101	27.16	216,805.30	343,030.80	0.28	126,225.50
980.000 TWITTER INC 90184L102	23.14	32,695.43	22,677.20	0.02	-10,018.23
147.000 TYLER TECHNOLOGIES INC 902252105	174.32	24,969.42	25,625.04	0.02	655.62

 PARA US - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,472.000 TYSON FOODS INC 902494103	53.33	40,278.10	131,831.76	0.11	91,553.66
1,250.000 UDR INC 902653104	37.57	28,512.50	46,962.50	0.04	18,450.00
1,057.000 UGI CORP 902681105	33.76	20,769.53	35,684.32	0.03	14,914.79
7,738.000 US BANCORP 902973304	42.67	295,308.19	330,180.46	0.27	34,872.27
412.000 US SILICA HOLDINGS INC 90346E103	18.73	4,865.72	7,716.76	0.01	2,851.04
285.000 ULTA SALON COSMETICS & FRAGRAN 90384S303	185.00	17,906.55	52,725.00	0.04	34,818.45
157.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	195.51	22,295.35	30,695.07	0.03	8,399.72
2,143.000 UMPQUA HOLDINGS CORP 904214103	15.90	22,843.44	34,073.70	0.03	11,230.26
1,518.000 UNDER ARMOUR INC 904311107	80.61	31,378.68	122,365.98	0.10	90,987.30
1,210.000 UNION BANKSHARES CORP 90539J109	25.24	14,442.71	30,540.40	0.03	16,097.69

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,281.000 UNION PACIFIC CORP 907818108	78.20	104,326.71	334,774.20	0.28	230,447.49
299.000 UNISYS CORP 909214306	11.05	4,688.32	3,303.95	0.00	-1,384.37
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	19.49	5,094.07	15,065.77	0.01	9,971.70
762.000 UNITED BANKSHARES INC/WV 909907107	36.99	11,516.06	28,186.38	0.02	16,670.32
1,795.000 UNITED CONTINENTAL HOLDINGS IN 910047109	57.30	43,020.22	102,853.50	0.08	59,833.28
1,400.000 UNITED DEVELOPMENT FUNDING IV 910187103	11.00	24,794.00	15,400.00	0.01	-9,394.00
942.000 UNITED FINANCIAL BANCORP INC 910304104	12.88	9,977.00	12,132.96	0.01	2,155.96
277.000 UNITED FIRE GROUP INC 910340108	38.31	4,855.81	10,611.87	0.01	5,756.06
3,254.000 UNITED PARCEL SERVICE INC 911312106	96.23	247,944.91	313,132.42	0.26	65,187.51
877.000 UNITED RENTALS INC 911363109	72.54	29,665.30	63,617.58	0.05	33,952.28

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,385.000 UNITED TECHNOLOGIES CORP 913017109	96.07	342,881.26	517,336.95	0.43	174,455.69
577.000 UNITED THERAPEUTICS CORP 91307C102	156.61	30,322.24	90,363.97	0.07	60,041.73
6,172.000 UNITEDHEALTH GROUP INC 91324P102	117.64	308,251.92	726,074.08	0.60	417,822.16
723.000 UNITIL CORP 913259107	35.88	19,860.65	25,941.24	0.02	6,080.59
322.000 UNIVERSAL ELECTRONICS INC 913483103	51.35	5,255.04	16,534.70	0.01	11,279.66
251.000 UNIVERSAL FOREST PRODUCTS INC 913543104	68.37	9,814.10	17,160.87	0.01	7,346.77
346.000 UNIVERSAL HEALTH SERVICES INC 913903100	119.49	14,933.36	41,343.54	0.03	26,410.18
2,315.000 UNUM GROUP 91529Y106	33.29	45,314.50	77,066.35	0.06	31,751.85
403.000 URBAN EDGE PROPERTIES 91704F104	23.45	6,400.34	9,450.35	0.01	3,050.01
776.000 VCA INC 918194101	55.00	16,594.96	42,680.00	0.04	26,085.04

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,188.000 VF CORP 918204108	62.25	42,730.97	73,953.00	0.06	31,222.03
3.000 VSE CORP 918284100	62.18	66.60	186.54	0.00	119.94
226.000 VAIL RESORTS INC 91879Q109	127.99	9,991.46	28,925.74	0.02	18,934.28
3,315.000 VALERO ENERGY CORP 91913Y100	70.71	84,158.71	234,403.65	0.19	150,244.94
241.000 VALMONT INDUSTRIES INC 920253101	106.02	20,325.94	25,550.82	0.02	5,224.88
302.000 VALSPAR CORP/THE 920355104	82.95	11,602.06	25,050.90	0.02	13,448.84
493.000 VANTIV INC 92210H105	47.42	24,773.25	23,378.06	0.02	-1,395.19
1,059.000 VARIAN MEDICAL SYSTEMS INC 92220P105	80.80	51,366.80	85,567.20	0.07	34,200.40
592.000 VECTREN CORP 92240G101	42.42	24,147.68	25,112.64	0.02	964.96
1,162.000 VECTOR GROUP LTD 92240M108	23.59	15,448.17	27,411.58	0.02	11,963.41

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
695.000 VENTAS INC 92276F100	56.43	29,440.70	39,218.85	0.03	9,778.15
4,940.000 VEREIT INC 92339V100	7.92	46,386.60	39,124.80	0.03	-7,261.80
1,840.000 VERIFONE SYSTEMS INC 92342Y109	28.02	45,116.80	51,556.80	0.04	6,440.00
1,238.000 VERISIGN INC 92343E102	87.36	29,146.48	108,151.68	0.09	79,005.20
20,707.000 VERIZON COMMUNICATIONS INC 92343V104	46.22	752,650.91	957,077.54	0.79	204,426.63
145.000 VERINT SYSTEMS INC 92343X100	40.56	5,067.75	5,881.20	0.00	813.45
51.000 VERITIV CORP 923454102	36.22	1,289.12	1,847.22	0.00	558.10
1,120.000 VERISK ANALYTICS INC 92345Y106	76.88	52,152.76	86,105.60	0.07	33,952.84
1,564.000 VERTEX PHARMACEUTICALS INC 92532F100	125.83	57,135.04	196,798.12	0.16	139,663.08
89.000 VIASAT INC 92552V100	61.01	3,721.09	5,429.89	0.00	1,708.80

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,550.000 VIACOM INC 92553P201	41.16	132,577.60	146,118.00	0.12	13,540.40
14,768.000 VIOLIN MEMORY INC 92763A101	0.90	24,755.60	13,291.20	0.01	-11,464.40
9,807.000 VISA INC 92826C839	77.55	218,083.16	760,532.85	0.63	542,449.69
2,019.000 VISHAY INTERTECHNOLOGY INC 928298108	12.05	19,059.36	24,328.95	0.02	5,269.59
371.000 VISHAY PRECISION GROUP INC 92835K103	11.32	4,960.27	4,199.72	0.00	-760.55
360.000 VISTA OUTDOOR INC 928377100	44.51	6,471.68	16,023.60	0.01	9,551.92
258.000 VISTEON CORP 92839U206	114.50	14,889.92	29,541.00	0.02	14,651.08
332.000 VLASIC FOODS INTL INC COM 928559103	10.62	3,527.39	3,527.39	0.00	0.00
7,229.000 VONAGE HOLDINGS CORP 92886T201	5.74	13,662.81	41,494.46	0.03	27,831.65
806.000 VORNADO REALTY TRUST 929042109	99.96	61,599.07	80,567.76	0.07	18,968.69

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
806.000 VULCAN MATERIALS CO 929160109	94.97	36,084.24	76,545.82	0.06	40,461.58
90.000 WD-40 CO 929236107	98.65	4,888.80	8,878.50	0.01	3,989.70
213.000 WABCO HOLDINGS INC 92927K102	102.26	14,611.56	21,781.38	0.02	7,169.82
384.000 WSFS FINANCIAL CORP 929328102	32.36	4,825.60	12,426.24	0.01	7,600.64
761.000 WP GLIMCHER INC 92939N102	10.61	8,059.00	8,074.21	0.01	15.21
1,647.000 WEC ENERGY GROUP INC 92939U106	51.31	43,446.80	84,507.57	0.07	41,060.77
545.000 WABASH NATIONAL CORP 929566107	11.83	4,845.05	6,447.35	0.01	1,602.30
320.000 WABTEC CORP/DE 929740108	71.12	15,928.17	22,758.40	0.02	6,830.23
8,103.000 WAL-MART STORES INC 931142103	61.30	402,165.66	496,713.90	0.41	94,548.24
3,825.000 WALGREENS BOOTS ALLIANCE INC 931427108	85.16	206,645.08	325,717.88	0.27	119,072.80

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
571.000 WASHINGTON FEDERAL INC 938824109	23.83	9,889.72	13,606.93	0.01	3,717.21
218.000 WASHINGTON TRUST BANCORP INC 940610108	39.52	4,848.32	8,615.36	0.01	3,767.04
715.000 WASTE CONNECTIONS INC 941053100	56.32	22,350.90	40,268.80	0.03	17,917.90
1,461.000 WASTE MANAGEMENT INC 94106L109	53.37	50,187.21	77,973.57	0.06	27,786.36
320.000 WATERS CORP 941848103	134.58	29,330.56	43,065.60	0.04	13,735.04
1,807.000 WATERSTONE FINANCIAL INC 94188P101	14.10	25,152.36	25,478.70	0.02	326.34
189.000 WATTS WATER TECHNOLOGIES INC 942749102	49.67	6,261.57	9,387.63	0.01	3,126.06
222.000 WEBMD HEALTH CORP 94770V102	48.30	5,179.26	10,722.60	0.01	5,543.34
721.000 WEBSTER FINANCIAL CORP 947890109	37.19	14,170.57	26,813.99	0.02	12,643.42
826.000 WEINGARTEN REALTY INVESTORS 948741103	34.58	19,237.54	28,563.08	0.02	9,325.54

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
267.000 WELLCARE HEALTH PLANS INC 94946T106	78.21	13,107.03	20,882.07	0.02	7,775.04
26,712.000 WELLS FARGO & CO 949746101	54.36	933,296.30	1,452,064.32	1.20	518,768.02
2,852.000 WELLTOWER INC 95040Q104	68.03	121,776.29	194,021.56	0.16	72,245.27
3,177.000 WENDY'S CO/THE 95058W100	10.77	14,804.82	34,216.29	0.03	19,411.47
261.000 WESBANCO INC 950810101	30.02	4,909.41	7,835.22	0.01	2,925.81
380.000 WESCO AIRCRAFT HOLDINGS INC 950814103	11.97	5,035.00	4,548.60	0.00	-486.40
576.000 WESCO INTERNATIONAL INC 95082P105	43.68	20,378.88	25,159.68	0.02	4,780.80
306.000 WEST PHARMACEUTICAL SERVICES I 955306105	60.22	9,691.02	18,427.32	0.02	8,736.30
511.000 WESTAR ENERGY INC 95709T100	42.41	14,972.21	21,671.51	0.02	6,699.30
729.000 WESTERN ALLIANCE BANCORP 957638109	35.86	4,891.59	26,141.94	0.02	21,250.35

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,195.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105	10.22	59,569.00	42,872.90	0.04	-16,696.10
1,738.000 WESTERN DIGITAL CORP 958102105	60.05	46,061.34	104,366.90	0.09	58,305.56
332.000 WESTERN REFINING INC 959319104	35.62	5,395.00	11,825.84	0.01	6,430.84
1,235.000 WESTERN UNION CO/THE 959802109	17.91	23,971.35	22,118.85	0.02	-1,852.50
636.000 WESTLAKE CHEMICAL CORP 960413102	54.32	25,331.88	34,547.52	0.03	9,215.64
2,048.000 WESTROCK CO 96145D105	45.62	63,214.54	93,429.76	0.08	30,215.22
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	52.09	4,885.65	7,032.15	0.01	2,146.50
358.000 WEX INC 96208T104	88.40	20,422.49	31,647.20	0.03	11,224.71
3,579.000 WEYERHAEUSER CO 962166104	29.98	57,274.05	107,298.42	0.09	50,024.37
357.000 WHIRLPOOL CORP 963320106	146.87	35,735.02	52,432.59	0.04	16,697.57

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,956.000 WHITESTONE REIT 966084204	12.01	22,788.18	23,491.56	0.02	703.38
713.000 WHITEWAVE FOODS CO/THE 966244105	38.91	7,275.94	27,742.83	0.02	20,466.89
1,380.000 WHITING PETROLEUM CORP 966387102	9.44	24,660.60	13,027.20	0.01	-11,633.40
1,134.000 WHOLE FOODS MARKET INC 966837106	33.50	34,798.41	37,989.00	0.03	3,190.59
137.000 JOHN WILEY & SONS INC 968223206	45.03	4,945.70	6,169.11	0.01	1,223.41
3,869.000 WILLIAMS COS INC/THE 969457100	25.70	79,894.30	99,433.30	0.08	19,539.00
615.000 WILLIAMS-SONOMA INC 969904101	58.41	21,863.25	35,922.15	0.03	14,058.90
221.000 WINTRUST FINANCIAL CORP 97650W108	48.52	6,917.30	10,722.92	0.01	3,805.62
1,237.000 WISDOMTREE INVESTMENTS INC 97717P104	15.68	24,109.13	19,396.16	0.02	-4,712.97
387.000 WOODWARD INC 980745103	49.66	12,527.19	19,218.42	0.02	6,691.23

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
584.000 WORKDAY INC 98138H101	79.68	41,221.30	46,533.12	0.04	5,311.82
445.000 WORLD FUEL SERVICES CORP 981475106	38.46	15,276.85	17,114.70	0.01	1,837.85
361.000 WORTHINGTON INDUSTRIES INC 981811102	30.14	7,104.48	10,880.54	0.01	3,776.06
1,370.000 WPX ENERGY INC 98212B103	5.74	17,961.01	7,863.80	0.01	-10,097.21
1,099.000 WYNDHAM WORLDWIDE CORP 98310W108	72.65	39,201.38	79,842.35	0.07	40,640.97
340.000 WYNN RESORTS LTD 983134107	69.19	24,548.00	23,524.60	0.02	-1,023.40
1,214.000 XPO LOGISTICS INC 983793100	27.25	36,038.90	33,081.50	0.03	-2,957.40
1,915.000 XILINX INC 983919101	46.97	45,059.95	89,947.55	0.07	44,887.60
7,741.000 XEROX CORP 984121103	10.63	63,377.01	82,286.83	0.07	18,909.82
1,134.000 XYLEM INC/NY 98419M100	36.50	31,196.40	41,391.00	0.03	10,194.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,364.000 YAHOO! INC 984332106	33.26	103,264.62	178,406.64	0.15	75,142.02
293.000 YORK WATER CO/THE 987184108	24.94	5,051.32	7,307.42	0.01	2,256.10
1,773.000 YUM! BRANDS INC 988498101	73.05	62,179.39	129,517.65	0.11	67,338.26
962.000 ZAYO GROUP HOLDINGS INC 98919V105	26.59	25,541.10	25,579.58	0.02	38.48
552.000 ZEBRA TECHNOLOGIES CORP 989207105	69.65	16,526.88	38,446.80	0.03	21,919.92
268.000 ZILLOW GROUP INC 98954M101	26.04	6,404.09	6,978.72	0.01	574.63
536.000 ZILLOW GROUP INC 98954M200	23.48	13,267.77	12,585.28	0.01	-682.49
1,013.000 ZIMMER BIOMET HOLDINGS INC 98956P102	102.59	68,539.07	103,923.67	0.09	35,384.60
1,913.000 ZIONS BANCORPORATION 989701107	27.30	29,670.63	52,224.90	0.04	22,554.27
374.000 ZOGENIX INC 98978L204	14.74	5,076.83	5,512.76	0.00	435.93

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,157.000 ZOETIS INC 98978V103	47.92	54,815.41	55,443.44	0.05	628.03
7,161.000 ZYNGA INC 98986T108	2.68	20,122.41	19,191.48	0.02	-930.93
898.000 ABENGOA YIELD PLC G00349103	19.29	23,177.38	17,322.42	0.01	-5,854.96
817.000 AIRCASTLE LTD G0129K104	20.89	9,958.93	17,067.13	0.01	7,108.20
1,534.000 ALKERMES PLC G01767105	79.38	27,727.47	121,768.92	0.10	94,041.45
817.000 ALLEGION PLC G0176J109	65.92	17,401.98	53,856.64	0.04	36,454.66
2,053.000 ALLERGAN PLC G0177J108	312.50	480,229.81	641,562.50	0.53	161,332.69
1,134.000 AMDOCS LTD G02602103	54.57	34,523.32	61,882.38	0.05	27,359.06
2,137.000 AON PLC G0408V102	92.21	104,734.37	197,052.77	0.16	92,318.40
1,611.000 ARCH CAPITAL GROUP LTD G0450A105	69.75	40,345.59	112,367.25	0.09	72,021.66

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
207.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	59.84	4,860.22	12,386.88	0.01	7,526.66
445.000 ASPEN INSURANCE HOLDINGS LTD G05384105	48.30	11,058.25	21,493.50	0.02	10,435.25
1,804.000 ASSURED GUARANTY LTD G0585R106	26.43	24,191.64	47,679.72	0.04	23,488.08
814.000 AXIS CAPITAL HOLDINGS LTD G0692U109	56.22	25,022.36	45,763.08	0.04	20,740.72
3,820.000 ACCENTURE PLC G1151C101	104.50	164,380.99	399,190.00	0.33	234,809.01
1,090.000 BUNGE LTD G16962105	68.28	65,437.24	74,425.20	0.06	8,987.96
1,572.000 DELPHI AUTOMOTIVE PLC G27823106	85.73	54,873.45	134,767.56	0.11	79,894.11
2,577.000 EATON CORP PLC G29183103	52.04	132,663.96	134,107.08	0.11	1,443.12
885.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	63.99	32,503.20	56,631.15	0.05	24,127.95
824.000 ENDO INTERNATIONAL PLC G30401106	61.22	33,016.06	50,445.28	0.04	17,429.22

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50.000 ENSTAR GROUP LTD G3075P101	150.04	5,024.00	7,502.00	0.01	2,478.00
1,206.000 ENSCO PLC G3157S106	15.39	22,962.24	18,560.34	0.02	-4,401.90
76.000 EVEREST RE GROUP LTD G3223R108	183.09	9,153.44	13,914.84	0.01	4,761.40
2,529.000 FRUIT OF THE LOOM INC CL A G3682L105	8.49	21,459.36	21,459.36	0.02	0.00
194.000 GREENLIGHT CAPITAL RE LTD G4095J109	18.71	4,974.16	3,629.74	0.00	-1,344.42
25.000 HELEN OF TROY LTD G4388N106	94.25	809.75	2,356.25	0.00	1,546.50
866.000 HERBALIFE LTD G4412G101	53.62	20,641.11	46,434.92	0.04	25,793.81
2,192.000 HORIZON PHARMA PLC G4617B105	21.67	5,282.72	47,500.64	0.04	42,217.92
2,452.000 INGERSOLL-RAND PLC G4779I101	55.29	68,877.08	135,571.08	0.11	66,694.00
4,046.000 WEATHERFORD INTERNATIONAL PLC G48833100	8.39	45,234.28	33,945.94	0.03	-11,288.34

 PARA US - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,817.000 INVESCO LTD G491BT108	33.48	69,802.59	94,313.16	0.08	24,510.57
391.000 JAZZ PHARMACEUTICALS PLC G50871105	140.56	20,660.44	54,958.96	0.05	34,298.52
1,418.000 KING DIGITAL ENTERTAINMENT PLC G5258J109	17.88	25,311.30	25,353.84	0.02	42.54
521.000 LIBERTY GLOBAL PLC G5480U104	42.36	10,674.43	22,069.56	0.02	11,395.13
482.000 LIBERTY GLOBAL PLC G5480U120	40.77	8,749.04	19,651.14	0.02	10,902.10
26.000 LIBERTY GLOBAL PLC LILAC G5480U138	41.37	512.88	1,075.62	0.00	562.74
24.000 LIBERTY GLOBAL PLC LILAC G5480U153	43.00	453.62	1,032.00	0.00	578.38
524.000 MALLINCKRODT PLC G5785G107	74.63	21,737.88	39,106.12	0.03	17,368.24
2,454.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	8.82	24,455.34	21,644.28	0.02	-2,811.06
7,013.000 MEDTRONIC PLC G5960L103	76.92	528,854.17	539,439.96	0.44	10,585.79

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,037.000 MICHAEL KORS HOLDINGS LTD G60754101	40.06	46,708.53	41,542.22	0.03	-5,166.31
1,635.000 NABORS INDUSTRIES LTD G6359F103	8.51	26,160.66	13,913.85	0.01	-12,246.81
1,207.000 NIELSEN HOLDINGS PLC G6518L108	46.60	36,458.86	56,246.20	0.05	19,787.34
1,246.000 NORDIC AMERICAN TANKERS LTD G65773106	15.54	9,830.94	19,362.84	0.02	9,531.90
409.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	58.60	24,110.55	23,967.40	0.02	-143.15
388.000 ONEBEACON INSURANCE GROUP LTD G67742109	12.41	4,904.32	4,815.08	0.00	-89.24
189.000 PARTNERRE LTD G6852T105	139.74	12,082.77	26,410.86	0.02	14,328.09
857.000 PROTHENA CORP PLC G72800108	68.11	24,990.12	58,370.27	0.05	33,380.15
353.000 RENAISSANCERE HOLDINGS LTD G7496G103	113.19	20,092.76	39,956.07	0.03	19,863.31
2,537.000 SEADRILL LTD G7945E105	3.38	22,959.85	8,575.06	0.01	-14,384.79

 PARA US - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,475.000 PENTAIR PLC G7S00T104	49.53	55,187.69	73,056.75	0.06	17,869.06
1,049.000 SHIP FINANCE INTERNATIONAL LTD G81075106	16.57	11,413.12	17,381.93	0.01	5,968.81
619.000 SIGNET JEWELERS LTD G81276100	123.69	19,869.90	76,564.11	0.06	56,694.21
374.000 STERIS PLC G84720104	75.34	11,757.26	28,177.16	0.02	16,419.90
189.000 THERAVANCE BIOPHARMA INC G8807B106	16.39	3,706.29	3,097.71	0.00	-608.58
1,300.000 TYCO INTERNATIONAL PLC G91442106	31.89	24,271.50	41,457.00	0.03	17,185.50
843.000 VALIDUS HOLDINGS LTD G9319H102	46.29	23,994.65	39,022.47	0.03	15,027.82
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	726.81	17,329.43	31,252.83	0.03	13,923.40
327.000 PERRIGO CO PLC G97822103	144.70	52,263.31	47,316.90	0.04	-4,946.41
1,948.000 XL GROUP PLC G98290102	39.18	41,278.12	76,322.64	0.06	35,044.52

 PARA US - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,250.000 CHUBB LTD H0023R105	116.85	128,618.53	262,912.50	0.22	134,293.97
189.000 ALLIED WORLD ASSURANCE CO HOLD H01531104	37.19	5,240.61	7,028.91	0.01	1,788.30
932.000 STRATASYS LTD M85548101	23.48	25,014.88	21,883.36	0.02	-3,131.52
221.000 ASML HOLDING NV N07059210	88.77	9,161.24	19,618.17	0.02	10,456.93
253.000 CIMPRESS NV N20146101	81.14	8,574.17	20,528.42	0.02	11,954.25
120.000 CORE LABORATORIES NV N22717107	108.74	9,681.60	13,048.80	0.01	3,367.20
1,483.000 LYONDELLBASELL INDUSTRIES NV N53745100	86.90	108,589.15	128,872.70	0.11	20,283.55
1,401.000 MYLAN NV N59465109	54.07	64,801.35	75,752.07	0.06	10,950.72
820.000 QIAGEN NV N72482107	27.65	15,022.83	22,673.00	0.02	7,650.17
351.000 WRIGHT MEDICAL GROUP NV N96617118	24.18	7,427.16	8,487.18	0.01	1,060.02

 BNY MELLON PARA US - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
908.000 BANCO LATINOAMERICANO DE COMER P16994132	25.93	15,408.76	23,544.44	0.02	8,135.68
853.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	101.21	26,220.69	86,332.13	0.07	60,111.44
1,120.000 AVAGO TECHNOLOGIES LTD Y0486S104	145.15	102,147.01	162,568.00	0.13	60,420.99
10.000 NORDIC AMERICAN OFFSHORE LTD Y6366T112	5.27	199.81	52.70	0.00	-147.11
1,000.000 SCORPIO TANKERS INC Y7542C106	8.02	4,960.00	8,020.00	0.01	3,060.00
347.000 TEEKAY CORP Y8564W103	9.87	9,879.38	3,424.89	0.00	-6,454.49
TOTAL EQUITY U.S. DOLLAR		68,840,345.56	120,871,703.32	99.56	52,031,357.76
TOTAL ASSETS U.S. DOLLAR		69,376,305.15	121,407,662.91	100.00	52,031,357.76
TOTAL ASSETS		69,376,305.15	121,407,662.91	100.00	52,031,357.76

 SHENKMAN - PI 2 - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,309,668.530 FIDELITY INSTL MM PRIME 690 996199196	100.00	1,309,668.53	1,309,668.53	4.91	0.00
CASH		375.00	375.00	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,310,043.53	1,310,043.53	4.91	0.00
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	103.00	100,000.00	103,000.00	0.39	3,000.00
150,000.000 ADS WASTE HOLDINGS INC 00101NAB3 8.250% 10/01/2020 DD 10/01/13	100.75	153,635.12	151,125.00	0.57	-2,510.12
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	87.50	177,720.67	153,125.00	0.57	-24,595.67
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	88.25	99,057.15	88,250.00	0.33	-10,807.15
150,000.000 ACADIA HEALTHCARE CO INC 00404AAJ8 5.625% 02/15/2023 DD 08/15/15	94.50	150,000.00	141,750.00	0.53	-8,250.00
150,000.000 AERCAP IRELAND CAPITAL LTD / A 00772BAQ4 4.625% 10/30/2020 DD 10/21/15	102.38	155,005.11	153,562.50	0.58	-1,442.61

 SHENKMAN - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 AFFINIA GROUP INC 00828BAL9 7.750% 05/01/2021 DD 11/01/13	101.78	101,886.06	101,780.00	0.38	-106.06
150,000.000 ALERE INC 144A 01449JAM7 6.375% 07/01/2023 DD 06/24/15	93.50	150,000.00	140,250.00	0.53	-9,750.00
100,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	101.00	102,155.90	101,000.00	0.38	-1,155.90
100,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	100.50	99,454.41	100,500.00	0.38	1,045.59
150,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13	97.50	152,436.70	146,250.00	0.55	-6,186.70
200,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13	103.50	209,045.47	207,000.00	0.78	-2,045.47
175,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	101.25	175,417.28	177,187.50	0.66	1,770.22
250,000.000 PINNACLE ENTERTAINMENT INC 03070QAN1 7.500% 04/15/2021 DD 10/15/11	104.25	254,107.29	260,625.00	0.98	6,517.71
120,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	96.75	121,185.88	116,100.00	0.43	-5,085.88
200,000.000 ANCESTRY.COM HOLDINGS LLC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13	98.50	203,781.47	197,000.00	0.74	-6,781.47

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 ARAMARK SERVICES INC 144A 038522AH1 5.125% 01/15/2024 DD 12/17/15	101.88	100,000.00	101,875.00	0.38	1,875.00
150,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12	53.50	154,176.34	80,250.00	0.30	-73,926.34
200,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAG3 6.125% 11/01/2023 DD 11/05/13	100.63	199,042.17	201,250.00	0.75	2,207.83
150,000.000 AVIS BUDGET CAR RENTAL LLC / A 053773AV9 5.500% 04/01/2023 DD 04/03/13	100.25	153,345.28	150,375.00	0.56	-2,970.28
200,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14	67.25	172,762.39	134,500.00	0.50	-38,262.39
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	69.00	101,422.88	69,000.00	0.26	-32,422.88
100,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	69.00	100,000.00	69,000.00	0.26	-31,000.00
100,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	86.00	100,000.00	86,000.00	0.32	-14,000.00
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11	104.00	52,301.15	52,000.00	0.19	-301.15
125,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAX1 6.625% 01/31/2022 DD 01/26/12	105.38	125,215.67	131,718.75	0.49	6,503.08

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 OUTFRONT MEDIA CAPITAL LLC / O 12505FAD3 5.625% 02/15/2024 DD 11/15/14	102.75	300,000.00	308,250.00	1.15	8,250.00
100,000.000 CDW LLC / CDW FINANCE CORP 12513GBB4 5.000% 09/01/2023 DD 03/03/15	101.50	100,679.25	101,500.00	0.38	820.75
150,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12	100.75	156,148.52	151,125.00	0.57	-5,023.52
150,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12	102.69	151,409.50	154,032.00	0.58	2,622.50
150,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	104.00	150,195.33	156,000.00	0.58	5,804.67
100,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	85.00	101,335.60	85,000.00	0.32	-16,335.60
175,000.000 CALIFORNIA RESOURCES CORP 13057QAF4 6.000% 11/15/2024 DD 10/01/14	30.50	144,682.43	53,375.00	0.20	-91,307.43
100,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	88.25	100,000.00	88,250.00	0.33	-11,750.00
200,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	97.50	202,547.94	195,000.00	0.73	-7,547.94
200,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	84.50	200,000.00	169,000.00	0.63	-31,000.00

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200,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	97.75	203,941.32	195,500.00	0.73	-8,441.32
250,000.000 CHESAPEAKE ENERGY CORP 165167CL9 5.750% 03/15/2023 DD 04/01/13	29.00	230,090.02	72,500.00	0.27	-157,590.02
150,000.000 CHURCHILL DOWNS INC 144A 171484AC2 5.375% 12/15/2021 DD 12/15/15	100.25	151,489.92	150,375.00	0.56	-1,114.92
150,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	99.99	158,739.43	149,985.00	0.56	-8,754.43
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	101.25	250,130.99	253,125.00	0.95	2,994.01
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	92.38	103,331.87	92,375.00	0.35	-10,956.87
50,000.000 COMMSCOPE HOLDING CO INC 144A 20337XAA7 6.625% 06/01/2020 DD 05/28/13	101.13	50,000.00	50,562.50	0.19	562.50
200,000.000 COMMSCOPE TECHNOLOGIES FI 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	96.25	200,000.00	192,500.00	0.72	-7,500.00
100,000.000 CONCORDIA HEALTHCARE CORP 144A 206519AA8 7.000% 04/15/2023 DD 04/21/15	86.75	100,000.00	86,750.00	0.32	-13,250.00
50,000.000 CORRECTIONS CORP OF AMERICA 22025YAQ3 5.000% 10/15/2022 DD 09/25/15	99.50	50,000.00	49,750.00	0.19	-250.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12	105.13	104,595.16	105,125.00	0.39	529.84
200,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	103.00	201,084.63	206,000.00	0.77	4,915.37
100,000.000 DANA HOLDING CORP 235825AC0 5.375% 09/15/2021 DD 08/02/13	99.25	103,173.52	99,250.00	0.37	-3,923.52
125,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	103.00	127,339.52	128,750.00	0.48	1,410.48
100,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAR9 5.000% 05/01/2025 DD 04/17/15	96.50	96,625.77	96,500.00	0.36	-125.77
100,000.000 DIAMONDBACK ENERGY INC 25278XAB5 7.625% 10/01/2021 DD 10/01/14	101.00	100,000.00	101,000.00	0.38	1,000.00
225,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	108.75	226,537.40	244,687.50	0.92	18,150.10
150,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	99.00	150,505.97	148,500.00	0.56	-2,005.97
50,000.000 RR DONNELLEY & SONS CO 257867BB6 6.000% 04/01/2024 DD 03/20/14	89.25	51,867.71	44,625.00	0.17	-7,242.71
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	80.25	98,661.85	80,250.00	0.30	-18,411.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 DYNEGY INC 26817RAM0 6.750% 11/01/2019 DD 05/01/15	94.00	50,000.00	47,000.00	0.18	-3,000.00
100,000.000 EAGLE SPINCO INC 269871AB5 4.625% 02/15/2021 DD 02/15/14	92.00	98,533.61	92,000.00	0.34	-6,533.61
150,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAD6 VAR RT 01/15/2022 DD 05/06/14	102.25	152,607.62	153,375.00	0.57	767.38
100,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	81.50	101,732.66	81,500.00	0.31	-20,232.66
200,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	101.25	200,000.00	202,500.00	0.76	2,500.00
225,000.000 EQUINIX INC 29444UAP1 5.750% 01/01/2025 DD 11/20/14	102.25	228,875.99	230,062.50	0.86	1,186.51
100,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	58.00	100,000.00	58,000.00	0.22	-42,000.00
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	104.75	150,000.00	157,125.00	0.59	7,125.00
50,000.000 DOLLAR TREE INC 144A 30706VAA3 5.750% 03/01/2023 DD 02/23/15	103.50	50,000.00	51,750.00	0.19	1,750.00
175,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	101.50	175,000.00	177,625.00	0.67	2,625.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 FERRELLGAS LP / FERRELLGA 144A 315292AQ5 6.750% 06/15/2023 DD 06/08/15	81.50	100,000.00	81,500.00	0.31	-18,500.00
150,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	100.50	150,000.00	150,750.00	0.56	750.00
175,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	91.00	175,000.00	159,250.00	0.60	-15,750.00
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	101.00	150,000.00	151,500.00	0.57	1,500.00
200,000.000 GEO GROUP INC/THE 36159RAE3 6.625% 02/15/2021 DD 08/15/11	102.50	200,000.00	205,000.00	0.77	5,000.00
200,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	86.00	204,528.59	172,000.00	0.64	-32,528.59
100,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAG7 6.000% 05/15/2023 DD 05/21/15	80.00	100,000.00	80,000.00	0.30	-20,000.00
100,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAH5 6.750% 08/01/2022 DD 07/23/15	85.00	98,698.64	85,000.00	0.32	-13,698.64
200,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	95.75	197,746.26	191,500.00	0.72	-6,246.26
100,000.000 GLOBAL PARTNERS LP / GLP FINAN 37954FAD6 7.000% 06/15/2023 DD 06/04/15	82.00	100,000.00	82,000.00	0.31	-18,000.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12	102.75	155,958.46	154,125.00	0.58	-1,833.46
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	99.00	300,903.23	297,000.00	1.11	-3,903.23
150,000.000 HCA INC 404119BR9 5.375% 02/01/2025 DD 01/16/15	98.75	154,268.96	148,125.00	0.55	-6,143.96
100,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	100.38	100,124.42	100,375.00	0.38	250.58
50,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12	102.50	51,304.03	51,250.00	0.19	-54.03
50,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	105.75	52,750.00	52,875.00	0.20	125.00
100,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13	104.00	105,539.49	104,000.00	0.39	-1,539.49
150,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	99.50	150,000.00	149,250.00	0.56	-750.00
125,000.000 HANESBRANDS INC 410345AG7 6.375% 12/15/2020 DD 11/09/10	103.50	125,352.90	129,375.00	0.48	4,022.10
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	103.13	302,764.49	309,375.00	1.16	6,610.51

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	102.00	150,000.00	153,000.00	0.57	3,000.00
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	106.00	127,441.52	132,500.00	0.50	5,058.48
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAA7 6.125% 08/15/2018 DD 05/14/13	99.00	201,386.71	198,000.00	0.74	-3,386.71
100,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	97.50	98,031.69	97,500.00	0.37	-531.69
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	87.00	101,513.25	87,000.00	0.33	-14,513.25
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	103.50	152,697.78	155,250.00	0.58	2,552.22
150,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	105.00	157,678.92	157,500.00	0.59	-178.92
250,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	97.50	250,000.00	243,750.00	0.91	-6,250.00
150,000.000 JARDEN CORP 471109AB4 7.500% 05/01/2017 DD 02/13/07	102.25	150,682.23	153,375.00	0.57	2,692.77
50,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	40.00	48,150.68	20,000.00	0.07	-28,150.68

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	95.00	100,000.00	95,000.00	0.36	-5,000.00
150,000.000 LENNAR CORP 526057BV5 4.750% 05/30/2025 DD 04/28/15	97.75	150,000.00	146,625.00	0.55	-3,375.00
125,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12	104.50	125,000.00	130,625.00	0.49	5,625.00
100,000.000 LEVEL 3 FINANCING INC 144A 527298BJ1 5.375% 01/15/2024 DD 11/13/15	100.50	100,000.00	100,500.00	0.38	500.00
150,000.000 LIFEPOINT HEALTH INC 53219LAM1 5.500% 12/01/2021 DD 06/01/14	101.75	150,000.00	152,625.00	0.57	2,625.00
100,000.000 LIVE NATION ENTERTAINMENT 144A 538034AF6 7.000% 09/01/2020 DD 08/20/12	103.50	104,400.31	103,500.00	0.39	-900.31
125,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13	103.00	129,537.38	128,750.00	0.48	-787.38
200,000.000 MPH ACQUISITION HOLDINGS 144A 553331AA7 6.625% 04/01/2022 DD 03/31/14	100.25	202,726.87	200,500.00	0.75	-2,226.87
200,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	102.50	201,434.62	205,000.00	0.77	3,565.38
75,000.000 MALLINCKRODT INTERNATIONA 144A 561233AC1 5.500% 04/15/2025 DD 04/15/15	92.00	75,000.00	69,000.00	0.26	-6,000.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 MALLINCKRODT INTERNATIONAL 144A 561233AD9 5.625% 10/15/2023 DD 09/24/15	95.00	200,000.00	190,000.00	0.71	-10,000.00
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	96.25	150,000.00	144,375.00	0.54	-5,625.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	88.00	100,000.00	88,000.00	0.33	-12,000.00
150,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	101.25	150,000.00	151,875.00	0.57	1,875.00
75,000.000 MOLINA HEALTHCARE INC 144A 60855RAF7 5.375% 11/15/2022 DD 11/10/15	100.00	75,000.00	75,000.00	0.28	0.00
225,000.000 MULTI-COLOR CORP 144A 625383AA2 6.125% 12/01/2022 DD 11/21/14	99.00	225,502.25	222,750.00	0.83	-2,752.25
125,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	95.25	125,260.97	119,062.50	0.45	-6,198.47
150,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	86.75	151,848.50	130,125.00	0.49	-21,723.50
150,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	85.20	154,119.42	127,800.00	0.48	-26,319.42
100,000.000 NIELSEN CO LUXEMBOURG SAR 144A 65410CAA8 5.500% 10/01/2021 DD 09/27/13	102.50	102,482.35	102,500.00	0.38	17.65

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
64,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14	72.00	64,000.00	46,080.00	0.17	-17,920.00
175,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	100.13	180,701.92	175,231.00	0.66	-5,470.92
200,000.000 NUMERICABLE-SFR SAS 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	97.00	204,595.36	194,000.00	0.73	-10,595.36
100,000.000 OASIS PETROLEUM INC 674215AC2 7.250% 02/01/2019 DD 08/01/11	71.75	100,787.99	71,750.00	0.27	-29,037.99
150,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	66.25	143,974.37	99,375.00	0.37	-44,599.37
100,000.000 OASIS PETROLEUM INC 674215AG3 6.875% 03/15/2022 DD 03/15/14	64.00	93,029.78	64,000.00	0.24	-29,029.78
150,000.000 1011778 BC ULC / NEW RED 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14	103.00	150,000.00	154,500.00	0.58	4,500.00
125,000.000 ORBITAL ATK INC 144A 68557NAB9 5.500% 10/01/2023 DD 09/29/15	101.50	125,000.00	126,875.00	0.48	1,875.00
75,000.000 PQ CORP 144A 693522AD6 8.750% 11/01/2018 DD 11/08/12	97.00	77,504.92	72,750.00	0.27	-4,754.92
150,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	77.00	153,290.75	115,500.00	0.43	-37,790.75

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 PRESTIGE BRANDS INC 74112BAH8 8.125% 02/01/2020 DD 08/01/12	103.50	160,730.89	155,250.00	0.58	-5,480.89
200,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	100.75	200,000.00	201,500.00	0.75	1,500.00
150,000.000 QUICKEN LOANS INC 144A 74840LAA0 5.750% 05/01/2025 DD 05/06/15	95.25	150,000.00	142,875.00	0.54	-7,125.00
150,000.000 QUINTILES TRANSNATIONAL C 144A 748767AF7 4.875% 05/15/2023 DD 05/12/15	100.50	150,000.00	150,750.00	0.56	750.00
250,000.000 RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	103.00	250,000.00	257,500.00	0.96	7,500.00
150,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	76.50	150,000.00	114,750.00	0.43	-35,250.00
100,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AD1 STEP 02/15/2021 DD 02/15/12	103.00	103,461.17	103,000.00	0.39	-461.17
150,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	96.25	157,152.22	144,375.00	0.54	-12,777.22
79,000.000 UNITED RENTALS NORTH AMERICA I 78108AAE4 8.250% 02/01/2021 DD 01/19/11	104.63	81,083.46	82,653.75	0.31	1,570.29
175,000.000 SBA COMMUNICATIONS CORP 78388JAG9 5.625% 10/01/2019 DD 04/01/13	104.25	178,998.86	182,437.50	0.68	3,438.64

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	73.50	193,198.33	147,000.00	0.55	-46,198.33
200,000.000 SAFWAY GROUP HOLDING LLC 144A 78659QAA0 7.000% 05/15/2018 DD 05/14/13	99.75	201,779.44	199,500.00	0.75	-2,279.44
150,000.000 SCOTTS MIRACLE-GRO CO/THE 144A 810186AL0 6.000% 10/15/2023 DD 10/13/15	104.25	150,000.00	156,375.00	0.59	6,375.00
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	97.75	125,000.00	122,187.50	0.46	-2,812.50
100,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	111.63	100,754.87	111,625.00	0.42	10,870.13
150,000.000 SHEA HOMES LP / SHEA HOME 144A 82088KAC2 5.875% 04/01/2023 DD 03/23/15	102.50	150,000.00	153,750.00	0.58	3,750.00
225,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	85.00	224,087.54	191,250.00	0.72	-32,837.54
50,000.000 SINCLAIR TELEVISION GROUP 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14	97.25	49,431.67	48,625.00	0.18	-806.67
350,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	104.50	352,915.64	365,750.00	1.37	12,834.36
100,000.000 SPECTRUM BRANDS INC 144A 84762LAR6 6.125% 12/15/2024 DD 12/04/14	104.00	100,000.00	104,000.00	0.39	4,000.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	70.50	22,471.25	17,625.00	0.07	-4,846.25
200,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	75.10	199,331.83	150,200.00	0.56	-49,131.83
125,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	72.13	131,920.22	90,156.25	0.34	-41,763.97
200,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	101.25	204,541.04	202,500.00	0.76	-2,041.04
50,000.000 STEEL DYNAMICS INC 858119AV2 6.375% 08/15/2022 DD 02/15/13	96.00	53,211.34	48,000.00	0.18	-5,211.34
150,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	80.50	151,312.82	120,750.00	0.45	-30,562.82
100,000.000 SUMMIT MATERIALS LLC / SU 144A 86614RAH0 6.125% 07/15/2023 DD 07/08/15	98.50	99,382.47	98,500.00	0.37	-882.47
200,000.000 SUNOCO LP / SUNOCO FINANC 144A 86765LAA5 6.375% 04/01/2023 DD 04/01/15	94.00	200,000.00	188,000.00	0.70	-12,000.00
150,000.000 SURGICAL CARE AFFILIATES 144A 86881LAA4 6.000% 04/01/2023 DD 03/17/15	97.50	150,000.00	146,250.00	0.55	-3,750.00
200,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	103.75	200,000.00	207,500.00	0.78	7,500.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	100.95	100,000.00	100,949.00	0.38	949.00
146,625.000 ALLFLEX 7/13 TL 87377KAB3	97.83	146,625.00	143,447.64	0.54	-3,177.36
100,000.000 TEAM HEALTH INC 144A 87815VAG8 7.250% 12/15/2023 DD 11/23/15	103.50	102,174.73	103,500.00	0.39	1,325.27
75,000.000 TEMPUR SEALY INTERNATIONA 144A 88023UAC5 5.625% 10/15/2023 DD 09/24/15	101.00	75,000.00	75,750.00	0.28	750.00
10,000.000 TENET HEALTHCARE CORP 88033GBM1 8.000% 08/01/2020 DD 08/17/10	100.25	10,373.37	10,025.00	0.04	-348.37
200,000.000 TENET HEALTHCARE CORP 88033GCN8 6.750% 06/15/2023 DD 06/16/15	92.75	199,050.45	185,500.00	0.69	-13,550.45
125,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	92.00	125,000.00	115,000.00	0.43	-10,000.00
150,000.000 TESORO LOGISTICS LP / TES 144A 88160QAG8 5.500% 10/15/2019 DD 10/29/14	97.00	148,551.25	145,500.00	0.54	-3,051.25
250,000.000 TOWNSQUARE MEDIA INC 144A 892231AA9 6.500% 04/01/2023 DD 04/01/15	91.50	250,000.00	228,750.00	0.86	-21,250.00
200,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13	103.50	200,000.00	207,000.00	0.78	7,000.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 TRIBUNE MEDIA CO 144A 896047AG2 5.875% 07/15/2022 DD 06/24/15	100.00	250,000.00	250,000.00	0.94	0.00
270,000.000 UPCB FINANCE VI LTD 144A 90320XAA9 6.875% 01/15/2022 DD 02/07/12	105.75	270,000.00	285,525.00	1.07	15,525.00
100,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13	104.00	100,000.00	104,000.00	0.39	4,000.00
125,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12	105.50	126,604.39	131,875.00	0.49	5,270.61
200,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12	99.75	201,485.85	199,500.00	0.75	-1,985.85
150,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	96.25	154,098.30	144,375.00	0.54	-9,723.30
100,000.000 VALEANT PHARMACEUTICALS I 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	89.25	100,000.00	89,250.00	0.33	-10,750.00
125,000.000 VERISIGN INC 92343EAH5 5.250% 04/01/2025 DD 03/27/15	100.50	125,000.00	125,625.00	0.47	625.00
200,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	103.75	201,316.34	207,500.00	0.78	6,183.66
200,000.000 VIRGIN MEDIA SECURED FINA 144A 92769XAL9 5.250% 01/15/2026 DD 03/30/15	97.25	201,902.79	194,500.00	0.73	-7,402.79

 SHENKMAN - PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 VISTA OUTDOOR INC 144A 928377AA8 5.875% 10/01/2023 DD 08/11/15	102.50	150,000.00	153,750.00	0.58	3,750.00
150,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	99.75	150,000.00	149,625.00	0.56	-375.00
150,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	96.50	150,154.27	144,750.00	0.54	-5,404.27
200,000.000 WIDOPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	94.43	211,919.91	188,850.00	0.71	-23,069.91
200,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	99.00	200,000.00	198,000.00	0.74	-2,000.00
175,000.000 XPO LOGISTICS 10/15 COV-LITE 98379EAB2 TLB	99.46	171,589.04	174,051.50	0.65	2,462.46
200,000.000 ZF NORTH AMERICA CAPITAL 144A 98877DAB1 4.500% 04/29/2022 DD 04/29/15	97.75	191,070.30	195,500.00	0.73	4,429.70
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		26,765,418.98	25,387,584.89	95.09	-1,377,834.09
TOTAL ASSETS U.S. DOLLAR		28,075,462.51	26,697,628.42	100.00	-1,377,834.09
TOTAL ASSETS		28,075,462.51	26,697,628.42	100.00	-1,377,834.09

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
EATON VANCE - PI 2 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
Link Ref		Base	Base	Base	Total	Gain/Loss
						Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	0.070 FIDELITY INSTL MM PRIME 690	100.00	0.07	0.07	0.00	0.00
	996199196					
EQUITY						
	1,006,212.930 PARAMETRIC TAX-MAN EMG MK-IN	38.00	46,786,107.08	38,236,091.34	100.00	-8,550,015.74
	277907606					
TOTAL ASSETS U.S. DOLLAR			46,786,107.15	38,236,091.41	100.00	-8,550,015.74
TOTAL ASSETS			46,786,107.15	38,236,091.41	100.00	-8,550,015.74

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		14,805.60	14,982.32	0.02	176.72
EQUITY					
806.000 RAMSAY HEALTH CARE LTD AA6041997	49.43	30,447.59	39,840.38	0.06	9,392.79
14,426.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	20.32	347,317.86	293,143.12	0.44	-54,174.74
5,953.000 AMCOR LTD/AUSTRALIA AA6066606	9.78	49,810.08	58,210.05	0.09	8,399.97
17,653.000 WESTPAC BANKING CORP AA6076142	24.42	463,635.91	431,025.85	0.65	-32,610.06
4,801.000 BANK OF QUEENSLAND LTD AA6076241	10.14	46,210.45	48,691.97	0.07	2,481.52
24,032.000 TELSTRA CORP LTD AA6087289	4.08	76,123.52	98,087.94	0.15	21,964.42
1,982.000 BENDIGO & ADELAIDE BANK LTD AA6091281	8.69	18,351.67	17,231.95	0.03	-1,119.72
6,864.000 COCA-COLA AMATIL LTD AA6123456	6.77	57,233.13	46,443.30	0.07	-10,789.83

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
739.000 ASX LTD AA6129222	30.89	23,073.95	22,829.02	0.03	-244.93
17,902.000 BHP BILLITON LTD AA6144692	12.99	636,844.82	232,619.36	0.35	-404,225.46
1,093.000 CALTEX AUSTRALIA LTD AA6161506	27.43	29,994.49	29,979.50	0.05	-14.99
13,063.000 MIRVAC GROUP AA6161977	1.44	17,571.21	18,817.89	0.03	1,246.68
1,908.000 COMPUTERSHARE LTD AA6180415	8.45	22,201.78	16,130.48	0.02	-6,071.30
2,417.000 CSL LTD AA6185497	76.62	80,610.43	185,186.41	0.28	104,575.98
818.000 REA GROUP LTD AA6198573	40.08	29,597.06	32,786.04	0.05	3,188.98
9,382.000 TRANSURBAN GROUP AA6200882	7.62	53,132.17	71,466.90	0.11	18,334.73
269.000 COCHLEAR LTD AA6211798	69.54	17,957.95	18,706.05	0.03	748.10
3,489.000 ORIGIN ENERGY LTD AA6214867	3.42	29,983.33	11,930.58	0.02	-18,052.75

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,165.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	62.23	508,023.67	570,313.68	0.86	62,290.01
11,904.000 BORAL LTD AA6218678	4.30	48,882.24	51,185.06	0.08	2,302.82
2,758.000 RIO TINTO LTD AA6220104	32.53	176,155.34	89,714.32	0.14	-86,441.02
3,911.000 CSR LTD AA6238643	2.10	13,799.87	8,223.34	0.01	-5,576.53
3,600.000 APA GROUP AA6247305	6.32	23,090.53	22,734.48	0.03	-356.05
14,487.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	4.05	61,591.31	58,602.49	0.09	-2,988.82
7,961.000 GPT GROUP/THE AA6365867	3.48	21,453.57	27,685.88	0.04	6,232.31
2,108.000 ORICA LTD AA6458001	11.28	30,673.73	23,771.97	0.04	-6,901.76
2,232.000 LENDLEASE GROUP AA6512005	10.37	17,849.25	23,156.69	0.03	5,307.44
8,385.000 SUNCORP GROUP LTD AA6585084	8.83	73,952.66	74,060.15	0.11	107.49

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,465.000 NATIONAL AUSTRALIA BANK LTD AA6624602	21.97	363,592.65	295,853.11	0.45	-67,739.54
2,971.000 NEWCREST MINING LTD AA6637109	9.44	29,922.57	28,035.32	0.04	-1,887.25
6,931.000 OIL SEARCH LTD AA6657602	4.87	33,802.64	33,785.75	0.05	-16.89
20,300.000 INCITEC PIVOT LTD AA6673047	2.88	54,491.14	58,486.29	0.09	3,995.15
12,025.000 AMP LTD AA6709957	4.24	65,610.75	51,005.44	0.08	-14,605.31
6,410.000 QANTAS AIRWAYS LTD AA6710344	2.98	17,861.45	19,074.11	0.03	1,212.66
10,647.000 QBE INSURANCE GROUP LTD AA6715749	9.16	92,374.50	97,524.97	0.15	5,150.47
4,855.000 SANTOS LTD AA6776709	2.68	30,547.37	12,998.70	0.02	-17,548.67
1,583.000 SONIC HEALTHCARE LTD AA6821125	13.00	21,001.46	20,581.09	0.03	-420.37
10,223.000 STOCKLAND AA6850850	2.98	37,109.12	30,494.75	0.05	-6,614.37

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,509.000 TABCORP HOLDINGS LTD AA6873266	3.43	49,062.19	46,292.11	0.07	-2,770.08
5,786.000 WESFARMERS LTD AA6948837	30.27	184,018.88	175,161.63	0.26	-8,857.25
11,358.000 ALUMINA LTD AA6954983	0.84	18,469.39	9,544.36	0.01	-8,925.03
4,632.000 WOODSIDE PETROLEUM LTD AA6979725	20.90	171,994.47	96,786.73	0.15	-75,207.74
6,229.000 WOOLWORTHS LTD AA6981234	17.82	171,984.49	111,031.77	0.17	-60,952.72
4,056.000 DEXUS PROPERTY GROUP AAB033YN9	5.46	18,164.01	22,132.07	0.03	3,968.06
6,029.000 GOODMAN GROUP AAB03FYZ5	4.56	18,191.25	27,502.72	0.04	9,311.47
2,406.000 SEEK LTD AAB0767Y4	11.19	29,344.46	26,922.46	0.04	-2,422.00
7,964.000 TATTS GROUP LTD AAB0CRCP5	3.19	17,976.43	25,436.57	0.04	7,460.14
6,058.000 BRAMBLES LTD AAB1FJOC0	8.42	41,022.54	50,994.75	0.08	9,972.21

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,975.000 ASCIANO LTD AAB1YC5L9	6.36	20,435.12	25,276.18	0.04	4,841.06
1,965.000 MACQUARIE GROUP LTD AAB28YTC2	60.22	91,217.53	118,330.95	0.18	27,113.42
2,383.000 CROWN RESORTS LTD AAB29LCJ2	9.09	17,783.41	21,671.90	0.03	3,888.49
1,545.000 DULUXGROUP LTD AAB3VL4P0	4.84	3,376.02	7,475.03	0.01	4,099.01
2,741.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	12.71	18,081.23	34,838.93	0.05	16,757.70
2,759.000 TREASURY WINE ESTATES LTD AAB61JC64	6.04	9,582.71	16,660.68	0.03	7,077.97
6,530.000 SYDNEY AIRPORT AAB70DWB3	4.62	30,183.30	30,168.22	0.05	-15.08
12,410.000 AURIZON HOLDINGS LTD AAB87CVM3	3.19	41,530.92	39,546.56	0.06	-1,984.36
1,065.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.55	1,564.33	1,650.41	0.00	86.08
1,211.000 RECALL HOLDINGS LTD AABH23HT9	5.06	4,596.47	6,123.39	0.01	1,526.92

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,953.000 ORORA LTD AABH4TCW8	1.64	6,134.48	9,744.99	0.01	3,610.51
28,816.000 SCENTRE GROUP AABLZH0Z7	3.05	86,863.43	87,843.69	0.13	980.26
9,452.000 WESTFIELD CORP AABMMVVX9	6.92	77,175.86	65,398.39	0.10	-11,777.47
29,354.000 MEDIBANK PVT LTD AABRTNNQ3	1.56	55,446.74	45,916.48	0.07	-9,530.26
4,940.000 AGL ENERGY LTD AABSS7GP7	13.15	58,222.97	64,981.27	0.10	6,758.30
17,902.000 SOUTH32 LTD AABWSW5D2	0.77	30,535.51	13,871.20	0.02	-16,664.31
20,062.000 VICINITY CENTRES AABY7QXS0	2.04	43,133.25	40,869.10	0.06	-2,264.15
2,855.000 SANTOS LTD AABYP6Q29	0.00	0.00	0.00	0.00	0.00
TOTAL EQUITY AUSTRALIAN DOLLAR		5,067,974.61	4,492,586.92	6.76	-575,387.69
TOTAL ASSETS AUSTRALIAN DOLLAR		5,082,780.21	4,507,569.24	6.79	-575,210.97
DANISH KRONE CASH & CASH EQUIVALENTS					

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		702.04	691.04	0.00	-11.00
EQUITY					
650.000 CARLSBERG A/S SD4169217	89.16	61,642.89	57,952.92	0.09	-3,689.97
37.000 AP MOELLER - MAERSK A/S SD4253045	1,306.44	73,965.31	48,338.38	0.07	-25,626.93
15.000 AP MOELLER - MAERSK A/S SD4253052	1,291.89	23,775.04	19,378.29	0.03	-4,396.75
2,700.000 DANSKE BANK A/S SD4588820	26.96	64,617.94	72,788.15	0.11	8,170.21
7,713.000 TDC A/S SD5698792	5.01	57,238.72	38,611.03	0.06	-18,627.69
831.000 VESTAS WIND SYSTEMS A/S SD5964657	70.42	32,325.13	58,522.49	0.09	26,197.36
1,000.000 DSV A/S SDB1WT5G0	39.55	18,674.67	39,549.91	0.06	20,875.24
454.000 PANDORA A/S SDB44XTX3	126.93	33,226.86	57,627.30	0.09	24,400.44

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
PARA EAFE - PI 2 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,000.000 NOVOZYMES A/S SDB798FW3	48.12	26,215.68	48,123.67	0.07	21,907.99	
750.000 COLOPLAST A/S SDB8FMRX8	81.08	21,318.35	60,809.63	0.09	39,491.28	
10,306.000 NOVO NORDISK A/S SDBHC8X98	58.21	195,218.43	599,925.67	0.90	404,707.24	
1,508.000 ISS A/S SDBKJ9RT5	36.20	42,022.85	54,592.51	0.08	12,569.66	
1,435.000 TRYG A/S SDBXDZ973	20.00	29,706.02	28,700.84	0.04	-1,005.18	
TOTAL EQUITY DANISH KRONE		679,947.89	1,184,920.79	1.78	504,972.90	
TOTAL ASSETS DANISH KRONE		680,649.93	1,185,611.83	1.78	504,961.90	
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		13,104.34	13,044.40	0.02	-59.94	
EQUITY						
1,864.000 OMV AG EA4651454	28.39	55,300.08	52,909.68	0.08	-2,390.40	
1,275.000 VOESTALPINE AG EA4943406	30.79	50,454.87	39,258.75	0.06	-11,196.12	

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,294.000 ERSTE GROUP BANK AG EA5289833	31.40	27,852.88	40,637.98	0.06	12,785.10
5,028.000 IMMOFINANZ AG EA5679918	2.28	16,350.32	11,475.49	0.02	-4,874.83
341.000 ANDRITZ AG EAB1WVF67	48.94	20,089.55	16,687.79	0.03	-3,401.76
3,352.000 IMMOEAST AG NPV(EXCHANGE RATE EAB46JKC8 SH0	0.00	0.00	0.03	0.00	0.03
251.000 BUWOG AG EABLMP1D7	21.73	4,594.27	5,454.59	0.01	860.32
521.000 UMICORE SA EB4005006	42.00	18,950.42	21,882.94	0.03	2,932.52
855.000 DELHAIZE GROUP EB4262110	97.54	64,651.37	83,395.74	0.13	18,744.37
1,253.000 KBC GROEP NV EB4497740	62.65	64,308.75	78,496.59	0.12	14,187.84
4,395.000 ANHEUSER-BUSCH INBEV SA/NV EB4755311	124.27	286,577.77	546,178.60	0.82	259,600.83
502.000 SOLVAY SA EB4821105	106.92	58,889.82	53,676.10	0.08	-5,213.72

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
433.000 UCB SA EB5596995	90.41	18,802.13	39,148.72	0.06	20,346.59
375.000 COLRUYT SA EB5806220	51.54	18,477.76	19,327.32	0.03	849.56
346.000 GROUPE BRUXELLES LAMBERT SA EB7097323	85.63	30,845.34	29,629.03	0.04	-1,216.31
652.000 PROXIMUS SADP EBB00D9P7	32.59	25,627.17	21,248.03	0.03	-4,379.14
550.000 TELENET GROUP HOLDING NV EBB0LKSK8	54.07	30,343.26	29,735.83	0.04	-607.43
958.000 AGEAS EBB86S2N3	46.49	32,874.83	44,540.91	0.07	11,666.08
1,422.000 ADIDAS AG ED4031974	97.67	85,513.52	138,885.65	0.21	53,372.13
1,818.000 FRESENIUS SE & CO KGAA ED4352099	71.66	45,819.25	130,283.72	0.20	84,464.47
1,176.000 UNITED INTERNET AG ED4354137	55.30	18,245.59	65,036.95	0.10	46,791.36
362.000 HANNOVER RUECK SE ED4511801	114.77	18,317.70	41,545.87	0.06	23,228.17

BNY MELLON PARA EAFE - PI 2 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
787.000 GEA GROUP AG ED4557101	40.63	18,771.10	31,973.94	0.05	13,202.84	
638.000 CONTINENTAL AG ED4598584	243.93	84,818.72	155,626.49	0.23	70,807.77	
4,479.000 DEUTSCHE POST AG ED4617855	28.19	94,564.69	126,285.04	0.19	31,720.35	
552.000 MERCK KGAA ED4741846	97.30	27,434.01	53,709.54	0.08	26,275.53	
1,742.000 RWE AG ED4768963	12.72	63,337.13	22,159.24	0.03	-41,177.89	
5,067.000 SAP SE ED4846280	79.71	285,727.65	403,904.22	0.61	118,176.57	
8,243.000 E.ON SE ED4942907	9.70	235,206.84	79,971.48	0.12	-155,235.36	
621.000 HENKEL AG & CO KGAA ED5002461	96.27	44,577.94	59,782.37	0.09	15,204.43	
4,225.000 BAYER AG ED5069213	125.79	325,491.13	531,477.71	0.80	205,986.58	
4,753.000 BASF SE ED5086571	76.82	324,734.02	365,140.37	0.55	40,406.35	

 PARA EAFE - PI 2 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Base	Base	Base	Total	Gain/Loss
						Base
379.000	BEIERSDORF AG ED5107401	91.42	22,819.99	34,649.32	0.05	11,829.33
215.000	HOCHTIEF AG ED5108664	93.28	18,569.95	20,055.32	0.03	1,485.37
1,021.000	HEIDELBERGCEMENT AG ED5120677	82.15	63,018.73	83,871.07	0.13	20,852.34
1,271.000	FRESENIUS MEDICAL CARE AG & CO ED5129074	84.44	76,802.94	107,320.82	0.16	30,517.88
2,372.000	ALLIANZ SE ED5231482	177.66	318,382.28	421,419.87	0.63	103,037.59
1,076.000	DEUTSCHE LUFTHANSAAG ED5287484	15.82	18,435.65	17,024.43	0.03	-1,411.22
847.000	MUENCHENER RUECKVERSICHERUNGS- ED5294126	200.48	139,614.18	169,803.74	0.26	30,189.56
190.000	VOLKSWAGEN AG ED5497109	154.58	18,425.63	29,370.29	0.04	10,944.66
4,936.000	DAIMLER AG ED5529026	84.28	275,026.67	415,982.16	0.63	140,955.49
327.000	MAN SE ED5563520	100.70	27,614.67	32,928.90	0.05	5,314.23

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		12/31/2015			Base Currency : USD	
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Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,630.000 THYSSENKRUPP AG ED5636920		19.92	80,402.52	52,396.81	0.08	-28,005.71
4,101.000 SIEMENS AG ED5727976		97.64	424,197.40	400,407.88	0.60	-23,789.52
2,299.000 QIAGEN NV ED5732828		27.28	52,810.82	62,722.30	0.09	9,911.48
921.000 LINDE AG ED5740813		145.46	128,515.00	133,964.58	0.20	5,449.58
6,235.000 DEUTSCHE BANK AG ED5750358		24.47	270,814.39	152,563.64	0.23	-118,250.75
1,670.000 BAYERISCHE MOTOREN WERKE AG ED5756025		106.06	97,211.59	177,112.63	0.27	79,901.04
17,134.000 DEUTSCHE TELEKOM AG ED5842353		18.13	246,158.41	310,645.37	0.47	64,486.96
4,663.000 INFINEON TECHNOLOGIES AG ED5889503		14.67	32,588.98	68,408.46	0.10	35,819.48
836.000 DEUTSCHE BOERSE AG ED7021964		88.41	63,001.23	73,914.07	0.11	10,912.84
340.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557		64.03	18,116.28	21,769.02	0.03	3,652.74

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
514.000 LANXESS AG EDB05M8B0	46.36	29,649.72	23,830.73	0.04	-5,818.99
1,907.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	27.83	37,687.83	53,063.38	0.08	15,375.55
122.000 WACKER CHEMIE AG EDB11Y560	84.21	18,506.89	10,273.62	0.02	-8,233.27
321.000 RTL GROUP SA EDB1BK205	83.70	30,413.05	26,867.51	0.04	-3,545.54
517.000 SYMRISE AG EDB1JB4K1	66.62	34,153.19	34,443.98	0.05	290.79
507.000 BRENNTAG AG EDB4YVF55	52.45	19,442.18	26,590.41	0.04	7,148.23
972.000 K+S AG EDB54C012	25.66	30,710.14	24,939.97	0.04	-5,770.17
5,222.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	5.31	30,082.48	27,744.97	0.04	-2,337.51
214.000 HUGO BOSS AG EDB88MHC8	83.21	24,124.78	17,807.06	0.03	-6,317.72
5,653.000 COMMERZBANK AG EDB90LKT5	10.40	71,437.05	58,780.26	0.09	-12,656.79

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,199.000 OSRAM LICHT AG EDB923933	42.14	43,265.48	50,522.95	0.08	7,257.47
2,249.000 VONOVIA SE EDBBJPY6	31.01	75,742.55	69,750.18	0.11	-5,992.37
1,275.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	50.80	58,881.11	64,771.05	0.10	5,889.94
1,268.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	15.65	19,034.64	19,848.74	0.03	814.10
2,143.000 BANKINTER SA EE5474007	7.11	11,677.31	15,234.04	0.02	3,556.73
37,350.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	7.32	394,511.55	273,423.50	0.41	-121,088.05
989.000 GAS NATURAL SDG SA EE5650424	20.44	17,813.77	20,213.91	0.03	2,400.14
6,282.000 REPSOL SA EE5669358	10.99	130,505.61	69,060.26	0.10	-61,445.35
76,060.000 BANCO SANTANDER SA EE5705947	4.95	747,621.72	376,600.09	0.57	-371,021.63
840.000 RED ELECTRICA CORP SA EE5723775	83.76	54,683.41	70,362.26	0.11	15,678.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
23,320.000 TELEFONICA SA EE5732529	11.12	479,538.39	259,278.30	0.39	-220,260.09
1,761.000 ENAGAS SA EE7383073	28.24	47,842.62	49,737.33	0.07	1,894.71
1,345.000 GAMESA CORP TECNOLOGICA SA EEB01CP25	17.19	18,358.70	23,114.18	0.03	4,755.48
607.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	29.35	28,857.01	17,813.27	0.03	-11,043.74
1,195.000 GRIFOLS SA EEB01SPF1	46.31	16,018.71	55,339.22	0.08	39,320.51
984.000 ACERINOX SA EEB01ZVZ4	10.23	19,033.60	10,066.01	0.02	-8,967.59
1,888.000 FERROVIAL SA EEB038516	22.65	18,754.19	42,772.24	0.06	24,018.05
12,206.000 MAPFRE SA EEB1G40S5	2.51	48,301.68	30,655.68	0.05	-17,646.00
24,572.000 BANCO DE SABADELL SA EEB1X8QN0	1.78	60,794.15	43,642.34	0.07	-17,151.81
8,524.000 CAIXABANK SA EEB283W91	3.49	47,036.34	29,760.43	0.04	-17,275.91

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,972.000 IBERDROLA SA EEB288C92	7.12	216,573.02	206,143.46	0.31	-10,429.56
2,184.000 AMADEUS IT HOLDING SA EEB3MSM24	44.20	59,332.72	96,524.32	0.15	37,191.60
3,259.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.99	12,069.64	29,295.59	0.04	17,225.95
7,543.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	5.91	44,297.14	44,607.92	0.07	310.78
19,172.000 BANKIA SA EEB9FLK42	1.17	28,690.41	22,367.71	0.03	-6,322.70
7,483.000 BANCO POPULAR ESPANOL SA EEBBHXP2	3.31	43,886.49	24,735.89	0.04	-19,150.60
5,600.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.42	93,373.63	192,779.14	0.29	99,405.51
306.000 AENA SA EEBVRZ8L5	114.50	30,299.72	35,035.78	0.05	4,736.06
961.000 BOUYGUES SA EF4002129	39.70	49,070.48	38,150.58	0.06	-10,919.90
3,167.000 AIRBUS GROUP SE EF4012250	67.35	126,848.67	213,299.35	0.32	86,450.68

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,636.000 VEOLIA ENVIRONNEMENT SA EF4031870	23.75	30,151.02	38,858.19	0.06	8,707.17
1,446.000 L'OREAL SA EF4057800	168.70	179,009.77	243,943.66	0.37	64,933.89
273.000 CHRISTIAN DIOR SE EF4061398	170.28	30,353.49	46,485.76	0.07	16,132.27
1,525.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	157.40	216,214.34	240,042.43	0.36	23,828.09
452.000 THALES SA EF4162790	75.06	18,203.80	33,928.63	0.05	15,724.83
628.000 CAP GEMINI SA EF4163434	92.99	31,611.81	58,396.01	0.09	26,784.20
599.000 CASINO GUICHARD PERRACHON SA EF4178416	46.08	52,485.10	27,599.18	0.04	-24,885.92
326.000 INGENICO GROUP SA EF4196897	126.55	36,509.59	41,256.59	0.06	4,747.00
911.000 PUBLICIS GROUPE SA EF4380426	66.68	42,194.96	60,742.83	0.09	18,547.87
163.000 ICADE EF4554400	67.24	17,977.44	10,960.44	0.02	-7,017.00

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,444.000 BOLLORE SA EF4572709	4.67	30,154.70	30,079.51	0.05	-75.19
900.000 CIE GENERALE DES ETABLISSEMENT EF4588366	95.49	76,204.34	85,937.19	0.13	9,732.85
1,102.000 PERNOD RICARD SA EF4682326	114.28	104,055.22	125,935.19	0.19	21,879.97
1,277.000 RENAULT SA EF4712792	100.62	84,675.71	128,496.81	0.19	43,821.10
2,756.000 SCHNEIDER ELECTRIC SE EF4834109	57.10	179,093.56	157,356.38	0.24	-21,737.18
5,447.000 VIVENDI SA EF4834778	21.57	144,005.27	117,513.13	0.18	-26,492.14
994.000 TECHNIP SA EF4874162	49.68	69,602.98	49,383.84	0.07	-20,219.14
359.000 VALEO SA EF4937571	154.85	38,162.09	55,591.89	0.08	17,429.80
10,654.000 ORANGE SA EF5176179	16.82	236,483.21	179,214.72	0.27	-57,268.49
168.000 HERMES INTERNATIONAL EF5253978	338.65	39,869.63	56,893.88	0.09	17,024.25

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
188.000 SOCIETE BIC SA EF5298783	164.74	20,177.31	30,970.63	0.05	10,793.32
616.000 DASSAULT SYSTEMES EF5330040	80.14	18,588.80	49,363.99	0.07	30,775.19
461.000 KERING EF5505070	171.58	74,059.99	79,098.88	0.12	5,038.89
772.000 CNP ASSURANCES EF5543980	13.51	18,295.69	10,432.48	0.02	-7,863.21
219.000 NEOPOST SA EF5617099	24.41	17,717.08	5,345.61	0.01	-12,371.47
2,511.000 CARREFOUR SA EF5641560	28.95	87,218.95	72,693.19	0.11	-14,525.76
369.000 ATOS SE EF5654787	84.13	30,536.20	31,045.42	0.05	509.22
6,107.000 SANOFI EF5671732	85.38	477,990.15	521,435.08	0.78	43,444.93
629.000 ACCOR SA EF5852845	43.46	23,588.47	27,334.73	0.04	3,746.26
12,229.800 NOKIA OYJ EF5946456	7.17	88,453.38	87,682.53	0.13	-770.85

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,930.000 STMICROELECTRONICS NV EF5962339	6.71	29,763.54	19,673.25	0.03	-10,090.29
4,227.000 SOCIETE GENERALE SA EF5966512	46.24	232,123.59	195,472.50	0.29	-36,651.09
989.000 SOCIETE TELEVISION FRANCAISE 1 EF5997111	11.13	18,833.76	11,012.09	0.02	-7,821.67
339.000 EURAZEO SA EF7042395	68.98	18,098.51	23,384.24	0.04	5,285.73
404.000 SODEXO SA EF7062716	97.92	24,650.84	39,559.31	0.06	14,908.47
502.000 UNIBAIL-RODAMCO SE EF7076245	254.63	95,185.32	127,823.62	0.19	32,638.30
10,359.000 AXA SA EF7088422	27.41	222,332.75	283,912.73	0.43	61,579.98
2,117.000 PEUGEOT SA EF7103528	17.60	30,940.61	37,266.60	0.06	6,325.99
652.000 JCDECAUX SA EF7136668	38.35	18,518.33	25,001.85	0.04	6,483.52
1,131.000 ESSILOR INTERNATIONAL SA EF7212477	124.98	85,795.58	141,351.04	0.21	55,555.46

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,980.000 CREDIT AGRICOLE SA EF7262613	11.82	71,210.08	47,039.40	0.07	-24,170.68
1,405.000 ZODIAC AEROSPACE EF7294335	23.87	26,281.02	33,539.38	0.05	7,258.36
5,816.000 BNP PARIBAS SA EF7309687	56.74	426,936.97	329,985.00	0.50	-96,951.97
2,338.000 CIE DE SAINT-GOBAIN EF7380480	43.29	119,989.69	101,209.81	0.15	-18,779.88
261.000 WENDEL SA EF7390117	119.06	19,350.98	31,074.26	0.05	11,723.28
1,136.000 KLEPIERRE EF7582556	44.53	47,865.46	50,583.17	0.08	2,717.71
246.000 GECINA SA EF7742465	121.77	30,011.36	29,956.46	0.05	-54.90
161.000 FONCIERE DES REGIONS EF7745633	89.62	17,682.71	14,428.78	0.02	-3,253.93
127.000 ILIAD SA EF7759436	238.99	30,714.87	30,351.22	0.05	-363.65
1,214.000 SES SA EFB00ZQQ8	27.78	30,871.25	33,727.50	0.05	2,856.25

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
302.000 IMERYSA EFB011GL4	69.98	18,954.78	21,133.79	0.03	2,179.01
1,698.000 SAFRAN SA EFB058TZ0	68.84	80,975.52	116,888.34	0.18	35,912.82
7,763.000 ENGIE SA EFB0C2CQ3	17.73	223,813.08	137,667.86	0.21	-86,145.22
933.000 ALSTOM SA EFB0DJ8Q0	30.60	30,491.57	28,545.74	0.04	-1,945.83
516.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	29.98	18,310.66	15,470.65	0.02	-2,840.01
1,117.000 ELECTRICITE DE FRANCE SA EFB0NJ12	14.75	30,396.42	16,471.87	0.02	-13,924.55
760.000 ARKEMA SA EFB0Z5YZ7	70.16	56,013.32	53,324.73	0.08	-2,688.59
1,100.000 LEGRAND SA EFB11ZRK7	56.70	48,412.15	62,375.35	0.09	13,963.20
354.000 EIFFAGE SA EFB13X011	64.67	18,751.96	22,892.27	0.03	4,140.31
10,865.000 TOTAL SA EFB15C551	44.83	634,161.92	487,036.34	0.73	-147,125.58

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
224.000 AEROPORTS DE PARIS EFB164FY4	116.45	18,713.19	26,085.10	0.04	7,371.91
3,742.000 NATIXIS SA EFB1HDJL6	5.67	19,027.09	21,206.76	0.03	2,179.67
706.000 SCOR SE EFB1LB9P7	37.49	18,110.92	26,466.68	0.04	8,355.76
1,175.000 REXEL SA EFB1VP0K5	13.34	28,953.18	15,674.22	0.02	-13,278.96
2,901.000 VINCI SA EFB1XH021	64.24	175,534.04	186,371.21	0.28	10,837.17
3,086.000 DANONE SA EFB1Y9TB7	67.65	197,508.87	208,782.60	0.31	11,273.73
1,837.000 AIR LIQUIDE SA EFB1YXBJ6	112.59	179,274.27	206,837.01	0.31	27,562.74
1,372.000 BUREAU VERITAS SA EFB28DTJ8	19.98	18,650.10	27,408.52	0.04	8,758.42
4,534.000 GROUPE EUROTUNNEL SE EFB292JQ6	12.45	50,680.05	56,443.76	0.08	5,763.71
3,113.000 SUEZ ENVIRONNEMENT CO EFB3B8D01	18.75	59,804.81	58,367.31	0.09	-1,437.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
629.000 EDENRED EFB62G1B5	18.96	12,567.63	11,923.28	0.02	-644.35
586.000 NUMERICABLE-SFR SAS EFBG3FC14	36.39	30,833.77	21,325.16	0.03	-9,508.61
2,158.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	10.04	19,258.95	21,660.74	0.03	2,401.79
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.16	19,474.23	8.46	0.00	-19,465.77
6,672.000 ASSICURAZIONI GENERALI SPA EI4056715	18.38	157,980.41	122,632.67	0.18	-35,347.74
58,974.000 INTESA SANPAOLO SPA EI4076838	3.35	187,522.71	197,827.95	0.30	10,305.24
6,069.000 INTESA SANPAOLO SPA EI4076846	3.08	18,453.94	18,683.87	0.03	229.93
6,459.000 MEDIOBANCA SPA EI4574816	9.65	57,542.07	62,340.82	0.09	4,798.75
1,108.000 LUXOTTICA GROUP SPA EI4800658	65.61	48,163.46	72,698.67	0.11	24,535.21
966.000 BENI STABILI SPA SIIQ EI5808130	0.76	701.66	732.98	0.00	31.32

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
34,992.000 ENEL SPA EI7144567	4.23	189,864.99	147,941.96	0.22	-41,923.03	
12,388.000 ENI SPA EI7145051	14.99	295,670.77	185,707.76	0.28	-109,963.01	
11,102.000 SNAM SPA EI7251479	5.25	53,851.61	58,250.30	0.09	4,398.69	
4,239.000 TENARIS SA EI7538511	11.88	76,157.74	50,376.79	0.08	-25,780.95	
4,161.000 UNIONE DI BANCHE ITALIANE SPA EI7622224	6.74	29,183.48	28,024.58	0.04	-1,158.90	
43,054.000 TELECOM ITALIA SPA EI7634393	1.28	62,978.57	54,954.23	0.08	-8,024.34	
25,852.000 TELECOM ITALIA SPA EI7634401	1.03	29,464.83	26,706.96	0.04	-2,757.87	
2,703.000 ATLANTIA SPA EI7667161	26.61	62,781.02	71,938.59	0.11	9,157.57	
13,546.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	5.17	60,064.93	69,984.64	0.11	9,919.71	
727.000 EXOR SPA EIB06HZC7	45.72	29,454.72	33,240.16	0.05	3,785.44	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,907.000 FINMECCANICA SPA EIB0DJNG9	14.01	30,508.39	40,736.58	0.06	10,228.19
1,187.000 PRYSMIAN SPA EIB1W4V62	22.01	29,389.44	26,124.02	0.04	-3,265.42
19,728.000 ENEL GREEN POWER SPA EIB4TWTW4	2.05	48,149.71	40,353.68	0.06	-7,796.03
25,468.000 UNICREDIT SPA EIB5M1SM9	5.58	158,198.81	142,064.34	0.21	-16,134.47
4,161.000 UNIONE DI BANCHE ITALIANE SPA EIBD611B3 RTS EXP 12-JAN-2016	0.00	0.00	4.52	0.00	4.52
3,939.000 CNH INDUSTRIAL NV EIBDSV2V8	6.89	29,319.61	27,128.45	0.04	-2,191.16
4,106.000 BANCO POPOLARE SC EIBKJ9QS2	13.92	63,638.18	57,137.06	0.09	-6,501.12
2,041.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	14.03	30,563.35	28,645.43	0.04	-1,917.92
6,677.000 RELX NV EN4148818	16.88	68,771.74	112,715.12	0.17	43,943.38
575.000 RANDSTAD HOLDING NV EN5228650	62.49	28,889.10	35,934.53	0.05	7,045.43

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
994.000 AKZO NOBEL NV EN5458315	67.00	57,823.60	66,600.97	0.10	8,777.37
1,044.000 WOLTERS KLUWER NV EN5671511	33.64	22,999.06	35,117.32	0.05	12,118.26
914.000 KONINKLIJKE VOPAK NV EN5809426	43.09	49,805.68	39,387.48	0.06	-10,418.20
10,059.000 AEGON NV EN5927376	5.68	76,526.73	57,148.69	0.09	-19,378.04
18,403.000 KONINKLIJKE KPN NV EN5956078	3.79	50,919.37	69,809.20	0.11	18,889.83
5,256.000 KONINKLIJKE PHILIPS NV EN5986620	25.59	168,045.73	134,518.01	0.20	-33,527.72
20,676.000 ING GROEP NV EN7154185	13.52	228,552.64	279,631.22	0.42	51,078.58
1,051.000 HEINEKEN NV EN7792554	85.57	54,057.52	89,931.81	0.14	35,874.29
4,542.000 ARCELORMITTAL ENB03XPL5	4.23	50,035.79	19,227.69	0.03	-30,808.10
642.000 HEINEKEN HOLDING NV ENB0CCH48	77.13	38,143.86	49,515.73	0.07	11,371.87

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
661.000 KONINKLIJKE DSM NV ENB0HZL96	50.27	30,260.33	33,231.09	0.05	2,970.76
8,451.000 UNILEVER NV ENB12T3J2	43.57	279,404.08	368,176.79	0.55	88,772.71
632.000 BOSKALIS WESTMINSTER ENB1XF887	40.88	30,386.74	25,834.56	0.04	-4,552.18
965.000 DELTA LLOYD NV ENB574ZG4	5.91	19,727.14	5,707.89	0.01	-14,019.25
1,946.000 ASML HOLDING NV ENB929F49	89.67	81,450.95	174,505.73	0.26	93,054.78
646.000 GEMALTO NV ENB9MS8P6	60.04	47,993.37	38,785.71	0.06	-9,207.66
793.000 OCI NV ENBD4TZK6	24.77	25,436.88	19,640.74	0.03	-5,796.14
4,720.000 KONINKLIJKE AHOLD NV ENBKWP5S3	21.16	68,572.73	99,854.87	0.15	31,282.14
1,093.000 NN GROUP NV ENBNG8PQ5	35.36	30,000.22	38,647.46	0.06	8,647.24
417.000 ALTICE NV ENBYT3408	14.56	7,451.91	6,070.03	0.01	-1,381.88

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,251.000 ALTICE NV ENBYT3416	14.39	21,198.18	18,006.24	0.03	-3,191.94
4,636.000 BANCO ESPIRITO SANTO SA EP4058061	0.01	12,190.60	50.36	0.00	-12,140.24
7,501.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.61	30,062.13	27,060.62	0.04	-3,001.51
2,285.000 EDP RENOVAVEIS SA EPB39GNW3	7.88	18,104.95	17,995.92	0.03	-109.03
79.000 SCHNEIDER ELECTRIC SE EXB11BPS6	57.39	18,450.90	4,533.75	0.01	-13,917.15
66,760.000 BANK OF IRELAND EZ3070735	0.37	23,069.74	24,512.23	0.04	1,442.49
3,727.000 CRH PLC EZ4182240	29.00	95,173.53	108,098.69	0.16	12,925.16
602.000 KERRY GROUP PLC EZ4519573	82.90	19,189.59	49,903.12	0.08	30,713.53
3,562.000 RYANAIR HOLDINGS PLC EZBYTBXV3	16.31	19,862.28	58,079.70	0.09	38,217.42
457.000 KESKO OYJ SF4490006	35.16	17,894.52	16,069.73	0.02	-1,824.79

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
720.000 WARTSILA OYJ ABP SF4525181	45.79	18,738.23	32,967.03	0.05	14,228.80
2,231.000 UPM-KYMMENE OYJ SF5051252	18.72	30,156.83	41,757.51	0.06	11,600.68
2,707.000 STORA ENSO OYJ SF5072670	9.11	20,055.39	24,671.75	0.04	4,616.36
2,421.000 SAMPO OYJ SF5226037	51.06	79,591.97	123,606.82	0.19	44,014.85
1,906.000 FORTUM OYJ SF5579559	15.12	47,242.14	28,821.19	0.04	-18,420.95
549.000 METSO OYJ SF5713422	22.49	14,536.88	12,345.04	0.02	-2,191.84
19,231.000 NOKIA OYJ SF5902942	7.16	237,846.91	137,773.75	0.21	-100,073.16
1,035.000 NESTE OYJ SFB06YV43	30.01	18,307.92	31,064.98	0.05	12,757.06
694.000 NOKIAN RENKAAT OYJ SFB07G375	35.96	18,047.47	24,953.83	0.04	6,906.36
1,532.000 KONE OYJ SFB09M9D1	42.55	46,681.67	65,187.17	0.10	18,505.50

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
PARA EAFE - PI 2 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,119.000 ORION OYJ SFB17NY41	34.73	30,466.09	38,861.76	0.06	8,395.67	
549.000 VALMET OYJ SFBH6XZT9	9.67	4,171.60	5,307.77	0.01	1,136.17	
TOTAL EQUITY EURO CURRENCY UNIT		18,484,371.80	19,341,642.37	29.12	857,270.57	
PREFERRED SECURITIES						
510.000 FUCHS PETROLUB SE ED4354350	47.25	19,797.45	24,099.57	0.04	4,302.12	
765.000 HENKEL AG & CO KGAA ED5076705	112.11	42,118.95	85,761.21	0.13	43,642.26	
841.000 VOLKSWAGEN AG ED5497166	145.29	126,558.31	122,191.10	0.18	-4,367.21	
605.000 BAYERISCHE MOTOREN WERKE AG ED5756033	84.09	39,696.15	50,874.74	0.08	11,178.59	
1,065.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	54.33	74,650.70	57,857.04	0.09	-16,793.66	
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		302,821.56	340,783.66	0.51	37,962.10	
TOTAL ASSETS EURO CURRENCY UNIT		18,800,297.70	19,695,470.43	29.65	895,172.73	
HONG KONG DOLLAR						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		981.37	981.41	0.00	0.04	

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EQUITY					
3,100.000 ASM PACIFIC TECHNOLOGY LTD FH6002452	7.86	29,966.62	24,359.53	0.04	-5,607.09
11,000.000 HANG LUNG PROPERTIES LTD FH6030503	2.28	32,234.17	25,036.93	0.04	-7,197.24
12,000.000 BANK OF EAST ASIA LTD/THE FH6075649	3.72	44,768.66	44,670.10	0.07	-98.56
13,000.000 CLP HOLDINGS LTD FH6097015	8.50	98,825.03	110,455.93	0.17	11,630.90
9,000.000 CATHAY PACIFIC AIRWAYS LTD FH6179755	1.73	19,108.85	15,584.21	0.02	-3,524.64
3,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	9.26	17,837.88	27,793.01	0.04	9,955.13
5,600.000 HONG KONG EXCHANGES AND CLEARI FH6267352	25.61	102,765.23	143,429.48	0.22	40,664.25
12,000.000 MTR CORP LTD FH6290057	4.95	52,082.76	59,456.91	0.09	7,374.15
4,000.000 HANG LUNG GROUP LTD FH6408352	3.25	21,704.61	13,006.20	0.02	-8,698.41

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 HANG SENG BANK LTD FH6408378	19.03	76,011.45	95,159.45	0.14	19,148.00
6,752.000 HENDERSON LAND DEVELOPMENT CO FH6420530	6.13	35,839.84	41,382.42	0.06	5,542.58
10,000.000 POWER ASSETS HOLDINGS LTD FH6435322	9.20	74,638.16	91,998.22	0.14	17,360.06
6,000.000 WHARF HOLDINGS LTD/THE FH6435579	5.55	34,720.99	33,289.68	0.05	-1,431.31
30,114.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.96	43,381.42	59,061.15	0.09	15,679.73
13,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	3.15	40,096.82	41,012.11	0.06	915.29
16,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.06	38,613.39	48,928.09	0.07	10,314.70
5,500.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.40	17,773.89	18,699.64	0.03	925.75
8,000.000 SHANGRI-LA ASIA LTD FH6771031	0.98	15,907.40	7,814.04	0.01	-8,093.36
8,800.000 SINO LAND CO LTD FH6810425	1.47	15,897.10	12,898.85	0.02	-2,998.25

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	12.08	130,007.93	108,694.67	0.16	-21,313.26
3,000.000 SWIRE PACIFIC LTD FH6867748	11.25	36,741.70	33,754.19	0.05	-2,987.51
5,000.000 WHEELLOCK & CO LTD FH6981481	4.21	15,302.14	21,064.11	0.03	5,761.97
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	4.08	31,371.90	40,773.40	0.06	9,401.50
14,140.000 LINK REIT FHB0PB4M2	5.99	61,253.71	84,655.91	0.13	23,402.20
12,000.000 SJM HOLDINGS LTD FHB2NR3Y0	0.71	18,850.68	8,562.41	0.01	-10,288.27
8,800.000 WYNN MACAU LTD FHB4JSTL9	1.17	19,851.95	10,287.28	0.02	-9,564.67
62,200.000 AIA GROUP LTD FHB4TX8S5	6.01	227,549.91	373,995.34	0.56	146,445.43
17,200.000 SANDS CHINA LTD FHB5B23W5	3.43	48,607.48	58,922.73	0.09	10,315.25
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2	2.89	3,862.12	6,069.56	0.01	2,207.44

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
3,000.000 TELEVISION BROADCASTS LTD FHB87ZDH3	4.12	14,835.87	12,367.50	0.02	-2,468.37	
1,750.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.46	1,828.41	2,551.56	0.00	723.15	
13,840.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	13.50	109,089.96	186,791.74	0.28	77,701.78	
13,840.000 CHEUNG KONG PROPERTY HOLDINGS FHBWX52N6	6.50	63,575.86	90,002.90	0.14	26,427.04	
TOTAL EQUITY HONG KONG DOLLAR		1,594,903.89	1,952,529.25	2.94	357,625.36	
TOTAL ASSETS HONG KONG DOLLAR		1,595,885.26	1,953,510.66	2.94	357,625.40	
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		346.12	344.84	0.00	-1.28	
EQUITY						
5,909.000 BANK HAPOLIM BM FZ6075805	5.17	27,081.23	30,524.13	0.05	3,442.90	
6,726.000 BANK LEUMI LE-ISRAEL BM FZ6076423	3.47	29,229.72	23,335.86	0.04	-5,893.86	
13,053.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	2.20	28,463.38	28,749.11	0.04	285.73	

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
106.000 DELEK GROUP LTD FZ6219643	200.49	28,531.01	21,251.49	0.03	-7,279.52
701.000 NICE-SYSTEMS LTD FZ6647132	57.70	20,040.22	40,445.25	0.06	20,405.03
TOTAL EQUITY ISRAELI SHEKEL		133,345.56	144,305.84	0.22	10,960.28
TOTAL ASSETS ISRAELI SHEKEL		133,691.68	144,650.68	0.22	10,959.00
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		259.17	264.54	0.00	5.37
EQUITY					
900.000 AISIN SEIKI CO LTD FJ6010709	43.56	26,686.74	39,203.62	0.06	12,516.88
3,000.000 AJINOMOTO CO INC FJ6010907	23.94	29,769.06	71,810.96	0.11	42,041.90
3,000.000 AMADA HOLDINGS CO LTD FJ6022100	9.68	25,712.53	29,028.64	0.04	3,316.11
12,600.000 ACOM CO LTD FJ6049780	4.77	35,563.19	60,122.20	0.09	24,559.01
1,700.000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.58	31,620.56	53,687.18	0.08	22,066.62

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 ASAHI KASEI CORP FJ6054608	6.84	32,835.39	41,044.10	0.06	8,208.71
6,000.000 ASAHI GLASS CO LTD FJ6055209	5.79	31,762.44	34,714.66	0.05	2,952.22
1,300.000 ASICS CORP FJ6057379	20.98	31,879.70	27,276.28	0.04	-4,603.42
5,000.000 HIROSHIMA BANK LTD/THE FJ6075728	5.76	21,187.56	28,804.19	0.04	7,616.63
2,000.000 BANK OF KYOTO LTD/THE FJ6075751	9.39	18,227.69	18,787.15	0.03	559.46
6,300.000 YAHOO JAPAN CORP FJ6084845	4.11	23,510.21	25,871.40	0.04	2,361.19
1,000.000 TREND MICRO INC/JAPAN FJ6125283	40.98	35,561.03	40,982.58	0.06	5,421.55
600.000 NTT DATA CORP FJ6125630	48.88	19,803.45	29,327.90	0.04	9,524.45
8,400.000 NTT DOCOMO INC FJ6129277	20.65	132,127.53	173,453.58	0.26	41,326.05
3,500.000 BRIDGESTONE CORP FJ6132107	34.70	77,010.99	121,443.11	0.18	44,432.12

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,500.000 BROTHER INDUSTRIES LTD FJ6146503	11.65	18,190.42	17,482.02	0.03	-708.40
6,100.000 CANON INC FJ6172327	30.55	243,939.03	186,354.37	0.28	-57,584.66
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	179.56	53,139.24	125,691.00	0.19	72,551.76
4,000.000 CHIBA BANK LTD/THE FJ6190568	7.18	23,891.90	28,729.37	0.04	4,837.47
2,600.000 CHUBU ELECTRIC POWER CO INC FJ6195609	13.82	32,697.13	35,932.50	0.05	3,235.37
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.50	27,000.83	27,000.29	0.04	-0.54
3,800.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.30	57,673.59	50,542.41	0.08	-7,131.18
1,000.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	35.25	19,058.15	35,246.68	0.05	16,188.53
3,100.000 RAKUTEN INC FJ6229598	11.66	22,443.91	36,155.28	0.05	13,711.37
9,300.000 KDDI CORP FJ6248994	26.22	102,954.18	243,835.56	0.37	140,881.38

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 DAIHATSU MOTOR CO LTD FJ6250305	13.64	17,281.48	13,641.46	0.02	-3,640.02
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	116.46	19,398.86	46,585.47	0.07	27,186.61
1,100.000 DAIKIN INDUSTRIES LTD FJ6250727	73.99	46,261.27	81,392.41	0.12	35,131.14
2,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	10.02	21,113.23	20,034.08	0.03	-1,079.15
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	29.12	33,953.32	87,360.23	0.13	53,406.91
8,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.19	41,991.83	49,531.57	0.07	7,539.74
500.000 LAWSON INC FJ6266913	81.88	21,373.87	40,941.02	0.06	19,567.15
5,000.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.22	18,046.68	26,102.50	0.04	8,055.82
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	35.54	33,841.50	35,537.63	0.05	1,696.13
1,800.000 EAST JAPAN RAILWAY CO FJ6298544	95.18	127,444.14	171,328.81	0.26	43,884.67

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 EISAI CO LTD FJ6307204	67.03	39,468.48	73,729.58	0.11	34,261.10
5,000.000 DENKA CO LTD FJ6309820	4.49	21,294.03	22,444.82	0.03	1,150.79
300.000 FAST RETAILING CO LTD FJ6332434	354.46	69,534.82	106,338.58	0.16	36,803.76
66,700.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	6.29	355,041.92	419,789.41	0.63	64,747.49
4,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	41.79	20,527.45	167,155.73	0.25	146,628.28
2,000.000 FUJIFILM HOLDINGS CORP FJ6356524	42.23	69,950.89	84,459.03	0.13	14,508.14
1,000.000 FANUC CORP FJ6356938	175.24	120,652.73	175,235.87	0.26	54,583.14
8,000.000 FUJITSU LTD FJ6356946	5.05	52,468.49	40,360.78	0.06	-12,107.71
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	8.50	25,329.24	25,487.34	0.04	158.10
1,000.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	21.78	24,891.63	21,779.79	0.03	-3,111.84

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
880.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	38.82	18,227.69	34,162.68	0.05	15,934.99
6.000 NIPPON BUILDING FUND INC FJ6396801	4,796.54	25,552.84	28,779.25	0.04	3,226.41
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,879.67	25,137.60	29,278.02	0.04	4,140.42
4,000.000 GUNMA BANK LTD/THE FJ6398088	5.88	22,358.73	23,508.87	0.04	1,150.14
1,600.000 HAMAMATSU PHOTONICS KK FJ6405875	27.72	29,817.38	44,357.62	0.07	14,540.24
5,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	6.56	23,104.03	32,794.38	0.05	9,690.35
700.000 DENTSU INC FJ6416286	55.53	18,595.01	38,871.11	0.06	20,276.10
9,100.000 RESONA HOLDINGS INC FJ6421559	4.91	46,411.02	44,722.72	0.07	-1,688.30
3,000.000 HINO MOTORS LTD FJ6428307	11.71	29,867.27	35,138.62	0.05	5,271.35
210.000 HIROSE ELECTRIC CO LTD FJ6428729	122.70	23,444.73	25,766.66	0.04	2,321.93

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	42.40	18,765.37	21,197.89	0.03	2,432.52
26,000.000 HITACHI LTD FJ6429107	5.75	119,709.06	149,457.58	0.22	29,748.52
2,000.000 HITACHI METALS LTD FJ6429206	12.51	21,102.39	25,021.82	0.04	3,919.43
800.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	15.78	18,960.20	12,622.30	0.02	-6,337.90
23,940.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	3.83	92,169.13	91,743.96	0.14	-425.17
9,000.000 HONDA MOTOR CO LTD FJ6435146	32.50	316,590.56	292,530.85	0.44	-24,059.71
3,000.000 HOYA CORP FJ6441508	41.41	94,866.10	124,219.62	0.19	29,353.52
10,000.000 IHI CORP FJ6466984	2.80	18,206.40	28,014.46	0.04	9,808.06
3,500.000 ISUZU MOTORS LTD FJ6467107	10.92	19,079.45	38,231.01	0.06	19,151.56
7,000.000 ITOCHU CORP FJ6467800	11.99	62,082.74	83,910.38	0.13	21,827.64

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 IYO BANK LTD/THE FJ6468287	9.84	18,972.98	19,684.94	0.03	711.96
900.000 JSR CORP FJ6470986	15.79	18,762.17	14,207.57	0.02	-4,554.60
1,000.000 JGC CORP FJ6473469	15.49	17,833.74	15,486.93	0.02	-2,346.81
5,600.000 JAPAN TOBACCO INC FJ6474533	37.17	127,833.14	208,134.99	0.31	80,301.85
5,000.000 JOYO BANK LTD/THE FJ6479763	4.78	22,092.56	23,899.58	0.04	1,807.02
6,100.000 AEON CO LTD FJ6480043	15.53	65,652.02	94,723.80	0.14	29,071.78
8,000.000 KAJIMA CORP FJ6481322	6.02	19,760.86	48,148.30	0.07	28,387.44
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	12.13	31,643.91	40,037.82	0.06	8,393.91
3,000.000 KAO CORP FJ6483807	52.00	83,734.73	155,991.51	0.23	72,256.78
7,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.76	19,228.51	26,302.01	0.04	7,073.50

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 KEIKYU CORP FJ6487303	8.34	24,562.66	25,013.51	0.04	450.85
3,000.000 KEIO CORP FJ6487360	8.73	19,995.09	26,185.63	0.04	6,190.54
2,000.000 KIKKOMAN CORP FJ6490802	35.12	23,529.90	70,243.98	0.11	46,714.08
220.000 KEYENCE CORP FJ6490992	557.63	48,358.74	122,678.41	0.18	74,319.67
7,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	4.10	21,687.96	28,687.81	0.04	6,999.85
4,000.000 KIRIN HOLDINGS CO LTD FJ6493749	13.70	59,325.17	54,781.99	0.08	-4,543.18
34,000.000 KOBE STEEL LTD FJ6496023	1.11	61,441.17	37,590.92	0.06	-23,850.25
4,100.000 KOMATSU LTD FJ6496585	16.56	86,170.55	67,893.09	0.10	-18,277.46
1,000.000 KONAMI HOLDINGS CORP FJ6496684	24.01	19,409.50	24,007.65	0.04	4,598.15
2,500.000 KONICA MINOLTA INC FJ6496700	10.16	29,465.61	25,395.90	0.04	-4,069.71

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,600.000 JTEKT CORP FJ6497088	16.67	19,539.40	26,667.77	0.04	7,128.37
5,000.000 KUBOTA CORP FJ6497500	15.69	46,048.34	78,473.75	0.12	32,425.41
1,500.000 KURARAY CO LTD FJ6497666	12.24	20,170.77	18,354.88	0.03	-1,815.89
700.000 KURITA WATER INDUSTRIES LTD FJ6497963	21.12	19,712.94	14,786.15	0.02	-4,926.79
1,400.000 KYOCERA CORP FJ6499266	47.00	69,982.82	65,801.57	0.10	-4,181.25
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	15.92	21,017.20	31,838.40	0.05	10,821.20
4,000.000 TOKIO MARINE HOLDINGS INC FJ6513124	39.17	122,544.34	156,681.48	0.24	34,137.14
15.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	1,930.25	30,564.87	28,953.82	0.04	-1,611.05
1,600.000 JFE HOLDINGS INC FJ6543790	15.96	35,667.75	25,537.22	0.04	-10,130.53
600.000 MAKITA CORP FJ6555802	58.44	20,378.38	35,063.80	0.05	14,685.42

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,000.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.29	249,267.81	268,024.43	0.40	18,756.62
8,000.000 MARUBENI CORP FJ6569464	5.20	50,253.91	41,571.14	0.06	-8,682.77
11,700.000 PANASONIC CORP FJ6572708	10.31	160,682.93	120,652.14	0.18	-40,030.79
118,100.000 MIZUHO FINANCIAL GROUP INC FJ6591013	2.02	217,353.13	239,056.89	0.36	21,703.76
1,200.000 CREDIT SAISON CO LTD FJ6591807	19.96	18,155.29	23,951.12	0.04	5,795.83
9,500.000 SOJITZ CORP FJ6594140	2.13	18,408.68	20,216.97	0.03	1,808.29
8,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	20.98	140,070.29	167,820.76	0.25	27,750.47
7,100.000 MITSUBISHI CORP FJ6596780	16.86	163,636.98	119,695.74	0.18	-43,941.24
3,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	5.17	18,270.28	15,511.87	0.02	-2,758.41
9,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	10.66	82,407.89	95,951.61	0.14	13,543.72

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.43	58,877.99	62,065.75	0.09	3,187.76
7,000.000 MITSUBISHI MATERIALS CORP FJ6597085	3.19	20,197.38	22,345.07	0.03	2,147.69
9,100.000 MITSUI & CO LTD FJ6597309	12.02	149,663.17	109,348.26	0.16	-40,314.91
6,000.000 MITSUI CHEMICALS INC FJ6597366	4.51	18,461.93	27,033.54	0.04	8,571.61
9,000.000 MITSUI OSK LINES LTD FJ6597580	2.55	31,183.43	22,968.53	0.03	-8,214.90
6,000.000 MITSUI FUDOSAN CO LTD FJ6597606	25.40	138,621.86	152,425.28	0.23	13,803.42
1,500.000 MITSUBISHI MOTORS CORP FJ6598448	8.56	20,282.56	12,843.43	0.02	-7,439.13
1,100.000 MURATA MANUFACTURING CO LTD FJ6610409	146.06	72,749.11	160,663.36	0.24	87,914.25
2,200.000 SEIKO EPSON CORP FJ6616505	15.55	17,415.31	34,199.26	0.05	16,783.95
2,000.000 NGK INSULATORS LTD FJ6619509	22.89	39,327.51	45,787.44	0.07	6,459.93

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	26.73	13,596.23	26,725.96	0.04	13,129.73
600.000 NINTENDO CO LTD FJ6639556	139.28	82,017.53	83,569.55	0.13	1,552.02
2,600.000 DENSO CORP FJ6640380	48.36	86,533.93	125,747.53	0.19	39,213.60
10,000.000 NEC CORP FJ6640406	3.20	32,621.81	32,004.65	0.05	-617.16
1,000.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	24.59	29,412.70	24,589.55	0.04	-4,823.15
1,200.000 NIDEC CORP FJ6640687	73.46	70,048.72	88,153.28	0.13	18,104.56
1,000.000 NH FOODS LTD FJ6640760	19.77	12,882.89	19,768.07	0.03	6,885.18
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	16.52	13,074.53	19,986.45	0.03	6,911.92
4,400.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	40.20	92,639.67	176,885.15	0.27	84,245.48
2,000.000 NSK LTD FJ6641545	11.02	15,906.64	22,045.80	0.03	6,139.16

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	23.02	14,192.47	23,018.41	0.03	8,825.94
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	53.45	16,662.57	26,725.96	0.04	10,063.39
700.000 NITTO DENKO CORP FJ6641800	74.08	27,277.65	51,859.18	0.08	24,581.53
4,000.000 NIPPON EXPRESS CO LTD FJ6642121	4.75	17,503.69	19,019.91	0.03	1,516.22
1,600.000 NIKON CORP FJ6642329	13.51	30,112.27	21,613.53	0.03	-8,498.74
1,400.000 YAMAHA CORP FJ6642386	24.51	18,378.87	34,320.63	0.05	15,941.76
2,000.000 MINEBEA CO LTD FJ6642402	8.72	12,329.24	17,440.46	0.03	5,111.22
3,029.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	20.08	78,507.50	60,834.31	0.09	-17,673.19
13,600.000 NISSAN MOTOR CO LTD FJ6642865	10.64	122,748.75	144,654.38	0.22	21,905.63
22,500.000 NOMURA HOLDINGS INC FJ6643103	5.65	155,142.17	127,018.99	0.19	-28,123.18

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 NIPPON YUSEN KK FJ6643962	2.45	23,891.90	14,713.83	0.02	-9,178.07
400.000 NITORI HOLDINGS CO LTD FJ6644804	85.04	15,118.77	34,016.37	0.05	18,897.60
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	60.99	13,841.12	48,793.38	0.07	34,952.26
3,000.000 NTN CORP FJ6651189	4.30	13,574.94	12,893.30	0.02	-681.64
2,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	10.88	16,524.17	21,763.16	0.03	5,238.99
3,000.000 OBAYASHI CORP FJ6656402	9.30	13,255.53	27,906.40	0.04	14,650.87
4,000.000 OJI HOLDINGS CORP FJ6657707	4.07	17,674.04	16,260.03	0.02	-1,414.01
1,000.000 OLYMPUS CORP FJ6658804	39.90	28,433.99	39,901.91	0.06	11,467.92
800.000 OMRON CORP FJ6659422	33.79	18,457.66	27,033.54	0.04	8,575.88
400.000 ONO PHARMACEUTICAL CO LTD FJ6660107	180.31	17,503.69	72,122.69	0.11	54,619.00

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,000.000 TAIHEIYO CEMENT CORP FJ6660206	2.94	30,247.44	20,599.36	0.03	-9,648.08
8,600.000 ORIX CORP FJ6661147	14.26	100,221.11	122,642.66	0.18	22,421.55
8,000.000 OSAKA GAS CO LTD FJ6661766	3.64	28,363.64	29,154.99	0.04	791.35
8,000.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	2.06	17,546.28	16,492.79	0.02	-1,053.49
20,000 UNITED URBAN INVESTMENT CORP FJ6723830	1,363.32	30,554.62	27,266.30	0.04	-3,288.32
10,000.000 SHINSEI BANK LTD FJ6730934	1.86	21,022.54	18,620.89	0.03	-2,401.65
3,000.000 RICOH CO LTD FJ6738226	10.40	34,818.48	31,198.30	0.05	-3,620.18
400.000 RINNAI CORP FJ6740586	89.61	30,923.24	35,845.21	0.05	4,921.97
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	15.88	24,629.90	31,755.27	0.05	7,125.37
2,400.000 T&D HOLDINGS INC FJ6744299	13.38	28,363.64	32,101.08	0.05	3,737.44

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 ROHM CO LTD FJ6747201	51.37	37,211.31	25,686.85	0.04	-11,524.46
300.000 SMC CORP/JAPAN FJ6763968	264.10	54,255.83	79,230.22	0.12	24,974.39
5,200.000 SOFTBANK GROUP CORP FJ6770625	51.03	185,981.45	265,370.95	0.40	79,389.50
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	16.68	15,038.90	41,689.18	0.06	26,650.28
900.000 SECOM CO LTD FJ6791597	68.50	39,670.78	61,648.44	0.09	21,977.66
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	13.23	13,670.77	26,451.64	0.04	12,780.87
2,000.000 SEKISUI HOUSE LTD FJ6793908	17.01	19,888.62	34,024.69	0.05	14,136.07
300.000 SHIMAMURA CO LTD FJ6804036	118.54	33,145.22	35,562.57	0.05	2,417.35
4,000.000 SHIMIZU CORP FJ6804408	8.23	16,694.52	32,919.07	0.05	16,224.55
2,200.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	55.01	128,353.56	121,014.17	0.18	-7,339.39

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,900.000 SHIONOGI & CO LTD FJ6804689	45.75	45,108.18	86,917.16	0.13	41,808.98
400.000 SHIMANO INC FJ6804820	155.12	17,801.81	62,047.46	0.09	44,245.65
2,000.000 SHISEIDO CO LTD FJ6805264	21.02	41,145.24	42,046.63	0.06	901.39
2,000.000 SHIZUOKA BANK LTD/THE FJ6805322	9.83	17,375.92	19,651.69	0.03	2,275.77
6,200.000 SONY CORP FJ6821501	24.96	143,554.97	154,722.96	0.23	11,167.99
900.000 STANLEY ELECTRIC CO LTD FJ6841103	22.21	17,315.24	19,990.85	0.03	2,675.61
6,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	5.83	29,385.77	34,964.04	0.05	5,578.27
3,200.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.33	39,930.56	45,860.59	0.07	5,930.03
2,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	4.56	12,095.00	9,110.94	0.01	-2,984.06
4,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.30	61,298.61	49,195.72	0.07	-12,102.89

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	28.89	68,770.15	57,774.63	0.09	-10,995.52
8,300.000 SUMITOMO CORP FJ6858941	10.31	91,162.58	85,590.83	0.13	-5,571.75
2,000.000 SURUGA BANK LTD FJ6864329	20.89	17,950.87	41,780.62	0.06	23,829.75
1,500.000 SUZUKI MOTOR CORP FJ6865508	30.78	33,410.34	46,173.99	0.07	12,763.65
550.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	38.45	17,514.34	21,145.93	0.03	3,631.59
800.000 THK CO LTD FJ6869138	18.77	17,461.11	15,016.42	0.02	-2,444.69
500.000 TDK CORP FJ6869302	65.01	33,538.10	32,503.43	0.05	-1,034.67
8,000.000 TAISEI CORP FJ6870102	6.65	17,631.46	53,202.54	0.08	35,571.08
2,000.000 TAKASHIMAYA CO LTD FJ6870409	9.09	16,843.58	18,188.62	0.03	1,345.04
3,800.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	50.42	169,960.52	191,587.34	0.29	21,626.82

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	17.42	14,181.83	17,423.83	0.03	3,242.00
5,000.000 TEIJIN LTD FJ6880507	3.45	16,875.51	17,249.26	0.03	373.75
1,400.000 SYSMEX CORP FJ6883808	65.09	27,661.54	91,125.98	0.14	63,464.44
1,400.000 TERUMO CORP FJ6885076	31.42	38,009.85	43,991.85	0.07	5,982.00
3,000.000 TOBU RAILWAY CO LTD FJ6895166	4.97	16,545.46	14,913.34	0.02	-1,632.12
1,100.000 TOHO CO LTD/TOKYO FJ6895208	27.93	17,579.28	30,724.47	0.05	13,145.19
3,000.000 TOHO GAS CO LTD FJ6895224	6.53	18,246.09	19,576.87	0.03	1,330.78
8,100.000 TOKYO ELECTRIC POWER CO INC FJ6895406	5.81	30,097.13	47,066.79	0.07	16,969.66
2,000.000 TOKYO TATEMONO CO LTD FJ6895422	11.00	38,295.67	21,995.93	0.03	-16,299.74
9,000.000 TOKYO GAS CO LTD FJ6895448	4.75	39,670.78	42,705.01	0.06	3,034.23

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700.000 TOKYO ELECTRON LTD FJ6895679	60.87	47,475.03	42,606.92	0.06	-4,868.11
10,000.000 TOKYU CORP FJ6896545	7.98	52,355.06	79,803.81	0.12	27,448.75
2,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.30	17,823.11	18,604.26	0.03	781.15
10,000.000 TORAY INDUSTRIES INC FJ6897147	9.39	60,866.05	93,935.74	0.14	33,069.69
25,000.000 TOSHIBA CORP FJ6897212	2.08	119,958.31	51,934.82	0.08	-68,023.49
1,000.000 LIXIL GROUP CORP FJ6900214	22.44	20,484.86	22,444.82	0.03	1,959.96
2,400.000 MAZDA MOTOR CORP FJ6900305	20.98	37,276.90	50,356.20	0.08	13,079.30
700.000 TOYOTA INDUSTRIES CORP FJ6900545	54.28	19,884.36	37,998.25	0.06	18,113.89
600.000 TOYODA GOSEI CO LTD FJ6900552	23.01	16,615.73	13,806.06	0.02	-2,809.67
1,100.000 TOYOTA TSUSHO CORP FJ6900586	23.68	17,462.17	26,051.79	0.04	8,589.62

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,300.000 TOYOTA MOTOR CORP FJ6900644	62.25	622,601.89	890,131.71	1.34	267,529.82
2,400.000 UNICHARM CORP FJ6911484	20.59	36,961.52	49,418.51	0.07	12,456.99
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	69.78	43,723.37	76,756.30	0.12	33,032.93
600.000 YAKULT HONSHA CO LTD FJ6985116	49.54	15,874.70	29,726.92	0.04	13,852.22
1,100.000 YAMAHA MOTOR CO LTD FJ6985264	22.81	16,220.72	25,091.65	0.04	8,870.93
11,500.000 ASTELLAS PHARMA INC FJ6985389	14.39	99,825.93	165,528.48	0.25	65,702.55
2,872.000 YAMATO HOLDINGS CO LTD FJ6985561	21.41	42,065.90	61,501.07	0.09	19,435.17
3,000.000 YASKAWA ELECTRIC CORP FJ6986049	13.82	35,694.28	41,473.04	0.06	5,778.76
5,000.000 BANK OF YOKOHAMA LTD/THE FJ6986445	6.20	24,488.14	31,011.26	0.05	6,523.12
1,400.000 M3 INC FJB02K2M5	20.97	27,602.81	29,351.18	0.04	1,748.37

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	35.95	15,518.02	17,976.64	0.03	2,458.62
3,100.000 SEGA SAMMY HOLDINGS INC FJB02RK08	9.44	40,792.81	29,248.93	0.04	-11,543.88
3,600.000 NTT URBAN DEVELOPMENT CORP FJB031SG1	9.73	34,650.53	35,013.92	0.05	363.39
3,300.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	46.14	81,478.41	152,250.71	0.23	70,772.30
2,800.000 DAIICHI SANKYO CO LTD FJB0J7D93	20.87	52,080.93	58,434.68	0.09	6,353.75
1,400.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	21.31	21,386.68	29,839.98	0.04	8,453.30
5,000.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.44	25,872.25	32,183.38	0.05	6,311.13
6,800.000 INPEX CORP FJB10RB16	9.85	86,073.62	67,013.59	0.10	-19,060.03
862.000 MIXI INC FJB1BSCX1	37.82	40,355.32	32,604.01	0.05	-7,751.31
2,400.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	18.75	40,704.49	44,989.40	0.07	4,284.91

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	11.97	10,806.72	11,970.57	0.02	1,163.85
7,000.000 AOZORA BANK LTD FJB1G1851	3.52	21,587.77	24,614.49	0.04	3,026.72
4,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.03	17,077.81	20,117.21	0.03	3,039.40
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	14.68	18,142.52	22,020.86	0.03	3,878.34
1,000.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	18.11	16,210.08	18,113.80	0.03	1,903.72
1,600.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	13.18	17,529.25	21,094.81	0.03	3,565.56
2,300.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	29.68	62,567.18	68,257.20	0.10	5,690.02
2,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	35.89	68,677.49	86,128.26	0.13	17,450.77
5,400.000 DAI-ICHI LIFE INSURANCE CO LTD FJB601QS7	16.92	77,538.30	91,350.43	0.14	13,812.13
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	83.54	19,510.65	83,544.61	0.13	64,033.96

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,912.000 JX HOLDINGS INC FJB627LW8	4.23	85,370.99	79,927.35	0.12	-5,443.64
2,419.000 SOMPO JAPAN NIPPONKOA HOLDINGS FJB62G7K0	33.34	53,626.59	80,656.79	0.12	27,030.20
700.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.33	10,891.06	11,428.57	0.02	537.51
1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	36.21	29,745.71	36,210.98	0.05	6,465.27
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	44.22	27,237.03	35,379.69	0.05	8,142.66
7,000.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	6.33	45,666.64	44,340.99	0.07	-1,325.65
11,400.000 JAPAN DISPLAY INC FJBJYNHY1	2.92	33,910.26	33,263.23	0.05	-647.03
1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	29.59	28,805.43	29,593.91	0.04	788.48
TOTAL EQUITY JAPANESE YEN		11,944,495.59	14,989,489.20	22.56	3,044,993.61
TOTAL ASSETS JAPANESE YEN		11,944,754.76	14,989,753.74	22.57	3,044,998.98
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					

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Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY			55.75	56.73	0.00	0.98
EQUITY						
5,614.000 CONTACT ENERGY LTD AN6152523		3.25	24,553.27	18,217.45	0.03	-6,335.82
4,126.000 FLETCHER BUILDING LTD AN6341605		5.03	20,022.69	20,761.25	0.03	738.56
11,740.000 SPARK NEW ZEALAND LTD AN6881436		2.26	13,747.69	26,522.77	0.04	12,775.08
2,348.000 CHORUS LTD ANB4P0G70		2.68	4,187.12	6,285.09	0.01	2,097.97
15,798.000 MIGHTY RIVER POWER LTD ANB8W6K59		1.90	37,667.83	30,066.56	0.05	-7,601.27
8,029.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0		3.94	22,878.09	31,605.76	0.05	8,727.67
TOTAL EQUITY NEW ZEALAND DOLLAR			123,056.69	133,458.88	0.20	10,402.19
TOTAL ASSETS NEW ZEALAND DOLLAR			123,112.44	133,515.61	0.20	10,403.17
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			56.28	55.05	0.00	-1.23

EQUITY

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,164.000 DNB ASA SN4263307	12.40	90,120.14	76,463.73	0.12	-13,656.41
3,500.000 TELENOR ASA SN4732491	16.75	56,890.76	58,640.77	0.09	1,750.01
5,714.000 STATOIL ASA SN7133606	13.98	124,753.92	79,854.69	0.12	-44,899.23
700.000 YARA INTERNATIONAL ASA SN7751258	43.26	28,210.30	30,281.26	0.05	2,070.96
9,979.000 NORSK HYDRO ASA SNB11HK30	3.74	54,349.83	37,350.72	0.06	-16,999.11
1,350.000 AKASTOR ASA SNB1VLVW2	1.36	4,561.68	1,830.23	0.00	-2,731.45
2,200.000 ORKLA ASA SNB1VQF41	7.92	20,638.40	17,423.33	0.03	-3,215.07
1,596.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	16.05	29,943.94	25,622.26	0.04	-4,321.68
1,350.000 AKER SOLUTIONS ASA SNBQN1C50	3.42	12,726.89	4,621.33	0.01	-8,105.56
TOTAL EQUITY NORWEGIAN KRONE		422,195.86	332,088.32	0.50	-90,107.54
TOTAL ASSETS NORWEGIAN KRONE		422,252.14	332,143.37	0.50	-90,108.77

POUND STERLING

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		4,706.19	4,691.13	0.01	-15.06
EQUITY					
5,943.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	4.27	24,266.65	25,349.67	0.04	1,083.02
4,145.000 AMEC FOSTER WHEELER PLC EX0028269	6.32	51,531.36	26,202.86	0.04	-25,328.50
4,580.000 ANTOFAGASTA PLC EX0045610	6.92	58,681.05	31,679.92	0.05	-27,001.13
2,519.000 ASHTEAD GROUP PLC EX0053671	16.49	43,101.13	41,545.72	0.06	-1,555.41
9,736.000 BHP BILLITON PLC EX0056658	11.20	311,550.37	109,059.17	0.16	-202,491.20
6,479.000 ARM HOLDINGS PLC EX0059587	15.31	39,808.11	99,218.25	0.15	59,410.14
5,168.000 BARRATT DEVELOPMENTS PLC EX0081185	9.23	48,369.03	47,683.14	0.07	-685.89
3,706.000 BRITISH LAND CO PLC/THE EX0136708	11.58	27,746.82	42,933.47	0.06	15,186.65

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4,889.000 SKY PLC EX0141195	16.39	46,016.87	80,129.58	0.12	34,112.71
23,182.000 AVIVA PLC EX0216237	7.61	158,761.36	176,306.62	0.27	17,545.26
1,403.000 CRODA INTERNATIONAL PLC EX0233521	44.84	52,778.17	62,904.96	0.09	10,126.79
13,768.000 DIAGEO PLC EX0237407	27.36	276,177.78	376,733.14	0.57	100,555.36
843.000 SCHRODERS PLC EX0240542	43.86	18,538.71	36,976.73	0.06	18,438.02
15,189.000 BAE SYSTEMS PLC EX0263494	7.36	87,247.42	111,845.78	0.17	24,598.36
9,641.000 BRITISH AMERICAN TOBACCO PLC EX0287584	55.58	360,946.02	535,854.19	0.81	174,908.17
6,238.000 HAMMERSON PLC EX0406507	8.84	49,241.12	55,165.13	0.08	5,924.01
17,398.000 STANDARD CHARTERED PLC EX0408289	8.31	312,024.39	144,549.10	0.22	-167,475.29
5,162.000 IMPERIAL TOBACCO GROUP PLC EX0454499	52.86	164,751.52	272,870.67	0.41	108,119.15

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,201.000 SABMILLER PLC EX0483548	59.98	184,319.70	311,957.86	0.47	127,638.16
103,524.000 HSBC HOLDINGS PLC EX0540529	7.90	1,057,008.03	818,155.54	1.23	-238,852.49
32,637.000 LEGAL & GENERAL GROUP PLC EX0560394	3.95	65,078.88	128,821.65	0.19	63,742.77
3,624.000 MEGGITT PLC EX0575806	5.52	20,203.67	20,014.28	0.03	-189.39
10,124.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.18	28,789.06	22,114.06	0.03	-6,675.00
1,884.000 ASSOCIATED BRITISH FOODS PLC EX0673122	49.26	49,779.50	92,801.58	0.14	43,022.08
5,394.000 PEARSON PLC EX0677602	10.85	95,306.29	58,513.59	0.09	-36,792.70
1,365.000 PERSIMMON PLC EX0682537	29.88	29,439.90	40,780.68	0.06	11,340.78
13,549.000 PRUDENTIAL PLC EX0709959	22.57	155,531.92	305,738.73	0.46	150,206.81
6,817.000 RIO TINTO PLC EX0718877	29.18	400,608.63	198,891.78	0.30	-201,716.85

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1,983.000 ST JAMES'S PLACE PLC EX0766934	14.86	29,624.76	29,461.26	0.04	-163.50
1,023.000 TRAVIS PERKINS PLC EX0773963	29.08	29,702.69	29,748.89	0.04	46.20
5,265.000 SSE PLC EX0790876	22.52	97,602.51	118,574.08	0.18	20,971.57
92,753.000 BP PLC EX0798051	5.22	828,773.85	483,948.61	0.73	-344,825.24
293,192.000 LLOYDS BANKING GROUP PLC EX0870611	1.08	311,278.41	315,761.54	0.48	4,483.13
3,147.000 TATE & LYLE PLC EX0875412	8.83	34,529.24	27,783.80	0.04	-6,745.44
18,656.000 BG GROUP PLC EX0876287	14.52	318,544.30	270,846.22	0.41	-47,698.08
16,928.000 TAYLOR WIMPEY PLC EX0878234	2.99	48,588.95	50,673.82	0.08	2,084.87
41,712.000 TESCO PLC EX0884703	2.20	195,938.57	91,911.58	0.14	-104,026.99
3,800.000 SMITH & NEPHEW PLC EX0922321	17.80	38,073.71	67,657.91	0.10	29,584.20

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26,360.000 GLAXOSMITHKLINE PLC EX0925282	20.24	524,053.87	533,438.01	0.80	9,384.14
2,156.000 WEIR GROUP PLC/THE EX0946585	14.74	58,788.83	31,777.28	0.05	-27,011.55
1,874.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	14.97	21,149.32	28,062.82	0.04	6,913.50
6,506.000 ASTRAZENECA PLC EX0989528	68.04	299,293.19	442,685.11	0.67	143,391.92
10,769.000 GKN PLC EX3064659	4.55	29,649.06	48,950.58	0.07	19,301.52
43,498.000 BT GROUP PLC EX3091355	6.95	125,814.91	302,414.91	0.46	176,600.00
717.000 CARNIVAL PLC EX3121525	56.98	29,936.94	40,855.36	0.06	10,918.42
6,777.000 MARKS & SPENCER GROUP PLC EX3127480	6.67	38,730.87	45,188.52	0.07	6,457.65
89,839.000 BARCLAYS PLC EX3134866	3.23	441,963.86	289,853.59	0.44	-152,110.27
680.000 INTERTEK GROUP PLC EX3163832	40.93	19,764.86	27,832.54	0.04	8,067.68

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,691.000 WILLIAM HILL PLC EX3169888	5.84	56,504.83	56,562.92	0.09	58.09
1,861.000 BURBERRY GROUP PLC EX3174300	17.61	20,734.47	32,777.99	0.05	12,043.52
3,244.000 LAND SECURITIES GROUP PLC EX3180943	17.35	33,799.22	56,276.27	0.08	22,477.05
846.000 NEXT PLC EX3208983	107.45	28,380.76	90,900.42	0.14	62,519.66
17,333.000 KINGFISHER PLC EX3319525	4.86	69,913.94	84,177.73	0.13	14,263.79
3,159.000 ICAP PLC EX3387217	7.51	18,331.33	23,722.58	0.04	5,391.25
26,142.000 ITV PLC EX3398644	4.08	77,105.04	106,575.90	0.16	29,470.86
14,441.000 J SAINSBURY PLC EXB019KW9	3.81	59,530.48	55,084.52	0.08	-4,445.96
872.000 RANDGOLD RESOURCES LTD EXB01C3S0	61.06	60,501.92	53,247.53	0.08	-7,254.39
4,563.000 G4S PLC EXB01FLG9	3.32	18,638.76	15,165.80	0.02	-3,472.96

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905.000 ADMIRAL GROUP PLC EXB02J636	24.45	18,525.30	22,129.06	0.03	3,603.76
27,211.000 CENTRICA PLC EXB033F22	3.21	130,799.31	87,471.82	0.13	-43,327.49
20,958.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	22.49	648,897.97	471,381.34	0.71	-177,516.63
12,401.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	22.74	355,504.96	282,026.98	0.42	-73,477.98
1,634.000 BUNZL PLC EXB0744B8	27.78	18,582.17	45,397.45	0.07	26,815.28
4,618.000 COBHAM PLC EXB07KD30	4.17	18,842.13	19,275.93	0.03	433.80
21,733.000 NATIONAL GRID PLC EXB08SNH0	13.82	229,981.97	300,302.53	0.45	70,320.56
1,583.000 INMARSAT PLC EXB09LSH9	16.76	18,488.72	26,528.30	0.04	8,039.58
231.000 KAZ MINERALS PLC EXB0HZPV1	1.51	938.72	348.14	0.00	-590.58
987.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	40.44	29,580.89	39,918.05	0.06	10,337.16

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7,428.000 UNILEVER PLC EXB10RZP7	43.13	251,089.45	320,397.00	0.48	69,307.55
1,742.000 TUI AG EXB11LJN2	17.85	30,974.65	31,092.83	0.05	118.18
5,467.000 INVESTEC PLC EXB17BBQ9	7.07	49,325.40	38,629.15	0.06	-10,696.25
4,382.000 HOME RETAIL GROUP PLC EXB19NKB4	1.47	18,424.72	6,429.56	0.01	-11,995.16
5,784.000 EXPERIAN PLC EXB19NLV9	17.70	64,346.11	102,385.70	0.15	38,039.59
1,504.000 MONDI PLC EXB1CRLC8	19.66	29,735.51	29,571.39	0.04	-164.12
2,151.000 SEVERN TRENT PLC EXB1FH8J7	32.09	53,229.98	69,018.71	0.10	15,788.73
809.000 WHITBREAD PLC EXB1KJJ48	64.87	18,611.54	52,476.87	0.08	33,865.33
1,380.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	22.20	20,437.23	30,631.77	0.05	10,194.54
3,478.000 SMITHS GROUP PLC EXB1WY232	13.85	58,172.47	48,160.88	0.07	-10,011.59

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,868.000 ANGLO AMERICAN PLC EXB1XZS89	4.41	171,944.34	25,898.97	0.04	-146,045.37
4,162.000 3I GROUP PLC EXB1YW440	7.10	18,766.11	29,543.13	0.04	10,777.02
599.000 PROVIDENT FINANCIAL PLC EXB1Z4ST0	49.63	29,891.06	29,726.10	0.04	-164.96
4,124.000 CAPITA PLC EXB23K0M2	17.80	44,947.74	73,426.63	0.11	28,478.89
3,572.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	92.58	220,532.37	330,680.25	0.50	110,147.88
18.000 IGAS ENERGY PLC EXB29PWM0	0.25	21.01	4.51	0.00	-16.50
5,202.000 RELX PLC EXB2B0DG6	17.64	42,048.29	91,776.72	0.14	49,728.43
3,028.000 SHIRE PLC EXB2QKY08	69.24	99,318.51	209,670.29	0.32	110,351.78
1,415.000 FRESNILLO PLC EXB2QPKJ1	10.44	18,875.03	14,765.82	0.02	-4,109.21
5,476.000 UNITED UTILITIES GROUP PLC EXB39J2M5	13.79	61,387.44	75,504.92	0.11	14,117.48

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
49,211.000 GLENCORE PLC EXB4T3BW4	1.33	264,838.19	65,627.03	0.10	-199,211.16
7,259.000 DIXONS CARPHONE PLC EXB4Y7R10	7.37	42,071.55	53,495.20	0.08	11,423.65
3,622.000 SEGRO PLC EXB5ZN1N1	6.33	17,700.66	22,923.38	0.03	5,222.72
2,355.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	6.49	3,635.56	15,293.38	0.02	11,657.82
11,375.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.47	118,161.43	96,402.27	0.15	-21,759.16
1,522.000 JOHNSON MATTHEY PLC EXB70FPS5	39.16	55,897.05	59,603.84	0.09	3,706.79
19,813.000 OLD MUTUAL PLC EXB77J081	2.64	43,009.40	52,243.06	0.08	9,233.66
1,286.000 EASYJET PLC EXB7KR2P8	25.65	30,465.81	32,980.58	0.05	2,514.77
16,707.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	4.45	100,463.91	74,365.83	0.11	-26,098.08
5,199.000 SAGE GROUP PLC/THE EXB8C3BL7	8.89	20,284.02	46,245.04	0.07	25,961.02

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,779.000 WPP PLC EXB8KF9B6	23.04	86,987.17	156,168.21	0.24	69,181.04
975.000 COCA-COLA HBC AG EXB9895B6	21.34	24,101.33	20,808.52	0.03	-3,292.81
4,417.000 ROYAL MAIL PLC EXBDVZY8	6.54	29,516.53	28,905.36	0.04	-611.17
4,317.000 MERLIN ENTERTAINMENTS PLC EXBDZT6P1	6.71	29,850.36	28,982.68	0.04	-867.68
1,126.000 WOLSELEY PLC EXBFNWV41	54.40	29,829.79	61,256.26	0.09	31,426.47
1,400.000 IMI PLC EXBGLP8L4	12.70	20,637.40	17,776.71	0.03	-2,860.69
136,075.000 VODAFONE GROUP PLC EXBH4HKS0	3.26	570,089.61	443,239.68	0.67	-126,849.93
790.000 AGGREKO PLC EXBK1PTB6	13.47	21,707.08	10,642.44	0.02	-11,064.64
2,928.000 RSA INSURANCE GROUP PLC EXBKKMKR6	6.29	28,977.19	18,405.95	0.03	-10,571.24
9,401.000 COMPASS GROUP PLC EXBLNN3L1	17.32	98,260.00	162,809.57	0.25	64,549.57

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,226.000 REXAM PLC EXBMHTPY1	8.91	18,387.36	28,742.77	0.04	10,355.41
983.000 INTERCONTINENTAL HOTELS GROUP EXBN33FD8	39.18	18,338.38	38,510.27	0.06	20,171.89
3,251.000 INDIVIOR PLC EXBRS65X2	2.77	4,337.07	8,998.72	0.01	4,661.65
7,849.000 STANDARD LIFE PLC EXBVFD7Q5	5.74	29,926.74	45,082.99	0.07	15,156.25
9,736.000 SOUTH32 LTD EXBWSW5C0	0.77	15,880.74	7,533.69	0.01	-8,347.05
7,696.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	6.01	30,465.25	46,223.27	0.07	15,758.02
4,870.000 MELROSE INDUSTRIES PLC EXBYRJP42	4.29	21,440.39	20,880.49	0.03	-559.90
5.000 LONMIN PLC EXBYSRJ65	1.23	129.90	6.16	0.00	-123.74
TOTAL EQUITY POUND STERLING		12,730,457.88	12,695,440.09	19.11	-35,017.79
TOTAL ASSETS POUND STERLING		12,735,164.07	12,700,131.22	19.12	-35,032.85
SINGAPORE DOLLAR CASH & CASH EQUIVALENTS					

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		653.57	647.67	0.00	-5.90
EQUITY					
8,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.12	18,681.36	16,973.88	0.03	-1,707.48
10,000.000 DBS GROUP HOLDINGS LTD FM6175208	11.76	113,070.15	117,647.06	0.18	4,576.91
3,000.000 CITY DEVELOPMENTS LTD FM6197921	5.39	23,337.39	16,177.35	0.02	-7,160.04
6,000.000 SEMBCORP MARINE LTD FM6205138	1.23	18,437.82	7,401.40	0.01	-11,036.42
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	24.57	22,406.17	24,565.61	0.04	2,159.44
4,000.000 SINGAPORE EXCHANGE LTD FM6303867	5.43	22,148.30	21,710.78	0.03	-437.52
11,000.000 CAPITALAND LTD FM6309302	2.36	31,832.81	25,975.40	0.04	-5,857.41
28,000.000 GENTING SINGAPORE PLC FM6366799	0.54	17,850.45	15,197.55	0.02	-2,652.90

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,000.000 CAPITALAND MALL TRUST FM6420125	1.36	18,031.42	19,046.28	0.03	1,014.86
12,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.61	21,019.62	19,285.94	0.03	-1,733.68
15,000.000 COMFORTDELGRO CORP LTD FM6603738	2.15	16,761.65	32,248.97	0.05	15,487.32
2,000.000 SINGAPORE AIRLINES LTD FM6811737	7.89	22,234.27	15,789.66	0.02	-6,444.61
6,000.000 UNITED OVERSEAS BANK LTD FM6916783	13.82	87,183.16	82,938.00	0.12	-4,245.16
450.000 ASCENDAS REITS RIGHTS /XX/DBS FM99WGMD6 CODE SP00140243	0.04	0.00	19.67	0.00	19.67
6,000.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	2.78	16,417.82	16,663.73	0.03	245.91
46,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.59	114,135.62	119,000.46	0.18	4,864.84
6,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	2.15	18,394.84	12,899.59	0.02	-5,495.25
20,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.20	140,104.22	124,061.61	0.19	-16,042.61

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,540.000 KEPPEL REIT FMB12RQH6	0.66	1,657.70	1,009.55	0.00	-648.15	
8,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.07	22,370.64	16,579.14	0.02	-5,791.50	
2,106.000 KEPPEL INFRASTRUCTURE TRUST FMB1P31B4	0.36	898.15	757.10	0.00	-141.05	
9,500.000 KEPPEL CORP LTD FMB1VQ5C0	4.59	58,196.93	43,594.26	0.07	-14,602.67	
22,000.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.52	35,174.96	33,341.56	0.05	-1,833.40	
TOTAL EQUITY SINGAPORE DOLLAR		840,345.45	782,884.55	1.18	-57,460.90	
TOTAL ASSETS SINGAPORE DOLLAR		840,999.02	783,532.22	1.18	-57,466.80	
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		56.80	57.94	0.00	1.14	
EQUITY						
6,600.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	10.60	42,883.05	69,987.90	0.11	27,104.85	
5,308.000 SWEDBANK AB SS4846522	22.19	84,772.82	117,800.25	0.18	33,027.43	

 BNY MELLON PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 SWEDISH MATCH AB SS5048565	35.61	28,861.98	42,730.05	0.06	13,868.07
18,737.000 NORDEA BANK AB SS5380034	11.07	200,122.74	207,359.16	0.31	7,236.42
1,800.000 SECURITAS AB SS5554042	15.42	19,362.63	27,756.03	0.04	8,393.40
3,043.000 INVESTOR AB SS5679591	37.08	71,722.11	112,832.04	0.17	41,109.93
5,403.000 HENNES & MAURITZ AB SS5687438	35.83	187,202.21	193,609.74	0.29	6,407.53
15,892.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	9.76	174,393.32	155,138.61	0.23	-19,254.71
13,599.000 TELIASONERA AB SS5978381	5.00	103,625.02	68,054.68	0.10	-35,570.34
1,600.000 SKANSKA AB SS7142093	19.55	29,626.06	31,276.54	0.05	1,650.48
1,250.000 ALFA LAVAL AB SS7332686	18.39	18,788.18	22,981.76	0.03	4,193.58
1,000.000 GETINGE AB SS7698359	26.39	23,639.44	26,391.95	0.04	2,752.51

 PARA EAFE - PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
900.000 INVESTMENT AB KINNEVIK SSB00GC17	31.08	17,003.48	27,969.54	0.04	10,966.06
325.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	57.71	29,545.20	18,754.60	0.03	-10,790.60
2,500.000 HUSQVARNA AB SSB12PJ24	6.64	18,213.03	16,606.17	0.02	-1,606.86
1,000.000 ELECTROLUX AB SSB1KKBX5	24.34	22,922.28	24,339.90	0.04	1,417.62
3,035.000 SKF AB SSB1Q3J35	16.27	57,827.41	49,391.74	0.07	-8,435.67
8,229.000 VOLVO AB SSB1QH836	9.38	94,244.49	77,208.49	0.12	-17,036.00
6,297.000 SANDVIK AB SSB1VQ251	8.78	84,514.07	55,309.57	0.08	-29,204.50
2,400.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	29.24	33,864.72	70,172.94	0.11	36,308.22
1,900.000 BOLIDEN AB SSB1XCBX9	16.95	29,299.44	32,205.30	0.05	2,905.86
900.000 HEXAGON AB SSB1XFTL9	37.34	18,565.30	33,606.15	0.05	15,040.85

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
456.000 ETRION CORP SSB5TZGM3	0.25	253.98	113.05	0.00	-140.93	
1,300.000 TELE2 AB SSB97C732	10.05	16,527.64	13,068.46	0.02	-3,459.18	
3,793.000 ATLAS COPCO AB SSBXC8BS2	24.72	69,829.49	93,760.97	0.14	23,931.48	
2,955.000 ATLAS COPCO AB SSBXC8BW3	23.17	58,301.31	68,454.38	0.10	10,153.07	
8,280.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.39	93,111.04	110,883.21	0.17	17,772.17	
4,200.000 ASSA ABLOY AB SSBYPC1T6	21.11	27,660.10	88,676.96	0.13	61,016.86	
TOTAL EQUITY SWEDISH KRONA		1,656,682.54	1,856,440.14	2.79	199,757.60	
TOTAL ASSETS SWEDISH KRONA		1,656,739.34	1,856,498.08	2.79	199,758.74	
SWISS FRANC						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		109.68	112.52	0.00	2.84	
EQUITY						
480.000 SYNGENTA AG ES4356642	391.91	144,459.96	188,115.88	0.28	43,655.92	

BNY MELLON PARA EAFE - PI 2 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
18.000 SIKA AG ES4808089	3,616.38	53,847.01	65,094.91	0.10	11,247.90	
24.000 SGS SA ES4824771	1,909.09	33,947.33	45,818.18	0.07	11,870.85	
198.000 SULZER AG ES4854711	94.26	29,954.32	18,662.64	0.03	-11,291.68	
101.000 SWISSCOM AG ES5533975	502.50	37,259.87	50,752.25	0.08	13,492.38	
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	74,545.45	62,525.03	74,545.45	0.11	12,020.42	
33.000 GIVAUDAN SA ES5980614	1,821.18	29,299.64	60,098.90	0.09	30,799.26	
742.000 ZURICH INSURANCE GROUP AG ES5983816	258.14	186,562.76	191,541.26	0.29	4,978.50	
12,167.000 NOVARTIS AG ES7103066	86.71	747,206.17	1,055,040.56	1.59	307,834.39	
10,628.000 ABB LTD ES7108891	17.94	236,353.90	190,688.19	0.29	-45,665.71	
3,607.000 ROCHE HOLDING AG ES7110384	276.12	657,745.65	995,978.82	1.50	338,233.17	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
967.000 ADECCO SA ES7110723	68.83	60,080.72	66,559.74	0.10	6,479.02
1,841.000 LAFARGEHOLCIM LTD ES7110756	50.25	134,982.23	92,509.79	0.14	-42,472.44
16,775.000 NESTLE SA ES7123874	74.48	918,725.51	1,249,326.92	1.88	330,601.41
206.000 BALOISE HOLDING AG ES7124591	127.47	18,644.45	26,259.34	0.04	7,614.89
196.000 SONOVA HOLDING AG ES7156031	127.17	24,539.18	24,925.87	0.04	386.69
123.000 STRAUMANN HOLDING AG ES7156833	304.70	32,481.51	37,477.52	0.06	4,996.01
6,958.000 CREDIT SUISSE GROUP AG ES7171584	21.67	256,991.28	150,768.25	0.23	-106,223.03
197.000 SWATCH GROUP AG/THE ES7184728	349.85	72,531.94	68,920.48	0.10	-3,611.46
218.000 SWATCH GROUP AG/THE ES7184736	67.93	20,395.28	14,809.19	0.02	-5,586.09
223.000 LONZA GROUP AG ES7333374	162.94	18,318.22	36,334.97	0.05	18,016.75

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
140.000 SWISS LIFE HOLDING AG ES7437803	271.03	18,409.20	37,944.06	0.06	19,534.86
370.000 SWISS PRIME SITE AG ESB083BH9	78.42	27,077.95	29,015.98	0.04	1,938.03
200.000 DUFY AG ESB0R80X4	119.88	29,981.49	23,976.02	0.04	-6,005.47
114.000 PARTNERS GROUP HOLDING AG ESB119QG7	360.89	29,614.44	41,141.36	0.06	11,526.92
207.000 SCHINDLER HOLDING AG ESB11TCY9	167.83	18,695.40	34,741.26	0.05	16,045.86
404.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	137.66	48,427.59	55,615.58	0.08	7,187.99
1,112.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	15.38	18,534.64	17,107.69	0.03	-1,426.95
166.000 GEBERIT AG ESB1WGG94	339.86	30,381.52	56,416.78	0.08	26,035.26
1,482.000 GAM HOLDING AG ESB1WHV6	16.68	18,469.64	24,724.68	0.04	6,255.04
697.000 ACTELION LTD ESB1YD5Q3	139.46	49,424.21	97,204.00	0.15	47,779.79

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
PARA EAFE - PI 2 -		12/31/2015			Base Currency : USD	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
433.000 ARYZTA AG ESB39VJC3	50.95	18,559.87	22,060.94	0.03	3,501.07	
886.000 JULIUS BAER GROUP LTD ESB4R2R51	48.61	32,880.14	43,069.69	0.06	10,189.55	
1,935.000 SWISS RE AG ESB545MG7	98.05	100,377.75	189,730.52	0.29	89,352.77	
733.000 TRANSOCEAN LTD ESB5W3ND7	12.49	51,188.98	9,153.35	0.01	-42,035.63	
3,021.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	72.03	156,888.08	217,596.50	0.33	60,708.42	
18,369.000 UBS GROUP AG ESBRJL171	19.50	318,583.03	358,204.68	0.54	39,621.65	
TOTAL EQUITY SWISS FRANC		4,744,345.89	5,961,932.20	8.97	1,217,586.31	
TOTAL ASSETS SWISS FRANC		4,744,455.57	5,962,044.72	8.98	1,217,589.15	
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1,582,605.580 FIDELITY INSTL MM PRIME 690 996199196	100.00	1,582,605.58	1,582,605.58	2.38	0.00	
EQUITY						
4,749.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	65.64	246,695.88	311,724.36	0.47	65,028.48	

 PARA EAFE - PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,200.000 HONGKONG LAND HOLDINGS LTD FM6434910	7.00	29,426.47	29,400.00	0.04	-26.47
396.000 ORASCOM CONSTRUCTION LTD FUBVYJ802	7.00	5,843.99	2,772.00	0.00	-3,071.99
162.000 LIBERTY GLOBAL PLC G5480U104	42.36	6,991.94	6,862.32	0.01	-129.62
401.000 LIBERTY GLOBAL PLC G5480U120	40.77	16,841.41	16,348.77	0.02	-492.64
8.000 LIBERTY GLOBAL PLC LILAC G5480U138	41.37	332.78	330.96	0.00	-1.82
20.000 LIBERTY GLOBAL PLC LILAC G5480U153	43.00	876.59	860.00	0.00	-16.59
59.000 PROTHENA CORP PLC G72800108	68.11	345.41	4,018.49	0.01	3,673.08
187.000 PERRIGO CO PLC G97822103	144.70	29,087.85	27,058.90	0.04	-2,028.95
1,819.000 TRANSOCEAN LTD H8817H100	12.38	30,013.50	22,519.22	0.03	-7,494.28
689.000 AERCAP HOLDINGS NV N00985106	43.16	29,744.13	29,737.24	0.04	-6.89

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					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
Link Ref		Base	Base	Base	Total	Gain/Loss
						Base
	3,281.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	13.99	43,438.88	45,901.19	0.07	2,462.31
	1,159.000 MOBILEYE NV N51488117	42.28	49,500.89	49,002.52	0.07	-498.37
	651.000 NXP SEMICONDUCTORS NV N6596X109	84.25	58,498.86	54,846.75	0.08	-3,652.11
TOTAL EQUITY U.S. DOLLAR			547,638.58	601,382.72	0.91	53,744.14
TOTAL ASSETS U.S. DOLLAR			2,130,244.16	2,183,988.30	3.29	53,744.14
TOTAL ASSETS			60,891,026.28	66,428,420.10	100.00	5,537,393.82

 PRAIRIE II TOWNSEND - 	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
REAL ESTATE					
1,302,383.350 CITIC CAPITAL CHINA 999180086	0.71	950,418.47	921,309.89	1.72	-29,108.58
5,155,221.020 UBS TRUMBULL PROPERTY FUND 999F99382	1.26	4,631,137.10	6,479,128.17	12.08	1,847,991.07
1,487,561.328 TTG BRPTP FUND LP 999G39667	0.58	0.00	858,868.82	1.60	858,868.82
382,739.000 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP		382,739.00	382,739.00	0.71	0.00
184,013.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.76	33,737.00	139,864.05	0.26	106,127.05
3,656,250.000 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P		3,656,250.00	3,656,250.00	6.82	0.00
654.503 PRIME PROPERTY FUND LLC 99VVAE6C7	18,667.17	6,706,631.33	12,217,721.00	22.79	5,511,089.67
1,767,290.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND 2 LP	0.71	663,014.00	1,261,544.62	2.35	598,530.62
1,262,174.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.58	1,245,479.79	728,307.21	1.36	-517,172.58

 PRAIRIE II TOWNSEND -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,584,946.120 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.22	63,293.51	345,583.24	0.64	282,289.73
1,594,075.440 DIVCOWEST FUND III 99VVALSA1	0.29	0.00	466,091.72	0.87	466,091.72
1,603,036.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.79	415,680.00	1,264,627.09	2.36	848,947.09
3,250,000.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.81	3,250,000.00	5,877,911.00	10.96	2,627,911.00
896,728.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.72	507,816.72	648,759.39	1.21	140,942.67
1,170,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.23	1,170,000.00	1,438,540.74	2.68	268,540.74
5,913,192.510 PRISA REAL ESTATE LP 99VVAWA08	1.25	5,913,192.51	7,373,183.39	13.75	1,459,990.88
6,500,000.000 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.22	6,146,973.95	7,904,585.00	14.74	1,757,611.05
766,093.000 GREENFIELD ACQUISITION 99VVAWUM8 PARTNERS VII	1.05	766,093.00	803,050.86	1.50	36,957.86
828,154.560 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.02	828,154.56	845,679.97	1.58	17,525.41

 PRAIRIE II TOWNSEND -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL REAL ESTATE U.S. DOLLAR		37,330,610.94	53,613,745.16	100.00	16,283,134.22
TOTAL ASSETS U.S. DOLLAR		37,330,610.94	53,613,745.16	100.00	16,283,134.22
TOTAL ASSETS		37,330,610.94	53,613,745.16	100.00	16,283,134.22

 WELLINGTON-PI 2 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,736,847.334 WTC-CTF JPM PAG EMERGING	9.82	27,015,243.77	26,875,840.82	100.00	-139,402.95
99VVAJY68 MARKETS DEBT					

 STEPSTONE-PL2 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
40,270,193.170 STEPSTONE XL OPP FUND LP 99VVAKD50	1.27	34,277,307.13	50,956,895.68	100.00	16,679,588.55

 BNY MELLON FIRST PRIN-PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
135,171.300 FIDELITY INSTL MM PRIME 690 996199196	100.00	135,171.30	135,171.30	0.48	0.00
FIXED INCOME SECURITIES					
205,000.000 ALASKA ST HSG FIN CORP 011839AT4 5.000% 12/01/2027 DD 05/30/13	117.44	220,462.63	240,747.90	0.86	20,285.27
100,000.000 ALASKA ST HSG FIN CORP 011839EA1 5.000% 12/01/2026 DD 11/06/14	120.84	117,718.58	120,838.00	0.43	3,119.42
200,000.000 CLACKAMAS CNTY OR SCH DIST #12 179093GB9 5.000% 06/15/2027 DD 12/18/14	120.74	237,507.28	241,480.00	0.86	3,972.72
225,000.000 CONNECTICUT ST HSG FIN AUTH HS 20775B4Q6 3.000% 11/15/2024 DD 11/13/14	100.51	225,000.00	226,156.50	0.81	1,156.50
100,000.000 DALLAS TX 235219KJ0 5.000% 02/15/2026 DD 12/22/14	121.38	118,663.60	121,384.00	0.43	2,720.40
50,000.000 DETROIT MI CITY SCH DIST 2511294Z2 5.636% 05/01/2016 DD 12/30/09	101.63	50,570.90	50,814.00	0.18	243.10
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	109.93	42,545.52	43,973.20	0.16	1,427.68
80,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	118.60	84,033.34	94,877.60	0.34	10,844.26

 FIRST PRIN-PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,342,496.130 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	103.33	1,365,189.40	1,387,187.83	4.97	21,998.43
1,286,675.680 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	103.34	1,308,425.36	1,329,586.31	4.76	21,160.95
946,605.250 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.46	994,198.08	1,007,774.88	3.61	13,576.80
500,000.000 FLORIDA ST HSG FIN CORP REVENUE 34074MKA8 4.000% 07/01/2027 DD 12/23/13	107.93	500,000.00	539,640.00	1.93	39,640.00
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	126.46	6,517.10	6,323.05	0.02	-194.05
255,000.000 GEORGIA ST HSG & FIN AUTH REVENUE 373539W84 2.600% 06/01/2024 DD 04/21/15	103.01	255,000.00	262,680.60	0.94	7,680.60
137,431.910 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	101.72	137,431.91	139,791.62	0.50	2,359.71
250,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528USL6 5.000% 01/01/2028 DD 09/16/15	123.09	298,627.29	307,732.50	1.10	9,105.21
240,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5F1 2.700% 11/15/2023 DD 02/21/13	102.06	240,000.00	244,936.80	0.88	4,936.80
155,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	101.16	153,779.54	156,796.45	0.56	3,016.91

BNY MELLON FIRST PRIN-PI 2 -		Asset Detail - By Currency			Report ID : IACS0005 Base Currency : USD Status : FINAL	
		12/31/2015				
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
165,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	106.01	165,000.00	174,923.10	0.63	9,923.10	
500,000.000 MASSACHUSETTS ST HSG FIN AGY H 57586P4V5 3.750% 12/01/2028 DD 03/21/13	102.10	500,000.00	510,510.00	1.83	10,510.00	
160,000.000 MET GOVT NASHVILLE & DAVIDSONC 592030ZN3 5.000% 05/15/2027 DD 06/27/13	119.67	180,654.75	191,476.80	0.69	10,822.05	
120,000.000 MICHIGAN ST 594612BR3 5.000% 12/01/2028 DD 07/01/14	121.16	139,015.02	145,390.80	0.52	6,375.78	
690,000.000 MINNESOTA ST HSG FIN AGY 60415NG63 4.875% 07/01/2037 DD 10/26/06	100.08	687,702.04	690,524.40	2.47	2,822.36	
75,000.000 MINNESOTA ST RETMNT SYS BLDG R 60415VBR4 4.000% 06/01/2023 DD 08/09/12	113.28	79,044.28	84,957.00	0.30	5,912.72	
269,496.970 MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.12	269,496.97	259,035.10	0.93	-10,461.87	
267,705.990 MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	100.20	267,705.99	268,230.69	0.96	524.70	
1,230,214.730 MINNESOTA ST HSG FIN AGY HOME0 60416QFY5 3.000% 07/01/2044 DD 06/19/14	100.48	1,230,214.73	1,236,107.46	4.43	5,892.73	
220,000.000 MINNESOTA ST HSG FIN AGY 60416SCR9 2.750% 01/01/2023 DD 06/20/13	105.95	220,000.00	233,092.20	0.83	13,092.20	

 BNY MELLON FIRST PRIN-PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	104.90	100,000.00	104,899.00	0.38	4,899.00
120,000.000 MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	101.47	120,000.00	121,765.20	0.44	1,765.20
100,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	109.95	100,000.00	109,948.00	0.39	9,948.00
400,000.000 MONTGOMERY CNTY MD 6133404C9 5.000% 11/01/2024 DD 11/19/14	125.81	499,255.83	503,220.00	1.80	3,964.17
105,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	108.10	105,000.00	113,499.75	0.41	8,499.75
350,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PU9 3.625% 12/01/2025 DD 06/20/13	102.15	331,114.24	357,511.00	1.28	26,396.76
490,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PV7 3.750% 12/01/2026 DD 06/20/13	102.72	482,236.18	503,308.40	1.80	21,072.22
720,000.000 NEW MEXICO ST EDUCTNL ASSISTAN 647110FL4 3.875% 04/01/2034 DD 05/08/13	103.57	690,287.39	745,718.40	2.67	55,431.01
230,000.000 NEW YORK ST ENVRNMNTL FACS COR 64986AU90 5.000% 06/15/2024 DD 05/31/12	121.09	258,505.65	278,495.50	1.00	19,989.85
325,000.000 NEW YORK ST HSG FIN AGY ST PER 649870KF8 5.000% 03/15/2034 DD 06/19/08	106.53	329,374.86	346,229.00	1.24	16,854.14

 FIRST PRIN-PI 2 -	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 NEW YORK ST MTGE AGY REVENUE 64988RCG5 3.900% 04/01/2020 DD 09/30/10	106.05	129,562.56	132,560.00	0.47	2,997.44
280,000.000 NEW YORK ST MTGE AGY REVENUE 64988RGD8 3.150% 10/01/2027 DD 04/25/13	101.63	280,000.00	284,555.60	1.02	4,555.60
150,000.000 NEW YORK ST DORM AUTH ST PERSO 64990EJ24 5.000% 02/15/2025 DD 06/19/15	124.41	179,044.13	186,609.00	0.67	7,564.87
145,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028UF8 5.000% 03/15/2027 DD 09/06/12	117.71	160,671.88	170,682.40	0.61	10,010.52
555,000.000 OMAHA NE 681712KB0 6.500% 12/01/2030 DD 12/01/00	143.94	734,703.29	798,883.65	2.86	64,180.36
130,000.000 OREGON ST DEPT OF ADMIN SVCS L 68607VC78 5.000% 04/01/2026 DD 04/16/13	120.00	141,058.05	156,002.60	0.56	14,944.55
500,000.000 PENNSYLVANIA ST HSG FIN AGY SF 708796K89 3.350% 04/01/2023 DD 05/01/13	104.10	500,000.00	520,480.00	1.86	20,480.00
100,000.000 PENNSYLVANIA ST HGR EDUCTNL FA 70917RYX7 5.000% 05/15/2031 DD 03/24/10	111.30	109,835.72	111,295.00	0.40	1,459.28
95,000.000 PORT OF SEATTLE WA 735371ND4 5.750% 12/01/2025 DD 02/23/11	121.39	111,679.00	115,322.40	0.41	3,643.40
435,000.000 PUERTO RICO PUBLIC FIN CORP 745291SX3 5.500% 08/01/2027 DD 01/16/02	130.42	496,644.12	567,322.65	2.03	70,678.53

 BNY MELLON FIRST PRIN-PI 2 - 	Asset Detail - By Currency				Report ID : IACS0005
					Base Currency : USD
	12/31/2015				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
520,000.000 PUERTO RICO PUBLIC FIN CORP 745291TM6 6.000% 08/01/2026 DD 01/16/02	133.62	630,286.21	694,803.20	2.49	64,516.99
250,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	129.67	266,741.35	324,167.50	1.16	57,426.15
950,000.000 SLM STUDENT LOAN TRUST 200 4 B 78442GLR5 VAR RT 01/27/2025 DD 05/05/04	95.95	913,753.12	911,487.00	3.26	-2,266.12
115,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14	106.06	115,000.00	121,970.15	0.44	6,970.15
250,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGT6 2.900% 05/01/2025 DD 11/20/14	103.12	250,000.00	257,800.00	0.92	7,800.00
125,000.000 TENNESSEE ST HSG DEV AGY 88045RA77 2.600% 07/01/2023 DD 05/28/15	102.23	125,000.00	127,790.00	0.46	2,790.00
400,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AQ1 3.000% 01/01/2025 DD 05/30/13	102.87	400,000.00	411,472.00	1.47	11,472.00
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	129.85	189,894.58	194,767.50	0.70	4,872.92
838,831.000 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06	111.10	1,049,293.30	931,958.02	3.34	-117,335.28
1,892,705.200 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	117.74	2,598,290.63	2,228,395.39	7.98	-369,895.24

BNY MELLON FIRST PRIN-PI 2 -		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,236,634.500 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12		87.85	4,237,654.70	3,721,968.14	13.32	-515,686.56
200,000.000 UNIV OF WASHINGTON WA UNIV REV 91523NMB9 5.000% 07/01/2030 DD 09/05/13		121.22	209,568.85	242,448.00	0.87	32,879.15
350,000.000 VERMONT ST STUDENT ASSISTANCEC 92428CHQ0 3.900% 06/15/2022 DD 07/02/13		105.46	350,000.00	369,106.50	1.32	19,106.50
500,000.000 VIRGINIA ST CLG BLDG AUTH EDUC 92778VAM0 5.000% 02/01/2022 DD 04/15/15		119.78	592,009.14	598,880.00	2.14	6,870.86
100,000.000 WASHINGTON ST 93974DJP4 5.000% 07/01/2029 DD 11/06/14		120.57	116,889.61	120,574.00	0.43	3,684.39
500,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TNZ8 3.150% 06/01/2023 DD 03/27/13		104.08	500,000.00	520,390.00	1.86	20,390.00
120,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TQP7 4.500% 06/01/2028 DD 01/28/14		100.83	120,000.00	120,998.40	0.43	998.40
85,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13		44.34	36,489.11	37,685.60	0.13	1,196.49
250,000.000 WISCONSIN ST TRANSPRTN REVENUE 977123L22 5.000% 07/01/2022 DD 04/30/15		121.22	298,450.05	303,052.50	1.08	4,602.45
250,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QES2 3.400% 06/01/2023 DD 04/11/13		103.60	250,000.00	258,987.50	0.93	8,987.50

 FIRST PRIN-PI 2 -	Asset Detail - By Currency 12/31/2015	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	102.70	100,487.83	102,698.00	0.37	2,210.17
-3,250,000.000 IRS R US0003M P 6.75% 99QACLUW0 2034 JAN 27 4996859B	28.56	0.00	-928,067.00	-3.32	-928,067.00
3,250,000.000 IRS-R US0003M P 6.75% 99QACLUU4 2034 JAN 29 4996859B	29.25	86,125.00	950,717.00	3.40	864,592.00
-3,041,440.000 IRS R_US0003M P 0% 99QACSRX7 2042 FEB 15 SL4Q3298	6.30	0.00	-191,612.98	-0.69	-191,612.98
3,041,440.000 IRS R US0003M_P 0% 99QACSR Y5 2042 FEB 15 SL4Q3298	0.00	0.00	0.00	0.00	0.00
-1,007,480.000 IRS R_US0003M P 0% 99QACSWJ2 2040 FEB 15 SLQF0BBN	4.57	0.00	-46,037.00	-0.16	-46,037.00
1,007,480.000 IRS R US0003M_P 0% 99QACSWK9 2040 FEB 15 SLQF0BBN	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	21.11	0.00	-345,229.00	-1.24	-345,229.00
1,635,000.000 IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 SWPNDT00001	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 SWPNDT00002	18.70	0.00	-305,794.00	-1.09	-305,794.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
FIRST PRIN-PI 2 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,635,000.000	IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 SWPNDT00002	0.00	0.00	0.00	0.00	0.00
-1,635,000.000	IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 SWPNDT00003	17.24	0.00	-281,845.00	-1.01	-281,845.00
1,635,000.000	IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 SWPNDT00003	0.00	0.00	0.00	0.00	0.00
-1,635,000.000	IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 SWPNDT00004	13.02	0.00	-212,955.00	-0.76	-212,955.00
1,635,000.000	IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 SWPNDT00004	0.00	0.00	0.00	0.00	0.00
-1,635,000.000	IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	41.07	0.00	-671,490.00	-2.40	-671,490.00
1,635,000.000	IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	41.75	52,810.50	682,693.00	2.44	629,882.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			29,442,221.19	27,797,055.76	99.52	-1,645,165.43
TOTAL ASSETS U.S. DOLLAR			29,577,392.49	27,932,227.06	100.00	-1,645,165.43
TOTAL ASSETS			29,577,392.49	27,932,227.06	100.00	-1,645,165.43

 TITAN LP-PI 2 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
24,109,867.000 TITAN FUND LP 99VVAVXJ4	1.06	24,109,867.00	25,632,466.00	100.00	1,522,599.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
MAGNITUDE-PI 2 -		12/31/2015			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
U.S. DOLLAR						
ALTERNATIVE INVESTMENTS						
2,750.000 MAGNITUDE US PARTNERS Y 1215 99VVA88F1	1,000.10	2,750,000.00	2,750,275.00	10.61	275.00	
49.850 MAGNITUDE US PARTNERS Y 1015 99VVA8CW9	1,017.61	49,853.72	50,728.00	0.20	874.28	
7,544.190 MAGNITUDE US PARTNERS 99VVAWBE7	1,178.83	7,544,192.23	8,893,347.00	34.32	1,349,154.77	
4,806.900 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,179.30	5,007,313.73	5,668,771.00	21.87	661,457.27	
7,170.700 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,192.54	7,794,174.38	8,551,321.00	33.00	757,146.62	
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		23,145,534.06	25,914,442.00	100.00	2,768,907.94	
TOTAL ASSETS U.S. DOLLAR		23,145,534.06	25,914,442.00	100.00	2,768,907.94	
TOTAL ASSETS		23,145,534.06	25,914,442.00	100.00	2,768,907.94	

 CORECOMMODITY-PI 2 -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
OTHER						
31,688,000.000 CORE COMMODITY FUND 99VVA33J9		0.78	31,688,000.00	24,564,026.81	100.00	-7,123,973.19

 MARATHON EAFE-PI 2 - _____	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2015				Base Currency : USD	
					Status : FINAL	

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
OTHER						
17,254.391	MARATHON EAFE 99VVA3995	1,410.38	24,855,727.74	24,335,238.05	100.00	-520,489.69

 BNY MELLON XCEL ESCW DELAWARE -	Asset Detail - By Currency				Report ID : IACS0005	
					Base Currency : USD	
	12/31/2015				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
131,214.270 DREYFUS CASH MGMT INSTL 996085254 FD 288	100.00	131,214.27	131,214.27	100.00	0.00

Russell 3000[®] Index

U.S. equity - the largest 3,000 U.S. companies

Summary

- The Russell 3000 index is a broad U.S. market index; widely used as a benchmark by U.S. all cap equity investment managers. The index is passively investable and covers 98% of the investible U.S. equity market. Xcel NDT's selected investment manager in the asset class is passively managing to the Russell 3000 index.

Construction methodology

- Annual reconstitution: a process by which Russell Indices are completely rebuilt
 - On the last trading day in May, all eligible securities are ranked by their total market capitalization. Russell 3000 Index includes the largest 3,000 companies based on the market capitalization and current membership. Reconstitution occurs on the last Friday in June
 - After the initial market capitalization breakpoints are determined, new members are assigned on the basis of the breakpoints and existing members are reviewed to determine if they fall within a cumulative 5% market cap range around these new market capitalization breakpoints. Existing members with a market cap falling within the cumulative 5% of the market capitalization breakpoint will remain in the index, rather than being removed
 - After membership is determined, securities are free float-adjusted (shares available to the public)
- Eligibility factors:
 - All securities eligible for inclusion in Russell U.S. Indices must trade on an eligible U.S. exchange
 - Companies with a total market capitalization less than \$30mm are not eligible for inclusion
 - Companies with only a small portion of their shares (<5%) available in the marketplace are not eligible
 - Stocks must be listed on the last trading day in May to be eligible

Composition / constituents

- Top five sectors: Financial Services, Technology, Consumer Discretionary, Health Care, and Producer Durables
- Top 10 holdings: Apple Inc, Microsoft Corp, Exxon Mobil Corp, General Electric Co, Johnson & Johnson, Berkshire Hathaway Inc, Wells Fargo & Co, Amazon.com Inc, JPMorgan Chase & Co and Facebook Inc

Observability

<http://www.russell.com/indexes/americas/indexes/fact-sheet.page?ic=US3000>
<http://www.russell.com/documents/indexes/membership/membership-russell-3000.pdf>

Passive investability

- iShares Russell 3000 ETF (ticker: IVV), SPDR Russell 3000 ETF (ticker: THRK), Vanguard Russell 3000 ETF (ticker: VTHR)

Source: Russell Investments. Data as of 6/26/2015. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or directly invest in the company or its securities.

MSCI EAFE

Non-U.S. Developed Equity

Summary

- MSCI indexes are widely used by non-U.S. equity asset managers. The MSCI EAFE index is passively investable and covers 21 of the 23 developed equity markets, excluding the U.S. and Canada. The index represents \$12.6 trillion or 85% of the free float-adjusted market capitalization in each country. Xcel NDT maintains one manager who passively manages to the index and one that actively seeks to outperform it.

Construction methodology

- The index is based on the MSCI Global Investable Market Indexes (GIMI) Methodology©
 - MSCI follows a “bottom-up” approach to index construction, building indices from the industry group level up
 - The index is reviewed quarterly with the objective of reflecting change in the underlying equity markets in a timely manner, while limiting undue index turnover. During the May and November semi-annual index reviews, the index is rebalanced and the large- and mid-capitalization cutoff points are recalculated
 - MSCI regularly reviews the market classification of all countries included (or under consideration for inclusion) in its global equity universe based on extensive discussions with the investment community. Using the MSCI Market Classification Framework, MSCI examines each country's economic development, size, liquidity and market accessibility in order to be classified in a given investment universe
 - Each June, MSCI communicates its conclusions on the list of countries under review and announces the new list of countries, if any, under review for potential market reclassification in the upcoming cycle
- Eligibility factors:
 - See next page on MSCI EM

Composition / constituents

- Market cap \$12.6 trillion; 912 constituents
- Developed Markets countries in the MSCI EAFE Index include: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the UK
- Top 10 constituents: Nestle, Novartis, Roche Holdings AG, Toyota Motor Corp, HSBC Holdings (GB), Sanofi, British American Tobacco, Bayer, BP, GSK

Observability

https://www.msci.com/resources/factsheets/index_fact_sheet/msci-eafe-index-usd-net.pdf
<https://www.msci.com/eafe>

Passive investability

- iShares MSCI EAFE ETF (ticker: EFA)

Source: MSCI Inc. Data as of 10/30/2015. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or directly invest in the company or its securities.

MSCI Emerging Markets Index

Emerging Market Equity

Summary

- MSCI indexes are widely used by non-U.S. equity asset managers. The MSCI EM index is passively investable and represents \$3.5 trillion in equity market capitalization or ~85% of the free float-adjusted market capitalization of the country constituents designated as emerging markets. Xcel NDT maintains one manager who seeks to outperform the index by adjusting country weights.

Construction methodology

- The index is based on the MSCI Global Investable Market Indexes (GIMI) Methodology©
 - See previous page on MSCI EAFE
- Eligibility factors:
 - All listed equity securities are eligible for inclusion in the equity universe. Preferred shares that exhibit characteristics of equity securities are also eligible
 - Mutual funds, ETFs, equity derivatives, and most investment trusts are not eligible for inclusion
 - Each company and its securities are classified in only one country
 - The screens to determine the equity universe includes minimum size requirement, free float-adjusted market capitalization requirement, liquidity requirement, length of trading requirement, etc.

Composition / constituents

- Market cap \$3.5 trillion; 834 constituents
- Emerging Markets countries in the MSCI EM Index include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Morocco, Peru, Philippines, Poland, Russia, South Africa, Taiwan, Thailand, Turkey, and UAE
- Top 10 constituents: Samsung, Taiwan Semiconductor MFG, Tencent Holdings LI (CN), China Mobile, China Construction BK H, Naspers N, ICBC H, Bank of China H, Hon Hai Precision Ind CO, Infosys

Observability

https://www.msci.com/resources/factsheets/index_fact_sheet/msci-emerging-markets-index-usd-net.pdf
<https://www.msci.com/emerging-markets>

Passive investability

- iShares MSCI EM ETF (ticker: EEM)

Source: MSCI Inc. Data as of 10/30/2015. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or directly invest in the company or its securities.

Barclays U.S. TIPS 10+ Year Index

Long-dated U.S. Treasury Inflation-Protected Securities (TIPS)

Summary

- Barclays indexes are widely used by fixed income asset managers. The Barclays U.S. TIPS 10+ Year Index is representative of the universe for inflation protected securities issued by the U.S. Treasury with at least 10 years to maturity and is passively investable. Xcel NDT's selected investment grade fixed income manager invests in inflation protected fixed income investments such as TIPS and seeks to outperform the index.

Construction methodology

- This index is the 10+ Year component of the U.S. TIPS index, which consists of Inflation-Protection securities issued by the U.S. Treasury. TIPS are indexed to the non-seasonally adjusted Consumer Price Index for All Urban Consumers or the CPI-U(CPI)
- All U.S. TIPS are priced each trading day. The marking process begins by looking at the most liquid point of the TIPS market, the on-the-run 10-year TIPS. This 10-year breakeven yield spread is then subtracted from the yield of the 10-year note to derive the 10-year TIPS closing yield and price. The remainder of the TIPS curve is then marked on a yield spread basis to the 10-year TIPS, with special emphasis placed on the 5/10 year and 20/10 year spreads, which are regularly traded in the intra-dealer market
- Eligibility factors:
 - Must have at least ten years to final maturity
 - Must have at least \$250mm par amount outstanding
 - Must be rated investment-grade by at least two of the following ratings agencies: Moody's, S&P, Fitch
 - Must be fixed rate
 - Must be dollar-denominated and non-convertible
 - Must be publicly issued
 - Must be a U.S. Treasury Inflation Note

Composition / constituents

- 13 issues
- TIPS are inflation-linked securities whose principal is adjusted for inflation in order to guarantee investors a real rate of return regardless of the inflationary environment. These securities provide purchasing power certainty for the buyer and set a real cost of finance for the issuer

Observability

https://index.barcap.com/Home/Guides_and_Factsheets
<https://live.barcap.com/> (subscription required)

Passive investability

- iShares TIPS Bond ETF (ticker: TIP)

Source: The Barclays Indices. Data as of 11/30/2015.

BofA ML HY Master II Index

U.S. below investment grade corporate debt

Summary

- The BofA ML HY Master II index is a broad high yield index, commonly used by high yield bond asset managers. The index covers approximately 2,300 securities rated below investment grade based on the major rating agencies. Although there are passive products which track the index, the index is not considered investable since some deviation from the index may exist. Xcel NDT's selected investment manager actively seeks to outperform the index.

Construction methodology

- The index is rebalanced on the last calendar day of the month, based on information available up to and including the third business day before the last business day of the month. No changes are made to constituent holdings other than on month end rebalancing dates
- Constituents are capitalization-weighted based on their current amount outstanding times the market price plus accrued interest
- Eligibility factors:
 - Below investment grade rating (based on an average of Moody's, S&P, and Fitch)
 - Investment grade rated country of risk (based on an average of Moody's, S&P, and Fitch foreign currency long term sovereign debt ratings)
 - Each security must have at least 18 months to final maturity at the time of issuance, greater than 1 year of remaining maturity, a fixed coupon schedule, and a minimum amount outstanding of \$100mm
 - Securities must have risk exposure to countries that are members of the FX-G10, Western Europe or territories of the US and Western Europe

Composition / constituents

- 2,269 securities
- Top 10 holdings: Numericable-SFR SAS, First Data Corporation, Frontier Communications, FCA US LLC/CG Co-issuer, Sprint Corp, HCA Inc, Reynolds GRP ISS/Reynold, Sprint Communications, Lloyd Bank PLC, Community Health Systems Inc.

Observability

<http://www.mlindex.ml.com/GISPublic/bin/getdoc.asp?fn=H0A0&source=indexrules>
<http://www.mlindex.ml.com/gispublic/bin/MLIndex.asp>

Passive investability

- Not investible; closest proxy includes iShares iBoxx \$ High Yield Corporate Bond ETF (ticker: HYG), SPDR Barclays Capital High Yield Bond ETF (ticker: JNK), etc. However, tracking error of 1-2% may exist

Source: Bank of America Merrill Lynch. Data as of 9/30/2015.

J.P. Morgan Emerging Markets Bond Index

Emerging Market Debt (Global Diversified)

Summary

- J.P. Morgan indexes are widely used by emerging market bond asset managers. The JPM EMBI GD index is a comprehensive U.S. dollar emerging markets bond benchmark covering approximately \$400 billion market value and approximately 500 securities. Although there are passive products which track the index, the index is not considered investable since some deviation from the index may exist. Xcel NDT's selected investment manager actively seeks to outperform the index.

Construction methodology

- The J.P. Morgan Emerging Markets Bond Index Global Diversified (EMBI Global Diversified—formerly known as the EMBI Global Constrained) is a comprehensive U.S. dollar emerging markets debt benchmark. U.S. dollar-denominated Brady bonds, Eurobonds, and traded loans issued by sovereign and quasi-sovereign entities are included in the index. The EMBI Global Diversified limits the weights of those index countries with larger debt stocks by only including a specified portion of these countries' eligible current face amounts of debt outstanding. The EMBI Global Diversified is geared toward managers who want maximum diversification or those who face limitations on the amount of portfolio exposure they can take to individual issuers
- Eligibility factors:
 - Country requirements - country's GNI per capita must be below the Index Income Ceiling for three consecutive years
 - Minimum issue size – US \$500mm
 - Maturity for initial inclusion - at least 2.5 years until maturity / Maturity to maintain inclusion - at least one year
 - Liquidity - daily available pricing
 - Face amount constrained
 - Includes Quasi-sovereigns

Composition / constituents

- Once this universe of emerging markets countries has been defined, the eligible instruments from these countries must be selected. Instruments following defined criteria will be eligible for inclusion in the EMBI Global Diversified: 1. Instrument type; 2. Issuer type classification; 3. Currency denomination; 4. Current face amount outstanding; 5. Remaining time until maturity; 6. Legal jurisdiction; 7. Settlement method; 8. Quantifiable source of cash flow return; and 9. Quoted price availability

Observability

<https://markets.jpmorgan.com/> (subscription required)

Passive investability

- Not investible; closest proxy includes iShares J.P. Morgan USD Emerging Markets Bond ETF (ticker: EMB) etc. However, tracking error of 1-2% may exist

Source: JPMorgan Chase & Co. Data as of 9/30/2015.

HFRI Fund of Funds Index (HFRI FOF)

Index of funds which invest in underlying hedge funds (Hedge fund of funds)

Summary	The Hedge Fund Research, Inc. fund of funds index ("HFRI FOF") is a broad hedge fund of fund index that provides the general performance of the hedge fund industry. The index is a peer group based on over 400 fund of funds, and therefore not investable. The index is a commonly used benchmark for hedge fund of funds. Xcel NDT invests with two hedge fund of fund managers whose performance is compared to the peer index.
Construction methodology	- The HFRI Monthly Indices ("HFRI") are a series of benchmarks designed to reflect hedge fund industry performance by constructing equally weighted (fund-weighted) composites of constituent funds, as reported by the hedge fund managers listed within the HFR Database. Unlike asset-weighting, the equal-weighting of indices presents a more generic picture of hedge fund performance. Any bias towards the larger funds potentially created by asset-weighting is greatly reduced, especially for strategies that encompass a small number of funds - The HFRI FoF has over 400 fund of funds in the index and tracks over 1500 fund of funds. The index follows a bottom-up construction methodology, and removes funds due to liquidations, fund manager requests, 3 consecutive months of non-reporting and failure to meet HFR requirements. HFR makes all efforts to receive data up until the point of liquidation. If side pockets exist, funds report return performance that most closely resembles the majority of investors - Funds included in the HFRI Monthly Indices must report: monthly returns, net of all fee returns, performance and assets in USD. Funds must have at least \$50mm under management or have been actively trading for at least twelve months - Due to mutual agreements with the hedge fund managers listed in the HFR Database, HFR does not disclose the particular funds behind any index to non-database subscribers
Composition / constituents	The constituent funds of the HFRI Monthly Indices are currently available within the subscription-based HFR Database
Observability	https://www.hedgefundresearch.com/mon_register/index.php?fuse=login_bd&1448447424 Limited access to information, primarily available with a subscription to HFR
Passive investability	Not investable: it is a peer group

Source: Hedge Fund Research, Inc. . Data as of 5/28/2014. HFRI and HFRX and related indices are trademarks and service marks of Hedge Fund Research, Inc. ("HFR") which has no affiliation with GSAM. Information regarding HFR indices was obtained from HFR's website and other public sources and is provided for comparison purposes only. HFR does not endorse or approve any of the statements made herein.

Cambridge Associates U.S. Private Equity Index®

Private equity

Summary	• The Cambridge Associates U.S. Private Equity Index is a broad private equity index that covers over 1200 private equity funds and 66,000+ underlying investments. Cambridge Associates has constructed one of the largest databases to monitor private fund performance. The index is a peer group and therefore not investable. The index represents the most widely used private equity benchmark available through Xcel's custodian, the performance calculation agent. Xcel invests in a private equity fund of fund manager whose performance is compared to the peer index.
Construction methodology	• Cambridge Associates (CA) has constructed one of the largest databases to monitor private fund performance • The index is reported on a one-quarter lag due to the reporting timeframe of private investments fund managers. Information is sourced from the quarterly unaudited and annual audited fund financial statements produced by the fund managers (GPs) for their Limited Partners (LPs). There is strong focus on institutional quality data, defined by the following criteria: closed-end funds, commingled funds that invest 3rd party capital, and fund vehicles. • CA uses the horizon internal rate of return, as well as the internal rate of return, to calculate performance: – the horizon IRR performance calculation is a money-weighted return similar to the since inception IRR; however, it is measuring performance between two points in time – all cash flows and ending NAVs in a sample are then aggregated to produce the pooled return
Composition / constituents	• On June 30, 2015, 1,220 U.S. private equity funds from the years 1986 through 2015 were included in the sample • 66,000+ investments underlying venture capital, growth equity, buyout, mezzanine and private equity energy funds
Observability	http://40926u2govf9kuqen1ndit018su.wpengine.netdna-cdn.com/wp-content/uploads/2015/10/Public-USPE-Benchmark-2015-Q2.pdf
Passive investability	• Not investable: it is a peer group

Source: Cambridge Associates. Data as of 6/30/2015.

NCREIF Index – Open End Diversified Core Equity (ODCE)

Private real estate

Summary	The National Council of Real Estate Investment Fiduciaries (NCREIF) indexes are widely used real estate benchmarks. The Open end Diversified Core Equity (ODCE) real estate benchmark tracks 33 open-end core real estate funds, some of which have performance histories dating back to the 1970s. The index is a peer group and therefore not investable. Xcel NDT invests with a real estate specialist whose performance is compared to the peer index.
Construction methodology	- The NCREIF ODCE is an index of investment returns (gross and net) of up to 33 open-end, core commingled real funds. The index is a capitalization-weighted, time-weighted, fund-level return stream, on each fund's net invested capital, beginning from 1978. The index reports on both a historical and current basis. NCREIF collects 67 data fields each quarter, which consist of financial information such as Market Value, NOI, Debt, and Cap Ex, as well as descriptor data such as Property Type, Number of Floors, Square Footage, Number of Units, and Location - In order to be included, a fund must be marketed as an open-ended fund with a diversified core investment strategy, primarily investing in private equity real estate: - Real Estate: >80% of market value of net assets is invested in real estate - Investments: >80% of market value of real estate net assets in private equity real estate properties - Domain: >95% of market value of real estate net assets in U.S. markets - Property Types: >80% of market value of net assets invested in office, industrial, apartment, and retail property - Life Cycle: >80% of market value of real estate net assets invested in operating properties - Leverage: <40% leverage - Diversification: <65% ($\pm$ for market forces) of market value of real estate net assets in one property type or one region as defined by the NCREIF Property Index ("NPI")
Composition / constituents	The index consists of up to 33 open-end commingled funds pursuing a core investment strategy, some of which have performance histories dating back to the 1970s
Observability	https://www.ncreif.org/fund-index-odce-returns.aspx https://www.ncreif.org/public_files/NCREIF_Data_and_Products_Guide.pdf
Passive investability	Not investable: it is a peer group

Source: National Council of Real Estate Investment Fiduciaries (NCREIF). Data as of 9/30/2015.

Bloomberg Commodity Index

Reflects commodity futures price movements

Summary

- The Bloomberg Commodity Index is a broad commodity index, and a commonly used commodity benchmark. The index is made up of exchange traded futures on physical commodities across a variety of sectors and is passively investable. Xcel NDT's selected investment manager actively seeks to outperform the index.

Construction methodology

- The Bloomberg Commodity Index (BCOM) is calculated on an excess return basis and reflects commodity futures price movements. The index rebalances annually and is weighted 2/3 by trading volume and 1/3 by world production. Weight-caps are applied at the commodity, sector and group level for diversification. The roll period typically occurs from 6th-10th business day based on the roll schedule
- Constituents:
 - The index currently represents 20 commodities, which are weighted to account for economic significance and market liquidity
 - Weighting restrictions on individual commodities and commodity groups promote diversification

Composition / constituents

- Sectors: Energy, Grains, Industrial Metals, Precious Metals, Softs, Livestock
- Index Members: Natural Gas, WTI Crude, Brent Crude, ULS Diesel, Gasoline, Corn, Soybeans, Wheat, Soybean Oil, Soybean Meal, HRW Wheat, Copper, Aluminum, Zinc, Nickel, Gold, Silver, Sugar, Coffee, Cotton, Live Cattle, Lean Hogs

Observability

<http://www.bloombergindices.com/bloomberg-commodity-index-family/>

Passive investability

- Closest proxy includes iPath Bloomberg Commodity TR ETN (ticker: DJP). However, tracking error of 1-2% may exist

Source: Bloomberg Finance. Data as of October 2015.

CERTIFICATE OF SERVICE

I, Jim Erickson, hereby certify that I have this day served copies of the foregoing document or a summary thereof on the attached lists of persons:

xx by depositing a true and correct copy or summary thereof,
properly enveloped with postage paid, in the United States Mail
at Minneapolis, Minnesota; or

xx via electronic filing

DOCKET No.: E002/M-14-761

Dated this 1st day of April 2016

/s/

Jim Erickson
Regulatory Administrator

[illegible]

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