



414 Nicollet Mall
Minneapolis, MN 55401

April 3, 2017

—Via Electronic Filing—

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

RE: COMPLIANCE FILING-ANNUAL INFORMATIONAL LETTER
NUCLEAR DECOMMISSIONING ACCRUAL
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 this annual informational letter for the Nuclear Decommissioning Trust (NDT) fund.

Xcel Energy is required to review the financial parameters, funding methodology, and cost estimates for nuclear plant decommissioning every three years. Our most recent triennial review was filed on December 1, 2014 in Docket No. E002/M-14-761. Our next triennial review will be filed on December 1, 2017.

Between triennial filings, we are required to submit annual informational letters discussing nuclear decommissioning fund accruals as outlined below:

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

- The Commission’s Orders in prior triennial dockets¹ require that our annual letter include an external fund evaluation and information on fund performance and balances, including:
 - a) The total annual return on the Fund;
 - b) The total annual return on the Company’s benchmark portfolio for the same period ; and
 - c) The asset allocation by category (i.e., Small Cap, Large Cap, etc.).

- The Commission’s February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761 requires that our annual compliance filing include the following information:
 - a) The average annual return on –
 - 1) the Nuclear Decommissioning Trust Fund (NDT) portfolio, including and the return on each individual asset;
 - 2) the Standard & Poor’s 500 stock market index;
 - 3) 10-year treasury notes;
 - 4) other qualified nuclear decommissioning trust funds;
 - 5) any other benchmarks proposed by Northern States Power Company d/b/a Xcel Energy, or jointly by Xcel and the Minnesota Department of Commerce;
 - 6) Vanguard Exchange-Traded Funds (ETFs) invested according to the Charles Schwab Moderately Aggressive Asset Allocation as set forth below; and:

Fund Name	Weight
Vanguard Large Cap ETF	45%
Vanguard Small Cap ETF	15%
Vanguard Total World Stock ETF	20%
Vanguard LT Corporate Bond ETF	20%

- b) calculated over the five-, ten-, and twenty-year periods ending in the calendar year preceding the filing.

¹ See e.g., April 17, 2000 ORDER DETERMINING DECOMMISSIONING COSTS, APPROVING COST RECOVERY PROCEDURES, AND ESTABLISHING FUTURE FILING REQUIREMENTS in Docket No. E002/M-99-1438; and September 24, 2012 ORDER in Docket No. E002/M-11-1184.

The attachments to this letter, listed below, provide the required information related to the annual accrual and fund status:

- Attachment A: External Fund Evaluation
 - A.1: Monticello Qualified Fund
 - A.2: Prairie Island Unit 1 Qualified Fund
 - A.3: Prairie Island Unit 2 Qualified Fund

Finally, we note that in compliance with the Commission's February 27, 2017 Order in Docket No. E002/M-14-761, we will submit an additional compliance filing later this year. Specifically, the Order requires the Company to submit a filing within six months of the Order that contains the following:

- Xcel shall re-evaluate its investment mix with the purpose of reducing the NDT's investment management fees and increasing the annual return on its investment portfolio.
- Xcel shall retain a third-party expert in long-term institutional investment strategies to evaluate Xcel's investment strategy with respect to the NDT with a goal of assuring sufficient funding to meet the decommissioning obligations at the time they are expected to come due and maximize return from the investment consistent with the appropriate risk level. The expert shall file a report on the matter with the Commission within six months of this order.

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 me at (612) 330-6950 or lisa.h.perkett@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

LISA H. PERKETT
PRINCIPAL FINANCIAL CONSULTANT

Enclosures
c: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2017

A. Summary

Per the Commission's Orders beginning with Docket No. E002/D-86-604 and through subsequent dockets, Xcel Energy is required to review the financial parameters, the funding methodology, and cost estimate for the Nuclear Decommissioning Trust (NDT) fund every three years. The most recent triennial review was submitted at the end of 2014. The next triennial review will be submitted at the end of 2017. In between triennial filings, Xcel Energy submits an Annual Informational Letter providing fund balances and historical performance as of December 31 of each year. That information is provided below.

We note that the Commission's October 5, 2015 ORDER APPROVING NUCLEAR DECOMMISSIONING STUDY, ASSUMPTIONS, AND ANNUAL ACCRUAL, AND SETTING FILING REQUIREMENTS in Docket No. E002/M-14-761 (October 5, 2015 Order) required the Company to discontinue the Escrow Fund and to pour over the balance to the Qualified Trust Fund. The Company completed the pour over in 2016, resulting in a zero balance for the Escrow fund as of December 31, 2016. Consequently, no information is provided below for the Escrow Fund.

B. Fund Balances

In the 2014 triennial filing, the Commission approved an accrual based on a 60-year decommissioning scenario. In 2016, the Company deposited \$14.0 million into the Qualified Trust Fund for the Minnesota jurisdiction. The following are the Minnesota jurisdictional balances at book value as of December 31, 2016:

Table 1
Book Value as of December 31, 2016
Minnesota Jurisdictional Balances

Qualified Trust Fund	Ending Balance
Monticello	\$ 504,432,968
Prairie Island Unit 1	292,599,639
Prairie Island Unit 2	331,992,382
Total	<u>\$ 1,129,024,989</u>

Performance is reviewed for the funds in their entirety. Therefore, all additional information provided below is for total Company (NSPM).

For accounting purposes, Xcel Energy records the actual purchase price of the investments. Quarterly, a market value adjustment journal entry is made to book any unrealized gains or losses to special regulatory accounts per Statement of Financial Accounting Standards No. 115, Accounting for Certain Investments in Debt and Equity Securities. The difference between market and book values represents the unrealized gains or losses. The unrealized gain in the qualified fund as of December 31, 2016 is \$331.7 million. In addition it should be noted that trustee fees, investment management fees, and income taxes also are paid from these funds, thereby impacting overall fund performance. Tables below show the breakdown in the Qualified Trust Fund.

Table 2
Summary of Qualified Trust Fund
From March 15, 1991 to December 31, 2016

	<u>Total Fund</u>	<u>Monticello</u>	<u>Prairie Island Unit 1</u>	<u>Prairie Island Unit 2</u>
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,196,721,280	561,478,884	298,647,352	336,595,044
Market Value at 12/31/2016	<u>1,860,761,514</u>	<u>811,682,802</u>	<u>494,108,690</u>	<u>554,970,023</u>
Increase in Market Value	664,040,234	250,203,918	195,461,338	218,374,979

Table 3

**Market Value Change by Component
From March 15, 1991 to December 31, 2016**

	<u>Total Fund</u>	<u>Monticello</u>	<u>Prairie Island Unit 1</u>	<u>Prairie Island Unit 2</u>
Interest/Dividends	529,785,700	196,542,211	159,441,772	173,801,718
Realized Gains/(Losses)	14,764,851	3,622,837	5,083,151	6,058,862
Management Fees	(54,310,665)	(20,449,039)	(16,322,550)	(17,539,077)
Trustee Fees	(6,522,869)	(2,312,981)	(2,084,653)	(2,125,235)
Income Taxes	(151,401,886)	(54,780,618)	(48,385,393)	(48,235,875)
Unrealized Gains/(Losses)	<u>331,725,104</u>	<u>127,581,507</u>	<u>97,729,010</u>	<u>106,414,586</u>
Increase in Market Value	664,040,234	250,203,918	195,461,338	218,374,979

Table 4

**Summary of Qualified Trust Fund
From January 1, 2016 to December 31, 2016**

	<u>Total Fund</u>	<u>Monticello</u>	<u>Prairie Island Unit 1</u>	<u>Prairie Island Unit 2</u>
Market Value at 12/31/2015	1,724,018,182	743,555,677	465,131,530	515,330,976
Contributions/Transfers	<u>20,499,685</u>	<u>18,390,820</u>	<u>486,424</u>	<u>1,622,441</u>
Total	1,744,517,867	761,946,497	465,617,954	516,953,417
Market Value at 12/31/2016	<u>1,860,761,514</u>	<u>811,682,802</u>	<u>494,108,690</u>	<u>554,970,023</u>
Increase in Market Value	116,243,647	49,736,305	28,490,736	38,016,606

Table 5

**Market Value Change by Component
From January 1, 2016 to December 31, 2016**

	<u>Total Fund</u>	<u>Monticello</u>	<u>Prairie Island Unit 1</u>	<u>Prairie Island Unit 2</u>
Interest/Dividends	34,303,700	14,477,536	9,436,073	10,390,091
Realized Gains/(Losses)	(733,107)	(289,056)	(258,518)	(185,533)
Management Fees	(6,160,298)	(2,549,167)	(1,736,622)	(1,874,510)
Trustee Fees	(273,608)	(91,354)	(91,140)	(91,114)
Income Taxes	(14,102,158)	(5,375,999)	(7,550,548)	(1,175,611)
Unrealized Gains/(Losses)	<u>103,209,117</u>	<u>43,564,345</u>	<u>28,691,490</u>	<u>30,953,282</u>
Increase in Market Value	116,243,647	49,736,305	28,490,736	38,016,606

Consistent with IRS rules, the investments to the Qualified Trust Fund are maintained by generating unit, thus earnings are shown separated by unit. Except for the contribution, BNY Mellon prorates the remaining items in the fund on a monthly basis to each jurisdiction. The BNY Mellon bank statements for December 31, 2016 are included in

Attachment B; Monticello is shown in B.1, Prairie Island Unit 1 in B.2, and Prairie Island Unit 2 in B.3.

C. Trustee

BNY Mellon is the trustee for Xcel Energy's external nuclear decommissioning funds, the Qualified Trust Fund (Escrow Fund was closed in 2016). The primary duty of the trustee for the funds is the safe custody of its assets including handling the settlement of all purchases and sales, whether placed by the trustee or by an independent investment manager. The trustee has limited investment duties other than the responsibility for keeping cash balances temporarily invested. Other duties include paying income taxes on the earnings of the Qualified Trust Fund paying invoices for services for the trust and investment managers, conducting investment performance reporting, and keeping accurate records of all of its activities with respect to the fund.

D. Investment Managers

Xcel Energy has retained Goldman Sachs to assist the Company in establishing investment policy for the Funds. In 2016, the list of investment managers was reduced to eight covering ten asset categories. As of December 2016, the asset managers and their mandates are as follows:

- First Principles Capital Management manages the domestic investment grade fixed income component.
- Parametric Portfolio Advisors, a subsidiary of Eaton Vance Investment Managers, manages the assets of the U.S. equity and non-U.S. developed market equity components of the Qualified Trust. Parametric utilizes tax-efficient strategies within these portfolios to mitigate tax impacts with respect to the whole trust.
- Parametric Portfolio Advisors also manages the emerging market equity allocation through an Eaton Vance tax aware mutual fund.
- Shenkman Capital Management manages the assets of the high yield fixed income component.
- Wellington Management Company manages the assets of the emerging markets fixed income component.
- Titan Advisors and Magnitude Capital manage the assets of the hedge funds component.

- The Townsend Group manages the assets of the real estate component.
- StepStone Group manages the assets of the private equity component.
- CoreCommodity manages the assets of the commodities component.

E. Historical Performance

The Qualified Trust Fund investment returns are measured relative to a total portfolio benchmark that represents the total weighted average impact of the underlying individual asset classes. This benchmark provides a single data point by which the total portfolio’s performance can be measured on a relative basis.

Yearly returns reflect short-term factors, but the focus of the investments is to achieve long-term returns and not the year-by-year results. The total Qualified Trust performance relative to its weighted average Qualified Trust benchmark for the time the current strategy and asset allocation has been in place or in the process of being implemented is as follows:

Table 6
NDT Qualified Trust Performance (Net of fees)

	Annualized Returns			
	1 Year	3 Year	5 Year	1/1/2009 to12/31/2016
Total Qualified Trust Fund	7.67%	4.38%	7.29%	8.41%
Qualified Trust Fund Benchmark*	8.38%	3.31%	6.01%	7.12%

*Total Qualified trust benchmark is the approximate weighted average of the individual asset class benchmarks.

Annualized returns represent the annual return earned each year when considering the effects of compounding. Thus, any annualized difference in return between a portfolio and its benchmark over a 5-year time horizon can be interpreted as the annual difference for each of the five years.

F. Asset Allocation

The asset allocation is reviewed at least annually by the NDT Committee. Changes to the asset allocation are made periodically as warranted. As of December 31, 2016, the current allocation versus target was as follows:

Table 7

<u>Xcel NDT</u>			
	12/31/2016	2016 Target Allocation	Benchmark
Equities			
US Equities	26%	24%	Russell 3000
Non-US Equity - EAFE	18%	19%	MSCI EAFE ND
Non-US Equity - EM	7%	7%	MSCI EM ND
Total Equities	51%	50%	Weighted average equity benchmark
Fixed Income			
US Investment grade	5%	5%	Custom US corporate and inflation benchmark
High Yield	5%	5%	BofA/ML High Yield Master II
EM Debt	5%	5%	JPMorgan EMBI GD
Total Fixed Income	15%	15%	Weighted average fixed income benchmark
Alternatives			
Fund of Hedge Fund	9%	10%	HFRI Fund of Fund Index
Private Equity	10%	10%	Custom Cambridge Private Equity Index
Real assets - Real estate	10%	10%	NCREIF ODCE Index
Real assets - Other	5%	5%	Bloomberg Commodity Index
Total Alternatives	34%	35%	Weighted average alternatives benchmark
Total Portfolio	100%	100%	Weighted average total portfolio benchmark

G. Required Additional Information

The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761 requires that our annual compliance filing include certain additional historical information. As we discussed during the December 21, 2016 hearing in this docket, we think that comparisons to other asset allocations have limited value, particularly when those other allocations—such as the S&P 500 or the Schwab Moderately Aggressive Portfolio—reflect significantly different risk profiles than our current NDT asset allocation. Nevertheless, we do not object to providing this data for informational purposes, as requested by the Commission, and we do so here.

The following chart provides 5, 10, and 20-year historical returns for our qualified NDT portfolio as a whole¹ (including each individual asset class²), and our total portfolio benchmark³ returns for the same periods.

Table 8

	<u>5-year</u>		<u>10-year</u>		<u>20-year</u>	
	Return	Benchmark	Return	Benchmark	Return	Benchmark
NDT qualified composite	7.3%	6.0%	4.3%	3.3%	4.6%	4.1%
US equity	14.5%	14.7%	6.8%	7.1%	--	7.9%
EAFE equity	6.7%	6.5%	--	0.7%	--	4.2%
EM equity	2.0%	1.3%	--	2.0%	--	5.6%
IG fixed income	3.2%	1.4%	5.2%	3.8%	5.1%	4.1%
High yield	6.0%	7.4%	--	7.4%	--	7.0%
EM debt	5.7%	5.9%	--	6.7%	--	8.7%
Hedge fund of funds	5.0%	1.9%	--	1.3%	--	4.5%
Commodities	-8.4%	-9.0%	--	-5.6%	--	0.5%
Real Estate	14.0%	11.3%	--	6.9%	--	9.8%
Private equity	17.0%	10.9%	--	--	--	--
Cash	3.7%	0.2%	--	1.2%	--	2.7%

The next chart provides historical returns for the S&P 500 index, the 10-year treasury note, and the Department's recommended portfolio. While 10-year and 20-year returns are provided for the S&P 500 index and the 10-year treasury note, only 5-year returns are available for the Department's recommended portfolio, which is based on Exchange Traded Funds (ETFs) that did not exist 10 years ago and therefore do not have return data for longer periods.

¹ The NDT qualified composite is comprised of the following:

- 5-year period: Official BNY Mellon performance data
- 10-year period: Blend of official BNY Mellon data (1/1/2009 onwards) and annual Qualified Trust return data from the 2014 triennial filing
- 20-year period: Blend of official BNY Mellon data (1/1/2009 onwards) and annual Qualified Trust return data from the 2014 triennial filing

² Investment grade fixed income (IGFI) and US Equity are the only NDT asset classes that have existed in the portfolio for 10 years. IGFI is the only NDT asset class that has existed in the portfolio for 20 years.

³ The composition of the NDT qualified composite benchmark has evolved over time as follows:

- 1/1/1994 - 12/31/1998: 50% 5-year Muni / 50% 10-year Muni
- 1/1/1999 - 9/30/2006: Intermediate Gov/Credit Index (tax-effected at 33% annual turnover)
- 10/1/2006 - 12/31/2008: Weighted blend between Intermediate Gov/Credit Index (tax-effected at 33% annual turnover) and S&P 500
- 1/1/2009 - 12/31/2016: Weighted blend between a diversified set of asset class benchmarks

The chart also provides data for other NDTs, as required by the Commission's Order. However, the return data for other NDTs is based on 2015 asset allocation data reported by Callan Associates, which we have used to calculate a proxy return—*i.e.*, the average return we would expect for the NDTs given the average asset allocation reported by Callan Associates. We are using these proxy returns because Callan does not report on actual NDT returns, and we have not been able to identify any other publicly available source for aggregate return data for other NDTs. We calculated the proxy returns by using the 2015 average asset allocation for NDTs, as reported by Callan, and applying those asset class weights to benchmark indexes or passive investment vehicles for the periods identified below.

Table 9

	5-Year Return	10-Year Return	20-Year Return
S&P 500 index	14.7%	6.9%	7.7%
10-year Treasury Note	1.5%	5.4%	6.3%
DOC portfolio	11.8%	--	--
Other NDTs (Proxy Return)	8.2%	5.1%	6.3%

	Asset Detail - By Currency 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : REVISED
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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					
203.350 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97	100.00	203.35	203.35	0.02	0.00
1,313,136.130 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,313,136.13	1,313,136.13	99.96	0.00
CASH		-81.99	-81.99	-0.01	0.00
INTEREST RECEIVABLE		418.92	418.92	0.03	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,313,676.41	1,313,676.41	100.00	0.00
TOTAL ASSETS U.S. DOLLAR		1,313,676.41	1,313,676.41	100.00	0.00
TOTAL ASSETS		1,313,676.41	1,313,676.41	100.00	0.00

	Asset Detail - By Currency 12/31/2016	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
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
965,917.970 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	965,917.97	965,917.97	0.44	0.00
CASH		0.02	0.02	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		48,348.22	48,348.22	0.02	0.00
DIVIDENDS RECEIVABLE		278,362.87	278,362.87	0.13	0.00
DIVIDENDS RECEIVABLE RECLAIM		17.24	17.24	0.00	0.00
INTEREST RECEIVABLE		221.02	221.02	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,292,867.34	1,292,867.34	0.60	0.00
EQUITY					
422.000 ABM INDUSTRIES INC 000957100	40.84	9,646.92	17,234.48	0.01	7,587.56
4,034.000 AFLAC INC 001055102	69.60	229,312.36	280,766.40	0.13	51,454.04

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
762.000	AGCO CORP 001084102	57.86	30,154.04	44,089.32	0.02	13,935.28
1,966.000	AGNC INVESTMENT CORP 00123Q104	18.13	35,663.24	35,643.58	0.02	-19.66
6,454.000	AES CORP/VA 00130H105	11.62	68,961.39	74,995.48	0.03	6,034.09
299.000	AMAG PHARMACEUTICALS INC 00163U106	34.80	5,142.80	10,405.20	0.00	5,262.40
474.000	AMC NETWORKS INC 00164V103	52.34	25,745.48	24,809.16	0.01	-936.32
54,072.000	AT&T INC 00206R102	42.53	1,696,812.91	2,299,682.16	1.06	602,869.25
98.000	AZZ INC 002474104	63.90	2,131.50	6,262.20	0.00	4,130.70
636.000	AARON'S INC 002535300	31.99	17,178.36	20,345.64	0.01	3,167.28
12,194.000	ABBOTT LABORATORIES 002824100	38.41	305,225.22	468,371.54	0.22	163,146.32
15,568.000	ABBVIE INC 00287Y109	62.62	496,845.38	974,868.16	0.45	478,022.78

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
303.000 ABIOMED INC 003654100	112.68	4,878.30	34,142.04	0.02	29,263.74	
1,458.000 ACADIA HEALTHCARE CO INC 00404A109	33.10	45,232.10	48,259.80	0.02	3,027.70	
1,051.000 ACADIA PHARMACEUTICALS INC 004225108	28.84	39,328.42	30,310.84	0.01	-9,017.58	
321.000 ACADIA REALTY TRUST 004239109	32.68	6,480.99	10,490.28	0.00	4,009.29	
1,185.000 ACI WORLDWIDE INC 004498101	18.15	15,102.21	21,507.75	0.01	6,405.54	
407.000 ACORDA THERAPEUTICS INC 00484M106	18.80	9,995.92	7,651.60	0.00	-2,344.32	
5,057.000 ACTIVISION BLIZZARD INC 00507V109	36.11	103,646.11	182,608.27	0.08	78,962.16	
1,703.000 ACTUANT CORP 00508X203	25.95	41,502.11	44,192.85	0.02	2,690.74	
345.000 ACUITY BRANDS INC 00508Y102	230.86	18,864.60	79,646.70	0.04	60,782.10	
645.000 ACXIOM CORP 005125109	26.80	7,759.35	17,286.00	0.01	9,526.65	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
4,652.000 ADOBE SYSTEMS INC 00724F101	102.95	214,309.58	478,923.40	0.22	264,613.82	
774.000 ADVANCE AUTO PARTS INC 00751Y106	169.12	53,045.04	130,898.88	0.06	77,853.84	
1,384.000 AECOM 00766T100	36.36	33,552.93	50,322.24	0.02	16,769.31	
264.000 AEGION CORP 00770F104	23.70	5,084.64	6,256.80	0.00	1,172.16	
290.760 ADVANSIX INC 00773T101	22.14	1,994.42	6,437.43	0.00	4,443.01	
13,652.000 ADVANCED MICRO DEVICES INC 007903107	11.34	32,082.20	154,813.68	0.07	122,731.48	
3,246.000 AETNA INC 00817Y108	124.01	133,712.56	402,536.46	0.19	268,823.90	
583.000 AFFILIATED MANAGERS GROUP INC 008252108	145.30	76,157.81	84,709.90	0.04	8,552.09	
2,763.000 AGILENT TECHNOLOGIES INC 00846U101	45.56	61,868.11	125,882.28	0.06	64,014.17	
1,257.000 AGREE REALTY CORP 008492100	46.05	42,536.88	57,884.85	0.03	15,347.97	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,691.000 AIR LEASE CORP 00912X302	34.33	53,461.02	58,052.03	0.03	4,591.01	
1,842.000 AIR PRODUCTS & CHEMICALS INC 009158106	143.82	118,594.24	264,916.44	0.12	146,322.20	
1,986.000 AKAMAI TECHNOLOGIES INC 00971T101	66.68	83,529.14	132,426.48	0.06	48,897.34	
756.000 AKORN INC 009728106	21.83	9,880.92	16,503.48	0.01	6,622.56	
1,288.000 ALASKA AIR GROUP INC 011659109	88.73	21,574.00	114,284.24	0.05	92,710.24	
220.000 ALBANY INTERNATIONAL CORP 012348108	46.30	5,442.80	10,186.00	0.00	4,743.20	
747.000 ALBEMARLE CORP 012653101	86.08	40,082.23	64,301.76	0.03	24,219.53	
1,603.000 ALCOA CORP 013872106	28.08	32,792.35	45,012.24	0.02	12,219.89	
1,439.000 ALDER BIOPHARMACEUTICALS INC 014339105	20.80	38,694.71	29,931.20	0.01	-8,763.51	
331.000 ALEXANDER & BALDWIN INC 014491104	44.87	6,971.79	14,851.97	0.01	7,880.18	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
761.000 ALERE INC 01449J105	38.97	36,193.48	29,656.17	0.01	-6,537.31	
47.000 ALEXANDER'S INC 014752109	426.87	15,373.73	20,062.89	0.01	4,689.16	
585.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	111.13	40,491.22	65,011.05	0.03	24,519.83	
2,006.000 ALEXION PHARMACEUTICALS INC 015351109	122.35	243,711.70	245,434.10	0.11	1,722.40	
626.000 ALIGN TECHNOLOGY INC 016255101	96.13	19,945.24	60,177.38	0.03	40,232.14	
95.000 ALLEGHANY CORP 017175100	608.12	26,568.30	57,771.40	0.03	31,203.10	
243.000 ALLETE INC 018522300	64.19	9,907.11	15,598.17	0.01	5,691.06	
440.000 ALLIANCE DATA SYSTEMS CORP 018581108	228.50	74,779.76	100,540.00	0.05	25,760.24	
2,636.000 ALLIANT ENERGY CORP 018802108	37.89	70,702.73	99,878.04	0.05	29,175.31	
1,221.000 ALLISON TRANSMISSION HOLDINGS 01973R101	33.69	35,763.09	41,135.49	0.02	5,372.40	

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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	
2,546.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	10.21	35,898.60	25,994.66	0.01	-9,903.94	
3,932.000 ALLSTATE CORP/THE 020002101	74.12	144,374.78	291,439.84	0.13	147,065.06	
5,739.000 ALLY FINANCIAL INC 02005N100	19.02	118,236.90	109,155.78	0.05	-9,081.12	
795.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	37.44	68,229.54	29,764.80	0.01	-38,464.74	
1,815.000 ALPHABET INC-CL C 02079K107	771.82	384,754.87	1,400,853.30	0.64	1,016,098.43	
3,490.000 ALPHABET INC-CL A 02079K305	792.45	1,830,081.77	2,765,650.50	1.27	935,568.73	
3,375.000 ALTISOURCE RESIDENTIAL CORP 02153W100	11.04	38,643.75	37,260.00	0.02	-1,383.75	
1,312.000 ALTRA INDUSTRIAL MOTION CORP 02208R106	36.90	36,329.28	48,412.80	0.02	12,083.52	
16,866.000 ALTRIA GROUP INC 02209S103	67.62	466,308.20	1,140,478.92	0.52	674,170.72	
3,604.000 AMAZON.COM INC 023135106	749.87	1,125,215.20	2,702,531.48	1.24	1,577,316.28	

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69.000 AMERCO 023586100	369.59	6,606.06	25,501.71	0.01	18,895.65	
1,767.000 AMEREN CORP 023608102	52.46	59,630.12	92,696.82	0.04	33,066.70	
3,120.000 AMERICAN AIRLINES GROUP INC 02376R102	46.69	104,571.46	145,672.80	0.07	41,101.34	
227.000 AMERICAN ASSETS TRUST INC 024013104	43.08	5,077.99	9,779.16	0.00	4,701.17	
545.000 AMERICAN AXLE & MANUFACTURING 024061103	19.30	6,058.20	10,518.50	0.00	4,460.30	
540.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	49.77	18,694.80	26,875.80	0.01	8,181.00	
4,550.000 AMERICAN ELECTRIC POWER CO INC 025537101	62.96	181,998.44	286,468.00	0.13	104,469.56	
2,707.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	15.17	42,716.46	41,065.19	0.02	-1,651.27	
473.000 AMERICAN EQUITY INVESTMENT LIF 025676206	22.54	5,832.09	10,661.42	0.00	4,829.33	
8,036.000 AMERICAN EXPRESS CO 025816109	74.08	517,648.94	595,306.88	0.27	77,657.94	

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846.000 AMERICAN FINANCIAL GROUP INC/O 025932104	88.12	24,968.34	74,549.52	0.03	49,581.18	
4,525.000 AMERICAN HOMES 4 RENT 02665T306	20.98	71,030.84	94,934.50	0.04	23,903.66	
11,243.000 AMERICAN INTERNATIONAL GROUP I 026874784	65.31	435,104.36	734,280.33	0.34	299,175.97	
187.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103	45.29	5,864.32	8,469.23	0.00	2,604.91	
860.000 AMERICAN STATES WATER CO 029899101	45.56	34,907.40	39,181.60	0.02	4,274.20	
3,934.000 AMERICAN TOWER CORP 03027X100	105.68	219,192.46	415,745.12	0.19	196,552.66	
1,093.000 AMERICAN WATER WORKS CO INC 030420103	72.36	38,661.76	79,089.48	0.04	40,427.72	
19.000 AMERISAFE INC 03071H100	62.35	421.80	1,184.65	0.00	762.85	
1,847.000 AMERISOURCEBERGEN CORP 03073E105	78.19	108,873.53	144,416.93	0.07	35,543.40	
1,716.000 AMERIPRISE FINANCIAL INC 03076C106	110.94	80,214.18	190,373.04	0.09	110,158.86	

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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	
2,223.000 AMETEK INC 031100100	48.60	65,340.74	108,037.80	0.05	42,697.06	
7,209.000 AMGEN INC 031162100	146.21	573,076.12	1,054,027.89	0.49	480,951.77	
3,123.000 AMPHENOL CORP 032095101	67.20	135,257.16	209,865.60	0.10	74,608.44	
544.000 AMTRUST FINANCIAL SERVICES INC 032359309	27.38	4,958.94	14,894.72	0.01	9,935.78	
4,723.000 ANADARKO PETROLEUM CORP 032511107	69.73	238,091.49	329,334.79	0.15	91,243.30	
2,150.000 ANALOG DEVICES INC 032654105	72.62	82,451.20	156,133.00	0.07	73,681.80	
187.000 ANDERSONS INC/THE 034164103	44.70	4,965.47	8,358.90	0.00	3,393.43	
231.000 ANIXTER INTERNATIONAL INC 035290105	81.05	14,125.65	18,722.55	0.01	4,596.90	
4,546.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.97	45,390.63	45,323.62	0.02	-67.01	
730.000 ANSYS INC 03662Q105	92.49	34,079.88	67,517.70	0.03	33,437.82	

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1,487.000 ANTERO RESOURCES CORP 03674X106	23.65	34,840.41	35,167.55	0.02	327.14	
2,449.000 ANTHEM INC 036752103	143.77	226,910.81	352,092.73	0.16	125,181.92	
3,840.000 APACHE CORP 037411105	63.47	220,542.91	243,724.80	0.11	23,181.89	
1,011.000 APARTMENT INVESTMENT & MANAGEM 03748R101	45.45	25,289.01	45,949.95	0.02	20,660.94	
839.000 APOGEE ENTERPRISES INC 037598109	53.56	42,403.06	44,936.84	0.02	2,533.78	
924.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	16.62	15,073.27	15,356.88	0.01	283.61	
49,594.000 APPLE INC 037833100	115.82	1,791,227.72	5,743,977.08	2.64	3,952,749.36	
1,778.000 APPLE HOSPITALITY REIT INC 03784Y200	19.98	35,560.00	35,524.44	0.02	-35.56	
337.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	59.40	11,522.03	20,017.80	0.01	8,495.77	
11,981.000 APPLIED MATERIALS INC 038222105	32.27	181,133.38	386,626.87	0.18	205,493.49	

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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
535.000	APTARGROUP INC 038336103	73.45	27,081.70	39,295.75	0.02	12,214.05
559.000	APTEVO THERAPEUTICS INC 03835L108	2.44	2,260.46	1,363.96	0.00	-896.50
3,633.000	AQUA AMERICA INC 03836W103	30.04	53,303.37	109,135.32	0.05	55,831.95
1,155.000	ARAMARK 03852U106	35.72	35,077.35	41,256.60	0.02	6,179.25
519.000	ARCBEST CORP 03937C105	27.65	10,037.46	14,350.35	0.01	4,312.89
5,777.000	ARCHER-DANIELS-MIDLAND CO 039483102	45.65	180,903.91	263,720.05	0.12	82,816.14
4,810.332	ARCONIC INC 03965L100	18.54	97,925.39	89,183.56	0.04	-8,741.83
8,251.000	ARIAD PHARMACEUTICALS INC 04033A100	12.44	47,504.16	102,642.44	0.05	55,138.28
573.000	ARISTA NETWORKS INC 040413106	96.77	42,579.63	55,449.21	0.03	12,869.58
3,264.000	ARMADA HOFFLER PROPERTIES INC 04208T108	14.57	35,457.81	47,556.48	0.02	12,098.67

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84.000 ARMSTRONG FLOORING INC 04238R106	19.91	947.93	1,672.44	0.00	724.51	
168.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	41.80	6,445.75	7,022.40	0.00	576.65	
1,053.000 ARROW ELECTRONICS INC 042735100	71.30	35,296.56	75,078.90	0.03	39,782.34	
463.000 ARROW FINANCIAL CORP 042744102	40.50	9,761.14	18,751.50	0.01	8,990.36	
1,317.000 ARTESIAN RESOURCES CORP 043113208	31.94	40,051.95	42,064.98	0.02	2,013.03	
7,668.000 ASHFORD HOSPITALITY TRUST INC 044103109	7.76	42,557.40	59,503.68	0.03	16,946.28	
683.000 ASHLAND GLOBAL HOLDINGS INC 044186104	109.29	37,612.81	74,645.07	0.03	37,032.26	
1,040.000 ASPEN TECHNOLOGY INC 045327103	54.68	20,317.25	56,867.20	0.03	36,549.95	
963.000 ASSOCIATED BANC-CORP 045487105	24.70	10,275.21	23,786.10	0.01	13,510.89	
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	32.85	2,270.59	3,580.65	0.00	1,310.06	

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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
444.000	ASSURANT INC 04621X108	92.86	18,131.88	41,229.84	0.02	23,097.96
142.000	ASTEC INDUSTRIES INC 046224101	67.46	4,979.94	9,579.32	0.00	4,599.38
299.000	ATHENAHEALTH INC 04685W103	105.17	33,858.65	31,445.83	0.01	-2,412.82
778.000	ATMOS ENERGY CORP 049560105	74.15	24,258.04	57,688.70	0.03	33,430.66
51.000	ATRION CORP 049904105	507.20	10,220.40	25,867.20	0.01	15,646.80
2,455.000	AUTODESK INC 052769106	74.01	103,848.87	181,694.55	0.08	77,845.68
4,478.000	AUTOMATIC DATA PROCESSING INC 053015103	102.78	282,240.78	460,248.84	0.21	178,008.06
555.000	AUTONATION INC 05329W102	48.65	35,753.10	27,000.75	0.01	-8,752.35
163.000	AUTOZONE INC 053332102	789.79	127,463.23	128,735.77	0.06	1,272.54
1,141.000	AVALONBAY COMMUNITIES INC 053484101	177.15	202,993.02	202,128.15	0.09	-864.87

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629.000 AVANGRID INC 05351W103	37.88	23,279.17	23,826.52	0.01	547.35	
545.000 AVERY DENNISON CORP 053611109	70.22	23,535.68	38,269.90	0.02	14,734.22	
835.000 AVIS BUDGET GROUP INC 053774105	36.68	13,201.35	30,627.80	0.01	17,426.45	
944.000 AVNET INC 053807103	47.61	30,089.27	44,943.84	0.02	14,854.57	
5,714.000 AVON PRODUCTS INC 054303102	5.04	32,569.80	28,798.56	0.01	-3,771.24	
7,403.000 BB&T CORP 054937107	47.02	255,802.83	348,089.06	0.16	92,286.23	
224.000 B&G FOODS INC 05508R106	43.80	4,650.24	9,811.20	0.00	5,160.96	
4,640.000 BGC PARTNERS INC 05541T101	10.23	43,662.40	47,467.20	0.02	3,804.80	
672.000 BOK FINANCIAL CORP 05561Q201	83.04	35,207.42	55,802.88	0.03	20,595.46	
1,005.000 BWX TECHNOLOGIES INC 05605H100	39.70	18,989.84	39,898.50	0.02	20,908.66	

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502.000	BABCOCK & WILCOX ENTERPRISES I 05614L100	16.59	6,987.57	8,328.18	0.00	1,340.61
270.000	BADGER METER INC 056525108	36.95	4,965.30	9,976.50	0.00	5,011.20
4,110.000	BAKER HUGHES INC 057224107	64.97	211,748.67	267,026.70	0.12	55,278.03
123.000	BALCHEM CORP 057665200	83.92	5,078.67	10,322.16	0.00	5,243.49
1,092.000	BALL CORP 058498106	75.07	63,506.45	81,976.44	0.04	18,469.99
132.000	BANCFIRST CORP 05945F103	93.05	5,043.72	12,282.60	0.01	7,238.88
657.000	BANCORPSOUTH INC 059692103	31.05	6,878.79	20,399.85	0.01	13,521.06
2,106.000	BANC OF CALIFORNIA INC 05990K106	17.35	29,273.40	36,539.10	0.02	7,265.70
97,653.000	BANK OF AMERICA CORP 060505104	22.10	1,383,307.53	2,158,131.30	0.99	774,823.77
876.000	BANK OF HAWAII CORP 062540109	88.69	40,008.36	77,692.44	0.04	37,684.08

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1,382.000	BANK MUTUAL CORP 063750103	9.45	4,906.10	13,059.90	0.01	8,153.80
448.000	BANK OF THE OZARKS INC 063904106	52.59	5,622.40	23,560.32	0.01	17,937.92
8,699.000	BANK OF NEW YORK MELLON CORP/T 064058100	47.38	306,939.97	412,158.62	0.19	105,218.65
266.000	BANKUNITED INC 06652K103	37.69	7,097.57	10,025.54	0.00	2,927.97
678.000	CR BARD INC 067383109	224.66	50,908.17	152,319.48	0.07	101,411.31
433.000	BARNES GROUP INC 067806109	47.42	10,158.18	20,532.86	0.01	10,374.68
5,636.000	BAXTER INTERNATIONAL INC 071813109	44.34	152,124.64	249,900.24	0.12	97,775.60
1,419.000	B/E AEROSPACE INC 073302101	60.19	52,544.31	85,409.61	0.04	32,865.30
366.000	BEACON ROOFING SUPPLY INC 073685109	46.07	8,132.52	16,861.62	0.01	8,729.10
1,941.000	BECTON DICKINSON AND CO 075887109	165.55	135,800.51	321,332.55	0.15	185,532.04

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1,977.000 BED BATH & BEYOND INC 075896100	40.64	76,367.16	80,345.28	0.04	3,978.12	
377.000 BELDEN INC 077454106	74.77	12,226.11	28,188.29	0.01	15,962.18	
838.000 BEMIS CO INC 081437105	47.82	27,718.44	40,073.16	0.02	12,354.72	
483.000 BENCHMARK ELECTRONICS INC 08160H101	30.50	7,515.48	14,731.50	0.01	7,216.02	
675.000 BENEFICIAL BANCORP INC 08171T102	18.40	5,001.59	12,420.00	0.01	7,418.41	
924.000 WR BERKLEY CORP 084423102	66.51	25,017.89	61,455.24	0.03	36,437.35	
16,972.000 BERKSHIRE HATHAWAY INC 084670702	162.98	1,682,778.78	2,766,096.56	1.27	1,083,317.78	
233.000 BERKSHIRE HILLS BANCORP INC 084680107	36.85	5,063.09	8,586.05	0.00	3,522.96	
1,200.000 BERRY PLASTICS GROUP INC 08579W103	48.73	40,213.74	58,476.00	0.03	18,262.26	
2,712.000 BEST BUY CO INC 086516101	42.67	61,649.26	115,721.04	0.05	54,071.78	

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692.000 BIG LOTS INC 089302103	50.21	13,930.52	34,745.32	0.02	20,814.80	
251.000 BIO-RAD LABORATORIES INC 090572207	182.28	35,554.15	45,752.28	0.02	10,198.13	
1,431.000 BIOMARIN PHARMACEUTICAL INC 09061G101	82.84	122,315.97	118,544.04	0.05	-3,771.93	
2,112.000 BIOGEN INC 09062X103	283.58	433,295.22	598,920.96	0.28	165,625.74	
398.000 BIO-TECHNE CORP 09073M104	102.83	31,893.88	40,926.34	0.02	9,032.46	
605.000 BJ'S RESTAURANTS INC 09180C106	39.30	27,140.30	23,776.50	0.01	-3,363.80	
1,098.000 BLACK HILLS CORP 092113109	61.34	45,137.58	67,351.32	0.03	22,213.74	
835.000 BLACKBAUD INC 09227Q100	64.00	45,190.56	53,440.00	0.02	8,249.44	
194.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	37.68	4,588.10	7,308.95	0.00	2,720.85	
981.000 BLACKROCK INC 09247X101	380.54	205,024.79	373,309.74	0.17	168,284.95	

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1,527.000 H&R BLOCK INC 093671105	22.99	38,172.43	35,105.73	0.02	-3,066.70	
2,435.000 BLOOMIN' BRANDS INC 094235108	18.03	42,198.55	43,903.05	0.02	1,704.50	
984.000 BLUEBIRD BIO INC 09609G100	61.70	39,143.52	60,712.80	0.03	21,569.28	
5,209.000 BOEING CO/THE 097023105	155.68	517,366.67	810,937.12	0.37	293,570.45	
1,189.000 BOOZ ALLEN HAMILTON HOLDING CO 099502106	36.07	35,384.64	42,887.23	0.02	7,502.59	
2,039.000 BORGWARNER INC 099724106	39.44	64,042.61	80,418.16	0.04	16,375.55	
159.000 BOSTON BEER CO INC/THE 100557107	169.85	35,744.79	27,006.15	0.01	-8,738.64	
1,249.000 BOSTON PROPERTIES INC 101121101	125.78	128,808.21	157,099.22	0.07	28,291.01	
12,588.000 BOSTON SCIENTIFIC CORP 101137107	21.63	123,717.70	272,278.44	0.13	148,560.74	
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	25.02	5,080.32	5,404.32	0.00	324.00	

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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	
1,945.000 BOYD GAMING CORP 103304101	20.17	30,183.90	39,230.65	0.02	9,046.75	
1,597.000 BRADY CORP 104674106	37.55	42,160.80	59,967.35	0.03	17,806.55	
1,639.000 BRANDYWINE REALTY TRUST 105368203	16.51	20,192.48	27,059.89	0.01	6,867.41	
674.000 BRINKER INTERNATIONAL INC 109641100	49.53	16,560.18	33,383.22	0.02	16,823.04	
1,310.000 BRINK'S CO/THE 109696104	41.25	42,064.10	54,037.50	0.02	11,973.40	
15,388.000 BRISTOL-MYERS SQUIBB CO 110122108	58.44	487,296.91	899,274.72	0.41	411,977.81	
1,678.000 BRIXMOR PROPERTY GROUP INC 11120U105	24.42	42,872.90	40,976.76	0.02	-1,896.14	
914.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	66.30	19,651.00	60,598.20	0.03	40,947.20	
3,503.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	12.49	20,317.40	43,752.47	0.02	23,435.07	
1,676.000 BROOKDALE SENIOR LIVING INC 112463104	12.42	35,571.57	20,815.92	0.01	-14,755.65	

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925.000 BROWN & BROWN INC 115236101	44.86	23,300.75	41,495.50	0.02	18,194.75	
2,372.000 BROWN-FORMAN CORP 115637209	44.92	47,494.78	106,550.24	0.05	59,055.46	
1,908.000 BRUKER CORP 116794108	21.18	35,736.84	40,411.44	0.02	4,674.60	
68.000 BRUNOS INC NEW 116881202	10.00	680.00	680.00	0.00	0.00	
1,071.000 BRUNSWICK CORP/DE 117043109	54.54	23,452.29	58,412.34	0.03	34,960.05	
1,204.000 BRYN MAWR BANK CORP 117665109	42.15	35,710.64	50,748.60	0.02	15,037.96	
337.000 BUFFALO WILD WINGS INC 119848109	154.40	23,482.25	52,032.80	0.02	28,550.55	
736.000 BURLINGTON STORES INC 122017106	84.75	34,793.91	62,376.00	0.03	27,582.09	
4,702.000 CBS CORP 124857202	63.62	133,308.29	299,141.24	0.14	165,832.95	
676.000 CBOE HOLDINGS INC 12503M108	73.89	27,108.50	49,949.64	0.02	22,841.14	

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2,246.000	CBRE GROUP INC 12504L109	31.49	44,178.82	70,726.54	0.03	26,547.72
1,269.000	CDK GLOBAL INC 12508E101	59.69	38,612.21	75,746.61	0.03	37,134.40
275.000	CEB INC 125134106	60.60	11,280.50	16,665.00	0.01	5,384.50
1,023.000	CDW CORP/DE 12514G108	52.09	45,676.95	53,288.07	0.02	7,611.12
2,650.000	CF INDUSTRIES HOLDINGS INC 125269100	31.48	74,583.45	83,422.00	0.04	8,838.55
923.000	CH ROBINSON WORLDWIDE INC 12541W209	73.26	58,139.77	67,618.98	0.03	9,479.21
2,366.000	CIGNA CORP 125509109	133.39	99,153.48	315,600.74	0.15	216,447.26
1,557.000	CIT GROUP INC 125581801	42.68	55,680.02	66,452.76	0.03	10,772.74
2,981.000	CME GROUP INC 12572Q105	115.35	250,255.47	343,858.35	0.16	93,602.88
2,574.000	CMS ENERGY CORP 125896100	41.62	91,725.52	107,129.88	0.05	15,404.36

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216.000	CSS INDUSTRIES INC 125906107	27.07	4,965.84	5,847.12	0.00	881.28
749.000	CNA FINANCIAL CORP 126117100	41.50	20,432.72	31,083.50	0.01	10,650.78
1,763.000	CNO FINANCIAL GROUP INC 12621E103	19.15	12,781.75	33,761.45	0.02	20,979.70
278.000	CSG SYSTEMS INTERNATIONAL INC 126349109	48.40	5,017.90	13,455.20	0.01	8,437.30
9,648.000	CSX CORP 126408103	35.93	129,147.47	346,652.64	0.16	217,505.17
1,131.000	CST BRANDS INC 12646R105	48.15	42,842.28	54,457.65	0.03	11,615.37
551.000	CTS CORP 126501105	22.40	4,959.00	12,342.40	0.01	7,383.40
1,164.000	CSRA INC 12650T104	31.84	28,569.57	37,061.76	0.02	8,492.19
710.000	CVB FINANCIAL CORP 126600105	22.93	6,248.00	16,280.30	0.01	10,032.30
10,492.000	CVS HEALTH CORP 126650100	78.91	406,608.67	827,923.72	0.38	421,315.05

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8,723.000 CYS INVESTMENTS INC 12673A108	7.73	77,390.36	67,428.79	0.03	-9,961.57	
2,848.000 CA INC 12673P105	31.77	67,399.06	90,480.96	0.04	23,081.90	
587.000 CABELA'S INC 126804301	58.55	18,853.89	34,368.85	0.02	15,514.96	
12.000 CABLE ONE INC 12685J105	621.73	1,902.67	7,460.76	0.00	5,558.09	
522.000 CABOT CORP 127055101	50.54	20,065.68	26,381.88	0.01	6,316.20	
3,783.000 CABOT OIL & GAS CORP 127097103	23.36	65,606.36	88,370.88	0.04	22,764.52	
361.000 CACI INTERNATIONAL INC 127190304	124.30	36,219.13	44,872.30	0.02	8,653.17	
2,138.000 CADENCE DESIGN SYSTEMS INC 127387108	25.22	21,828.98	53,920.36	0.02	32,091.38	
508.000 CALATLANTIC GROUP INC 128195104	34.01	20,079.87	17,277.08	0.01	-2,802.79	
449.000 CALGON CARBON CORP 129603106	17.00	7,835.05	7,633.00	0.00	-202.05	

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1,871.000 CALIFORNIA WATER SERVICE GROUP 130788102	33.90	42,284.60	63,426.90	0.03	21,142.30	
781.000 CALLAWAY GOLF CO 131193104	10.96	4,810.96	8,559.76	0.00	3,748.80	
4,559.000 CALPINE CORP 131347304	11.43	57,718.95	52,109.37	0.02	-5,609.58	
786.000 CAMBREX CORP 132011107	53.95	41,642.28	42,404.70	0.02	762.42	
558.000 CAMDEN PROPERTY TRUST 133131102	84.07	35,583.66	46,911.06	0.02	11,327.40	
1,434.000 CAMPBELL SOUP CO 134429109	60.47	52,825.19	86,713.98	0.04	33,888.79	
591.000 CANTEL MEDICAL CORP 138098108	78.75	35,879.61	46,541.25	0.02	10,661.64	
117.000 CAPELLA EDUCATION CO 139594105	87.80	4,999.41	10,272.60	0.00	5,273.19	
4,824.000 CAPITAL ONE FINANCIAL CORP 14040H105	87.24	346,013.23	420,845.76	0.19	74,832.53	
550.000 CAPITAL SENIOR LIVING CORP 140475104	16.05	10,114.50	8,827.50	0.00	-1,287.00	

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1,543.000 CARDINAL FINANCIAL CORP 14149F109	32.79	35,766.74	50,594.97	0.02	14,828.23	
3,112.000 CARDINAL HEALTH INC 14149Y108	71.97	166,696.01	223,970.64	0.10	57,274.63	
1,064.000 CARE CAPITAL PROPERTIES INC 141624106	25.00	33,941.22	26,600.00	0.01	-7,341.22	
487.000 CARLISLE COS INC 142339100	110.29	23,103.28	53,711.23	0.02	30,607.95	
1,937.000 CARMAX INC 143130102	64.39	50,536.33	124,723.43	0.06	74,187.10	
4,086.000 CARNIVAL CORP 143658300	52.06	215,807.58	212,717.16	0.10	-3,090.42	
1,173.000 CARPENTER TECHNOLOGY CORP 144285103	36.17	42,920.07	42,427.41	0.02	-492.66	
931.000 CARRIZO OIL & GAS INC 144577103	37.35	35,126.63	34,772.85	0.02	-353.78	
727.000 CARTER'S INC 146229109	86.39	29,892.09	62,805.53	0.03	32,913.44	
331.000 CASEY'S GENERAL STORES INC 147528103	118.88	14,247.60	39,349.28	0.02	25,101.68	

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1,290.000 CATALENT INC 148806102	26.96	35,926.50	34,778.40	0.02	-1,148.10	
5,613.000 CATERPILLAR INC 149123101	92.74	358,506.75	520,549.62	0.24	162,042.87	
160.000 CATHAY GENERAL BANCORP 149150104	38.03	2,235.20	6,084.80	0.00	3,849.60	
211.000 CAVCO INDUSTRIES INC 149568107	99.85	9,826.27	21,068.35	0.01	11,242.08	
327.000 CAVIUM INC 14964U108	62.44	10,048.71	20,417.88	0.01	10,369.17	
969.000 CEDAR REALTY TRUST INC 150602209	6.53	4,903.14	6,327.57	0.00	1,424.43	
1,375.000 CELANESE CORP 150870103	78.74	44,646.25	108,267.50	0.05	63,621.25	
7,475.000 CELGENE CORP 151020104	115.75	253,338.36	865,231.25	0.40	611,892.89	
1,112.000 CELLDX THERAPEUTICS INC 15117B103	3.54	7,261.36	3,936.48	0.00	-3,324.88	
1,519.000 CENTENE CORP 15135B101	56.51	48,533.25	85,838.69	0.04	37,305.44	

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5,131.000 CENTERPOINT ENERGY INC 15189T107	24.64	74,714.02	126,427.84	0.06	51,713.82	
196.000 CENTERSTATE BANKS INC 15201P109	25.17	1,250.48	4,933.32	0.00	3,682.84	
1,929.000 CENTRAL GARDEN & PET CO 153527205	30.90	40,373.97	59,606.10	0.03	19,232.13	
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	31.42	4,889.59	11,656.82	0.01	6,767.23	
4,014.000 CENTURYLINK INC 156700106	23.78	116,615.21	95,452.92	0.04	-21,162.29	
2,991.000 CERNER CORP 156782104	47.37	102,696.69	141,683.67	0.07	38,986.98	
411.000 CHARLES RIVER LABORATORIES INT 159864107	76.19	16,152.30	31,314.09	0.01	15,161.79	
1,938.000 CHARTER COMMUNICATIONS INC 16119P108	287.92	150,416.94	557,988.96	0.26	407,572.02	
2,957.000 CHATHAM LODGING TRUST 16208T102	20.55	66,118.52	60,766.35	0.03	-5,352.17	
470.000 CHEESECAKE FACTORY INC/THE 163072101	59.88	15,113.04	28,143.60	0.01	13,030.56	

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77.000 CHEMED CORP 16359R103	160.41	4,924.15	12,351.57	0.01	7,427.42	
272.000 CHEMICAL FINANCIAL CORP 163731102	54.17	4,972.16	14,734.24	0.01	9,762.08	
676.000 CHEMTURA CORP 163893209	33.20	13,824.20	22,443.20	0.01	8,619.00	
2,360.000 CHENIERE ENERGY INC 16411R208	41.43	69,389.86	97,774.80	0.05	28,384.94	
8,384.000 CHESAPEAKE ENERGY CORP 165167107	7.02	40,997.76	58,855.68	0.03	17,857.92	
1,552.000 CHESAPEAKE LODGING TRUST 165240102	25.86	42,835.20	40,134.72	0.02	-2,700.48	
17,486.000 CHEVRON CORP 166764100	117.70	1,249,526.23	2,058,102.20	0.95	808,575.97	
832.000 CHICAGO BRIDGE & IRON CO NV 167250109	31.75	28,427.57	26,416.00	0.01	-2,011.57	
1,879.000 CHICO'S FAS INC 168615102	14.39	23,908.69	27,038.81	0.01	3,130.12	
208.000 CHILDREN'S PLACE INC/THE 168905107	100.95	9,191.52	20,997.60	0.01	11,806.08	

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2,834.000 CHIMERA INVESTMENT CORP 16934Q208	17.02	38,259.00	48,234.68	0.02	9,975.68	
22,248.000 CHIMERIX INC 16934W106	4.60	103,039.39	102,340.80	0.05	-698.59	
213.000 CHIPOTLE MEXICAN GRILL INC 169656105	377.32	42,466.61	80,369.16	0.04	37,902.55	
2,268.000 CHURCH & DWIGHT CO INC 171340102	44.19	42,312.59	100,222.92	0.05	57,910.33	
115.000 CHURCHILL DOWNS INC 171484108	150.45	4,940.40	17,301.75	0.01	12,361.35	
1,857.000 CIENA CORP 171779309	24.41	31,006.71	45,329.37	0.02	14,322.66	
1,058.000 CIMAREX ENERGY CO 171798101	135.90	87,064.62	143,782.20	0.07	56,717.58	
270.000 CINCINNATI BELL INC 171871502	22.35	4,468.50	6,034.50	0.00	1,566.00	
1,274.000 CINCINNATI FINANCIAL CORP 172062101	75.75	71,415.10	96,505.50	0.04	25,090.40	
739.000 CINEMARK HOLDINGS INC 17243V102	38.36	14,809.56	28,348.04	0.01	13,538.48	

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124.000 CIRCOR INTERNATIONAL INC 17273K109	64.88	4,977.36	8,045.12	0.00	3,067.76	
523.000 CIRRUS LOGIC INC 172755100	56.54	8,969.45	29,570.42	0.01	20,600.97	
47,291.000 CISCO SYSTEMS INC 17275R102	30.22	1,230,272.04	1,429,134.02	0.66	198,861.98	
885.000 CINTAS CORP 172908105	115.56	31,602.30	102,270.60	0.05	70,668.30	
27,245.000 CITIGROUP INC 172967424	59.43	1,251,439.97	1,619,170.35	0.75	367,730.38	
1,443.000 CITIZENS FINANCIAL GROUP INC 174610105	35.63	35,295.78	51,414.09	0.02	16,118.31	
1,793.000 CITRIX SYSTEMS INC 177376100	89.31	87,490.80	160,132.83	0.07	72,642.03	
733.000 CITY HOLDING CO 177835105	67.60	32,880.72	49,550.80	0.02	16,670.08	
3,415.000 CITY OFFICE REIT INC 178587101	13.17	40,334.57	44,975.55	0.02	4,640.98	
401.000 CLARCOR INC 179895107	82.47	18,201.39	33,070.47	0.02	14,869.08	

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974.000 CLEAN HARBORS INC 184496107	55.65	42,690.42	54,203.10	0.02	11,512.68	
6,186.000 CLEAN ENERGY FUELS CORP 184499101	2.86	26,785.38	17,691.96	0.01	-9,093.42	
160.000 CLEARWATER PAPER CORP 18538R103	65.55	5,031.20	10,488.00	0.00	5,456.80	
939.000 CLOROX CO/THE 189054109	120.02	76,502.46	112,698.78	0.05	36,196.32	
2,437.000 COACH INC 189754104	35.02	78,036.50	85,343.74	0.04	7,307.24	
795.000 COBIZ FINANCIAL INC 190897108	16.89	4,984.65	13,427.55	0.01	8,442.90	
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	178.85	10,121.02	29,689.10	0.01	19,568.08	
36,680.000 COCA-COLA CO/THE 191216100	41.46	1,094,493.45	1,520,752.80	0.70	426,259.35	
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	41.35	5,020.80	13,232.00	0.01	8,211.20	
660.000 COGNEX CORP 192422103	63.62	11,121.00	41,989.20	0.02	30,868.20	

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5,247.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	56.03	153,444.16	293,989.41	0.14	140,545.25	
200.000 COHERENT INC 192479103	137.39	10,368.00	27,477.00	0.01	17,109.00	
157.000 COHEN & STEERS INC 19247A100	33.60	4,953.35	5,275.20	0.00	321.85	
1,300.000 COLFAX CORP 194014106	35.93	36,634.00	46,709.00	0.02	10,075.00	
8,411.000 COLGATE-PALMOLIVE CO 194162103	65.44	292,935.66	550,415.84	0.25	257,480.18	
275.000 COLONY CAPITAL INC 19624R106	20.25	5,035.25	5,568.75	0.00	533.50	
314.000 COLUMBIA BANKING SYSTEM INC 197236102	44.68	5,221.82	14,029.52	0.01	8,807.70	
1,411.000 COLUMBIA PROPERTY TRUST INC 198287203	21.60	35,571.31	30,477.60	0.01	-5,093.71	
22,979.000 COMCAST CORP 20030N101	69.05	921,168.57	1,586,699.95	0.73	665,531.38	
1,603.000 COMERICA INC 200340107	68.11	43,855.14	109,180.33	0.05	65,325.19	

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1,460.000 COMMERCE BANCSHARES INC/MO 200525103	57.81	42,823.36	84,402.60	0.04	41,579.24	
108.000 COMMERCEHUB INC 20084V108	15.01	405.18	1,621.08	0.00	1,215.90	
217.000 COMMERCEHUB INC 20084V306	15.03	820.45	3,261.51	0.00	2,441.06	
902.000 COMMERCIAL METALS CO 201723103	21.78	12,934.68	19,645.56	0.01	6,710.88	
1,081.000 COMMSCOPE HOLDING CO INC 20337X109	37.20	35,467.61	40,213.20	0.02	4,745.59	
1,466.000 COMMUNITY BANK SYSTEM INC 203607106	61.79	35,579.82	90,584.14	0.04	55,004.32	
739.000 COMMUNITY TRUST BANCORP INC 204149108	49.60	18,132.37	36,654.40	0.02	18,522.03	
350.000 COMMVAULT SYSTEMS INC 204166102	51.40	14,434.00	17,990.00	0.01	3,556.00	
501.000 COMPASS MINERALS INTERNATIONAL 20451N101	78.35	42,334.50	39,253.35	0.02	-3,081.15	
1,164.000 COMPUTER SCIENCES CORP 205363104	59.42	28,275.30	69,164.88	0.03	40,889.58	

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	
3,669.000 CONAGRA BRANDS INC 205887102	39.55	69,683.38	145,108.95	0.07	75,425.57	
1,367.000 CONCHO RESOURCES INC 20605P101	132.60	106,630.83	181,264.20	0.08	74,633.37	
161.000 CONMED CORP 207410101	44.17	4,929.82	7,111.37	0.00	2,181.55	
5,764.000 CONNECTONE BANCORP INC 20786W107	25.95	103,651.71	149,575.80	0.07	45,924.09	
11,464.000 CONOCOPHILLIPS 20825C104	50.14	542,013.16	574,804.96	0.26	32,791.80	
5,714.000 CONSOL ENERGY INC 20854P109	18.23	38,340.94	104,166.22	0.05	65,825.28	
1,218.000 CONSOLIDATED COMMUNICATIONS HO 209034107	26.85	28,708.26	32,703.30	0.02	3,995.04	
2,681.000 CONSOLIDATED EDISON INC 209115104	73.68	125,152.03	197,536.08	0.09	72,384.05	
1,547.000 CONSTELLATION BRANDS INC 21036P108	153.31	68,188.84	237,170.57	0.11	168,981.73	
1,051.000 CONTINENTAL RESOURCES INC/OK 212015101	51.54	27,224.23	54,168.54	0.02	26,944.31	

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1,515.000 CONVERGYS CORP 212485106	24.56	19,967.70	37,208.40	0.02	17,240.70	
356.000 COOPER COS INC/THE 216648402	174.93	26,659.02	62,275.08	0.03	35,616.06	
494.000 COOPER TIRE & RUBBER CO 216831107	38.85	9,835.54	19,191.90	0.01	9,356.36	
968.000 COPART INC 217204106	55.41	22,347.69	53,636.88	0.02	31,289.19	
988.000 CORE-MARK HOLDING CO INC 218681104	43.07	42,187.60	42,553.16	0.02	365.56	
900.000 CORELOGIC INC/UNITED STATES 21871D103	36.83	32,673.36	33,147.00	0.02	473.64	
1,482.000 CORECIVIC INC 21871N101	24.46	39,643.50	36,249.72	0.02	-3,393.78	
815.000 CORNERSTONE ONDEMAND INC 21925Y103	42.31	23,040.05	34,482.65	0.02	11,442.60	
11,899.000 CORNING INC 219350105	24.27	224,058.17	288,788.73	0.13	64,730.56	
568.000 CORPORATE OFFICE PROPERTIES TR 22002T108	31.22	12,342.64	17,732.96	0.01	5,390.32	

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3,389.000 COSTCO WHOLESALE CORP 22160K105	160.11	254,457.15	542,612.79	0.25	288,155.64	
315.000 COSTAR GROUP INC 22160N109	188.49	21,128.49	59,374.35	0.03	38,245.86	
3,293.000 COTY INC 222070203	18.31	57,310.00	60,294.83	0.03	2,984.83	
3,841.690 COUSINS PROPERTIES INC 222795106	8.51	25,466.62	32,692.78	0.02	7,226.16	
1,244.000 COVANTA HOLDING CORP 22282E102	15.60	20,165.24	19,406.40	0.01	-758.84	
1,170.000 COWEN GROUP INC 223622606	15.50	15,139.17	18,135.00	0.01	2,995.83	
32.000 CRACKER BARREL OLD COUNTRY STO 22410J106	166.98	1,555.52	5,343.36	0.00	3,787.84	
388.000 CRANE CO 224399105	72.12	18,197.20	27,982.56	0.01	9,785.36	
1,251.000 CRAY INC 225223304	20.70	25,167.27	25,895.70	0.01	728.43	
210.000 CREDIT ACCEPTANCE CORP 225310101	217.51	45,091.20	45,677.10	0.02	585.90	

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875.000 CREE INC 225447101	26.39	20,825.00	23,091.25	0.01	2,266.25	
3,055.000 CROWN CASTLE INTERNATIONAL COR 22822V101	86.77	170,125.86	265,082.35	0.12	94,956.49	
1,595.000 CROWN HOLDINGS INC 228368106	52.57	50,121.38	83,849.15	0.04	33,727.77	
1,115.000 CUBESMART 229663109	26.77	15,017.41	29,848.55	0.01	14,831.14	
358.000 CULLEN/FROST BANKERS INC 229899109	88.23	20,037.26	31,586.34	0.01	11,549.08	
1,804.000 CUMMINS INC 231021106	136.67	187,042.38	246,552.68	0.11	59,510.30	
434.000 CURTISS-WRIGHT CORP 231561101	98.36	14,975.69	42,688.24	0.02	27,712.55	
3,326.000 CYPRESS SEMICONDUCTOR CORP 232806109	11.44	35,255.60	38,049.44	0.02	2,793.84	
1,166.000 CYRUSONE INC 23283R100	44.73	42,663.94	52,155.18	0.02	9,491.24	
1,304.000 DCT INDUSTRIAL TRUST INC 233153204	47.88	36,919.11	62,435.52	0.03	25,516.41	

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2,602.000 DDR CORP 23317H102	15.27	33,588.36	39,732.54	0.02	6,144.18	
2,394.000 DR HORTON INC 23331A109	27.33	38,117.85	65,428.02	0.03	27,310.17	
280.000 DST SYSTEMS INC 233326107	107.15	14,316.40	30,002.00	0.01	15,685.60	
1,244.000 DTE ENERGY CO 233331107	98.51	51,903.91	122,546.44	0.06	70,642.53	
344.000 DSW INC 23334L102	22.65	8,514.00	7,791.60	0.00	-722.40	
4,707.000 DANAHER CORP 235851102	77.84	130,394.65	366,392.88	0.17	235,998.23	
1,359.000 DARDEN RESTAURANTS INC 237194105	72.72	76,337.63	98,826.48	0.05	22,488.85	
3,850.000 DARLING INGREDIENTS INC 237266101	12.91	42,350.00	49,703.50	0.02	7,353.50	
1,324.000 DAVITA INC 23918K108	64.20	62,018.56	85,000.80	0.04	22,982.24	
2,046.000 DEAN FOODS CO 242370203	21.78	34,758.44	44,561.88	0.02	9,803.44	

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108.000 DECKERS OUTDOOR CORP 243537107	55.39	5,114.88	5,982.12	0.00	867.24	
3,265.000 DEERE & CO 244199105	103.04	190,351.72	336,425.60	0.15	146,073.88	
2,012.000 DELL TECHNOLOGIES INC CLASS V 24703L103	54.97	90,680.85	110,599.64	0.05	19,918.79	
7,112.000 DELTA AIR LINES INC 247361702	49.19	90,228.93	349,839.28	0.16	259,610.35	
409.000 DELUXE CORP 248019101	71.61	9,627.86	29,288.49	0.01	19,660.63	
2,074.000 DENTSPLY SIRONA INC 24906P109	57.73	59,528.63	119,732.02	0.06	60,203.39	
4,691.000 DEVON ENERGY CORP 25179M103	45.67	207,237.44	214,237.97	0.10	7,000.53	
1,775.000 DEVRY EDUCATION GROUP INC 251893103	31.20	42,493.50	55,380.00	0.03	12,886.50	
769.000 DEXCOM INC 252131107	59.70	57,947.92	45,909.30	0.02	-12,038.62	
2,441.000 DIAMONDROCK HOSPITALITY CO 252784301	11.53	23,699.60	28,144.73	0.01	4,445.13	

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757.000 DIAMONDBACK ENERGY INC 25278X109	101.06	59,618.25	76,502.42	0.04	16,884.17	
787.000 DICK'S SPORTING GOODS INC 253393102	53.10	35,045.11	41,789.70	0.02	6,744.59	
519.000 DIEBOLD NIXDORF INC 253651103	25.15	15,564.81	13,052.85	0.01	-2,511.96	
1,338.000 DIGITAL REALTY TRUST INC 253868103	98.26	80,581.95	131,471.88	0.06	50,889.93	
357.000 DIME COMMUNITY BANCSHARES INC 253922108	20.10	5,083.68	7,175.70	0.00	2,092.02	
327.000 DILLARD'S INC 254067101	62.69	18,357.87	20,499.63	0.01	2,141.76	
123.000 DINEEQUITY INC 254423106	77.00	6,157.38	9,471.00	0.00	3,313.62	
14,582.000 WALT DISNEY CO/THE 254687106	104.22	605,440.99	1,519,736.04	0.70	914,295.05	
4,200.000 DISCOVER FINANCIAL SERVICES 254709108	72.09	101,117.46	302,778.00	0.14	201,660.54	
2,681.000 DISCOVERY COMMUNICATIONS INC 25470F104	27.41	69,770.67	73,486.21	0.03	3,715.54	



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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
919.000 DISCOVERY COMMUNICATIONS INC 25470F302	26.78	18,239.40	24,610.82	0.01	6,371.42
1,723.000 DISH NETWORK CORP 25470M109	57.93	50,429.77	99,813.39	0.05	49,383.62
1,219.000 DOLBY LABORATORIES INC 25659T107	45.19	42,713.76	55,086.61	0.03	12,372.85
2,824.000 DOLLAR GENERAL CORP 256677105	74.07	151,528.16	209,173.68	0.10	57,645.52
2,060.000 DOLLAR TREE INC 256746108	77.18	60,408.58	158,990.80	0.07	98,582.22
4,647.000 DOMINION RESOURCES INC/VA 25746U109	76.59	179,418.35	355,913.73	0.16	176,495.38
658.000 DOMINO'S PIZZA INC 25754A201	159.24	28,175.56	104,779.92	0.05	76,604.36
530.000 DOMTAR CORP 257559203	39.03	19,629.76	20,685.90	0.01	1,056.14
875.000 DONALDSON CO INC 257651109	42.08	19,936.87	36,820.00	0.02	16,883.13
35.000 DONEGAL GROUP INC 257701201	17.48	442.05	611.80	0.00	169.75

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351.667 RR DONNELLEY & SONS CO 257867200	16.32	5,285.72	5,739.21	0.00	453.49	
531.875 DONNELLEY FINANCIAL SOLUTIONS 25787G100	22.98	11,907.84	12,222.49	0.01	314.65	
753.000 DORMAN PRODUCTS INC 258278100	73.06	36,708.75	55,014.18	0.03	18,305.43	
1,302.000 DOUGLAS EMMETT INC 25960P109	36.56	20,154.96	47,601.12	0.02	27,446.16	
1,618.000 DOVER CORP 260003108	74.93	69,297.95	121,236.74	0.06	51,938.79	
10,403.000 DOW CHEMICAL CO/THE 260543103	57.22	463,635.84	595,259.66	0.27	131,623.82	
1,222.000 DR PEPPER SNAPPLE GROUP INC 26138E109	90.67	108,941.30	110,798.74	0.05	1,857.44	
214.000 DREW INDUSTRIES INC 26168L205	107.75	4,981.92	23,058.50	0.01	18,076.58	
409.000 DRIL-QUIP INC 262037104	60.05	27,298.09	24,560.45	0.01	-2,737.64	
8,418.000 EI DU PONT DE NEMOURS & CO 263534109	73.40	379,810.74	617,881.20	0.28	238,070.46	

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2,180.000 DUKE REALTY CORP 264411505	26.56	25,549.60	57,900.80	0.03	32,351.20	
6,199.000 DUKE ENERGY CORP 26441C204	77.62	337,828.29	481,166.38	0.22	143,338.09	
429.000 DUN & BRADSTREET CORP/THE 26483E100	121.32	32,948.78	52,046.28	0.02	19,097.50	
1,071.000 DUNKIN' BRANDS GROUP INC 265504100	52.44	34,657.56	56,163.24	0.03	21,505.68	
321.000 DYCOM INDUSTRIES INC 267475101	80.29	4,798.95	25,773.09	0.01	20,974.14	
1,273.000 CONTRA DYAX CORPORATION 267CVR991	1.11	0.00	1,413.03	0.00	1,413.03	
5,287.000 DYNEX CAPITAL INC 26817Q506	6.82	35,792.99	36,057.34	0.02	264.35	
3,210.000 DYNEGY INC 26817R108	8.46	39,322.50	27,156.60	0.01	-12,165.90	
397.000 EMC INSURANCE GROUP INC 268664109	30.01	4,999.55	11,913.97	0.01	6,914.42	
5,104.000 EOG RESOURCES INC 26875P101	101.10	270,776.45	516,014.40	0.24	245,237.95	

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1,182.000 EQT CORP 26884L109	65.40	68,758.96	77,302.80	0.04	8,543.84	
371.000 EPR PROPERTIES 26884U109	71.77	17,058.58	26,626.67	0.01	9,568.09	
3,295.000 E*TRADE FINANCIAL CORP 269246401	34.65	29,391.40	114,171.75	0.05	84,780.35	
531.000 EAGLE MATERIALS INC 26969P108	98.53	36,464.92	52,319.43	0.02	15,854.51	
2,079.000 EAST WEST BANCORP INC 27579R104	50.83	36,100.19	105,675.57	0.05	69,575.38	
2,005.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	20.02	35,106.55	40,140.10	0.02	5,033.55	
172.000 EASTGROUP PROPERTIES INC 277276101	73.84	9,958.80	12,700.48	0.01	2,741.68	
1,153.000 EASTMAN CHEMICAL CO 277432100	75.21	80,088.47	86,717.13	0.04	6,628.66	
9,423.000 EBAY INC 278642103	29.69	130,932.29	279,768.87	0.13	148,836.58	
133.000 EHOSTAR CORP 278768106	51.39	4,983.51	6,834.87	0.00	1,851.36	

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1,891.000 ECOLAB INC 278865100	117.22	82,287.55	221,663.02	0.10	139,375.47	
514.000 EDGEWELL PERSONAL CARE CO 28035Q102	72.99	39,703.11	37,516.86	0.02	-2,186.25	
3,175.000 EDISON INTERNATIONAL 281020107	71.99	134,590.47	228,568.25	0.11	93,977.78	
2,160.000 EDWARDS LIFESCIENCES CORP 28176E108	93.70	142,293.24	202,392.00	0.09	60,098.76	
906.000 EL PASO ELECTRIC CO 283677854	46.50	35,207.16	42,129.00	0.02	6,921.84	
3,258.000 ELECTRONIC ARTS INC 285512109	78.76	82,502.94	256,600.08	0.12	174,097.14	
309.000 ELECTRONICS FOR IMAGING INC 286082102	43.86	5,101.59	13,552.74	0.01	8,451.15	
660.000 ELLIE MAE INC 28849P100	83.68	42,893.40	55,228.80	0.03	12,335.40	
532.000 EMCOR GROUP INC 29084Q100	70.76	15,119.44	37,644.32	0.02	22,524.88	
1,119.000 EMERGENT BIOSOLUTIONS INC 29089Q105	32.84	40,214.76	36,747.96	0.02	-3,466.80	



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6,214.000 EMERSON ELECTRIC CO 291011104	55.75	277,696.51	346,430.50	0.16	68,733.99
1,288.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	34.09	28,055.78	43,907.92	0.02	15,852.14
2,292.000 EMPIRE STATE REALTY TRUST INC 292104106	20.19	42,493.68	46,275.48	0.02	3,781.80
220.000 ENCORE WIRE CORP 292562105	43.35	5,108.40	9,537.00	0.00	4,428.60
573.000 ENERGEN CORP 29265N108	57.67	31,497.81	33,044.91	0.02	1,547.10
256.000 ENERGIZER HOLDINGS INC 29272W109	44.61	5,111.01	11,420.16	0.01	6,309.15
329.000 ENERSYS 29275Y102	78.10	12,202.61	25,694.90	0.01	13,492.29
1,772.000 ENSIGN GROUP INC/THE 29358P101	22.21	42,510.28	39,356.12	0.02	-3,154.16
1,068.000 ENTEGRIS INC 29362U104	17.90	10,455.72	19,117.20	0.01	8,661.48
1,693.000 ENTERCOM COMMUNICATIONS CORP 293639100	15.30	10,346.09	25,902.90	0.01	15,556.81

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1,421.000	ENTERGY CORP 29364G103	73.47	96,158.89	104,400.87	0.05	8,241.98
390.000	ENTERPRISE FINANCIAL SERVICES 293712105	43.00	5,190.90	16,770.00	0.01	11,579.10
930.000	ENVISION HEALTHCARE CORP 29414D100	63.29	66,743.63	58,859.70	0.03	-7,883.93
415.000	EPLUS INC 294268107	115.20	34,930.55	47,808.00	0.02	12,877.45
1,208.000	EQUIFAX INC 294429105	118.23	46,012.32	142,821.84	0.07	96,809.52
517.000	EQUINIX INC 29444U700	357.41	108,335.80	184,780.97	0.09	76,445.17
1,496.000	EQUITY COMMONWEALTH 294628102	30.24	29,873.99	45,239.04	0.02	15,365.05
572.000	EQUITY LIFESTYLE PROPERTIES IN 29472R108	72.10	30,069.60	41,241.20	0.02	11,171.60
2,923.000	EQUITY RESIDENTIAL 29476L107	64.36	158,283.16	188,124.28	0.09	29,841.12
8,386.000	ESPERION THERAPEUTICS INC 29664W105	12.52	90,312.19	104,992.72	0.05	14,680.53

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5,159.000	ESSENDANT INC 296689102	20.90	104,160.21	107,823.10	0.05	3,662.89
608.000	ESSEX PROPERTY TRUST INC 297178105	232.50	104,149.30	141,360.00	0.07	37,210.70
243.000	ESTERLINE TECHNOLOGIES CORP 297425100	89.20	17,802.18	21,675.60	0.01	3,873.42
242.000	ETHAN ALLEN INTERIORS INC 297602104	36.85	5,055.38	8,917.70	0.00	3,862.32
437.000	EURONET WORLDWIDE INC 298736109	72.43	22,510.60	31,651.91	0.01	9,141.31
427.000	EVERCORE PARTNERS INC 29977A105	68.70	15,145.56	29,334.90	0.01	14,189.34
3,249.000	EVERSOURCE ENERGY 30040W108	55.23	147,365.80	179,442.27	0.08	32,076.47
625.000	EXACT SCIENCES CORP 30063P105	13.36	5,131.25	8,350.00	0.00	3,218.75
8,459.000	EXELON CORP 30161N101	35.49	242,880.19	300,209.91	0.14	57,329.72
5,342.000	EXELIXIS INC 30161Q104	14.91	40,652.62	79,649.22	0.04	38,996.60

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
902.000	EXLSERVICE HOLDINGS INC 302081104	50.44	42,078.30	45,496.88	0.02	3,418.58
856.000	EXPEDIA INC 30212P303	113.28	31,812.07	96,967.68	0.04	65,155.61
1,484.000	EXPEDITORS INTERNATIONAL OF WA 302130109	52.96	75,402.04	78,592.64	0.04	3,190.60
6,284.000	EXPRESS SCRIPTS HOLDING CO 30219G108	68.79	300,753.66	432,276.36	0.20	131,522.70
953.000	EXTRA SPACE STORAGE INC 30225T102	77.24	76,697.44	73,609.72	0.03	-3,087.72
38,996.000	EXXON MOBIL CORP 30231G102	90.26	2,848,111.38	3,519,778.96	1.62	671,667.58
1,314.000	FLIR SYSTEMS INC 302445101	36.19	36,174.42	47,553.66	0.02	11,379.24
2,544.000	FBR & CO 30247C400	13.00	40,797.87	33,072.00	0.02	-7,725.87
1,036.000	FMC CORP 302491303	56.56	42,672.84	58,596.16	0.03	15,923.32
2,968.000	FMC TECHNOLOGIES INC 30249U101	35.53	93,331.01	105,453.04	0.05	12,122.03

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3,316.000	FNB CORP/PA 302520101	16.03	33,524.76	53,155.48	0.02	19,630.72
165.000	FTD COS INC 30281V108	23.84	3,787.68	3,933.60	0.00	145.92
20,866.000	FACEBOOK INC 30303M102	115.05	1,328,094.47	2,400,633.30	1.10	1,072,538.83
270.000	FACTSET RESEARCH SYSTEMS INC 303075105	163.43	46,393.38	44,126.10	0.02	-2,267.28
317.000	FAIR ISAAC CORP 303250104	119.22	9,189.83	37,792.74	0.02	28,602.91
1,000.000	FAIRPOINT COMMUNICATIONS INC 305560302	18.70	13,671.10	18,700.00	0.01	5,028.90
3,647.000	FARMLAND PARTNERS INC 31154R109	11.16	40,708.54	40,700.52	0.02	-8.02
123.000	FARO TECHNOLOGIES INC 311642102	36.00	5,098.35	4,428.00	0.00	-670.35
3,266.000	FASTENAL CO 311900104	46.98	132,149.78	153,436.68	0.07	21,286.90
702.000	FEDERAL-MOGUL HOLDINGS CORP 313549404	10.31	7,083.18	7,237.62	0.00	154.44

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420.000 FEDERAL REALTY INVESTMENT TRUS 313747206	142.11	35,232.06	59,686.20	0.03	24,454.14	
208.000 FEDERATED INVESTORS INC 314211103	28.28	4,915.04	5,882.24	0.00	967.20	
2,504.000 FEDEX CORP 31428X106	186.20	263,570.17	466,244.80	0.21	202,674.63	
3,702.000 FELCOR LODGING TRUST INC 31430F101	8.01	21,175.44	29,653.02	0.01	8,477.58	
1,561.000 FERRO CORP 315405100	14.33	8,366.96	22,369.13	0.01	14,002.17	
558.000 F5 NETWORKS INC 315616102	144.72	45,982.53	80,753.76	0.04	34,771.23	
2,715.000 FIDELITY NATIONAL INFORMATION 31620M106	75.64	89,829.67	205,362.60	0.09	115,532.93	
2,176.000 FNF GROUP 31620R303	33.96	60,692.04	73,896.96	0.03	13,204.92	
376.000 FNFV GROUP 31620R402	13.70	3,243.61	5,151.20	0.00	1,907.59	
5,969.000 FIFTH THIRD BANCORP 316773100	26.97	90,167.87	160,983.93	0.07	70,816.06	

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305.000 FINANCIAL ENGINES INC 317485100	36.75	7,667.70	11,208.75	0.01	3,541.05	
311.000 FINANCIAL INSTITUTIONS INC 317585404	34.20	5,010.21	10,636.20	0.00	5,625.99	
713.000 FINISAR CORP 31787A507	30.27	11,457.91	21,582.51	0.01	10,124.60	
2,409.000 FIREEYE INC 31816Q101	11.90	40,615.74	28,667.10	0.01	-11,948.64	
627.000 FIRST AMERICAN FINANCIAL CORP 31847R102	36.63	9,630.72	22,967.01	0.01	13,336.29	
12,836.000 FIRST BANCORP/PUERTO RICO 318672706	6.61	54,821.05	84,845.96	0.04	30,024.91	
37.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	355.00	6,464.27	13,135.00	0.01	6,670.73	
404.000 FIRST CONNECTICUT BANCORP INC/ 319850103	22.65	5,684.28	9,150.60	0.00	3,466.32	
915.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	50.74	31,520.22	46,427.10	0.02	14,906.88	
1,017.000 FIRST FINANCIAL BANKSHARES INC 32020R109	45.20	31,004.77	45,968.40	0.02	14,963.63	

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598.000 FIRST HORIZON NATIONAL CORP 320517105	20.01	6,003.10	11,965.98	0.01	5,962.88	
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	28.05	16,776.50	36,324.75	0.02	19,548.25	
1,236.000 FIRST INTERSTATE BANCSYSTEM IN 32055Y201	42.55	35,473.20	52,591.80	0.02	17,118.60	
593.000 FIRST MIDWEST BANCORP INC/IL 320867104	25.23	6,955.89	14,961.39	0.01	8,005.50	
2,750.000 FIRST POTOMAC REALTY TRUST 33610F109	10.97	29,425.00	30,167.50	0.01	742.50	
1,322.000 FIRST REPUBLIC BANK/CA 33616C100	92.14	75,812.03	121,809.08	0.06	45,997.05	
614.000 FIRST SOLAR INC 336433107	32.09	25,486.98	19,703.26	0.01	-5,783.72	
269.000 1ST SOURCE CORP 336901103	44.66	4,912.90	12,013.54	0.01	7,100.64	
249.000 FIRSTCASH INC 33767D105	47.00	9,691.08	11,703.00	0.01	2,011.92	
2,281.000 FISERV INC 337738108	106.28	53,828.75	242,424.68	0.11	188,595.93	

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735.000 FLAGSTAR BANCORP INC 337930705	26.94	9,929.85	19,800.90	0.01	9,871.05	
3,274.000 FIRSTENERGY CORP 337932107	30.97	104,798.10	101,395.78	0.05	-3,402.32	
6,230.000 FITBIT INC 33812L102	7.32	105,847.70	45,603.60	0.02	-60,244.10	
972.000 FLEETCOR TECHNOLOGIES INC 339041105	141.52	112,503.74	137,557.44	0.06	25,053.70	
646.000 FLOTEK INDUSTRIES INC 343389102	9.39	4,921.03	6,065.94	0.00	1,144.91	
1,550.000 FLUOR CORP 343412102	52.52	60,413.88	81,406.00	0.04	20,992.12	
1,299.000 FLOWERS FOODS INC 343498101	19.97	24,732.81	25,941.03	0.01	1,208.22	
1,725.000 FLOWSERVE CORP 34354P105	48.05	80,422.98	82,886.25	0.04	2,463.27	
1,691.000 FOOT LOCKER INC 344849104	70.89	45,710.75	119,874.99	0.06	74,164.24	
36,306.000 FORD MOTOR CO 345370860	12.13	375,791.16	440,391.78	0.20	64,600.62	

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1,695.000 FOREST CITY REALTY TRUST INC 345605109	20.84	27,545.07	35,323.80	0.02	7,778.73	
305.000 FORESTAR GROUP INC 346233109	13.30	4,901.35	4,056.50	0.00	-844.85	
1,107.000 FORTINET INC 34959E109	30.12	29,065.74	33,342.84	0.02	4,277.10	
1,814.000 FORTUNE BRANDS HOME & SECURITY 34964C106	53.46	47,578.11	96,976.44	0.04	49,398.33	
234.000 FORWARD AIR CORP 349853101	47.38	7,607.34	11,086.92	0.01	3,479.58	
230.000 FRANKLIN ELECTRIC CO INC 353514102	38.90	5,146.25	8,947.00	0.00	3,800.75	
4,025.000 FRANKLIN RESOURCES INC 354613101	39.58	149,581.39	159,309.50	0.07	9,728.11	
11,211.000 FREEPORT-MCMORAN INC 35671D857	13.19	53,309.16	147,873.09	0.07	94,563.93	
4,360.000 FRESHPET INC 358039105	10.15	40,460.80	44,254.00	0.02	3,793.20	
13,038.000 FRONTIER COMMUNICATIONS CORP 35906A108	3.38	60,757.08	44,068.44	0.02	-16,688.64	

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393.000 HB FULLER CO 359694106	48.31	9,211.92	18,985.83	0.01	9,773.91	
3,539.000 FULTON FINANCIAL CORP 360271100	18.80	35,391.42	66,533.20	0.03	31,141.78	
157.000 G&K SERVICES INC 361268105	96.45	4,879.56	15,142.65	0.01	10,263.09	
109.000 GAMCO INVESTORS INC 361438104	30.89	2,613.70	3,367.01	0.00	753.31	
369.000 GATX CORP 361448103	61.58	13,379.94	22,723.02	0.01	9,343.08	
594.000 GEO GROUP INC/THE 36162J106	35.93	13,927.34	21,342.42	0.01	7,415.08	
764.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	26.75	7,318.90	20,437.00	0.01	13,118.10	
592.000 G-III APPAREL GROUP LTD 36237H101	29.56	9,732.48	17,499.52	0.01	7,767.04	
1,830.000 ARTHUR J GALLAGHER & CO 363576109	51.96	77,958.38	95,086.80	0.04	17,128.42	
931.000 GAMING AND LEISURE PROPERTIES 36467J108	30.62	22,698.71	28,507.22	0.01	5,808.51	

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987.000 GAMESTOP CORP 36467W109	25.26	19,923.30	24,931.62	0.01	5,008.32	
960.000 GANNETT CO INC 36473H104	9.71	4,849.29	9,321.60	0.00	4,472.31	
2,761.000 GAP INC/THE 364760108	22.44	59,432.51	61,956.84	0.03	2,524.33	
1,068.000 GARTNER INC 366651107	101.07	43,529.28	107,942.76	0.05	64,413.48	
1,313.000 GENERAC HOLDINGS INC 368736104	40.74	42,725.02	53,491.62	0.02	10,766.60	
1,926.000 GENERAL COMMUNICATION INC 369385109	19.45	28,716.66	37,460.70	0.02	8,744.04	
2,111.000 GENERAL DYNAMICS CORP 369550108	172.66	151,989.04	364,485.26	0.17	212,496.22	
87,113.000 GENERAL ELECTRIC CO 369604103	31.60	2,305,196.20	2,752,770.80	1.27	447,574.60	
5,394.000 GENERAL GROWTH PROPERTIES INC 370023103	24.98	99,434.80	134,742.12	0.06	35,307.32	
5,613.000 GENERAL MILLS INC 370334104	61.77	180,432.56	346,715.01	0.16	166,282.45	

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14,256.000	GENERAL MOTORS CO 37045V100	34.84	466,178.97	496,679.04	0.23	30,500.07
189.000	GENESCO INC 371532102	62.10	9,642.78	11,736.90	0.01	2,094.12
331.000	GENESEE & WYOMING INC 371559105	69.41	23,197.51	22,974.71	0.01	-222.80
2,362.000	GENTEX CORP 371901109	19.69	25,436.59	46,507.78	0.02	21,071.19
1,248.000	GENUINE PARTS CO 372460105	95.54	54,398.94	119,233.92	0.05	64,834.98
327.000	GENTHERM INC 37253A103	33.85	5,310.48	11,068.95	0.01	5,758.47
454.000	GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW	0.00	0.00	0.00	0.00	0.00
2,087.000	GETTY REALTY CORP 374297109	25.49	35,963.76	53,197.63	0.02	17,233.87
457.000	GIBRALTAR INDUSTRIES INC 374689107	41.65	4,958.45	19,034.05	0.01	14,075.60
2,499.000	GIGAMON INC 37518B102	45.55	48,255.69	113,829.45	0.05	65,573.76

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12,463.000 GILEAD SCIENCES INC 375558103	71.61	397,562.93	892,475.43	0.41	494,912.50	
572.000 GLACIER BANCORP INC 37637Q105	36.23	7,424.56	20,723.56	0.01	13,299.00	
2,235.000 GLADSTONE COMMERCIAL CORP 376536108	20.10	33,068.33	44,923.50	0.02	11,855.17	
331.000 PH GLATFELTER CO 377316104	23.89	4,981.55	7,907.59	0.00	2,926.04	
1,303.000 GLOBAL PAYMENTS INC 37940X102	69.41	31,314.75	90,441.23	0.04	59,126.48	
1,554.000 GLOBUS MEDICAL INC 379577208	24.81	43,107.96	38,554.74	0.02	-4,553.22	
8,248.000 GOLD RESOURCE CORP 38068T105	4.35	30,021.90	35,878.80	0.02	5,856.90	
3,310.000 GOLDMAN SACHS GROUP INC/THE 38141G104	239.45	562,941.96	792,579.50	0.36	229,637.54	
2,015.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	30.87	29,500.61	62,203.05	0.03	32,702.44	
2,490.000 GOVERNMENT PROPERTIES INCOME T 38376A103	19.07	42,180.60	47,471.85	0.02	5,291.25	

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764.000 WR GRACE & CO 38388F108	67.64	29,746.94	51,676.96	0.02	21,930.02	
450.000 GRACO INC 384109104	83.09	22,596.88	37,390.50	0.02	14,793.62	
12.000 GRAHAM HOLDINGS CO 384637104	511.95	2,966.21	6,143.40	0.00	3,177.19	
584.000 WW GRAINGER INC 384802104	232.25	120,407.38	135,634.00	0.06	15,226.62	
8,636.000 GRAMERCY PROPERTY TRUST 385002100	9.18	52,141.24	79,278.48	0.04	27,137.24	
209.000 GRAND CANYON EDUCATION INC 38526M106	58.45	4,817.45	12,216.05	0.01	7,398.60	
308.000 GRANITE CONSTRUCTION INC 387328107	55.00	7,527.52	16,940.00	0.01	9,412.48	
2,476.000 GRAPHIC PACKAGING HOLDING CO 388689101	12.48	23,992.56	30,900.48	0.01	6,907.92	
1,175.000 GREAT PLAINS ENERGY INC 391164100	27.35	22,865.50	32,136.25	0.01	9,270.75	
715.000 GREEN DOT CORP 39304D102	23.55	9,066.20	16,838.25	0.01	7,772.05	

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485.000 GREEN PLAINS INC 393222104	27.85	4,951.85	13,507.25	0.01	8,555.40	
249.000 GREENBRIER COS INC/THE 393657101	41.55	4,932.69	10,345.95	0.00	5,413.26	
511.000 GRIFFON CORP 398433102	26.20	4,997.58	13,388.20	0.01	8,390.62	
111.000 GROUP 1 AUTOMOTIVE INC 398905109	77.94	4,362.30	8,651.34	0.00	4,289.04	
4,346.000 GROUPON INC 399473107	3.32	23,081.50	14,428.72	0.01	-8,652.78	
1,396.000 GRUBHUB INC 400110102	37.62	41,991.68	52,517.52	0.02	10,525.84	
522.000 GUIDEWIRE SOFTWARE INC 40171V100	49.33	29,613.06	25,750.26	0.01	-3,862.80	
1,151.000 GULFPORT ENERGY CORP 402635304	21.64	35,172.42	24,907.64	0.01	-10,264.78	
379.000 H&E EQUIPMENT SERVICES INC 404030108	23.25	4,839.83	8,811.75	0.00	3,971.92	
3,075.000 HCA HOLDINGS INC 40412C101	74.02	215,341.08	227,611.50	0.10	12,270.42	

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3,935.000 HCP INC 40414L109	29.72	129,068.27	116,948.20	0.05	-12,120.07	
1,339.000 HD SUPPLY HOLDINGS INC 40416M105	42.51	40,677.96	56,920.89	0.03	16,242.93	
700.000 HFF INC 40418F108	30.25	9,604.00	21,175.00	0.01	11,571.00	
356.000 HNI CORP 404251100	55.92	8,590.28	19,907.52	0.01	11,317.24	
2,171.000 HRG GROUP INC 40434J100	15.56	29,569.02	33,780.76	0.02	4,211.74	
15,604.000 HP INC 40434L105	14.84	183,850.45	231,563.36	0.11	47,712.91	
1,307.000 HAEMONETICS CORP 405024100	40.20	42,582.06	52,541.40	0.02	9,959.34	
680.000 HAIN CELESTIAL GROUP INC/THE 405217100	39.03	14,843.02	26,540.40	0.01	11,697.38	
8,273.000 HALLIBURTON CO 406216101	54.09	249,766.83	447,486.57	0.21	197,719.74	
758.000 HALOZYME THERAPEUTICS INC 40637H109	9.88	4,972.48	7,489.04	0.00	2,516.56	

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352.000 HALYARD HEALTH INC 40650V100	36.98	7,654.28	13,016.96	0.01	5,362.68	
4,512.000 HANESBRANDS INC 410345102	21.57	34,039.20	97,323.84	0.04	63,284.64	
595.000 HANOVER INSURANCE GROUP INC/TH 410867105	91.01	24,926.93	54,150.95	0.02	29,224.02	
2,431.000 HARLEY-DAVIDSON INC 412822108	58.34	122,339.29	141,824.54	0.07	19,485.25	
552.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	111.16	30,804.27	61,360.32	0.03	30,556.05	
1,158.000 HARRIS CORP 413875105	102.47	51,076.66	118,660.26	0.05	67,583.60	
4,007.000 HARTFORD FINANCIAL SERVICES GR 416515104	47.65	102,705.16	190,933.55	0.09	88,228.39	
1,337.000 HASBRO INC 418056107	77.79	57,750.59	104,005.23	0.05	46,254.64	
1,197.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	33.07	34,868.61	39,584.79	0.02	4,716.18	
879.000 HAWAIIAN HOLDINGS INC 419879101	57.00	5,054.25	50,103.00	0.02	45,048.75	

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251.000 HAWAIIAN TELCOM HOLDCO INC 420031106	24.78	5,022.51	6,219.78	0.00	1,197.27	
941.000 HEALTHCARE SERVICES GROUP INC 421906108	39.17	35,014.61	36,858.97	0.02	1,844.36	
756.000 HEALTHSOUTH CORP 421924309	41.24	18,711.00	31,177.44	0.01	12,466.44	
579.000 HEALTHCARE REALTY TRUST INC 421946104	30.32	11,857.92	17,555.28	0.01	5,697.36	
435.000 HEALTHSTREAM INC 42222N103	25.05	9,922.35	10,896.75	0.01	974.40	
456.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	29.11	10,177.92	13,274.16	0.01	3,096.24	
518.000 HEICO CORP 422806109	77.15	17,653.44	39,963.70	0.02	22,310.26	
366.000 HEIDRICK & STRUGGLES INTERNATI 422819102	24.15	4,933.68	8,838.90	0.00	3,905.22	
1,531.000 HELMERICH & PAYNE INC 423452101	77.40	91,013.85	118,499.40	0.05	27,485.55	
1,109.000 HENNESSY ADVISORS INC 425885100	31.75	39,852.69	35,210.75	0.02	-4,641.94	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
687.000 JACK HENRY & ASSOCIATES INC 426281101	88.78	20,129.10	60,991.86	0.03	40,862.76	
209.000 HERC HOLDINGS INC 42704L104	40.16	8,467.47	8,393.44	0.00	-74.03	
905.000 HERITAGE FINANCIAL CORP/WA 42722X106	25.75	12,758.94	23,303.75	0.01	10,544.81	
741.000 HERSHA HOSPITALITY TRUST 427825500	21.50	16,197.96	15,931.50	0.01	-266.46	
1,130.000 HERSHEY CO/THE 427866108	103.43	88,700.10	116,875.90	0.05	28,175.80	
629.000 HERTZ GLOBAL HOLDINGS INC 42806J106	21.56	34,797.12	13,561.24	0.01	-21,235.88	
2,090.000 HESS CORP 42809H107	62.29	95,692.49	130,186.10	0.06	34,493.61	
15,648.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	23.14	210,408.61	362,094.72	0.17	151,686.11	
779.000 HEXCEL CORP 428291108	51.44	16,335.63	40,071.76	0.02	23,736.13	
574.000 HIGHWOODS PROPERTIES INC 431284108	51.01	18,620.56	29,279.74	0.01	10,659.18	

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939.000 HILL-ROM HOLDINGS INC 431475102	56.14	45,222.43	52,715.46	0.02	7,493.03	
268.000 HILLENBRAND INC 431571108	38.35	6,362.32	10,277.80	0.00	3,915.48	
215.000 HILLTOP HOLDINGS INC 432748101	29.80	4,321.50	6,407.00	0.00	2,085.50	
5,836.000 HILTON WORLDWIDE HOLDINGS INC 43300A104	27.20	145,073.58	158,739.20	0.07	13,665.62	
2,246.000 HOLOGIC INC 436440101	40.12	41,710.86	90,109.52	0.04	48,398.66	
1,387.000 HOME BANCSHARES INC/AR 436893200	27.77	31,088.89	38,516.99	0.02	7,428.10	
11,319.000 HOME DEPOT INC/THE 437076102	134.08	551,127.91	1,517,651.52	0.70	966,523.61	
351.000 HOMESTREET INC 43785V102	31.60	5,101.71	11,091.60	0.01	5,989.89	
1,850.000 HOMETRUST BANCSHARES INC 437872104	25.90	34,632.00	47,915.00	0.02	13,283.00	
7,269.000 HONEYWELL INTERNATIONAL INC 438516106	115.85	367,483.52	842,113.65	0.39	474,630.13	

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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
331.000	HORACE MANN EDUCATORS CORP 440327104	42.80	4,951.76	14,166.80	0.01	9,215.04
2,267.000	HORMEL FOODS CORP 440452100	34.81	65,745.10	78,914.27	0.04	13,169.17
1,070.000	HOSPITALITY PROPERTIES TRUST 44106M102	31.74	23,775.40	33,961.80	0.02	10,186.40
7,920.000	HOST HOTELS & RESORTS INC 44107P104	18.84	129,359.09	149,212.80	0.07	19,853.71
1,789.000	HOUGHTON MIFFLIN HARCOURT CO 44157R109	10.85	35,547.43	19,410.65	0.01	-16,136.78
308.000	HOWARD HUGHES CORP/THE 44267D107	114.10	36,144.32	35,142.80	0.02	-1,001.52
293.000	HUB GROUP INC 443320106	43.75	10,600.74	12,818.75	0.01	2,218.01
659.000	HUBBELL INC 443510607	116.70	46,009.66	76,905.30	0.04	30,895.64
1,470.000	HUDSON PACIFIC PROPERTIES INC 444097109	34.78	42,262.50	51,126.60	0.02	8,864.10
1,441.000	HUMANA INC 444859102	204.03	113,343.03	294,007.23	0.14	180,664.20

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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	
727.000 JB HUNT TRANSPORT SERVICES INC 445658107	97.07	33,238.44	70,569.89	0.03	37,331.45	
10,103.000 HUNTINGTON BANCSHARES INC/OH 446150104	13.22	67,097.95	133,561.66	0.06	66,463.71	
434.000 HUNTINGTON INGALLS INDUSTRIES 446413106	184.19	16,354.58	79,938.46	0.04	63,583.88	
1,660.000 HUNTSMAN CORP 447011107	19.08	20,517.60	31,672.80	0.01	11,155.20	
165.000 HURON CONSULTING GROUP INC 447462102	50.65	4,851.00	8,357.25	0.00	3,506.25	
352.000 HYATT HOTELS CORP 448579102	55.26	13,819.52	19,451.52	0.01	5,632.00	
492.000 IDT CORP 448947507	18.54	2,962.11	9,121.68	0.00	6,159.57	
523.000 IAC/INTERACTIVECORP 44919P508	64.79	31,664.49	33,885.17	0.02	2,220.68	
198.000 ICF INTERNATIONAL INC 44925C103	55.20	4,950.00	10,929.60	0.01	5,979.60	
1,066.000 ILG INC 44967H101	18.17	11,830.72	19,369.22	0.01	7,538.50	

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202.000	IPG PHOTONICS CORP 44980X109	98.71	8,580.96	19,939.42	0.01	11,358.46
2,669.000	ISTAR INC 45031U101	12.37	20,312.66	33,015.53	0.02	12,702.87
732.000	ITT INC 45073V108	38.57	14,239.70	28,233.24	0.01	13,993.54
174.000	IBERIABANK CORP 450828108	83.75	9,824.04	14,572.50	0.01	4,748.46
388.000	IDACORP INC 451107106	80.55	18,620.12	31,253.40	0.01	12,633.28
659.000	IDEX CORP 45167R104	90.06	28,666.50	59,349.54	0.03	30,683.04
778.000	IDEXX LABORATORIES INC 45168D104	117.27	30,505.88	91,236.06	0.04	60,730.18
3,474.000	ILLINOIS TOOL WORKS INC 452308109	122.46	156,597.15	425,426.04	0.20	268,828.89
1,163.000	ILLUMINA INC 452327109	128.04	184,649.78	148,910.52	0.07	-35,739.26
1,113.000	IMAX CORP 45245E109	31.40	43,173.27	34,948.20	0.02	-8,225.07

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1,013.000 IMPAX LABORATORIES INC 45256B101	13.25	31,933.27	13,422.25	0.01	-18,511.02	
1,321.000 INCYTE CORP 45337C102	100.27	22,852.40	132,456.67	0.06	109,604.27	
2,271.000 INDEPENDENCE HOLDING CO 453440307	19.55	36,795.88	44,398.05	0.02	7,602.17	
4,470.000 INDEPENDENCE REALTY TRUST INC 45378A106	8.92	35,985.74	39,872.40	0.02	3,886.66	
386.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	70.45	12,619.40	27,193.70	0.01	14,574.30	
831.000 INFINERA CORP 45667G103	8.49	5,476.29	7,055.19	0.00	1,578.90	
408.000 INGEVITY CORP 45688C107	54.86	7,393.99	22,382.88	0.01	14,988.89	
301.000 INGLES MARKETS INC 457030104	48.10	4,809.98	14,478.10	0.01	9,668.12	
608.000 INGREDION INC 457187102	124.96	29,897.31	75,975.68	0.03	46,078.37	
305.000 INSIGHT ENTERPRISES INC 45765U103	40.44	5,072.15	12,334.20	0.01	7,262.05	

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
176.000	INSPERITY INC 45778Q107	70.95	5,026.56	12,487.20	0.01	7,460.64
245.000	INSULET CORP 45784P101	37.68	5,049.45	9,231.60	0.00	4,182.15
672.000	INTEGRA LIFESCIENCES HOLDINGS 457985208	85.79	42,994.56	57,650.88	0.03	14,656.32
1,178.000	INTEGRATED DEVICE TECHNOLOGY I 458118106	23.56	8,852.67	27,753.68	0.01	18,901.01
43,292.000	INTEL CORP 458140100	36.27	981,605.96	1,570,200.84	0.72	588,594.88
883.000	INTER PARFUMS INC 458334109	32.75	29,156.66	28,918.25	0.01	-238.41
1,471.000	INTERACTIVE BROKERS GROUP INC 45841N107	36.51	24,094.98	53,706.21	0.02	29,611.23
4,781.000	INTERCONTINENTAL EXCHANGE INC 45866F104	56.42	172,260.06	269,744.02	0.12	97,483.96
800.000	INTERDIGITAL INC/PA 45867G101	91.35	42,344.00	73,080.00	0.03	30,736.00
752.000	INTERNATIONAL BANCSHARES CORP 459044103	40.80	16,765.34	30,681.60	0.01	13,916.26

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8,444.000	INTERNATIONAL BUSINESS MACHINE 459200101	165.99	882,013.16	1,401,619.56	0.65	519,606.40
555.000	INTERNATIONAL FLAVORS & FRAGRA 459506101	117.83	22,017.41	65,395.65	0.03	43,378.24
3,830.000	INTERNATIONAL PAPER CO 460146103	53.06	133,043.07	203,219.80	0.09	70,176.73
1,185.000	INTERNATIONAL SPEEDWAY CORP 460335201	36.80	42,825.90	43,608.00	0.02	782.10
4,603.000	INTERPUBLIC GROUP OF COS INC/T 460690100	23.41	46,710.78	107,756.23	0.05	61,045.45
2,911.000	INTERSIL CORP 46069S109	22.30	41,947.51	64,915.30	0.03	22,967.79
1,029.000	INTRA-CELLULAR THERAPIES INC 46116X101	15.09	38,525.76	15,527.61	0.01	-22,998.15
2,564.000	INTUIT INC 461202103	114.61	153,339.36	293,860.04	0.14	140,520.68
363.000	INTUITIVE SURGICAL INC 46120E602	634.17	132,675.17	230,203.71	0.11	97,528.54
4,058.000	INVESTORS BANCORP INC 46146L101	13.95	45,364.70	56,609.10	0.03	11,244.40

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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	
1,326.000 IONIS PHARMACEUTICALS INC 462222100	47.83	29,303.28	63,422.58	0.03	34,119.30	
7,929.000 IRIDIUM COMMUNICATIONS INC 46269C102	9.60	65,731.41	76,118.40	0.04	10,386.99	
1,274.000 IROBOT CORP 462726100	58.45	42,284.06	74,465.30	0.03	32,181.24	
1,477.000 IRON MOUNTAIN INC 46284V101	32.48	36,607.45	47,972.96	0.02	11,365.51	
3,455.000 IRONWOOD PHARMACEUTICALS INC 46333X108	15.29	42,807.45	52,826.95	0.02	10,019.50	
324.000 ITRON INC 465741106	62.85	11,877.84	20,363.40	0.01	8,485.56	
64.000 J ALEXANDER'S HOLDINGS INC 46609J106	10.75	470.68	688.00	0.00	217.32	
34,507.000 JPMORGAN CHASE & CO 46625H100	86.29	1,593,905.53	2,977,609.03	1.37	1,383,703.50	
1,525.000 JABIL CIRCUIT INC 466313103	23.67	28,983.55	36,096.75	0.02	7,113.20	
350.000 JACK IN THE BOX INC 466367109	111.64	10,024.00	39,074.00	0.02	29,050.00	

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872.000 JACOBS ENGINEERING GROUP INC 469814107	57.00	35,819.28	49,704.00	0.02	13,884.72	
2,485.000 JANUS CAPITAL GROUP INC 47102X105	13.27	19,686.26	32,975.95	0.02	13,289.69	
4,035.000 JETBLUE AIRWAYS CORP 477143101	22.42	24,492.45	90,464.70	0.04	65,972.25	
24,840.000 JOHNSON & JOHNSON 478160104	115.21	1,965,930.38	2,861,816.40	1.32	895,886.02	
414.000 JONES LANG LASALLE INC 48020Q107	101.04	35,541.97	41,830.56	0.02	6,288.59	
2,989.000 JOY GLOBAL INC 481165108	28.00	27,199.90	83,692.00	0.04	56,492.10	
507.000 J2 GLOBAL INC 48123V102	81.80	14,786.94	41,472.60	0.02	26,685.66	
4,430.000 JUNIPER NETWORKS INC 48203R104	28.26	76,619.79	125,191.80	0.06	48,572.01	
940.000 JUNO THERAPEUTICS INC 48205A109	18.85	39,865.40	17,719.00	0.01	-22,146.40	
1,967.000 KAR AUCTION SERVICES INC 48238T109	42.62	75,848.79	83,833.54	0.04	7,984.75	

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1,901.000 KBR INC 48242W106	16.69	36,099.99	31,727.69	0.01	-4,372.30	
1,089.000 KCG HOLDINGS INC 48244B100	13.25	14,107.02	14,429.25	0.01	322.23	
1,471.000 KLA-TENCOR CORP 482480100	78.68	67,343.46	115,738.28	0.05	48,394.82	
277.000 KLX INC 482539103	45.11	4,587.24	12,495.47	0.01	7,908.23	
130.000 KAISER ALUMINUM CORP 483007704	77.69	6,880.90	10,099.70	0.00	3,218.80	
1,050.000 KAMAN CORP 483548103	48.93	42,388.50	51,376.50	0.02	8,988.00	
1,350.000 KANSAS CITY SOUTHERN 485170302	84.85	87,581.27	114,547.50	0.05	26,966.23	
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.05	5,151.85	14,244.30	0.01	9,092.45	
1,388.000 KATE SPADE & CO 485865109	18.67	29,619.92	25,913.96	0.01	-3,705.96	
2,322.000 KELLOGG CO 487836108	73.71	152,981.16	171,154.62	0.08	18,173.46	

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302.000 KELLY SERVICES INC 488152208	22.92	4,925.62	6,921.84	0.00	1,996.22	
713.000 KEMPER CORP 488401100	44.30	20,151.16	31,585.90	0.01	11,434.74	
1,310.000 KENNAMETAL INC 489170100	31.26	37,649.40	40,950.60	0.02	3,301.20	
1,430.000 KENNEDY-WILSON HOLDINGS INC 489398107	20.50	35,306.70	29,315.00	0.01	-5,991.70	
7,736.000 KEYCORP 493267108	18.27	79,449.96	141,336.72	0.07	61,886.76	
1,996.000 KEYSIGHT TECHNOLOGIES INC 49338L103	36.57	43,300.23	72,993.72	0.03	29,693.49	
465.000 KILROY REALTY CORP 49427F108	73.22	17,693.25	34,047.30	0.02	16,354.05	
2,684.000 KIMBERLY-CLARK CORP 494368103	114.12	209,569.50	306,298.08	0.14	96,728.58	
3,838.000 KIMCO REALTY CORP 49446R109	25.16	90,020.66	96,564.08	0.04	6,543.42	
16,855.000 KINDER MORGAN INC/DE 49456B101	20.71	392,409.01	349,067.05	0.16	-43,341.96	

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274.000	KIRBY CORP 497266106	66.50	17,909.37	18,221.00	0.01	311.63
515.000	KITE PHARMA INC 49803L109	44.84	37,255.10	23,092.60	0.01	-14,162.50
267.000	KITE REALTY GROUP TRUST 49803T300	23.48	4,891.44	6,269.16	0.00	1,377.72
485.000	KNIGHT TRANSPORTATION INC 499064103	33.05	7,827.90	16,029.25	0.01	8,201.35
741.000	KNOWLES CORP 49926D109	16.71	11,611.84	12,382.11	0.01	770.27
1,632.000	KOHL'S CORP 500255104	49.38	75,407.50	80,588.16	0.04	5,180.66
374.000	KORN/FERRY INTERNATIONAL 500643200	29.43	7,954.98	11,006.82	0.01	3,051.84
5,504.000	KRAFT HEINZ CO/THE 500754106	87.32	211,878.91	480,609.28	0.22	268,730.37
1,748.000	KRATOS DEFENSE & SECURITY SOLU 50077B207	7.40	10,068.48	12,935.20	0.01	2,866.72
489.000	KRATON CORP 50077C106	28.48	9,579.51	13,926.72	0.01	4,347.21

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9,608.000 KROGER CO/THE 501044101	34.51	109,909.11	331,572.08	0.15	221,662.97	
2,011.000 L BRANDS INC 501797104	65.84	54,585.17	132,404.24	0.06	77,819.07	
2,360.000 LKQ CORP 501889208	30.65	70,493.20	72,334.00	0.03	1,840.80	
634.875 LSC COMMUNICATIONS INC 50218P107	29.68	15,218.25	18,843.09	0.01	3,624.84	
777.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104	152.11	56,302.58	118,189.47	0.05	61,886.89	
515.000 LA-Z-BOY INC 505336107	31.05	4,830.70	15,990.75	0.01	11,160.05	
494.000 LABORATORY CORP OF AMERICA HOL 50540R409	128.38	47,962.80	63,419.72	0.03	15,456.92	
13,723.000 LADENBURG THALMANN FINANCIAL S 50575Q102	2.44	26,465.45	33,484.12	0.02	7,018.67	
968.000 LAKELAND BANCORP INC 511637100	19.50	8,630.79	18,876.00	0.01	10,245.21	
1,170.000 LAKELAND FINANCIAL CORP 511656100	47.36	30,263.12	55,411.20	0.03	25,148.08	

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1,269.000 LAM RESEARCH CORP 512807108	105.73	31,132.80	134,171.37	0.06	103,038.57	
837.000 LAMAR ADVERTISING CO 512816109	67.24	29,927.49	56,279.88	0.03	26,352.39	
1,223.000 LAMB WESTON HOLDINGS INC 513272104	37.85	20,243.81	46,290.55	0.02	26,046.74	
151.000 LANCASTER COLONY CORP 513847103	141.39	9,917.68	21,349.89	0.01	11,432.21	
381.000 LANDSTAR SYSTEM INC 515098101	85.30	17,145.00	32,499.30	0.01	15,354.30	
3,744.000 LAS VEGAS SANDS CORP 517834107	53.41	140,896.31	199,967.04	0.09	59,070.73	
677.000 LASALLE HOTEL PROPERTIES 517942108	30.47	17,101.02	20,628.19	0.01	3,527.17	
2,103.000 ESTEE LAUDER COS INC/THE 518439104	76.49	181,995.50	160,858.47	0.07	-21,137.03	
900.000 LEAR CORP 521865204	132.37	44,976.99	119,133.00	0.05	74,156.01	
1,136.000 LEGGETT & PLATT INC 524660107	48.88	26,003.04	55,527.68	0.03	29,524.64	

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	
472.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	43.06	9,907.28	20,324.32	0.01	10,417.04	
783.000 LEGG MASON INC 524901105	29.91	23,191.49	23,419.53	0.01	228.04	
2,055.000 LEIDOS HOLDINGS INC 525327102	51.14	71,313.65	105,092.70	0.05	33,779.05	
8,132.000 LENDINGCLUB CORP 52603A109	5.25	39,684.16	42,693.00	0.02	3,008.84	
1,519.000 LENNAR CORP 526057104	42.93	57,752.38	65,210.67	0.03	7,458.29	
514.000 LENNOX INTERNATIONAL INC 526107107	153.17	23,730.67	78,729.38	0.04	54,998.71	
2,549.000 LEUCADIA NATIONAL CORP 527288104	23.25	51,969.04	59,264.25	0.03	7,295.21	
2,542.000 LEVEL 3 COMMUNICATIONS INC 52729N308	56.36	94,674.83	143,267.12	0.07	48,592.29	
2,338.000 LEXINGTON REALTY TRUST 529043101	10.80	18,796.68	25,250.40	0.01	6,453.72	
336.000 LIBBEY INC 529898108	19.46	4,952.64	6,538.56	0.00	1,585.92	

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744.000 LIBERTY BROADBAND CORP 530307305	74.07	40,222.04	55,108.08	0.03	14,886.04	
434.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	39.67	5,286.79	17,216.78	0.01	11,929.99	
5,023.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	19.98	59,266.05	100,359.54	0.05	41,093.49	
651.000 LIBERTY VENTURES 53071M856	36.87	6,798.82	24,002.37	0.01	17,203.55	
981.000 LIBERTY PROPERTY TRUST 531172104	39.50	30,411.00	38,749.50	0.02	8,338.50	
2,305.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	34.52	68,974.69	79,568.60	0.04	10,593.91	
576.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	31.35	16,885.31	18,057.60	0.01	1,172.29	
372.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	15.05	3,403.72	5,598.60	0.00	2,194.88	
544.000 LIFEPOINT HEALTH INC 53219L109	56.80	20,410.88	30,899.20	0.01	10,488.32	
393.000 LIGAND PHARMACEUTICALS INC 53220K504	101.61	42,648.36	39,932.73	0.02	-2,715.63	

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44.000 LIFE STORAGE INC 53223X107	85.26	1,738.88	3,751.44	0.00	2,012.56	
7,797.000 ELI LILLY & CO 532457108	73.55	547,277.44	573,469.35	0.26	26,191.91	
622.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	76.67	32,375.10	47,688.74	0.02	15,313.64	
1,641.000 LINCOLN NATIONAL CORP 534187109	66.27	47,432.78	108,749.07	0.05	61,316.29	
100.000 LINDSAY CORP 535555106	74.61	6,217.00	7,461.00	0.00	1,244.00	
2,543.000 LINEAR TECHNOLOGY CORP 535678106	62.35	96,803.16	158,556.05	0.07	61,752.89	
750.000 LIONS GATE ENTERTAINMENT CORP 535919401	26.90	12,012.71	20,175.00	0.01	8,162.29	
750.000 LIONS GATE ENTERTAINMENT CORP 535919500	24.54	11,612.29	18,405.00	0.01	6,792.71	
181.000 LITTELFUSE INC 537008104	151.77	9,973.10	27,470.37	0.01	17,497.27	
1,122.000 LIVE NATION ENTERTAINMENT INC 538034109	26.60	12,285.90	29,845.20	0.01	17,559.30	

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1,936.000 LOCKHEED MARTIN CORP 539830109	249.94	414,797.61	483,883.84	0.22	69,086.23	
2,415.000 LOEWS CORP 540424108	46.83	90,779.85	113,094.45	0.05	22,314.60	
2,122.000 LOUISIANA-PACIFIC CORP 546347105	18.93	36,880.36	40,169.46	0.02	3,289.10	
8,935.000 LOWE'S COS INC 548661107	71.12	255,551.34	635,457.20	0.29	379,905.86	
1,049.000 LULULEMON ATHLETICA INC 550021109	64.99	61,778.15	68,174.51	0.03	6,396.36	
1,959.000 LUMINEX CORP 55027E102	20.23	42,960.87	39,630.57	0.02	-3,330.30	
1,103.000 M&T BANK CORP 55261F104	156.43	98,970.42	172,542.29	0.08	73,571.87	
433.000 MB FINANCIAL INC 55264U108	47.23	8,227.00	20,450.59	0.01	12,223.59	
313.000 MDC HOLDINGS INC 552676108	25.66	7,607.39	8,031.58	0.00	424.19	
1,859.000 MDU RESOURCES GROUP INC 552690109	28.77	38,865.53	53,483.43	0.02	14,617.90	

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882.000	MGE ENERGY INC 55277P104	65.30	25,174.38	57,594.60	0.03	32,420.22
2,020.000	MGIC INVESTMENT CORP 552848103	10.19	10,140.40	20,583.80	0.01	10,443.40
4,995.000	MGM RESORTS INTERNATIONAL 552953101	28.83	82,648.50	144,005.85	0.07	61,357.35
416.000	MKS INSTRUMENTS INC 55306N104	59.40	10,437.44	24,710.40	0.01	14,272.96
2,850.000	MRC GLOBAL INC 55345K103	20.26	43,804.50	57,741.00	0.03	13,936.50
138.000	MSA SAFETY INC 553498106	69.33	4,854.84	9,567.54	0.00	4,712.70
683.000	MSC INDUSTRIAL DIRECT CO INC 553530106	92.39	42,352.83	63,102.37	0.03	20,749.54
954.000	MSCI INC 55354G100	78.78	34,965.92	75,156.12	0.03	40,190.20
215.000	MYR GROUP INC 55405W104	37.68	5,061.10	8,101.20	0.00	3,040.10
1,121.000	MACERICH CO/THE 554382101	70.84	47,622.50	79,411.64	0.04	31,789.14

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3,242.000 MACY'S INC 55616P104	35.81	131,955.45	116,096.02	0.05	-15,859.43	
801.000 STEVEN MADDEN LTD 556269108	35.75	20,138.70	28,635.75	0.01	8,497.05	
197.000 MADISON SQUARE GARDEN CO/THE 55825T103	171.51	35,010.84	33,787.47	0.02	-1,223.37	
853.000 MAGELLAN HEALTH INC 559079207	75.25	45,699.18	64,188.25	0.03	18,489.07	
672.000 MANHATTAN ASSOCIATES INC 562750109	53.03	9,881.76	35,636.16	0.02	25,754.40	
1,781.000 MANITOWOC FOODSERVICE INC 563568104	19.33	17,076.47	34,426.73	0.02	17,350.26	
1,781.000 MANITOWOC CO INC/THE 563571108	5.98	5,410.74	10,650.38	0.00	5,239.64	
656.000 MANPOWERGROUP INC 56418H100	88.87	31,605.26	58,298.72	0.03	26,693.46	
6,124.000 MARATHON OIL CORP 565849106	17.31	77,242.88	106,006.44	0.05	28,763.56	
4,189.000 MARATHON PETROLEUM CORP 56585A102	50.35	87,750.21	210,916.15	0.10	123,165.94	

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513.000	MARCUS CORP/THE 566330106	31.50	4,945.32	16,159.50	0.01	11,214.18
77.000	MARKEL CORP 570535104	904.50	30,999.49	69,646.50	0.03	38,647.01
346.000	MARKETAXESS HOLDINGS INC 57060D108	146.92	27,960.82	50,834.32	0.02	22,873.50
603.000	MARRIOTT VACATIONS WORLDWIDE C 57164Y107	84.85	23,263.74	51,164.55	0.02	27,900.81
4,993.000	MARSH & MCLENNAN COS INC 571748102	67.59	169,404.52	337,476.87	0.16	168,072.35
3,578.000	MARRIOTT INTERNATIONAL INC/MD 571903202	82.68	169,300.00	295,829.04	0.14	126,529.04
357.000	MARTEN TRANSPORT LTD 573075108	23.30	4,971.82	8,318.10	0.00	3,346.28
534.000	MARTIN MARIETTA MATERIALS INC 573284106	221.53	56,225.19	118,297.02	0.05	62,071.83
2,444.000	MASCO CORP 574599106	31.62	29,183.68	77,279.28	0.04	48,095.60
875.000	MASIMO CORP 574795100	67.40	36,303.75	58,975.00	0.03	22,671.25

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639.000	MASONITE INTERNATIONAL CORP 575385109	65.80	42,908.85	42,046.20	0.02	-862.65
450.000	MASTEC INC 576323109	38.25	8,212.50	17,212.50	0.01	9,000.00
9,295.000	MASTERCARD INC 57636Q104	103.25	384,005.68	959,708.75	0.44	575,703.07
1,388.000	MATADOR RESOURCES CO 576485205	25.76	27,801.64	35,754.88	0.02	7,953.24
4,233.000	MATTEL INC 577081102	27.55	97,883.43	116,619.15	0.05	18,735.72
2,344.000	MAXIM INTEGRATED PRODUCTS INC 57772K101	38.57	55,786.19	90,408.08	0.04	34,621.89
1,228.000	MAXLINEAR INC 57776J100	21.80	10,794.12	26,770.40	0.01	15,976.28
866.000	MAXIMUS INC 577933104	55.79	20,860.81	48,314.14	0.02	27,453.33
991.000	MCCORMICK & CO INC/MD 579780206	93.33	66,800.36	92,490.03	0.04	25,689.67
8,058.000	MCDONALD'S CORP 580135101	121.72	523,100.41	980,819.76	0.45	457,719.35

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507.000	MCGRATH RENTCORP 580589109	39.19	14,893.26	19,869.33	0.01	4,976.07
2,153.000	MCKESSON CORP 58155Q103	140.45	183,335.78	302,388.85	0.14	119,053.07
2,041.000	MEAD JOHNSON NUTRITION CO 582839106	70.76	105,895.29	144,421.16	0.07	38,525.87
1,533.000	MEDICAL PROPERTIES TRUST INC 58463J304	12.30	16,478.18	18,855.90	0.01	2,377.72
741.000	MEDICINES CO/THE 584688105	33.94	21,335.54	25,149.54	0.01	3,814.00
340.000	MEDIFAST INC 58470H101	41.63	8,673.40	14,154.20	0.01	5,480.80
498.000	MEDIDATA SOLUTIONS INC 58471A105	49.67	9,800.64	24,735.66	0.01	14,935.02
1,246.000	MEDNAX INC 58502B106	66.66	60,891.60	83,058.36	0.04	22,166.76
765.000	MENTOR GRAPHICS CORP 587200106	36.89	9,417.15	28,220.85	0.01	18,803.70
1,373.000	MERCHANTS BANCSHARES INC/VT 588448100	54.20	41,500.98	74,416.60	0.03	32,915.62

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26,461.000 MERCK & CO INC 58933Y105	58.87	1,179,784.64	1,557,759.07	0.72	377,974.43	
984.000 MERIDIAN BANCORP INC 58958U103	18.90	5,120.14	18,597.60	0.01	13,477.46	
222.000 MERITAGE HOMES CORP 59001A102	34.80	5,072.70	7,725.60	0.00	2,652.90	
1,923.000 MERITOR INC 59001K100	12.42	9,634.23	23,883.66	0.01	14,249.43	
2,118.000 MERRIMACK PHARMACEUTICALS INC 590328100	4.08	9,488.64	8,641.44	0.00	-847.20	
8,710.000 METLIFE INC 59156R108	53.89	422,514.02	469,381.90	0.22	46,867.88	
324.000 METTLER-TOLEDO INTERNATIONAL I 592688105	418.56	59,209.59	135,613.44	0.06	76,403.85	
66,345.000 MICROSOFT CORP 594918104	62.14	2,371,900.97	4,122,678.30	1.90	1,750,777.33	
1,592.000 MICROCHIP TECHNOLOGY INC 595017104	64.15	57,217.17	102,126.80	0.05	44,909.63	
6,484.000 MICRON TECHNOLOGY INC 595112103	21.92	46,878.51	142,129.28	0.07	95,250.77	

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799.000 MICROSEMI CORP 595137100	53.97	16,941.74	43,122.03	0.02	26,180.29	
811.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	97.92	47,776.97	79,413.12	0.04	31,636.15	
444.000 MIDDLEBY CORP/THE 596278101	128.81	13,485.76	57,191.64	0.03	43,705.88	
255.000 MIDDLESEX WATER CO 596680108	42.94	4,924.05	10,949.70	0.01	6,025.65	
1,105.000 HERMAN MILLER INC 600544100	34.20	35,415.25	37,791.00	0.02	2,375.75	
152.000 MINERALS TECHNOLOGIES INC 603158106	77.25	4,883.76	11,742.00	0.01	6,858.24	
250.000 MOBILE MINI INC 60740F105	30.25	5,067.50	7,562.50	0.00	2,495.00	
453.000 MOHAWK INDUSTRIES INC 608190104	199.68	25,830.06	90,455.04	0.04	64,624.98	
191.000 MOLINA HEALTHCARE INC 60855R100	54.26	4,935.44	10,363.66	0.00	5,428.22	
1,485.000 MOLSON COORS BREWING CO 60871R209	97.31	106,881.89	144,505.35	0.07	37,623.46	

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15,125.000 MONDELEZ INTERNATIONAL INC 609207105	44.33	340,494.42	670,491.25	0.31	329,996.83	
3,367.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	15.24	35,589.19	51,313.08	0.02	15,723.89	
3,170.000 MONOGRAM RESIDENTIAL TRUST INC 60979P105	10.82	29,924.80	34,299.40	0.02	4,374.60	
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	81.93	5,226.75	28,265.85	0.01	23,039.10	
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	19.85	5,025.18	7,265.10	0.00	2,239.92	
242.000 MONRO MUFFLER BRAKE INC 610236101	57.20	8,252.20	13,842.40	0.01	5,590.20	
4,427.000 MONSANTO CO 61166W101	105.21	265,626.58	465,764.67	0.21	200,138.09	
4,545.000 MONSTER BEVERAGE CORP 61174X109	44.34	161,909.39	201,525.30	0.09	39,615.91	
1,642.000 MOODY'S CORP 615369105	94.27	107,813.66	154,791.34	0.07	46,977.68	
360.000 MOOG INC 615394202	65.68	14,846.40	23,644.80	0.01	8,798.40	

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11,891.000 MORGAN STANLEY 617446448	42.25	295,631.20	502,394.75	0.23	206,763.55	
3,122.000 MOSAIC CO/THE 61945C103	29.33	103,043.64	91,568.26	0.04	-11,475.38	
1,371.000 MOTOROLA SOLUTIONS INC 620076307	82.89	96,984.54	113,642.19	0.05	16,657.65	
600.000 MUELLER INDUSTRIES INC 624756102	39.96	10,908.00	23,976.00	0.01	13,068.00	
1,824.000 MUELLER WATER PRODUCTS INC 624758108	13.31	10,086.72	24,277.44	0.01	14,190.72	
2,183.000 MURPHY OIL CORP 626717102	31.13	39,839.75	67,956.79	0.03	28,117.04	
399.000 MURPHY USA INC 626755102	61.47	11,529.40	24,526.53	0.01	12,997.13	
273.000 NBT BANCORP INC 628778102	41.88	5,978.70	11,433.24	0.01	5,454.54	
449.000 NCI BUILDING SYSTEMS INC 628852204	15.65	4,992.88	7,026.85	0.00	2,033.97	
1,929.000 NCR CORP 62886E108	40.56	40,041.90	78,240.24	0.04	38,198.34	

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441.000 NIC INC 62914B100	23.90	5,538.96	10,539.90	0.00	5,000.94	
3,910.000 NRG ENERGY INC 629377508	12.26	38,748.10	47,936.60	0.02	9,188.50	
2,738.000 NRG YIELD INC 62942X405	15.80	41,042.62	43,260.40	0.02	2,217.78	
43.000 NVR INC 62944T105	1,669.00	33,133.78	71,767.00	0.03	38,633.22	
849.000 NASDAQ INC 631103108	67.12	28,080.68	56,984.88	0.03	28,904.20	
1,204.000 NATIONAL BANKSHARES INC 634865109	43.45	41,056.40	52,313.80	0.02	11,257.40	
806.000 NATIONAL FUEL GAS CO 636180101	56.64	41,194.66	45,651.84	0.02	4,457.18	
698.000 NATIONAL HEALTH INVESTORS INC 63633D104	74.17	42,591.96	51,770.66	0.02	9,178.70	
1,150.000 NATIONAL INSTRUMENTS CORP 636518102	30.82	35,339.50	35,443.00	0.02	103.50	
4,080.000 NATIONAL OILWELL VARCO INC 637071101	37.44	144,629.66	152,755.20	0.07	8,125.54	

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675.000 NATIONAL RETAIL PROPERTIES INC 637417106	44.20	16,395.75	29,835.00	0.01	13,439.25	
1,979.000 NATIONAL STORAGE AFFILIATES TR 637870106	22.07	40,549.71	43,676.53	0.02	3,126.82	
84.000 NATIONAL WESTERN LIFE GROUP IN 638517102	310.80	13,623.84	26,107.20	0.01	12,483.36	
199.000 NAVIGATORS GROUP INC/THE 638904102	117.75	9,843.61	23,432.25	0.01	13,588.64	
507.000 NAVIGANT CONSULTING INC 63935N107	26.18	5,070.00	13,273.26	0.01	8,203.26	
3,438.000 NAVIENT CORP 63938C108	16.43	35,481.33	56,486.34	0.03	21,005.01	
710.000 NEENAH PAPER INC 640079109	85.20	46,746.40	60,492.00	0.03	13,745.60	
1,887.000 NEKTAR THERAPEUTICS 640268108	12.27	10,001.10	23,153.49	0.01	13,152.39	
233.000 NELNET INC 64031N108	50.75	5,039.79	11,824.75	0.01	6,784.96	
325.000 NEOGEN CORP 640491106	66.00	9,949.33	21,450.00	0.01	11,500.67	

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
2,435.000	NETAPP INC 64110D104	35.27	83,713.01	85,882.45	0.04	2,169.44
3,692.000	NETFLIX INC 64110L106	123.80	352,029.76	457,069.60	0.21	105,039.84
846.000	NETGEAR INC 64111Q104	54.35	35,811.18	45,980.10	0.02	10,168.92
1,022.000	NETSCOUT SYSTEMS INC 64115T104	31.50	30,807.92	32,193.00	0.01	1,385.08
692.000	NEUROCRINE BIOSCIENCES INC 64125C109	38.70	5,217.68	26,780.40	0.01	21,562.72
230.000	NEW JERSEY RESOURCES CORP 646025106	35.50	4,991.00	8,165.00	0.00	3,174.00
3,314.000	NEW RESIDENTIAL INVESTMENT COR 64828T201	15.72	41,425.00	52,096.08	0.02	10,671.08
2,195.000	NEW SENIOR INVESTMENT GROUP IN 648691103	9.79	29,171.55	21,489.05	0.01	-7,682.50
2,352.000	NEW YORK COMMUNITY BANCORP INC 649445103	15.91	30,470.03	37,420.32	0.02	6,950.29
2,684.000	NEW YORK REIT INC 64976L109	10.12	28,638.28	27,162.08	0.01	-1,476.20

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4,138.000	NEWELL BRANDS INC 651229106	44.65	100,476.79	184,761.70	0.09	84,284.91
1,485.000	NEWFIELD EXPLORATION CO 651290108	40.50	56,027.49	60,142.50	0.03	4,115.01
89.000	NEWMARKET CORP 651587107	423.84	35,158.56	37,721.76	0.02	2,563.20
4,311.000	NEWMONT MINING CORP 651639106	34.07	87,263.90	146,875.77	0.07	59,611.87
3,768.000	NEWS CORP 65249B109	11.46	33,421.54	43,181.28	0.02	9,759.74
4,012.000	NEXTERA ENERGY INC 65339F101	119.46	218,877.50	479,273.52	0.22	260,396.02
3,089.000	NEXPOINT RESIDENTIAL TRUST INC 65341D102	22.34	38,581.61	69,008.26	0.03	30,426.65
10,856.000	NIKE INC 654106103	50.83	408,536.92	551,810.48	0.25	143,273.56
2,218.000	NISOURCE INC 65473P105	22.14	17,902.28	49,106.52	0.02	31,204.24
4,552.000	NOBLE ENERGY INC 655044105	38.06	165,882.50	173,249.12	0.08	7,366.62

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492.000	NORDSON CORP 655663102	112.05	33,197.16	55,128.60	0.03	21,931.44
1,487.000	NORDSTROM INC 655664100	47.93	66,306.19	71,271.91	0.03	4,965.72
2,804.000	NORFOLK SOUTHERN CORP 655844108	108.07	121,256.74	303,028.28	0.14	181,771.54
1,810.000	NORTHERN TRUST CORP 665859104	89.05	122,412.80	161,180.50	0.07	38,767.70
2,288.000	NORTHFIELD BANCORP INC 66611T108	19.97	32,710.21	45,691.36	0.02	12,981.15
2,180.000	NORTHROP GRUMMAN CORP 666807102	232.58	134,983.14	507,024.40	0.23	372,041.26
2,759.000	NORTHSTAR REALTY FINANCE CORP 66704R803	15.15	38,736.36	41,798.85	0.02	3,062.49
763.000	NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	14.92	6,904.23	11,383.96	0.01	4,479.73
4,286.000	NORTHSTAR REALTY EUROPE CORP 66706L101	12.57	43,419.21	53,875.02	0.02	10,455.81
843.000	NORTHWEST BANCSHARES INC 667340103	18.03	10,242.45	15,199.29	0.01	4,956.84

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773.000 NORTHWESTERN CORP 668074305	56.87	42,344.94	43,960.51	0.02	1,615.57	
5,192.000 NOVAVAX INC 670002104	1.26	39,926.48	6,541.92	0.00	-33,384.56	
644.000 NOW INC 67011P100	20.47	11,913.40	13,182.68	0.01	1,269.28	
435.000 NU SKIN ENTERPRISES INC 67018T105	47.78	15,712.20	20,784.30	0.01	5,072.10	
2,066.000 NUANCE COMMUNICATIONS INC 67020Y100	14.90	34,900.60	30,783.40	0.01	-4,117.20	
3,441.000 NUCOR CORP 670346105	59.52	147,743.77	204,808.32	0.09	57,064.55	
5,434.000 NVIDIA CORP 67066G104	106.74	161,117.19	580,025.16	0.27	418,907.97	
743.000 NUVASIVE INC 670704105	67.36	36,726.49	50,048.48	0.02	13,321.99	
1,725.000 OGE ENERGY CORP 670837103	33.45	46,773.84	57,701.25	0.03	10,927.41	
756.000 O'REILLY AUTOMOTIVE INC 67103H107	278.41	203,904.91	210,477.96	0.10	6,573.05	


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3,668.000	OASIS PETROLEUM INC 674215108	15.14	41,668.48	55,533.52	0.03	13,865.04
7,142.000	OCCIDENTAL PETROLEUM CORP 674599105	71.23	377,118.88	508,724.66	0.23	131,605.78
862.000	OCEANEERING INTERNATIONAL INC 675232102	28.21	32,402.58	24,317.02	0.01	-8,085.56
652.000	OCEANFIRST FINANCIAL CORP 675234108	30.03	8,482.52	19,579.56	0.01	11,097.04
3,779.000	OFFICE DEPOT INC 676220106	4.52	9,919.13	17,081.08	0.01	7,161.95
585.000	OIL STATES INTERNATIONAL INC 678026105	39.00	17,144.57	22,815.00	0.01	5,670.43
565.000	OLD DOMINION FREIGHT LINE INC 679580100	85.79	13,612.73	48,471.35	0.02	34,858.62
752.000	OLD NATIONAL BANCORP/IN 680033107	18.15	7,753.12	13,648.80	0.01	5,895.68
2,060.000	OLD REPUBLIC INTERNATIONAL COR 680223104	19.00	25,865.97	39,140.00	0.02	13,274.03
2,470.000	OLIN CORP 680665205	25.61	53,287.95	63,256.70	0.03	9,968.75

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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	
2,430.000 OMNICOM GROUP INC 681919106	85.11	113,723.75	206,817.30	0.10	93,093.55	
1,187.000 OMEGA HEALTHCARE INVESTORS INC 681936100	31.26	29,493.00	37,105.62	0.02	7,612.62	
974.000 OMEGA PROTEIN CORP 68210P107	25.05	6,447.88	24,398.70	0.01	17,950.82	
504.000 ON ASSIGNMENT INC 682159108	44.16	9,843.12	22,256.64	0.01	12,413.52	
3,187.000 ON SEMICONDUCTOR CORP 682189105	12.76	27,862.53	40,666.12	0.02	12,803.59	
488.000 ONE GAS INC 68235P108	63.96	7,459.70	31,212.48	0.01	23,752.78	
316.000 ONE LIBERTY PROPERTIES INC 682406103	25.12	4,964.36	7,937.92	0.00	2,973.56	
1,949.000 ONEOK INC 682680103	57.41	52,783.11	111,892.09	0.05	59,108.98	
735.000 OPHTHOTECH CORP 683745103	4.83	38,808.00	3,550.05	0.00	-35,257.95	
5,126.000 OPKO HEALTH INC 68375N103	9.30	45,667.80	47,671.80	0.02	2,004.00	

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29,461.000 ORACLE CORP 68389X105	38.45	597,146.59	1,132,775.45	0.52	535,628.86	
696.000 ORBITAL ATK INC 68557N103	87.73	48,344.59	61,060.08	0.03	12,715.49	
446.000 ORITANI FINANCIAL CORP 68633D103	18.75	5,646.36	8,362.50	0.00	2,716.14	
220.000 ORMAT TECHNOLOGIES INC 686688102	53.62	4,802.60	11,796.40	0.01	6,993.80	
1,107.000 OSHKOSH CORP 688239201	64.61	23,667.66	71,523.27	0.03	47,855.61	
1,277.000 OTTER TAIL CORP 689648103	40.80	35,347.36	52,101.60	0.02	16,754.24	
1,845.000 OUTFRONT MEDIA INC 69007J106	24.87	42,693.30	45,885.15	0.02	3,191.85	
1,094.000 OWENS & MINOR INC 690732102	35.29	42,436.26	38,607.26	0.02	-3,829.00	
1,446.000 OWENS CORNING 690742101	51.56	40,919.94	74,555.76	0.03	33,635.82	
155.000 OXFORD INDUSTRIES INC 691497309	60.13	5,068.50	9,320.15	0.00	4,251.65	

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1,031.000 PBF ENERGY INC 69318G106	27.88	35,538.57	28,744.28	0.01	-6,794.29	
466.000 PDC ENERGY INC 69327R101	72.58	23,530.08	33,822.28	0.02	10,292.20	
4,482.000 PG&E CORP 69331C108	60.77	239,585.96	272,371.14	0.13	32,785.18	
3,542.000 PNC FINANCIAL SERVICES GROUP I 693475105	116.96	264,818.82	414,272.32	0.19	149,453.50	
1,656.000 PNM RESOURCES INC 69349H107	34.30	40,561.08	56,800.80	0.03	16,239.72	
2,527.000 PPG INDUSTRIES INC 693506107	94.76	168,328.57	239,458.52	0.11	71,129.95	
6,357.000 PPL CORP 69351T106	34.05	199,381.35	216,455.85	0.10	17,074.50	
1,133.000 PRA GROUP INC 69354N106	39.10	34,779.63	44,300.30	0.02	9,520.67	
193.000 PS BUSINESS PARKS INC 69360J107	116.52	9,588.24	22,488.36	0.01	12,900.12	
676.000 PVH CORP 693656100	90.24	52,279.52	61,002.24	0.03	8,722.72	

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946.000 PTC INC 69370C100	46.27	21,587.72	43,771.42	0.02	22,183.70	
3,671.000 PACCAR INC 693718108	63.90	149,774.67	234,576.90	0.11	84,802.23	
3,921.000 PACIFIC BIOSCIENCES OF CALIFOR 69404D108	3.80	10,508.28	14,899.80	0.01	4,391.52	
752.000 PACIRA PHARMACEUTICALS INC/DE 695127100	32.30	12,791.52	24,289.60	0.01	11,498.08	
863.000 PACKAGING CORP OF AMERICA 695156109	84.82	22,248.14	73,199.66	0.03	50,951.52	
981.000 PACWEST BANCORP 695263103	54.44	21,041.46	53,405.64	0.02	32,364.18	
563.000 PALO ALTO NETWORKS INC 697435105	125.05	72,237.94	70,403.15	0.03	-1,834.79	
197.000 PANERA BREAD CO 69840W108	205.09	31,222.20	40,402.73	0.02	9,180.53	
1,972.000 PARAMOUNT GROUP INC 69924R108	15.99	36,087.60	31,532.28	0.01	-4,555.32	
801.000 PAREXEL INTERNATIONAL CORP 699462107	65.72	20,278.45	52,641.72	0.02	32,363.27	

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340.000 PARK NATIONAL CORP 700658107	119.66	21,654.60	40,684.40	0.02	19,029.80	
253.000 PARK-OHIO HOLDINGS CORP 700666100	42.60	5,039.76	10,777.80	0.00	5,738.04	
3,185.000 PARK STERLING CORP 70086Y105	10.79	14,844.16	34,366.15	0.02	19,521.99	
1,413.000 PARKER-HANNIFIN CORP 701094104	140.00	93,345.65	197,820.00	0.09	104,474.35	
480.211 PARKWAY INC 70156Q107	22.25	10,924.80	10,684.69	0.00	-240.11	
2,145.000 PARSLEY ENERGY INC 701877102	35.24	42,406.65	75,589.80	0.03	33,183.15	
1,068.000 PATTERN ENERGY GROUP INC 70338P100	18.99	28,269.96	20,281.32	0.01	-7,988.64	
820.000 PATTERSON COS INC 703395103	41.03	25,953.00	33,644.60	0.02	7,691.60	
2,199.000 PATTERSON-UTI ENERGY INC 703481101	26.92	39,559.41	59,197.08	0.03	19,637.67	
3,206.000 PAYCHEX INC 704326107	60.88	111,863.41	195,181.28	0.09	83,317.87	

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11,296.000 PAYPAL HOLDINGS INC 70450Y103	39.47	254,660.58	445,853.12	0.21	191,192.54	
432.000 PEBBLEBROOK HOTEL TRUST 70509V100	29.75	9,789.12	12,852.00	0.01	3,062.88	
539.000 PENN NATIONAL GAMING INC 707569109	13.79	4,585.97	7,432.81	0.00	2,846.84	
5,734.000 JC PENNEY CO INC 708160106	8.31	51,026.68	47,649.54	0.02	-3,377.14	
677.000 PENNSYLVANIA REAL ESTATE INVES 709102107	18.96	11,923.01	12,835.92	0.01	912.91	
354.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	51.84	7,625.16	18,351.36	0.01	10,726.20	
1,675.000 PEOPLE'S UNITED FINANCIAL INC 712704105	19.36	21,369.72	32,428.00	0.01	11,058.28	
12,635.000 PEPSICO INC 713448108	104.63	996,457.91	1,322,000.05	0.61	325,542.14	
773.000 PERKINELMER INC 714046109	52.15	26,065.00	40,311.95	0.02	14,246.95	
57,297.000 PFIZER INC 717081103	32.48	1,756,867.46	1,861,006.56	0.86	104,139.10	

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395.000	PHARMERICA CORP 71714F104	25.15	5,186.35	9,934.25	0.00	4,747.90
14,558.000	PHILIP MORRIS INTERNATIONAL IN 718172109	91.49	767,684.22	1,331,911.42	0.61	564,227.20
4,742.000	PHILLIPS 66 718546104	86.41	178,349.72	409,756.22	0.19	231,406.50
2,163.000	PIEDMONT OFFICE REALTY TRUST I 720190206	20.91	42,675.99	45,228.33	0.02	2,552.34
322.000	PINNACLE FINANCIAL PARTNERS IN 72346Q104	69.30	4,842.88	22,314.60	0.01	17,471.72
1,117.000	PINNACLE WEST CAPITAL CORP 723484101	78.03	60,274.75	87,159.51	0.04	26,884.76
795.000	PINNACLE FOODS INC 72348P104	53.45	34,685.85	42,492.75	0.02	7,806.90
1,289.000	PINNACLE ENTERTAINMENT INC 72348Y105	14.50	15,486.97	18,690.50	0.01	3,203.53
1,435.000	PIONEER NATURAL RESOURCES CO 723787107	180.07	189,798.38	258,400.45	0.12	68,602.07
172.000	PIPER JAFFRAY COS 724078100	72.50	4,819.44	12,470.00	0.01	7,650.56

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1,697.000	PITNEY BOWES INC 724479100	15.19	26,804.99	25,777.43	0.01	-1,027.56
382.000	PLANTRONICS INC 727493108	54.76	13,331.80	20,918.32	0.01	7,586.52
9,708.000	PLATFORM SPECIALTY PRODUCTS CO 72766Q105	9.81	97,113.00	95,235.48	0.04	-1,877.52
298.000	PLEXUS CORP 729132100	54.04	9,506.20	16,103.92	0.01	6,597.72
695.000	POLARIS INDUSTRIES INC 731068102	82.39	42,382.78	57,261.05	0.03	14,878.27
1,242.000	POLYONE CORP 73179P106	32.04	20,837.56	39,793.68	0.02	18,956.12
382.000	POOL CORP 73278L105	104.34	10,948.12	39,857.88	0.02	28,909.76
396.000	POPEYES LOUISIANA KITCHEN INC 732872106	60.48	9,987.12	23,950.08	0.01	13,962.96
645.000	POPULAR INC 733174700	43.82	10,042.65	28,263.90	0.01	18,221.25
1,280.000	PORTLAND GENERAL ELECTRIC CO 736508847	43.33	45,493.20	55,462.40	0.03	9,969.20

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545.000 POST HOLDINGS INC 737446104	80.39	33,672.94	43,812.55	0.02	10,139.61	
1,123.000 POTLATCH CORP 737630103	41.65	36,973.38	46,772.95	0.02	9,799.57	
229.000 POWER INTEGRATIONS INC 739276103	67.85	8,408.88	15,537.65	0.01	7,128.77	
2,681.000 PRAXAIR INC 74005P104	117.19	209,276.21	314,186.39	0.14	104,910.18	
878.000 PREFERRED BANK/LOS ANGELES CA 740367404	52.42	26,866.80	46,024.76	0.02	19,157.96	
2,916.000 PREFERRED APARTMENT COMMUNITIE 74039L103	14.91	32,693.61	43,477.56	0.02	10,783.95	
1,227.000 PREMIER INC 74051N102	30.36	42,503.28	37,251.72	0.02	-5,251.56	
411.000 PRESTIGE BRANDS HOLDINGS INC 74112D101	52.10	4,960.77	21,413.10	0.01	16,452.33	
2,501.000 T ROWE PRICE GROUP INC 74144T108	75.26	119,183.16	188,225.26	0.09	69,042.10	
448.000 PRICELINE GROUP INC/THE 741503403	1,466.06	246,639.12	656,794.88	0.30	410,155.76	

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107.000 PRICESMART INC 741511109	83.50	5,056.82	8,934.50	0.00	3,877.68	
1,826.000 PRIMORIS SERVICES CORP 74164F103	22.78	43,466.47	41,596.28	0.02	-1,870.19	
865.000 PRIMERICA INC 74164M108	69.15	44,720.50	59,814.75	0.03	15,094.25	
3,766.000 PRIMO WATER CORP 74165N105	12.28	40,074.01	46,246.48	0.02	6,172.47	
1,646.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	57.86	51,710.74	95,237.56	0.04	43,526.82	
484.000 PROASSURANCE CORP 74267C106	56.20	16,845.62	27,200.80	0.01	10,355.18	
24,843.000 PROCTER & GAMBLE CO/THE 742718109	84.08	1,718,956.97	2,088,799.44	0.96	369,842.47	
838.000 PRIVATEBANCORP INC 742962103	54.19	25,161.59	45,411.22	0.02	20,249.63	
5,850.000 PROGRESSIVE CORP/THE 743315103	35.50	173,247.87	207,675.00	0.10	34,427.13	
5,085.000 PROLOGIS INC 74340W103	52.79	184,797.37	268,437.15	0.12	83,639.78	

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	
613.000 PROS HOLDINGS INC 74346Y103	21.52	9,814.13	13,191.76	0.01	3,377.63	
372.000 PROSPERITY BANCSHARES INC 743606105	71.78	15,791.40	26,702.16	0.01	10,910.76	
480.000 PROVIDENT FINANCIAL SERVICES I 74386T105	28.30	6,628.80	13,584.00	0.01	6,955.20	
4,212.000 PRUDENTIAL FINANCIAL INC 744320102	104.06	333,967.77	438,300.72	0.20	104,332.95	
4,296.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	43.88	132,634.02	188,508.48	0.09	55,874.46	
1,058.000 PUBLIC STORAGE 74460D109	223.50	104,855.18	236,463.00	0.11	131,607.82	
2,828.000 PULTEGROUP INC 745867101	18.38	52,675.64	51,978.64	0.02	-697.00	
122.000 QUAKER CHEMICAL CORP 747316107	127.94	4,941.00	15,608.68	0.01	10,667.68	
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	11.11	5,070.08	10,354.52	0.00	5,284.44	
2,267.000 QEP RESOURCES INC 74733V100	18.41	36,974.77	41,735.47	0.02	4,760.70	

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1,160.000	QORVO INC 74736K101	52.73	29,297.77	61,166.80	0.03	31,869.03
14,769.000	QUALCOMM INC 747525103	65.20	583,618.60	962,938.80	0.44	379,320.20
787.000	QUALITY CARE PROPERTIES INC 747545101	15.50	24,278.95	12,198.50	0.01	-12,080.45
781.000	QUALYS INC 74758T303	31.65	28,037.90	24,718.65	0.01	-3,319.25
1,822.000	QUANTA SERVICES INC 74762E102	34.85	42,147.42	63,496.70	0.03	21,349.28
1,257.000	QUEST DIAGNOSTICS INC 74834L100	91.90	87,181.07	115,518.30	0.05	28,337.23
1,044.208	QUINTILES IMS HOLDINGS INC 74876Y101	76.05	71,802.72	79,412.02	0.04	7,609.30
576.000	RLI CORP 749607107	63.13	35,164.80	36,362.88	0.02	1,198.08
735.000	RLJ LODGING TRUST 74965L101	24.49	14,928.20	18,000.15	0.01	3,071.95
322.000	RPC INC 749660106	19.81	4,840.73	6,378.82	0.00	1,538.09

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77.000 RMR GROUP INC/THE 74967R106	39.50	1,001.00	3,041.50	0.00	2,040.50	
1,036.000 RPM INTERNATIONAL INC 749685103	53.83	23,133.88	55,767.88	0.03	32,634.00	
1,486.000 RSP PERMIAN INC 74978Q105	44.62	41,652.58	66,305.32	0.03	24,652.74	
2,609.000 RADIAN GROUP INC 750236101	17.98	38,600.11	46,909.82	0.02	8,309.71	
971.000 RAMBUS INC 750917106	13.77	7,360.18	13,370.67	0.01	6,010.49	
465.000 RALPH LAUREN CORP 751212101	90.32	38,908.88	41,998.80	0.02	3,089.92	
1,081.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	16.58	14,977.65	17,922.98	0.01	2,945.33	
1,457.000 RANGE RESOURCES CORP 75281A109	34.36	56,491.47	50,062.52	0.02	-6,428.95	
1,428.000 RAYMOND JAMES FINANCIAL INC 754730109	69.27	60,409.74	98,917.56	0.05	38,507.82	
1,548.000 RAYONIER INC 754907103	26.60	36,703.08	41,176.80	0.02	4,473.72	

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2,827.000 RAYTHEON CO 755111507	142.00	135,852.04	401,434.00	0.18	265,581.96	
130.000 RBC BEARINGS INC 75524B104	92.81	4,838.60	12,065.30	0.01	7,226.70	
2,167.000 REALTY INCOME CORP 756109104	57.48	87,676.21	124,559.16	0.06	36,882.95	
1,914.000 RED HAT INC 756577102	69.70	137,284.25	133,405.80	0.06	-3,878.45	
1,227.000 REDWOOD TRUST INC 758075402	15.21	19,304.31	18,662.67	0.01	-641.64	
307.000 REGAL BELOIT CORP 758750103	69.25	19,519.06	21,259.75	0.01	1,740.69	
643.000 REGAL ENTERTAINMENT GROUP 758766109	20.60	7,580.97	13,245.80	0.01	5,664.83	
708.000 REGENCY CENTERS CORP 758849103	68.95	29,098.80	48,816.60	0.02	19,717.80	
649.000 REGENERON PHARMACEUTICALS INC 75886F107	367.09	99,877.20	238,241.41	0.11	138,364.21	
12,655.000 REGIONS FINANCIAL CORP 7591EP100	14.36	96,409.40	181,725.80	0.08	85,316.40	

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547.000 REINSURANCE GROUP OF AMERICA I 759351604	125.83	29,417.66	68,829.01	0.03	39,411.35	
594.000 RELIANCE STEEL & ALUMINUM CO 759509102	79.54	29,736.92	47,246.76	0.02	17,509.84	
415.000 RENASANT CORP 75970E107	42.22	6,102.92	17,521.30	0.01	11,418.38	
2,681.000 REPUBLIC SERVICES INC 760759100	57.05	66,865.64	152,951.05	0.07	86,085.41	
1,215.000 RESMED INC 761152107	62.05	37,659.58	75,390.75	0.03	37,731.17	
1,920.000 RESOURCE CAPITAL CORP 76120W708	8.33	29,414.40	15,993.60	0.01	-13,420.80	
418.000 RESOURCES CONNECTION INC 76122Q105	19.25	5,082.88	8,046.50	0.00	2,963.62	
393.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	21.13	5,144.37	8,304.09	0.00	3,159.72	
2,342.000 RETAIL PROPERTIES OF AMERICA I 76131V202	15.33	35,856.02	35,902.86	0.02	46.84	
471.000 REXNORD CORP 76169B102	19.59	9,989.91	9,226.89	0.00	-763.02	

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7,088.000 REYNOLDS AMERICAN INC 761713106	56.04	223,657.18	397,211.52	0.18	173,554.34	
3,861.000 RIGEL PHARMACEUTICALS INC 766559603	2.38	9,999.99	9,189.18	0.00	-810.81	
2,219.000 RINGCENTRAL INC 76680R206	20.60	33,418.14	45,711.40	0.02	12,293.26	
8,960.000 RITE AID CORP 767754104	8.24	70,949.05	73,830.40	0.03	2,881.35	
1,166.000 ROBERT HALF INTERNATIONAL INC 770323103	48.78	34,465.11	56,877.48	0.03	22,412.37	
1,153.000 ROCKWELL AUTOMATION INC 773903109	134.40	66,115.55	154,963.20	0.07	88,847.65	
1,098.000 ROCKWELL COLLINS INC 774341101	92.76	60,328.96	101,850.48	0.05	41,521.52	
110.000 ROGERS CORP 775133101	76.81	4,951.10	8,449.10	0.00	3,498.00	
931.000 ROLLINS INC 775711104	33.78	22,853.82	31,449.18	0.01	8,595.36	
361.000 ROPER TECHNOLOGIES INC 776696106	183.08	68,178.46	66,091.88	0.03	-2,086.58	

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3,978.000 ROSS STORES INC 778296103	65.60	194,450.14	260,956.80	0.12	66,506.66	
498.000 ROYAL GOLD INC 780287108	63.35	23,624.03	31,548.30	0.01	7,924.27	
275.000 RUSH ENTERPRISES INC 781846209	31.90	5,049.00	8,772.50	0.00	3,723.50	
2,444.000 RUTH'S HOSPITALITY GROUP INC 783332109	18.30	41,841.28	44,725.20	0.02	2,883.92	
408.000 RYDER SYSTEM INC 783549108	74.44	21,356.64	30,371.52	0.01	9,014.88	
602.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	63.01	19,685.50	37,932.02	0.02	18,246.52	
281.000 S&T BANCORP INC 783859101	39.04	4,979.32	10,970.24	0.01	5,990.92	
1,131.000 SBA COMMUNICATIONS CORP 78388J106	103.26	50,146.35	116,787.06	0.05	66,640.71	
2,545.000 S&P GLOBAL INC 78409V104	107.54	201,216.05	273,689.30	0.13	72,473.25	
1,672.000 SEI INVESTMENTS CO 784117103	49.36	50,149.42	82,529.92	0.04	32,380.50	

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987.000	SL GREEN REALTY CORP 78440X101	107.55	59,076.86	106,151.85	0.05	47,074.99
3,438.000	SLM CORP 78442P106	11.02	19,830.04	37,886.76	0.02	18,056.72
830.000	SM ENERGY CO 78454L100	34.48	30,627.35	28,618.40	0.01	-2,008.95
279.000	SPS COMMERCE INC 78463M107	69.89	10,041.21	19,499.31	0.01	9,458.10
1,082.000	SS&C TECHNOLOGIES HOLDINGS INC 78467J100	28.60	25,371.84	30,945.20	0.01	5,573.36
244.000	SP PLUS CORP 78469C103	28.15	4,953.20	6,868.60	0.00	1,915.40
340.000	SVB FINANCIAL GROUP 78486Q101	171.66	19,485.40	58,364.40	0.03	38,879.00
615.000	SABRA HEALTH CARE REIT INC 78573L106	24.42	10,239.75	15,018.30	0.01	4,778.55
1,441.000	SABRE CORP 78573M104	24.95	42,884.16	35,952.95	0.02	-6,931.21
264.000	SAFEGUARD SCIENTIFICS INC 786449207	13.45	4,823.28	3,550.80	0.00	-1,272.48

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495.000	SAFETY INSURANCE GROUP INC 78648T100	73.70	29,328.75	36,481.50	0.02	7,152.75
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	44.15	1,733.76	7,417.20	0.00	5,683.44
2,758.000	ST JUDE MEDICAL INC 790849103	80.19	97,055.68	221,164.02	0.10	124,108.34
6,100.000	SALESFORCE.COM INC 79466L302	68.46	316,447.64	417,606.00	0.19	101,158.36
1,275.000	SALLY BEAUTY HOLDINGS INC 79546E104	26.42	27,222.24	33,685.50	0.02	6,463.26
175.000	SANDERSON FARMS INC 800013104	94.24	8,447.25	16,492.00	0.01	8,044.75
276.000	SANDY SPRING BANCORP INC 800363103	39.99	4,832.76	11,037.24	0.01	6,204.48
639.000	SANMINA CORP 801056102	36.65	5,923.53	23,419.35	0.01	17,495.82

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130.000 SAUL CENTERS INC 804395101	66.61	4,982.90	8,659.30	0.00	3,676.40	
1,148.000 SCANA CORP 80589M102	73.28	39,069.76	84,125.44	0.04	45,055.68	
1,016.000 SCANSOURCE INC 806037107	40.35	37,662.20	40,995.60	0.02	3,333.40	
730.000 HENRY SCHEIN INC 806407102	151.71	48,438.50	110,748.30	0.05	62,309.80	
13,199.000 SCHLUMBERGER LTD 806857108	83.95	845,761.50	1,108,056.05	0.51	262,294.55	
202.000 A SCHULMAN INC 808194104	33.45	4,951.02	6,756.90	0.00	1,805.88	
10,451.000 CHARLES SCHWAB CORP/THE 808513105	39.47	204,285.43	412,500.97	0.19	208,215.54	
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	45.53	5,102.45	8,650.70	0.00	3,548.25	
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	84.80	4,839.30	13,992.00	0.01	9,152.70	
604.000 SCOTTS MIRACLE-GRO CO/THE 810186106	95.55	42,563.88	57,712.20	0.03	15,148.32	

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746.000	SCRIPPS NETWORKS INTERACTIVE I 811065101	71.37	33,792.98	53,242.02	0.02	19,449.04
621.000	SEACOAST BANKING CORP OF FLORI 811707801	22.06	4,685.76	13,699.26	0.01	9,013.50
172.000	SEACOR HOLDINGS INC 811904101	71.28	10,983.77	12,260.16	0.01	1,276.39
2,328.000	SEALED AIR CORP 81211K100	45.34	78,723.64	105,551.52	0.05	26,827.88
1,177.000	SEATTLE GENETICS INC 812578102	52.77	25,325.08	62,110.29	0.03	36,785.21
530.000	SELECT MEDICAL HOLDINGS CORP 81619Q105	13.25	4,754.10	7,022.50	0.00	2,268.40
429.000	SELECTIVE INSURANCE GROUP INC 816300107	43.05	6,803.94	18,468.45	0.01	11,664.51
780.000	SEMGROUP CORP 81663A105	41.75	34,295.54	32,565.00	0.01	-1,730.54
2,097.000	SEMTECH CORP 816850101	31.55	42,254.55	66,160.35	0.03	23,905.80
2,317.000	SEMPRA ENERGY 816851109	100.64	117,038.62	233,182.88	0.11	116,144.26

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2,917.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	18.93	42,559.03	55,218.81	0.03	12,659.78	
397.000 SENSIENT TECHNOLOGIES CORP 81725T100	78.58	14,434.92	31,196.26	0.01	16,761.34	
1,485.000 SERVICE CORP INTERNATIONAL/US 817565104	28.40	13,780.80	42,174.00	0.02	28,393.20	
983.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	37.67	35,230.72	37,029.61	0.02	1,798.89	
1,652.000 SERVICENOW INC 81762P102	74.34	120,310.86	122,809.68	0.06	2,498.82	
1,362.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	27.30	27,076.56	37,182.60	0.02	10,106.04	
732.000 SHERWIN-WILLIAMS CO/THE 824348106	268.74	79,084.32	196,717.68	0.09	117,633.36	
2,217.000 SHORETEL INC 825211105	7.15	9,865.65	15,851.55	0.01	5,985.90	
340.000 SHUTTERFLY INC 82568P304	50.18	10,091.20	17,061.20	0.01	6,970.00	
328.000 SIGNATURE BANK/NEW YORK NY 82669G104	150.20	18,308.96	49,265.60	0.02	30,956.64	

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353.000	SILICON LABORATORIES INC 826919102	65.00	13,791.71	22,945.00	0.01	9,153.29
142.000	SILGAN HOLDINGS INC 827048109	51.18	5,689.94	7,267.56	0.00	1,577.62
2,163.000	SILVER BAY REALTY TRUST CORP 82735Q102	17.14	35,905.80	37,073.82	0.02	1,168.02
633.000	SIMMONS FIRST NATIONAL CORP 828730200	62.15	15,451.53	39,340.95	0.02	23,889.42
2,894.000	SIMON PROPERTY GROUP INC 828806109	177.67	317,193.92	514,176.98	0.24	196,983.06
487.000	SINCLAIR BROADCAST GROUP INC 829226109	33.35	5,084.28	16,241.45	0.01	11,157.17
20,595.000	SIRIUS XM HOLDINGS INC 82968B103	4.45	40,984.05	91,647.75	0.04	50,663.70
812.000	SIX FLAGS ENTERTAINMENT CORP 83001A102	59.96	42,122.98	48,687.52	0.02	6,564.54
1,053.000	SKECHERS U.S.A. INC 830566105	24.58	4,794.66	25,882.74	0.01	21,088.08
1,680.000	SKYWORKS SOLUTIONS INC 83088M102	74.66	40,168.56	125,428.80	0.06	85,260.24

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2,452.000	AO SMITH CORP 831865209	47.35	31,556.68	116,102.20	0.05	84,545.52
928.000	JM SMUCKER CO/THE 832696405	128.06	108,975.04	118,839.68	0.05	9,864.64
352.000	SNAP-ON INC 833034101	171.27	21,144.64	60,287.04	0.03	39,142.40
229.000	SNYDER'S-LANCE INC 833551104	38.34	4,813.58	8,779.86	0.00	3,966.28
375.000	SONIC AUTOMOTIVE INC 83545G102	22.90	5,231.25	8,587.50	0.00	3,356.25
588.000	SONOCO PRODUCTS CO 835495102	52.70	19,862.64	30,987.60	0.01	11,124.96
1,489.000	SOTHEBY'S 835898107	39.86	42,570.51	59,351.54	0.03	16,781.03
1,836.000	SOUTH JERSEY INDUSTRIES INC 838518108	33.69	42,962.40	61,854.84	0.03	18,892.44
7,792.000	SOUTHERN CO/THE 842587107	49.19	328,861.55	383,288.48	0.18	54,426.93
1,263.000	SOUTHERN COPPER CORP 84265V105	31.94	35,427.15	40,340.22	0.02	4,913.07

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1,080.000 SOUTHSIDE BANCSHARES INC 84470P109	37.67	16,283.15	40,683.60	0.02	24,400.45	
6,214.000 SOUTHWEST AIRLINES CO 844741108	49.84	126,402.78	309,705.76	0.14	183,302.98	
133.000 SOUTHWEST GAS HOLDINGS INC 844895102	76.62	4,984.84	10,190.46	0.00	5,205.62	
6,117.000 SOUTHWESTERN ENERGY CO 845467109	10.82	36,396.15	66,185.94	0.03	29,789.79	
903.000 SPARTANNASH CO 847215100	39.54	14,948.21	35,704.62	0.02	20,756.41	
5,975.000 SPECTRA ENERGY CORP 847560109	41.09	152,881.61	245,512.75	0.11	92,631.14	
153.000 SPECTRUM BRANDS HOLDINGS INC 84763R101	122.33	4,984.74	18,716.49	0.01	13,731.75	
363.000 SPEEDWAY MOTORSPORTS INC 847788106	21.67	5,027.55	7,866.21	0.00	2,838.66	
982.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	58.35	19,698.92	57,299.70	0.03	37,600.78	
945.000 SPIRIT AIRLINES INC 848577102	57.86	30,794.08	54,677.70	0.03	23,883.62	

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
246.000	SPIRE INC 84857L101	64.55	9,972.84	15,879.30	0.01	5,906.46
2,889.000	SPIRIT REALTY CAPITAL INC 84860W102	10.86	29,583.36	31,374.54	0.01	1,791.18
1,059.000	SPLUNK INC 848637104	51.15	53,613.27	54,167.85	0.02	554.58
437.000	SPOK HOLDINGS INC 84863T106	20.75	4,959.95	9,067.75	0.00	4,107.80
11,904.000	SPRINT CORP 85207U105	8.42	40,235.52	100,231.68	0.05	59,996.16
1,720.000	SPROUTS FARMERS MARKET INC 85208M102	18.92	36,016.80	32,542.40	0.01	-3,474.40
1,586.000	STANLEY BLACK & DECKER INC 854502101	114.69	99,451.77	181,898.34	0.08	82,446.57
5,057.000	STAPLES INC 855030102	9.05	60,677.50	45,765.85	0.02	-14,911.65
12,536.000	STARBUCKS CORP 855244109	55.52	271,922.77	695,998.72	0.32	424,075.95
308.000	STATE AUTO FINANCIAL CORP 855707105	26.81	4,989.60	8,257.48	0.00	3,267.88

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2,707.000	STARWOOD PROPERTY TRUST INC 85571B105	21.95	55,546.50	59,418.65	0.03	3,872.15	
1,638.000	STATE BANK FINANCIAL CORP 856190103	26.84	35,266.14	43,963.92	0.02	8,697.78	
3,744.000	STATE STREET CORP 857477103	77.72	258,339.97	290,983.68	0.13	32,643.71	
1,897.000	STEEL DYNAMICS INC 858119100	35.58	34,526.35	67,495.26	0.03	32,968.91	
632.000	STEELCASE INC 858155203	17.90	7,059.44	11,312.80	0.01	4,253.36	
568.000	STERICYCLE INC 858912108	77.04	40,424.37	43,758.72	0.02	3,334.35	
2,056.000	STERLING BANCORP/DE 85917A100	23.40	15,031.20	48,110.40	0.02	33,079.20	
368.000	STIFEL FINANCIAL CORP 860630102	49.95	13,141.28	18,381.60	0.01	5,240.32	
1,770.000	STILLWATER MINING CO 86074Q102	16.11	19,671.38	28,514.70	0.01	8,843.32	
1,395.000	STOCK YARDS BANCORP INC 861025104	46.95	27,532.50	65,495.25	0.03	37,962.75	

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1,775.000	STRAIGHT PATH COMMUNICATIONS I 862578101	33.91	35,771.55	60,190.25	0.03	24,418.70
102.000	STRAYER EDUCATION INC 863236105	80.63	4,783.80	8,224.26	0.00	3,440.46
3,113.000	STRYKER CORP 863667101	119.81	175,521.75	372,968.53	0.17	197,446.78
225.000	STURM RUGER & CO INC 864159108	52.70	9,650.25	11,857.50	0.01	2,207.25
168.000	SUN COMMUNITIES INC 866674104	76.61	6,177.36	12,870.48	0.01	6,693.12
168.000	SUN HYDRAULICS CORP 866942105	39.97	4,962.72	6,714.96	0.00	1,752.24
802.000	SUNPOWER CORP 867652406	6.61	5,333.30	5,301.22	0.00	-32.08
2,377.000	SUNSTONE HOTEL INVESTORS INC 867892101	15.25	19,479.71	36,249.25	0.02	16,769.54
4,409.000	SUNTRUST BANKS INC 867914103	54.85	123,824.33	241,833.65	0.11	118,009.32
1,550.000	SUPERIOR ENERGY SERVICES INC 868157108	16.88	29,093.50	26,164.00	0.01	-2,929.50

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3,787.000 SUPERVALU INC 868536103	4.67	10,111.29	17,685.29	0.01	7,574.00	
629.000 SWIFT TRANSPORTATION CO 87074U101	24.36	8,060.64	15,322.44	0.01	7,261.80	
6,068.000 SYMANTEC CORP 871503108	23.89	123,707.00	144,964.52	0.07	21,257.52	
1,071.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103	38.30	42,336.63	41,019.30	0.02	-1,317.33	
272.000 SYNAPTICS INC 87157D109	53.58	6,808.16	14,573.76	0.01	7,765.60	
1,479.000 SYNOPSIS INC 871607107	58.86	39,454.24	87,053.94	0.04	47,599.70	
1,269.000 SYNOVUS FINANCIAL CORP 87161C501	41.08	19,797.96	52,130.52	0.02	32,332.56	
886.000 SYNTEL INC 87162H103	19.79	19,965.53	17,533.94	0.01	-2,431.59	
199.000 SYNEX CORP 87162W100	121.02	6,095.37	24,082.98	0.01	17,987.61	
7,752.000 SYNCHRONY FINANCIAL 87165B103	36.27	250,089.72	281,165.04	0.13	31,075.32	

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5,579.000 SYSCO CORP 871829107	55.37	224,023.10	308,909.23	0.14	84,886.13	
1,270.000 TCF FINANCIAL CORP 872275102	19.59	12,954.00	24,879.30	0.01	11,925.30	
2,116.000 TD AMERITRADE HOLDING CORP 87236Y108	43.60	40,079.34	92,257.60	0.04	52,178.26	
6,327.000 TJX COS INC/THE 872540109	75.13	377,188.10	475,347.51	0.22	98,159.41	
2,425.000 T-MOBILE US INC 872590104	57.51	74,002.99	139,461.75	0.06	65,458.76	
584.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	49.29	8,649.04	28,785.36	0.01	20,136.32	
646.000 TANGER FACTORY OUTLET CENTERS 875465106	35.78	17,241.74	23,113.88	0.01	5,872.14	
5,646.000 TARGET CORP 87612E106	72.23	391,155.52	407,810.58	0.19	16,655.06	
1,383.000 TARGA RESOURCES CORP 87612G101	56.07	40,466.58	77,544.81	0.04	37,078.23	
586.000 TAUBMAN CENTERS INC 876664103	73.93	43,041.70	43,322.98	0.02	281.28	

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183.000	TEAM INC 878155100	39.25	5,038.88	7,182.75	0.00	2,143.87
587.000	TEAM HEALTH HOLDINGS INC 87817A107	43.45	22,271.98	25,505.15	0.01	3,233.17
477.000	TECH DATA CORP 878237106	84.68	20,119.86	40,392.36	0.02	20,272.50
1,921.000	TEGNA INC 87901J105	21.39	20,793.53	41,090.19	0.02	20,296.66
535.000	TELEDYNE TECHNOLOGIES INC 879360105	123.00	45,249.54	65,805.00	0.03	20,555.46
359.000	TELEFLEX INC 879369106	161.15	19,863.47	57,852.85	0.03	37,989.38
433.000	TELEPHONE & DATA SYSTEMS INC 879433829	28.87	10,235.20	12,500.71	0.01	2,265.51
497.000	TEMPUR SEALY INTERNATIONAL INC 88023U101	68.28	19,671.26	33,935.16	0.02	14,263.90
1,090.000	TENET HEALTHCARE CORP 88033G407	14.84	25,189.03	16,175.60	0.01	-9,013.43
205.000	TENNANT CO 880345103	71.20	9,667.80	14,596.00	0.01	4,928.20

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524.000	TENNECO INC 880349105	62.47	20,231.14	32,734.28	0.02	12,503.14
1,247.000	TERADATA CORP 88076W103	27.17	36,300.17	33,880.99	0.02	-2,419.18
1,473.000	TERADYNE INC 880770102	25.40	19,592.08	37,414.20	0.02	17,822.12
808.000	TEREX CORP 880779103	31.53	14,197.98	25,476.24	0.01	11,278.26
567.000	TERRENO REALTY CORP 88146M101	28.49	9,769.41	16,153.83	0.01	6,384.42
1,112.000	TESORO CORP 881609101	87.45	79,952.81	97,244.40	0.04	17,291.59
1,114.000	TESLA INC 88160R101	213.69	261,342.87	238,050.66	0.11	-23,292.21
224.000	TETRA TECH INC 88162G103	43.15	5,071.36	9,665.60	0.00	4,594.24
13,207.000	TETRAPHASE PHARMACEUTICALS INC 88165N105	4.03	49,987.17	53,224.21	0.02	3,237.04
406.000	TESSERA HOLDING CORP 88166T101	44.20	6,565.02	17,945.20	0.01	11,380.18

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9,674.000 TEXAS INSTRUMENTS INC 882508104	72.97	353,318.43	705,911.78	0.32	352,593.35	
1,020.000 TEXAS ROADHOUSE INC 882681109	48.24	35,720.40	49,204.80	0.02	13,484.40	
2,162.000 TEXTRON INC 883203101	48.56	57,065.37	104,986.72	0.05	47,921.35	
3,701.000 THERMO FISHER SCIENTIFIC INC 883556102	141.10	249,648.05	522,211.10	0.24	272,563.05	
3,012.000 THOMSON REUTERS CORP 884903105	43.78	106,592.91	131,865.36	0.06	25,272.45	
728.000 THOR INDUSTRIES INC 885160101	100.05	44,007.60	72,836.40	0.03	28,828.80	
5,781.000 3M CO 88579Y101	178.57	490,052.68	1,032,313.17	0.48	542,260.49	
876.000 TIFFANY & CO 886547108	77.43	72,453.96	67,828.68	0.03	-4,625.28	
864.000 TIME INC 887228104	17.85	10,402.07	15,422.40	0.01	5,020.33	
7,667.000 TIME WARNER INC 887317303	96.53	305,783.09	740,095.51	0.34	434,312.42	

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666.000 TIMKEN CO/THE 887389104	39.70	14,324.46	26,440.20	0.01	12,115.74	
188.000 TIVO CORP 88870P106	20.90	4,192.40	3,929.20	0.00	-263.20	
1,391.000 TOLL BROTHERS INC 889478103	31.00	30,679.35	43,121.00	0.02	12,441.65	
354.000 TOMPKINS FINANCIAL CORP 890110109	94.54	13,784.76	33,467.16	0.02	19,682.40	
271.000 TOPBUILD CORP 89055F103	35.60	3,771.58	9,647.60	0.00	5,876.02	
945.000 TORCHMARK CORP 891027104	73.76	26,371.81	69,703.20	0.03	43,331.39	
984.000 TORO CO/THE 891092108	55.95	14,696.04	55,054.80	0.03	40,358.76	
1,308.000 TOTAL SYSTEM SERVICES INC 891906109	49.03	19,999.32	64,131.24	0.03	44,131.92	
1,087.000 TOWNE BANK/PORTSMOUTH VA 89214P109	33.25	14,036.02	36,142.75	0.02	22,106.73	
1,371.000 TRACTOR SUPPLY CO 892356106	75.81	46,974.62	103,935.51	0.05	56,960.89	

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349.000 TRANSDIGM GROUP INC 893641100	248.96	50,767.24	86,887.04	0.04	36,119.80	
2,898.000 TRAVELERS COS INC/THE 89417E109	122.42	313,417.52	354,773.16	0.16	41,355.64	
897.000 TRECORA RESOURCES 894648104	13.85	11,795.55	12,423.45	0.01	627.90	
282.000 TREEHOUSE FOODS INC 89469A104	72.19	15,281.58	20,357.58	0.01	5,076.00	
380.000 TREX CO INC 89531P105	64.40	4,913.40	24,472.00	0.01	19,558.60	
869.000 TRIBUNE MEDIA CO 896047503	34.98	35,281.40	30,397.62	0.01	-4,883.78	
422.000 TRICO BANCSHARES 896095106	34.18	6,055.70	14,423.96	0.01	8,368.26	
2,230.000 TRIMBLE INC 896239100	30.15	52,048.06	67,234.50	0.03	15,186.44	
881.000 TRIPADVISOR INC 896945201	46.37	32,322.32	40,851.97	0.02	8,529.65	
345.000 TRUEBLUE INC 89785X101	24.65	5,023.20	8,504.25	0.00	3,481.05	

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5,626.000	TRUSTCO BANK CORP NY 898349105	8.75	34,266.22	49,227.50	0.02	14,961.28
508.000	TRUSTMARK CORP 898402102	35.65	11,536.68	18,110.20	0.01	6,573.52
1,617.000	TUESDAY MORNING CORP 899035505	5.40	7,033.95	8,731.80	0.00	1,697.85
547.000	TUPPERWARE BRANDS CORP 899896104	52.62	26,086.43	28,783.14	0.01	2,696.71
262.000	TUTOR PERINI CORP 901109108	28.00	4,904.64	7,336.00	0.00	2,431.36
15,574.000	TWENTY-FIRST CENTURY FOX INC 90130A101	28.04	307,550.52	436,694.96	0.20	129,144.44
6,421.000	TWITTER INC 90184L102	16.30	104,488.37	104,662.30	0.05	173.93
605.000	TYLER TECHNOLOGIES INC 902252105	142.77	24,641.80	86,375.85	0.04	61,734.05
3,168.000	TYSON FOODS INC 902494103	61.68	51,073.23	195,402.24	0.09	144,329.01
1,807.000	UDR INC 902653104	36.48	45,305.15	65,919.36	0.03	20,614.21

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1,330.000	UGI CORP 902681105	46.08	27,717.20	61,286.40	0.03	33,569.20
254.000	UMB FINANCIAL CORP 902788108	77.12	10,170.16	19,588.48	0.01	9,418.32
12,967.000	US BANCORP 902973304	51.37	489,844.24	666,114.79	0.31	176,270.55
680.000	USG CORP 903293405	28.88	15,660.61	19,638.40	0.01	3,977.79
504.000	US SILICA HOLDINGS INC 90346E103	56.68	10,241.28	28,566.72	0.01	18,325.44
587.000	UBIQUITI NETWORKS INC 90347A100	57.80	10,114.01	33,928.60	0.02	23,814.59
629.000	ULTA SALON COSMETICS & FRAGRAN 90384S303	254.94	67,430.73	160,357.26	0.07	92,926.53
369.000	ULTIMATE SOFTWARE GROUP INC/TH 90385D107	182.35	26,098.55	67,287.15	0.03	41,188.60
675.000	ULTRAGENYX PHARMACEUTICAL INC 90400D108	70.31	37,125.00	47,459.25	0.02	10,334.25
1,390.000	UMPQUA HOLDINGS CORP 904214103	18.78	14,640.26	26,104.20	0.01	11,463.94

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1,935.000 UNDER ARMOUR INC 904311107	29.05	20,360.69	56,211.75	0.03	35,851.06	
1,948.000 UNDER ARMOUR INC 904311206	25.17	19,690.16	49,031.16	0.02	29,341.00	
97.000 UNIFIRST CORP/MA 904708104	143.65	4,938.27	13,934.05	0.01	8,995.78	
817.000 UNION BANKSHARES CORP 90539J109	35.74	9,722.80	29,199.58	0.01	19,476.78	
8,036.000 UNION PACIFIC CORP 907818108	103.68	490,431.61	833,172.48	0.38	342,740.87	
346.000 UNITED BANKSHARES INC/WV 909907107	46.25	8,124.08	16,002.50	0.01	7,878.42	
2,360.000 UNITED CONTINENTAL HOLDINGS IN 910047109	72.88	55,272.74	171,996.80	0.08	116,724.06	
2,701.000 UNITED FINANCIAL BANCORP INC 910304104	18.16	34,421.13	49,050.16	0.02	14,629.03	
384.000 UNITED NATURAL FOODS INC 911163103	47.72	15,970.56	18,324.48	0.01	2,353.92	
6,333.000 UNITED PARCEL SERVICE INC 911312106	114.64	571,184.62	726,015.12	0.33	154,830.50	

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783.000 UNITED RENTALS INC 911363109	105.58	26,289.74	82,669.14	0.04	56,379.40	
137.000 UNITED STATES CELLULAR CORP 911684108	43.72	4,985.43	5,989.64	0.00	1,004.21	
3,898.000 UNITED STATES STEEL CORP 912909108	33.01	26,896.20	128,672.98	0.06	101,776.78	
7,979.000 UNITED TECHNOLOGIES CORP 913017109	109.62	568,731.19	874,657.98	0.40	305,926.79	
453.000 UNITED THERAPEUTICS CORP 91307C102	143.43	24,890.81	64,973.79	0.03	40,082.98	
8,687.000 UNITEDHEALTH GROUP INC 91324P102	160.04	526,844.89	1,390,267.48	0.64	863,422.59	
434.000 UNITIL CORP 913259107	45.34	12,143.23	19,677.56	0.01	7,534.33	
802.000 UNIVERSAL DISPLAY CORP 91347P105	56.30	42,778.68	45,152.60	0.02	2,373.92	
184.000 UNIVERSAL FOREST PRODUCTS INC 913543104	102.18	4,852.08	18,801.12	0.01	13,949.04	
706.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	65.59	35,504.74	46,306.54	0.02	10,801.80	

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993.000	UNIVERSAL HEALTH SERVICES INC 913903100	106.38	77,420.65	105,635.34	0.05	28,214.69
567.000	UNIVEST CORP OF PENNSYLVANIA 915271100	30.90	8,686.44	17,520.30	0.01	8,833.86
2,926.000	UNUM GROUP 91529Y106	43.93	57,333.98	128,539.18	0.06	71,205.20
896.000	URBAN OUTFITTERS INC 917047102	28.48	27,625.92	25,518.08	0.01	-2,107.84
577.000	URBAN EDGE PROPERTIES 91704F104	27.51	8,849.71	15,873.27	0.01	7,023.56
1,744.000	URSTADT BIDDLE PROPERTIES INC 917286205	24.11	35,717.12	42,047.84	0.02	6,330.72
653.000	VCA INC 918194101	68.65	14,947.32	44,828.45	0.02	29,881.13
3,294.000	VF CORP 918204108	53.35	156,951.73	175,734.90	0.08	18,783.17
442.000	VSE CORP 918284100	38.84	4,906.20	17,167.28	0.01	12,261.08
286.000	VAIL RESORTS INC 91879Q109	161.31	12,644.06	46,134.66	0.02	33,490.60

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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
4,730.000	VALERO ENERGY CORP 91913Y100	68.32	273,372.26	323,153.60	0.15	49,781.34
733.000	VALLEY NATIONAL BANCORP 919794107	11.64	5,180.42	8,532.12	0.00	3,351.70
242.000	VALMONT INDUSTRIES INC 920253101	140.90	20,410.28	34,097.80	0.02	13,687.52
902.000	VALSPAR CORP/THE 920355104	103.61	36,071.56	93,456.22	0.04	57,384.66
1,113.000	VANTIV INC 92210H105	59.62	40,995.58	66,357.06	0.03	25,361.48
928.000	VARIAN MEDICAL SYSTEMS INC 92220P105	89.78	45,012.64	83,315.84	0.04	38,303.20
770.000	VECTREN CORP 92240G101	52.15	31,567.48	40,155.50	0.02	8,588.02
81.000	VECTRUS INC 92242T101	23.85	1,152.03	1,931.85	0.00	779.82
1,382.000	VEEVA SYSTEMS INC 922475108	40.70	35,627.96	56,247.40	0.03	20,619.44
2,766.000	VENTAS INC 92276F100	62.52	142,374.90	172,930.32	0.08	30,555.42

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8,414.000 VEREIT INC 92339V100	8.46	70,926.73	71,182.44	0.03	255.71	
1,338.000 VERISIGN INC 92343E102	76.07	31,500.80	101,781.66	0.05	70,280.86	
35,800.000 VERIZON COMMUNICATIONS INC 92343V104	53.38	1,390,716.20	1,911,004.00	0.88	520,287.80	
67.000 VERITIV CORP 923454102	53.75	1,699.79	3,601.25	0.00	1,901.46	
1,475.000 VERISK ANALYTICS INC 92345Y106	81.17	74,381.41	119,725.75	0.06	45,344.34	
2,211.000 VERTEX PHARMACEUTICALS INC 92532F100	73.67	140,018.70	162,884.37	0.07	22,865.67	
921.000 VERSUM MATERIALS INC 92532W103	28.07	9,504.63	25,852.47	0.01	16,347.84	
288.000 VIASAT INC 92552V100	66.22	12,041.28	19,071.36	0.01	7,030.08	
4,308.000 VIACOM INC 92553P201	35.10	160,890.88	151,210.80	0.07	-9,680.08	
6,628.000 VIAVI SOLUTIONS INC 925550105	8.18	42,419.20	54,217.04	0.02	11,797.84	

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18,149.000 VISA INC 92826C839	78.02	641,077.12	1,415,984.98	0.65	774,907.86	
1,153.000 VISHAY INTERTECHNOLOGY INC 928298108	16.20	10,884.32	18,678.60	0.01	7,794.28	
460.000 VISTA OUTDOOR INC 928377100	36.90	10,301.07	16,974.00	0.01	6,672.93	
275.000 VISTEON CORP 92839U206	80.34	18,138.37	22,093.50	0.01	3,955.13	
424.000 VLASIC FOODS INTL INC COM 928559103	10.60	4,492.60	4,492.60	0.00	0.00	
840.000 VMWARE INC 928563402	78.73	37,371.60	66,133.20	0.03	28,761.60	
14,238.000 VONAGE HOLDINGS CORP 92886T201	6.85	44,085.50	97,530.30	0.04	53,444.80	
1,748.000 VORNADO REALTY TRUST 929042109	104.37	144,155.05	182,438.76	0.08	38,283.71	
1,472.000 VULCAN MATERIALS CO 929160109	125.15	107,165.41	184,220.80	0.08	77,055.39	
328.000 WD-40 CO 929236107	116.90	23,211.58	38,343.20	0.02	15,131.62	

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684.000 WGL HOLDINGS INC 92924F106	76.28	42,305.40	52,175.52	0.02	9,870.12	
423.000 WABCO HOLDINGS INC 92927K102	106.15	38,620.86	44,901.45	0.02	6,280.59	
384.000 WSFS FINANCIAL CORP 929328102	46.35	4,825.60	17,798.40	0.01	12,972.80	
2,934.000 WEC ENERGY GROUP INC 92939U106	58.65	134,307.25	172,079.10	0.08	37,771.85	
1,602.000 WABASH NATIONAL CORP 929566107	15.82	14,823.13	25,343.64	0.01	10,520.51	
1,062.000 WABTEC CORP/DE 929740108	83.02	44,032.50	88,167.24	0.04	44,134.74	
14,687.000 WAL-MART STORES INC 931142103	69.12	781,826.15	1,015,165.44	0.47	233,339.29	
7,994.000 WALGREENS BOOTS ALLIANCE INC 931427108	82.76	460,780.49	661,583.44	0.30	200,802.95	
1,272.000 WASHINGTON FEDERAL INC 938824109	34.35	19,728.72	43,693.20	0.02	23,964.48	
1,264.000 WASHINGTON PRIME GROUP INC 93964W108	10.41	14,566.31	13,158.24	0.01	-1,408.07	

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526.000 WASHINGTON TRUST BANCORP INC 940610108	56.05	11,698.24	29,482.30	0.01	17,784.06	
2,092.000 WASTE MANAGEMENT INC 94106L109	70.91	88,553.22	148,343.72	0.07	59,790.50	
330.000 WATERS CORP 941848103	134.39	39,539.61	44,348.70	0.02	4,809.09	
223.000 WATSCO INC 942622200	148.12	14,637.72	33,030.76	0.02	18,393.04	
239.000 WATTS WATER TECHNOLOGIES INC 942749102	65.20	7,918.07	15,582.80	0.01	7,664.73	
675.000 WEB.COM GROUP INC 94733A104	21.15	10,071.00	14,276.25	0.01	4,205.25	
722.000 WEBMD HEALTH CORP 94770V102	49.57	11,169.34	35,789.54	0.02	24,620.20	
572.000 WEBSTER FINANCIAL CORP 947890109	54.28	11,422.84	31,048.16	0.01	19,625.32	
1,041.000 WEINGARTEN REALTY INVESTORS 948741103	35.79	24,244.89	37,257.39	0.02	13,012.50	
256.000 WEIS MARKETS INC 948849104	66.84	9,799.68	17,111.04	0.01	7,311.36	

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338.000 WELLCARE HEALTH PLANS INC 94946T106	137.08	16,592.42	46,333.04	0.02	29,740.62	
40,764.000 WELLS FARGO & CO 949746101	55.11	1,588,014.90	2,246,504.04	1.03	658,489.14	
3,277.000 WELLTOWER INC 95040Q104	66.93	170,038.76	219,329.61	0.10	49,290.85	
4,237.000 WENDY'S CO/THE 95058W100	13.52	19,744.42	57,284.24	0.03	37,539.82	
261.000 WESBANCO INC 950810101	43.06	4,909.41	11,238.66	0.01	6,329.25	
716.000 WESCO INTERNATIONAL INC 95082P105	66.55	36,265.40	47,649.80	0.02	11,384.40	
584.000 WEST PHARMACEUTICAL SERVICES I 955306105	84.83	26,357.32	49,540.72	0.02	23,183.40	
229.000 WESTAMERICA BANCORPORATION 957090103	62.93	11,021.77	14,410.97	0.01	3,389.20	
1,827.000 WESTAR ENERGY INC 95709T100	56.35	70,552.37	102,951.45	0.05	32,399.08	
2,369.000 WESTERN DIGITAL CORP 958102105	67.95	67,475.04	160,973.55	0.07	93,498.51	

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865.000	WESTERN REFINING INC 959319104	37.85	19,131.73	32,740.25	0.02	13,608.52
592.000	WESTLAKE CHEMICAL CORP 960413102	55.99	19,081.10	33,146.08	0.02	14,064.98
2,449.000	WESTROCK CO 96145D105	50.77	69,088.97	124,335.73	0.06	55,246.76
203.000	WESTWOOD HOLDINGS GROUP INC 961765104	59.99	7,346.57	12,177.97	0.01	4,831.40
381.000	WEX INC 96208T104	111.60	20,544.63	42,519.60	0.02	21,974.97
6,909.000	WEYERHAEUSER CO 962166104	30.09	163,992.96	207,891.81	0.10	43,898.85
822.000	WHIRLPOOL CORP 963320106	181.77	91,350.04	149,414.94	0.07	58,064.90
2,836.000	WHITESTONE REIT 966084204	14.38	35,649.36	40,781.68	0.02	5,132.32
2,194.000	WHITEWAVE FOODS CO/THE 966244105	55.60	65,345.02	121,986.40	0.06	56,641.38
3,670.000	WHITING PETROLEUM CORP 966387102	12.02	43,122.50	44,113.40	0.02	990.90

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3,123.000 WHOLE FOODS MARKET INC 966837106	30.76	94,440.02	96,063.48	0.04	1,623.46	
6,479.000 WILLIAMS COS INC/THE 969457100	31.14	145,806.28	201,756.06	0.09	55,949.78	
834.000 WILLIAMS-SONOMA INC 969904101	48.39	30,118.26	40,357.26	0.02	10,239.00	
277.000 WINTRUST FINANCIAL CORP 97650W108	72.57	8,670.10	20,101.89	0.01	11,431.79	
788.000 WOLVERINE WORLD WIDE INC 978097103	21.95	15,960.94	17,296.60	0.01	1,335.66	
488.000 WOODWARD INC 980745103	69.05	15,796.56	33,696.40	0.02	17,899.84	
1,328.000 WORKDAY INC 98138H101	66.09	95,661.13	87,767.52	0.04	-7,893.61	
779.000 WORLD FUEL SERVICES CORP 981475106	45.91	29,225.55	35,763.89	0.02	6,538.34	
456.000 WORTHINGTON INDUSTRIES INC 981811102	47.44	8,974.08	21,632.64	0.01	12,658.56	
4,437.000 WPX ENERGY INC 98212B103	14.57	42,107.13	64,647.09	0.03	22,539.96	

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862.000	WYNDHAM WORLDWIDE CORP 98310W108	76.37	30,945.19	65,830.94	0.03	34,885.75
698.000	WYNN RESORTS LTD 983134107	86.51	50,449.32	60,383.98	0.03	9,934.66
2,753.000	XPO LOGISTICS INC 983793100	43.16	78,460.50	118,819.48	0.05	40,358.98
2,717.000	XILINX INC 983919101	60.37	63,931.01	164,025.29	0.08	100,094.28
2,517.000	XENIA HOTELS & RESORTS INC 984017103	19.42	42,839.34	48,880.14	0.02	6,040.80
12,355.000	XEROX CORP 984121103	8.73	107,730.28	107,859.15	0.05	128.87
1,269.000	XYLEM INC/NY 98419M100	49.52	33,996.51	62,840.88	0.03	28,844.37
8,614.000	YAHOO! INC 984332106	38.67	194,779.70	333,103.38	0.15	138,323.68
1,507.000	YELP INC 985817105	38.13	40,583.51	57,461.91	0.03	16,878.40
545.000	YORK WATER CO/THE 987184108	38.20	10,224.20	20,819.00	0.01	10,594.80

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3,986.000 YUMI BRANDS INC 988498101	63.33	145,021.36	252,433.38	0.12	107,412.02	
3,986.000 YUM CHINA HOLDINGS INC 98850P109	26.12	59,068.98	104,114.32	0.05	45,045.34	
1,321.000 ZAYO GROUP HOLDINGS INC 98919V105	32.86	35,363.17	43,408.06	0.02	8,044.89	
789.000 ZEBRA TECHNOLOGIES CORP 989207105	85.76	30,531.76	67,664.64	0.03	37,132.88	
394.000 ZILLOW GROUP INC 98954M101	36.45	10,791.43	14,361.30	0.01	3,569.87	
1,067.000 ZILLOW GROUP INC 98954M200	36.47	31,804.26	38,913.49	0.02	7,109.23	
1,673.000 ZIMMER BIOMET HOLDINGS INC 98956P102	103.20	113,126.08	172,653.60	0.08	59,527.52	
2,461.000 ZIONS BANCORPORATION 989701107	43.04	65,129.76	105,921.44	0.05	40,791.68	
4,735.000 ZOETIS INC 98978V103	53.53	218,636.72	253,464.55	0.12	34,827.83	
15,998.000 ZYNGA INC 98986T108	2.57	47,054.75	41,114.86	0.02	-5,939.89	

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902.700 ADIENT PLC G0084W101	58.60	42,426.90	52,898.22	0.02	10,471.32	
461.000 AIRCASTLE LTD G0129K104	20.85	5,628.81	9,611.85	0.00	3,983.04	
1,278.000 ALKERMES PLC G01767105	55.58	22,433.80	71,031.24	0.03	48,597.44	
881.000 ALLEGION PLC G0176J109	64.00	19,534.23	56,384.00	0.03	36,849.77	
3,686.000 ALLERGAN PLC G0177J108	210.01	964,040.13	774,096.86	0.36	-189,943.27	
1,779.000 AMDOCS LTD G02602103	58.25	52,712.09	103,626.75	0.05	50,914.66	
2,883.000 AON PLC G0408V102	111.53	161,003.23	321,540.99	0.15	160,537.76	
288.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	65.90	6,147.32	18,979.20	0.01	12,831.88	
562.000 ASPEN INSURANCE HOLDINGS LTD G05384105	55.00	13,965.70	30,910.00	0.01	16,944.30	
984.000 ARRIS INTERNATIONAL PLC G0551A103	30.13	10,784.64	29,647.92	0.01	18,863.28	

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1,966.000 ASSURED GUARANTY LTD G0585R106	37.77	26,934.20	74,255.82	0.03	47,321.62	
1,028.000 AXIS CAPITAL HOLDINGS LTD G0692U109	65.27	32,054.41	67,097.56	0.03	35,043.15	
1,452.000 AXALTA COATING SYSTEMS LTD G0750C108	27.20	41,715.96	39,494.40	0.02	-2,221.56	
5,934.000 ACCENTURE PLC G1151C101	117.13	323,644.02	695,049.42	0.32	371,405.40	
757.000 BELMOND LTD G1154H107	13.35	7,607.85	10,105.95	0.00	2,498.10	
1,134.000 BUNGE LTD G16962105	72.24	70,153.81	81,920.16	0.04	11,766.35	
1,195.000 DELPHI AUTOMOTIVE PLC G27823106	67.35	36,950.25	80,483.25	0.04	43,533.00	
4,344.000 EATON CORP PLC G29183103	67.09	229,960.72	291,438.96	0.13	61,478.24	
771.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	92.40	28,297.90	71,240.40	0.03	42,942.50	
50.000 ENSTAR GROUP LTD G3075P101	197.70	5,024.00	9,885.00	0.00	4,861.00	

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189.000	FRESH DEL MONTE PRODUCE INC G36738105	60.63	4,887.54	11,459.07	0.01	6,571.53
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	24.34	35,067.20	34,416.76	0.02	-650.44
16.000	GLOBAL INDEMNITY LTD G3933F105	38.21	343.52	611.36	0.00	267.84
222.000	GREENLIGHT CAPITAL RE LTD G4095J109	22.80	5,692.08	5,061.60	0.00	-630.48
245.000	HELEN OF TROY LTD G4388N106	84.45	7,935.55	20,690.25	0.01	12,754.70
866.000	HERBALIFE LTD G4412G101	48.14	20,641.11	41,689.24	0.02	21,048.13
4,386.000	HORIZON PHARMA PLC G4617B105	16.18	10,570.26	70,965.48	0.03	60,395.22
2,642.000	INGERSOLL-RAND PLC G47791101	75.04	77,252.11	198,255.68	0.09	121,003.57
4,244.000	INVESCO LTD G491BT108	30.34	109,748.51	128,762.96	0.06	19,014.45

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9,027.000 JOHNSON CONTROLS INTERNATIONAL G51502105	41.19	361,881.86	371,822.13	0.17	9,940.27	
1,065.000 MALLINCKRODT PLC G5785G107	49.82	52,331.98	53,058.30	0.02	726.32	
3,111.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	13.87	30,137.64	43,149.57	0.02	13,011.93	
13,382.000 MEDTRONIC PLC G5960L103	71.23	1,010,321.65	953,199.86	0.44	-57,121.79	
1,717.000 MICHAEL KORS HOLDINGS LTD G60754101	42.98	76,487.43	73,796.66	0.03	-2,690.77	
615.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	21.27	5,024.55	13,081.05	0.01	8,056.50	
3,269.000 NABORS INDUSTRIES LTD G6359F103	16.40	44,971.11	53,611.60	0.02	8,640.49	
3,712.000 NIELSEN HOLDINGS PLC G6518L108	41.95	150,817.58	155,718.40	0.07	4,900.82	
1,951.000 ONEBEACON INSURANCE GROUP LTD G67742109	16.05	28,536.88	31,313.55	0.01	2,776.67	
479.000 RENAISSANCERE HOLDINGS LTD G7496G103	136.22	27,264.68	65,249.38	0.03	37,984.70	

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1,781.000 ROWAN COS PLC G7665A101	18.89	36,457.07	33,643.09	0.02	-2,813.98	
1,880.000 PENTAIR PLC G7S00T104	56.07	69,393.10	105,411.60	0.05	36,018.50	
454.000 SIGNET JEWELERS LTD G81276100	94.26	37,214.23	42,794.04	0.02	5,579.81	
455.000 THERAVANCE BIOPHARMA INC G8807B106	31.88	12,875.34	14,505.40	0.01	1,630.06	
2,967.000 THIRD POINT REINSURANCE LTD G8827U100	11.55	42,279.75	34,268.85	0.02	-8,010.90	
823.000 VALIDUS HOLDINGS LTD G9319H102	55.01	20,525.62	45,273.23	0.02	24,747.61	
54.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	836.05	21,762.54	45,146.70	0.02	23,384.16	
884.000 PERRIGO CO PLC G97822103	83.23	85,878.86	73,575.32	0.03	-12,303.54	
2,738.000 XL GROUP LTD G98294104	37.26	75,376.06	102,017.88	0.05	26,641.82	
777.000 ALLIED WORLD ASSURANCE CO HOLD H01531104	53.71	21,991.69	41,732.67	0.02	19,740.98	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
4,226.000 CHUBB LTD H1467J104	132.12	329,645.17	558,339.12	0.26	228,693.95	
989.000 GARMIN LTD H2906T109	48.49	36,249.24	47,956.61	0.02	11,707.37	
444.000 CIMPRESS NV N20146101	91.61	36,350.28	40,674.84	0.02	4,324.56	
2,996.000 LYONDELLBASELL INDUSTRIES NV N53745100	85.78	165,331.69	256,996.88	0.12	91,665.19	
4,146.000 MYLAN NV N59465109	38.15	195,523.91	158,169.90	0.07	-37,354.01	
2,783.000 QIAGEN NV N72482107	28.02	52,001.94	77,979.66	0.04	25,977.72	
351.000 WRIGHT MEDICAL GROUP NV N96617118	22.98	7,427.16	8,065.98	0.00	638.82	
1,227.000 BANCO LATINOAMERICANO DE COMER P16994132	29.44	20,822.19	36,122.88	0.02	15,300.69	
273.000 COPA HOLDINGS SA P31076105	90.83	21,153.92	24,796.59	0.01	3,642.67	
1,379.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	82.04	76,200.43	113,133.16	0.05	36,932.73	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
3,901.000 BROADCOM LTD Y09827109	176.77	407,099.40	689,579.77	0.32	282,480.37	
9,096.000 TEEKAY TANKERS LTD Y8565N102	2.26	38,930.88	20,556.96	0.01	-18,373.92	
TOTAL EQUITY U.S. DOLLAR		<u>136,246,441.24</u>	<u>215,967,741.49</u>	99.40	<u>79,721,300.25</u>	
TOTAL ASSETS U.S. DOLLAR		<u>137,539,308.58</u>	<u>217,260,608.83</u>	100.00	<u>79,721,300.25</u>	
TOTAL ASSETS		<u>137,539,308.58</u>	<u>217,260,608.83</u>	100.00	<u>79,721,300.25</u>	

	Asset Detail - By Currency 12/31/2016	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
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,591,478.410 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,591,478.41	1,591,478.41	3.99	0.00
CASH		-1,715.49	-1,715.49	-0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,815.09	1,815.09	0.00	0.00
INTEREST RECEIVABLE		552,462.19	552,462.19	1.39	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-525,631.98	-525,631.98	-1.32	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,618,408.22	1,618,408.22	4.06	0.00
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	105.00	100,000.00	105,000.00	0.26	5,000.00
134,316.890 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.81	134,316.89	135,408.89	0.34	1,092.00
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	98.77	177,398.30	172,847.50	0.43	-4,550.80

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	100.00	99,138.27	100,000.00	0.25	861.73
150,000.000 AMC NETWORKS INC 00164VAD5 5.000% 04/01/2024 DD 03/30/16	100.50	150,000.00	150,750.00	0.38	750.00
50,000.000 AMN HEALTHCARE INC 144A 00175PAA1 5.125% 10/01/2024 DD 10/03/16	99.75	50,000.00	49,875.00	0.13	-125.00
100,000.000 AMERICAN TIRE DISTRIBUTOR 144A 00214TAA6 10.250% 03/01/2022 DD 02/25/15	95.93	91,078.66	95,933.00	0.24	4,854.34
150,000.000 ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	102.25	150,269.03	153,375.00	0.38	3,105.97
50,000.000 AECOM 00766TAB6 5.750% 10/15/2022 DD 10/15/15	105.70	49,943.68	52,850.00	0.13	2,906.32
75,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	106.76	73,963.29	80,070.75	0.20	6,107.46
75,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	99.50	75,000.00	74,625.00	0.19	-375.00
150,000.000 ALBERTSONS COS LLC / SAFE 144A 013093AA7 6.625% 06/15/2024 DD 05/31/16	104.25	150,000.00	156,375.00	0.39	6,375.00
200,000.000 ALBERTSONS COS LLC / SAFE 144A 013093AC3 5.750% 03/15/2025 DD 08/09/16	99.00	200,000.00	198,000.00	0.50	-2,000.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
150,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	101.38	151,545.43	152,062.50	0.38	517.07	
75,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	101.50	75,000.00	76,125.00	0.19	1,125.00	
100,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	101.13	99,529.42	101,125.00	0.25	1,595.58	
50,000.000 ALTA MESA HOLDINGS LP / A 144A 021332AE1 7.875% 12/15/2024 DD 12/08/16	103.50	50,000.00	51,750.00	0.13	1,750.00	
200,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	103.00	200,345.58	206,000.00	0.52	5,654.42	
57,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	105.25	57,000.00	59,992.50	0.15	2,992.50	
30,000.000 ANCESTRY.COM 10/16 COV-LITE 03280FAF8 TL	100.91	29,853.80	30,271.80	0.08	418.00	
50,000.000 ANTERO MIDSTREAM PARTNERS 144A 03690AAA4 5.375% 09/15/2024 DD 09/13/16	101.00	50,000.00	50,500.00	0.13	500.00	
200,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	103.13	200,000.00	206,250.00	0.52	6,250.00	
250,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAH3 4.625% 05/15/2023 DD 05/16/16	99.19	250,000.00	247,970.00	0.62	-2,030.00	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
250,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14	90.25	221,271.26	225,625.00	0.57	4,353.74	
150,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	100.00	151,867.31	150,000.00	0.38	-1,867.31	
125,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	95.34	125,000.00	119,175.00	0.30	-5,825.00	
100,000.000 BOMBARDIER INC 144A 097751BP5 8.750% 12/01/2021 DD 11/21/16	106.13	99,019.27	106,125.00	0.27	7,105.73	
150,000.000 BOYD GAMING CORP 103304BK6 6.875% 05/15/2023 DD 05/21/15	107.50	153,005.44	161,250.00	0.40	8,244.56	
150,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	102.25	150,000.00	153,375.00	0.38	3,375.00	
25,000.000 CBS RADIO INC 144A 124847AC8 7.250% 11/01/2024 DD 10/17/16	105.00	25,000.00	26,250.00	0.07	1,250.00	
150,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	106.75	150,000.00	160,125.00	0.40	10,125.00	
200,000.000 OUTFRONT MEDIA CAPITAL LLC / O 12505FAD3 5.625% 02/15/2024 DD 11/15/14	104.25	202,195.93	208,500.00	0.52	6,304.07	
100,000.000 CDW LLC / CDW FINANCE CORP 12513GBB4 5.000% 09/01/2023 DD 03/03/15	100.13	100,602.23	100,125.00	0.25	-477.23	

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		12/31/2016			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 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11	107.50	102,004.03	107,500.00	0.27	5,495.97	
250,000.000 CST BRANDS INC 12646RAB1 5.000% 05/01/2023 DD 11/01/13	103.25	250,549.89	258,125.00	0.65	7,575.11	
200,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	105.50	200,105.35	211,000.00	0.53	10,894.65	
150,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	97.50	127,209.37	146,250.00	0.37	19,040.63	
150,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	96.50	145,272.12	144,750.00	0.36	-522.12	
105,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	103.50	105,000.00	108,675.00	0.27	3,675.00	
154,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	100.88	155,403.86	155,347.50	0.39	-56.36	
150,000.000 CENTENE CORP 15135BAH4 6.125% 02/15/2024 DD 02/11/16	105.38	150,000.00	158,062.50	0.40	8,062.50	
150,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	97.63	150,000.00	146,437.50	0.37	-3,562.50	
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	95.00	175,000.00	166,250.00	0.42	-8,750.00	

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		12/31/2016			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
50,000.000	CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	105.00	50,000.00	52,500.00	0.13	2,500.00
325,000.000	CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	103.00	324,616.10	334,750.00	0.84	10,133.90
75,000.000	CHENIERE CORPUS CHRISTI H 144A 16412XAB1 5.875% 03/31/2025 DD 12/09/16	102.03	75,000.00	76,523.25	0.19	1,523.25
100,000.000	CHESAPEAKE ENERGY CORP 144A 165167CQ8 8.000% 12/15/2022 DD 12/23/15	107.88	102,680.99	107,875.00	0.27	5,194.01
200,000.000	CHURCHILL DOWNS INC 171484AB4 5.375% 12/15/2021 DD 12/16/13	103.75	201,690.42	207,500.00	0.52	5,809.58
150,000.000	FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	105.88	156,108.28	158,812.50	0.40	2,704.22
350,000.000	CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	102.27	351,153.71	357,945.00	0.90	6,791.29
100,000.000	CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	99.94	103,977.99	99,937.00	0.25	-4,040.99
50,000.000	COGENT COMMUNICATIONS GRO 144A 19240CAA1 5.375% 03/01/2022 DD 02/20/15	103.25	50,184.84	51,625.00	0.13	1,440.16
200,000.000	COMMSCOPE TECHNOLOGIES FI 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	106.00	200,000.00	212,000.00	0.53	12,000.00

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					Status : FINAL	
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50,000.000 COMMUNICATIONS SALES & LE 144A 20341WAE5 7.125% 12/15/2024 DD 12/15/16	101.00	50,000.00	50,500.00	0.13	500.00	
100,000.000 CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12	103.63	95,807.59	103,630.00	0.26	7,822.41	
100,000.000 CRESTWOOD MIDSTREAM PARTNERS L 226373AH1 6.125% 03/01/2022 DD 03/01/14	102.50	94,217.83	102,500.00	0.26	8,282.17	
150,000.000 CROWNROCK LP / CROWNROCK 144A 228701AC2 7.125% 04/15/2021 DD 04/15/13	104.00	138,941.43	156,000.00	0.39	17,058.57	
50,000.000 CROWNROCK LP / CROWNROCK 144A 228701AE8 7.750% 02/15/2023 DD 02/06/15	108.00	47,039.80	54,000.00	0.14	6,960.20	
225,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	105.25	226,068.01	236,812.50	0.59	10,744.49	
150,000.000 DANA INC 235825AC0 5.375% 09/15/2021 DD 08/02/13	103.63	154,005.27	155,437.50	0.39	1,432.23	
150,000.000 DAVITA INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	104.50	152,265.80	156,750.00	0.39	4,484.20	
200,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	106.07	199,920.58	212,148.00	0.53	12,227.42	
250,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	111.00	251,245.16	277,500.00	0.70	26,254.84	

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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	
200,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	105.25	204,178.18	210,500.00	0.53	6,321.82	
200,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	102.00	200,472.08	204,000.00	0.51	3,527.92	
250,000.000 RR DONNELLEY & SONS CO 257867BB6 6.000% 04/01/2024 DD 03/20/14	94.25	255,040.63	235,625.00	0.59	-19,415.63	
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	86.75	98,810.64	86,750.00	0.22	-12,060.64	
100,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	95.50	99,401.61	95,500.00	0.24	-3,901.61	
100,000.000 DYNEGY INC 144A 26817RAS7 8.000% 01/15/2025 DD 10/11/16	93.75	100,000.00	93,750.00	0.24	-6,250.00	
200,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAD6 VAR RT 01/15/2022 DD 05/06/14	92.00	202,907.50	184,000.00	0.46	-18,907.50	
250,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	103.25	253,881.93	258,125.00	0.65	4,243.07	
200,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	104.00	200,000.00	208,000.00	0.52	8,000.00	
200,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	93.25	175,506.71	186,500.00	0.47	10,993.29	

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		12/31/2016			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 EXTRACTION OIL & GAS HOLD 144A 30227LAA5 7.875% 07/15/2021 DD 07/18/16	107.00	100,000.00	107,000.00	0.27	7,000.00	
200,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	104.00	200,000.00	208,000.00	0.52	8,000.00	
125,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	102.00	125,000.00	127,500.00	0.32	2,500.00	
125,000.000 FERRELLGAS LP / FERRELLGAS FIN 315292AR3 VAR RT 06/15/2023 DD 06/15/16	98.25	125,000.00	122,812.50	0.31	-2,187.50	
175,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	103.75	175,000.00	181,562.50	0.46	6,562.50	
50,000.000 FIRST DATA CORP 144A 32008DAB2 5.750% 01/15/2024 DD 11/25/15	103.19	49,775.12	51,594.00	0.13	1,818.88	
175,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	99.00	175,000.00	173,250.00	0.43	-1,750.00	
200,000.000 FREEPORT-MCMORAN INC 35671DAZ8 3.875% 03/15/2023 DD 09/15/13	91.75	184,666.51	183,500.00	0.46	-1,166.51	
200,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	103.00	200,000.00	206,000.00	0.52	6,000.00	
300,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	93.00	307,711.33	279,000.00	0.70	-28,711.33	

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		12/31/2016				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	GENESIS ENERGY LP / GENESIS EN 37185LAG7 6.000% 05/15/2023 DD 05/21/15	101.75	200,000.00	203,500.00	0.51	3,500.00
225,000.000	GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	103.75	222,866.16	233,437.50	0.59	10,571.34
200,000.000	GOODYEAR TIRE & RUBBER CO/THE 382550BF7 5.000% 05/31/2026 DD 05/13/16	99.54	200,000.00	199,088.00	0.50	-912.00
96,939.805	WHEELABRATOR TECHNOLOGIES 38723BAB7 10/14 TLB	100.08	95,458.50	97,020.26	0.24	1,561.76
2,565.600	WHEELABRATOR TECHNOLOGIES 38723BAC5 10/14 TLC	100.08	2,526.39	2,567.73	0.01	41.34
50,000.000	GENESYS TELECOMMUNICATION 144A 39479TAA4 10.000% 11/30/2024 DD 12/01/16	106.25	50,000.00	53,125.00	0.13	3,125.00
100,000.000	GRINDING MEDIA INC / MC G 144A 398545AA1 7.375% 12/15/2023 DD 12/16/16	105.06	100,472.64	105,060.00	0.26	4,587.36
300,000.000	GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	98.75	300,763.49	296,250.00	0.74	-4,513.49
50,000.000	GULFPORT ENERGY CORP 144A 402635AF3 6.000% 10/15/2024 DD 10/14/16	101.75	50,000.00	50,875.00	0.13	875.00
50,000.000	GULFPORT ENERGY CORP 144A 402635AJ5 6.375% 05/15/2025 DD 12/21/16	101.27	50,000.00	50,635.00	0.13	635.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	104.38	101,864.88	104,375.00	0.26	2,510.12
250,000.000	HCA INC 404119BT5 5.250% 06/15/2026 DD 03/15/16	103.38	262,993.19	258,437.50	0.65	-4,555.69
300,000.000	HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	98.25	300,364.29	294,750.00	0.74	-5,614.29
50,000.000	HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	107.63	52,263.77	53,812.50	0.13	1,548.73
200,000.000	HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	103.00	200,000.00	206,000.00	0.52	6,000.00
300,000.000	HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	97.75	302,235.00	293,250.00	0.74	-8,985.00
175,000.000	HERTZ CORP/THE 144A 428040CS6 5.500% 10/15/2024 DD 09/22/16	87.38	175,000.00	152,906.25	0.38	-22,093.75
200,000.000	HERC RENTALS INC 144A 42806LAA9 7.500% 06/01/2022 DD 06/09/16	105.38	200,000.00	210,750.00	0.53	10,750.00
100,000.000	HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	100,000.00	104,250.00	0.26	4,250.00
200,000.000	HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	105.25	200,000.00	210,500.00	0.53	10,500.00

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		12/31/2016			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	
25,000.000 HUBBAY MINERALS INC 144A 443628AF9 7.250% 01/15/2023 DD 12/12/16	103.50	25,000.00	25,875.00	0.06	875.00	
50,000.000 HUBBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	103.94	50,000.00	51,969.00	0.13	1,969.00	
250,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	109.75	258,611.52	274,375.00	0.69	15,763.48	
450,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAD1 5.625% 08/01/2024 DD 08/09/16	99.25	449,515.96	446,625.00	1.12	-2,890.96	
50,000.000 RACKSPACE HOSTING INC 144A 45332JAA0 8.625% 11/15/2024 DD 11/03/16	105.85	50,000.00	52,922.50	0.13	2,922.50	
300,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	104.25	304,362.75	312,750.00	0.78	8,387.25	
400,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	97.25	388,151.71	389,000.00	0.98	848.29	
125,000.000 INVENTIV GROUP HOLDINGS I 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	104.74	125,000.00	130,925.00	0.33	5,925.00	
150,000.000 IRON MOUNTAIN INC 46284PAP9 5.750% 08/15/2024 DD 08/10/12	102.75	150,733.50	154,125.00	0.39	3,391.50	
200,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	106.25	204,655.66	212,500.00	0.53	7,844.34	

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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 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	105.00	208,069.16	210,000.00	0.53	1,930.84	
300,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	107.00	298,205.43	321,000.00	0.80	22,794.57	
50,000.000 RP CROWN PARENT LLC 144A 47215YAA5 7.375% 10/15/2024 DD 10/06/16	103.75	50,000.00	51,875.00	0.13	1,875.00	
150,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	86.25	145,094.17	129,375.00	0.32	-15,719.17	
150,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	102.13	150,000.00	153,187.50	0.38	3,187.50	
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	103.00	100,000.00	103,000.00	0.26	3,000.00	
75,000.000 KRONOS ACQUISITION HOLDIN 144A 50106GAA0 9.000% 08/15/2023 DD 08/26/15	99.75	77,174.80	74,812.50	0.19	-2,362.30	
25,000.000 LAMB WESTON HOLDINGS INC 144A 513272AA2 4.625% 11/01/2024 DD 11/09/16	100.25	25,000.00	25,062.50	0.06	62.50	
20,000.000 LAMB WESTON HOLDINGS INC 144A 513272AB0 4.875% 11/01/2026 DD 11/09/16	98.94	20,000.00	19,787.60	0.05	-212.40	
200,000.000 LENNAR CORP 526057BV5 4.750% 05/30/2025 DD 04/28/15	97.50	200,000.00	195,000.00	0.49	-5,000.00	

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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 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.00	150,000.00	151,500.00	0.38	1,500.00	
50,000.000 LIONS GATE ENTERTAINMENT 144A 535919AL8 5.875% 11/01/2024 DD 10/27/16	101.50	50,000.00	50,750.00	0.13	750.00	
135,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.00	135,000.00	121,500.00	0.30	-13,500.00	
100,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12	111.75	102,142.63	111,750.00	0.28	9,607.37	
300,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	105.26	303,443.30	315,780.00	0.79	12,336.70	
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	106.25	175,000.00	185,937.50	0.47	10,937.50	
125,000.000 MALLINCKRODT INTERNATIONA 144A 561233AC1 5.500% 04/15/2025 DD 04/15/15	89.50	125,000.00	111,875.00	0.28	-13,125.00	
200,000.000 MALLINCKRODT INTERNATIONA 144A 561233AD9 5.625% 10/15/2023 DD 09/24/15	93.25	200,000.00	186,500.00	0.47	-13,500.00	
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	102.25	150,000.00	153,375.00	0.38	3,375.00	
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	99.50	100,000.00	99,500.00	0.25	-500.00	

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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	
150,000.000 MIDAS INTERMEDIATE HOLDCO 144A 59563KAA8 7.875% 10/01/2022 DD 09/24/14	103.25	151,427.24	154,875.00	0.39	3,447.76	
225,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	106.50	226,348.23	239,625.00	0.60	13,276.77	
100,000.000 MOLINA HEALTHCARE INC 60855RAG5 VAR RT 11/15/2022 DD 05/15/16	101.50	100,000.00	101,500.00	0.25	1,500.00	
200,000.000 NATURE'S BOUNTY CO/THE 144A 628782AJ3 7.625% 05/15/2021 DD 05/05/16	103.50	200,000.00	207,000.00	0.52	7,000.00	
150,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	101.80	150,214.06	152,700.00	0.38	2,485.94	
100,000.000 NCR CORP 62886EAR9 5.875% 12/15/2021 DD 06/15/14	104.75	99,394.04	104,750.00	0.26	5,355.96	
125,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAH5 7.500% 11/01/2023 DD 10/24/16	103.25	125,000.00	129,062.50	0.32	4,062.50	
300,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	100.25	304,898.37	300,750.00	0.75	-4,148.37	
100,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	100.25	102,381.84	100,250.00	0.25	-2,131.84	
50,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	102.75	49,938.70	51,375.00	0.13	1,436.30	

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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	
150,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	101.88	149,685.86	152,812.50	0.38	3,126.64	
200,000.000 NOVA CHEMICALS CORP 144A 66977WAP4 5.000% 05/01/2025 DD 10/28/14	97.97	195,421.16	195,938.00	0.49	516.84	
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	106.00	200,000.00	212,000.00	0.53	12,000.00	
50,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	101.00	50,000.00	50,500.00	0.13	500.00	
150,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	102.88	151,018.00	154,312.50	0.39	3,294.50	
50,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAL4 5.625% 12/15/2026 DD 12/22/16	98.33	49,531.97	49,162.50	0.12	-369.47	
200,000.000 SFR GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	102.63	203,991.44	205,250.00	0.51	1,258.56	
300,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	101.88	291,402.45	305,625.00	0.77	14,222.55	
150,000.000 ORBITAL ATK INC 68557NAC7 5.500% 10/01/2023 DD 04/01/16	103.00	150,000.00	154,500.00	0.39	4,500.00	
200,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	103.00	200,696.31	206,000.00	0.52	5,303.69	

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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	
200,000.000 PINNACLE FOODS FINANCE LLC / P 72347QAL7 5.875% 01/15/2024 DD 07/15/16	106.00	200,000.00	212,000.00	0.53	12,000.00	
200,000.000 PLATFORM SPECIALTY PRODUC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	100.75	190,837.24	201,500.00	0.51	10,662.76	
100,000.000 POLYONE CORP 73179PAK2 5.250% 03/15/2023 DD 09/15/13	101.50	98,448.85	101,500.00	0.25	3,051.15	
200,000.000 POST HOLDINGS INC 144A 737446AK0 5.000% 08/15/2026 DD 08/03/16	95.75	200,000.00	191,500.00	0.48	-8,500.00	
175,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	101.50	177,899.34	177,625.00	0.45	-274.34	
100,000.000 PRESTIGE BRANDS INC 144A 74112BAJ4 5.375% 12/15/2021 DD 12/17/13	103.00	97,640.55	103,000.00	0.26	5,359.45	
300,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	100.25	303,640.11	300,750.00	0.75	-2,890.11	
250,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	103.75	250,000.00	259,375.00	0.65	9,375.00	
200,000.000 QUICKEN LOANS INC 144A 74840LAA0 5.750% 05/01/2025 DD 05/06/15	97.25	200,000.00	194,500.00	0.49	-5,500.00	
300,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	101.00	300,659.01	303,000.00	0.76	2,340.99	

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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	
150,000.000 TALEN ENERGY SUPPLY LLC 144A 74966NAA4 VAR RT 07/15/2019 DD 07/10/14	94.75	143,741.10	142,125.00	0.36	-1,616.10	
300,000.000 RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	104.50	300,000.00	313,500.00	0.79	13,500.00	
45,000.000 RACKSPACE HOSTING 11/16 TL 75008QAF3	101.21	44,779.05	45,543.60	0.11	764.55	
150,000.000 RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.88	134,946.22	145,312.50	0.36	10,366.28	
100,000.000 RANGE RESOURCES CORP 144A 75281AAZ2 5.000% 03/15/2023 DD 09/16/16	99.00	88,813.35	99,000.00	0.25	10,186.65	
250,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	103.00	255,539.95	257,500.00	0.65	1,960.05	
150,000.000 REGIONALCARE HOSPITAL PAR 144A 75915QAC2 8.250% 05/01/2023 DD 04/29/16	99.75	155,117.04	149,625.00	0.38	-5,492.04	
150,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	99.50	150,000.00	149,250.00	0.37	-750.00	
64,813.550 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	102.90	66,623.10	66,693.14	0.17	70.04	
69,358.680 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	103.25	67,105.10	71,612.84	0.18	4,507.74	

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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	
200,000.000 RITE AID CORP 144A 767754CH5 6.125% 04/01/2023 DD 04/02/15	107.50	206,102.02	215,000.00	0.54	8,897.98	
200,000.000 SBA COMMUNICATIONS CORP 144A 78388JAU0 4.875% 09/01/2024 DD 08/15/16	98.75	198,420.77	197,500.00	0.50	-920.77	
100,000.000 SESI LLC 78412FAL8 6.375% 05/01/2019 DD 11/01/11	100.00	83,992.94	100,000.00	0.25	16,007.06	
250,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	105.88	255,955.96	264,687.50	0.66	8,731.54	
250,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	101.63	242,487.44	254,062.50	0.64	11,575.06	
50,000.000 SM ENERGY CO 78454LAN0 6.750% 09/15/2026 DD 09/12/16	103.00	50,000.00	51,500.00	0.13	1,500.00	
50,000.000 SPX FLOW INC 144A 78469XAD9 5.625% 08/15/2024 DD 08/10/16	100.75	51,226.04	50,375.00	0.13	-851.04	
150,000.000 SCOTTS MIRACLE-GRO CO/THE 144A 810186AL0 6.000% 10/15/2023 DD 10/13/15	105.75	150,000.00	158,625.00	0.40	8,625.00	
150,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	98.00	150,000.00	147,000.00	0.37	-3,000.00	
125,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	109.25	125,594.43	136,562.50	0.34	10,968.07	

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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	
200,000.000 SHEA HOMES LP / SHEA HOME 144A 82088KAC2 5.875% 04/01/2023 DD 03/23/15	97.50	200,000.00	195,000.00	0.49	-5,000.00	
250,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	99.75	249,208.42	249,375.00	0.63	166.58	
400,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	104.50	402,634.96	418,000.00	1.05	15,365.04	
150,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	105.50	150,000.00	158,250.00	0.40	8,250.00	
300,000.000 SPRINGLEAF FINANCE CORP 85172FAB5 6.000% 06/01/2020 DD 12/01/13	101.38	292,705.20	304,125.00	0.76	11,419.80	
50,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	106.01	43,298.95	53,005.50	0.13	9,706.55	
200,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	100.75	173,566.71	201,500.00	0.51	27,933.29	
100,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	106.25	82,009.44	106,250.00	0.27	24,240.56	
100,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	106.75	99,398.30	106,750.00	0.27	7,351.70	
250,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	103.00	245,159.13	257,500.00	0.65	12,340.87	

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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	
25,000.000 STARWOOD PROPERTY TRUST I 144A 85571BAE5 5.000% 12/15/2021 DD 12/16/16	101.34	25,000.00	25,335.00	0.06	335.00	
275,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	101.00	279,633.95	277,750.00	0.70	-1,883.95	
75,000.000 STERIGENICS-NORDION TOPCO 144A 85917NAA0 8.125% 11/01/2021 DD 11/01/16	99.50	75,000.00	74,625.00	0.19	-375.00	
100,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AG0 7.375% 08/01/2021 DD 08/01/12	103.50	97,437.98	103,500.00	0.26	6,062.02	
150,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	101.25	151,183.15	151,875.00	0.38	691.85	
100,000.000 SUMMIT MATERIALS LLC / SUMMIT 86614RAG2 6.125% 07/15/2023 DD 07/08/15	102.62	99,479.56	102,624.00	0.26	3,144.44	
250,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAG2 6.375% 04/01/2023 DD 10/01/16	101.25	250,000.00	253,125.00	0.63	3,125.00	
250,000.000 SURGICAL CARE AFFILIATES 144A 86881LAA4 6.000% 04/01/2023 DD 03/17/15	103.25	250,000.00	258,125.00	0.65	8,125.00	
200,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	104.38	201,409.90	208,750.00	0.52	7,340.10	
200,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	108.13	200,000.00	216,250.00	0.54	16,250.00	

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		12/31/2016			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	
96,750.000 ALLFLEX 7/13 TL 87377KAB3	100.34	96,750.00	97,082.82	0.24	332.82	
125,000.000 TEAM HEALTH INC 144A 87815VAG8 7.250% 12/15/2023 DD 11/23/15	113.75	126,955.51	142,187.50	0.36	15,231.99	
250,000.000 TECK RESOURCES LTD 878742AV7 4.750% 01/15/2022 DD 07/05/11	100.25	226,871.31	250,625.00	0.63	23,753.69	
200,000.000 TELECOM ITALIA SPA/MILANO 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14	97.75	198,415.07	195,500.00	0.49	-2,915.07	
100,000.000 TELESAT CANADA / TELESAT 144A 87952VAL0 8.875% 11/15/2024 DD 11/17/16	104.25	100,000.00	104,250.00	0.26	4,250.00	
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	104.25	25,000.00	26,062.50	0.07	1,062.50	
175,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	102.25	175,000.00	178,937.50	0.45	3,937.50	
200,000.000 TESORO LOGISTICS LP / TESORO L 88160QAK9 5.500% 10/15/2019 DD 10/15/15	105.75	156,564.33	211,500.00	0.53	54,935.67	
300,000.000 TOWNSQUARE MEDIA INC 144A 892231AA9 6.500% 04/01/2023 DD 04/01/15	95.50	300,000.00	286,500.00	0.72	-13,500.00	
200,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	104.00	208,416.72	208,000.00	0.52	-416.72	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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 UPCB FINANCE IV LTD 144A 90320MAA3 5.375% 01/15/2025 DD 04/15/15	100.75	203,465.89	201,500.00	0.51	-1,965.89	
150,000.000 UNITED RENTALS NORTH AMERICA I 911365AX2 6.125% 06/15/2023 DD 10/30/12	106.00	144,956.57	159,000.00	0.40	14,043.43	
200,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12	104.13	201,302.54	208,250.00	0.52	6,947.46	
200,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	101.25	202,747.84	202,500.00	0.51	-247.84	
200,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	98.50	204,818.16	197,000.00	0.49	-7,818.16	
100,000.000 VALEANT PHARMACEUTICALS I 144A 91831AAA9 5.375% 03/15/2020 DD 03/27/15	84.50	90,635.49	84,500.00	0.21	-6,135.49	
250,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	103.00	251,104.43	257,500.00	0.65	6,395.57	
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	102.50	50,550.98	51,250.00	0.13	699.02	
200,000.000 VIKING CRUISES LTD 144A 92676XAA5 8.500% 10/15/2022 DD 10/19/12	103.75	189,295.76	207,500.00	0.52	18,204.24	
200,000.000 VISTA OUTDOOR INC 928377AB6 5.875% 10/01/2023 DD 10/01/16	104.69	200,000.00	209,376.00	0.52	9,376.00	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
150,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	84.75	150,000.00	127,125.00	0.32	-22,875.00	
100,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAC7 6.750% 08/15/2018 DD 07/12/13	94.75	97,349.49	94,750.00	0.24	-2,599.49	
146,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	103.50	146,264.28	151,110.00	0.38	4,845.72	
200,000.000 WESCO DISTRIBUTION INC 144A 95081QAL8 5.375% 06/15/2024 DD 06/15/16	100.25	200,000.00	200,500.00	0.50	500.00	
150,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13	99.58	135,941.02	149,376.00	0.37	13,434.98	
250,000.000 WHITING PETROLEUM CORP 966387AP7 6.250% 04/01/2023 DD 03/27/15	100.00	239,845.43	250,000.00	0.63	10,154.57	
200,000.000 WIDOPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	105.50	209,479.05	211,000.00	0.53	1,520.95	
250,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	100.75	250,000.00	251,875.00	0.63	1,875.00	
200,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	102.50	179,623.23	205,000.00	0.51	25,376.77	
100,000.000 WPX ENERGY INC 98212BAE3 5.250% 09/15/2024 DD 09/08/14	97.00	88,859.79	97,000.00	0.24	8,140.21	



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
150,000.000 ZIGGO SECURED FINANCE BV 144A 98954NAA7 5.500% 01/15/2027 DD 09/23/16	97.48	150,000.00	146,220.00	0.37	-3,780.00
109,565.220 LIGHTSTONE 12/16 COV-LITE TLB 99AA72990	101.13	107,373.92	110,797.83	0.28	3,423.91
10,434.780 LIGHTSTONE 12/16 TLC 99AA73295	101.13	10,226.08	10,552.17	0.03	326.09
25,000.000 ANCESTRY.COM 10/16 2ND LIEN TL 99AAA2541	102.00	24,750.00	25,500.00	0.06	750.00
150,000.000 BASS PRO SHOPS 11/16 COV-LITE 99AAA3101 TLB	99.00	148,500.00	148,500.00	0.37	0.00
100,000.000 GENESYS 11/16 (USD) COV-LITE 99AAA3135 TLB	101.96	98,650.00	101,958.00	0.26	3,308.00
199,500.000 SAFWAY GROUP 8/16 COV-LITE TLB 99AAA9785 0.000% 08/21/2023 DD 08/04/16	101.38	197,601.39	202,243.13	0.51	4,641.74
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		37,442,492.56	38,263,498.56	95.94	821,006.00
TOTAL ASSETS U.S. DOLLAR		39,060,900.78	39,881,906.78	100.00	821,006.00
TOTAL ASSETS		39,060,900.78	39,881,906.78	100.00	821,006.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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 BLACKROCK LIQ T FUND INSTL	100.00	0.07	0.07	0.00	0.00
	996229696 FUND 60					
EQUITY						
	1,419,404.548 PARAMETRIC TX-MGD EM MK-INST	41.89	63,891,437.05	59,458,856.52	100.00	-4,432,580.53
	277907606					
TOTAL ASSETS U.S. DOLLAR			63,891,437.12	59,458,856.59	100.00	-4,432,580.53
TOTAL ASSETS			63,891,437.12	59,458,856.59	100.00	-4,432,580.53

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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						
DIVIDENDS RECEIVABLE		12,998.69	13,032.82	0.01	34.13	
NON-BASE CURRENCY		17,118.20	17,274.46	0.02	156.26	
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,896.16	-1,901.10	-0.00	-4.94	
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR		28,220.73	28,406.18	0.03	185.45	
EQUITY						
1,434.000 RAMSAY HEALTH CARE LTD AA6041997	49.46	29,788.66	70,919.95	0.08	41,131.29	
21,500.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	22.03	509,988.29	473,583.12	0.53	-36,405.17	
8,747.000 AMCOR LTD/AUSTRALIA AA6066606	10.83	67,266.72	94,688.86	0.11	27,422.14	
24,123.000 WESTPAC BANKING CORP AA6076142	23.61	627,278.77	569,439.34	0.64	-57,839.43	
3,052.000 BANK OF QUEENSLAND LTD AA6076241	8.60	29,376.02	26,232.14	0.03	-3,143.88	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
18,370.000 FORTESCUE METALS GROUP LTD AA6086257	4.26	65,171.52	78,347.11	0.09	13,175.59	
40,249.000 TELSTRA CORP LTD AA6087289	3.69	144,076.53	148,635.93	0.17	4,559.40	
2,202.000 BENDIGO & ADELAIDE BANK LTD AA6091281	9.20	20,388.69	20,265.69	0.02	-123.00	
2,791.000 COCA-COLA AMATIL LTD AA6123456	7.33	28,670.86	20,452.15	0.02	-8,218.71	
1,636.000 ASX LTD AA6129222	36.02	47,491.01	58,923.38	0.07	11,432.37	
13,468.000 BHP BILLITON LTD AA6144692	18.15	437,543.24	244,389.60	0.28	-193,153.64	
2,007.000 CALTEX AUSTRALIA LTD AA6161506	22.06	49,804.82	44,266.56	0.05	-5,538.26	
34,475.000 MIRVAC GROUP AA6161977	1.54	50,852.66	53,171.93	0.06	2,319.27	
5,949.000 HARVEY NORMAN HOLDINGS LTD AA6173501	3.72	20,005.20	22,141.43	0.02	2,136.23	
2,211.000 COMPUTERSHARE LTD AA6180415	9.02	25,727.53	19,948.27	0.02	-5,779.26	

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		12/31/2016				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	
3,288.000 CSL LTD AA6185497	72.71	123,938.65	239,060.22	0.27	115,121.57	
14,169.000 TRANSURBAN GROUP AA6200882	7.47	87,753.82	105,880.86	0.12	18,127.04	
299.000 COCHLEAR LTD AA6211798	88.74	19,960.68	26,532.80	0.03	6,572.12	
12,490.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	59.67	690,342.90	745,316.78	0.84	54,973.88	
17,794.000 BORAL LTD AA6218678	3.92	71,397.85	69,705.88	0.08	-1,691.97	
3,199.000 RIO TINTO LTD AA6220104	43.37	204,263.21	138,752.11	0.16	-65,511.10	
8,399.000 APA GROUP AA6247305	6.21	50,133.99	52,120.31	0.06	1,986.32	
6,916.000 ARISTOCRAT LEISURE LTD AA6253980	11.22	41,837.62	77,622.07	0.09	35,784.45	
16,427.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	4.34	67,789.99	71,249.80	0.08	3,459.81	
7,952.000 TPG TELECOM LTD AA6351875	4.94	43,115.40	39,269.85	0.04	-3,845.55	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
9,227.000 GPT GROUP/THE AA6365867	3.64	24,866.84	33,606.79	0.04	8,739.95	
4,895.000 LENDLEASE GROUP AA6512005	10.59	40,969.55	51,820.14	0.06	10,850.59	
8,961.000 SUNCORP GROUP LTD AA6585084	9.79	80,713.67	87,726.68	0.10	7,013.01	
18,140.000 NATIONAL AUSTRALIA BANK LTD AA6624602	22.21	464,133.74	402,855.79	0.45	-61,277.95	
5,443.000 NEWCREST MINING LTD AA6637109	14.66	55,168.96	79,810.85	0.09	24,641.89	
18,648.000 OIL SEARCH LTD AA6657602	5.19	97,026.67	96,816.63	0.11	-210.04	
29,979.000 INCITEC PIVOT LTD AA6673047	2.61	82,769.26	78,148.06	0.09	-4,621.20	
13,636.000 AMP LTD AA6709957	3.65	66,001.70	49,764.09	0.06	-16,237.61	
7,122.000 QANTAS AIRWAYS LTD AA6710344	2.41	19,845.44	17,172.94	0.02	-2,672.50	
8,286.000 QBE INSURANCE GROUP LTD AA6715749	8.99	84,148.91	74,518.67	0.08	-9,630.24	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
4,753.000 CHALLENGER LTD/AUSTRALIA AA6726308	8.14	30,233.99	38,684.12	0.04	8,450.13	
1,834.000 SONIC HEALTHCARE LTD AA6821125	15.50	24,331.44	28,419.19	0.03	4,087.75	
19,184.000 STOCKLAND AA6850850	3.32	62,853.64	63,621.40	0.07	767.76	
8,245.000 WESFARMERS LTD AA6948837	30.51	254,687.77	251,584.42	0.28	-3,103.35	
12,620.000 ALUMINA LTD AA6954983	1.33	20,521.55	16,722.80	0.02	-3,798.75	
1,909.000 WOODSIDE PETROLEUM LTD AA6979725	22.56	60,489.88	43,072.68	0.05	-17,417.20	
8,510.000 WOOLWORTHS LTD AA6981234	17.45	210,290.40	148,506.39	0.17	-61,784.01	
8,403.000 DEXUS PROPERTY GROUP AAB033YN9	6.97	39,754.57	58,533.97	0.07	18,779.40	
12,897.000 GOODMAN GROUP AAB03FYZ5	5.16	49,717.90	66,585.06	0.08	16,867.16	
2,405.000 SEEK LTD AAB0767Y4	10.77	29,332.26	25,912.93	0.03	-3,419.33	

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
601.000	DOMINO'S PIZZA ENTERPRISES LTD AAB07SFG6	47.06	30,557.27	28,282.61	0.03	-2,274.66
8,849.000	TATTS GROUP LTD AAB0CRCP5	3.24	19,974.05	28,705.87	0.03	8,731.82
10,331.000	BRAMBLES LTD AAB1FJ0C0	8.98	78,087.99	92,760.40	0.10	14,672.41
4,951.000	PLATINUM ASSET MANAGEMENT LTD AAB1XK7G1	3.82	29,666.72	18,928.90	0.02	-10,737.82
2,182.000	MACQUARIE GROUP LTD AAB28YTC2	63.08	102,230.73	137,648.40	0.16	35,417.67
2,648.000	CROWN RESORTS LTD AAB29LCJ2	8.39	19,761.00	22,203.69	0.03	2,442.69
1,790.000	DULUXGROUP LTD AAB3VL4P0	4.52	3,911.37	8,087.91	0.01	4,176.54
3,045.000	JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	15.91	20,086.60	48,441.31	0.05	28,354.71
5,475.000	TREASURY WINE ESTATES LTD AAB61JC64	7.73	31,121.88	42,340.30	0.05	11,218.42
9,676.000	SYDNEY AIRPORT AAB70DWB3	4.34	40,518.28	41,968.29	0.05	1,450.01

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	
15,943.000 AURIZON HOLDINGS LTD AAB87CVM3	3.66	49,791.33	58,298.85	0.07	8,507.52	
1,232.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.60	1,810.16	1,971.52	0.00	161.36	
3,137.000 STAR ENTERTAINMENT GRP LTD/THE AABD5ZR97	3.74	14,633.92	11,743.66	0.01	-2,890.26	
4,763.000 CYBG PLC AABD6GND3	3.49	12,689.00	16,623.64	0.02	3,934.64	
6,591.000 ORORA LTD AABH4TCW8	2.17	6,791.93	14,269.90	0.02	7,477.97	
38,054.000 SCENTRE GROUP AABLZH0Z7	3.36	112,700.27	127,854.74	0.14	15,154.47	
5,951.000 WESTFIELD CORP AABMMVVX9	6.79	50,364.84	40,419.54	0.05	-9,945.30	
14,024.000 HEALTHSCOPE LTD AABP46PW6	1.66	30,715.81	23,254.44	0.03	-7,461.37	
27,729.000 MEDIBANK PVT LTD AABRTNNQ3	2.04	52,377.28	56,621.56	0.06	4,244.28	
5,245.000 AGL ENERGY LTD AABSS7GP7	16.00	71,374.89	83,895.71	0.09	12,520.82	

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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	
59,268.000 SOUTH32 LTD AABWSW5D2	1.99	118,881.98	118,018.89	0.13	-863.09	
28,330.000 VICINITY CENTRES AABY7QXS0	2.17	61,453.93	61,336.12	0.07	-117.81	
TOTAL EQUITY AUSTRALIAN DOLLAR		6,311,324.00	6,308,475.99	7.11	-2,848.01	
TOTAL ASSETS AUSTRALIAN DOLLAR		6,339,544.73	6,336,882.17	7.14	-2,662.56	
DANISH KRONE						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE RECLAIM		8,633.15	8,302.56	0.01	-330.59	
NON-BASE CURRENCY		247.90	251.01	0.00	3.11	
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE		8,881.05	8,553.57	0.01	-327.48	
EQUITY						
831.000 CARLSBERG A/S SD4169217	86.46	70,566.71	71,847.78	0.08	1,281.07	
78.000 AP MOLLER - MAERSK A/S SD4253045	1,598.68	140,705.09	124,697.32	0.14	-16,007.77	
25.000 AP MOLLER - MAERSK A/S SD4253052	1,513.57	38,402.55	37,839.29	0.04	-563.26	
5,337.000 DANSKE BANK A/S SD4588820	30.38	129,558.57	162,164.31	0.18	32,605.74	

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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	
460.000 GENMAB A/S SD4595734	166.39	62,669.24	76,541.06	0.09	13,871.82	
14,703.000 TDC A/S SD5698792	5.14	89,349.30	75,626.21	0.09	-13,723.09	
1,670.000 VESTAS WIND SYSTEMS A/S SD5964657	65.11	99,115.56	108,734.60	0.12	9,619.04	
1,418.000 DSV A/S SDB1WT5G0	44.57	38,937.89	63,200.57	0.07	24,262.68	
831.000 PANDORA A/S SDB44TX3	131.07	73,370.00	108,920.99	0.12	35,550.99	
488.000 CHR HANSEN HOLDING A/S SDB573M10	55.48	28,403.65	27,073.61	0.03	-1,330.04	
1,640.000 NOVOZYMES A/S SDB798FW3	34.54	55,364.37	56,647.59	0.06	1,283.22	
1,009.000 COLOPLAST A/S SDB8FMRX8	67.56	37,227.18	68,172.68	0.08	30,945.50	
14,194.000 NOVO NORDISK A/S SDBHC8X98	36.13	330,114.19	512,828.73	0.58	182,714.54	
1,015.000 ISS A/S SDBKJ9RT5	33.82	30,230.76	34,325.03	0.04	4,094.27	

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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	
1,523.000 TRYG A/S SDBXDZ973	18.11	30,307.61	27,588.58	0.03	-2,719.03	
TOTAL EQUITY DANISH KRONE			1,254,322.67	1,556,208.35	1.75	301,885.68
TOTAL ASSETS DANISH KRONE			1,263,203.72	1,564,761.92	1.76	301,558.20
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE		22,309.23	22,438.38	0.03	129.15	
DIVIDENDS RECEIVABLE RECLAIM		112,027.22	103,839.55	0.12	-8,187.67	
NON-BASE CURRENCY		4,488.32	4,544.81	0.01	56.49	
FOREIGN TAXES PAYABLE - DIVIDENDS		-2,148.47	-2,170.43	-0.00	-21.96	
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			136,676.30	128,652.31	0.14	-8,023.99
EQUITY						
746.000 OMV AG EA4651454	35.40	28,806.57	26,406.47	0.03	-2,400.10	
1,254.000 VOESTALPINE AG EA4943406	39.33	43,652.24	49,321.86	0.06	5,669.62	
2,305.000 ERSTE GROUP BANK AG EA5289833	29.35	79,461.38	67,648.11	0.08	-11,813.27	

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	
1,617.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	18.33	31,391.73	29,642.12	0.03	-1,749.61	
326.000 ANDRITZ AG EAB1WVF67	50.31	21,623.20	16,399.85	0.02	-5,223.35	
244.000 BUWOG AG EABLMP1D7	23.30	4,465.43	5,685.06	0.01	1,219.63	
579.000 UMICORE SA EB4005006	57.11	21,060.05	33,069.42	0.04	12,009.37	
1,756.000 KBC GROUP NV EB4497740	62.05	94,569.83	108,961.46	0.12	14,391.63	
892.000 SOLVAY SA EB4821105	117.45	99,511.16	104,762.20	0.12	5,251.04	
881.000 UCB SA EB5596995	64.24	51,991.33	56,599.69	0.06	4,608.36	
441.000 COLRUYT SA EB5806220	49.58	19,851.03	21,864.13	0.02	2,013.10	
401.000 GROUPE BRUXELLES LAMBERT SA EB7097323	84.08	35,748.50	33,717.95	0.04	-2,030.55	
2,713.000 PROXIMUS SADP EBB00D9P7	28.86	88,950.60	78,291.65	0.09	-10,658.95	

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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	
809.000 TELENET GROUP HOLDING NV EBB0LKSK8	55.61	43,365.63	44,985.59	0.05	1,619.96	
1,866.000 AGEAS EBB86S2N3	39.67	68,043.81	74,022.63	0.08	5,978.82	
5,780.000 ANHEUSER-BUSCH INBEV SA/NV EBBYHL24	106.06	388,684.27	612,998.55	0.69	224,314.28	
1,476.000 ADIDAS AG ED4031974	158.37	88,150.45	233,755.17	0.26	145,604.72	
2,628.000 FRESENIUS SE & CO KGAA ED4352099	78.33	89,569.77	205,840.03	0.23	116,270.26	
1,307.000 UNITED INTERNET AG ED4354137	39.13	20,278.07	51,137.62	0.06	30,859.55	
402.000 HANNOVER RUECK SE ED4511801	108.43	20,341.76	43,588.18	0.05	23,246.42	
1,440.000 GEA GROUP AG ED4557101	40.32	42,360.16	58,065.25	0.07	15,705.09	
805.000 CONTINENTAL AG ED4598584	193.76	110,418.14	155,974.85	0.18	45,556.71	
6,974.000 DEUTSCHE POST AG ED4617855	32.95	161,385.81	229,759.24	0.26	68,373.43	

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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	
876.000 MERCK KGAA ED4741846	104.58	46,659.71	91,610.73	0.10	44,951.02	
7,382.000 SAP SE ED4846280	87.34	426,883.37	644,772.28	0.73	217,888.91	
646.000 HENKEL AG & CO KGAA ED5002461	104.40	30,417.97	67,441.85	0.08	37,023.88	
1,202.000 METRO AG ED5041410	33.31	34,883.29	40,043.76	0.05	5,160.47	
5,943.000 BAYER AG ED5069213	104.56	524,568.23	621,384.44	0.70	96,816.21	
6,503.000 BASF SE ED5086571	93.14	460,956.46	605,721.76	0.68	144,765.30	
886.000 BEIERSDORF AG ED5107401	85.01	65,955.37	75,321.39	0.08	9,366.02	
239.000 HOCHTIEF AG ED5108664	140.33	20,642.86	33,539.94	0.04	12,897.08	
1,567.000 HEIDELBERGCEMENT AG ED5120677	93.48	113,443.32	146,487.07	0.17	33,043.75	
1,402.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	84.85	84,184.93	118,966.20	0.13	34,781.27	

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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
3,366.000	ALLIANZ SE ED5231482	165.60	465,576.89	557,395.29	0.63	91,818.40
1,196.000	DEUTSCHE LUFTHANSA AG ED5287484	12.94	20,491.66	15,478.37	0.02	-5,013.29
1,224.000	MUENCHENER RUECKVERSICHERUNGS- ED5294126	189.49	206,933.86	231,930.67	0.26	24,996.81
551.000	VOLKSWAGEN AG ED5497109	144.24	69,841.41	79,474.62	0.09	9,633.21
6,814.000	DAIMLER AG ED5529026	74.59	402,408.99	508,269.34	0.57	105,860.35
395.000	MAN SE ED5563520	99.49	33,357.16	39,300.35	0.04	5,943.19
2,817.000	THYSSENKRUPP AG ED5636920	23.88	87,055.77	67,268.66	0.08	-19,787.11
5,606.000	SIEMENS AG ED5727976	123.19	564,858.99	690,630.05	0.78	125,771.06
1,150.000	QIAGEN NV ED5732828	28.14	26,798.35	32,361.84	0.04	5,563.49
1,308.000	LINDE AG ED5740813	164.65	182,155.45	215,357.59	0.24	33,202.14

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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	
4,203.000 DEUTSCHE BANK AG ED5750358	18.19	117,922.67	76,471.22	0.09	-41,451.45	
2,896.000 BAYERISCHE MOTOREN WERKE AG ED5756025	93.61	207,141.37	271,091.85	0.31	63,950.48	
26,608.000 DEUTSCHE TELEKOM AG ED5842353	17.25	404,952.58	458,999.61	0.52	54,047.03	
7,670.000 INFINEON TECHNOLOGIES AG ED5889503	17.41	63,209.52	133,564.79	0.15	70,355.27	
1,333.000 DEUTSCHE BOERSE AG ED7021964	80.60	104,338.24	107,445.13	0.12	3,106.89	
378.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	59.25	20,141.04	22,394.73	0.03	2,253.69	
799.000 LANXESS AG EDB05M8B0	65.76	59,725.81	52,545.17	0.06	-7,180.64	
2,062.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	31.47	40,751.08	64,898.85	0.07	24,147.77	
136.000 WACKER CHEMIE AG EDB11Y560	104.26	20,630.64	14,179.64	0.02	-6,451.00	
317.000 RTL GROUP SA EDB1BK205	73.55	30,852.52	23,314.63	0.03	-7,537.89	

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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	
808.000 SYMRISE AG EDB1JB4K1	61.00	51,329.12	49,284.92	0.06	-2,044.20	
1,036.000 BRENNTAG AG EDB4YVF55	55.69	41,028.96	57,695.67	0.07	16,666.71	
1,021.000 K+S AG EDB54C012	23.93	28,310.75	24,434.86	0.03	-3,875.89	
1,012.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	29.93	38,647.36	30,293.01	0.03	-8,354.35	
15,889.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	4.29	74,596.40	68,208.82	0.08	-6,387.58	
13,275.000 COMMERZBANK AG EDB90LKT5	7.64	130,768.65	101,457.09	0.11	-29,311.56	
1,324.000 OSRAM LICHT AG EDB923933	52.55	47,456.66	69,580.06	0.08	22,123.40	
2,969.000 VONOVIA SE EDBBJPFY6	32.60	100,691.38	96,780.64	0.11	-3,910.74	
1,274.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	38.61	58,833.45	49,194.74	0.06	-9,638.71	
673.000 DEUTSCHE BOERSE AG EDBDC5MF6	81.79	56,866.89	55,041.52	0.06	-1,825.37	

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1,034.000 ZALANDO SE EDBQV0SV6	38.28	33,928.83	39,578.29	0.04	5,649.46	
7,938.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	14.02	120,645.00	111,313.79	0.13	-9,331.21	
4,449.000 ENDESA SA EE5271783	21.23	89,972.99	94,438.23	0.11	4,465.24	
9,611.000 BANKINTER SA EE5474007	7.76	64,061.62	74,609.81	0.08	10,548.19	
26,814.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	6.77	226,730.32	181,401.18	0.20	-45,329.14	
5,084.000 GAS NATURAL SDG SA EE5650424	18.89	94,388.29	96,039.67	0.11	1,651.38	
1,782.000 REPSOL SA EE5669358	14.15	20,717.49	25,223.76	0.03	4,506.27	
68,367.000 BANCO SANTANDER SA EE5705947	5.23	500,784.12	357,593.95	0.40	-143,190.17	
13,704.000 TELEFONICA SA EE5732529	9.30	179,159.40	127,486.87	0.14	-51,672.53	
3,424.000 ENAGAS SA EE7383073	25.45	87,769.33	87,126.57	0.10	-642.76	

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1,869.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	31.66	71,824.49	59,179.26	0.07	-12,645.23	
1,094.000 ACERINOX SA EEB01ZVZ4	13.30	21,155.23	14,544.87	0.02	-6,610.36	
6,088.000 FERROVIAL SA EEB038516	17.93	97,672.64	109,130.30	0.12	11,457.66	
5,486.000 MAPFRE SA EEB1G40S5	3.06	20,493.02	16,780.44	0.02	-3,712.58	
13,417.000 BANCO DE SABADELL SA EEB1X8QN0	1.40	26,348.62	18,722.54	0.02	-7,626.08	
12,884.000 CAIXABANK SA EEB283W91	3.31	59,476.37	42,670.71	0.05	-16,805.66	
46,763.000 IBERDROLA SA EEB288C92	6.58	340,913.14	307,481.29	0.35	-33,431.85	
4,198.000 AMADEUS IT GROUP SA EEB3MSM24	45.53	151,192.76	191,149.87	0.22	39,957.11	
10,470.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	5.41	58,061.17	56,640.74	0.06	-1,420.43	
13,365.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	4.92	64,841.15	65,761.27	0.07	920.12	

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5,623.000 RED ELECTRICA CORP SA EEBD6FXN0	18.91	95,774.41	106,310.66	0.12	10,536.25	
7,750.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.21	143,606.80	265,092.95	0.30	121,486.15	
428.000 AENA SA EEBVRZ8L5	136.75	36,615.36	58,528.29	0.07	21,912.93	
4,579.000 GRIFOLS SA EEBYY3DX0	19.91	52,984.19	91,184.74	0.10	38,200.55	
4,222.000 AIRBUS SE EF4012250	66.28	168,783.41	279,836.23	0.32	111,052.82	
2,184.000 VEOLIA ENVIRONNEMENT SA EF4031870	17.06	37,343.63	37,260.31	0.04	-83.32	
1,930.000 L'OREAL SA EF4057800	182.89	258,798.16	352,984.74	0.40	94,186.58	
429.000 CHRISTIAN DIOR SE EF4061398	210.16	56,182.41	90,158.18	0.10	33,975.77	
1,967.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	191.33	277,748.75	376,349.36	0.42	98,600.61	
791.000 THALES SA EF4162790	97.17	40,323.43	76,864.73	0.09	36,541.30	

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1,534.000 CAPGEMINI SA EF4163434	84.54	99,143.08	129,681.62	0.15	30,538.54	
345.000 INGENICO GROUP SA EF4196897	80.02	38,637.44	27,608.24	0.03	-11,029.20	
1,298.000 PUBLICIS GROUPE SA EF4380426	69.14	80,106.45	89,742.24	0.10	9,635.79	
740.000 LAGARDERE SCA EF4547214	27.84	19,995.77	20,601.69	0.02	605.92	
181.000 ICADE EF4554400	71.50	19,962.67	12,941.77	0.01	-7,020.90	
8,140.000 BOLLORE SA EF4572709	3.53	29,742.64	28,761.98	0.03	-980.66	
1,286.000 CIE GENERALE DES ETABLISSEMENT EF4588366	111.49	109,976.94	143,372.38	0.16	33,395.44	
1,480.000 PERNOD RICARD SA EF4682326	108.59	140,279.84	160,708.04	0.18	20,428.20	
1,923.000 RENAULT SA EF4712792	89.14	128,690.29	171,410.30	0.19	42,720.01	
209.000 REMY COINTREAU SA EF4741718	85.46	20,128.29	17,860.27	0.02	-2,268.02	

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3,907.000	SCHNEIDER ELECTRIC SE EF4834109	69.73	233,845.56	272,433.24	0.31	38,587.68
8,438.000	VIVENDI SA EF4834778	19.04	217,667.04	160,689.15	0.18	-56,977.89
1,018.000	TECHNIP SA EF4874162	71.52	72,878.76	72,810.00	0.08	-68.76
6,070.000	ORANGE SA EF5176179	15.23	96,103.12	92,417.67	0.10	-3,685.45
202.000	HERMES INTERNATIONAL EF5253978	411.35	59,762.21	83,093.21	0.09	23,331.00
247.000	SOCIETE BIC SA EF5298783	136.22	31,087.03	33,646.58	0.04	2,559.55
958.000	DASSAULT SYSTEMES SE EF5330040	76.35	40,877.55	73,146.51	0.08	32,268.96
528.000	KERING EF5505070	224.98	81,988.54	118,788.48	0.13	36,799.94
856.000	CNP ASSURANCES EF5543980	18.56	20,286.42	15,890.44	0.02	-4,395.98
1,755.000	CARREFOUR SA EF5641560	24.14	61,491.18	42,371.36	0.05	-19,119.82

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745.000 ATOS SE EF5654787	105.74	51,206.59	78,775.32	0.09	27,568.73	
7,318.000 SANOFI EF5671732	81.11	573,750.07	593,564.99	0.67	19,814.92	
1,316.000 ACCOR SA EF5852845	37.37	58,338.50	49,178.65	0.06	-9,159.85	
10,953.000 NOKIA OYJ EF5946456	4.82	79,218.78	52,749.52	0.06	-26,469.26	
6,891.000 STMICROELECTRONICS NV EF5962339	11.36	54,202.77	78,315.75	0.09	24,112.98	
6,518.000 SOCIETE GENERALE SA EF5966512	49.30	366,115.27	321,365.35	0.36	-44,749.92	
879.000 EURAZEO SA EF7042395	58.62	50,022.01	51,529.62	0.06	1,507.61	
717.000 SODEXO SA EF7062716	115.18	49,175.35	82,583.13	0.09	33,407.78	
920.000 UNIBAIL-RODAMCO SE EF7076245	239.16	191,214.06	220,031.40	0.25	28,817.34	
15,936.000 AXA SA EF7088422	25.30	376,747.24	403,151.78	0.45	26,404.54	

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2,806.000 PEUGEOT SA EF7103528	16.34	47,235.73	45,859.44	0.05	-1,376.29	
724.000 JCDECAUX SA EF7136668	29.46	20,563.28	21,328.44	0.02	765.16	
1,436.000 ESSILOR INTERNATIONAL SA EF7212477	113.23	115,134.40	162,594.56	0.18	47,460.16	
11,882.000 CREDIT AGRICOLE SA EF7262613	12.42	167,776.27	147,633.32	0.17	-20,142.95	
1,375.000 ZODIAC AEROSPACE EF7294335	23.01	25,719.85	31,637.89	0.04	5,918.04	
8,446.000 BNP PARIBAS SA EF7309687	63.87	601,590.07	539,404.74	0.61	-62,185.33	
3,324.000 CIE DE SAINT-GOBAIN EF7380480	46.68	165,567.98	155,157.54	0.17	-10,410.44	
266.000 WENDEL SA EF7390117	120.66	29,973.32	32,096.46	0.04	2,123.14	
1,972.000 KLEPIERRE EF7582556	39.39	86,566.25	77,676.37	0.09	-8,889.88	
197.000 GECINA SA EF7742465	138.65	20,883.18	27,313.44	0.03	6,430.26	

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668.000 FONCIERE DES REGIONS EF7745633	87.48	61,719.95	58,437.28	0.07	-3,282.67	
173.000 ILIAD SA EF7759436	192.65	31,243.44	33,328.47	0.04	2,085.03	
3,034.000 SES SA EFB00ZQQ8	22.07	78,989.78	66,962.33	0.08	-12,027.45	
317.000 GEMALTO NV EFB011JK3	57.93	20,537.17	18,362.82	0.02	-2,174.35	
2,093.000 SAFRAN SA EFB058TZ0	72.17	107,192.50	151,043.43	0.17	43,850.93	
1,778.000 ENGIE SA EFB0C2CQ3	12.78	26,038.06	22,729.19	0.03	-3,308.87	
639.000 ARKEMA SA EFB0Z5YZ7	98.03	48,272.48	62,640.19	0.07	14,367.71	
1,824.000 LEGRAND SA EFB11ZRK7	56.90	77,747.96	103,792.46	0.12	26,044.50	
436.000 EIFFAGE SA EFB13X011	69.88	31,555.28	30,466.45	0.03	-1,088.83	
17,373.000 TOTAL SA EFB15C551	51.39	966,464.58	892,753.65	1.01	-73,710.93	

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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	
249.000 AEROPORTS DE PARIS EFB164FY4	107.37	20,801.73	26,736.01	0.03	5,934.28	
14,702.000 NATIXIS SA EFB1HDJL6	5.65	81,301.90	83,117.17	0.09	1,815.27	
824.000 SCOR SE EFB1LB9P7	34.63	21,137.94	28,533.01	0.03	7,395.07	
4,951.000 REXEL SA EFB1VP0K5	16.49	87,841.60	81,647.03	0.09	-6,194.57	
3,505.000 VINCI SA EFB1XH021	68.24	210,615.68	239,189.35	0.27	28,573.67	
4,232.000 DANONE SA EFB1Y9TB7	63.50	268,964.93	268,714.86	0.30	-250.07	
2,828.000 AIR LIQUIDE SA EFB1YXBJ6	111.43	291,866.56	315,136.31	0.36	23,269.75	
1,524.000 BUREAU VERITAS SA EFB28DTJ8	19.42	20,716.30	29,592.95	0.03	8,876.65	
2,370.000 GROUPE EUROTUNNEL SE EFB292JQ6	9.53	24,524.33	22,582.81	0.03	-1,941.52	
1,264.000 SUEZ EFB3B8D01	14.78	23,338.77	18,684.85	0.02	-4,653.92	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,390.000 EDENRED EFB62G1B5	19.87	34,315.44	27,614.04	0.03	-6,701.40	
1,683.000 VALEO SA EFBDC5ST5	57.60	70,951.59	96,940.63	0.11	25,989.04	
1,184.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	9.42	9,384.52	11,152.00	0.01	1,767.48	
53.000 BANK OF CYPRUS PCL EHB TGQ7Z5	0.15	19,470.56	7.77	0.00	-19,462.79	
2,729.000 ASSICURAZIONI GENERALI SPA EI4056715	14.89	56,172.23	40,643.19	0.05	-15,529.04	
110,635.000 INTESA SANPAOLO SPA EI4076838	2.56	341,106.35	283,095.44	0.32	-58,010.91	
26,132.000 INTESA SANPAOLO SPA EI4076846	2.36	66,085.46	61,575.13	0.07	-4,510.33	
6,153.000 MEDIOBANCA SPA EI4574816	8.18	56,038.85	50,329.00	0.06	-5,709.85	
1,260.000 LUXOTTICA GROUP SPA EI4800658	53.90	50,396.99	67,911.13	0.08	17,514.14	
10,690.000 A2A SPA EI5499138	1.30	20,255.88	13,868.59	0.02	-6,387.29	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,074.000 BENI STABILI SPA SIIQ EI5808130	0.57	780.11	615.11	0.00	-165.00	
66,365.000 ENEL SPA EI7144567	4.42	334,592.05	293,153.65	0.33	-41,438.40	
16,979.000 ENI SPA EI7145051	16.32	372,812.21	277,046.05	0.31	-95,766.16	
18,260.000 SNAM SPA EI7251479	4.13	97,885.76	75,382.60	0.08	-22,503.16	
2,348.000 TENARIS SA EI7538511	17.90	52,059.78	42,027.10	0.05	-10,032.68	
2,674.000 ATLANTIA SPA EI7667161	23.48	60,462.36	62,782.14	0.07	2,319.78	
10,704.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.59	48,680.20	49,134.27	0.06	454.07	
2,012.000 LEONARDO SPA EIB0DJNG9	14.07	27,251.07	28,309.57	0.03	1,058.50	
1,022.000 PRYSMIAN SPA EIB1W4V62	25.74	20,694.15	26,302.09	0.03	5,607.94	
401.000 RIZZOLI CORRIERE DELLA SERA ME EIBBD8090	0.88	265.45	352.95	0.00	87.50	

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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
3,652.000	ITALGAS SPA EIBD2Z8S8	3.94	16,369.04	14,398.58	0.02	-1,970.46
593.000	FERRARI NV EIBD6G500	58.33	27,381.77	34,588.31	0.04	7,206.54
247.000	BANCA MONTE DEI PASCHI DI SIEN EIBDJ0CR4	15.91	44,030.66	3,928.69	0.00	-40,101.97
9,025.000	CNH INDUSTRIAL NV EIBDSV2V8	8.72	86,138.46	78,675.52	0.09	-7,462.94
11,578.000	FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	9.14	102,747.90	105,816.07	0.12	3,068.17
726.000	EXOR NV EIBYSLCX9	43.22	29,414.19	31,380.37	0.04	1,966.18
4,009.000	POSTE ITALIANE SPA EIBYYN706	6.65	30,737.08	26,660.65	0.03	-4,076.43
7,414.000	RELX NV EN4148818	16.87	73,826.97	125,040.46	0.14	51,213.49
844.000	RANDSTAD HOLDING NV EN5228650	54.35	44,943.06	45,872.47	0.05	929.41
1,567.000	AKZO NOBEL NV EN5458315	62.64	97,071.42	98,159.39	0.11	1,087.97

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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
2,380.000	WOLTERS KLUWER NV EN5671511	36.30	60,143.75	86,404.70	0.10	26,260.95
957.000	KONINKLIJKE VOPAK NV EN5809426	47.33	50,023.31	45,296.64	0.05	-4,726.67
21,492.000	AEGON NV EN5927376	5.51	136,397.71	118,511.90	0.13	-17,885.81
40,656.000	KONINKLIJKE KPN NV EN5956078	2.97	127,187.85	120,669.71	0.14	-6,518.14
5,690.000	KONINKLIJKE PHILIPS NV EN5986620	30.59	178,643.03	174,044.30	0.20	-4,598.73
1,953.000	HEINEKEN NV EN7792554	75.16	123,049.26	146,790.38	0.17	23,741.12
18,935.000	ARCELORMITTAL ENB03XPL5	7.40	131,844.88	140,121.39	0.16	8,276.51
738.000	HEINEKEN HOLDING NV ENBOCCH48	69.76	40,472.53	51,483.74	0.06	11,011.21
1,330.000	KONINKLIJKE DSM NV ENB0HZL96	60.08	65,384.84	79,904.48	0.09	14,519.64
11,803.000	UNILEVER NV ENB12T3J2	41.26	406,775.16	486,951.02	0.55	80,175.86

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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
1,005.000	SBM OFFSHORE NV ENB156T51	15.73	20,594.94	15,810.26	0.02	-4,784.68
631.000	BOSKALIS WESTMINSTER ENB1XF887	34.80	30,338.66	21,956.40	0.02	-8,382.26
213.000	APERAM SA ENB58C6H5	45.84	9,777.67	9,764.93	0.01	-12.74
2,619.000	ASML HOLDING NV ENB929F49	112.49	146,028.12	294,608.92	0.33	148,580.80
396.000	GEMALTO NV ENB9MS8P6	57.93	24,750.31	22,939.04	0.03	-1,811.27
9,870.000	KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	21.13	170,749.86	208,519.96	0.23	37,770.10
1,308.000	COCA-COLA EUROPEAN PARTNERS PL ENBD4D946	31.66	50,368.80	41,415.98	0.05	-8,952.82
3,522.000	NN GROUP NV ENBNG8PQ5	33.96	113,060.33	119,598.94	0.13	6,538.61
1,586.000	ABN AMRO GROUP NV ENBYQP139	22.20	31,458.01	35,213.15	0.04	3,755.14
417.000	ALTICE NV ENBYT3408	19.97	7,451.91	8,326.00	0.01	874.09

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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	
2,106.000 ALTICE NV ENBYT3416	19.86	39,078.14	41,827.14	0.05	2,749.00	
31,439.000 ING GROEP NV ENBZ57394	14.10	360,475.48	443,353.01	0.50	82,877.53	
5,152.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	13,545.89	0.55	0.00	-13,545.34	
31,832.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.05	111,443.54	97,165.48	0.11	-14,278.06	
3,490.000 GALP ENERGIA SGPS SA EPB1FW752	14.97	43,501.57	52,234.49	0.06	8,732.92	
997.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	15.55	10,177.69	15,500.37	0.02	5,322.68	
2,539.000 EDP RENOVAVEIS SA EPB39GNW3	6.37	20,117.51	16,164.47	0.02	-3,953.04	
7,369.000 CRH PLC EZ4182240	34.76	195,704.47	256,141.19	0.29	60,436.72	
578.000 DCC ORD EURO0.25 EZ4189476	30.52	53,551.90	17,643.14	0.02	-35,908.76	
1,480.000 KERRY GROUP PLC EZ4519573	71.62	82,522.67	105,993.94	0.12	23,471.27	

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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
584.000	PADDY POWER BETFAIR PLC EZBWT6H87	107.06	76,411.89	62,521.36	0.07	-13,890.53
2,731.000	RYANAIR HOLDINGS PLC EZBYTBXV3	15.30	15,228.34	41,781.98	0.05	26,553.64
507.000	KESKO OYJ SF4490006	50.08	19,852.33	25,390.32	0.03	5,537.99
790.000	WARTSILA OYJ ABP SF4525181	45.02	20,559.99	35,563.22	0.04	15,003.23
3,929.000	UPM-KYMMENE OYJ SF5051252	24.62	55,053.73	96,723.59	0.11	41,669.86
8,433.000	STORA ENSO OYJ SF5072670	10.77	78,818.62	90,814.96	0.10	11,996.34
3,310.000	SAMPO OYJ SF5226037	44.92	119,177.16	148,691.17	0.17	29,514.01
1,341.000	FORTUM OYJ SF5579559	15.37	19,813.77	20,608.10	0.02	794.33
2,446.000	ELISA OYJ SF5701518	32.62	68,349.22	79,796.88	0.09	11,447.66
600.000	METSO OYJ SF5713422	28.58	15,887.30	17,150.24	0.02	1,262.94

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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	
10,478.000 NOKIA OYJ SF5902942	4.84	67,007.86	50,705.06	0.06	-16,302.80	
1,150.000 NESTE OYJ SFB06YV43	38.50	20,342.14	44,273.13	0.05	23,930.99	
771.000 NOKIAN RENKAAT OYJ SFB07G375	37.36	20,049.85	28,803.98	0.03	8,754.13	
2,260.000 KONE OYJ SFB09M9D1	44.90	70,562.01	101,475.60	0.11	30,913.59	
1,109.000 ORION OYJ SFB17NY41	44.61	29,103.66	49,467.36	0.06	20,363.70	
600.000 VALMET OYJ SFBH6XZT9	14.75	4,559.13	8,847.24	0.01	4,288.11	
TOTAL EQUITY EURO CURRENCY UNIT			23,800,487.66	26,607,680.10	29.98	2,807,192.44
PREFERRED SECURITIES						
1,347.000 HENKEL AG & CO KGAA ED5076705	119.45	99,338.08	160,899.74	0.18	61,561.66	
1,686.000 VOLKSWAGEN AG ED5497166	140.65	209,549.83	237,137.44	0.27	27,587.61	
540.000 BAYERISCHE MOTOREN WERKE AG ED5756033	76.68	36,574.67	41,407.38	0.05	4,832.71	

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746.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	54.57	44,935.01	40,711.28	0.05	-4,223.73	
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT			390,397.59	480,155.84	0.54	89,758.25
TOTAL ASSETS EURO CURRENCY UNIT			24,327,561.55	27,216,488.25	30.67	2,888,926.70
HONG KONG DOLLAR						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			1,301.95	1,301.95	0.00	0.00
EQUITY						
9,000.000 HANG LUNG PROPERTIES LTD FH6030503	2.12	20,207.22	19,083.86	0.02	-1,123.36	
7,400.000 BANK OF EAST ASIA LTD/THE FH6075649	3.83	27,544.66	28,347.19	0.03	802.53	
14,000.000 CLP HOLDINGS LTD FH6097015	9.19	106,086.65	128,657.38	0.14	22,570.73	
10,000.000 CATHAY PACIFIC AIRWAYS LTD FH6179755	1.32	21,231.99	13,155.94	0.01	-8,076.05	
5,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	7.96	38,331.44	39,790.28	0.04	1,458.84	
8,200.000 HONG KONG EXCHANGES & CLEARING FH6267352	23.63	155,403.50	193,758.67	0.22	38,355.17	

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13,500.000 MTR CORP LTD FH6290057	4.86	55,240.98	65,644.29	0.07	10,403.31	
5,600.000 HANG SENG BANK LTD FH6408378	18.61	82,409.65	104,226.02	0.12	21,816.37	
8,912.000 HENDERSON LAND DEVELOPMENT CO FH6420530	5.32	43,007.80	47,415.57	0.05	4,407.77	
10,000.000 POWER ASSETS HOLDINGS LTD FH6435322	8.82	73,669.51	88,157.72	0.10	14,488.21	
11,000.000 WHARF HOLDINGS LTD/THE FH6435579	6.65	72,813.14	73,138.01	0.08	324.87	
55,914.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.77	83,276.20	99,089.84	0.11	15,813.64	
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	4.13	20,761.01	28,936.63	0.03	8,175.62	
15,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	4.36	27,663.21	65,392.78	0.07	37,729.57	
22,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.58	58,440.29	78,742.19	0.09	20,301.90	
6,000.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.63	19,389.76	21,784.69	0.02	2,394.93	

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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	
27,000.000 SINO LAND CO LTD FH6810425	1.50	44,152.03	40,466.13	0.05	-3,685.90	
13,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	12.64	191,037.63	164,320.31	0.19	-26,717.32	
5,500.000 SWIRE PACIFIC LTD FH6867748	9.55	65,210.10	52,530.26	0.06	-12,679.84	
6,000.000 WHEELOCK & CO LTD FH6981481	5.63	18,362.59	33,779.82	0.04	15,417.23	
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	3.59	31,371.90	35,856.39	0.04	4,484.49	
18,500.000 LINK REIT FHB0PB4M2	6.50	84,541.81	120,260.80	0.14	35,718.99	
8,800.000 WYNN MACAU LTD FHB4JSTL9	1.59	19,851.95	14,006.18	0.02	-5,845.77	
89,000.000 AIA GROUP LTD FHB4TX8S5	5.64	347,790.13	502,215.23	0.57	154,425.10	
18,800.000 SANDS CHINA LTD FHB5B23W5	4.35	39,147.67	81,716.46	0.09	42,568.79	
10,250.000 SWIRE PROPERTIES LTD FHB67C2G2	2.76	26,097.18	28,291.73	0.03	2,194.55	

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2,000.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.26	2,089.61	2,522.85	0.00	433.24	
20,076.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	11.34	172,969.23	227,608.19	0.26	54,638.96	
18,576.000 CHEUNG KONG PROPERTY HOLDINGS FHBWX52N6	6.13	89,245.73	113,926.44	0.13	24,680.71	
TOTAL EQUITY HONG KONG DOLLAR			<u>2,037,344.57</u>		<u>475,477.28</u>	
TOTAL ASSETS HONG KONG DOLLAR			<u>2,038,646.52</u>	2.83	<u>475,477.28</u>	
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			408.79	409.09	0.00	0.30
EQUITY						
11,682.000 BANK HAPOALIM BM FZ6075805	5.95	50,920.75	69,539.87	0.08	18,619.12	
10,903.000 BANK LEUMI LE-ISRAEL BM FZ6076423	4.12	52,609.98	44,930.45	0.05	-7,679.53	
22,660.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	1.90	48,729.37	43,098.54	0.05	-5,630.83	
503.000 NICE LTD FZ6647132	68.23	31,072.99	34,320.55	0.04	3,247.56	
TOTAL EQUITY ISRAELI SHEKEL			<u>183,333.09</u>	<u>191,889.41</u>	0.22	<u>8,556.32</u>

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TOTAL ASSETS ISRAELI SHEKEL		183,741.88	192,298.50	0.22	8,556.62	
JAPANESE YEN						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE		25,644.44	25,917.77	0.03	273.33	
DIVIDENDS RECEIVABLE RECLAIM		24,650.28	23,665.53	0.03	-984.75	
NON-BASE CURRENCY		50.93	51.37	0.00	0.44	
FOREIGN TAXES PAYABLE - DIVIDENDS		-2,703.58	-2,732.61	-0.00	-29.03	
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		47,642.07	46,902.06	0.05	-740.01	
EQUITY						
1,600,000 AISIN SEIKI CO LTD FJ6010709	43.47	49,701.19	69,550.31	0.08	19,849.12	
4,000,000 AJINOMOTO CO INC FJ6010907	20.18	39,692.08	80,730.49	0.09	41,038.41	
11,000,000 ANA HOLDINGS INC FJ6014909	2.70	31,937.21	29,689.20	0.03	-2,248.01	
1,500,000 ALPS ELECTRIC CO LTD FJ6021508	24.23	42,040.80	36,344.15	0.04	-5,696.65	

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3,000.000	AMADA HOLDINGS CO LTD FJ6022100	11.19	25,712.53	33,566.25	0.04	7,853.72
1,100.000	AEON FINANCIAL SERVICE CO LTD FJ6037736	17.81	28,089.78	19,588.46	0.02	-8,501.32
2,900.000	ASAHI GROUP HOLDINGS LTD FJ6054400	31.64	66,297.16	91,747.76	0.10	25,450.60
10,000.000	ASAHI KASEI CORP FJ6054608	8.74	59,359.69	87,409.44	0.10	28,049.75
7,000.000	ASAHI GLASS CO LTD FJ6055209	6.82	37,056.19	47,772.97	0.05	10,716.78
1,300.000	ASICS CORP FJ6057379	20.02	31,879.70	26,025.64	0.03	-5,854.06
5,000.000	HIROSHIMA BANK LTD/THE FJ6075728	4.68	21,187.56	23,406.35	0.03	2,218.79
8,000.000	BANK OF KYOTO LTD/THE FJ6075751	7.44	67,049.07	59,536.16	0.07	-7,512.91
12,600.000	YAHOO JAPAN CORP FJ6084845	3.85	47,343.03	48,505.17	0.05	1,162.14
500.000	TREND MICRO INC/JAPAN FJ6125283	35.62	17,780.51	17,811.98	0.02	31.47

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
1,100.000	NTT DATA CORP FJ6125630	48.44	43,186.71	53,285.89	0.06	10,099.18
10,000.000	NTT DOCOMO INC FJ6129277	22.83	153,788.85	228,319.12	0.26	74,530.27
4,600.000	BRIDGESTONE CORP FJ6132107	36.13	103,812.72	166,197.12	0.19	62,384.40
1,700.000	BROTHER INDUSTRIES LTD FJ6146503	18.08	20,615.81	30,739.49	0.03	10,123.68
2,100.000	USS CO LTD FJ6171493	15.96	31,071.72	33,525.10	0.04	2,453.38
5,900.000	CANON INC FJ6172327	28.25	247,003.95	166,678.10	0.19	-80,325.85
2,600.000	CASIO COMPUTER CO LTD FJ6178969	14.17	19,654.39	36,848.29	0.04	17,193.90
1,000.000	CENTRAL JAPAN RAILWAY CO FJ6183555	164.87	93,587.18	164,873.33	0.19	71,286.15
4,000.000	CHIBA BANK LTD/THE FJ6190568	6.15	23,891.90	24,589.53	0.03	697.63
1,300.000	CHUBU ELECTRIC POWER CO INC FJ6195609	14.00	19,124.48	18,201.23	0.02	-923.25

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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	
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	14.39	27,000.83	28,773.53	0.03	1,772.70	
1,800.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	28.76	41,239.93	51,776.91	0.06	10,536.98	
7,400.000 RAKUTEN INC FJ6229598	9.82	79,232.64	72,677.16	0.08	-6,555.48	
12,900.000 KDDI CORP FJ6248994	25.37	160,405.35	327,325.00	0.37	166,919.65	
500.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	150.73	24,248.57	75,363.32	0.08	51,114.75	
3,000.000 DAICEL CORP FJ6250545	11.06	36,937.23	33,180.44	0.04	-3,756.79	
1,700.000 DAIKIN INDUSTRIES LTD FJ6250727	92.04	85,589.93	156,466.76	0.18	70,876.83	
3,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	9.90	41,172.00	29,708.06	0.03	-11,463.94	
4,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	27.40	56,652.12	109,606.90	0.12	52,954.78	
12,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.18	66,530.70	74,108.12	0.08	7,577.42	

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500.000 LAWSON INC FJ6266913	70.39	21,373.87	35,195.27	0.04	13,821.40	
5,600.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.18	20,212.29	28,999.87	0.03	8,787.58	
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	37.08	33,841.50	37,081.49	0.04	3,239.99	
2,300.000 EAST JAPAN RAILWAY CO FJ6298544	86.59	170,328.28	199,168.35	0.22	28,840.07	
1,700.000 EISAI CO LTD FJ6307204	57.51	73,319.01	97,771.68	0.11	24,452.67	
500.000 FAMILYMART UNY HOLDINGS CO LTD FJ6331279	66.70	35,481.13	33,351.91	0.04	-2,129.22	
400.000 FAST RETAILING CO LTD FJ6332434	358.64	93,817.46	143,456.09	0.16	49,638.63	
100,000.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	6.17	547,871.55	617,481.91	0.70	69,610.36	
4,500.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	40.91	39,665.24	184,112.84	0.21	144,447.60	
3,300.000 FUJIFILM HOLDINGS CORP FJ6356524	38.02	113,599.80	125,481.21	0.14	11,881.41	

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700.000 MIRACA HOLDINGS INC FJ6356615	45.01	31,250.91	31,508.55	0.04	257.64	
1,500.000 FANUC CORP FJ6356938	169.89	199,265.84	254,833.46	0.29	55,567.62	
14,000.000 FUJITSU LTD FJ6356946	5.57	82,911.53	77,961.16	0.09	-4,950.37	
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	10.56	25,329.24	31,688.60	0.04	6,359.36	
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	26.24	19,916.46	20,988.55	0.02	1,072.09	
1,089.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.52	20,506.15	33,239.08	0.04	12,732.93	
12.000 NIPPON BUILDING FUND INC FJ6396801	5,547.22	59,986.08	66,566.64	0.08	6,580.56	
11.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	5,461.48	48,152.48	60,076.31	0.07	11,923.83	
4,000.000 GUNMA BANK LTD/THE FJ6398088	5.49	22,358.73	21,948.82	0.02	-409.91	
4,000.000 HACHIJUNI BANK LTD/THE FJ6400629	5.81	22,614.26	23,252.03	0.03	637.77	

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1,200.000 HAMAMATSU PHOTONICS KK FJ6405875	26.36	22,620.21	31,637.16	0.04	9,016.95	
1,800.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	32.15	46,019.78	57,872.85	0.07	11,853.07	
1,500.000 DENTSU INC FJ6416286	47.16	49,670.98	70,733.49	0.08	21,062.51	
17,600.000 RESONA HOLDINGS INC FJ6421559	5.14	88,534.06	90,463.41	0.10	1,929.35	
2,000.000 HINO MOTORS LTD FJ6428307	10.20	19,911.51	20,405.54	0.02	494.03	
420.000 HIROSE ELECTRIC CO LTD FJ6428729	124.23	52,045.83	52,178.16	0.06	132.33	
600.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	50.16	22,518.43	30,093.88	0.03	7,575.45	
44,000.000 HITACHI LTD FJ6429107	5.42	219,725.18	238,419.01	0.27	18,693.83	
1,000.000 HITACHI CHEMICAL CO LTD FJ6429123	25.06	21,624.08	25,061.09	0.03	3,437.01	
2,000.000 HITACHI METALS LTD FJ6429206	13.58	21,102.39	27,161.66	0.03	6,059.27	

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900.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	21.70	21,330.22	19,530.16	0.02	-1,800.06	
3,643.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	35.86	138,774.78	130,652.63	0.15	-8,122.15	
11,600.000 HONDA MOTOR CO LTD FJ6435146	29.28	403,438.13	339,640.77	0.38	-63,797.36	
2,000.000 AIR WATER INC FJ6441466	18.09	38,275.59	36,181.25	0.04	-2,094.34	
3,000.000 HOYA CORP FJ6441508	42.11	91,696.64	126,317.15	0.14	34,620.51	
11,000.000 IHI CORP FJ6466984	2.61	20,027.03	28,670.64	0.03	8,643.61	
4,000.000 ISUZU MOTORS LTD FJ6467107	12.70	21,805.09	50,790.93	0.06	28,985.84	
11,000.000 ITOCHU CORP FJ6467800	13.31	101,586.04	146,371.16	0.16	44,785.12	
3,700.000 IYO BANK LTD/THE FJ6468287	6.91	42,314.80	25,568.66	0.03	-16,746.14	
1,000.000 JSR CORP FJ6470986	15.80	20,846.86	15,801.43	0.02	-5,045.43	

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2,000.000 JGC CORP FJ6473469	18.21	35,667.49	36,421.32	0.04	753.83	
8,000.000 JAPAN TOBACCO INC FJ6474533	32.96	193,599.63	263,660.14	0.30	70,060.51	
4,500.000 AEON CO LTD FJ6480043	14.20	57,282.12	63,891.63	0.07	6,609.51	
9,000.000 KAJIMA CORP FJ6481322	6.94	22,230.97	62,425.52	0.07	40,194.55	
5,100.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	10.96	51,597.94	55,882.03	0.06	4,284.09	
1,000.000 KANSAI PAINT CO LTD FJ6483740	18.46	17,155.81	18,459.30	0.02	1,303.49	
3,700.000 KAO CORP FJ6483807	47.51	108,892.46	175,776.57	0.20	66,884.11	
8,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.15	21,975.44	25,172.55	0.03	3,197.11	
6,000.000 KEIHAN HOLDINGS CO LTD FJ6487238	6.58	39,898.04	39,507.87	0.04	-390.17	
3,000.000 KEIKYU CORP FJ6487303	11.62	24,562.66	34,852.32	0.04	10,289.66	

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3,000.000 KEIO CORP FJ6487360	8.24	19,995.09	24,718.14	0.03	4,723.05	
1,500.000 KEISEI ELECTRIC RAILWAY CO LTD FJ6487428	24.32	42,876.75	36,485.62	0.04	-6,391.13	
2,000.000 KIKKOMAN CORP FJ6490802	32.07	23,529.90	64,131.69	0.07	40,601.79	
320.000 KEYENCE CORP FJ6490992	687.62	97,249.38	220,036.87	0.25	122,787.49	
14,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	3.82	45,803.55	53,534.53	0.06	7,730.98	
6,500.000 KIRIN HOLDINGS CO LTD FJ6493749	16.30	93,773.40	105,969.48	0.12	12,196.08	
1,800.000 KOBE STEEL LTD FJ6496023	9.58	30,354.29	17,238.39	0.02	-13,115.90	
1,000.000 KOITO MANUFACTURING CO LTD FJ6496320	53.07	31,821.93	53,071.55	0.06	21,249.62	
6,200.000 KOMATSU LTD FJ6496585	22.70	131,657.66	140,733.92	0.16	9,076.26	
1,100.000 KONAMI HOLDINGS CORP FJ6496684	40.47	21,350.45	44,514.94	0.05	23,164.49	

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2,500.000	KONICA MINOLTA INC FJ6496700	9.95	29,465.61	24,885.33	0.03	-4,580.28
1,700.000	JTEKT CORP FJ6497088	16.03	20,760.61	27,255.97	0.03	6,495.36
8,000.000	KUBOTA CORP FJ6497500	14.31	82,583.48	114,442.50	0.13	31,859.02
2,000.000	KURARAY CO LTD FJ6497666	15.06	26,894.36	30,111.03	0.03	3,216.67
800.000	KURITA WATER INDUSTRIES LTD FJ6497963	22.07	22,529.08	17,655.08	0.02	-4,874.00
2,200.000	KYOCERA CORP FJ6499266	49.83	108,222.75	109,627.47	0.12	1,404.72
2,000.000	KYOWA HAKKO KIRIN CO LTD FJ6499555	13.86	21,017.20	27,710.38	0.03	6,693.18
3,000.000	KYUSHU ELECTRIC POWER CO INC FJ6499803	10.87	31,968.34	32,614.57	0.04	646.23
4,800.000	TOKIO MARINE HOLDINGS INC FJ6513124	41.12	134,399.97	197,374.72	0.22	62,974.75
12.000	JAPAN RETAIL FUND INVESTMENT C FJ6513348	2,028.55	19,887.19	24,342.61	0.03	4,455.42

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1,500.000 JFE HOLDINGS INC FJ6543790	15.26	19,579.35	22,891.93	0.03	3,312.58	
700.000 SOHGO SECURITY SERVICES CO LTD FJ6546355	38.54	32,498.75	26,977.32	0.03	-5,521.43	
1,000.000 MAKITA CORP FJ6555802	67.13	41,530.35	67,132.51	0.08	25,602.16	
10,900.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.24	378,969.72	416,804.57	0.47	37,834.85	
10,300.000 MARUBENI CORP FJ6569464	5.68	59,223.36	58,531.66	0.07	-691.70	
2,200.000 MARUI GROUP CO LTD FJ6569522	14.64	31,250.19	32,197.88	0.04	947.69	
16,300.000 PANASONIC CORP FJ6572708	10.20	213,695.02	166,235.27	0.19	-47,459.75	
192,880.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.80	364,271.14	346,947.53	0.39	-17,323.61	
1,400.000 CREDIT SAISON CO LTD FJ6591807	17.81	21,181.17	24,930.77	0.03	3,749.60	
10,500.000 SOJITZ CORP FJ6594140	2.43	20,346.44	25,566.94	0.03	5,220.50	

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8,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.96	138,176.42	159,643.34	0.18	21,466.92	
11,200.000 MITSUBISHI CORP FJ6596780	21.35	258,994.22	239,104.91	0.27	-19,889.31	
2,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	17.10	24,360.37	34,209.29	0.04	9,848.92	
13,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.97	126,474.97	181,622.16	0.20	55,147.19	
21,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.57	89,527.11	95,894.03	0.11	6,366.92	
1,700.000 MITSUBISHI MATERIALS CORP FJ6597085	30.78	53,395.49	52,325.63	0.06	-1,069.86	
13,000.000 MITSUI & CO LTD FJ6597309	13.78	202,277.20	179,114.34	0.20	-23,162.86	
7,000.000 MITSUI CHEMICALS INC FJ6597366	4.50	21,538.91	31,508.55	0.04	9,969.64	
23,000.000 MITSUI OSK LINES LTD FJ6597580	2.78	72,013.88	63,891.63	0.07	-8,122.25	
7,000.000 MITSUI FUDOSAN CO LTD FJ6597606	23.19	139,553.03	162,344.07	0.18	22,791.04	

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1,500.000 MURATA MANUFACTURING CO LTD FJ6610409	134.18	109,693.41	201,268.92	0.23	91,575.51	
2,600.000 SEIKO EPSON CORP FJ6616505	21.22	20,581.74	55,172.12	0.06	34,590.38	
2,000.000 NGK INSULATORS LTD FJ6619509	19.44	40,267.01	38,873.41	0.04	-1,393.60	
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	22.27	13,596.23	22,274.62	0.03	8,678.39	
8,000.000 NAGOYA RAILROAD CO LTD FJ6619863	4.84	31,311.00	38,753.38	0.04	7,442.38	
800.000 NINTENDO CO LTD FJ6639556	210.40	106,755.36	168,319.98	0.19	61,564.62	
3,600.000 DENSO CORP FJ6640380	43.41	126,174.27	156,272.14	0.18	30,097.87	
16,000.000 NEC CORP FJ6640406	2.66	52,194.89	42,525.83	0.05	-9,669.06	
1,000.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	27.31	32,161.82	27,307.41	0.03	-4,854.41	
1,600.000 NIDEC CORP FJ6640687	86.47	98,587.23	138,346.13	0.16	39,758.90	

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1,000.000	NH FOODS LTD FJ6640760	27.05	12,882.89	27,050.20	0.03	14,167.31
1,815.000	NISSHIN SEIFUN GROUP INC FJ6640968	15.04	19,611.80	27,294.64	0.03	7,682.84
5,600.000	NIPPON TELEGRAPH & TELEPHONE C FJ6641370	42.11	126,213.80	235,840.02	0.27	109,626.22
4,100.000	NSK LTD FJ6641545	11.61	36,133.83	47,596.35	0.05	11,462.52
1,000.000	NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	33.48	14,192.47	33,480.52	0.04	19,288.05
500.000	NISSIN FOODS HOLDINGS CO LTD FJ6641768	52.64	16,662.57	26,321.43	0.03	9,658.86
1,200.000	NITTO DENKO CORP FJ6641800	76.90	48,912.48	92,277.62	0.10	43,365.14
4,000.000	NIPPON EXPRESS CO LTD FJ6642121	5.39	17,503.69	21,571.57	0.02	4,067.88
1,500.000	YAMAHA CORP FJ6642386	30.61	19,691.64	45,912.46	0.05	26,220.82
3,000.000	MINEBEA MITSUMI INC FJ6642402	9.40	18,493.86	28,190.51	0.03	9,696.65

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3,376.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	22.35	74,027.60	75,459.62	0.09	1,432.02	
17,500.000 NISSAN MOTOR CO LTD FJ6642865	10.08	157,570.06	176,372.88	0.20	18,802.82	
26,700.000 NOMURA HOLDINGS INC FJ6643103	5.91	183,070.28	157,748.28	0.18	-25,322.00	
500.000 NITORI HOLDINGS CO LTD FJ6644804	114.55	18,898.45	57,272.69	0.06	38,374.24	
1,600.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	56.64	67,254.37	90,621.17	0.10	23,366.80	
4,000.000 NTN CORP FJ6651189	4.06	18,099.93	16,221.55	0.02	-1,878.38	
3,500.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	19.83	58,892.57	69,408.84	0.08	10,516.27	
4,000.000 OBAYASHI CORP FJ6656402	9.58	17,674.04	38,307.54	0.04	20,633.50	
4,000.000 OJI HOLDINGS CORP FJ6657707	4.08	17,674.04	16,324.43	0.02	-1,349.61	
1,800.000 OLYMPUS CORP FJ6658804	34.64	60,191.99	62,348.35	0.07	2,156.36	

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1,600.000 OMRON CORP FJ6659422	38.45	41,041.22	61,525.27	0.07	20,484.05	
3,000.000 ONO PHARMACEUTICAL CO LTD FJ6660107	21.91	41,111.70	65,730.70	0.07	24,619.00	
9,000.000 TAIHEIYO CEMENT CORP FJ6660206	3.17	20,268.47	28,550.61	0.03	8,282.14	
9,400.000 ORIX CORP FJ6661147	15.64	107,290.72	147,002.19	0.17	39,711.47	
14,000.000 OSAKA GAS CO LTD FJ6661766	3.85	50,830.59	53,966.65	0.06	3,136.06	
900.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	17.29	19,739.56	15,563.94	0.02	-4,175.62	
20.000 UNITED URBAN INVESTMENT CORP FJ6723830	1,525.27	30,554.62	30,505.42	0.03	-49.20	
18,000.000 SHINSEI BANK LTD FJ6730934	1.68	37,650.65	30,248.21	0.03	-7,402.44	
2,000.000 RICOH CO LTD FJ6738226	8.47	20,124.44	16,941.74	0.02	-3,182.70	
300.000 RINNAI CORP FJ6740586	80.85	21,724.06	24,255.16	0.03	2,531.10	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
4,400.000 JAPAN EXCHANGE GROUP INC FJ6743887	14.32	54,988.18	62,999.96	0.07	8,011.78	
4,600.000 T&D HOLDINGS INC FJ6744299	13.25	54,210.31	60,953.40	0.07	6,743.09	
800.000 ROHM CO LTD FJ6747201	57.70	47,445.82	46,161.10	0.05	-1,284.72	
200.000 RYOHIN KEIKAKU CO LTD FJ6758455	196.42	40,633.18	39,284.95	0.04	-1,348.23	
400.000 SMC CORP/JAPAN FJ6763968	239.25	73,267.72	95,700.26	0.11	22,432.54	
7,600.000 SOFTBANK GROUP CORP FJ6770625	66.58	304,340.90	505,971.64	0.57	201,630.74	
400.000 SANKYO CO LTD FJ6775434	32.37	19,313.68	12,946.37	0.01	-6,367.31	
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	12.26	21,057.94	30,651.18	0.03	9,593.24	
1,700.000 SECOM CO LTD FJ6791597	73.29	93,148.12	124,590.39	0.14	31,442.27	
4,700.000 SEKISUI CHEMICAL CO LTD FJ6793825	15.98	44,478.87	75,112.96	0.08	30,634.09	

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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
4,000.000	SEKISUI HOUSE LTD FJ6793908	16.68	47,944.81	66,720.97	0.08	18,776.16
15,000.000	SHARP CORP/JAPAN FJ6800604	2.31	30,080.00	34,723.71	0.04	4,643.71
200.000	SHIMAMURA CO LTD FJ6804036	125.09	21,468.14	25,018.22	0.03	3,550.08
3,000.000	SHIMADZU CORP FJ6804366	15.96	42,980.61	47,893.00	0.05	4,912.39
4,000.000	SHIMIZU CORP FJ6804408	9.17	16,694.52	36,661.38	0.04	19,966.86
2,900.000	SHIN-ETSU CHEMICAL CO LTD FJ6804580	77.74	166,450.50	225,440.91	0.25	58,990.41
2,000.000	SHIONOGI & CO LTD FJ6804689	48.00	48,670.81	96,008.92	0.11	47,338.11
500.000	SHIMANO INC FJ6804820	157.24	31,786.17	78,621.34	0.09	46,835.17
2,700.000	SHISEIDO CO LTD FJ6805264	25.37	51,809.04	68,486.73	0.08	16,677.69
5,000.000	SHIZUOKA BANK LTD/THE FJ6805322	8.42	45,897.76	42,097.14	0.05	-3,800.62

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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	
9,200.000 SONY CORP FJ6821501	28.08	290,635.11	258,327.27	0.29	-32,307.84	
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	27.39	19,239.15	27,393.15	0.03	8,154.00	
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.77	54,399.47	52,437.09	0.06	-1,962.38	
5,300.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.46	66,533.07	76,636.09	0.09	10,103.02	
3,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	6.46	18,142.52	19,368.11	0.02	1,225.59	
5,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.92	73,892.69	64,603.25	0.07	-9,289.44	
3,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	26.63	74,479.95	79,890.26	0.09	5,410.31	
8,600.000 SUMITOMO CORP FJ6858941	11.79	95,340.33	101,421.53	0.11	6,081.20	
1,900.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	15.91	29,114.74	30,234.49	0.03	1,119.75	
2,000.000 SURUGA BANK LTD FJ6864329	22.37	17,950.87	44,737.86	0.05	26,786.99	

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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	
2,600.000 SUZUKI MOTOR CORP FJ6865508	35.27	66,879.50	91,708.32	0.10	24,828.82	
550.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	32.75	17,514.34	18,013.46	0.02	499.12	
900.000 THK CO LTD FJ6869138	22.17	19,643.74	19,954.56	0.02	310.82	
900.000 TDK CORP FJ6869302	68.93	58,791.71	62,039.70	0.07	3,247.99	
9,000.000 TAISEI CORP FJ6870102	7.01	19,835.39	63,119.99	0.07	43,284.60	
2,000.000 TAKASHIMAYA CO LTD FJ6870409	8.27	16,843.58	16,530.20	0.02	-313.38	
5,700.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	41.45	256,304.69	236,288.43	0.27	-20,016.26	
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	19.66	14,181.83	19,659.62	0.02	5,477.79	
1,000.000 TEIJIN LTD FJ6880507	20.31	16,875.51	20,311.23	0.02	3,435.72	
1,200.000 SYSMEX CORP FJ6883808	58.04	53,946.45	69,653.19	0.08	15,706.74	

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2,300.000 TERUMO CORP FJ6885076	37.00	63,146.57	85,090.24	0.10	21,943.67	
8,000.000 TOBU RAILWAY CO LTD FJ6895166	4.97	37,973.10	39,782.23	0.04	1,809.13	
1,200.000 TOHO CO LTD/TOKYO FJ6895208	28.34	19,177.40	34,003.52	0.04	14,826.12	
5,000.000 TOHO GAS CO LTD FJ6895224	8.15	30,434.93	40,768.21	0.05	10,333.28	
1,500.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.66	20,262.28	18,995.16	0.02	-1,267.12	
20,300.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.05	97,255.60	82,150.30	0.09	-15,105.30	
1,500.000 TOKYO TATEMONO CO LTD FJ6895422	13.40	28,721.76	20,101.17	0.02	-8,620.59	
18,000.000 TOKYO GAS CO LTD FJ6895448	4.53	84,794.06	81,623.87	0.09	-3,170.19	
1,200.000 TOKYO ELECTRON LTD FJ6895679	94.70	83,334.53	113,636.56	0.13	30,302.03	
8,000.000 TOKYU CORP FJ6896545	7.36	42,690.55	58,918.85	0.07	16,228.30	

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4,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.57	33,879.22	38,273.25	0.04	4,394.03	
10,000.000 TORAY INDUSTRIES INC FJ6897147	8.11	60,383.28	81,124.88	0.09	20,741.60	
19,000.000 TOSHIBA CORP FJ6897212	2.43	90,438.58	46,117.38	0.05	-44,321.20	
1,000.000 TOTO LTD FJ6897469	39.65	28,117.62	39,653.62	0.04	11,536.00	
1,100.000 TOYO SUISAN KAISHA LTD FJ6899960	36.31	41,535.39	39,940.84	0.05	-1,594.55	
2,200.000 LIXIL GROUP CORP FJ6900214	22.75	44,798.16	50,060.45	0.06	5,262.29	
1,100.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	18.71	19,722.52	20,578.73	0.02	856.21	
4,300.000 MAZDA MOTOR CORP FJ6900305	16.39	70,146.99	70,489.99	0.08	343.00	
1,200.000 TOYOTA INDUSTRIES CORP FJ6900545	47.76	41,638.12	57,306.99	0.06	15,668.87	
700.000 TOYODA GOSEI CO LTD FJ6900552	23.44	19,385.01	16,408.45	0.02	-2,976.56	

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1,200.000 TOYOTA TSUSHO CORP FJ6900586	26.11	19,049.63	31,328.50	0.04	12,278.87	
20,120.000 TOYOTA MOTOR CORP FJ6900644	58.97	931,700.92	1,186,482.31	1.34	254,781.39	
7,000.000 UBE INDUSTRIES LTD FJ6910700	2.10	18,259.63	14,703.99	0.02	-3,555.64	
3,000.000 UNICHARM CORP FJ6911484	21.93	40,677.61	65,782.14	0.07	25,104.53	
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	61.50	46,388.22	67,649.51	0.08	21,261.29	
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.40	32,761.71	45,372.32	0.05	12,610.61	
700.000 YAKULT HONSHA CO LTD FJ6985116	46.47	18,520.48	32,528.83	0.04	14,008.35	
1,300.000 YAMAHA MOTOR CO LTD FJ6985264	22.07	19,169.95	28,689.50	0.03	9,519.55	
14,800.000 ASTELLAS PHARMA INC FJ6985389	13.92	133,965.88	206,008.49	0.23	72,042.61	
1,000.000 YAMAZAKI BAKING CO LTD FJ6985504	19.36	26,064.18	19,359.54	0.02	-6,704.64	

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2,300.000 YAMATO HOLDINGS CO LTD FJ6985561	20.38	42,383.21	46,863.72	0.05	4,480.51	
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	15.59	18,589.69	31,174.18	0.04	12,584.49	
2,300.000 YOKOGAWA ELECTRIC CORP FJ6986429	14.52	32,622.92	33,385.35	0.04	762.43	
1,600.000 M3 INC FJB02K2M5	25.25	32,221.29	40,399.54	0.05	8,178.25	
2,800.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	23.06	77,925.54	64,577.53	0.07	-13,348.01	
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	14.91	19,317.94	23,855.62	0.03	4,537.68	
3,100.000 NTT URBAN DEVELOPMENT CORP FJB031SG1	8.82	29,837.96	27,349.42	0.03	-2,488.54	
600.000 DENA CO LTD FJB05L364	21.90	14,841.94	13,138.42	0.01	-1,703.52	
5,500.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	38.18	164,392.35	209,984.15	0.24	45,591.80	
4,400.000 DAIICHI SANKYO CO LTD FJB0J7D93	20.50	80,402.83	90,218.20	0.10	9,815.37	

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1,600.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	27.65	30,521.85	44,240.58	0.05	13,718.73	
9,400.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.50	48,701.45	61,089.73	0.07	12,388.28	
900.000 SUMCO CORP FJB0M0C87	12.95	19,020.89	11,651.73	0.01	-7,369.16	
300.000 TSURUHA HOLDINGS INC FJB0MKZN5	95.17	36,307.77	28,550.61	0.03	-7,757.16	
4,000.000 INPEX CORP FJB10RB16	10.04	46,271.42	40,159.47	0.05	-6,111.95	
2,900.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.04	59,671.99	49,429.42	0.06	-10,242.57	
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.91	10,806.72	10,914.39	0.01	107.67	
10,000.000 AOZORA BANK LTD FJB1G1851	3.54	29,284.93	35,409.61	0.04	6,124.68	
14,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	4.45	65,074.04	62,296.91	0.07	-2,777.13	
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	13.50	18,142.52	20,255.50	0.02	2,112.98	

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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 SONY FINANCIAL HOLDINGS INC FJB249SN4	15.64	19,452.09	18,766.24	0.02	-685.85	
1,800.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	10.80	19,720.40	19,445.28	0.02	-275.12	
3,800.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	31.07	102,736.75	118,070.91	0.13	15,334.16	
300.000 TAISHO PHARMACEUTICAL HOLDINGS FJB3QX5G5	83.17	18,227.69	24,949.63	0.03	6,721.94	
2,900.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.67	83,165.52	126,631.80	0.14	43,466.28	
7,200.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.68	102,700.68	120,128.61	0.14	17,427.93	
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	78.54	19,510.65	78,535.60	0.09	59,024.95	
17,665.000 JX HOLDINGS INC FJB627LW8	4.24	88,571.76	74,924.99	0.08	-13,646.77	
2,100.000 SOMPO HOLDINGS INC FJB62G7K0	33.95	56,680.99	71,299.35	0.08	14,618.36	
800.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.98	12,446.92	13,580.83	0.02	1,133.91	

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1,000.000	JAPAN AIRLINES CO LTD FJB8BRV41	29.28	24,419.12	29,279.38	0.03	4,860.26
10.000	NIPPON PROLOGIS REIT INC FJB98BC64	2,048.27	20,028.43	20,482.70	0.02	454.27
800.000	SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.63	27,237.03	33,300.47	0.04	6,063.44
1,200.000	NISHI-NIPPON FINANCIAL HOLDING FJBD57ZM7	10.49	12,317.08	12,582.84	0.01	265.76
9,000.000	CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	4.82	47,532.86	43,412.36	0.05	-4,120.50
4,000.000	TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	5.92	35,349.32	23,663.57	0.03	-11,685.75
5,850.000	MEBUKI FINANCIAL GROUP INC FJBH0VTS4	3.71	21,665.59	21,717.75	0.02	52.16
2,600.000	SEIBU HOLDINGS INC FJBKY6H33	17.97	44,094.91	46,723.54	0.05	2,628.63
2,500.000	RECRUIT HOLDINGS CO LTD FJBQRRZ08	40.21	85,326.59	100,527.29	0.11	15,200.70
23.000	NOMURA REAL ESTATE MASTER FUND FJBYSJF3	1,515.84	31,475.06	34,864.32	0.04	3,389.26

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6,600.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	12.51	84,814.54	82,560.13	0.09	-2,254.41	
6,400.000 JAPAN POST BANK CO LTD FJBYT8165	12.03	82,247.66	76,985.47	0.09	-5,262.19	
TOTAL EQUITY JAPANESE YEN		17,726,381.43	21,499,724.74	24.22	3,773,343.31	
TOTAL ASSETS JAPANESE YEN		17,774,023.50	21,546,626.80	24.28	3,772,603.30	
NEW ZEALAND DOLLAR CASH & CASH EQUIVALENTS NON-BASE CURRENCY		306.88	299.46	0.00	-7.42	
EQUITY						
4,875.000 RYMAN HEALTHCARE LTD AN6161524	5.66	30,471.75	27,568.63	0.03	-2,903.12	
4,988.000 FLETCHER BUILDING LTD AN6341605	7.39	29,421.68	36,868.20	0.04	7,446.52	
13,044.000 SPARK NEW ZEALAND LTD AN6881436	2.38	15,274.71	31,015.93	0.03	15,741.22	
2,608.000 CHORUS LTD ANB4P0G70	2.77	4,652.19	7,219.68	0.01	2,567.49	
7,651.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.36	21,039.75	33,344.01	0.04	12,304.26	
TOTAL EQUITY NEW ZEALAND DOLLAR		100,860.08	136,016.45	0.15	35,156.37	

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TOTAL ASSETS NEW ZEALAND DOLLAR		101,166.96	136,315.91	0.15	35,148.95	
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		53.77	54.57	0.00	0.80	
EQUITY						
7,525.000 DNB ASA SN4263307	14.92	100,902.20	112,249.50	0.13	11,347.30	
8,363.000 TELENOR ASA SN4732491	14.99	139,950.50	125,332.78	0.14	-14,617.72	
10,666.000 STATOIL ASA SN7133606	18.40	224,098.22	196,277.10	0.22	-27,821.12	
1,413.000 YARA INTERNATIONAL ASA SN7751258	39.50	56,698.36	55,812.82	0.06	-885.54	
2,663.000 MARINE HARVEST ASA SNB02L489	18.09	45,149.02	48,169.56	0.05	3,020.54	
18,777.000 NORSK HYDRO ASA SNB11HK30	4.80	101,864.74	90,092.60	0.10	-11,772.14	
8,784.000 ORKLA ASA SNB1VQF41	9.08	74,796.96	79,801.67	0.09	5,004.71	

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1,834.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	15.92	25,861.87	29,189.91	0.03	3,328.04			
TOTAL EQUITY NORWEGIAN KRONE			<u>769,321.87</u>	<u>736,925.94</u>	0.83	<u>-32,395.93</u>		
TOTAL ASSETS NORWEGIAN KRONE			<u>769,375.64</u>	<u>736,980.51</u>	0.83	<u>-32,395.13</u>		
POUND STERLING								
CASH & CASH EQUIVALENTS								
RECEIVABLE FOR INVESTMENTS SOLD		771.57	755.49	0.00	-16.08			
DIVIDENDS RECEIVABLE		29,128.38	28,970.90	0.03	-157.48			
DIVIDENDS RECEIVABLE RECLAIM		175.12	153.01	0.00	-22.11			
NON-BASE CURRENCY		5,418.87	5,424.55	0.01	5.68			
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			<u>35,493.94</u>	<u>35,303.95</u>	0.04	<u>-189.99</u>		
EQUITY								
20,287.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	3.18	70,152.40	64,499.01	0.07	-5,653.39			
4,037.000 ASHTEAD GROUP PLC EX0053671	19.52	65,929.49	78,815.44	0.09	12,885.95			
3,921.000 BHP BILLITON PLC EX0056658	16.14	82,780.98	63,299.72	0.07	-19,481.26			

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
14,899.000 BARRATT DEVELOPMENTS PLC EX0081185	5.71	114,438.20	85,127.61	0.10	-29,310.59	
4,478.000 BALFOUR BEATTY PLC EX0096167	3.32	20,349.08	14,878.88	0.02	-5,470.20	
4,296.000 BRITISH LAND CO PLC/THE EX0136708	7.78	32,163.90	33,416.08	0.04	1,252.18	
7,127.000 SKY PLC EX0141195	12.25	76,562.83	87,272.19	0.10	10,709.36	
5,382.000 TULLOW OIL PLC EX0150089	3.86	29,327.44	20,795.38	0.02	-8,532.06	
36,986.000 AVIVA PLC EX0216237	6.01	242,838.16	222,293.31	0.25	-20,544.85	
18,095.000 DIAGEO PLC EX0237407	26.07	380,730.52	471,776.73	0.53	91,046.21	
1,818.000 SCHRODERS PLC EX0240542	37.04	53,618.61	67,347.42	0.08	13,728.81	
22,052.000 BAE SYSTEMS PLC EX0263494	7.31	131,449.83	161,175.20	0.18	29,725.37	
13,399.000 BRITISH AMERICAN TOBACCO PLC EX0287584	57.11	541,717.62	765,157.47	0.86	223,439.85	

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		12/31/2016			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	
12,195.000 HAMMERSON PLC EX0406507	7.08	89,894.02	86,343.95	0.10	-3,550.07	
9,234.000 STANDARD CHARTERED PLC EX0408289	8.20	92,152.96	75,716.70	0.09	-16,436.26	
6,870.000 IMPERIAL BRANDS PLC EX0454499	43.77	238,835.00	300,719.83	0.34	61,884.83	
145,569.000 HSBC HOLDINGS PLC EX0540529	8.12	1,418,664.22	1,181,581.37	1.33	-237,082.85	
44,001.000 LEGAL & GENERAL GROUP PLC EX0560394	3.06	97,238.50	134,619.72	0.15	37,381.22	
13,124.000 MEGGITT PLC EX0575806	5.67	82,293.85	74,369.65	0.08	-7,924.20	
3,919.000 ASSOCIATED BRITISH FOODS PLC EX0673122	33.92	109,387.44	132,926.96	0.15	23,539.52	
4,024.000 PEARSON PLC EX0677602	10.11	64,557.29	40,697.91	0.05	-23,859.38	
2,308.000 PERSIMMON PLC EX0682537	21.95	59,505.38	50,649.39	0.06	-8,855.99	
21,068.000 PRUDENTIAL PLC EX0709959	20.11	295,259.76	423,681.77	0.48	128,422.01	

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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	
10,139.000 RIO TINTO PLC EX0718877	39.03	556,628.92	395,704.95	0.45	-160,923.97	
3,561.000 ST JAMES'S PLACE PLC EX0766934	12.53	49,586.43	44,617.52	0.05	-4,968.91	
9,735.000 SSE PLC EX0790876	19.19	186,402.07	186,811.19	0.21	409.12	
110,869.000 BP PLC EX0798051	6.30	936,153.51	698,127.94	0.79	-238,025.57	
341,643.000 LLOYDS BANKING GROUP PLC EX0870611	0.77	357,982.37	263,886.70	0.30	-94,095.67	
1,831.000 TATE & LYLE PLC EX0875412	8.74	20,089.93	16,007.02	0.02	-4,082.91	
20,450.000 TAYLOR WIMPEY PLC EX0878234	1.90	58,697.94	38,787.98	0.04	-19,909.96	
40,789.000 TESCO PLC EX0884703	2.56	134,771.62	104,254.32	0.12	-30,517.30	
6,086.000 SMITH & NEPHEW PLC EX0922321	15.09	74,694.28	91,821.23	0.10	17,126.95	
33,932.000 GLAXOSMITHKLINE PLC EX0925282	19.30	669,191.43	654,916.54	0.74	-14,274.89	

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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
3,505.000	WEIR GROUP PLC/THE EX0946585	23.35	90,632.65	81,855.02	0.09	-8,777.63
4,533.000	BABCOCK INTERNATIONAL GROUP PL EX0969702	11.78	56,060.33	53,379.45	0.06	-2,680.88
9,094.000	ASTRAZENECA PLC EX0989528	54.83	451,501.97	498,641.92	0.56	47,139.95
7,196.000	GKN PLC EX3064659	4.10	19,812.66	29,493.89	0.03	9,681.23
71,719.000	BT GROUP PLC EX3091355	4.53	268,016.55	325,145.25	0.37	57,128.70
337.000	ASOS PLC EX3092726	61.34	28,749.39	20,670.79	0.02	-8,078.60
1,233.000	CARNIVAL PLC EX3121525	50.97	55,656.35	62,846.70	0.07	7,190.35
7,702.000	MARKS & SPENCER GROUP PLC EX3127480	4.32	44,017.05	33,309.42	0.04	-10,707.63
62,937.000	BARCLAYS PLC EX3134866	2.76	255,269.78	173,772.83	0.20	-81,496.95
1,582.000	INTERTEK GROUP PLC EX3163832	43.01	53,999.85	68,046.53	0.08	14,046.68

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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
2,749.000	BURBERRY GROUP PLC EX3174300	18.50	40,583.00	50,850.12	0.06	10,267.12
9,267.000	LAND SECURITIES GROUP PLC EX3180943	13.17	121,047.82	122,065.19	0.14	1,017.37
981.000	NEXT PLC EX3208983	61.57	32,909.37	60,402.56	0.07	27,493.19
15,873.000	KINGFISHER PLC EX3319525	4.33	61,703.88	68,706.00	0.08	7,002.12
26,306.000	ITV PLC EX3398644	2.55	74,083.43	67,090.33	0.08	-6,993.10
8,446.000	J SAINSBURY PLC EXB019KW9	3.08	29,897.66	26,017.70	0.03	-3,879.96
885.000	RANDGOLD RESOURCES LTD EXB01C3S0	79.27	63,536.95	70,151.25	0.08	6,614.30
12,404.000	G4S PLC EXB01FLG9	2.90	51,306.55	36,018.46	0.04	-15,288.09
1,785.000	ADMIRAL GROUP PLC EXB02J636	22.58	40,651.18	40,296.96	0.05	-354.22
723.000	BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.70	34,187.98	25,085.97	0.03	-9,102.01

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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	
6,518.000 CENTRICA PLC EXB033F22	2.89	23,311.77	18,854.34	0.02	-4,457.43	
33,309.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	27.71	995,023.75	922,974.12	1.04	-72,049.63	
33,443.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.09	856,484.83	972,763.26	1.10	116,278.43	
2,561.000 BUNZL PLC EXB0744B8	26.06	40,737.32	66,739.30	0.08	26,001.98	
31,351.000 NATIONAL GRID PLC EXB08SNH0	11.76	341,188.74	368,639.03	0.42	27,450.29	
8,134.000 INMARSAT PLC EXB09LSH9	9.29	90,437.51	75,531.59	0.09	-14,905.92	
2,225.000 PETROFAC LTD EXB0H2K56	10.74	23,291.76	23,891.60	0.03	599.84	
1,003.000 HIKMA PHARMACEUTICALS PLC EXB0LCW07	23.39	32,351.55	23,461.03	0.03	-8,890.52	
2,147.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	36.01	52,721.34	77,306.69	0.09	24,585.35	
9,196.000 UNILEVER PLC EXB10RZP7	40.68	311,064.43	374,128.01	0.42	63,063.58	

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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	
3,329.000 TUI AG EXB11LJN2	14.37	49,966.31	47,839.76	0.05	-2,126.55	
11,413.000 INVESTECH PLC EXB17BBQ9	6.62	79,550.33	75,589.26	0.09	-3,961.07	
6,790.000 EXPERIAN PLC EXB19NLV9	19.45	81,210.55	132,059.60	0.15	50,849.05	
2,414.000 MONDI PLC EXB1CRLC8	20.59	51,268.92	49,694.43	0.06	-1,574.49	
2,156.000 SEVERN TRENT PLC EXB1FH8J7	27.46	52,106.54	59,195.44	0.07	7,088.90	
1,638.000 TP ICAP PLC EXB1H0DZ0	5.35	8,409.25	8,769.96	0.01	360.71	
899.000 WHITBREAD PLC EXB1KJJ48	46.66	20,681.88	41,945.67	0.05	21,263.79	
1,665.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	14.99	24,657.67	24,955.74	0.03	298.07	
3,280.000 SMITHS GROUP PLC EXB1WY232	17.50	54,673.30	57,389.52	0.06	2,716.22	
8,213.000 ANGLO AMERICAN PLC EXB1XZS89	14.33	128,455.54	117,721.36	0.13	-10,734.18	

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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
7,641.000	3I GROUP PLC EXB1YW440	8.70	41,758.98	66,468.88	0.07	24,709.90
841.000	PROVIDENT FINANCIAL PLC EXB1Z4ST0	35.20	33,829.08	29,606.29	0.03	-4,222.79
4,634.000	RECKITT BENCKISER GROUP PLC EXB24CGK6	85.09	293,932.30	394,292.50	0.44	100,360.20
1.000	IGAS ENERGY PLC EXB29PWM0	0.13	0.00	0.14	0.00	0.14
7,795.000	RELX PLC EXB2B0DG6	17.90	79,173.23	139,566.11	0.16	60,392.88
7,376.000	SHIRE PLC EXB2QKY08	57.88	336,840.52	426,906.99	0.48	90,066.47
1,572.000	FRESNILLO PLC EXB2QPKJ1	15.09	20,969.12	23,717.21	0.03	2,748.09
8,946.000	UNITED UTILITIES GROUP PLC EXB39J2M5	11.13	97,036.81	99,597.67	0.11	2,560.86
77,674.000	GLENCORE PLC EXB4T3BW4	3.43	316,549.37	266,194.65	0.30	-50,354.72
16,353.000	DIXONS CARPHONE PLC EXB4Y7R10	4.38	82,157.11	71,652.55	0.08	-10,504.56

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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	
13,993.000 SEGRO PLC EXB5ZN1N1	5.66	76,193.15	79,207.55	0.09	3,014.40	
2,617.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	3.67	4,040.03	9,607.31	0.01	5,567.28	
13,290.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.25	141,947.84	109,697.55	0.12	-32,250.29	
50,808.000 OLD MUTUAL PLC EXB77J081	2.56	125,772.18	130,144.81	0.15	4,372.63	
8,782.000 SAGE GROUP PLC/THE EXB8C3BL7	8.09	43,798.19	71,077.18	0.08	27,278.99	
7,492.000 MEDICLINIC INTERNATIONAL PLC EXB8HX8Z9	9.53	71,091.52	71,375.25	0.08	283.73	
9,132.000 WPP PLC EXB8KF9B6	22.44	123,356.82	204,916.64	0.23	81,559.82	
1,734.000 COCA-COLA HBC AG EXB9895B6	21.87	41,822.89	37,924.32	0.04	-3,898.57	
3,459.000 ROYAL MAIL PLC EXBDVZYZ8	5.71	24,172.64	19,750.68	0.02	-4,421.96	
4,912.000 MERLIN ENTERTAINMENTS PLC EXBDZT6P1	5.54	30,200.16	27,227.83	0.03	-2,972.33	

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1,809.000 WOLSELEY PLC EXBFNWV41	61.31	64,330.74	110,915.13	0.12	46,584.39	
1,348.000 IMI PLC EXBGLP8L4	12.85	21,021.35	17,322.82	0.02	-3,698.53	
123,164.000 VODAFONE GROUP PLC EXBH4HKS0	2.47	486,476.75	304,146.91	0.34	-182,329.84	
3,850.000 RSA INSURANCE GROUP PLC EXBKMKR6	7.24	29,191.08	27,877.50	0.03	-1,313.58	
11,724.000 COMPASS GROUP PLC EXBLNN3L1	18.55	126,631.49	217,446.28	0.25	90,814.79	
3,707.000 INDIVIOR PLC EXBRS65X2	3.66	4,808.12	13,567.60	0.02	8,759.48	
13,941.000 STANDARD LIFE PLC EXBVFD7Q5	4.60	66,224.10	64,081.45	0.07	-2,142.65	
16,256.000 AUTO TRADER GROUP PLC EXBVYVFW2	5.05	84,265.92	82,154.71	0.09	-2,111.21	
13,332.000 SOUTH32 LTD EXBWSW5C0	2.00	21,746.31	26,605.00	0.03	4,858.69	
11,286.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	4.56	50,963.71	51,514.84	0.06	551.13	

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7.000 LONMIN PLC EXBYSRJ65	1.75	181.85	12.25	0.00	-169.60	
1,410.000 INTERCONTINENTAL HOTELS GROUP EXBYXK635	44.95	41,079.10	63,383.66	0.07	22,304.56	
12,602.000 WORLDPAY GROUP PLC EXBYYK2V6	3.34	44,631.81	42,027.92	0.05	-2,603.89	
1,110.000 CRODA INTERNATIONAL PLC EXBYZWX78	39.49	43,316.83	43,835.43	0.05	518.60	
2,005.000 NEX GROUP PLC EXBZ02MH9	5.74	20,362.17	11,507.89	0.01	-8,854.28	
1,479.000 JOHNSON MATTHEY PLC EXBZ4BQC2	39.32	49,746.14	58,151.89	0.07	8,405.75	
		<u>15,764,883.08</u>	<u>15,998,876.52</u>	<u>18.03</u>	<u>233,993.44</u>	
		<u>15,800,377.02</u>	<u>16,034,180.47</u>	<u>18.07</u>	<u>233,803.45</u>	
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE		2,960.20	2,965.20	0.00	5.00	
NON-BASE CURRENCY		1,616.49	1,624.91	0.00	8.42	
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR		<u>4,576.69</u>	<u>4,590.11</u>	<u>0.01</u>	<u>13.42</u>	
EQUITY						

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17,700.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.24	41,012.25	39,572.92	0.04	-1,439.33	
12,200.000 DBS GROUP HOLDINGS LTD FM6175208	12.00	135,145.15	146,430.40	0.16	11,285.25	
3,000.000 CITY DEVELOPMENTS LTD FM6197921	5.73	23,337.39	17,193.88	0.02	-6,143.51	
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	28.54	22,406.17	28,538.80	0.03	6,132.63	
5,000.000 SINGAPORE EXCHANGE LTD FM6303867	4.96	27,685.38	24,780.23	0.03	-2,905.15	
39,300.000 CAPITALAND LTD FM6309302	2.09	95,841.98	82,152.70	0.09	-13,689.28	
44,000.000 GENTING SINGAPORE PLC FM6366799	0.63	42,332.79	27,562.82	0.03	-14,769.97	
16,000.000 CAPITALAND MALL TRUST FM6420125	1.30	20,607.34	20,876.31	0.02	268.97	
15,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.57	20,779.81	23,568.91	0.03	2,789.10	
18,000.000 COMFORTDELGRO CORP LTD FM6603738	1.71	20,113.99	30,774.56	0.03	10,660.57	

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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	
9,400.000 UNITED OVERSEAS BANK LTD FMB6916783	14.12	132,228.10	132,733.44	0.15	505.34	
14,500.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	2.44	39,423.92	35,429.50	0.04	-3,994.42	
63,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.53	155,954.35	159,167.99	0.18	3,213.64	
6,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	1.97	18,394.84	11,836.37	0.01	-6,558.47	
18,800.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.17	118,312.27	116,076.69	0.13	-2,235.58	
10,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.48	27,963.30	24,849.45	0.03	-3,113.85	
7,000.000 STARHUB LTD FMB1CNDB1	1.95	23,320.92	13,615.28	0.02	-9,705.64	
2,527.000 KEPPEL INFRASTRUCTURE TRUST FMB1P31B4	0.33	1,077.77	830.85	0.00	-246.92	
6,600.000 KEPPEL CORP LTD FMB1VQ5C0	4.01	40,571.81	26,451.17	0.03	-14,120.64	
33,742.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.52	64,151.00	51,382.57	0.06	-12,768.43	

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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	
TOTAL EQUITY SINGAPORE DOLLAR		1,070,660.53	1,013,824.84	1.14	-56,835.69	
TOTAL ASSETS SINGAPORE DOLLAR		1,075,237.22	1,018,414.95	1.15	-56,822.27	
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE RECLAIM		4,433.41	3,994.53	0.00	-438.88	
NON-BASE CURRENCY		1,287.05	1,304.07	0.00	17.02	
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		5,720.46	5,298.60	0.01	-421.86	
EQUITY						
10,069.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	10.52	80,063.28	105,903.72	0.12	25,840.44	
6,723.000 SWEDBANK AB SS4846522	24.25	102,378.42	163,031.60	0.18	60,653.18	
1,400.000 SWEDISH MATCH AB SS5048565	31.90	33,672.32	44,660.19	0.05	10,987.87	
22,255.000 NORDEA BANK AB SS5380034	11.15	237,550.92	248,159.69	0.28	10,608.77	
2,000.000 SECURITAS AB SS5554042	15.78	21,514.03	31,569.91	0.04	10,055.88	
4,555.000 INVESTOR AB SS5679591	37.48	127,713.44	170,726.01	0.19	43,012.57	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
6,616.000 HENNES & MAURITZ AB SS5687438	27.89	219,681.14	184,542.46	0.21	-35,138.68	
2,845.000 SKANSKA AB SS7142093	23.68	53,760.95	67,362.29	0.08	13,601.34	
1,200.000 LUNDIN PETROLEUM AB SS7187627	21.81	30,539.62	26,167.36	0.03	-4,372.26	
1,500.000 ALFA LAVAL AB SS7332686	16.60	22,545.81	24,899.28	0.03	2,353.47	
3,212.000 GETINGE AB SS7698359	16.08	69,906.41	51,655.90	0.06	-18,250.51	
781.000 ICA GRUPPEN AB SSB0S1658	30.59	30,255.45	23,890.97	0.03	-6,364.48	
2,800.000 HUSQVARNA AB SSB12PJ24	7.80	20,398.59	21,836.95	0.02	1,438.36	
1,863.000 ELECTROLUX AB SSB1KKBX5	24.91	49,647.95	46,407.87	0.05	-3,240.08	
1,800.000 SKF AB SSB1Q3J35	18.45	32,501.10	33,207.85	0.04	706.75	
10,756.000 VOLVO AB SSB1QH836	11.71	118,706.07	125,975.65	0.14	7,269.58	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
7,098.000	SANDVIK AB SSB1VQ251	12.41	95,041.07	88,055.02	0.10	-6,986.05
4,160.000	SVENSKA CELLULOSA AB SCA SSB1VVGZ9	28.32	69,709.28	117,822.25	0.13	48,112.97
3,000.000	BOLIDEN AB SSB1XCBX9	26.19	52,918.99	78,561.52	0.09	25,642.53
1,966.000	HEXAGON AB SSB1XFTL9	35.83	49,816.34	70,441.52	0.08	20,625.18
502.000	ETRION CORP SSB5TZGM3	0.22	279.38	108.86	0.00	-170.52
8,340.000	TELE2 AB SSB97C732	8.04	73,686.64	67,062.61	0.08	-6,624.03
3,536.000	KINNEVIK AB SSBD6S7G0	24.03	84,703.09	84,968.94	0.10	265.85
5,090.000	ATLAS COPCO AB SSBXC8BS2	30.55	97,381.12	155,480.15	0.18	58,099.03
2,898.000	ATLAS COPCO AB SSBXC8BW3	27.36	53,461.56	79,303.74	0.09	25,842.18
10,872.000	SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.94	125,557.68	151,508.62	0.17	25,950.94

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		12/31/2016				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	
7,594.000 ASSA ABLOY AB SSBYPC1T6	18.61	82,258.06	141,354.09	0.16	59,096.03	
TOTAL EQUITY SWEDISH KRONA		2,035,648.71	2,404,665.02	2.71	369,016.31	
TOTAL ASSETS SWEDISH KRONA		2,041,369.17	2,409,963.62	2.72	368,594.45	
SWISS FRANC						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE		-51.81	-49.93	-0.00	1.88	
DIVIDENDS RECEIVABLE RECLAIM		96,954.75	90,052.51	0.10	-6,902.24	
NON-BASE CURRENCY		484.80	491.44	0.00	6.64	
FOREIGN TAXES PAYABLE - DIVIDENDS		51.81	49.93	0.00	-1.88	
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		97,439.55	90,543.95	0.10	-6,895.60	
EQUITY						
17.000 SIKAAG ES4808089	4,813.30	42,699.35	81,826.14	0.09	39,126.79	
40.000 SGS SA ES4824771	2,038.67	60,493.76	81,546.71	0.09	21,052.95	
292.000 SULZER AG ES4854711	103.31	29,581.72	30,166.77	0.03	585.05	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
279.000 SWISSCOM AG ES5533975	448.76	124,183.53	125,204.80	0.14	1,021.27	
6.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	5,190.14	31,373.06	31,140.85	0.04	-232.21	
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	60,904.22	27,285.93	60,904.22	0.07	33,618.29	
68.000 GIVAUDAN SA ES5980614	1,835.98	84,927.24	124,846.76	0.14	39,919.52	
998.000 ZURICH INSURANCE GROUP AG ES5983816	275.89	248,983.73	275,337.43	0.31	26,353.70	
16,355.000 NOVARTIS AG ES7103066	72.91	1,066,147.67	1,192,409.60	1.34	126,261.93	
14,427.000 ABB LTD ES7108891	21.13	303,408.51	304,906.73	0.34	1,498.22	
5,118.000 ROCHE HOLDING AG ES7110384	228.86	1,012,674.97	1,171,296.11	1.32	158,621.14	
1,187.000 ADECCO GROUP AG ES7110723	65.58	74,225.88	77,840.85	0.09	3,614.97	
4,162.000 LAFARGEHOLCIM LTD ES7110756	52.79	265,439.00	219,699.22	0.25	-45,739.78	

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	
23,178.000 NESTLE SA ES7123874	71.87	1,356,050.75	1,665,915.19	1.88	309,864.44	
425.000 BALOISE HOLDING AG ES7124591	126.24	42,690.13	53,650.32	0.06	10,960.19	
388.000 SONOVA HOLDING AG ES7156031	121.41	49,090.07	47,108.97	0.05	-1,981.10	
142.000 STRAUMANN HOLDING AG ES7156833	391.11	37,497.53	55,536.97	0.06	18,039.44	
5,848.000 CREDIT SUISSE GROUP AG ES7171584	14.37	121,829.67	84,064.82	0.09	-37,764.85	
228.000 SWATCH GROUP AG/THE ES7184728	311.61	80,006.14	71,046.00	0.08	-8,960.14	
400.000 LONZA GROUP AG ES7333374	173.46	40,262.65	69,385.55	0.08	29,122.90	
252.000 SWISS LIFE HOLDING AG ES7437803	283.56	41,974.42	71,458.06	0.08	29,483.64	
55.000 BANQUE CANTONALE VAUDOISE ES7520798	634.62	29,831.67	34,904.31	0.04	5,072.64	
22.000 GALENICA AG ES7552577	1,130.52	28,029.06	24,871.35	0.03	-3,157.71	

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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
273.000	SWISS PRIME SITE AG ESB083BH9	82.01	19,979.10	22,388.50	0.03	2,409.40
943.000	PARGESA HOLDING SA ESB0CDLF5	65.23	61,803.52	61,515.13	0.07	-288.39
254.000	DUFRY AG ESB0R80X4	124.96	36,213.98	31,739.07	0.04	-4,474.91
88.000	PARTNERS GROUP HOLDING AG ESB119QG7	469.57	22,346.93	41,322.38	0.05	18,975.45
230.000	SCHINDLER HOLDING AG ESB11TCY9	176.71	20,772.67	40,643.48	0.05	19,870.81
425.000	KUEHNE + NAGEL INTERNATIONAL A ESB142S69	132.43	49,405.66	56,284.74	0.06	6,879.08
1,236.000	LOGITECH INTERNATIONAL SA ESB18ZRK2	24.99	20,601.44	30,889.36	0.03	10,287.92
260.000	GEBERIT AG ESB1WGG94	401.63	55,746.66	104,424.66	0.12	48,678.00
1,647.000	GAM HOLDING AG ESB1WHV6	11.61	20,525.98	19,121.96	0.02	-1,404.02
701.000	ACTELION LTD ESB1YD5Q3	216.95	47,952.15	152,083.93	0.17	104,131.78

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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	
1,658.000 ARYZTAAG ESB39VJC3	44.13	72,175.74	73,165.05	0.08	989.31	
1,501.000 JULIUS BAER GROUP LTD ESB4R2R51	44.50	59,575.02	66,798.08	0.08	7,223.06	
2,623.000 SWISS RE AG ESB545MG7	94.95	144,734.03	249,047.57	0.28	104,313.54	
3,770.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	66.36	201,085.27	250,195.80	0.28	49,110.53	
29,388.000 UBS GROUP AG ESBRJL171	15.69	513,791.19	461,198.01	0.52	-52,593.18	
653.000 SYNGENTA AG ESBYY6SK4	396.96	197,188.17	259,214.69	0.29	62,026.52	
		<u>6,742,583.95</u>	<u>7,875,100.14</u>	<u>8.87</u>	<u>1,132,516.19</u>	
		<u>6,840,023.50</u>	<u>7,965,644.09</u>	<u>8.98</u>	<u>1,125,620.59</u>	
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
59,019.640 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	59,019.64	59,019.64	0.07	0.00	
RECEIVABLE FOR INVESTMENTS SOLD		152.51	152.51	0.00	0.00	

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	
DIVIDENDS RECEIVABLE		1,187.20	1,187.20	0.00	0.00	
INTEREST RECEIVABLE		47.04	47.04	0.00	0.00	
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		60,406.39	60,406.39	0.07	0.00	
EQUITY						
2,238,000 MELCO CROWN ENTERTAINMENT LTD 585464100 ADR	15.90	31,018.68	35,584.20	0.04	4,565.52	
7,398,000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	36.25	387,599.58	268,177.50	0.30	-119,422.08	
8,900,000 HONGKONG LAND HOLDINGS LTD FM6434910	6.33	57,062.52	56,337.00	0.06	-725.52	
1,800,000 JARDINE MATHESON HOLDINGS LTD FM6472118	55.25	103,265.54	99,450.00	0.11	-3,815.54	
159,000 LIBERTY GLOBAL PLC G5480U104	30.59	6,020.24	4,863.81	0.01	-1,156.43	
393,000 LIBERTY GLOBAL PLC G5480U120	29.70	14,403.79	11,672.10	0.01	-2,731.69	
66,000 PROTHENA CORP PLC G72800108	49.19	386.40	3,246.54	0.00	2,860.14	



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
1,820.000 TRANSOCEAN LTD H8817H100	14.74	30,030.00	26,826.80	0.03	-3,203.20
753.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	84.46	58,914.62	63,598.38	0.07	4,683.76
2,031.000 AERCAP HOLDINGS NV N00985106	41.61	81,767.82	84,509.91	0.10	2,742.09
380.000 FERRARI NV N3167Y103	58.14	17,331.27	22,093.20	0.02	4,761.93
3,803.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	9.12	33,004.97	34,683.36	0.04	1,678.39
2,531.000 MOBILEYE NV N51488117	38.12	98,505.16	96,481.72	0.11	-2,023.44
2,142.000 NXP SEMICONDUCTORS NV N6596X109	98.01	183,663.43	209,937.42	0.24	26,273.99
TOTAL EQUITY U.S. DOLLAR		1,102,974.02	1,017,461.94	1.15	-85,512.08
TOTAL ASSETS U.S. DOLLAR		1,163,380.41	1,077,868.33	1.21	-85,512.08
TOTAL ASSETS		79,717,651.82	88,750,549.32	100.00	9,032,897.50

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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						
CASH		0.09	0.09	0.00	0.00	
INTEREST RECEIVABLE		4.01	4.01	0.00	0.00	
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4.10	4.10	0.00	0.00	
REAL ESTATE						
3,032,575.000 LION INDUSTRIAL TRUST 999151624	1.07	3,002,595.37	3,242,686.96	4.14	240,091.59	
1,571,036.850 CITIC CAPITAL CHINA 999180086	0.68	1,164,923.52	1,065,868.38	1.36	-99,055.14	
7,074,411.940 UBS TRUMBULL PROPERTY FUND 999F99382	1.30	6,469,699.72	9,198,100.88	11.75	2,728,401.16	
1,180.110 TTG BRPTP FUND LP 999G39667	2.51	1,180.11	2,958.91	0.00	1,778.80	
1,309,685.010 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	1.04	1,229,735.01	1,367,019.09	1.75	137,284.08	
322,331.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.92	148,936.00	296,178.03	0.38	147,242.03	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
6,463,869.000 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.04	6,240,112.00	6,690,957.65	8.55	450,845.65	
722.369 PRIME PROPERTY FUND LLC 99VVAE6C7	21,062.54	8,386,340.57	15,214,929.50	19.43	6,828,588.93	
2,039,173.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND 6 LP	0.74	346,847.00	1,513,645.49	1.93	1,166,798.49	
1,641,691.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.77	1,622,428.45	1,261,545.96	1.61	-360,882.49	
1,828,783.230 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.13	11,119.41	230,318.79	0.29	219,199.38	
1,839,324.020 DIVCOWEST FUND III 99VVALSA1	0.23	0.00	430,043.15	0.55	430,043.15	
1,849,673.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.37	11,653.00	689,428.62	0.88	677,775.62	
4,767,890.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.66	4,168,678.59	7,894,662.73	10.08	3,725,984.14	
1,180,732.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.79	606,814.49	930,131.08	1.19	323,316.59	
1,410,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.43	1,410,000.00	2,016,171.69	2.58	606,171.69	



Asset Detail - By Currency


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Base Currency : USD

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12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,196,660.440 PRISA REAL ESTATE LP 99VVAWA08	1.30	8,196,660.44	10,618,486.72	13.56	2,421,826.28
8,036,282.000 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.30	7,255,660.99	10,446,258.50	13.34	3,190,597.51
1,146,735.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.15	1,146,735.00	1,317,590.49	1.68	170,855.49
1,223,750.850 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.12	1,192,199.70	1,366,593.17	1.75	174,393.47
2,494,800.000 INLAND RETAIL PROPERTY 99VVBW60		2,494,800.00	2,494,800.00	3.19	0.00
TOTAL REAL ESTATE U.S. DOLLAR		55,107,119.37	78,288,375.79	100.00	23,181,256.42
TOTAL ASSETS U.S. DOLLAR		55,107,123.47	78,288,379.89	100.00	23,181,256.42
TOTAL ASSETS		55,107,123.47	78,288,379.89	100.00	23,181,256.42

	Asset Detail - By Currency					Report ID : IACS0005
	12/31/2016					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

FIXED INCOME SECURITIES

3,891,178.854 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.32	38,568,762.81	40,156,965.77	100.00	1,588,202.96
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	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
U.S. DOLLAR					
PRIVATE EQUITY					
57,433,472.430 STEPSTONE XL OPP FUND LP 99VVAKD50	1.25	49,715,073.27	71,630,280.18	100.00	21,915,206.91

	Asset Detail - By Currency 12/31/2016	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
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
993,575.140 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	993,575.14	993,575.14	2.44	0.00
CASH		4,999.99	4,999.99	0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD		3,179.23	3,179.23	0.01	0.00
INTEREST RECEIVABLE		302,088.42	302,088.42	0.74	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-491,990.56	-491,990.56	-1.21	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		811,852.22	811,852.22	2.00	0.00
FIXED INCOME SECURITIES					
500,000.000 SOUTHERN CO GAS CAPITAL CORP 001192AM5 3.250% 06/15/2026 DD 05/18/16	97.58	490,523.59	487,895.00	1.20	-2,628.59
370,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	89.10	351,556.78	329,681.10	0.81	-21,875.68
400,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	100.07	401,814.01	400,264.00	0.98	-1,550.01

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	
400,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.88	406,323.08	407,500.00	1.00	1,176.92	
500,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	98.96	490,810.00	494,795.00	1.22	3,985.00	
400,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.02	397,321.34	396,072.00	0.97	-1,249.34	
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	108.09	574,540.66	540,435.00	1.33	-34,105.66	
1,000,000.000 BABSON CLO LTD 2016 1A B1 144A 05618PAE7 VAR RT 004/23/2027 DD 02/23/16	100.00	1,000,000.00	1,000,000.00	2.46	0.00	
370,000.000 BANK OF AMERICA CORP 06051GDX4 5.650% 05/01/2018 DD 05/02/08	104.78	388,888.23	387,671.20	0.95	-1,217.03	
150,000.000 BANK OF AMERICA CORP 06051GEM7 5.700% 01/24/2022 DD 01/24/12	112.32	170,574.46	168,486.00	0.41	-2,088.46	
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	1.23	0.00	
200,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	99.77	202,474.55	199,542.00	0.49	-2,932.55	
500,000.000 COMMONWEALTH BANK OF AUSTRALIA 20271RAH3 2.300% 09/06/2019 DD 09/08/14	100.30	507,572.17	501,495.00	1.23	-6,077.17	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	105.96	41,460.32	42,385.20	0.10	924.88	
90,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	115.47	94,346.14	103,920.30	0.26	9,574.16	
400,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	108.33	427,606.10	433,320.00	1.07	5,713.90	
200,000.000 DOW CHEMICAL CO/THE 260543BX0 8.550% 05/15/2019 DD 05/13/09	114.61	231,386.58	229,216.00	0.56	-2,170.58	
0.002 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	103.14	0.00	0.00	0.00	0.00	
999,930.379 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.10	1,049,126.17	1,060,906.13	2.61	11,779.96	
585,000.000 FLORIDA ST HSG FIN CORP REVENU 34074MKA8 4.000% 07/01/2027 DD 12/23/13	105.08	585,000.00	614,741.40	1.51	29,741.40	
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.03	207,013.86	206,058.00	0.51	-955.86	
200,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	98.72	201,975.48	197,432.00	0.49	-4,543.48	
500,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16	104.79	513,598.33	523,955.00	1.29	10,356.67	

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		12/31/2016				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	
525,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAJ5 3.250% 05/15/2018 DD 11/15/13	101.31	532,722.78	531,877.50	1.31	-845.28	
300,000.000 GEORGIA ST HSG & FIN AUTH REVE 373539W84 2.600% 06/01/2024 DD 04/21/15	99.65	300,000.00	298,959.00	0.74	-1,041.00	
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFM1 6.150% 04/01/2018 DD 04/01/08	105.19	524,442.30	525,960.00	1.29	1,517.70	
200,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	103.44	211,273.78	206,870.00	0.51	-4,403.78	
300,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAC1 2.400% 10/30/2018 DD 10/30/15	100.42	302,895.95	301,251.00	0.74	-1,644.95	
152,260.926 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	100.81	152,260.92	153,497.28	0.38	1,236.36	
250,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528USM4 5.000% 01/01/2029 DD 09/16/15	117.66	293,142.88	294,152.50	0.72	1,009.62	
150,000.000 INTERNATIONAL LEASE FINANCE CO 459745GG4 VAR RT 03/15/2017 DD 03/15/11	101.38	151,735.03	152,062.50	0.37	327.47	
750,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15	102.83	773,604.23	771,210.00	1.90	-2,394.23	
520,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	104.68	601,994.36	544,341.20	1.34	-57,653.16	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
400,000.000	KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	92.91	370,849.85	371,624.00	0.91	774.15
350,000.000	L3 TECHNOLOGIES INC 502413AY3 5.200% 10/15/2019 DD 04/15/10	107.56	376,396.65	376,449.50	0.93	52.85
180,000.000	MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	98.43	178,646.01	177,179.40	0.44	-1,466.61
120,000.000	MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	103.75	120,000.00	124,498.80	0.31	4,498.80
750,000.000	MASSACHUSETTS ST WTR RESOURCES 576049V80 5.250% 08/01/2027 DD 02/01/07	124.02	959,886.38	930,135.00	2.29	-29,751.38
264,449.050	MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.75	264,449.05	255,859.74	0.63	-8,589.31
256,842.433	MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	98.82	256,842.43	253,821.97	0.62	-3,020.46
215,000.000	MINNESOTA ST HSG FIN AGY 60416SCQ1 2.550% 07/01/2022 DD 06/20/13	102.20	215,000.00	219,725.70	0.54	4,725.70
125,000.000	MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.59	125,000.00	128,241.25	0.32	3,241.25
125,000.000	MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	100.47	125,000.00	125,587.50	0.31	587.50

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	108.42	100,000.00	108,423.00	0.27	8,423.00	
500,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.29	505,548.37	501,425.00	1.23	-4,123.37	
125,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	104.66	125,000.00	130,823.75	0.32	5,823.75	
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	1.23	0.00	
75,000.000 NEW YORK ST MTGE AGY REVENUE 64988RES7 3.950% 04/01/2021 DD 03/31/11	103.86	76,821.88	77,892.75	0.19	1,070.87	
500,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.38	533,886.05	521,890.00	1.28	-11,996.05	
1,000,000.000 OAKTREE EIF I SERIES A1 A 144A 67401DAA3 VAR RT 10/18/2027 DD 01/07/16	99.96	999,633.46	999,633.46	2.46	0.00	
200,000.000 PRUDENTIAL FINANCIAL INC 74432QAC9 5.750% 07/15/2033 DD 07/07/03	114.18	233,848.96	228,362.00	0.56	-5,486.96	
125,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	126.77	133,085.14	158,465.00	0.39	25,379.86	
150,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14	103.14	150,000.00	154,705.50	0.38	4,705.50	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
400,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	103.66	416,690.96	414,656.00	1.02	-2,034.96	
750,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	104.48	784,434.53	783,577.50	1.93	-857.03	
580,000.000 SYNCHRONY FINANCIAL 87165BAC7 3.750% 08/15/2021 DD 08/11/14	102.78	584,279.65	596,135.60	1.47	11,855.95	
110,000.000 TENNESSEE ST HSG DEV AGY 88045RA77 2.600% 07/01/2023 DD 05/28/15	100.12	110,000.00	110,133.10	0.27	133.10	
225,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AS7 3.000% 07/01/2025 DD 05/30/13	100.49	225,000.00	226,111.50	0.56	1,111.50	
180,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461BF4 3.125% 01/01/2026 DD 05/30/13	101.78	180,000.00	183,211.20	0.45	3,211.20	
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	124.05	185,650.00	186,069.00	0.46	419.00	
2,233,753.130 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.49	3,032,374.75	2,937,206.67	7.22	-95,168.08	
1,089,440.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.24	1,556,573.27	1,505,998.28	3.70	-50,574.99	
469,707.000 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	123.85	586,153.23	581,736.82	1.43	-4,416.41	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,069,740.000 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	94.67	1,006,778.29	1,012,744.25	2.49	5,965.96	
2,096,465.600 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	94.09	2,033,461.92	1,972,648.34	4.85	-60,813.58	
438,664.500 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	100.42	474,595.88	440,520.05	1.08	-34,075.83	
160,000.000 U S TREASURY NOTE 912828R36 1.625% 05/15/2026 DD 05/15/16	93.25	160,689.90	149,200.00	0.37	-11,489.90	
1,905,000.000 U S TREASURY NOTE 912828R77 1.375% 05/31/2021 DD 05/31/16	98.01	1,928,557.96	1,867,128.60	4.59	-61,429.36	
1,900,000.000 U S TREASURY NOTE 912828U65 1.750% 11/30/2021 DD 11/30/16	99.25	1,892,521.39	1,885,826.00	4.64	-6,695.39	
718,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	107.04	800,550.46	768,547.20	1.89	-32,003.26	
490,000.000 UNITEDHEALTH GROUP INC 91324PCM2 2.700% 07/15/2020 DD 07/23/15	101.51	508,194.88	497,374.50	1.22	-10,820.38	
925,000.000 UTAH ST HSG FIN AGY 91755NXR1 VAR RT 07/01/2032 DD 01/01/14	100.00	925,000.00	925,000.00	2.27	0.00	
200,000.000 VERIZON COMMUNICATIONS INC 92343VBQ6 4.500% 09/15/2020 DD 09/18/13	107.01	219,194.17	214,022.00	0.53	-5,172.17	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
500,000.000	VIRGINIA ST HSG DEV AUTH CMWLT 92812UN46 3.700% 10/01/2025 DD 10/30/13	104.78	500,000.00	523,875.00	1.29	23,875.00
500,000.000	VISA INC 92826CAF9 4.300% 12/14/2045 DD 12/14/15	105.55	502,587.70	527,755.00	1.30	25,167.30
100,000.000	WASHINGTON ST 93974DJP4 5.000% 07/01/2029 DD 11/06/14	116.42	115,878.55	116,416.00	0.29	537.45
750,000.000	WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15	102.86	770,150.00	771,427.50	1.90	1,277.50
275,000.000	WEST VIRGINIA ST WTR DEV AUTHI 956724AM0 5.000% 07/01/2026 DD 10/16/14	117.79	319,446.75	323,933.50	0.80	4,486.75
90,000.000	WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	46.11	40,269.18	41,499.00	0.10	1,229.82
100,000.000	WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	101.11	100,466.46	101,110.00	0.25	643.54
500,000.000	WYOMING ST CMNTY DEV AUTH HSGR 98322QFS1 3.000% 06/01/2022 DD 08/26/14	102.08	502,489.95	510,410.00	1.26	7,920.05
-3,750,000.000	IRS R US0003M P 6.75% 99QACLUT7 2034 JAN 29 4996857B	0.00	0.00	0.00	0.00	0.00
3,750,000.000	IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 4996857B	0.88	99,375.00	33,041.00	0.08	-66,334.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
-4,500,000.000	IFL S UL CPURNSA INDEX 99QAC7VP5 P 196BPS 2038 MAY 23 SL104VHU	0.00	0.00	0.00	0.00	0.00
4,500,000.000	IFL L UL CPURNSA INDEX 99QAC7VNO P 196BPS 2038 MAY 23 SL104VHU	8.88	0.00	399,584.00	0.98	399,584.00
-2,250,000.000	IFL S UL CPURNSA 99QAC8FV8 P 1.775% 2036 JUN 20 SL8J2HAL	0.00	0.00	0.00	0.00	0.00
2,250,000.000	IFL L UL CPURNSA 99QAC8FU0 P 1.775% 2036 JUN 20 SL8J2HAL	11.54	0.00	259,539.00	0.64	259,539.00
-5,260,000.000	IFL S UL CPURNSA 99QAC8K18 P 1.8475% 2038 JUN 28 SLB61YUR	0.00	0.00	0.00	0.00	0.00
5,260,000.000	IFL L UL CPURNSA 99QAC8KY6 P 1.8475% 2038 JUN 28 SLB61YUR	11.07	0.00	582,521.00	1.43	582,521.00
-1,830,000.000	IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	16.53	0.00	-302,538.00	-0.74	-302,538.00
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	14.05	0.00	-257,076.00	-0.63	-257,076.00
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



Asset Detail - By Currency


Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

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 INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 SWPNDT00003	12.53	0.00	-229,278.00	-0.56	-229,278.00
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	9.60	0.00	-175,750.00	-0.43	-175,750.00
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	0.00	0.00	0.00	0.00	0.00
1,830,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	0.98	59,109.00	17,961.00	0.04	-41,148.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		40,048,352.14	39,852,971.24	98.00	-195,380.90
TOTAL ASSETS U.S. DOLLAR		40,860,204.36	40,664,823.46	100.00	-195,380.90
TOTAL ASSETS		40,860,204.36	40,664,823.46	100.00	-195,380.90

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
ALTERNATIVE INVESTMENTS					
35,548,259.00 TITAN FUND LP 99VVAVXJ4	1.00	35,548,259.00	35,710,820.00	100.00	162,561.00



Asset Detail - By Currency


Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016


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					
12,362.720 MAGNITUDE US PARTNERS 99VVAWBE7	1,155.87	12,951,162.05	14,289,674.00	38.63	1,338,511.95
9,741.300 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,167.83	10,683,350.24	11,376,149.00	30.76	692,798.76
9,711.810 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,165.79	10,657,096.04	11,321,974.00	30.61	664,877.96
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		34,291,608.33	36,987,797.00	100.00	2,696,188.67
TOTAL ASSETS U.S. DOLLAR		34,291,608.33	36,987,797.00	100.00	2,696,188.67
TOTAL ASSETS		34,291,608.33	36,987,797.00	100.00	2,696,188.67

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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

46,149,124.660 CORE COMMODITY FUND 99VVA33J9	0.85	44,643,000.00	39,321,008.10	100.00	-5,321,991.90
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	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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

44,824.130 MARATHON EAFE 99VVA3995	1,388.92	63,839,716.03	62,257,310.63	100.00	-1,582,405.40
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BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					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						
137.640 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97	100.00	137.64	137.64	0.01	0.00	
2,514,950.390 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	2,514,950.39	2,514,950.39	99.99	0.00	
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,515,088.03	2,515,088.03	100.00	0.00	
TOTAL ASSETS U.S. DOLLAR		2,515,088.03	2,515,088.03	100.00	0.00	
TOTAL ASSETS		2,515,088.03	2,515,088.03	100.00	0.00	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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						
	275,865.690 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	275,865.69	275,865.69	0.23	0.00
EQUITY						
	316.000 ABM INDUSTRIES INC 000957100	40.84	7,223.76	12,905.44	0.01	5,681.68
	2,665.000 AFLAC INC 001055102	69.60	122,470.34	185,484.00	0.15	63,013.66
	589.000 AGCO CORP 001084102	57.86	26,884.93	34,079.54	0.03	7,194.61
	2,036.000 AES CORP/VA 00130H105	11.62	25,426.81	23,658.32	0.02	-1,768.49
	299.000 AMAG PHARMACEUTICALS INC 00163U106	34.80	5,142.80	10,405.20	0.01	5,262.40
	29,039.000 AT&T INC 00206R102	42.53	897,163.79	1,235,028.67	1.02	337,864.88
	841.000 AVX CORP 002444107	15.63	10,024.72	13,144.83	0.01	3,120.11
	477.000 AARON'S INC 002535300	31.99	12,883.77	15,259.23	0.01	2,375.46

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
8,024.000 ABBOTT LABORATORIES 002824100	38.41	187,952.44	308,201.84	0.25	120,249.40	
10,535.000 ABBVIE INC 00287Y109	62.62	283,915.97	659,701.70	0.54	375,785.73	
340.000 ABIOMED INC 003654100	112.68	24,595.60	38,311.20	0.03	13,715.60	
667.000 ACADIA HEALTHCARE CO INC 00404A109	33.10	23,084.87	22,077.70	0.02	-1,007.17	
244.000 ACADIA REALTY TRUST 004239109	32.68	4,926.36	7,973.92	0.01	3,047.56	
492.000 ACI WORLDWIDE INC 004498101	18.15	5,180.76	8,929.80	0.01	3,749.04	
2,302.000 ACTIVISION BLIZZARD INC 00507V109	36.11	30,588.24	83,125.22	0.07	52,536.98	
258.000 ACUITY BRANDS INC 00508Y102	230.86	14,107.44	59,561.88	0.05	45,454.44	
1,265.000 ACXIOM CORP 005125109	26.80	16,031.23	33,902.00	0.03	17,870.77	
2,875.000 ADOBE SYSTEMS INC 00724F101	102.95	109,521.11	295,981.25	0.24	186,460.14	

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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
539.000	ADVANCE AUTO PARTS INC 00751Y106	169.12	33,342.65	91,155.68	0.08	57,813.03
1,727.000	AECOM 00766T100	36.36	37,093.97	62,793.72	0.05	25,699.75
592.000	AEGION CORP 00770F104	23.70	10,290.00	14,030.40	0.01	3,740.40
183.000	ADVANSIX INC 00773T101	22.14	1,021.53	4,051.62	0.00	3,030.09
781.000	AEROJET ROCKETDYNE HOLDINGS IN 007800105	17.95	4,904.68	14,018.95	0.01	9,114.27
2,374.000	ADVANCED MICRO DEVICES INC 007903107	11.34	25,045.70	26,921.16	0.02	1,875.46
2,256.000	AETNA INC 00817Y108	124.01	88,492.72	279,766.56	0.23	191,273.84
309.000	AFFILIATED MANAGERS GROUP INC 008252108	145.30	29,620.74	44,897.70	0.04	15,276.96
2,375.000	AGILENT TECHNOLOGIES INC 00846U101	45.56	53,797.96	108,205.00	0.09	54,407.04
333.000	AGREE REALTY CORP 008492100	46.05	9,813.51	15,334.65	0.01	5,521.14

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195.000 AIR LEASE CORP 00912X302	34.33	4,655.27	6,694.35	0.01	2,039.08	
1,382.000 AIR PRODUCTS & CHEMICALS INC 009158106	143.82	86,407.60	198,759.24	0.16	112,351.64	
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	66.68	36,166.27	73,081.28	0.06	36,915.01	
146.000 ALAMO GROUP INC 011311107	76.10	4,950.86	11,110.60	0.01	6,159.74	
856.000 ALASKA AIR GROUP INC 011659109	88.73	14,338.00	75,952.88	0.06	61,614.88	
197.000 ALBANY INTERNATIONAL CORP 012348108	46.30	4,873.78	9,121.10	0.01	4,247.32	
268.000 ALBEMARLE CORP 012653101	86.08	23,216.84	23,069.44	0.02	-147.40	
648.000 ALCOA CORP 013872106	28.08	12,757.49	18,195.84	0.01	5,438.35	
571.000 ALEXANDER & BALDWIN INC 014491104	44.87	8,493.22	25,620.77	0.02	17,127.55	
392.000 ALERE INC 01449J105	38.97	10,043.04	15,276.24	0.01	5,233.20	

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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
47.000	ALEXANDER'S INC 014752109	426.87	15,356.77	20,062.89	0.02	4,706.12
357.000	ALEXANDRIA REAL ESTATE EQUITIE 015271109	111.13	25,139.94	39,673.41	0.03	14,533.47
999.000	ALEXION PHARMACEUTICALS INC 015351109	122.35	79,414.61	122,227.65	0.10	42,813.04
365.000	ALIGN TECHNOLOGY INC 016255101	96.13	8,066.50	35,087.45	0.03	27,020.95
98.000	ALLEGHANY CORP 017175100	608.12	28,633.04	59,595.76	0.05	30,962.72
107.000	ALLEGIANT TRAVEL CO 01748X102	166.40	4,872.78	17,804.80	0.01	12,932.02
107.000	ALLETE INC 018522300	64.19	5,077.15	6,868.33	0.01	1,791.18
288.000	ALLIANCE DATA SYSTEMS CORP 018581108	228.50	44,856.17	65,808.00	0.05	20,951.83
1,340.000	ALLIANT ENERGY CORP 018802108	37.89	30,649.35	50,772.60	0.04	20,123.25
393.000	ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	10.21	4,943.94	4,012.53	0.00	-931.41

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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	
2,169.000 ALLSTATE CORP/THE 020002101	74.12	81,166.87	160,766.28	0.13	79,599.41	
1,044.000 ALLY FINANCIAL INC 02005N100	19.02	23,416.92	19,856.88	0.02	-3,560.04	
354.000 ALMOST FAMILY INC 020409108	44.10	5,200.26	15,611.40	0.01	10,411.14	
820.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	37.44	28,138.84	30,700.80	0.03	2,561.96	
587.000 ALON USA ENERGY INC 020520102	11.38	5,165.60	6,680.06	0.01	1,514.46	
1,380.000 ALPHABET INC-CL C 02079K107	771.82	294,608.32	1,065,111.60	0.88	770,503.28	
1,498.000 ALPHABET INC-CL A 02079K305	792.45	446,535.17	1,187,090.10	0.98	740,554.93	
2,384.000 ALTISOURCE RESIDENTIAL CORP 02153W100	11.04	22,290.40	26,319.36	0.02	4,028.96	
11,116.000 ALTRIA GROUP INC 02209S103	67.62	189,729.51	751,663.92	0.62	561,934.41	
1,981.000 AMAZON.COM INC 023135106	749.87	272,369.31	1,485,492.47	1.22	1,213,123.16	

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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	
53.000 AMERCO 023586100	369.59	5,074.22	19,588.27	0.02	14,514.05	
1,085.000 AMEREN CORP 023608102	52.46	33,801.46	56,919.10	0.05	23,117.64	
2,792.000 AMERICAN AIRLINES GROUP INC 02376R102	46.69	120,221.18	130,358.48	0.11	10,137.30	
227.000 AMERICAN ASSETS TRUST INC 024013104	43.08	5,077.99	9,779.16	0.01	4,701.17	
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	19.30	10,248.04	19,840.40	0.02	9,592.36	
405.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	49.77	14,021.10	20,156.85	0.02	6,135.75	
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	62.96	100,427.23	171,754.88	0.14	71,327.65	
401.000 AMERICAN EQUITY INVESTMENT LIF 025676206	22.54	4,944.33	9,038.54	0.01	4,094.21	
2,728.000 AMERICAN EXPRESS CO 025816109	74.08	149,733.03	202,090.24	0.17	52,357.21	
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	88.12	4,982.40	12,689.28	0.01	7,706.88	

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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	
2,898.000 AMERICAN HOMES 4 RENT 02665T306	20.98	41,120.51	60,800.04	0.05	19,679.53	
7,450.000 AMERICAN INTERNATIONAL GROUP I 026874784	65.31	263,625.72	486,559.50	0.40	222,933.78	
604.000 AMERICAN SOFTWARE INC/GA 029683109	10.33	5,031.32	6,239.32	0.01	1,208.00	
2,286.000 AMERICAN TOWER CORP 03027X100	105.68	101,514.18	241,584.48	0.20	140,070.30	
1,132.000 AMERICAN WATER WORKS CO INC 030420103	72.36	28,899.96	81,911.52	0.07	53,011.56	
1,128.000 AMERISOURCEBERGEN CORP 03073E105	78.19	37,000.21	88,198.32	0.07	51,198.11	
1,601.000 AMERIPRISE FINANCIAL INC 03076C106	110.94	74,763.02	177,614.94	0.15	102,851.92	
572.000 AMERIS BANCORP 03076K108	43.60	5,119.40	24,939.20	0.02	19,819.80	
1,432.000 AMETEK INC 031100100	48.60	40,601.97	69,595.20	0.06	28,993.23	
4,375.000 AMGEN INC 031162100	146.21	241,930.67	639,668.75	0.53	397,738.08	

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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	
1,906.000 AMPHENOL CORP 032095101	67.20	31,153.95	128,083.20	0.11	96,929.25	
276.000 AMTRUST FINANCIAL SERVICES INC 032359309	27.38	2,515.93	7,556.88	0.01	5,040.95	
3,025.000 ANADARKO PETROLEUM CORP 032511107	69.73	133,976.38	210,933.25	0.17	76,956.87	
1,426.000 ANALOG DEVICES INC 032654105	72.62	53,599.85	103,556.12	0.09	49,956.27	
187.000 ANDERSONS INC/THE 034164103	44.70	4,965.47	8,358.90	0.01	3,393.43	
173.000 ANIXTER INTERNATIONAL INC 035290105	81.05	10,578.95	14,021.65	0.01	3,442.70	
2,342.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.97	23,982.08	23,349.74	0.02	-632.34	
547.000 ANSYS INC 03662Q105	92.49	29,023.82	50,592.03	0.04	21,568.21	
919.000 ANTERO RESOURCES CORP 03674X106	23.65	23,792.91	21,734.35	0.02	-2,058.56	
1,049.000 ANTHEM INC 036752103	143.77	74,649.18	150,814.73	0.12	76,165.55	

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4,254.000 ANWORTH MORTGAGE ASSET CORP 037347101	5.17	21,652.86	21,993.18	0.02	340.32	
1,485.000 APACHE CORP 037411105	63.47	88,010.14	94,252.95	0.08	6,242.81	
759.000 APARTMENT INVESTMENT & MANAGEM 03748R101	45.45	18,982.59	34,496.55	0.03	15,513.96	
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	16.62	55,584.48	56,408.28	0.05	823.80	
29,308.000 APPLE INC 037833100	115.82	328,614.55	3,394,452.56	2.79	3,065,838.01	
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	59.40	4,991.74	8,672.40	0.01	3,680.66	
5,581.000 APPLIED MATERIALS INC 038222105	32.27	74,267.78	180,098.87	0.15	105,831.09	
1,028.000 AQUA AMERICA INC 03836W103	30.04	17,632.26	30,881.12	0.03	13,248.86	
3,793.000 ARCHER-DANIELS-MIDLAND CO 039483102	45.65	118,389.01	173,150.45	0.14	54,761.44	
1,945.000 ARCONIC INC 03965L100	18.54	38,107.47	36,060.30	0.03	-2,047.17	

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7,350.000	ARIAD PHARMACEUTICALS INC 04033A100	12.44	46,893.00	91,434.00	0.08	44,541.00
5.000	ARMSTRONG FLOORING INC 04238R106	19.91	56.42	99.55	0.00	43.13
10.000	ARMSTRONG WORLD INDUSTRIES INC 04247X102	41.80	383.68	418.00	0.00	34.32
789.000	ARROW ELECTRONICS INC 042735100	71.30	26,447.28	56,255.70	0.05	29,808.42
236.000	ARROW FINANCIAL CORP 042744102	40.50	4,975.44	9,558.00	0.01	4,582.56
224.000	ARTESIAN RESOURCES CORP 043113208	31.94	5,028.80	7,154.56	0.01	2,125.76
294.000	ASBURY AUTOMOTIVE GROUP INC 043436104	61.70	5,092.08	18,139.80	0.01	13,047.72
37.000	ASHFORD HOSPITALITY PRIME INC 044102101	13.65	573.50	505.05	0.00	-68.45
579.000	ASHLAND GLOBAL HOLDINGS INC 044186104	109.29	31,885.53	63,278.91	0.05	31,393.38
504.000	ASPEN TECHNOLOGY INC 045327103	54.68	7,791.84	27,558.72	0.02	19,766.88

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2,277.000 ASSOCIATED BANC-CORP 045487105	24.70	24,295.59	56,241.90	0.05	31,946.31	
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	32.85	2,270.59	3,580.65	0.00	1,310.06	
342.000 ASSURANT INC 04621X108	92.86	10,105.19	31,758.12	0.03	21,652.93	
142.000 ASTEC INDUSTRIES INC 046224101	67.46	4,979.94	9,579.32	0.01	4,599.38	
133.000 ASTERIAS BIOTHERAPEUTICS INC 04624N107	4.60	478.79	611.80	0.00	133.01	
208.000 ATHENAHEALTH INC 04685W103	105.17	8,540.48	21,875.36	0.02	13,334.88	
5,454.000 ATLANTIC POWER CORP 04878Q863	2.50	16,580.71	13,635.00	0.01	-2,945.71	
538.000 ATMOS ENERGY CORP 049560105	74.15	17,382.78	39,892.70	0.03	22,509.92	
14.000 ATRION CORP 049904105	507.20	3,289.44	7,100.80	0.01	3,811.36	
1,560.000 AUTODESK INC 052769106	74.01	53,912.82	115,455.60	0.10	61,542.78	

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2,789.000 AUTOMATIC DATA PROCESSING INC 053015103	102.78	105,255.76	286,653.42	0.24	181,397.66	
529.000 AUTONATION INC 05329W102	48.65	11,207.50	25,735.85	0.02	14,528.35	
56.000 AUTOZONE INC 053332102	789.79	43,052.79	44,228.24	0.04	1,175.45	
626.000 AVALONBAY COMMUNITIES INC 053484101	177.15	79,476.42	110,895.90	0.09	31,419.48	
495.000 AVANGRID INC 05351W103	37.88	19,181.25	18,750.60	0.02	-430.65	
640.000 AVERY DENNISON CORP 053611109	70.22	18,284.80	44,940.80	0.04	26,656.00	
708.000 AVIS BUDGET GROUP INC 053774105	36.68	15,452.38	25,969.44	0.02	10,517.06	
365.000 AVISTA CORP 05379B107	39.99	9,993.70	14,596.35	0.01	4,602.65	
647.000 AVNET INC 053807103	47.61	22,749.55	30,803.67	0.03	8,054.12	
3,866.000 BB&T CORP 054937107	47.02	116,678.85	181,779.32	0.15	65,100.47	

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481.000 B&G FOODS INC 05508R106	43.80	19,661.22	21,067.80	0.02	1,406.58	
3,137.000 BGC PARTNERS INC 05541T101	10.23	10,728.54	32,091.51	0.03	21,362.97	
192.000 BOK FINANCIAL CORP 05561Q201	83.04	10,043.52	15,943.68	0.01	5,900.16	
630.000 BWX TECHNOLOGIES INC 05605H100	39.70	11,904.08	25,011.00	0.02	13,106.92	
315.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	16.59	4,384.63	5,225.85	0.00	841.22	
1,727.000 BAKER HUGHES INC 057224107	64.97	86,264.04	112,203.19	0.09	25,939.15	
122.000 BALCHEM CORP 057665200	83.92	5,055.68	10,238.24	0.01	5,182.56	
852.000 BALL CORP 058498106	75.07	38,305.92	63,959.64	0.05	25,653.72	
132.000 BANCFIRST CORP 05945F103	93.05	5,043.72	12,282.60	0.01	7,238.88	
47,948.000 BANK OF AMERICA CORP 060505104	22.10	608,413.29	1,059,650.80	0.87	451,237.51	

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324.000 BANK OF HAWAII CORP 062540109	88.69	14,878.08	28,735.56	0.02	13,857.48	
1,382.000 BANK MUTUAL CORP 063750103	9.45	4,906.10	13,059.90	0.01	8,153.80	
42.000 BANK OF THE OZARKS INC 063904106	52.59	527.10	2,208.78	0.00	1,681.68	
2,951.000 BANK OF NEW YORK MELLON CORP/T 064058100	47.38	81,321.66	139,818.38	0.12	58,496.72	
766.000 CR BARD INC 067383109	224.66	57,514.19	172,089.56	0.14	114,575.37	
271.000 BARNES & NOBLE INC 067774109	11.15	3,134.23	3,021.65	0.00	-112.58	
171.000 BARNES & NOBLE EDUCATION INC 06777U101	11.47	1,543.48	1,961.37	0.00	417.89	
209.000 BARNES GROUP INC 067806109	47.42	4,903.14	9,910.78	0.01	5,007.64	
3,403.000 BAXTER INTERNATIONAL INC 071813109	44.34	83,185.00	150,889.02	0.12	67,704.02	
975.000 B/E AEROSPACE INC 073302101	60.19	21,518.04	58,685.25	0.05	37,167.21	

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274.000 BEACON ROOFING SUPPLY INC 073685109	46.07	6,088.28	12,623.18	0.01	6,534.90	
2,340.000 BEAZER HOMES USA INC 07556Q881	13.30	34,848.45	31,122.00	0.03	-3,726.45	
1,428.000 BECTON DICKINSON AND CO 075887109	165.55	99,915.23	236,405.40	0.19	136,490.17	
1,565.000 BED BATH & BEYOND INC 075896100	40.64	60,487.87	63,601.60	0.05	3,113.73	
282.000 BELDEN INC 077454106	74.77	9,145.26	21,085.14	0.02	11,939.88	
674.000 BEMIS CO INC 081437105	47.82	22,290.46	32,230.68	0.03	9,940.22	
703.000 BENCHMARK ELECTRONICS INC 08160H101	30.50	10,258.48	21,441.50	0.02	11,183.02	
675.000 BENEFICIAL BANCORP INC 08171T102	18.40	5,001.59	12,420.00	0.01	7,418.41	
782.000 WR BERKLEY CORP 084423102	66.51	21,364.24	52,010.82	0.04	30,646.58	
9,107.000 BERKSHIRE HATHAWAY INC 084670702	162.98	799,681.18	1,484,258.86	1.22	684,577.68	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
233.000 BERKSHIRE HILLS BANCORP INC 084680107	36.85	5,063.09	8,586.05	0.01	3,522.96	
954.000 BERRY PLASTICS GROUP INC 08579W103	48.73	15,006.42	46,488.42	0.04	31,482.00	
1,450.000 BEST BUY CO INC 086516101	42.67	17,574.00	61,871.50	0.05	44,297.50	
517.000 BIG LOTS INC 089302103	50.21	10,407.37	25,958.57	0.02	15,551.20	
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	82.84	30,086.00	101,727.52	0.08	71,641.52	
834.000 BIOGEN INC 09062X103	283.58	52,628.07	236,505.72	0.19	183,877.65	
203.000 BIO-TECHNE CORP 09073M104	102.83	14,837.10	20,874.49	0.02	6,037.39	
355.000 BLACK HILLS CORP 092113109	61.34	16,726.07	21,775.70	0.02	5,049.63	
188.000 BLACKBAUD INC 09227Q100	64.00	4,998.92	12,032.00	0.01	7,033.08	
229.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	37.68	5,415.84	8,627.58	0.01	3,211.74	

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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	
568.000 BLACKROCK INC 09247X101	380.54	100,837.94	216,146.72	0.18	115,308.78	
1,502.000 H&R BLOCK INC 093671105	22.99	22,412.96	34,530.98	0.03	12,118.02	
846.000 BLOOMIN' BRANDS INC 094235108	18.03	13,375.26	15,253.38	0.01	1,878.12	
2,183.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	13.72	28,060.72	29,950.76	0.02	1,890.04	
3,360.000 BOEING CO/THE 097023105	155.68	263,675.92	523,084.80	0.43	259,408.88	
1,633.000 BORGWARNER INC 099724106	39.44	59,852.80	64,405.52	0.05	4,552.72	
58.000 BOSTON BEER CO INC/THE 100557107	169.85	5,150.40	9,851.30	0.01	4,700.90	
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	16.55	4,701.48	12,776.60	0.01	8,075.12	
165.000 BOSTON PROPERTIES INC 101121101	125.78	19,968.30	20,753.70	0.02	785.40	
7,377.000 BOSTON SCIENTIFIC CORP 101137107	21.63	53,585.00	159,564.51	0.13	105,979.51	

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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	
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	25.02	5,080.32	5,404.32	0.00	324.00	
3,821.000 BOX INC 10316T104	13.86	49,481.95	52,959.06	0.04	3,477.11	
1,128.000 BOYD GAMING CORP 103304101	20.17	7,185.36	22,751.76	0.02	15,566.40	
2,159.000 BRANDYWINE REALTY TRUST 105368203	16.51	21,629.15	35,645.09	0.03	14,015.94	
711.000 BRINKER INTERNATIONAL INC 109641100	49.53	14,994.99	35,215.83	0.03	20,220.84	
9,844.000 BRISTOL-MYERS SQUIBB CO 110122108	58.44	251,898.47	575,283.36	0.47	323,384.89	
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	66.30	14,727.50	45,415.50	0.04	30,688.00	
3,818.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	12.49	20,708.78	47,686.82	0.04	26,978.04	
548.000 BROOKLINE BANCORP INC 11373M107	16.40	5,025.16	8,987.20	0.01	3,962.04	
691.000 BROWN & BROWN INC 115236101	44.86	17,406.29	30,998.26	0.03	13,591.97	

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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
1,054.000	BROWN-FORMAN CORP 115637209	44.92	21,093.97	47,345.68	0.04	26,251.71
50.000	BRUNOS INC NEW 116881202	10.00	500.00	500.00	0.00	0.00
903.000	BRUNSWICK CORP/DE 117043109	54.54	20,341.83	49,249.62	0.04	28,907.79
248.000	BRYN MAWR BANK CORP 117665109	42.15	4,915.36	10,453.20	0.01	5,537.84
272.000	BUFFALO WILD WINGS INC 119848109	154.40	18,822.40	41,996.80	0.03	23,174.40
1,675.000	CBS CORP 124857202	63.62	46,612.44	106,563.50	0.09	59,951.06
314.000	CBOE HOLDINGS INC 12503M108	73.89	7,570.54	23,201.46	0.02	15,630.92
1,423.000	CBRE GROUP INC 12504L109	31.49	32,425.28	44,810.27	0.04	12,384.99
929.000	CDK GLOBAL INC 12508E101	59.69	14,738.35	55,452.01	0.05	40,713.66
122.000	CEB INC 125134106	60.60	5,004.44	7,393.20	0.01	2,388.76

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2,259.000 CF INDUSTRIES HOLDINGS INC 125269100	31.48	77,937.85	71,113.32	0.06	-6,824.53	
278.000 CH ROBINSON WORLDWIDE INC 12541W209	73.26	19,081.92	20,366.28	0.02	1,284.36	
1,820.000 CIGNA CORP 125509109	133.39	69,943.43	242,769.80	0.20	172,826.37	
1,488.000 CIT GROUP INC 125581801	42.68	52,677.93	63,507.84	0.05	10,829.91	
1,753.000 CME GROUP INC 12572Q105	115.35	103,678.37	202,208.55	0.17	98,530.18	
1,589.000 CMS ENERGY CORP 125896100	41.62	30,429.35	66,134.18	0.05	35,704.83	
209.000 CSS INDUSTRIES INC 125906107	27.07	5,032.72	5,657.63	0.00	624.91	
2,691.000 CNO FINANCIAL GROUP INC 12621E103	19.15	17,478.63	51,532.65	0.04	34,054.02	
6,933.000 CSX CORP 126408103	35.93	74,784.19	249,102.69	0.21	174,318.50	
192.000 CST BRANDS INC 12646R105	48.15	3,402.48	9,244.80	0.01	5,842.32	

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832.000 CSRA INC 12650T104	31.84	20,359.21	26,490.88	0.02	6,131.67	
554.000 CVB FINANCIAL CORP 126600105	22.93	4,875.20	12,703.22	0.01	7,828.02	
7,051.000 CVS HEALTH CORP 126650100	78.91	234,551.31	556,394.41	0.46	321,843.10	
929.000 CA INC 12673P105	31.77	21,984.69	29,514.33	0.02	7,529.64	
258.000 CABELA'S INC 126804301	58.55	6,764.76	15,105.90	0.01	8,341.14	
12.000 CABLE ONE INC 12685J105	621.73	1,876.41	7,460.76	0.01	5,584.35	
391.000 CABOT CORP 127055101	50.54	15,030.04	19,761.14	0.02	4,731.10	
2,485.000 CABOT OIL & GAS CORP 127097103	23.36	38,182.03	58,049.60	0.05	19,867.57	
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	25.22	16,346.21	40,377.22	0.03	24,031.01	
246.000 CALATLANTIC GROUP INC 128195104	34.01	10,049.10	8,366.46	0.01	-1,682.64	

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488.000 CALERES INC 129500104	32.82	5,016.64	16,016.16	0.01	10,999.52	
290.000 CALGON CARBON CORP 129603106	17.00	5,060.50	4,930.00	0.00	-130.50	
279.000 CALIFORNIA WATER SERVICE GROUP 130788102	33.90	5,091.75	9,458.10	0.01	4,366.35	
781.000 CALLAWAY GOLF CO 131193104	10.96	4,810.96	8,559.76	0.01	3,748.80	
2,682.000 CALPINE CORP 131347304	11.43	34,981.41	30,655.26	0.03	-4,326.15	
428.000 CAMDEN PROPERTY TRUST 133131102	84.07	22,136.16	35,981.96	0.03	13,845.80	
441.000 CAMPBELL SOUP CO 134429109	60.47	14,893.76	26,667.27	0.02	11,773.51	
2,057.000 CAPITAL ONE FINANCIAL CORP 14040H105	87.24	107,744.99	179,452.68	0.15	71,707.69	
997.000 CAPITOL FEDERAL FINANCIAL INC 14057J101	16.46	11,764.60	16,410.62	0.01	4,646.02	
461.000 CARDINAL FINANCIAL CORP 14149F109	32.79	4,868.16	15,116.19	0.01	10,248.03	

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,234.000	CARDINAL HEALTH INC 14149Y108	71.97	105,930.77	160,780.98	0.13	54,850.21
119.000	CARE CAPITAL PROPERTIES INC 141624106	25.00	2,318.65	2,975.00	0.00	656.35
1,851.000	CARETRUST REIT INC 14174T107	15.32	21,249.48	28,357.32	0.02	7,107.84
181.000	CARLISLE COS INC 142339100	110.29	9,945.69	19,962.49	0.02	10,016.80
1,537.000	CARMAX INC 143130102	64.39	40,100.33	98,967.43	0.08	58,867.10
1,387.000	CARNIVAL CORP 143658300	52.06	53,900.31	72,207.22	0.06	18,306.91
542.000	CARTER'S INC 146229109	86.39	22,250.67	46,823.38	0.04	24,572.71
113.000	CASEY'S GENERAL STORES INC 147528103	118.88	4,901.94	13,433.44	0.01	8,531.50
3,205.000	CATERPILLAR INC 149123101	92.74	200,099.37	297,231.70	0.24	97,132.33
471.000	CATHAY GENERAL BANCORP 149150104	38.03	6,579.87	17,912.13	0.01	11,332.26

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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
467.000	CAVIUM INC 14964U108	62.44	13,954.43	29,159.48	0.02	15,205.05
1,122.000	CELANESE CORP 150870103	78.74	36,431.34	88,346.28	0.07	51,914.94
5,273.000	CELGENE CORP 151020104	115.75	143,276.50	610,349.75	0.50	467,073.25
947.000	CENTENE CORP 15135B101	56.51	25,112.18	53,514.97	0.04	28,402.79
3,850.000	CENTERPOINT ENERGY INC 15189T107	24.64	55,009.40	94,864.00	0.08	39,854.60
794.000	CENTERSTATE BANKS INC 15201P109	25.17	5,065.72	19,984.98	0.02	14,919.26
1,057.000	CENTRAL GARDEN & PET CO 153527205	30.90	22,123.01	32,661.30	0.03	10,538.29
371.000	CENTRAL PACIFIC FINANCIAL CORP 154760409	31.42	4,889.59	11,656.82	0.01	6,767.23
659.000	CENTURY ALUMINUM CO 156431108	8.56	4,751.39	5,641.04	0.00	889.65
1,047.000	CENTURYLINK INC 156700106	23.78	32,278.96	24,897.66	0.02	-7,381.30

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1,633.000 CERNER CORP 156782104	47.37	45,747.40	77,355.21	0.06	31,607.81	
1,130.000 CHARTER COMMUNICATIONS INC 16119P108	287.92	66,921.55	325,349.60	0.27	258,428.05	
608.000 CHATHAM LODGING TRUST 16208T102	20.55	10,019.84	12,494.40	0.01	2,474.56	
166.000 CHEESECAKE FACTORY INC/THE 163072101	59.88	5,132.72	9,940.08	0.01	4,807.36	
272.000 CHEMICAL FINANCIAL CORP 163731102	54.17	4,972.16	14,734.24	0.01	9,762.08	
1,072.000 CHEMOURS CO/THE 163851108	22.09	11,221.47	23,680.48	0.02	12,459.01	
244.000 CHEMTURA CORP 163893209	33.20	5,043.48	8,100.80	0.01	3,057.32	
966.000 CHENIERE ENERGY INC 16411R208	41.43	22,907.61	40,021.38	0.03	17,113.77	
5,212.000 CHESAPEAKE ENERGY CORP 165167107	7.02	23,558.24	36,588.24	0.03	13,030.00	
366.000 CHESAPEAKE UTILITIES CORP 165303108	66.95	13,240.44	24,503.70	0.02	11,263.26	

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10,093.000 CHEVRON CORP 166764100	117.70	653,547.59	1,187,946.10	0.98	534,398.51	
586.000 CHICAGO BRIDGE & IRON CO NV 167250109	31.75	20,427.96	18,605.50	0.02	-1,822.46	
1,205.000 CHICO'S FAS INC 168615102	14.39	14,508.20	17,339.95	0.01	2,831.75	
248.000 CHILDREN'S PLACE INC/THE 168905107	100.95	15,214.32	25,035.60	0.02	9,821.28	
2,436.000 CHIMERA INVESTMENT CORP 16934Q208	17.02	32,886.00	41,460.72	0.03	8,574.72	
214.000 CHIPOTLE MEXICAN GRILL INC 169656105	377.32	58,373.12	80,746.48	0.07	22,373.36	
1,672.000 CHURCH & DWIGHT CO INC 171340102	44.19	41,186.43	73,885.68	0.06	32,699.25	
115.000 CHURCHILL DOWNS INC 171484108	150.45	4,940.40	17,301.75	0.01	12,361.35	
1,727.000 CIENA CORP 171779309	24.41	25,278.11	42,156.07	0.03	16,877.96	
608.000 CIMAREX ENERGY CO 171798101	135.90	36,698.88	82,627.20	0.07	45,928.32	

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328.000	CINCINNATI BELL INC 171871502	22.35	5,100.40	7,330.80	0.01	2,230.40
607.000	CINCINNATI FINANCIAL CORP 172062101	75.75	17,080.98	45,980.25	0.04	28,899.27
553.000	CINEMARK HOLDINGS INC 17243V102	38.36	11,082.12	21,213.08	0.02	10,130.96
266.000	CIRRUS LOGIC INC 172755100	56.54	3,777.20	15,039.64	0.01	11,262.44
22,153.000	CISCO SYSTEMS INC 17275R102	30.22	539,012.64	669,463.66	0.55	130,451.02
753.000	CINTAS CORP 172908105	115.56	26,575.77	87,016.68	0.07	60,440.91
13,324.000	CITIGROUP INC 172967424	59.43	551,708.89	791,845.32	0.65	240,136.43
1,336.000	CITRIX SYSTEMS INC 177376100	89.31	49,327.26	119,318.16	0.10	69,990.90
156.000	CITY HOLDING CO 177835105	67.60	4,907.76	10,545.60	0.01	5,637.84
111.000	CLARCOR INC 179895107	82.47	5,038.29	9,154.17	0.01	4,115.88



Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
146.000 CLEARWATER PAPER CORP 18538R103	65.55	5,212.20	9,570.30	0.01	4,358.10
1,068.000 CLOROX CO/THE 189054109	120.02	68,030.53	128,181.36	0.11	60,150.83
1,233.000 COACH INC 189754104	35.02	41,395.73	43,179.66	0.04	1,783.93
795.000 COBIZ FINANCIAL INC 190897108	16.89	4,984.65	13,427.55	0.01	8,442.90
158.000 COCA-COLA BOTTLING CO CONSOLID 191098102	178.85	9,996.66	28,258.30	0.02	18,261.64
19,793.000 COCA-COLA CO/THE 191216100	41.46	475,130.46	820,617.78	0.68	345,487.32
6,419.000 COEUR MINING INC 192108504	9.09	80,209.52	58,348.71	0.05	-21,860.81
560.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	41.35	15,031.20	23,156.00	0.02	8,124.80
300.000 COGNEX CORP 192422103	63.62	5,055.00	19,086.00	0.02	14,031.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	56.03	80,491.66	221,150.41	0.18	140,658.75

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97.000 COHERENT INC 192479103	137.39	5,028.48	13,326.35	0.01	8,297.87	
631.000 COLFAX CORP 194014106	35.93	24,691.03	22,671.83	0.02	-2,019.20	
5,123.000 COLGATE-PALMOLIVE CO 194162103	65.44	160,496.40	335,249.12	0.28	174,752.72	
1,256.000 COLONY CAPITAL INC 19624R106	20.25	21,427.36	25,434.00	0.02	4,006.64	
529.000 COLUMBIA BANKING SYSTEM INC 197236102	44.68	9,517.21	23,635.72	0.02	14,118.51	
13,608.000 COMCAST CORP 20030N101	69.05	333,302.56	939,632.40	0.77	606,329.84	
426.000 COMERICA INC 200340107	68.11	14,809.16	29,014.86	0.02	14,205.70	
1,032.000 COMMERCE BANCSHARES INC/MO 200525103	57.81	28,806.51	59,659.92	0.05	30,853.41	
91.000 COMMERCEHUB INC 20084V108	15.01	330.72	1,365.91	0.00	1,035.19	
183.000 COMMERCEHUB INC 20084V306	15.03	670.45	2,750.49	0.00	2,080.04	

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1,375.000 COMMERCIAL METALS CO 201723103	21.78	19,717.50	29,947.50	0.02	10,230.00	
1,234.000 COMMUNICATIONS SALES & LEASING 20341J104	25.41	25,531.46	31,355.94	0.03	5,824.48	
219.000 COMMUNITY BANK SYSTEM INC 203607106	61.79	5,315.13	13,532.01	0.01	8,216.88	
205.000 COMMUNITY TRUST BANCORP INC 204149108	49.60	5,029.95	10,168.00	0.01	5,138.05	
832.000 COMPUTER SCIENCES CORP 205363104	59.42	20,149.52	49,437.44	0.04	29,287.92	
421.000 COMSCORE INC 20564W105	31.58	9,855.61	13,295.18	0.01	3,439.57	
2,257.000 CONAGRA BRANDS INC 205887102	39.55	42,856.92	89,264.35	0.07	46,407.43	
697.000 CONCHO RESOURCES INC 20605P101	132.60	36,369.46	92,422.20	0.08	56,052.74	
170.000 CONNECTICUT WATER SERVICE INC 207797101	55.85	5,026.90	9,494.50	0.01	4,467.60	
6,791.000 CONOCOPHILLIPS 20825C104	50.14	307,354.24	340,500.74	0.28	33,146.50	

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1,637.000 CONSOL ENERGY INC 20854P109	18.23	23,425.47	29,842.51	0.02	6,417.04	
306.000 CONSOLIDATED COMMUNICATIONS HO 209034107	26.85	5,055.12	8,216.10	0.01	3,160.98	
1,353.000 CONSOLIDATED EDISON INC 209115104	73.68	63,200.39	99,689.04	0.08	36,488.65	
789.000 CONSTELLATION BRANDS INC 21036P108	153.31	33,960.30	120,961.59	0.10	87,001.29	
514.000 CONTINENTAL RESOURCES INC/OK 212015101	51.54	20,103.78	26,491.56	0.02	6,387.78	
1,136.000 CONVERGYS CORP 212485106	24.56	14,972.48	27,900.16	0.02	12,927.68	
92.000 COOPER COS INC/THE 216648402	174.93	6,992.92	16,093.56	0.01	9,100.64	
364.000 COOPER TIRE & RUBBER CO 216831107	38.85	6,329.96	14,141.40	0.01	7,811.44	
220.000 COPART INC 217204106	55.41	4,946.70	12,190.20	0.01	7,243.50	
558.000 CORE-MARK HOLDING CO INC 218681104	43.07	25,235.55	24,033.06	0.02	-1,202.49	

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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	
263.000 CORESITE REALTY CORP 21870Q105	79.37	22,139.34	20,874.31	0.02	-1,265.03	
192.000 CORELOGIC INC/UNITED STATES 21871D103	36.83	5,018.88	7,071.36	0.01	2,052.48	
991.000 CORECIVIC INC 21871N101	24.46	23,230.29	24,239.86	0.02	1,009.57	
4,480.000 CORNING INC 219350105	24.27	55,819.66	108,729.60	0.09	52,909.94	
1,028.000 CORPORATE OFFICE PROPERTIES TR 22002T108	31.22	22,338.44	32,094.16	0.03	9,755.72	
2,572.000 COSTCO WHOLESALE CORP 22160K105	160.11	128,783.64	411,802.92	0.34	283,019.28	
88.000 COSTAR GROUP INC 22160N109	188.49	4,916.56	16,587.12	0.01	11,670.56	
1,089.000 COVANTA HOLDING CORP 22282E102	15.60	20,789.01	16,988.40	0.01	-3,800.61	
104.000 CRANE CO 224399105	72.12	4,877.60	7,500.48	0.01	2,622.88	
1,740.000 CROWN CASTLE INTERNATIONAL COR 22822V101	86.77	66,781.20	150,979.80	0.12	84,198.60	

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531.000	CROWN HOLDINGS INC 228368106	52.57	18,044.86	27,914.67	0.02	9,869.81
591.000	CUBESMART 229663109	26.77	6,081.39	15,821.07	0.01	9,739.68
497.000	CUMMINS INC 231021106	136.67	24,037.52	67,924.99	0.06	43,887.47
158.000	CURTISS-WRIGHT CORP 231561101	98.36	4,942.24	15,540.88	0.01	10,598.64
425.000	CYRUSONE INC 23283R100	44.73	21,896.00	19,010.25	0.02	-2,885.75
365.000	DCT INDUSTRIAL TRUST INC 233153204	47.88	7,475.20	17,476.20	0.01	10,001.00
1,732.000	DDR CORP 23317H102	15.27	22,621.30	26,447.64	0.02	3,826.34
1,729.000	DR HORTON INC 23331A109	27.33	24,185.23	47,253.57	0.04	23,068.34
97.000	DST SYSTEMS INC 233326107	107.15	4,959.61	10,393.55	0.01	5,433.94
1,473.000	DTE ENERGY CO 233331107	98.51	61,570.23	145,105.23	0.12	83,535.00



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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
204.000 DSW INC 23334L102	22.65	5,049.00	4,620.60	0.00	-428.40
933.000 DANA INC 235825205	18.98	11,447.91	17,708.34	0.01	6,260.43
3,426.000 DANAHER CORP 235851102	77.84	89,503.72	266,679.84	0.22	177,176.12
480.000 DARDEN RESTAURANTS INC 237194105	72.72	18,366.12	34,905.60	0.03	16,539.48
1,553.000 DARLING INGREDIENTS INC 237266101	12.91	23,051.12	20,049.23	0.02	-3,001.89
1,010.000 DAVITA INC 23918K108	64.20	28,274.95	64,842.00	0.05	36,567.05
545.000 DEAN FOODS CO 242370203	21.78	6,202.92	11,870.10	0.01	5,667.18
108.000 DECKERS OUTDOOR CORP 243537107	55.39	5,114.88	5,982.12	0.00	867.24
1,281.000 DEERE & CO 244199105	103.04	54,291.54	131,994.24	0.11	77,702.70
1,098.000 DELL TECHNOLOGIES INC CLASS V 24703L103	54.97	51,098.21	60,357.06	0.05	9,258.85

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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	
5,690.000 DELTA AIR LINES INC 247361702	49.19	74,803.06	279,891.10	0.23	205,088.04	
306.000 DELUXE CORP 248019101	71.61	7,203.24	21,912.66	0.02	14,709.42	
1,279.000 DENNY'S CORP 24869P104	12.83	4,898.57	16,409.57	0.01	11,511.00	
1,430.000 DENTSPLY SIRONA INC 24906P109	57.73	41,952.38	82,553.90	0.07	40,601.52	
742.000 DERMIRA INC 24983L104	30.33	21,451.22	22,504.86	0.02	1,053.64	
1,938.000 DEVON ENERGY CORP 25179M103	45.67	106,218.98	88,508.46	0.07	-17,710.52	
221.000 DEXCOM INC 252131107	59.70	18,519.80	13,193.70	0.01	-5,326.10	
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	210.38	5,039.10	13,885.08	0.01	8,845.98	
1,551.000 DIAMONDROCK HOSPITALITY CO 252784301	11.53	15,154.80	17,883.03	0.01	2,728.23	
566.000 DIGITAL REALTY TRUST INC 253868103	98.26	27,467.98	55,615.16	0.05	28,147.18	

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280.000 DILLARD'S INC 254067101	62.69	16,599.17	17,553.20	0.01	954.03	
7,278.000 WALT DISNEY CO/THE 254687106	104.22	229,923.98	758,513.16	0.62	528,589.18	
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	72.09	76,838.66	230,111.28	0.19	153,272.62	
1,040.000 DISCOVERY COMMUNICATIONS INC 25470F104	27.41	31,638.19	28,506.40	0.02	-3,131.79	
241.000 DISCOVERY COMMUNICATIONS INC 25470F302	26.78	4,831.36	6,453.98	0.01	1,622.62	
1,495.000 DISH NETWORK CORP 25470M109	57.93	37,576.96	86,605.35	0.07	49,028.39	
297.000 DOLBY LABORATORIES INC 25659T107	45.19	9,771.30	13,421.43	0.01	3,650.13	
1,034.000 DOLLAR GENERAL CORP 256677105	74.07	56,804.08	76,588.38	0.06	19,784.30	
1,113.000 DOLLAR TREE INC 256746108	77.18	46,578.41	85,901.34	0.07	39,322.93	
3,181.000 DOMINION RESOURCES INC/VA 25746U109	76.59	122,925.93	243,632.79	0.20	120,706.86	

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368.000 DOMINO'S PIZZA INC 25754A201	159.24	9,126.40	58,600.32	0.05	49,473.92	
548.000 DOMTAR CORP 257559203	39.03	20,974.70	21,388.44	0.02	413.74	
678.000 DONALDSON CO INC 257651109	42.08	19,695.90	28,530.24	0.02	8,834.34	
122.000 RR DONNELLEY & SONS CO 257867200	16.32	2,580.33	1,991.04	0.00	-589.29	
45.000 DONNELLEY FINANCIAL SOLUTIONS 25787G100	22.98	990.95	1,034.10	0.00	43.15	
941.000 DOUGLAS EMMETT INC 25960P109	36.56	15,272.43	34,402.96	0.03	19,130.53	
352.000 DOUGLAS DYNAMICS INC 25960R105	33.65	5,047.68	11,844.80	0.01	6,797.12	
1,328.000 DOVER CORP 260003108	74.93	52,825.09	99,507.04	0.08	46,681.95	
4,627.000 DOW CHEMICAL CO/THE 260543103	57.22	164,370.07	264,756.94	0.22	100,386.87	
1,281.000 DR PEPPER SNAPPLE GROUP INC 26138E109	90.67	31,429.72	116,148.27	0.10	84,718.55	



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201.000 DRIL-QUIP INC 262037104	60.05	15,041.95	12,070.05	0.01	-2,971.90
4,418.000 EI DU PONT DE NEMOURS & CO 263534109	73.40	181,645.93	324,281.20	0.27	142,635.27
2,075.000 DUKE REALTY CORP 264411505	26.56	24,341.05	55,112.00	0.05	30,770.95
3,365.000 DUKE ENERGY CORP 26441C204	77.62	178,374.92	261,191.30	0.22	82,816.38
491.000 DUN & BRADSTREET CORP/THE 26483E100	121.32	37,710.62	59,568.12	0.05	21,857.50
851.000 DUNKIN' BRANDS GROUP INC 265504100	52.44	27,538.36	44,626.44	0.04	17,088.08
350.000 DUPONT FABROS TECHNOLOGY INC 26613Q106	43.93	8,708.00	15,375.50	0.01	6,667.50
321.000 DYCOM INDUSTRIES INC 267475101	80.29	4,798.95	25,773.09	0.02	20,974.14
3,281.000 EOG RESOURCES INC 26875P101	101.10	136,245.91	331,709.10	0.27	195,463.19
799.000 EQT CORP 26884L109	65.40	40,195.51	52,254.60	0.04	12,059.09



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278.000 EPR PROPERTIES 26884U109	71.77	12,782.44	19,952.06	0.02	7,169.62
315.000 ERA GROUP INC 26885G109	16.97	5,876.06	5,345.55	0.00	-530.51
166.000 EAGLE BANCORP INC 268948106	60.95	1,933.15	10,117.70	0.01	8,184.55
1,013.000 E*TRADE FINANCIAL CORP 269246401	34.65	9,035.96	35,100.45	0.03	26,064.49
227.000 EAGLE MATERIALS INC 26969P108	98.53	14,862.68	22,366.31	0.02	7,503.63
952.000 EAST WEST BANCORP INC 27579R104	50.83	17,678.64	48,390.16	0.04	30,711.52
304.000 EASTMAN CHEMICAL CO 277432100	75.21	18,231.76	22,863.84	0.02	4,632.08
6,217.000 EBAY INC 278642103	29.69	74,670.96	184,582.73	0.15	109,911.77
541.000 ECHOSTAR CORP 278768106	51.39	10,898.07	27,801.99	0.02	16,903.92
1,513.000 ECOLAB INC 278865100	117.22	68,501.50	177,353.86	0.15	108,852.36

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301.000	EDGEWELL PERSONAL CARE CO 28035Q102	72.99	21,245.58	21,969.99	0.02	724.41
2,402.000	EDISON INTERNATIONAL 281020107	71.99	99,825.54	172,919.98	0.14	73,094.44
199.000	EDUCATION REALTY TRUST INC 28140H203	42.30	4,955.10	8,417.70	0.01	3,462.60
1,073.000	EDWARDS LIFESCIENCES CORP 28176E108	93.70	105,744.15	100,540.10	0.08	-5,204.05
584.000	EL PASO ELECTRIC CO 283677854	46.50	23,414.48	27,156.00	0.02	3,741.52
1,799.000	ELECTRONIC ARTS INC 285512109	78.76	32,481.90	141,689.24	0.12	109,207.34
309.000	ELECTRONICS FOR IMAGING INC 286082102	43.86	5,101.59	13,552.74	0.01	8,451.15
358.000	PERRY ELLIS INTERNATIONAL INC 288853104	24.91	5,083.60	8,917.78	0.01	3,834.18
398.000	EMCOR GROUP INC 29084Q100	70.76	11,311.16	28,162.48	0.02	16,851.32
1,230.000	EMERSON ELECTRIC CO 291011104	55.75	59,746.86	68,572.50	0.06	8,825.64

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262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	34.09	4,878.44	8,931.58	0.01	4,053.14	
315.000 EMPLOYERS HOLDINGS INC 292218104	39.60	5,021.10	12,474.00	0.01	7,452.90	
220.000 ENCORE WIRE CORP 292562105	43.35	5,108.40	9,537.00	0.01	4,428.60	
417.000 ENERGEN CORP 29265N108	57.67	19,623.06	24,048.39	0.02	4,425.33	
198.000 ENERGIZER HOLDINGS INC 29272W109	44.61	3,887.05	8,832.78	0.01	4,945.73	
202.000 ENERSYS 29275Y102	78.10	5,369.16	15,776.20	0.01	10,407.04	
800.000 ENTEGRIS INC 29362U104	17.90	7,832.00	14,320.00	0.01	6,488.00	
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	43.00	5,190.90	16,770.00	0.01	11,579.10	
194.000 ENVISION HEALTHCARE CORP 29414D100	63.29	4,974.16	12,278.26	0.01	7,304.10	
576.000 EQUIFAX INC 294429105	118.23	21,032.64	68,100.48	0.06	47,067.84	

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269.000 EQUINIX INC 29444U700	357.41	28,747.40	96,143.29	0.08	67,395.89	
1,944.000 EQUITY COMMONWEALTH 294628102	30.24	54,672.72	58,786.56	0.05	4,113.84	
292.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	72.10	9,962.80	21,053.20	0.02	11,090.40	
2,034.000 EQUITY RESIDENTIAL 29476L107	64.36	102,719.72	130,908.24	0.11	28,188.52	
322.000 ESSEX PROPERTY TRUST INC 297178105	232.50	49,314.16	74,865.00	0.06	25,550.84	
242.000 ETHAN ALLEN INTERIORS INC 297602104	36.85	5,055.38	8,917.70	0.01	3,862.32	
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	68.70	16,135.62	42,800.10	0.04	26,664.48	
202.000 EVERBANK FINANCIAL CORP 29977G102	19.45	3,276.44	3,928.90	0.00	652.46	
1,700.000 EVERSOURCE ENERGY 30040W108	55.23	57,489.19	93,891.00	0.08	36,401.81	

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1,031.000 EXACT SCIENCES CORP 30063P105	13.36	10,907.98	13,774.16	0.01	2,866.18	
2,922.000 EXELON CORP 30161N101	35.49	89,507.77	103,701.78	0.09	14,194.01	
719.000 EXPEDIA INC 30212P303	113.28	30,646.08	81,448.32	0.07	50,802.24	
422.000 EXPEDITORS INTERNATIONAL OF WA 302130109	52.96	19,023.76	22,349.12	0.02	3,325.36	
372.000 EXPONENT INC 30214U102	60.30	9,830.10	22,431.60	0.02	12,601.50	
4,036.000 EXPRESS SCRIPTS HOLDING CO 30219G108	68.79	137,368.02	277,636.44	0.23	140,268.42	
559.000 EXTRA SPACE STORAGE INC 30225T102	77.24	11,453.91	43,177.16	0.04	31,723.25	
5,106.000 EZCORP INC 302301106	10.65	59,280.66	54,378.90	0.04	-4,901.76	
20,249.000 EXXON MOBIL CORP 30231G102	90.26	1,376,349.66	1,827,674.74	1.50	451,325.08	
1,619.000 FMC TECHNOLOGIES INC 30249U101	35.53	34,729.58	57,523.07	0.05	22,793.49	

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756.000	FNB CORP/PA 302520101	16.03	7,643.16	12,118.68	0.01	4,475.52
165.000	FTD COS INC 30281V108	23.84	3,787.68	3,933.60	0.00	145.92
11,015.000	FACEBOOK INC 30303M102	115.05	381,616.02	1,267,275.75	1.04	885,659.73
238.000	FAIR ISAAC CORP 303250104	119.22	6,899.62	28,374.36	0.02	21,474.74
2,284.000	FAIRPOINT COMMUNICATIONS INC 305560302	18.70	31,224.79	42,710.80	0.04	11,486.01
123.000	FARO TECHNOLOGIES INC 311642102	36.00	5,098.35	4,428.00	0.00	-670.35
447.000	FASTENAL CO 311900104	46.98	18,899.16	21,000.06	0.02	2,100.90
173.000	FEDERAL REALTY INVESTMENT TRUS 313747206	142.11	17,032.80	24,585.03	0.02	7,552.23
1,803.000	FEDEX CORP 31428X106	186.20	194,332.46	335,718.60	0.28	141,386.14
3,634.000	FELCOR LODGING TRUST INC 31430F101	8.01	16,825.42	29,108.34	0.02	12,282.92

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511.000	F5 NETWORKS INC 315616102	144.72	43,737.58	73,951.92	0.06	30,214.34
1,023.000	FIDELITY & GUARANTY LIFE 315785105	23.70	24,459.93	24,245.10	0.02	-214.83
1,973.000	FIDELITY NATIONAL INFORMATION 31620M106	75.64	47,244.14	149,237.72	0.12	101,993.58
1,493.000	FNF GROUP 31620R303	33.96	17,087.75	50,702.28	0.04	33,614.53
497.000	FNFV GROUP 31620R402	13.70	2,365.68	6,808.90	0.01	4,443.22
4,197.000	FIFTH THIRD BANCORP 316773100	26.97	61,639.71	113,193.09	0.09	51,553.38
5,880.000	FIFTH STREET ASSET MANAGEMENT 31679P109	6.70	35,406.42	39,396.00	0.03	3,989.58
724.000	FINANCIAL ENGINES INC 317485100	36.75	15,001.28	26,607.00	0.02	11,605.72
311.000	FINANCIAL INSTITUTIONS INC 317585404	34.20	5,010.21	10,636.20	0.01	5,625.99
626.000	FIRST AMERICAN FINANCIAL CORP 31847R102	36.63	9,615.36	22,930.38	0.02	13,315.02

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5,524.000	FIRST BANCORP/PUERTO RICO 318672706	6.61	22,537.92	36,513.64	0.03	13,975.72	
322.000	FIRST BUSEY CORP 319383204	30.78	5,119.80	9,911.16	0.01	4,791.36	
77.000	FIRST CITIZENS BANCSHARES INC/ 31946M103	355.00	15,462.06	27,335.00	0.02	11,872.94	
1,067.000	FIRST COMMONWEALTH FINANCIAL C 319829107	14.18	5,217.63	15,130.06	0.01	9,912.43	
366.000	FIRST DEFIANCE FINANCIAL CORP 32006W106	50.74	5,223.11	18,570.84	0.02	13,347.73	
349.000	FIRST FINANCIAL BANCORP 320209109	28.45	5,772.46	9,929.05	0.01	4,156.59	
376.000	FIRST FINANCIAL BANKSHARES INC 32020R109	45.20	6,282.96	16,995.20	0.01	10,712.24	
557.000	FIRST HORIZON NATIONAL CORP 320517105	20.01	5,590.54	11,145.57	0.01	5,555.03	
465.000	FIRST INDUSTRIAL REALTY TRUST 32054K103	28.05	4,998.75	13,043.25	0.01	8,044.50	
426.000	FIRST OF LONG ISLAND CORP/THE 320734106	28.55	5,097.33	12,162.30	0.01	7,064.97	

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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	
974.000 FIRST MIDWEST BANCORP INC/IL 320867104	25.23	10,412.72	24,574.02	0.02	14,161.30	
2,184.000 FIRST POTOMAC REALTY TRUST 33610F109	10.97	23,368.80	23,958.48	0.02	589.68	
440.000 FIRST REPUBLIC BANK/CA 33616C100	92.14	12,878.80	40,541.60	0.03	27,662.80	
820.000 FIRST SOLAR INC 336433107	32.09	33,229.86	26,313.80	0.02	-6,916.06	
269.000 1ST SOURCE CORP 336901103	44.66	4,912.90	12,013.54	0.01	7,100.64	
187.000 FIRSTCASH INC 33767D105	47.00	7,278.04	8,789.00	0.01	1,510.96	
2,219.000 FISERV INC 337738108	106.28	52,357.75	235,835.32	0.19	183,477.57	
873.000 FIRSTENERGY CORP 337932107	30.97	30,039.93	27,036.81	0.02	-3,003.12	
147.000 FLEETCOR TECHNOLOGIES INC 339041105	141.52	21,579.60	20,803.44	0.02	-776.16	
527.000 FLOTEK INDUSTRIES INC 343389102	9.39	4,774.62	4,948.53	0.00	173.91	

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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	
831.000 FLUOR CORP 343412102	52.52	33,781.15	43,644.12	0.04	9,862.97	
264.000 FLOWERS FOODS INC 343498101	19.97	4,996.64	5,272.08	0.00	275.44	
921.000 FOOT LOCKER INC 344849104	70.89	22,334.25	65,289.69	0.05	42,955.44	
17,420.000 FORD MOTOR CO 345370860	12.13	148,516.13	211,304.60	0.17	62,788.47	
521.000 FOREST CITY REALTY TRUST INC 345605109	20.84	8,268.27	10,857.64	0.01	2,589.37	
305.000 FORESTAR GROUP INC 346233109	13.30	4,901.35	4,056.50	0.00	-844.85	
1,713.000 FORTIVE CORP 34959J108	53.63	29,205.83	91,868.19	0.08	62,662.36	
1,350.000 FORTUNE BRANDS HOME & SECURITY 34964C106	53.46	30,829.20	72,171.00	0.06	41,341.80	
153.000 FORWARD AIR CORP 349853101	47.38	4,974.03	7,249.14	0.01	2,275.11	
218.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	20.52	3,257.83	4,473.36	0.00	1,215.53	

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230.000 FRANKLIN ELECTRIC CO INC 353514102	38.90	5,146.25	8,947.00	0.01	3,800.75	
2,096.000 FRANKLIN RESOURCES INC 354613101	39.58	72,062.42	82,959.68	0.07	10,897.26	
421.000 FRANKLIN STREET PROPERTIES COR 35471R106	12.96	5,195.14	5,456.16	0.00	261.02	
6,072.000 FREEPORT-MCMORAN INC 35671D857	13.19	30,299.28	80,089.68	0.07	49,790.40	
7,512.000 FRONTIER COMMUNICATIONS CORP 35906A108	3.38	35,732.00	25,390.56	0.02	-10,341.44	
228.000 HB FULLER CO 359694106	48.31	5,344.32	11,014.68	0.01	5,670.36	
2,206.000 FULTON FINANCIAL CORP 360271100	18.80	22,721.80	41,472.80	0.03	18,751.00	
157.000 G&K SERVICES INC 361268105	96.45	4,879.56	15,142.65	0.01	10,263.09	
109.000 GAMCO INVESTORS INC 361438104	30.89	2,613.70	3,367.01	0.00	753.31	
135.000 GATX CORP 361448103	61.58	4,895.10	8,313.30	0.01	3,418.20	



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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
556.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	26.75	5,265.95	14,873.00	0.01	9,607.05
1,705.000 GNC HOLDINGS INC 36191G107	11.04	22,812.90	18,823.20	0.02	-3,989.70
766.000 G-III APPAREL GROUP LTD 36237H101	29.56	24,504.34	22,642.96	0.02	-1,861.38
1,231.000 GTT COMMUNICATIONS INC 362393100	28.75	22,514.99	35,391.25	0.03	12,876.26
658.000 ARTHUR J GALLAGHER & CO 363576109	51.96	18,443.74	34,189.68	0.03	15,745.94
802.000 GAMING AND LEISURE PROPERTIES 36467J108	30.62	20,831.62	24,557.24	0.02	3,725.62
841.000 GAMESTOP CORP 36467W109	25.26	21,975.33	21,243.66	0.02	-731.67
1,000.000 GANNETT CO INC 36473H104	9.71	5,051.35	9,710.00	0.01	4,658.65
1,933.000 GAP INC/THE 364760108	22.44	44,676.83	43,376.52	0.04	-1,300.31
821.000 GARTNER INC 366651107	101.07	33,753.91	82,978.47	0.07	49,224.56

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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	
269.000 GENERAL HOLDINGS INC 368736104	40.74	5,054.51	10,959.06	0.01	5,904.55	
1,877.000 GENERAL DYNAMICS CORP 369550108	172.66	135,135.17	324,082.82	0.27	188,947.65	
45,617.000 GENERAL ELECTRIC CO 369604103	31.60	1,123,206.56	1,441,497.20	1.19	318,290.64	
2,957.000 GENERAL GROWTH PROPERTIES INC 370023103	24.98	40,741.76	73,865.86	0.06	33,124.10	
4,189.000 GENERAL MILLS INC 370334104	61.77	119,272.77	258,754.53	0.21	139,481.76	
5,500.000 GENERAL MOTORS CO 37045V100	34.84	154,645.83	191,620.00	0.16	36,974.17	
111.000 GENESCO INC 371532102	62.10	5,663.22	6,893.10	0.01	1,229.88	
336.000 GENESEE & WYOMING INC 371559105	69.41	23,574.76	23,321.76	0.02	-253.00	
277.000 GENUINE PARTS CO 372460105	95.54	12,696.29	26,464.58	0.02	13,768.29	
4,094.000 GENWORTH FINANCIAL INC 37247D106	3.81	21,206.92	15,598.14	0.01	-5,608.78	

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3,206.000 GERON CORP 374163103	2.07	5,129.60	6,636.42	0.01	1,506.82	
457.000 GIBRALTAR INDUSTRIES INC 374689107	41.65	4,958.45	19,034.05	0.02	14,075.60	
7,855.000 GILEAD SCIENCES INC 375558103	71.61	181,492.88	562,496.55	0.46	381,003.67	
857.000 GLACIER BANCORP INC 37637Q105	36.23	10,690.57	31,049.11	0.03	20,358.54	
1,497.000 GLADSTONE COMMERCIAL CORP 376536108	20.10	22,385.71	30,089.70	0.02	7,703.99	
331.000 PH GLATFELTER CO 377316104	23.89	4,981.55	7,907.59	0.01	2,926.04	
2,779.000 GLOBAL NET LEASE INC 379378102	7.83	22,009.68	21,759.57	0.02	-250.11	
1,836.000 GLOBAL PAYMENTS INC 37940X102	69.41	41,379.59	127,436.76	0.10	86,057.17	
13,802.000 GOLD RESOURCE CORP 38068T105	4.35	61,424.42	60,038.70	0.05	-1,385.72	
1,574.000 GOLDMAN SACHS GROUP INC/THE 38141G104	239.45	256,687.21	376,894.30	0.31	120,207.09	

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1,825.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	30.87	26,715.63	56,337.75	0.05	29,622.12	
556.000 WR GRACE & CO 38388F108	67.64	21,402.92	37,607.84	0.03	16,204.92	
729.000 GRACO INC 384109104	83.09	23,524.83	60,572.61	0.05	37,047.78	
12.000 GRAHAM HOLDINGS CO 384637104	511.95	2,925.27	6,143.40	0.01	3,218.13	
4,888.000 GRAMERCY PROPERTY TRUST 385002100	9.18	31,476.53	44,871.84	0.04	13,395.31	
377.000 GRAND CANYON EDUCATION INC 38526M106	58.45	5,108.35	22,035.65	0.02	16,927.30	
230.000 GRANITE CONSTRUCTION INC 387328107	55.00	5,621.20	12,650.00	0.01	7,028.80	
2,181.000 GRAPHIC PACKAGING HOLDING CO 388689101	12.48	10,425.85	27,218.88	0.02	16,793.03	
269.000 GREAT SOUTHERN BANCORP INC 390905107	54.65	4,898.49	14,700.85	0.01	9,802.36	
881.000 GREAT PLAINS ENERGY INC 391164100	27.35	17,144.26	24,095.35	0.02	6,951.09	

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567.000 GREEN DOT CORP 39304D102	23.55	7,189.56	13,352.85	0.01	6,163.29	
485.000 GREEN PLAINS INC 393222104	27.85	4,951.85	13,507.25	0.01	8,555.40	
249.000 GREENBRIER COS INC/THE 393657101	41.55	4,932.69	10,345.95	0.01	5,413.26	
511.000 GRIFFON CORP 398433102	26.20	4,997.58	13,388.20	0.01	8,390.62	
131.000 GROUP 1 AUTOMOTIVE INC 398905109	77.94	5,148.30	10,210.14	0.01	5,061.84	
737.000 GRUBHUB INC 400110102	37.62	23,326.05	27,725.94	0.02	4,399.89	
414.000 GUIDEWIRE SOFTWARE INC 40171V100	49.33	23,486.22	20,422.62	0.02	-3,063.60	
870.000 GULFPORT ENERGY CORP 402635304	21.64	29,332.62	18,826.80	0.02	-10,505.82	
379.000 H&E EQUIPMENT SERVICES INC 404030108	23.25	4,839.83	8,811.75	0.01	3,971.92	
306.000 HCA HOLDINGS INC 40412C101	74.02	23,295.78	22,650.12	0.02	-645.66	

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2,915.000 HCP INC 40414L109	29.72	95,699.45	86,633.80	0.07	-9,065.65	
637.000 HD SUPPLY HOLDINGS INC 40416M105	42.51	23,014.81	27,078.87	0.02	4,064.06	
350.000 HFF INC 40418F108	30.25	4,802.00	10,587.50	0.01	5,785.50	
267.000 HNI CORP 404251100	55.92	6,442.71	14,930.64	0.01	8,487.93	
163.000 HSN INC 404303109	34.30	4,995.95	5,590.90	0.00	594.95	
1,649.000 HRG GROUP INC 40434J100	15.56	22,162.56	25,658.44	0.02	3,495.88	
5,439.000 HP INC 40434L105	14.84	51,919.01	80,714.76	0.07	28,795.75	
517.000 HAIN CELESTIAL GROUP INC/THE 405217100	39.03	21,822.16	20,178.51	0.02	-1,643.65	
4,891.000 HALLIBURTON CO 406216101	54.09	140,389.29	264,554.19	0.22	124,164.90	
758.000 HALOZYME THERAPEUTICS INC 40637H109	9.88	4,972.48	7,489.04	0.01	2,516.56	

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244.000 HALYARD HEALTH INC 40650V100	36.98	5,303.86	9,023.12	0.01	3,719.26	
3,440.000 HANESBRANDS INC 410345102	21.57	25,923.08	74,200.80	0.06	48,277.72	
136.000 HANOVER INSURANCE GROUP INC/TH 410867105	91.01	4,955.84	12,377.36	0.01	7,421.52	
343.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	111.16	15,012.35	38,127.88	0.03	23,115.53	
999.000 HARRIS CORP 413875105	102.47	38,806.55	102,367.53	0.08	63,560.98	
2,153.000 HARTFORD FINANCIAL SERVICES GR 416515104	47.65	52,917.27	102,590.45	0.08	49,673.18	
335.000 HASBRO INC 418056107	77.79	12,317.95	26,059.65	0.02	13,741.70	
879.000 HAWAIIAN HOLDINGS INC 419879101	57.00	5,054.25	50,103.00	0.04	45,048.75	
290.000 HAWAIIAN TELCOM HOLDCO INC 420031106	24.78	5,744.90	7,186.20	0.01	1,441.30	
380.000 HEALTHSOUTH CORP 421924309	41.24	10,028.20	15,671.20	0.01	5,643.00	

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238.000 HEALTHCARE REALTY TRUST INC 421946104	30.32	4,874.24	7,216.16	0.01	2,341.92	
1,110.000 HEADWATERS INC 42210P102	23.52	10,134.30	26,107.20	0.02	15,972.90	
820.000 HEALTHWAYS INC 422245100	22.75	5,584.20	18,655.00	0.02	13,070.80	
456.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	29.11	10,177.92	13,274.16	0.01	3,096.24	
9,775.000 HECLA MINING CO 422704106	5.24	22,678.00	51,221.00	0.04	28,543.00	
157.000 HEICO CORP 422806109	77.15	5,350.56	12,112.55	0.01	6,761.99	
853.000 HELMERICH & PAYNE INC 423452101	77.40	34,565.69	66,022.20	0.05	31,456.51	
514.000 JACK HENRY & ASSOCIATES INC 426281101	88.78	15,060.20	45,632.92	0.04	30,572.72	
985.000 HERITAGE COMMERCE CORP 426927109	14.43	4,869.25	14,213.55	0.01	9,344.30	
136.000 HERC HOLDINGS INC 42704L104	40.16	5,271.81	5,461.76	0.00	189.95	

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1,099.000 HERITAGE FINANCIAL CORP/WA 42722X106	25.75	16,066.78	28,299.25	0.02	12,232.47	
229.000 HERSHA HOSPITALITY TRUST 427825500	21.50	4,983.04	4,923.50	0.00	-59.54	
612.000 HERSHEY CO/THE 427866108	103.43	33,932.30	63,299.16	0.05	29,366.86	
1,590.000 HESS CORP 42809H107	62.29	73,107.57	99,041.10	0.08	25,933.53	
6,706.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	23.14	87,277.21	155,176.84	0.13	67,899.63	
238.000 HEXCEL CORP 428291108	51.44	4,990.86	12,242.72	0.01	7,251.86	
151.000 HIGHWOODS PROPERTIES INC 431284108	51.01	4,898.44	7,702.51	0.01	2,804.07	
149.000 HILL-ROM HOLDINGS INC 431475102	56.14	5,264.17	8,364.86	0.01	3,100.69	
215.000 HILLENBRAND INC 431571108	38.35	4,882.65	8,245.25	0.01	3,362.60	
215.000 HILLTOP HOLDINGS INC 432748101	29.80	4,321.50	6,407.00	0.01	2,085.50	

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1,984.000 HOLOGIC INC 436440101	40.12	36,485.40	79,598.08	0.07	43,112.68	
836.000 HOME BANCSHARES INC/AR 436893200	27.77	4,932.40	23,215.72	0.02	18,283.32	
7,155.000 HOME DEPOT INC/THE 437076102	134.08	261,661.93	959,342.40	0.79	697,680.47	
338.000 HOMESTREET INC 43785V102	31.60	4,912.76	10,680.80	0.01	5,768.04	
4,599.000 HONEYWELL INTERNATIONAL INC 438516106	115.85	189,237.54	532,794.15	0.44	343,556.61	
1,335.000 HOPE BANCORP INC 43940T109	21.89	10,325.32	29,223.15	0.02	18,897.83	
331.000 HORACE MANN EDUCATORS CORP 440327104	42.80	4,951.76	14,166.80	0.01	9,215.04	
1,006.000 HORMEL FOODS CORP 440452100	34.81	20,941.61	35,018.86	0.03	14,077.25	
1,240.000 HOSPITALITY PROPERTIES TRUST 44106M102	31.74	28,796.72	39,357.60	0.03	10,560.88	
3,222.000 HOST HOTELS & RESORTS INC 44107P104	18.84	53,611.81	60,702.48	0.05	7,090.67	

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2,202.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	10.85	23,803.62	23,891.70	0.02	88.08	
28,247.000 HOVNANIAN ENTERPRISES INC 442487203	2.73	54,516.71	77,114.31	0.06	22,597.60	
185.000 HOWARD HUGHES CORP/THE 44267D107	114.10	15,117.50	21,108.50	0.02	5,991.00	
136.000 HUB GROUP INC 443320106	43.75	4,920.48	5,950.00	0.00	1,029.52	
568.000 HUDSON PACIFIC PROPERTIES INC 444097109	34.78	8,792.64	19,755.04	0.02	10,962.40	
1,046.000 HUMANA INC 444859102	204.03	66,756.45	213,415.38	0.18	146,658.93	
544.000 JB HUNT TRANSPORT SERVICES INC 445658107	97.07	24,871.68	52,806.08	0.04	27,934.40	
10,092.000 HUNTINGTON BANCSHARES INC/OH 446150104	13.22	61,809.11	133,416.24	0.11	71,607.13	
371.000 HUNTINGTON INGALLS INDUSTRIES 446413106	184.19	13,890.61	68,334.49	0.06	54,443.88	
165.000 HURON CONSULTING GROUP INC 447462102	50.65	4,851.00	8,357.25	0.01	3,506.25	

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263.000	HYATT HOTELS CORP 448579102	55.26	10,325.38	14,533.38	0.01	4,208.00
29.000	HYSTER-YALE MATERIALS HANDLING 449172105	63.77	903.94	1,849.33	0.00	945.39
437.000	IAC/INTERACTIVECORP 44919P508	64.79	15,950.50	28,313.23	0.02	12,362.73
198.000	ICF INTERNATIONAL INC 44925C103	55.20	4,950.00	10,929.60	0.01	5,979.60
449.000	ILG INC 44967H101	18.17	4,392.75	8,158.33	0.01	3,765.58
2,377.000	ISTAR INC 45031U101	12.37	15,359.36	29,403.49	0.02	14,044.13
809.000	ITT INC 45073V108	38.57	15,859.06	31,203.13	0.03	15,344.07
315.000	IDACORP INC 451107106	80.55	15,032.32	25,373.25	0.02	10,340.93
287.000	IDEX CORP 45167R104	90.06	14,860.69	25,847.22	0.02	10,986.53
684.000	IDEXX LABORATORIES INC 45168D104	117.27	25,571.34	80,212.68	0.07	54,641.34

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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
2,697.000	ILLINOIS TOOL WORKS INC 452308109	122.46	121,557.84	330,274.62	0.27	208,716.78
752.000	ILLUMINA INC 452327109	128.04	29,561.12	96,286.08	0.08	66,724.96
1,021.000	INCYTE CORP 45337C102	100.27	16,407.47	102,375.67	0.08	85,968.20
2,913.000	INDEPENDENCE REALTY TRUST INC 45378A106	8.92	23,595.30	25,983.96	0.02	2,388.66
190.000	INDEPENDENT BANK CORP/ROCKLAND 453836108	70.45	4,932.40	13,385.50	0.01	8,453.10
784.000	INFINERA CORP 45667G103	8.49	5,166.56	6,656.16	0.01	1,489.60
259.000	INGEVITY CORP 45688C107	54.86	4,733.04	14,208.74	0.01	9,475.70
301.000	INGLES MARKETS INC 457030104	48.10	4,809.98	14,478.10	0.01	9,668.12
455.000	INGREDION INC 457187102	124.96	24,374.35	56,856.80	0.05	32,482.45
305.000	INSIGHT ENTERPRISES INC 45765U103	40.44	5,072.15	12,334.20	0.01	7,262.05

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
156.000 INNOSPEC INC 45768S105	68.50	4,873.11	10,686.00	0.01	5,812.89	
1,491.000 INNERWORKINGS INC 45773Y105	9.85	10,362.45	14,686.35	0.01	4,323.90	
245.000 INSULET CORP 45784P101	37.68	5,049.45	9,231.60	0.01	4,182.15	
2,154.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	23.56	13,311.72	50,748.24	0.04	37,436.52	
24,722.000 INTEL CORP 458140100	36.27	515,352.30	896,666.94	0.74	381,314.64	
629.000 INTER PARFUMS INC 458334109	32.75	10,258.99	20,599.75	0.02	10,340.76	
1,474.000 INTERACTIVE BROKERS GROUP INC 45841N107	36.51	24,203.52	53,815.74	0.04	29,612.22	
2,410.000 INTERCONTINENTAL EXCHANGE INC 45866F104	56.42	82,609.32	135,972.20	0.11	53,362.88	
1,103.000 INTERNATIONAL BANCSHARES CORP 459044103	40.80	17,780.36	45,002.40	0.04	27,222.04	
4,172.000 INTERNATIONAL BUSINESS MACHINE 459200101	165.99	342,595.05	692,510.28	0.57	349,915.23	

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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	
762.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	117.83	30,228.77	89,786.46	0.07	59,557.69	
1,997.000 INTERNATIONAL PAPER CO 460146103	53.06	69,043.58	105,960.82	0.09	36,917.24	
590.000 INTERNATIONAL SPEEDWAY CORP 460335201	36.80	14,974.20	21,712.00	0.02	6,737.80	
3,469.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.41	34,237.99	81,209.29	0.07	46,971.30	
650.000 INTERSIL CORP 46069S109	22.30	5,408.00	14,495.00	0.01	9,087.00	
1,584.000 INTRA-CELLULAR THERAPIES INC 46116X101	15.09	24,251.04	23,902.56	0.02	-348.48	
2,106.000 INTUIT INC 461202103	114.61	68,708.46	241,368.66	0.20	172,660.20	
228.000 INTUITIVE SURGICAL INC 46120E602	634.17	62,985.48	144,590.76	0.12	81,605.28	
872.000 INVENSENSE INC 46123D205	12.79	9,321.68	11,152.88	0.01	1,831.20	
611.000 INVESCO MORTGAGE CAPITAL INC 46131B100	14.60	9,691.26	8,920.60	0.01	-770.66	

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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	
925.000 INVESTORS BANCORP INC 46146L101	13.95	5,045.78	12,903.75	0.01	7,857.97	
502.000 IONIS PHARMACEUTICALS INC 462222100	47.83	14,096.16	24,010.66	0.02	9,914.50	
4,789.000 IRIDIUM COMMUNICATIONS INC 46269C102	9.60	38,654.72	45,974.40	0.04	7,319.68	
1,266.000 IRON MOUNTAIN INC 46284V101	32.48	31,628.68	41,119.68	0.03	9,491.00	
524.000 ITRON INC 465741106	62.85	19,209.84	32,933.40	0.03	13,723.56	
85.000 J ALEXANDER'S HOLDINGS INC 46609J106	10.75	344.94	913.75	0.00	568.81	
20,321.000 JPMORGAN CHASE & CO 46625H100	86.29	822,021.40	1,753,499.09	1.44	931,477.69	
1,169.000 JABIL CIRCUIT INC 466313103	23.67	20,656.23	27,670.23	0.02	7,014.00	
225.000 JACK IN THE BOX INC 466367109	111.64	5,033.25	25,119.00	0.02	20,085.75	
670.000 JACOBS ENGINEERING GROUP INC 469814107	57.00	27,365.06	38,190.00	0.03	10,824.94	



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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
2,397.000 JANUS CAPITAL GROUP INC 47102X105	13.27	17,881.62	31,808.19	0.03	13,926.57
852.000 JETBLUE AIRWAYS CORP 477143101	22.42	4,311.12	19,101.84	0.02	14,790.72
13,220.000 JOHNSON & JOHNSON 478160104	115.21	905,290.82	1,523,076.20	1.25	617,785.38
441.000 JONES LANG LASALLE INC 48020Q107	101.04	32,828.04	44,558.64	0.04	11,730.60
180.000 J2 GLOBAL INC 48123V102	81.80	4,905.00	14,724.00	0.01	9,819.00
1,751.000 JUNIPER NETWORKS INC 48203R104	28.26	30,244.13	49,483.26	0.04	19,239.13
1,329.000 JUNO THERAPEUTICS INC 48205A109	18.85	23,749.23	25,051.65	0.02	1,302.42
487.000 KLX INC 482539103	45.11	8,064.93	21,968.57	0.02	13,903.64
97.000 KAISER ALUMINUM CORP 483007704	77.69	5,134.21	7,535.93	0.01	2,401.72
357.000 KANSAS CITY SOUTHERN 485170302	84.85	22,727.02	30,291.45	0.02	7,564.43

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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
646.000	KAPSTONE PAPER AND PACKAGING C 48562P103	22.05	5,151.85	14,244.30	0.01	9,092.45
530.000	KATE SPADE & CO 485865109	18.67	9,778.50	9,895.10	0.01	116.60
1,511.000	KB HOME 48666K109	15.81	12,254.21	23,888.91	0.02	11,634.70
1,037.000	KELLOGG CO 487836108	73.71	51,706.58	76,437.27	0.06	24,730.69
320.000	KELLY SERVICES INC 488152208	22.92	5,027.20	7,334.40	0.01	2,307.20
329.000	KEMPER CORP 488401100	44.30	9,298.36	14,574.70	0.01	5,276.34
6,524.000	KEYCORP 493267108	18.27	48,212.36	119,193.48	0.10	70,981.12
1,187.000	KEYSIGHT TECHNOLOGIES INC 49338L103	36.57	20,815.68	43,408.59	0.04	22,592.91
380.000	KFORCE INC 493732101	23.10	4,913.40	8,778.00	0.01	3,864.60
348.000	KILROY REALTY CORP 49427F108	73.22	13,241.40	25,480.56	0.02	12,239.16

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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	
1,959.000 KIMBERLY-CLARK CORP 494368103	114.12	122,849.74	223,561.08	0.18	100,711.34	
2,422.000 KIMCO REALTY CORP 49446R109	25.16	43,813.98	60,937.52	0.05	17,123.54	
7,896.000 KINDER MORGAN INC/DE 49456B101	20.71	139,298.21	163,526.16	0.13	24,227.95	
320.000 KIRBY CORP 497266106	66.50	17,798.40	21,280.00	0.02	3,481.60	
267.000 KITE REALTY GROUP TRUST 49803T300	23.48	4,891.44	6,269.16	0.01	1,377.72	
306.000 KNIGHT TRANSPORTATION INC 499064103	33.05	4,938.84	10,113.30	0.01	5,174.46	
665.000 KNOWLES CORP 49926D109	16.71	10,420.51	11,112.15	0.01	691.64	
988.000 KOHL'S CORP 500255104	49.38	38,811.81	48,787.44	0.04	9,975.63	
3,176.000 KRAFT HEINZ CO/THE 500754106	87.32	94,272.39	277,328.32	0.23	183,055.93	
7,550.000 KROGER CO/THE 501044101	34.51	86,141.74	260,550.50	0.21	174,408.76	

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1,782.000	L BRANDS INC 501797104	65.84	48,353.87	117,326.88	0.10	68,973.01
391.000	LHC GROUP INC 50187A107	45.70	5,106.46	17,868.70	0.01	12,762.24
244.000	LKQ CORP 501889208	30.65	5,043.48	7,478.60	0.01	2,435.12
450.000	LPL FINANCIAL HOLDINGS INC 50212V100	35.21	15,174.00	15,844.50	0.01	670.50
132.000	LTC PROPERTIES INC 502175102	46.98	4,909.08	6,201.36	0.01	1,292.28
45.000	LSC COMMUNICATIONS INC 50218P107	29.68	1,288.48	1,335.60	0.00	47.12
514.000	LA-Z-BOY INC 505336107	31.05	4,821.32	15,959.70	0.01	11,138.38
206.000	LABORATORY CORP OF AMERICA HOL 50540R409	128.38	13,784.66	26,446.28	0.02	12,661.62
306.000	LAKELAND BANCORP INC 511637100	19.50	2,728.33	5,967.00	0.00	3,238.67
346.000	LAKELAND FINANCIAL CORP 511656100	47.36	5,102.35	16,386.56	0.01	11,284.21

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1,072.000 LAM RESEARCH CORP 512807108	105.73	26,299.73	113,342.56	0.09	87,042.83	
725.000 LAMAR ADVERTISING CO 512816109	67.24	17,624.75	48,749.00	0.04	31,124.25	
752.000 LAMB WESTON HOLDINGS INC 513272104	37.85	12,444.91	28,463.20	0.02	16,018.29	
68.000 LANCASTER COLONY CORP 513847103	141.39	4,872.20	9,614.52	0.01	4,742.32	
110.000 LANDSTAR SYSTEM INC 515098101	85.30	4,950.00	9,383.00	0.01	4,433.00	
1,044.000 LAS VEGAS SANDS CORP 517834107	53.41	36,550.26	55,760.04	0.05	19,209.78	
723.000 LASALLE HOTEL PROPERTIES 517942108	30.47	17,967.86	22,029.81	0.02	4,061.95	
555.000 ESTEE LAUDER COS INC/THE 518439104	76.49	45,557.89	42,451.95	0.03	-3,105.94	
769.000 LEAR CORP 521865204	132.37	35,204.07	101,792.53	0.08	66,588.46	
1,086.000 LEAP WIRELESS INTL CONTRA 521CNT998	1.89	0.00	2,052.54	0.00	2,052.54	

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645.000 LEGGETT & PLATT INC 524660107	48.88	14,847.90	31,527.60	0.03	16,679.70	
367.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	43.06	4,965.51	15,803.02	0.01	10,837.51	
637.000 LEGG MASON INC 524901105	29.91	18,066.78	19,052.67	0.02	985.89	
830.000 LEIDOS HOLDINGS INC 525327102	51.14	24,715.57	42,446.20	0.03	17,730.63	
4,456.000 LENDINGCLUB CORP 52603A109	5.25	21,745.28	23,394.00	0.02	1,648.72	
1,244.000 LENNAR CORP 526057104	42.93	47,296.88	53,404.92	0.04	6,108.04	
507.000 LENNOX INTERNATIONAL INC 526107107	153.17	22,782.20	77,657.19	0.06	54,874.99	
1,579.000 LEUCADIA NATIONAL CORP 527288104	23.25	26,409.32	36,711.75	0.03	10,302.43	
1,420.000 LEVEL 3 COMMUNICATIONS INC 52729N308	56.36	37,765.21	80,031.20	0.07	42,265.99	
1,405.000 LEXINGTON REALTY TRUST 529043101	10.80	11,522.34	15,174.00	0.01	3,651.66	

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367.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	39.67	4,333.96	14,558.89	0.01	10,224.93	
3,710.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	19.98	43,774.05	74,125.80	0.06	30,351.75	
551.000 LIBERTY VENTURES 53071M856	36.87	5,579.35	20,315.37	0.02	14,736.02	
735.000 LIBERTY PROPERTY TRUST 531172104	39.50	22,785.00	29,032.50	0.02	6,247.50	
392.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	15.05	3,586.72	5,899.60	0.00	2,312.88	
312.000 LIFEPOINT HEALTH INC 53219L109	56.80	11,821.68	17,721.60	0.01	5,899.92	
125.000 LIFE STORAGE INC 53223X107	85.26	4,940.00	10,657.50	0.01	5,717.50	
1,740.000 LIFELOCK INC 53224V100	23.92	22,602.60	41,620.80	0.03	19,018.20	
4,108.000 ELI LILLY & CO 532457108	73.55	254,922.65	302,143.40	0.25	47,220.75	
421.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	76.67	14,010.88	32,278.07	0.03	18,267.19	

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1,252.000 LINCOLN NATIONAL CORP 534187109	66.27	37,987.69	82,970.04	0.07	44,982.35	
80.000 LINDSAY CORP 535555106	74.61	4,973.60	5,968.80	0.00	995.20	
1,825.000 LINEAR TECHNOLOGY CORP 535678106	62.35	57,845.56	113,788.75	0.09	55,943.19	
447.000 LIONS GATE ENTERTAINMENT CORP 535919401	26.90	7,159.58	12,024.30	0.01	4,864.72	
447.000 LIONS GATE ENTERTAINMENT CORP 535919500	24.54	6,920.92	10,969.38	0.01	4,048.46	
17,329.000 LIPOCINE INC 53630X104	3.68	59,261.53	63,770.72	0.05	4,509.19	
89.000 LITTELFUSE INC 537008104	151.77	4,903.90	13,507.53	0.01	8,603.63	
238.000 LIVE NATION ENTERTAINMENT INC 538034109	26.60	2,606.10	6,330.80	0.01	3,724.70	
864.000 LOCKHEED MARTIN CORP 539830109	249.94	192,087.21	215,948.16	0.18	23,860.95	
1,714.000 LOEWS CORP 540424108	46.83	65,020.59	80,266.62	0.07	15,246.03	

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6,472.000 LOWE'S COS INC 548661107	71.12	185,574.89	460,288.64	0.38	274,713.75	
340.000 LULULEMON ATHLETICA INC 550021109	64.99	19,614.60	22,096.60	0.02	2,482.00	
285.000 M&T BANK CORP 55261F104	156.43	25,696.64	44,582.55	0.04	18,885.91	
323.000 MB FINANCIAL INC 55264U108	47.23	6,137.00	15,255.29	0.01	9,118.29	
1,123.000 MDU RESOURCES GROUP INC 552690109	28.77	24,762.15	32,308.71	0.03	7,546.56	
550.000 MGE ENERGY INC 55277P104	65.30	16,324.79	35,915.00	0.03	19,590.21	
1,967.000 MGIC INVESTMENT CORP 552848103	10.19	11,861.01	20,043.73	0.02	8,182.72	
2,953.000 MGM RESORTS INTERNATIONAL 552953101	28.83	32,134.93	85,134.99	0.07	53,000.06	
626.000 MGP INGREDIENTS INC 55303J106	49.98	20,889.62	31,287.48	0.03	10,397.86	
310.000 MKS INSTRUMENTS INC 55306N104	59.40	7,777.90	18,414.00	0.02	10,636.10	

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138.000 MSA SAFETY INC 553498106	69.33	4,854.84	9,567.54	0.01	4,712.70	
592.000 MSCI INC 55354G100	78.78	19,662.02	46,637.76	0.04	26,975.74	
171.000 MTS SYSTEMS CORP 553777103	56.70	9,876.96	9,695.70	0.01	-181.26	
832.000 MACERICH CO/THE 554382101	70.84	36,059.04	58,938.88	0.05	22,879.84	
2,177.000 MACY'S INC 55616P104	35.81	81,325.15	77,958.37	0.06	-3,366.78	
324.000 STEVEN MADDEN LTD 556269108	35.75	7,583.76	11,583.00	0.01	3,999.24	
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	34.40	5,750.14	22,325.60	0.02	16,575.46	
112.000 MANHATTAN ASSOCIATES INC 562750109	53.03	2,021.04	5,939.36	0.00	3,918.32	
1,365.000 MANITOWOC FOODSERVICE INC 563568104	19.33	13,182.40	26,385.45	0.02	13,203.05	
1,365.000 MANITOWOC CO INC/THE 563571108	5.98	4,176.89	8,162.70	0.01	3,985.81	

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747.000 MANPOWERGROUP INC 56418H100	88.87	27,982.62	66,385.89	0.05	38,403.27	
4,383.000 MARATHON OIL CORP 565849106	17.31	101,759.09	75,869.73	0.06	-25,889.36	
2,846.000 MARATHON PETROLEUM CORP 56585A102	50.35	76,133.26	143,296.10	0.12	67,162.84	
398.000 MARCUS CORP/THE 566330106	31.50	5,034.70	12,537.00	0.01	7,502.30	
103.000 MARKEL CORP 570535104	904.50	38,804.94	93,163.50	0.08	54,358.56	
208.000 MARKETAXESS HOLDINGS INC 57060D108	146.92	5,002.40	30,559.36	0.03	25,556.96	
228.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	84.85	8,796.24	19,345.80	0.02	10,549.56	
3,194.000 MARSH & MCLENNAN COS INC 571748102	67.59	93,046.70	215,882.46	0.18	122,835.76	
2,558.000 MARRIOTT INTERNATIONAL INC/MD 571903202	82.68	118,150.17	211,495.44	0.17	93,345.27	
744.000 MARTEN TRANSPORT LTD 573075108	23.30	9,869.66	17,335.20	0.01	7,465.54	

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263.000 MARTIN MARIETTA MATERIALS INC 573284106	221.53	24,547.70	58,262.39	0.05	33,714.69	
2,790.000 MASCO CORP 574599106	31.62	34,572.91	88,219.80	0.07	53,646.89	
336.000 MASTEC INC 576323109	38.25	6,132.00	12,852.00	0.01	6,720.00	
6,247.000 MASTERCARD INC 57636Q104	103.25	215,469.18	645,002.75	0.53	429,533.57	
571.000 MATSON INC 57686G105	35.39	10,212.74	20,207.69	0.02	9,994.95	
1,937.000 MATTEL INC 577081102	27.55	36,237.04	53,364.35	0.04	17,127.31	
151.000 MATTHEWS INTERNATIONAL CORP 577128101	76.85	5,013.20	11,604.35	0.01	6,591.15	
1,184.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	38.57	28,131.84	45,666.88	0.04	17,535.04	
248.000 MAXIMUS INC 577933104	55.79	4,969.30	13,835.92	0.01	8,866.62	
770.000 MCCORMICK & CO INC/MD 579780206	93.33	38,243.12	71,864.10	0.06	33,620.98	

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
4,457.000	MCDONALD'S CORP 580135101	121.72	177,119.85	542,506.04	0.45	365,386.19
186.000	MCGRATH RENTCORP 580589109	39.19	5,025.72	7,289.34	0.01	2,263.62
1,566.000	MCKESSON CORP 58155Q103	140.45	83,676.54	219,944.70	0.18	136,268.16
1,403.000	MEAD JOHNSON NUTRITION CO 582839106	70.76	60,018.74	99,276.28	0.08	39,257.54
1,404.000	MEDIA GENERAL INC 58441K100	18.83	23,081.76	26,437.32	0.02	3,355.56
1,490.000	MEDICAL PROPERTIES TRUST INC 58463J304	12.30	20,675.26	18,327.00	0.02	-2,348.26
571.000	MEDICINES CO/THE 584688105	33.94	15,047.24	19,379.74	0.02	4,332.50
476.000	MEDNAX INC 58502B106	66.66	19,747.21	31,730.16	0.03	11,982.95
572.000	MENTOR GRAPHICS CORP 587200106	36.89	7,041.32	21,101.08	0.02	14,059.76
16,722.000	MERCK & CO INC 58933Y105	58.87	703,917.33	984,424.14	0.81	280,506.81

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160.000 MEREDITH CORP 589433101	59.15	4,865.60	9,464.00	0.01	4,598.40	
221.000 MERITAGE HOMES CORP 59001A102	34.80	5,049.85	7,690.80	0.01	2,640.95	
828.000 MERITOR INC 59001K100	12.42	4,148.28	10,283.76	0.01	6,135.48	
1,807.000 MERRIMACK PHARMACEUTICALS INC 590328100	4.08	11,022.70	7,372.56	0.01	-3,650.14	
94.000 MESA LABORATORIES INC 59064R109	122.75	5,018.66	11,538.50	0.01	6,519.84	
2,810.000 METLIFE INC 59156R108	53.89	110,912.48	151,430.90	0.12	40,518.42	
191.000 METTLER-TOLEDO INTERNATIONAL I 592688105	418.56	30,401.47	79,944.96	0.07	49,543.49	
40,843.000 MICROSOFT CORP 594918104	62.14	1,116,722.20	2,537,984.02	2.09	1,421,261.82	
830.000 MICROCHIP TECHNOLOGY INC 595017104	64.15	29,986.38	53,244.50	0.04	23,258.12	
5,321.000 MICRON TECHNOLOGY INC 595112103	21.92	45,059.45	116,636.32	0.10	71,576.87	

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621.000 MICROSEMI CORP 595137100	53.97	13,367.26	33,515.37	0.03	20,148.11	
545.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	97.92	32,004.52	53,366.40	0.04	21,361.88	
462.000 MIDDLEBY CORP/THE 596278101	128.81	15,559.41	59,510.22	0.05	43,950.81	
233.000 MIDDLESEX WATER CO 596680108	42.94	4,499.23	10,005.02	0.01	5,505.79	
3,705.000 MINDBODY INC 60255W105	21.30	62,144.34	78,916.50	0.06	16,772.16	
274.000 MINERALS TECHNOLOGIES INC 603158106	77.25	8,787.18	21,166.50	0.02	12,379.32	
250.000 MOBILE MINI INC 60740F105	30.25	5,067.50	7,562.50	0.01	2,495.00	
748.000 MODINE MANUFACTURING CO 607828100	14.90	5,071.44	11,145.20	0.01	6,073.76	
339.000 MOHAWK INDUSTRIES INC 608190104	199.68	19,329.78	67,691.52	0.06	48,361.74	
831.000 MOLSON COORS BREWING CO 60871R209	97.31	43,216.13	80,864.61	0.07	37,648.48	

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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	
9,882.000 MONDELEZ INTERNATIONAL INC 609207105	44.33	185,251.81	438,069.06	0.36	252,817.25	
584.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	15.24	4,905.60	8,900.16	0.01	3,994.56	
2,205.000 MONOGRAM RESIDENTIAL TRUST INC 60979P105	10.82	22,380.75	23,858.10	0.02	1,477.35	
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	81.93	5,226.75	28,265.85	0.02	23,039.10	
148.000 MONRO MUFFLER BRAKE INC 610236101	57.20	5,046.80	8,465.60	0.01	3,418.80	
2,832.000 MONSANTO CO 61166W101	105.21	134,135.13	297,954.72	0.25	163,819.59	
1,845.000 MONSTER BEVERAGE CORP 61174X109	44.34	30,974.95	81,807.30	0.07	50,832.35	
1,393.000 MOODY'S CORP 615369105	94.27	45,467.52	131,318.11	0.11	85,850.59	
270.000 MOOG INC 615394202	65.68	11,134.80	17,733.60	0.01	6,598.80	
6,241.000 MORGAN STANLEY 617446448	42.25	126,518.60	263,682.25	0.22	137,163.65	

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1,045.000 MOSAIC CO/THE 61945C103	29.33	31,004.25	30,649.85	0.03	-354.40	
297.000 MOTOROLA SOLUTIONS INC 620076307	82.89	21,719.61	24,618.33	0.02	2,898.72	
294.000 MOVADO GROUP INC 624580106	28.75	4,933.32	8,452.50	0.01	3,519.18	
450.000 MUELLER INDUSTRIES INC 624756102	39.96	8,181.00	17,982.00	0.01	9,801.00	
733.000 MURPHY OIL CORP 626717102	31.13	31,617.09	22,818.29	0.02	-8,798.80	
307.000 MURPHY USA INC 626755102	61.47	8,906.37	18,871.29	0.02	9,964.92	
231.000 NBT BANCORP INC 628778102	41.88	5,058.90	9,674.28	0.01	4,615.38	
449.000 NCI BUILDING SYSTEMS INC 628852204	15.65	4,992.88	7,026.85	0.01	2,033.97	
943.000 NCR CORP 62886E108	40.56	17,200.32	38,248.08	0.03	21,047.76	
1,909.000 NRG ENERGY INC 629377508	12.26	31,352.17	23,404.34	0.02	-7,947.83	

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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	
1,500.000 NRG YIELD INC 62942X405	15.80	22,485.00	23,700.00	0.02	1,215.00	
22.000 NVR INC 62944T105	1,669.00	15,137.32	36,718.00	0.03	21,580.68	
55.000 NACCO INDUSTRIES INC 629579103	90.55	1,640.63	4,980.25	0.00	3,339.62	
790.000 NASDAQ INC 631103108	67.12	26,129.25	53,024.80	0.04	26,895.55	
211.000 NATIONAL HEALTHCARE CORP 635906100	75.79	9,881.13	15,991.69	0.01	6,110.56	
1,722.000 NATIONAL OILWELL VARCO INC 637071101	37.44	59,581.02	64,471.68	0.05	4,890.66	
346.000 NATIONAL RETAIL PROPERTIES INC 637417106	44.20	9,935.06	15,293.20	0.01	5,358.14	
1,062.000 NATIONAL STORAGE AFFILIATES TR 637870106	22.07	21,760.38	23,438.34	0.02	1,677.96	
283.000 NATURAL GAS SERVICES GROUP INC 63886Q109	32.15	4,944.01	9,098.45	0.01	4,154.44	
507.000 NAVIGANT CONSULTING INC 63935N107	26.18	5,070.00	13,273.26	0.01	8,203.26	

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1,873.000	NAVIENT CORP 63938C108	16.43	19,133.35	30,773.39	0.03	11,640.04
1,849.000	NEKTAR THERAPEUTICS 640268108	12.27	22,650.25	22,687.23	0.02	36.98
233.000	NELNET INC 64031N108	50.75	5,039.79	11,824.75	0.01	6,784.96
2,163.000	NETFLIX INC 64110L106	123.80	17,285.46	267,779.40	0.22	250,493.94
244.000	NETSCOUT SYSTEMS INC 64115T104	31.50	4,862.92	7,686.00	0.01	2,823.08
220.000	NEW JERSEY RESOURCES CORP 646025106	35.50	4,907.10	7,810.00	0.01	2,902.90
1,495.000	NEW RESIDENTIAL INVESTMENT COR 64828T201	15.72	23,546.25	23,501.40	0.02	-44.85
2,617.000	NEW YORK COMMUNITY BANCORP INC 649445103	15.91	31,508.68	41,636.47	0.03	10,127.79
3,654.000	NEW YORK MORTGAGE TRUST INC 649604501	6.60	28,683.90	24,116.40	0.02	-4,567.50
2,150.000	NEW YORK REIT INC 64976L109	10.12	22,940.50	21,758.00	0.02	-1,182.50

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1,492.000 NEW YORK TIMES CO/THE 650111107	13.30	11,785.88	19,843.60	0.02	8,057.72	
1,976.000 NEWELL BRANDS INC 651229106	44.65	38,136.34	88,228.40	0.07	50,092.06	
920.000 NEWFIELD EXPLORATION CO 651290108	40.50	22,194.32	37,260.00	0.03	15,065.68	
28.000 NEWMARKET CORP 651587107	423.84	6,298.54	11,867.52	0.01	5,568.98	
3,577.000 NEWMONT MINING CORP 651639106	34.07	111,794.72	121,868.39	0.10	10,073.67	
564.000 NEWPARK RESOURCES INC 651718504	7.50	4,980.12	4,230.00	0.00	-750.12	
2,841.000 NEWS CORP 65249B109	11.46	25,202.85	32,557.86	0.03	7,355.01	
496.000 NEWSTAR FINANCIAL INC 65251F105	9.25	4,786.40	4,588.00	0.00	-198.40	
2,655.000 NEXTERA ENERGY INC 65339F101	119.46	122,289.36	317,166.30	0.26	194,876.94	
5,812.000 NIKE INC 654106103	50.83	108,651.77	295,423.96	0.24	186,772.19	

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1,797.000 NISOURCE INC 65473P105	22.14	14,563.49	39,785.58	0.03	25,222.09	
2,391.000 NOBLE ENERGY INC 655044105	38.06	85,781.00	91,001.46	0.07	5,220.46	
1,083.000 NORDSTROM INC 655664100	47.93	46,697.13	51,908.19	0.04	5,211.06	
2,212.000 NORFOLK SOUTHERN CORP 655844108	108.07	95,264.87	239,050.84	0.20	143,785.97	
506.000 NORTHFIELD BANCORP INC 66611T108	19.97	5,089.21	10,104.82	0.01	5,015.61	
1,620.000 NORTHROP GRUMMAN CORP 666807102	232.58	99,427.41	376,779.60	0.31	277,352.19	
1,587.000 NORTHSTAR REALTY FINANCE CORP 66704R803	15.15	26,651.51	24,043.05	0.02	-2,608.46	
2,071.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	14.92	16,341.83	30,899.32	0.03	14,557.49	
2,200.000 NORTHSTAR REALTY EUROPE CORP 66706L101	12.57	22,750.51	27,654.00	0.02	4,903.49	
631.000 NORTHWEST BANCSHARES INC 667340103	18.03	7,666.65	11,376.93	0.01	3,710.28	

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127.000 NORTHWESTERN CORP 668074305	56.87	4,991.10	7,222.49	0.01	2,231.39	
324.000 NOW INC 67011P100	20.47	5,806.76	6,632.28	0.01	825.52	
423.000 NU SKIN ENTERPRISES INC 67018T105	47.78	20,306.26	20,210.94	0.02	-95.32	
463.000 NUCOR CORP 670346105	59.52	21,492.46	27,557.76	0.02	6,065.30	
1,614.000 NVIDIA CORP 67066G104	106.74	37,799.61	172,278.36	0.14	134,478.75	
730.000 OGE ENERGY CORP 670837103	33.45	19,800.98	24,418.50	0.02	4,617.52	
260.000 O'REILLY AUTOMOTIVE INC 67103H107	278.41	24,086.40	72,386.60	0.06	48,300.20	
420.000 OFG BANCORP 67103X102	13.10	4,863.60	5,502.00	0.00	638.40	
2,314.000 OASIS PETROLEUM INC 674215108	15.14	23,672.22	35,033.96	0.03	11,361.74	
4,674.000 OCCIDENTAL PETROLEUM CORP 674599105	71.23	215,825.45	332,929.02	0.27	117,103.57	

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256.000	OCEANEERING INTERNATIONAL INC 675232102	28.21	10,759.38	7,221.76	0.01	-3,537.62
384.000	OCEANFIRST FINANCIAL CORP 675234108	30.03	4,995.84	11,531.52	0.01	6,535.68
4,141.000	OFFICE DEPOT INC 676220106	4.52	9,603.60	18,717.32	0.02	9,113.72
241.000	OIL STATES INTERNATIONAL INC 678026105	39.00	9,971.45	9,399.00	0.01	-572.45
207.000	OLD DOMINION FREIGHT LINE INC 679580100	85.79	4,987.32	17,758.53	0.01	12,771.21
563.000	OLD NATIONAL BANCORP/IN 680033107	18.15	5,804.53	10,218.45	0.01	4,413.92
2,881.000	OLD REPUBLIC INTERNATIONAL COR 680223104	19.00	26,706.87	54,739.00	0.05	28,032.13
1,616.000	OMNICOM GROUP INC 681919106	85.11	75,605.60	137,537.76	0.11	61,932.16
604.000	OMEGA HEALTHCARE INVESTORS INC 681936100	31.26	12,321.60	18,881.04	0.02	6,559.44
962.000	OMEGA PROTEIN CORP 68210P107	25.05	6,195.28	24,098.10	0.02	17,902.82

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1,997.000 ON SEMICONDUCTOR CORP 682189105	12.76	16,013.97	25,481.72	0.02	9,467.75	
391.000 ONE GAS INC 68235P108	63.96	4,511.97	25,008.36	0.02	20,496.39	
316.000 ONE LIBERTY PROPERTIES INC 682406103	25.12	4,964.36	7,937.92	0.01	2,973.56	
2,485.000 1-800-FLOWERS.COM INC 68243Q106	10.70	14,288.75	26,589.50	0.02	12,300.75	
1,562.000 ONEOK INC 682680103	57.41	31,937.21	89,674.42	0.07	57,737.21	
2,508.000 OPKO HEALTH INC 68375N103	9.30	9,954.42	23,324.40	0.02	13,369.98	
20,664.000 ORACLE CORP 68389X105	38.45	369,211.95	794,530.80	0.65	425,318.85	
237.000 ORBITAL ATK INC 68557N103	87.73	7,446.80	20,792.01	0.02	13,345.21	
4,748.000 ORCHID ISLAND CAPITAL INC 68571X103	10.83	43,349.24	51,420.84	0.04	8,071.60	
853.000 ORION GROUP HOLDINGS INC 68628V308	9.95	5,263.01	8,487.35	0.01	3,224.34	

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394.000 ORITANI FINANCIAL CORP 68633D103	18.75	4,988.04	7,387.50	0.01	2,399.46	
502.000 ORMAT TECHNOLOGIES INC 686688102	53.62	9,957.56	26,917.24	0.02	16,959.68	
216.000 OSHKOSH CORP 688239201	64.61	8,340.48	13,955.76	0.01	5,615.28	
164.000 OWENS & MINOR INC 690732102	35.29	4,995.44	5,787.56	0.00	792.12	
922.000 OWENS CORNING 690742101	51.56	27,927.17	47,538.32	0.04	19,611.15	
166.000 PDC ENERGY INC 69327R101	72.58	4,926.88	12,048.28	0.01	7,121.40	
1,909.000 PG&E CORP 69331C108	60.77	80,287.38	116,009.93	0.10	35,722.55	
813.000 PHH CORP 693320202	15.16	13,605.15	12,325.08	0.01	-1,280.07	
1,739.000 PNC FINANCIAL SERVICES GROUP I 693475105	116.96	126,791.70	203,393.44	0.17	76,601.74	
1,383.000 PNM RESOURCES INC 69349H107	34.30	25,490.37	47,436.90	0.04	21,946.53	

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1,500.000 PPG INDUSTRIES INC 693506107	94.76	50,790.90	142,140.00	0.12	91,349.10	
1,319.000 PPL CORP 69351T106	34.05	39,298.88	44,911.95	0.04	5,613.07	
123.000 PRA GROUP INC 69354N106	39.10	4,940.09	4,809.30	0.00	-130.79	
497.000 PVH CORP 693656100	90.24	38,153.27	44,849.28	0.04	6,696.01	
708.000 PTC INC 69370C100	46.27	16,156.56	32,759.16	0.03	16,602.60	
2,393.000 PACCAR INC 693718108	63.90	90,780.85	152,912.70	0.13	62,131.85	
4,360.000 PACIFIC BIOSCIENCES OF CALIFOR 69404D108	3.80	23,500.40	16,568.00	0.01	-6,932.40	
736.000 PACIRA PHARMACEUTICALS INC/DE 695127100	32.30	23,320.16	23,772.80	0.02	452.64	
303.000 PACKAGING CORP OF AMERICA 695156109	84.82	10,062.45	25,700.46	0.02	15,638.01	
1,123.000 PACWEST BANCORP 695263103	54.44	28,747.17	61,136.12	0.05	32,388.95	

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395.000	PALO ALTO NETWORKS INC 697435105	125.05	27,489.16	49,394.75	0.04	21,905.59
479.000	PANDORA MEDIA INC 698354107	13.04	4,746.89	6,246.16	0.01	1,499.27
350.000	PAREXEL INTERNATIONAL CORP 699462107	65.72	7,808.50	23,002.00	0.02	15,193.50
253.000	PARK-OHIO HOLDINGS CORP 700666100	42.60	5,039.76	10,777.80	0.01	5,738.04
1,007.000	PARKER-HANNIFIN CORP 701094104	140.00	52,493.70	140,980.00	0.12	88,486.30
1,393.000	PATTERN ENERGY GROUP INC 70338P100	18.99	31,814.40	26,453.07	0.02	-5,361.33
304.000	PATTERSON COS INC 703395103	41.03	9,228.30	12,473.12	0.01	3,244.82
1,787.000	PAYCHEX INC 704326107	60.88	56,823.68	108,792.56	0.09	51,968.88
665.000	PAYCOM SOFTWARE INC 70432V102	45.49	23,328.20	30,250.85	0.02	6,922.65
6,217.000	PAYPAL HOLDINGS INC 70450Y103	39.47	110,955.68	245,384.99	0.20	134,429.31

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
248.000 PEBBLEBROOK HOTEL TRUST 70509V100	29.75	4,816.16	7,378.00	0.01	2,561.84	
403.000 PENN NATIONAL GAMING INC 707569109	13.79	3,428.84	5,557.37	0.00	2,128.53	
4,094.000 JC PENNEY CO INC 708160106	8.31	34,530.70	34,021.14	0.03	-509.56	
302.000 PENNS WOODS BANCORP INC 708430103	50.50	12,360.86	15,251.00	0.01	2,890.14	
976.000 PENNSYLVANIA REAL ESTATE INVES 709102107	18.96	13,459.04	18,504.96	0.02	5,045.92	
301.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103	16.37	4,894.26	4,927.37	0.00	33.11	
265.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	51.84	5,708.10	13,737.60	0.01	8,029.50	
6,426.000 PEPSICO INC 713448108	104.63	479,545.04	672,352.38	0.55	192,807.34	
441.000 PERKINELMER INC 714046109	52.15	14,886.81	22,998.15	0.02	8,111.34	
27,748.000 PFIZER INC 717081103	32.48	796,541.91	901,255.04	0.74	104,713.13	

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	
7,892.000 PHILIP MORRIS INTERNATIONAL IN 718172109	91.49	325,549.66	722,039.08	0.59	396,489.42	
3,803.000 PHILLIPS 66 718546104	86.41	103,310.27	328,617.23	0.27	225,306.96	
1,452.000 PHYSICIANS REALTY TRUST 71943U104	18.96	23,449.80	27,529.92	0.02	4,080.12	
1,117.000 PILGRIM'S PRIDE CORP 72147K108	18.99	5,683.25	21,211.83	0.02	15,528.58	
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	69.30	4,842.88	22,314.60	0.02	17,471.72	
454.000 PINNACLE WEST CAPITAL CORP 723484101	78.03	19,893.33	35,425.62	0.03	15,532.29	
538.000 PINNACLE ENTERTAINMENT INC 72348Y105	14.50	6,014.84	7,801.00	0.01	1,786.16	
599.000 PIONEER NATURAL RESOURCES CO 723787107	180.07	69,922.42	107,861.93	0.09	37,939.51	
142.000 PLANTRONICS INC 727493108	54.76	4,955.80	7,775.92	0.01	2,820.12	
2,374.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	9.81	23,407.64	23,288.94	0.02	-118.70	

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158.000 PLEXUS CORP 729132100	54.04	5,040.20	8,538.32	0.01	3,498.12	
517.000 POLARIS INDUSTRIES INC 731068102	82.39	31,479.88	42,595.63	0.04	11,115.75	
409.000 POLYONE CORP 73179P106	32.04	9,742.38	13,104.36	0.01	3,361.98	
286.000 POOL CORP 73278L105	104.34	8,196.76	29,841.24	0.02	21,644.48	
599.000 POPULAR INC 733174700	43.82	9,326.43	26,248.18	0.02	16,921.75	
197.000 PORTLAND GENERAL ELECTRIC CO 736508847	43.33	4,934.85	8,536.01	0.01	3,601.16	
434.000 POST HOLDINGS INC 737446104	80.39	18,659.63	34,889.26	0.03	16,229.63	
171.000 POWER INTEGRATIONS INC 739276103	67.85	6,279.12	11,602.35	0.01	5,323.23	
1,884.000 PRAXAIR INC 74005P104	117.19	112,074.06	220,785.96	0.18	108,711.90	
2,318.000 PREFERRED APARTMENT COMMUNITIE 74039L103	14.91	25,988.95	34,561.38	0.03	8,572.43	

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1,884.000 T ROWE PRICE GROUP INC 74144T108	75.26	89,739.25	141,789.84	0.12	52,050.59	
255.000 PRICELINE GROUP INC/THE 741503403	1,466.06	95,568.68	373,845.30	0.31	278,276.62	
1,342.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	57.86	40,511.83	77,648.12	0.06	37,136.29	
12,368.000 PROCTER & GAMBLE CO/THE 742718109	84.08	806,356.38	1,039,901.44	0.86	233,545.06	
1,146.000 PRIVATEBANCORP INC 742962103	54.19	11,356.86	62,101.74	0.05	50,744.88	
2,268.000 PROGRESSIVE CORP/THE 743315103	35.50	44,656.92	80,514.00	0.07	35,857.08	
2,702.000 PROLOGIS INC 74340W103	52.79	75,744.25	142,638.58	0.12	66,894.33	
278.000 PROSPERITY BANCSHARES INC 743606105	71.78	11,801.10	19,954.84	0.02	8,153.74	
359.000 PROVIDENT FINANCIAL SERVICES I 74386T105	28.30	4,957.79	10,159.70	0.01	5,201.91	
1,245.000 PRUDENTIAL FINANCIAL INC 744320102	104.06	87,384.13	129,554.70	0.11	42,170.57	

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3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	43.88	100,870.89	143,882.52	0.12	43,011.63	
560.000 PUBLIC STORAGE 74460D109	223.50	48,321.50	125,160.00	0.10	76,838.50	
1,140.000 PULTEGROUP INC 745867101	18.38	22,357.50	20,953.20	0.02	-1,404.30	
2,042.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	11.11	17,635.28	22,686.62	0.02	5,051.34	
1,207.000 QEP RESOURCES INC 74733V100	18.41	22,703.67	22,220.87	0.02	-482.80	
1,804.000 QTS REALTY TRUST INC 74736A103	49.65	51,594.40	89,568.60	0.07	37,974.20	
991.000 QORVO INC 74736K101	52.73	11,289.87	52,255.43	0.04	40,965.56	
9,341.000 QUALCOMM INC 747525103	65.20	353,796.40	609,033.20	0.50	255,236.80	
583.000 QUALITY CARE PROPERTIES INC 747545101	15.50	17,985.55	9,036.50	0.01	-8,949.05	
311.000 QUANEX BUILDING PRODUCTS CORP 747619104	20.30	4,948.01	6,313.30	0.01	1,365.29	

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1,366.000 QUANTA SERVICES INC 74762E102	34.85	31,598.99	47,605.10	0.04	16,006.11	
281.000 RLJ LODGING TRUST 74965L101	24.49	4,804.00	6,881.69	0.01	2,077.69	
20.000 RMR GROUP INC/THE 74967R106	39.50	260.00	790.00	0.00	530.00	
859.000 RPM INTERNATIONAL INC 749685103	53.83	24,731.52	46,239.97	0.04	21,508.45	
649.000 RSP PERMIAN INC 74978Q105	44.62	22,403.48	28,958.38	0.02	6,554.90	
933.000 RADIAN GROUP INC 750236101	17.98	9,665.88	16,775.34	0.01	7,109.46	
366.000 RALPH LAUREN CORP 751212101	90.32	30,625.05	33,057.12	0.03	2,432.07	
680.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	16.58	10,145.60	11,274.40	0.01	1,128.80	
697.000 RANGE RESOURCES CORP 75281A109	34.36	30,884.07	23,948.92	0.02	-6,935.15	
609.000 RAYMOND JAMES FINANCIAL INC 754730109	69.27	18,702.39	42,185.43	0.03	23,483.04	

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1,787.000 RAYTHEON CO 755111507	142.00	85,851.23	253,754.00	0.21	167,902.77	
609.000 REALOGY HOLDINGS CORP 75605Y106	25.73	20,090.91	15,669.57	0.01	-4,421.34	
1,212.000 REALTY INCOME CORP 756109104	57.48	66,051.61	69,665.76	0.06	3,614.15	
611.000 RED HAT INC 756577102	69.70	39,281.19	42,586.70	0.04	3,305.51	
148.000 REGAL BELOIT CORP 758750103	69.25	9,713.24	10,249.00	0.01	535.76	
418.000 REGAL ENTERTAINMENT GROUP 758766109	20.60	4,928.22	8,610.80	0.01	3,682.58	
531.000 REGENCY CENTERS CORP 758849103	68.95	21,824.10	36,612.45	0.03	14,788.35	
198.000 REGENERON PHARMACEUTICALS INC 75886F107	367.09	78,878.52	72,683.82	0.06	-6,194.70	
7,014.000 REGIONS FINANCIAL CORP 7591EP100	14.36	48,588.92	100,721.04	0.08	52,132.12	
345.000 REINSURANCE GROUP OF AMERICA I 759351604	125.83	18,554.10	43,411.35	0.04	24,857.25	

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447.000	RELIANCE STEEL & ALUMINUM CO 759509102	79.54	22,028.16	35,554.38	0.03	13,526.22
345.000	RENASANT CORP 75970E107	42.22	4,988.70	14,565.90	0.01	9,577.20
1,866.000	REPUBLIC SERVICES INC 760759100	57.05	46,899.63	106,455.30	0.09	59,555.67
915.000	RESMED INC 761152107	62.05	23,601.94	56,775.75	0.05	33,173.81
418.000	RESOURCES CONNECTION INC 76122Q105	19.25	5,082.88	8,046.50	0.01	2,963.62
384.000	RETAIL OPPORTUNITY INVESTMENTS 76131N101	21.13	5,026.56	8,113.92	0.01	3,087.36
579.000	REXNORD CORP 76169B102	19.59	12,280.59	11,342.61	0.01	-937.98
2,631.000	REYNOLDS AMERICAN INC 761713106	56.04	54,930.78	147,441.24	0.12	92,510.46
1,044.000	RICE ENERGY INC 762760106	21.35	23,197.68	22,289.40	0.02	-908.28
3,125.000	RIGEL PHARMACEUTICALS INC 766559603	2.38	9,750.00	7,437.50	0.01	-2,312.50

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227.000 RIGNET INC 766582100	23.15	4,939.52	5,255.05	0.00	315.53	
1,228.000 RINGCENTRAL INC 76680R206	20.60	16,504.32	25,296.80	0.02	8,792.48	
3,958.000 RITE AID CORP 767754104	8.24	31,171.04	32,613.92	0.03	1,442.88	
873.000 ROBERT HALF INTERNATIONAL INC 770323103	48.78	25,047.88	42,584.94	0.04	17,537.06	
1,001.000 ROCKWELL AUTOMATION INC 773903109	134.40	57,419.76	134,534.40	0.11	77,114.64	
458.000 ROCKWELL COLLINS INC 774341101	92.76	24,355.28	42,484.08	0.03	18,128.80	
110.000 ROGERS CORP 775133101	76.81	4,951.10	8,449.10	0.01	3,498.00	
119.000 ROPER TECHNOLOGIES INC 776696106	183.08	21,578.27	21,786.52	0.02	208.25	
708.000 ROSETTA STONE INC 777780107	8.91	5,210.88	6,308.28	0.01	1,097.40	
1,676.000 ROSS STORES INC 778296103	65.60	96,360.79	109,945.60	0.09	13,584.81	

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350.000 ROYAL GOLD INC 780287108	63.35	19,143.81	22,172.50	0.02	3,028.69	
344.000 RYDER SYSTEM INC 783549108	74.44	17,888.72	25,607.36	0.02	7,718.64	
488.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	63.01	13,519.13	30,748.88	0.03	17,229.75	
281.000 S&T BANCORP INC 783859101	39.04	4,979.32	10,970.24	0.01	5,990.92	
577.000 SBA COMMUNICATIONS CORP 78388J106	103.26	21,135.51	59,581.02	0.05	38,445.51	
804.000 S&P GLOBAL INC 78409V104	107.54	50,801.15	86,462.16	0.07	35,661.01	
872.000 SEI INVESTMENTS CO 784117103	49.36	14,640.88	43,041.92	0.04	28,401.04	
214.000 SJW GROUP 784305104	55.98	4,962.66	11,979.72	0.01	7,017.06	
686.000 SL GREEN REALTY CORP 78440X101	107.55	39,657.66	73,779.30	0.06	34,121.64	
3,528.000 SLM CORP 78442P106	11.02	20,584.41	38,878.56	0.03	18,294.15	

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483.000 SP PLUS CORP 78469C103	28.15	10,007.76	13,596.45	0.01	3,588.69	
255.000 SVB FINANCIAL GROUP 78486Q101	171.66	14,614.05	43,773.30	0.04	29,159.25	
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	
352.000 ST JOE CO/THE 790148100	19.00	5,079.36	6,688.00	0.01	1,608.64	
2,129.000 ST JUDE MEDICAL INC 790849103	80.19	75,393.42	170,724.51	0.14	95,331.09	
3,185.000 SALESFORCE.COM INC 79466L302	68.46	101,075.20	218,045.10	0.18	116,969.90	
3,204.000 SANCHEZ ENERGY CORP 79970Y105	9.03	21,979.44	28,932.12	0.02	6,952.68	
109.000 SANDERSON FARMS INC 800013104	94.24	5,261.43	10,272.16	0.01	5,010.73	
276.000 SANDY SPRING BANCORP INC 800363103	39.99	4,832.76	11,037.24	0.01	6,204.48	

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1,333.000 SANMINA CORP 801056102	36.65	12,210.93	48,854.45	0.04	36,643.52	
130.000 SAUL CENTERS INC 804395101	66.61	4,982.90	8,659.30	0.01	3,676.40	
753.000 SCANA CORP 80589M102	73.28	27,245.81	55,179.84	0.05	27,934.03	
515.000 HENRY SCHEIN INC 806407102	151.71	40,663.39	78,130.65	0.06	37,467.26	
8,506.000 SCHLUMBERGER LTD 806857108	83.95	526,783.48	714,078.70	0.59	187,295.22	
194.000 SCHOLASTIC CORP 807066105	47.49	4,834.48	9,213.06	0.01	4,378.58	
6,043.000 CHARLES SCHWAB CORP/THE 808513105	39.47	106,767.19	238,517.21	0.20	131,750.02	
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	45.53	5,102.45	8,650.70	0.01	3,548.25	
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	84.80	4,839.30	13,992.00	0.01	9,152.70	
515.000 SCIENTIFIC GAMES CORP 80874P109	14.00	5,000.65	7,210.00	0.01	2,209.35	

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1,023.000 EW SCRIPPS CO/THE 811054402	19.33	7,948.87	19,774.59	0.02	11,825.72	
621.000 SEACOAST BANKING CORP OF FLORI 811707801	22.06	4,685.76	13,699.26	0.01	9,013.50	
315.000 SEACOR HOLDINGS INC 811904101	71.28	20,001.19	22,453.20	0.02	2,452.01	
899.000 SEALED AIR CORP 81211K100	45.34	19,824.16	40,760.66	0.03	20,936.50	
886.000 SEATTLE GENETICS INC 812578102	52.77	19,069.78	46,754.22	0.04	27,684.44	
297.000 SELECT COMFORT CORP 81616X103	22.62	4,814.37	6,718.14	0.01	1,903.77	
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	13.25	5,106.00	7,950.00	0.01	2,844.00	
321.000 SELECTIVE INSURANCE GROUP INC 816300107	43.05	5,091.06	13,819.05	0.01	8,727.99	
190.000 SEMGROUP CORP 81663A105	41.75	4,866.93	7,932.50	0.01	3,065.57	
1,416.000 SEMPRA ENERGY 816851109	100.64	75,155.45	142,506.24	0.12	67,350.79	

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136.000 SENSIENT TECHNOLOGIES CORP 81725T100	78.58	4,944.96	10,686.88	0.01	5,741.92	
1,420.000 SERVICE CORP INTERNATIONAL/US 817565104	28.40	15,804.60	40,328.00	0.03	24,523.40	
581.000 SERVICENOW INC 81762P102	74.34	17,406.76	43,191.54	0.04	25,784.78	
2,457.000 SERVICESOURCE INTERNATIONAL IN 81763U100	5.68	9,926.28	13,955.76	0.01	4,029.48	
22.000 SHERWIN-WILLIAMS CO/THE 824348106	268.74	1,217.34	5,912.28	0.00	4,694.94	
458.000 SHUTTERFLY INC 82568P304	50.18	13,593.44	22,982.44	0.02	9,389.00	
246.000 SIGNATURE BANK/NEW YORK NY 82669G104	150.20	13,731.72	36,949.20	0.03	23,217.48	
248.000 SILICON LABORATORIES INC 826919102	65.00	9,936.20	16,120.00	0.01	6,183.80	
294.000 SILGAN HOLDINGS INC 827048109	51.18	11,780.58	15,046.92	0.01	3,266.34	
202.000 SIMMONS FIRST NATIONAL CORP 828730200	62.15	4,930.82	12,554.30	0.01	7,623.48	

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1,380.000	SIMON PROPERTY GROUP INC 828806109	177.67	117,345.95	245,184.60	0.20	127,838.65
168.000	SIMPSON MANUFACTURING CO INC 829073105	43.75	4,935.84	7,350.00	0.01	2,414.16
22,006.000	SIRIUS XM HOLDINGS INC 82968B103	4.45	43,119.42	97,926.70	0.08	54,807.28
148.000	SIX FLAGS ENTERTAINMENT CORP 83001A102	59.96	4,997.96	8,874.08	0.01	3,876.12
1,053.000	SKECHERS U.S.A. INC 830566105	24.58	4,794.66	25,882.74	0.02	21,088.08
1,709.000	SKYWORKS SOLUTIONS INC 83088M102	74.66	27,531.54	127,593.94	0.11	100,062.40
1,824.000	AO SMITH CORP 831865209	47.35	28,189.92	86,366.40	0.07	58,176.48
312.000	JM SMUCKER CO/THE 832696405	128.06	27,727.44	39,954.72	0.03	12,227.28
159.000	SNAP-ON INC 833034101	171.27	9,926.66	27,231.93	0.02	17,305.27
229.000	SNYDER'S-LANCE INC 833551104	38.34	4,813.58	8,779.86	0.01	3,966.28

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	22.90	5,231.25	8,587.50	0.01	3,356.25	
534.000 SONOCO PRODUCTS CO 835495102	52.70	17,336.55	28,141.80	0.02	10,805.25	
174.000 SOUTH STATE CORP 840441109	87.40	4,840.68	15,207.60	0.01	10,366.92	
3,299.000 SOUTHERN CO/THE 842587107	49.19	114,837.53	162,277.81	0.13	47,440.28	
336.000 SOUTHSIDE BANCSHARES INC 84470P109	37.67	5,037.30	12,657.12	0.01	7,619.82	
3,990.000 SOUTHWEST AIRLINES CO 844741108	49.84	45,283.11	198,861.60	0.16	153,578.49	
272.000 SOUTHWEST GAS HOLDINGS INC 844895102	76.62	10,194.56	20,840.64	0.02	10,646.08	
2,519.000 SOUTHWESTERN ENERGY CO 845467109	10.82	31,587.36	27,255.58	0.02	-4,331.78	
4,054.000 SPECTRA ENERGY CORP 847560109	41.09	101,840.39	166,578.86	0.14	64,738.47	
363.000 SPEEDWAY MOTORSPORTS INC 847788106	21.67	5,027.55	7,866.21	0.01	2,838.66	

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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	
1,117.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	58.35	22,330.82	65,176.95	0.05	42,846.13	
415.000 SPIRIT AIRLINES INC 848577102	57.86	4,988.47	24,011.90	0.02	19,023.43	
121.000 SPIRE INC 84857L101	64.55	4,974.31	7,810.55	0.01	2,836.24	
2,295.000 SPIRIT REALTY CAPITAL INC 84860W102	10.86	21,463.78	24,923.70	0.02	3,459.92	
671.000 SPLUNK INC 848637104	51.15	33,438.80	34,321.65	0.03	882.85	
7,545.000 SPRINT CORP 85207U105	8.42	39,156.10	63,528.90	0.05	24,372.80	
887.000 SPROUTS FARMERS MARKET INC 85208M102	18.92	23,088.61	16,782.04	0.01	-6,306.57	
1,186.000 STANLEY BLACK & DECKER INC 854502101	114.69	68,473.54	136,022.34	0.11	67,548.80	
2,453.000 STAPLES INC 855030102	9.05	24,284.70	22,199.65	0.02	-2,085.05	
8,740.000 STARBUCKS CORP 855244109	55.52	149,663.32	485,244.80	0.40	335,581.48	

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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	
554.000 STARWOOD PROPERTY TRUST INC 85571B105	21.95	11,102.16	12,160.30	0.01	1,058.14	
1,264.000 STATE STREET CORP 857477103	77.72	73,736.80	98,238.08	0.08	24,501.28	
1,291.000 STEEL DYNAMICS INC 858119100	35.58	19,704.08	45,933.78	0.04	26,229.70	
605.000 STERICYCLE INC 858912108	77.04	38,965.96	46,609.20	0.04	7,643.24	
1,202.000 STERLING BANCORP/DE 85917A100	23.40	9,804.58	28,126.80	0.02	18,322.22	
827.000 STIFEL FINANCIAL CORP 860630102	49.95	32,320.81	41,308.65	0.03	8,987.84	
2,165.000 STILLWATER MINING CO 86074Q102	16.11	18,683.95	34,878.15	0.03	16,194.20	
327.000 STOCK YARDS BANCORP INC 861025104	46.95	4,907.18	15,352.65	0.01	10,445.47	
686.000 STONEGATE BANK 861811107	41.73	17,499.86	28,626.78	0.02	11,126.92	
854.000 STORE CAPITAL CORP 862121100	24.71	22,161.30	21,102.34	0.02	-1,058.96	

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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
2,020.000	STRYKER CORP 863667101	119.81	100,430.20	242,016.20	0.20	141,586.00
79.000	STURM RUGER & CO INC 864159108	52.70	2,193.04	4,163.30	0.00	1,970.26
570.000	SUFFOLK BANCORP 864739107	42.82	5,163.35	24,407.40	0.02	19,244.05
431.000	SUN BANCORP INC/NJ 86663B201	26.00	5,348.71	11,206.00	0.01	5,857.29
131.000	SUN COMMUNITIES INC 866674104	76.61	4,816.87	10,035.91	0.01	5,219.04
216.000	SUNCOKE ENERGY INC 86722A103	11.34	2,608.06	2,449.44	0.00	-158.62
1,431.000	SUNSTONE HOTEL INVESTORS INC 867892101	15.25	11,913.91	21,822.75	0.02	9,908.84
2,689.000	SUNTRUST BANKS INC 867914103	54.85	68,076.91	147,491.65	0.12	79,414.74
1,214.000	SUPERIOR ENERGY SERVICES INC 868157108	16.88	22,823.20	20,492.32	0.02	-2,330.88
633.000	SWIFT TRANSPORTATION CO 87074U101	24.36	9,944.43	15,419.88	0.01	5,475.45

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1,112.000 SYMANTEC CORP 871503108	23.89	23,029.52	26,565.68	0.02	3,536.16	
194.000 SYNAPTICS INC 87157D109	53.58	4,855.82	10,394.52	0.01	5,538.70	
342.000 SYNOPSIS INC 871607107	58.86	9,919.68	20,130.12	0.02	10,210.44	
1,368.000 SYNOVUS FINANCIAL CORP 87161C501	41.08	17,524.08	56,197.44	0.05	38,673.36	
130.000 SYNEX CORP 87162W100	121.02	4,956.90	15,732.60	0.01	10,775.70	
3,252.000 SYNCHRONY FINANCIAL 87165B103	36.27	91,338.22	117,950.04	0.10	26,611.82	
1,253.000 SYSCO CORP 871829107	55.37	42,876.29	69,378.61	0.06	26,502.32	
2,163.000 TCF FINANCIAL CORP 872275102	19.59	22,062.60	42,373.17	0.03	20,310.57	
1,514.000 TD AMERITRADE HOLDING CORP 87236Y108	43.60	28,160.40	66,010.40	0.05	37,850.00	
2,392.000 TJX COS INC/THE 872540109	75.13	42,323.71	179,710.96	0.15	137,387.25	

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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
2,525.000	T-MOBILE US INC 872590104	57.51	55,914.29	145,212.75	0.12	89,298.46
306.000	TAILORED BRANDS INC 87403A107	25.55	9,948.06	7,818.30	0.01	-2,129.76
437.000	TAKE-TWO INTERACTIVE SOFTWARE 874054109	49.29	6,471.97	21,539.73	0.02	15,067.76
183.000	TANGER FACTORY OUTLET CENTERS 875465106	35.78	4,884.27	6,547.74	0.01	1,663.47
2,698.000	TARGET CORP 87612E106	72.23	151,033.77	194,876.54	0.16	43,842.77
726.000	TARGA RESOURCES CORP 87612G101	56.07	21,242.76	40,706.82	0.03	19,464.06
186.000	TAUBMAN CENTERS INC 876664103	73.93	7,456.74	13,750.98	0.01	6,294.24
223.000	TEAM INC 878155100	39.25	4,995.20	8,752.75	0.01	3,757.55
231.000	TEAM HEALTH HOLDINGS INC 87817A107	43.45	5,128.20	10,036.95	0.01	4,908.75
277.000	TECH DATA CORP 878237106	84.68	12,772.47	23,456.36	0.02	10,683.89

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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	TEGNA INC 87901J105	21.39	21,648.65	42,780.00	0.04	21,131.35
102.000	TELEDYNE TECHNOLOGIES INC 879360105	123.00	4,876.62	12,546.00	0.01	7,669.38
144.000	TELEFLEX INC 879369106	161.15	9,796.02	23,205.60	0.02	13,409.58
1,863.000	TELEPHONE & DATA SYSTEMS INC 879433829	28.87	45,502.19	53,784.81	0.04	8,282.62
388.000	TEMPUR SEALY INTERNATIONAL INC 88023U101	68.28	15,357.04	26,492.64	0.02	11,135.60
106.000	TENNANT CO 880345103	71.20	4,983.06	7,547.20	0.01	2,564.14
671.000	TENNECO INC 880349105	62.47	18,150.55	41,917.37	0.03	23,766.82
1,170.000	TERADYNE INC 880770102	25.40	16,169.40	29,718.00	0.02	13,548.60
556.000	TEREX CORP 880779103	31.53	14,190.44	17,530.68	0.01	3,340.24
2,392.000	TERRENO REALTY CORP 88146M101	28.49	42,955.92	68,148.08	0.06	25,192.16

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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
267.000	TESARO INC 881569107	134.48	9,972.45	35,906.16	0.03	25,933.71
437.000	TESORO CORP 881609101	87.45	9,526.60	38,215.65	0.03	28,689.05
529.000	TESLA INC 88160R101	213.69	12,985.40	113,042.01	0.09	100,056.61
370.000	TETRA TECH INC 88162G103	43.15	8,376.80	15,965.50	0.01	7,588.70
5,432.000	TETRAPHASE PHARMACEUTICALS INC 88165N105	4.03	23,792.16	21,890.96	0.02	-1,901.20
265.000	TESSERA HOLDING CORP 88166T101	44.20	4,285.05	11,713.00	0.01	7,427.95
6,700.000	TEXAS INSTRUMENTS INC 882508104	72.97	224,685.83	488,899.00	0.40	264,213.17
1,348.000	TEXTRON INC 883203101	48.56	37,364.20	65,458.88	0.05	28,094.68
2,460.000	THERMO FISHER SCIENTIFIC INC 883556102	141.10	96,752.51	347,106.00	0.29	250,353.49
1,063.000	THOMSON REUTERS CORP 884903105	43.78	30,450.24	46,538.14	0.04	16,087.90

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264.000 THOR INDUSTRIES INC 885160101	100.05	6,293.76	26,413.20	0.02	20,119.44	
1,204.000 3D SYSTEMS CORP 88554D205	13.29	21,684.04	16,001.16	0.01	-5,682.88	
3,378.000 3M CO 88579Y101	178.57	252,771.69	603,209.46	0.50	350,437.77	
906.000 TIFFANY & CO 886547108	77.43	30,337.41	70,151.58	0.06	39,814.17	
4,563.000 TILLY'S INC 886885102	13.19	35,910.70	60,185.97	0.05	24,275.27	
697.000 TIME INC 887228104	17.85	8,393.70	12,441.45	0.01	4,047.75	
5,580.000 TIME WARNER INC 887317303	96.53	203,652.12	538,637.40	0.44	334,985.28	
2,384.000 TITAN INTERNATIONAL INC 88830M102	11.21	23,625.44	26,724.64	0.02	3,099.20	
6,769.000 TITAN PHARMACEUTICALS INC 888314309	3.95	38,470.26	26,737.55	0.02	-11,732.71	
2,974.000 TIVO CORP 88870P106	20.90	58,914.94	62,156.60	0.05	3,241.66	

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1,241.000 TOLL BROTHERS INC 889478103	31.00	27,612.41	38,471.00	0.03	10,858.59	
130.000 TOMPKINS FINANCIAL CORP 890110109	94.54	5,062.20	12,290.20	0.01	7,228.00	
310.000 TOPBUILD CORP 89055F103	35.60	4,479.13	11,036.00	0.01	6,556.87	
819.000 TORCHMARK CORP 891027104	73.76	22,753.64	60,409.44	0.05	37,655.80	
736.000 TORO CO/THE 891092108	55.95	10,992.16	41,179.20	0.03	30,187.04	
891.000 TOTAL SYSTEM SERVICES INC 891906109	49.03	19,795.33	43,685.73	0.04	23,890.40	
249.000 TOWNE BANK/PORTSMOUTH VA 89214P109	33.25	3,215.24	8,279.25	0.01	5,064.01	
595.000 TRACTOR SUPPLY CO 892356106	75.81	25,024.53	45,106.95	0.04	20,082.42	
57.000 TRANSDIGM GROUP INC 893641100	248.96	4,891.17	14,190.72	0.01	9,299.55	
2,086.000 TRAVELERS COS INC/THE 89417E109	122.42	96,978.76	255,368.12	0.21	158,389.36	

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85.000	TREEHOUSE FOODS INC 89469A104	72.19	4,606.15	6,136.15	0.01	1,530.00
2.000	TREX CO INC 89531P105	64.40	25.86	128.80	0.00	102.94
422.000	TRICO BANCSHARES 896095106	34.18	6,055.70	14,423.96	0.01	8,368.26
1,458.000	TRIMBLE INC 896239100	30.15	27,024.03	43,958.70	0.04	16,934.67
1,299.000	TRINITY INDUSTRIES INC 896522109	27.76	20,398.01	36,060.24	0.03	15,662.23
735.000	TRIPADVISOR INC 896945201	46.37	26,729.35	34,081.95	0.03	7,352.60
345.000	TRUEBLUE INC 89785X101	24.65	5,023.20	8,504.25	0.01	3,481.05
150.000	TRUSTMARK CORP 898402102	35.65	3,406.50	5,347.50	0.00	1,941.00
314.000	TUPPERWARE BRANDS CORP 899896104	52.62	14,974.66	16,522.68	0.01	1,548.02
11,508.000	TWENTY-FIRST CENTURY FOX INC 90130A101	28.04	197,578.78	322,684.32	0.27	125,105.54

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2,482.000 TWITTER INC 90184L102	16.30	41,562.46	40,456.60	0.03	-1,105.86	
86.000 TYLER TECHNOLOGIES INC 902252105	142.77	4,999.18	12,278.22	0.01	7,279.04	
2,338.000 TYSON FOODS INC 902494103	61.68	38,339.08	144,207.84	0.12	105,868.76	
1,181.000 UDR INC 902653104	36.48	26,938.61	43,082.88	0.04	16,144.27	
286.000 UGI CORP 902681105	46.08	5,960.24	13,178.88	0.01	7,218.64	
190.000 UMB FINANCIAL CORP 902788108	77.12	7,607.60	14,652.80	0.01	7,045.20	
6,057.000 US BANCORP 902973304	51.37	208,226.62	311,148.09	0.26	102,921.47	
2,244.000 UMH PROPERTIES INC 903002103	15.05	21,205.80	33,772.20	0.03	12,566.40	
366.000 USANA HEALTH SCIENCES INC 90328M107	61.20	14,231.91	22,399.20	0.02	8,167.29	
412.000 US SILICA HOLDINGS INC 90346E103	56.68	4,865.72	23,352.16	0.02	18,486.44	

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269.000	ULTA SALON COSMETICS & FRAGRAN 90384S303	254.94	16,901.27	68,578.86	0.06	51,677.59
269.000	ULTIMATE SOFTWARE GROUP INC/TH 90385D107	182.35	23,379.35	49,052.15	0.04	25,672.80
2,104.000	UMPQUA HOLDINGS CORP 904214103	18.78	22,409.37	39,513.12	0.03	17,103.75
1,693.000	UNDER ARMOUR INC 904311107	29.05	25,841.31	49,181.65	0.04	23,340.34
1,449.000	UNDER ARMOUR INC 904311206	25.17	14,635.71	36,471.33	0.03	21,835.62
97.000	UNIFIRST CORP/MA 904708104	143.65	4,938.27	13,934.05	0.01	8,995.78
802.000	UNION BANKSHARES CORP 90539J109	35.74	9,587.27	28,663.48	0.02	19,076.21
3,830.000	UNION PACIFIC CORP 907818108	103.68	83,603.92	397,094.40	0.33	313,490.48
773.000	UNITED COMMUNITY BANKS INC/GA 90984P303	29.62	5,094.07	22,896.26	0.02	17,802.19
259.000	UNITED BANKSHARES INC/WV 909907107	46.25	6,081.32	11,978.75	0.01	5,897.43

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1,783.000 UNITED CONTINENTAL HOLDINGS IN 910047109	72.88	43,817.39	129,945.04	0.11	86,127.65	
942.000 UNITED FINANCIAL BANCORP INC 910304104	18.16	9,977.00	17,106.72	0.01	7,129.72	
277.000 UNITED FIRE GROUP INC 910340108	49.17	4,855.81	13,620.09	0.01	8,764.28	
322.000 UNITED NATURAL FOODS INC 911163103	47.72	14,770.35	15,365.84	0.01	595.49	
2,578.000 UNITED PARCEL SERVICE INC 911312106	114.64	200,700.05	295,541.92	0.24	94,841.87	
789.000 UNITED RENTALS INC 911363109	105.58	27,392.69	83,302.62	0.07	55,909.93	
1,236.000 UNITED STATES STEEL CORP 912909108	33.01	23,623.02	40,800.36	0.03	17,177.34	
5,059.000 UNITED TECHNOLOGIES CORP 913017109	109.62	322,158.63	554,567.58	0.46	232,408.95	
548.000 UNITED THERAPEUTICS CORP 91307C102	143.43	24,908.59	78,599.64	0.06	53,691.05	
5,552.000 UNITEDHEALTH GROUP INC 91324P102	160.04	275,245.28	888,542.08	0.73	613,296.80	

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537.000	UNITIL CORP 913259107	45.34	14,936.01	24,347.58	0.02	9,411.57
184.000	UNIVERSAL FOREST PRODUCTS INC 913543104	102.18	4,852.08	18,801.12	0.02	13,949.04
451.000	UNIVERSAL HEALTH REALTY INCOME 91359E105	65.59	21,738.20	29,581.09	0.02	7,842.89
410.000	UNIVERSAL HEALTH SERVICES INC 913903100	106.38	24,507.64	43,615.80	0.04	19,108.16
2,183.000	UNUM GROUP 91529Y106	43.93	42,731.57	95,899.19	0.08	53,167.62
477.000	URBAN OUTFITTERS INC 917047102	28.48	14,707.10	13,584.96	0.01	-1,122.14
166.000	URBAN EDGE PROPERTIES 91704F104	27.51	2,591.56	4,566.66	0.00	1,975.10
228.000	VCA INC 918194101	68.65	5,002.32	15,652.20	0.01	10,649.88
1,653.000	VF CORP 918204108	53.35	62,918.13	88,187.55	0.07	25,269.42
370.000	VSE CORP 918284100	38.84	4,713.80	14,370.80	0.01	9,657.00

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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	
208.000 VAIL RESORTS INC 91879Q109	161.31	9,195.68	33,552.48	0.03	24,356.80	
2,657.000 VALERO ENERGY CORP 91913Y100	68.32	76,545.87	181,526.24	0.15	104,980.37	
187.000 VALMONT INDUSTRIES INC 920253101	140.90	19,106.48	26,348.30	0.02	7,241.82	
140.000 VALSPAR CORP/THE 920355104	103.61	5,037.20	14,505.40	0.01	9,468.20	
370.000 VANTIV INC 92210H105	59.62	10,019.60	22,059.40	0.02	12,039.80	
998.000 VARIAN MEDICAL SYSTEMS INC 92220P105	89.78	48,407.99	89,600.44	0.07	41,192.45	
92.000 VECTRUS INC 92242T101	23.85	1,180.67	2,194.20	0.00	1,013.53	
977.000 VENTAS INC 92276F100	62.52	45,929.42	61,082.04	0.05	15,152.62	
7,770.000 VEREIT INC 92339V100	8.46	71,714.28	65,734.20	0.05	-5,980.08	
1,225.000 VERISIGN INC 92343E102	76.07	28,840.42	93,185.75	0.08	64,345.33	

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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	
18,915.000 VERIZON COMMUNICATIONS INC 92343V104	53.38	686,363.37	1,009,682.70	0.83	323,319.33	
145.000 VERINT SYSTEMS INC 92343X100	35.25	5,067.75	5,111.25	0.00	43.50	
45.000 VERITIV CORP 923454102	53.75	1,140.41	2,418.75	0.00	1,278.34	
740.000 VERISK ANALYTICS INC 92345Y106	81.17	36,444.00	60,065.80	0.05	23,621.80	
1,450.000 VERTEX PHARMACEUTICALS INC 92532F100	73.67	59,787.33	106,821.50	0.09	47,034.17	
691.000 VERSUM MATERIALS INC 92532W103	28.07	6,925.07	19,396.37	0.02	12,471.30	
117.000 VIASAT INC 92552V100	66.22	4,891.77	7,747.74	0.01	2,855.97	
3,184.000 VIACOM INC 92553P201	35.10	118,909.35	111,758.40	0.09	-7,150.95	
8,500.000 VISA INC 92826C839	78.02	189,018.75	663,170.00	0.55	474,151.25	
1,523.000 VISHAY INTERTECHNOLOGY INC 928298108	16.20	14,377.12	24,672.60	0.02	10,295.48	

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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	
156.000 VISTA OUTDOOR INC 928377100	36.90	2,804.40	5,756.40	0.00	2,952.00	
85.000 VISTEON CORP 92839U206	80.34	4,961.45	6,828.90	0.01	1,867.45	
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	6.85	11,207.70	40,620.50	0.03	29,412.80	
333.000 VORNADO REALTY TRUST 929042109	104.37	25,018.58	34,755.21	0.03	9,736.63	
773.000 VOYA FINANCIAL INC 929089100	39.22	22,123.26	30,317.06	0.02	8,193.80	
664.000 VULCAN MATERIALS CO 929160109	125.15	36,410.98	83,099.60	0.07	46,688.62	
90.000 WD-40 CO 929236107	116.90	4,888.80	10,521.00	0.01	5,632.20	
132.000 WGL HOLDINGS INC 92924F106	76.28	4,971.12	10,068.96	0.01	5,097.84	
213.000 WABCO HOLDINGS INC 92927K102	106.15	14,611.56	22,609.95	0.02	7,998.39	

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384.000 WSFS FINANCIAL CORP 929328102	46.35	4,825.60	17,798.40	0.01	12,972.80	
2,104.000 WEC ENERGY GROUP INC 92939U106	58.65	46,908.39	123,399.60	0.10	76,491.21	
1,221.000 WABASH NATIONAL CORP 929566107	15.82	10,036.73	19,316.22	0.02	9,279.49	
270.000 WABTEC CORP/DE 929740108	83.02	18,324.99	22,415.40	0.02	4,090.41	
6,292.000 WAL-MART STORES INC 931142103	69.12	335,726.31	434,903.04	0.36	99,176.73	
4,127.000 WALGREENS BOOTS ALLIANCE INC 931427108	82.76	184,909.82	341,550.52	0.28	156,640.70	
664.000 WASHINGTON FEDERAL INC 938824109	34.35	13,638.56	22,808.40	0.02	9,169.84	
809.000 WASHINGTON PRIME GROUP INC 93964W108	10.41	9,469.09	8,421.69	0.01	-1,047.40	
218.000 WASHINGTON TRUST BANCORP INC 940610108	56.05	4,848.32	12,218.90	0.01	7,370.58	
643.000 WASTE MANAGEMENT INC 94106L109	70.91	23,102.99	45,595.13	0.04	22,492.14	

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95.000	WATERS CORP 941848103	134.39	8,628.85	12,767.05	0.01	4,138.20
70.000	WATSCO INC 942622200	148.12	5,804.40	10,368.40	0.01	4,564.00
149.000	WATTS WATER TECHNOLOGIES INC 942749102	65.20	4,936.37	9,714.80	0.01	4,778.43
696.000	WEBSTER FINANCIAL CORP 947890109	54.28	13,671.32	37,778.88	0.03	24,107.56
780.000	WEINGARTEN REALTY INVESTORS 948741103	35.79	18,166.20	27,916.20	0.02	9,750.00
130.000	WEIS MARKETS INC 948849104	66.84	4,803.50	8,689.20	0.01	3,885.70
253.000	WELLCARE HEALTH PLANS INC 94946T106	137.08	12,419.77	34,681.24	0.03	22,261.47
24,833.000	WELLS FARGO & CO 949746101	55.11	864,740.84	1,368,546.63	1.13	503,805.79
1,740.000	WELLTOWER INC 95040Q104	66.93	86,473.75	116,458.20	0.10	29,984.45
3,177.000	WENDY'S CO/THE 95058W100	13.52	14,804.82	42,953.04	0.04	28,148.22

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261.000	WESBANCO INC 950810101	43.06	4,909.41	11,238.66	0.01	6,329.25
551.000	WESCO INTERNATIONAL INC 95082P105	66.55	19,494.38	36,669.05	0.03	17,174.67
164.000	WEST PHARMACEUTICAL SERVICES I 955306105	84.83	4,991.34	13,912.12	0.01	8,920.78
648.000	WESTAR ENERGY INC 95709T100	56.35	19,968.29	36,514.80	0.03	16,546.51
729.000	WESTERN ALLIANCE BANCORP 957638109	48.71	4,891.59	35,509.59	0.03	30,618.00
3,722.000	WESTERN ASSET MORTGAGE CAPITAL 95790D105	10.07	52,852.40	37,480.54	0.03	-15,371.86
1,752.000	WESTERN DIGITAL CORP 958102105	67.95	50,390.92	119,048.40	0.10	68,657.48
313.000	WESTERN REFINING INC 959319104	37.85	5,086.25	11,847.05	0.01	6,760.80
472.000	WESTLAKE CHEMICAL CORP 960413102	55.99	18,799.76	26,427.28	0.02	7,627.52
2,929.000	WESTMORELAND COAL CO 960878106	17.67	22,289.69	51,755.43	0.04	29,465.74

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1,557.000 WESTROCK CO 96145D105	50.77	44,296.54	79,048.89	0.07	34,752.35	
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	59.99	4,885.65	8,098.65	0.01	3,213.00	
229.000 WEX INC 96208T104	111.60	11,216.42	25,556.40	0.02	14,339.98	
4,346.000 WEYERHAEUSER CO 962166104	30.09	74,342.04	130,771.14	0.11	56,429.10	
453.000 WHIRLPOOL CORP 963320106	181.77	38,455.39	82,341.81	0.07	43,886.42	
1,862.000 WHITESTONE REIT 966084204	14.38	22,101.45	26,775.56	0.02	4,674.11	
674.000 WHITEWAVE FOODS CO/THE 966244105	55.60	6,877.98	37,474.40	0.03	30,596.42	
2,010.000 WHITING PETROLEUM CORP 966387102	12.02	23,617.50	24,160.20	0.02	542.70	
1,035.000 WHOLE FOODS MARKET INC 966837106	30.76	31,106.44	31,836.60	0.03	730.16	
3,711.000 WILLIAMS COS INC/THE 969457100	31.14	72,216.83	115,560.54	0.10	43,343.71	

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553.000 WILLIAMS-SONOMA INC 969904101	48.39	19,887.91	26,759.67	0.02	6,871.76	
390.000 WINTRUST FINANCIAL CORP 97650W108	72.57	11,633.70	28,302.30	0.02	16,668.60	
2,098.000 WISDOMTREE INVESTMENTS INC 97717P104	11.14	22,511.54	23,371.72	0.02	860.18	
248.000 WOLVERINE WORLD WIDE INC 978097103	21.95	5,023.24	5,443.60	0.00	420.36	
365.000 WOODWARD INC 980745103	69.05	11,815.05	25,203.25	0.02	13,388.20	
490.000 WORKDAY INC 98138H101	66.09	39,316.22	32,384.10	0.03	-6,932.12	
227.000 WORLD FUEL SERVICES CORP 981475106	45.91	7,792.91	10,421.57	0.01	2,628.66	
342.000 WORTHINGTON INDUSTRIES INC 981811102	47.44	6,730.56	16,224.48	0.01	9,493.92	
2,203.000 WPX ENERGY INC 98212B103	14.57	26,735.91	32,097.71	0.03	5,361.80	
1,042.000 WYNDHAM WORLDWIDE CORP 98310W108	76.37	37,453.86	79,577.54	0.07	42,123.68	

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450.000	WYNN RESORTS LTD 983134107	86.51	42,630.70	38,929.50	0.03	-3,701.20
896.000	XPO LOGISTICS INC 983793100	43.16	20,590.08	38,671.36	0.03	18,081.28
1,678.000	XILINX INC 983919101	60.37	42,099.64	101,300.86	0.08	59,201.22
6,441.000	XEROX CORP 984121103	8.73	52,222.05	56,229.93	0.05	4,007.88
950.000	XYLEM INC/NY 98419M100	49.52	24,870.03	47,044.00	0.04	22,173.97
1,364.000	YADKIN FINANCIAL CORP 984305102	34.26	34,509.20	46,730.64	0.04	12,221.44
4,234.000	YAHOO! INC 984332106	38.67	94,320.50	163,728.78	0.13	69,408.28
2,560.000	YELP INC 985817105	38.13	67,315.64	97,612.80	0.08	30,297.16
503.000	YORK WATER CO/THE 987184108	38.20	8,910.09	19,214.60	0.02	10,304.51
1,359.000	YUM! BRANDS INC 988498101	63.33	25,416.78	86,065.47	0.07	60,648.69

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1,359.000	YUM CHINA HOLDINGS INC 98850P109	26.12	10,352.57	35,497.08	0.03	25,144.51
848.000	ZAYO GROUP HOLDINGS INC 98919V105	32.86	22,285.44	27,865.28	0.02	5,579.84
745.000	ZEBRA TECHNOLOGIES CORP 989207105	85.76	22,305.30	63,891.20	0.05	41,585.90
644.000	ZILLOW GROUP INC 98954M200	36.47	13,458.53	23,486.68	0.02	10,028.15
1,270.000	ZIMMER BIOMET HOLDINGS INC 98956P102	103.20	82,266.71	131,064.00	0.11	48,797.29
1,713.000	ZIONS BANCORPORATION 989701107	43.04	26,568.63	73,727.52	0.06	47,158.89
1,157.000	ZOETIS INC 98978V103	53.53	55,316.17	61,934.21	0.05	6,618.04
3,400.000	ZYNGA INC 98986T108	2.57	8,364.00	8,738.00	0.01	374.00
439.000	ADIANT PLC G0084W101	58.60	20,633.00	25,725.40	0.02	5,092.40
401.000	AIRCASTLE LTD G0129K104	20.85	4,896.21	8,360.85	0.01	3,464.64

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978.000	ALKERMES PLC G01767105	55.58	17,198.90	54,357.24	0.04	37,158.34
726.000	ALLEGION PLC G0176J109	64.00	15,000.95	46,464.00	0.04	31,463.05
1,410.000	ALLERGAN PLC G0177J108	210.01	318,936.30	296,114.10	0.24	-22,822.20
985.000	AMDOCS LTD G02602103	58.25	29,981.22	57,376.25	0.05	27,395.03
1,851.000	AON PLC G0408V102	111.53	90,717.51	206,442.03	0.17	115,724.52
1,403.000	ARCH CAPITAL GROUP LTD G0450A105	86.29	35,251.56	121,064.87	0.10	85,813.31
227.000	ARGO GROUP INTERNATIONAL HOLDI G0464B107	65.90	4,845.28	14,959.30	0.01	10,114.02
286.000	ASPEN INSURANCE HOLDINGS LTD G05384105	55.00	7,107.10	15,730.00	0.01	8,622.90
737.000	ARRIS INTERNATIONAL PLC G0551A103	30.13	8,077.52	22,205.81	0.02	14,128.29
1,919.000	ASSURED GUARANTY LTD G0585R106	37.77	26,139.79	72,480.63	0.06	46,340.84

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770.000 AXIS CAPITAL HOLDINGS LTD G0692U109	65.27	23,669.80	50,257.90	0.04	26,588.10	
3,646.000 ACCENTURE PLC G1151C101	117.13	155,693.76	427,055.98	0.35	271,362.22	
1,750.000 BELMOND LTD G1154H107	13.35	14,284.86	23,362.50	0.02	9,077.64	
933.000 BUNGE LTD G16962105	72.24	57,873.99	67,399.92	0.06	9,525.93	
227.000 CARDTRONICS PLC G1991C105	54.57	9,025.52	12,387.39	0.01	3,361.87	
551.000 CONSOLIDATED WATER CO LTD G23773107	10.85	5,052.67	5,978.35	0.00	925.68	
1,495.000 DELPHI AUTOMOTIVE PLC G27823106	67.35	52,199.52	100,688.25	0.08	48,488.73	
2,412.000 EATON CORP PLC G29183103	67.09	124,169.75	161,821.08	0.13	37,651.33	
871.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	92.40	31,990.80	80,480.40	0.07	48,489.60	
1,570.000 ENDO INTERNATIONAL PLC G30401106	16.47	25,057.20	25,857.90	0.02	800.70	

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50.000 ENSTAR GROUP LTD G3075P101	197.70	5,024.00	9,885.00	0.01	4,861.00	
268.000 EVEREST RE GROUP LTD G3223R108	216.40	24,972.24	57,995.20	0.05	33,022.96	
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	84.45	5,927.37	15,454.35	0.01	9,526.98	
653.000 HERBALIFE LTD G4412G101	48.14	24,980.22	31,435.42	0.03	6,455.20	
1,006.000 IHS MARKIT LTD G47567105	35.41	32,976.67	35,622.46	0.03	2,645.79	
2,177.000 INGERSOLL-RAND PLC G47791101	75.04	59,317.31	163,362.08	0.13	104,044.77	
3,034.000 INVESCO LTD G491BT108	30.34	75,689.72	92,051.56	0.08	16,361.84	
4,393.000 JOHNSON CONTROLS INTERNATIONAL G51502105	41.19	185,690.15	180,947.67	0.15	-4,742.48	
719.000 MALLINCKRODT PLC G5785G107	49.82	31,894.57	35,820.58	0.03	3,926.01	

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2,368.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	13.87	23,621.38	32,844.16	0.03	9,222.78	
5,869.000 MEDTRONIC PLC G5960L103	71.23	447,976.61	418,048.87	0.34	-29,927.74	
731.000 MICHAEL KORS HOLDINGS LTD G60754101	42.98	36,579.24	31,418.38	0.03	-5,160.86	
2,206.000 NABORS INDUSTRIES LTD G6359F103	16.40	29,667.59	36,178.40	0.03	6,510.81	
758.000 NIELSEN HOLDINGS PLC G6518L108	41.95	24,234.23	31,798.10	0.03	7,563.87	
2,489.000 NOBLE CORP PLC G65431101	5.92	23,346.82	14,734.88	0.01	-8,611.94	
1,541.000 NORDIC AMERICAN TANKERS LTD G65773106	8.40	12,882.76	12,944.40	0.01	61.64	
551.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	42.53	24,194.41	23,434.03	0.02	-760.38	
6,444.000 SEADRILL LTD G7945E105	3.41	24,551.64	21,974.04	0.02	-2,577.60	
1,399.000 PENTAIR PLC G7S00T104	56.07	52,545.31	78,441.93	0.06	25,896.62	

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1,284.000 SHIP FINANCE INTERNATIONAL LTD G81075106	14.85	13,969.92	19,067.40	0.02	5,097.48	
806.000 SIGNET JEWELERS LTD G81276100	94.26	25,872.60	75,973.56	0.06	50,100.96	
2,598.000 TEXTAINER GROUP HOLDINGS LTD G8766E109	7.45	22,888.38	19,355.10	0.02	-3,533.28	
117.000 THERAVANCE BIOPHARMA INC G8807B106	31.88	2,294.37	3,729.96	0.00	1,435.59	
294.000 VALIDUS HOLDINGS LTD G9319H102	55.01	8,822.94	16,172.94	0.01	7,350.00	
12.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	836.05	4,836.12	10,032.60	0.01	5,196.48	
2,082.000 XL GROUP LTD G98294104	37.26	43,966.30	77,575.32	0.06	33,609.02	
1,918.000 CHUBB LTD H1467J104	132.12	151,193.68	253,406.16	0.21	102,212.48	
15.000 GARMIN LTD H2906T109	48.49	471.00	727.35	0.00	256.35	
1,592.000 TRANSOCEAN LTD H8817H100	14.74	24,453.12	23,466.08	0.02	-987.04	

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150.000 CIMPRESS NV N20146101	91.61	5,083.50	13,741.50	0.01	8,658.00	
1,497.000 LYONDELLBASELL INDUSTRIES NV N53745100	85.78	68,057.05	128,412.66	0.11	60,355.61	
2,493.000 MYLAN NV N59465109	38.15	110,386.50	95,107.95	0.08	-15,278.55	
351.000 WRIGHT MEDICAL GROUP NV N96617118	22.98	7,427.16	8,065.98	0.01	638.82	
806.000 BANCO LATINOAMERICANO DE COMER P16994132	29.44	13,677.82	23,728.64	0.02	10,050.82	
4,376.000 TRONOX LTD Q9235V101	10.31	24,243.04	45,116.56	0.04	20,873.52	
919.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	82.04	24,280.67	75,394.76	0.06	51,114.09	
1,685.000 BROADCOM LTD Y09827109	176.77	76,682.01	297,857.45	0.25	221,175.44	
1,000.000 SCORPIO TANKERS INC Y7542C106	4.53	4,960.00	4,530.00	0.00	-430.00	
1,748.000 TEEKAY TANKERS LTD Y8565N102	2.26	5,611.08	3,950.48	0.00	-1,660.60	



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

12/31/2016

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		62,386,013.06	121,188,851.21	99.77	58,802,838.15
TOTAL ASSETS U.S. DOLLAR		62,661,878.75	121,464,716.90	100.00	58,802,838.15
TOTAL ASSETS		62,661,878.75	121,464,716.90	100.00	58,802,838.15

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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						
885,367.690 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	885,367.69	885,367.69	3.53	0.00	
CASH		250.00	250.00	0.00	0.00	
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		885,617.69	885,617.69	3.53	0.00	
FIXED INCOME SECURITIES						
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	105.00	100,000.00	105,000.00	0.42	5,000.00	
116,491.780 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.81	116,491.78	117,438.86	0.47	947.08	
100,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	98.77	101,370.46	98,770.00	0.39	-2,600.46	
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	100.00	99,138.27	100,000.00	0.40	861.73	
100,000.000 AMC NETWORKS INC 00164VAD5 5.000% 04/01/2024 DD 03/30/16	100.50	100,000.00	100,500.00	0.40	500.00	
25,000.000 AMN HEALTHCARE INC 144A 00175PAA1 5.125% 10/01/2024 DD 10/03/16	99.75	25,000.00	24,937.50	0.10	-62.50	

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		12/31/2016			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
150,000.000	AMERICAN TIRE DISTRIBUTOR 144A 00214TAA6 10.250% 03/01/2022 DD 02/25/15	95.93	136,617.99	143,899.50	0.57	7,281.51
50,000.000	ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	102.25	50,092.32	51,125.00	0.20	1,032.68
50,000.000	AECOM 00766TAB6 5.750% 10/15/2022 DD 10/15/15	105.70	49,943.68	52,850.00	0.21	2,906.32
50,000.000	AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	106.76	49,308.87	53,380.50	0.21	4,071.63
50,000.000	ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	99.50	50,000.00	49,750.00	0.20	-250.00
100,000.000	ALBERTSONS COS LLC / SAFE 144A 013093AC3 5.750% 03/15/2025 DD 08/09/16	99.00	100,000.00	99,000.00	0.40	-1,000.00
100,000.000	ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	101.38	101,030.29	101,375.00	0.40	344.71
50,000.000	ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	101.50	50,000.00	50,750.00	0.20	750.00
100,000.000	ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	101.13	99,529.42	101,125.00	0.40	1,595.58
25,000.000	ALTA MESA HOLDINGS LP / A 144A 021332AE1 7.875% 12/15/2024 DD 12/08/16	103.50	25,000.00	25,875.00	0.10	875.00

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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	
200,000.000 ALTICE LUXEMBOURG SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14	106.75	211,278.51	213,500.00	0.85	2,221.49	
150,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	103.00	150,345.58	154,500.00	0.62	4,154.42	
47,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	105.25	47,000.00	49,467.50	0.20	2,467.50	
100,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	103.13	100,000.00	103,125.00	0.41	3,125.00	
200,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAH3 4.625% 05/15/2023 DD 05/16/16	99.19	200,000.00	198,376.00	0.79	-1,624.00	
200,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14	90.25	177,017.04	180,500.00	0.72	3,482.96	
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	100.00	101,244.88	100,000.00	0.40	-1,244.88	
75,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	95.34	75,000.00	71,505.00	0.29	-3,495.00	
75,000.000 BOMBARDIER INC 144A 097751BP5 8.750% 12/01/2021 DD 11/21/16	106.13	74,264.44	79,593.75	0.32	5,329.31	
100,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	102.25	100,000.00	102,250.00	0.41	2,250.00	


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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	
25,000.000 CBS RADIO INC 144A 124847AC8 7.250% 11/01/2024 DD 10/17/16	105.00	25,000.00	26,250.00	0.10	1,250.00	
50,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	106.75	50,000.00	53,375.00	0.21	3,375.00	
100,000.000 OUTFRONT MEDIA CAPITAL LLC / O 12505FAD3 5.625% 02/15/2024 DD 11/15/14	104.25	100,000.00	104,250.00	0.42	4,250.00	
100,000.000 CDW LLC / CDW FINANCE CORP 12513GBB4 5.000% 09/01/2023 DD 03/03/15	100.13	100,602.23	100,125.00	0.40	-477.23	
100,000.000 CST BRANDS INC 12646RAB1 5.000% 05/01/2023 DD 11/01/13	103.25	100,219.95	103,250.00	0.41	3,030.05	
100,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	105.50	100,105.34	105,500.00	0.42	5,394.66	
150,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	97.50	127,209.37	146,250.00	0.58	19,040.63	
100,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	96.50	100,000.00	96,500.00	0.39	-3,500.00	
100,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	98.50	100,000.00	98,500.00	0.39	-1,500.00	
50,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	103.50	50,000.00	51,750.00	0.21	1,750.00	

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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	
116,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	100.88	117,057.42	117,015.00	0.47	-42.42	
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	101.00	50,802.13	50,500.00	0.20	-302.13	
100,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	97.63	100,000.00	97,625.00	0.39	-2,375.00	
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	95.00	175,000.00	166,250.00	0.66	-8,750.00	
275,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	103.00	273,822.85	283,250.00	1.13	9,427.15	
50,000.000 CHENIERE CORPUS CHRISTI H 144A 16412XAB1 5.875% 03/31/2025 DD 12/09/16	102.03	50,000.00	51,015.50	0.20	1,015.50	
100,000.000 CHESAPEAKE ENERGY CORP 144A 165167CQ8 8.000% 12/15/2022 DD 12/23/15	107.88	102,680.99	107,875.00	0.43	5,194.01	
150,000.000 CHURCHILL DOWNS INC 171484AB4 5.375% 12/15/2021 DD 12/16/13	103.75	151,267.81	155,625.00	0.62	4,357.19	
100,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	105.88	104,072.21	105,875.00	0.42	1,802.79	
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	102.27	250,108.87	255,675.00	1.02	5,566.13	

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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
50,000.000	COGENT COMMUNICATIONS GRO 144A 19240CAA1 5.375% 03/01/2022 DD 02/20/15	103.25	50,184.84	51,625.00	0.21	1,440.16
100,000.000	COMMSCOPE TECHNOLOGIES FI 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	106.00	100,000.00	106,000.00	0.42	6,000.00
25,000.000	COMMUNICATIONS SALES & LE 144A 20341WAE5 7.125% 12/15/2024 DD 12/15/16	101.00	25,000.00	25,250.00	0.10	250.00
50,000.000	CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12	103.63	47,903.78	51,815.00	0.21	3,911.22
100,000.000	CRESTWOOD MIDSTREAM PARTNERS L 226373AH1 6.125% 03/01/2022 DD 03/01/14	102.50	94,217.83	102,500.00	0.41	8,282.17
150,000.000	CROWNROCK LP / CROWNROCK 144A 228701AC2 7.125% 04/15/2021 DD 04/15/13	104.00	138,941.43	156,000.00	0.62	17,058.57
175,000.000	CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	105.25	175,845.03	184,187.50	0.73	8,342.47
100,000.000	DANA INC 235825AC0 5.375% 09/15/2021 DD 08/02/13	103.63	102,670.17	103,625.00	0.41	954.83
150,000.000	DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	106.07	149,940.43	159,111.00	0.63	9,170.57
200,000.000	DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	111.00	200,996.13	222,000.00	0.89	21,003.87

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		12/31/2016			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	
50,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	105.25	51,044.54	52,625.00	0.21	1,580.46	
150,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	102.00	150,362.45	153,000.00	0.61	2,637.55	
50,000.000 RR DONNELLEY & SONS CO 257867BB6 6.000% 04/01/2024 DD 03/20/14	94.25	51,680.22	47,125.00	0.19	-4,555.22	
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	86.75	98,810.64	86,750.00	0.35	-12,060.64	
100,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	95.50	99,401.61	95,500.00	0.38	-3,901.61	
75,000.000 DYNEGY INC 144A 26817RAS7 8.000% 01/15/2025 DD 10/11/16	93.75	75,000.00	70,312.50	0.28	-4,687.50	
150,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAD6 VAR RT 01/15/2022 DD 05/06/14	92.00	152,180.64	138,000.00	0.55	-14,180.64	
150,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	103.25	152,329.18	154,875.00	0.62	2,545.82	
150,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	104.00	150,000.00	156,000.00	0.62	6,000.00	
100,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	93.25	100,000.00	93,250.00	0.37	-6,750.00	

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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	
100,000.000 EXTRACTION OIL & GAS HOLD 144A 30227LAA5 7.875% 07/15/2021 DD 07/18/16	107.00	100,000.00	107,000.00	0.43	7,000.00	
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	104.00	150,000.00	156,000.00	0.62	6,000.00	
100,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	102.00	100,000.00	102,000.00	0.41	2,000.00	
75,000.000 FERRELLGAS LP / FERRELLGAS FIN 315292AR3 VAR RT 06/15/2023 DD 06/15/16	98.25	75,000.00	73,687.50	0.29	-1,312.50	
125,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	103.75	125,000.00	129,687.50	0.52	4,687.50	
150,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	99.00	150,000.00	148,500.00	0.59	-1,500.00	
125,000.000 FREEPORT-MCMORAN INC 35671DAZ8 3.875% 03/15/2023 DD 09/15/13	91.75	114,823.99	114,687.50	0.46	-136.49	
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	103.00	150,000.00	154,500.00	0.62	4,500.00	
200,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	93.00	203,855.65	186,000.00	0.74	-17,855.65	
100,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAG7 6.000% 05/15/2023 DD 05/21/15	101.75	100,000.00	101,750.00	0.41	1,750.00	

		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	
175,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	103.75	173,340.36	181,562.50	0.72	8,222.14	
200,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BF7 5.000% 05/31/2026 DD 05/13/16	99.54	200,000.00	199,088.00	0.79	-912.00	
96,939.805 WHEELABRATOR TECHNOLOGIES 38723BAB7 10/14 TLB	100.08	95,296.34	97,020.26	0.39	1,723.92	
2,565.600 WHEELABRATOR TECHNOLOGIES 38723BAC5 10/14 TLC	100.08	2,526.39	2,567.73	0.01	41.34	
25,000.000 GENESYS TELECOMMUNICATION 144A 39479TAA4 10.000% 11/30/2024 DD 12/01/16	106.25	25,000.00	26,562.50	0.11	1,562.50	
100,000.000 GRINDING MEDIA INC / MC G 144A 398545AA1 7.375% 12/15/2023 DD 12/16/16	105.06	100,472.64	105,060.00	0.42	4,587.36	
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	98.75	300,763.49	296,250.00	1.18	-4,513.49	
25,000.000 GULFPORT ENERGY CORP 144A 402635AF3 6.000% 10/15/2024 DD 10/14/16	101.75	25,000.00	25,437.50	0.10	437.50	
100,000.000 GULFPORT ENERGY CORP 144A 402635AJ5 6.375% 05/15/2025 DD 12/21/16	101.27	100,000.00	101,270.00	0.40	1,270.00	
150,000.000 HCA INC 404119BT5 5.250% 06/15/2026 DD 03/15/16	103.38	158,164.06	155,062.50	0.62	-3,101.56	

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	
250,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	98.25	250,303.56	245,625.00	0.98	-4,678.56	
100,000.000 HD SUPPLY INC 144A 40415RAR6 5.750% 04/15/2024 DD 04/11/16	105.57	100,000.00	105,570.00	0.42	5,570.00	
150,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	103.00	150,000.00	154,500.00	0.62	4,500.00	
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	97.75	305,400.83	293,250.00	1.17	-12,150.83	
100,000.000 HERTZ CORP/THE 144A 428040CS6 5.500% 10/15/2024 DD 09/22/16	87.38	100,000.00	87,375.00	0.35	-12,625.00	
100,000.000 HERC RENTALS INC 144A 42806LAA9 7.500% 06/01/2022 DD 06/09/16	105.38	100,000.00	105,375.00	0.42	5,375.00	
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	50,000.00	52,125.00	0.21	2,125.00	
150,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	105.25	150,000.00	157,875.00	0.63	7,875.00	
25,000.000 HUBBAY MINERALS INC 144A 443628AF9 7.250% 01/15/2023 DD 12/12/16	103.50	25,000.00	25,875.00	0.10	875.00	
25,000.000 HUBBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	103.94	25,000.00	25,984.50	0.10	984.50	

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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	
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAD1 5.625% 08/01/2024 DD 08/09/16	99.25	199,515.95	198,500.00	0.79	-1,015.95	
25,000.000 RACKSPACE HOSTING INC 144A 45332JAA0 8.625% 11/15/2024 DD 11/03/16	105.85	25,000.00	26,461.25	0.11	1,461.25	
200,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	104.25	202,903.63	208,500.00	0.83	5,596.37	
250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	97.25	240,290.43	243,125.00	0.97	2,834.57	
75,000.000 INVENTIV GROUP HOLDINGS I 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	104.74	75,000.00	78,555.00	0.31	3,555.00	
100,000.000 IRON MOUNTAIN INC 46284PAP9 5.750% 08/15/2024 DD 08/10/12	102.75	102,326.13	102,750.00	0.41	423.87	
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	106.25	153,491.77	159,375.00	0.64	5,883.23	
150,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	105.00	156,128.21	157,500.00	0.63	1,371.79	
200,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	107.00	200,000.00	214,000.00	0.85	14,000.00	
25,000.000 RP CROWN PARENT LLC 144A 47215YAA5 7.375% 10/15/2024 DD 10/06/16	103.75	25,000.00	25,937.50	0.10	937.50	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
50,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	86.25	48,364.76	43,125.00	0.17	-5,239.76	
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	102.13	125,000.00	127,656.25	0.51	2,656.25	
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	103.00	100,000.00	103,000.00	0.41	3,000.00	
25,000.000 KRONOS ACQUISITION HOLDIN 144A 50106GAA0 9.000% 08/15/2023 DD 08/26/15	99.75	25,724.93	24,937.50	0.10	-787.43	
25,000.000 LAMB WESTON HOLDINGS INC 144A 513272AA2 4.625% 11/01/2024 DD 11/09/16	100.25	25,000.00	25,062.50	0.10	62.50	
20,000.000 LAMB WESTON HOLDINGS INC 144A 513272AB0 4.875% 11/01/2026 DD 11/09/16	98.94	20,000.00	19,787.60	0.08	-212.40	
150,000.000 LENNAR CORP 526057BV5 4.750% 05/30/2025 DD 04/28/15	97.50	150,000.00	146,250.00	0.58	-3,750.00	
100,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.00	100,000.00	101,000.00	0.40	1,000.00	
25,000.000 LIONS GATE ENTERTAINMENT 144A 535919AL8 5.875% 11/01/2024 DD 10/27/16	101.50	25,000.00	25,375.00	0.10	375.00	
75,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.00	75,000.00	67,500.00	0.27	-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	
200,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	105.26	200,000.00	210,520.00	0.84	10,520.00	
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	106.25	176,315.28	185,937.50	0.74	9,622.22	
75,000.000 MALLINCKRODT INTERNATIONA 144A 561233AC1 5.500% 04/15/2025 DD 04/15/15	89.50	75,000.00	67,125.00	0.27	-7,875.00	
200,000.000 MALLINCKRODT INTERNATIONA 144A 561233AD9 5.625% 10/15/2023 DD 09/24/15	93.25	200,000.00	186,500.00	0.74	-13,500.00	
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	102.25	150,000.00	153,375.00	0.61	3,375.00	
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	99.50	100,000.00	99,500.00	0.40	-500.00	
100,000.000 MIDAS INTERMEDIATE HOLDCO 144A 59563KAA8 7.875% 10/01/2022 DD 09/24/14	103.25	100,951.49	103,250.00	0.41	2,298.51	
175,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	106.50	176,348.21	186,375.00	0.74	10,026.79	
75,000.000 MOLINA HEALTHCARE INC 60855RAG5 VAR RT 11/15/2022 DD 05/15/16	101.50	75,000.00	76,125.00	0.30	1,125.00	
150,000.000 NATURE'S BOUNTY CO/THE 144A 628782AJ3 7.625% 05/15/2021 DD 05/05/16	103.50	150,000.00	155,250.00	0.62	5,250.00	



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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
125,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	101.80	125,214.07	127,250.00	0.51	2,035.93
75,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAH5 7.500% 11/01/2023 DD 10/24/16	103.25	75,000.00	77,437.50	0.31	2,437.50
150,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	100.25	151,632.79	150,375.00	0.60	-1,257.79
150,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	100.25	153,572.70	150,375.00	0.60	-3,197.70
100,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	102.75	99,877.38	102,750.00	0.41	2,872.62
200,000.000 CSC HOLDINGS LLC 144A 64072TAA3 10.875% 10/15/2025 DD 10/09/15	119.00	200,000.00	238,000.00	0.95	38,000.00
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	101.88	50,548.50	50,937.50	0.20	389.00
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	106.00	200,000.00	212,000.00	0.85	12,000.00
25,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	101.00	25,000.00	25,250.00	0.10	250.00
100,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	102.88	102,442.08	102,875.00	0.41	432.92

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	
25,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAL4 5.625% 12/15/2026 DD 12/22/16	98.33	24,765.99	24,581.25	0.10	-184.74	
200,000.000 SFR GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	102.63	203,991.44	205,250.00	0.82	1,258.56	
200,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	101.88	195,270.19	203,750.00	0.81	8,479.81	
125,000.000 ORBITAL ATK INC 68557NAC7 5.500% 10/01/2023 DD 04/01/16	103.00	125,000.00	128,750.00	0.51	3,750.00	
50,000.000 PTC INC 69370CAA8 6.000% 05/15/2024 DD 05/12/16	105.50	50,000.00	52,750.00	0.21	2,750.00	
150,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	103.00	150,522.24	154,500.00	0.62	3,977.76	
150,000.000 PLATFORM SPECIALTY PRODUC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	100.75	143,265.15	151,125.00	0.60	7,859.85	
200,000.000 POST HOLDINGS INC 144A 737446AK0 5.000% 08/15/2026 DD 08/03/16	95.75	200,000.00	191,500.00	0.76	-8,500.00	
150,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	101.50	152,799.61	152,250.00	0.61	-549.61	
100,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	103.75	100,000.00	103,750.00	0.41	3,750.00	

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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 TALEN ENERGY SUPPLY LLC 144A 74966NAA4 VAR RT 07/15/2019 DD 07/10/14	94.75	95,827.41	94,750.00	0.38	-1,077.41	
100,000.000 RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	104.50	100,000.00	104,500.00	0.42	4,500.00	
100,000.000 RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.88	89,964.13	96,875.00	0.39	6,910.87	
100,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	103.00	102,215.98	103,000.00	0.41	784.02	
100,000.000 REGIONALCARE HOSPITAL PAR 144A 75915QAC2 8.250% 05/01/2023 DD 04/29/16	99.75	103,411.36	99,750.00	0.40	-3,661.36	
100,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	99.50	100,000.00	99,500.00	0.40	-500.00	
64,813.550 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	102.90	66,623.10	66,693.14	0.27	70.04	
52,019.010 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	103.25	54,019.51	53,709.63	0.21	-309.88	
100,000.000 SBA COMMUNICATIONS CORP 144A 78388JAU0 4.875% 09/01/2024 DD 08/15/16	98.75	99,210.37	98,750.00	0.39	-460.37	
100,000.000 SESI LLC 78412FAL8 6.375% 05/01/2019 DD 11/01/11	100.00	83,992.94	100,000.00	0.40	16,007.06	

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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
25,000.000	NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	105.88	25,567.13	26,468.75	0.11	901.62
200,000.000	SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	101.63	193,989.96	203,250.00	0.81	9,260.04
25,000.000	SM ENERGY CO 78454LAN0 6.750% 09/15/2026 DD 09/12/16	103.00	25,000.00	25,750.00	0.10	750.00
50,000.000	SPX FLOW INC 144A 78469XAD9 5.625% 08/15/2024 DD 08/10/16	100.75	51,226.04	50,375.00	0.20	-851.04
150,000.000	SCOTTS MIRACLE-GRO CO/THE 144A 810186AL0 6.000% 10/15/2023 DD 10/13/15	105.75	150,000.00	158,625.00	0.63	8,625.00
125,000.000	SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	98.00	125,000.00	122,500.00	0.49	-2,500.00
100,000.000	SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	109.25	100,475.50	109,250.00	0.44	8,774.50
150,000.000	SHEA HOMES LP / SHEA HOME 144A 82088KAC2 5.875% 04/01/2023 DD 03/23/15	97.50	150,000.00	146,250.00	0.58	-3,750.00
225,000.000	SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	99.75	224,208.42	224,437.50	0.90	229.08
125,000.000	SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	104.50	127,634.95	130,625.00	0.52	2,990.05

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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 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	105.50	100,000.00	105,500.00	0.42	5,500.00	
225,000.000 SPRINGLEAF FINANCE CORP 85172FAB5 6.000% 06/01/2020 DD 12/01/13	101.38	219,708.70	228,093.75	0.91	8,385.05	
150,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	100.75	134,418.02	151,125.00	0.60	16,706.98	
100,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	106.25	82,009.44	106,250.00	0.42	24,240.56	
100,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	106.75	99,398.30	106,750.00	0.43	7,351.70	
100,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	103.00	98,056.34	103,000.00	0.41	4,943.66	
25,000.000 STARWOOD PROPERTY TRUST I 144A 85571BAE5 5.000% 12/15/2021 DD 12/16/16	101.34	25,000.00	25,335.00	0.10	335.00	
75,000.000 STERIGENICS-NORDION TOPCO 144A 85917NAA0 8.125% 11/01/2021 DD 11/01/16	99.50	75,000.00	74,625.00	0.30	-375.00	
100,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	101.25	100,788.78	101,250.00	0.40	461.22	
100,000.000 SUMMIT MATERIALS LLC / SUMMIT 86614RAG2 6.125% 07/15/2023 DD 07/08/15	102.62	99,449.43	102,624.00	0.41	3,174.57	

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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	
200,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAG2 6.375% 04/01/2023 DD 10/01/16	101.25	200,000.00	202,500.00	0.81	2,500.00	
150,000.000 SURGICAL CARE AFFILIATES 144A 86881LAA4 6.000% 04/01/2023 DD 03/17/15	103.25	150,000.00	154,875.00	0.62	4,875.00	
200,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	104.38	200,000.00	208,750.00	0.83	8,750.00	
100,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	108.13	100,000.00	108,125.00	0.43	8,125.00	
100,000.000 TEAM HEALTH INC 144A 87815VAG8 7.250% 12/15/2023 DD 11/23/15	113.75	101,955.51	113,750.00	0.45	11,794.49	
150,000.000 TECK RESOURCES LTD 878742AV7 4.750% 01/15/2022 DD 07/05/11	100.25	135,397.67	150,375.00	0.60	14,977.33	
75,000.000 TELESAT CANADA / TELESAT 144A 87952VAL0 8.875% 11/15/2024 DD 11/17/16	104.25	75,000.00	78,187.50	0.31	3,187.50	
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	104.25	25,000.00	26,062.50	0.10	1,062.50	
125,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	102.25	125,000.00	127,812.50	0.51	2,812.50	
150,000.000 TESORO LOGISTICS LP / TESORO L 88160QAK9 5.500% 10/15/2019 DD 10/15/15	105.75	148,907.25	158,625.00	0.63	9,717.75	

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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	
250,000.000 TOWNSQUARE MEDIA INC 144A 892231AA9 6.500% 04/01/2023 DD 04/01/15	95.50	250,000.00	238,750.00	0.95	-11,250.00	
150,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	104.00	154,806.76	156,000.00	0.62	1,193.24	
100,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13	93.50	89,694.58	93,500.00	0.37	3,805.42	
100,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	101.25	101,373.93	101,250.00	0.40	-123.93	
100,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	98.50	102,409.07	98,500.00	0.39	-3,909.07	
200,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	103.00	201,858.79	206,000.00	0.82	4,141.21	
150,000.000 VIKING CRUISES LTD 144A 92676XAA5 8.500% 10/15/2022 DD 10/19/12	103.75	141,829.87	155,625.00	0.62	13,795.13	
150,000.000 VISTA OUTDOOR INC 928377AB6 5.875% 10/01/2023 DD 10/01/16	104.69	150,000.00	157,032.00	0.63	7,032.00	
150,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	84.75	150,000.00	127,125.00	0.51	-22,875.00	
96,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	103.50	96,132.13	99,360.00	0.40	3,227.87	

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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	
150,000.000 WESCO DISTRIBUTION INC 144A 95081QAL8 5.375% 06/15/2024 DD 06/15/16	100.25	150,000.00	150,375.00	0.60	375.00	
150,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13	99.58	136,112.39	149,376.00	0.60	13,263.61	
50,000.000 WHITING PETROLEUM CORP 966387AP7 6.250% 04/01/2023 DD 03/27/15	100.00	47,933.10	50,000.00	0.20	2,066.90	
175,000.000 WIDOPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	105.50	182,288.04	184,625.00	0.74	2,336.96	
200,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	100.75	200,000.00	201,500.00	0.80	1,500.00	
200,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	102.50	179,623.23	205,000.00	0.82	25,376.77	
68,478.260 LIGHTSTONE 12/16 COV-LITE TLB 99AA72990	101.13	67,108.69	69,248.64	0.28	2,139.95	
6,521.740 LIGHTSTONE 12/16 TLC 99AA73295	101.13	6,391.31	6,595.11	0.03	203.80	
15,000.000 ANCESTRY.COM 10/16 2ND LIEN TL 99AAA2541	102.00	14,850.00	15,300.00	0.06	450.00	
20,000.000 ANCESTRY.COM 10/16 TL 99AAA2558	99.51	19,902.54	19,902.54	0.08	0.00	



Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30,000.000 RACKSPACE HOSTING 10/16 TL 99AAA2848	100.30	29,852.71	30,090.00	0.12	237.29
100,000.000 BASS PRO SHOPS 11/16 COV-LITE 99AAA3101 TLB	99.00	99,000.00	99,000.00	0.40	0.00
50,000.000 GENESYS 11/16 (USD) COV-LITE 99AAA3135 TLB	101.96	49,325.00	50,979.00	0.20	1,654.00
99,750.000 SAFWAY GROUP 8/16 COV-LITE TLB 99AAA9785 0.000% 08/21/2023 DD 08/04/16	101.38	98,800.69	101,121.56	0.40	2,320.87
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		<u>23,678,090.93</u>	<u>24,174,588.57</u>	<u>96.47</u>	<u>496,497.64</u>
TOTAL ASSETS U.S. DOLLAR		<u>24,563,708.62</u>	<u>25,060,206.26</u>	<u>100.00</u>	<u>496,497.64</u>
TOTAL ASSETS		<u>24,563,708.62</u>	<u>25,060,206.26</u>	<u>100.00</u>	<u>496,497.64</u>

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	
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.070 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	0.07	0.07	0.00	0.00	
EQUITY						
850,831.272 PARAMETRIC TX-MGD EM MK-INST 277907606	41.89	39,513,090.82	35,641,321.98	100.00	-3,871,768.84	
TOTAL ASSETS U.S. DOLLAR		39,513,090.89	35,641,322.05	100.00	-3,871,768.84	
TOTAL ASSETS		39,513,090.89	35,641,322.05	100.00	-3,871,768.84	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
	NON-BASE CURRENCY		54.92	53.47	0.00	-1.45
EQUITY						
806.000	RAMSAY HEALTH CARE LTD AA6041997	49.46	30,447.59	39,861.56	0.06	9,413.97
18,550.000	AUSTRALIA & NEW ZEALAND BANKIN AA6065582	22.03	426,469.94	408,603.11	0.64	-17,866.83
6,034.000	AMCOR LTD/AUSTRALIA AA6066606	10.83	50,343.80	65,319.83	0.10	14,976.03
20,574.000	WESTPAC BANKING CORP AA6076142	23.61	536,343.99	485,662.85	0.76	-50,681.14
3,052.000	BANK OF QUEENSLAND LTD AA6076241	8.60	29,376.02	26,232.14	0.04	-3,143.88
21,368.000	FORTESCUE METALS GROUP LTD AA6086257	4.26	78,230.94	91,133.43	0.14	12,902.49
17,411.000	TELSTRA CORP LTD AA6087289	3.69	48,122.81	64,297.26	0.10	16,174.45
1,652.000	BENDIGO & ADELAIDE BANK LTD AA6091281	9.20	15,296.14	15,203.87	0.02	-92.27

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
689.000 ASX LTD AA6129222	36.02	21,512.80	24,815.53	0.04	3,302.73	
7,537.000 BHP BILLITON LTD AA6144692	18.15	216,523.46	136,766.00	0.21	-79,757.46	
10,886.000 MIRVAC GROUP AA6161977	1.54	14,642.90	16,789.84	0.03	2,146.94	
4,462.000 HARVEY NORMAN HOLDINGS LTD AA6173501	3.72	15,004.74	16,607.00	0.03	1,602.26	
3,485.000 COMPUTERSHARE LTD AA6180415	9.02	29,580.61	31,442.67	0.05	1,862.06	
2,690.000 CSL LTD AA6185497	72.71	104,627.79	195,581.51	0.31	90,953.72	
818.000 REA GROUP LTD AA6198573	39.99	29,597.06	32,713.49	0.05	3,116.43	
14,158.000 TRANSURBAN GROUP AA6200882	7.47	92,279.61	105,798.66	0.17	13,519.05	
226.000 COCHLEAR LTD AA6211798	88.74	15,087.34	20,054.89	0.03	4,967.55	
7,311.000 ORIGIN ENERGY LTD AA6214867	4.77	31,523.48	34,886.77	0.05	3,363.29	

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		12/31/2016				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	
8,902.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	59.67	483,215.53	531,209.77	0.83	47,994.24	
699.000 RIO TINTO LTD AA6220104	43.37	30,712.27	30,318.14	0.05	-394.13	
3,259.000 CSR LTD AA6238643	3.35	11,499.51	10,902.47	0.02	-597.04	
5,231.000 APA GROUP AA6247305	6.21	30,146.87	32,461.16	0.05	2,314.29	
3,015.000 ARISTOCRAT LEISURE LTD AA6253980	11.22	30,333.42	33,839.00	0.05	3,505.58	
8,312.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	4.34	30,019.09	36,052.13	0.06	6,033.04	
7,418.000 GPT GROUP/THE AA6365867	3.64	19,990.81	27,018.01	0.04	7,027.20	
5,112.000 LENDLEASE GROUP AA6512005	10.59	47,131.83	54,117.38	0.08	6,985.55	
8,312.000 SUNCORP GROUP LTD AA6585084	9.79	77,594.86	81,373.08	0.13	3,778.22	
11,161.000 NATIONAL AUSTRALIA BANK LTD AA6624602	22.21	278,957.08	247,865.13	0.39	-31,091.95	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
4,156.000 NEWCREST MINING LTD AA6637109	14.66	45,678.53	60,939.53	0.10	15,261.00	
19,937.000 OIL SEARCH LTD AA6657602	5.19	104,485.88	103,508.86	0.16	-977.02	
5,341.000 QANTAS AIRWAYS LTD AA6710344	2.41	14,882.68	12,878.50	0.02	-2,004.18	
5,136.000 QBE INSURANCE GROUP LTD AA6715749	8.99	43,196.29	46,189.70	0.07	2,993.41	
1,475.000 SONIC HEALTHCARE LTD AA6821125	15.50	19,568.63	22,856.22	0.04	3,287.59	
9,526.000 STOCKLAND AA6850850	3.32	34,579.03	31,591.82	0.05	-2,987.21	
7,472.000 WESFARMERS LTD AA6948837	30.51	233,939.66	227,997.42	0.36	-5,942.24	
9,755.000 ALUMINA LTD AA6954983	1.33	15,862.74	12,926.38	0.02	-2,936.36	
3,380.000 DEXUS PROPERTY GROUP AAB033YN9	6.97	15,136.42	23,544.55	0.04	8,408.13	
11,261.000 GOODMAN GROUP AAB03FYZ5	5.16	45,560.27	58,138.66	0.09	12,578.39	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
2,405.000 SEEK LTD AAB0767Y4	10.77	29,332.26	25,912.93	0.04	-3,419.33	
601.000 DOMINO'S PIZZA ENTERPRISES LTD AAB07SFG6	47.06	30,557.27	28,282.61	0.04	-2,274.66	
6,637.000 TATTS GROUP LTD AAB0CRCP5	3.24	14,981.11	21,530.22	0.03	6,549.11	
9,240.000 BRAMBLES LTD AAB1FJ0C0	8.98	69,091.50	82,964.48	0.13	13,872.98	
1,634.000 MACQUARIE GROUP LTD AAB28YTC2	63.08	63,116.65	103,078.59	0.16	39,961.94	
1,986.000 CROWN RESORTS LTD AAB29LCJ2	8.39	14,820.75	16,652.76	0.03	1,832.01	
1,439.000 DULUXGROUP LTD AAB3VL4P0	4.52	3,144.39	6,501.95	0.01	3,357.56	
24,279.000 VOCUS GROUP LTD AAB3WS5W8	2.80	72,101.39	68,036.24	0.11	-4,065.15	
2,284.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	15.91	15,066.60	36,334.96	0.06	21,268.36	
2,571.000 TREASURY WINE ESTATES LTD AAB61JC64	7.73	8,929.90	19,882.54	0.03	10,952.64	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
5,234.000 SYDNEY AIRPORT AAB70DWB3	4.34	10,743.15	22,701.74	0.04	11,958.59	
15,315.000 AURIZON HOLDINGS LTD AAB87CVM3	3.66	50,004.51	56,002.44	0.09	5,997.93	
932.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.60	1,369.30	1,491.44	0.00	122.14	
3,506.000 CYBG PLC AABD6GND3	3.49	9,340.26	12,236.51	0.02	2,896.25	
6,034.000 ORORA LTD AABH4TCW8	2.17	6,217.95	13,063.97	0.02	6,846.02	
45,824.000 SCENTRE GROUP AABLZH0Z7	3.36	143,972.61	153,960.57	0.24	9,987.96	
18,410.000 MEDIBANK PVT LTD AABRTNNQ3	2.04	34,774.63	37,592.52	0.06	2,817.89	
4,619.000 AGL ENERGY LTD AABSS7GP7	16.00	54,419.33	73,882.61	0.12	19,463.28	
58,193.000 SOUTH32 LTD AABWSW5D2	1.99	118,637.56	115,878.27	0.18	-2,759.29	
47,830.000 VICINITY CENTRES AABY7QXS0	2.17	107,389.15	103,554.77	0.16	-3,834.38	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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 AUSTRALIAN DOLLAR		4,255,512.69	4,497,040.44	7.03	241,527.75	
TOTAL ASSETS AUSTRALIAN DOLLAR		4,255,567.61	4,497,093.91	7.03	241,526.30	
DANISH KRONE						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		163.75	166.12	0.00	2.37	
EQUITY						
836.000 CARLSBERG A/S SD4169217	86.46	73,375.82	72,280.07	0.11	-1,095.75	
79.000 AP MOLLER - MAERSK A/S SD4253045	1,598.68	129,956.69	126,296.00	0.20	-3,660.69	
9.000 AP MOLLER - MAERSK A/S SD4253052	1,513.57	14,242.97	13,622.15	0.02	-620.82	
5,704.000 DANSKE BANK A/S SD4588820	30.38	146,741.15	173,315.57	0.27	26,574.42	
281.000 GENMAB A/S SD4595734	166.39	36,198.35	46,756.60	0.07	10,558.25	
1,596.000 VESTAS WIND SYSTEMS A/S SD5964657	65.11	77,851.33	103,916.42	0.16	26,065.09	
1,500.000 DSV A/S SDB1WT5G0	44.57	28,012.01	66,855.33	0.10	38,843.32	

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		12/31/2016			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	
652.000 PANDORA A/S SDB44XTX3	131.07	60,334.98	85,459.07	0.13	25,124.09	
512.000 CHR HANSEN HOLDING A/S SDB573M10	55.48	29,800.55	28,405.10	0.04	-1,395.45	
1,000.000 NOVOZYMES A/S SDB798FW3	34.54	26,215.68	34,541.21	0.05	8,325.53	
500.000 COLOPLAST A/S SDB8FMRX8	67.56	14,432.49	33,782.30	0.05	19,349.81	
8,500.000 NOVO NORDISK A/S SDBHC8X98	36.13	135,253.36	307,104.71	0.48	171,851.35	
763.000 ISS A/S SDBKJ9RT5	33.82	29,519.57	25,802.95	0.04	-3,716.62	
		801,934.95	1,118,137.48	1.75	316,202.53	
		802,098.70	1,118,303.60	1.75	316,204.90	
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		5,306.88	5,353.07	0.01	46.19	
EQUITY						
2,726.000 OMV AG EA4651454	35.40	100,830.19	96,493.34	0.15	-4,336.85	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
2,242.000	VOESTALPINE AG EA4943406	39.33	90,002.57	88,181.51	0.14	-1,821.06
3,815.000	ERSTE GROUP BANK AG EA5289833	29.35	108,924.47	111,964.22	0.17	3,039.75
4,129.000	RAIFFEISEN BANK INTERNATIONAL EAB0704T7	18.33	80,158.62	75,690.99	0.12	-4,467.63
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	23.30	3,827.64	4,869.58	0.01	1,041.94
422.000	UMICORE SA EB4005006	57.11	15,349.46	24,102.41	0.04	8,752.95
2,380.000	KBC GROUP NV EB4497740	62.05	136,892.91	147,681.24	0.23	10,788.33
951.000	SOLVAY SA EB4821105	117.45	108,815.04	111,691.54	0.17	2,876.50
369.000	UCB SA EB5596995	64.24	16,023.06	23,706.34	0.04	7,683.28
310.000	COLRUYT SA EB5806220	49.58	15,274.96	15,369.34	0.02	94.38

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
845.000 GROUPE BRUXELLES LAMBERT SA EB7097323	84.08	73,222.15	71,051.55	0.11	-2,170.60	
567.000 TELENET GROUP HOLDING NV EBB0LKSK8	55.61	29,829.81	31,528.84	0.05	1,699.03	
2,678.000 AGEAS EBB86S2N3	39.67	96,957.58	106,233.98	0.17	9,276.40	
3,851.000 ANHEUSER-BUSCH INBEV SA/NV EBBYHL24	106.06	236,917.57	408,418.24	0.64	171,500.67	
1,036.000 ADIDAS AG ED4031974	158.37	65,806.43	164,072.06	0.26	98,265.63	
1,998.000 FRESENIUS SE & CO KGAA ED4352099	78.33	57,849.16	156,494.82	0.24	98,645.66	
980.000 UNITED INTERNET AG ED4354137	39.13	15,204.65	38,343.43	0.06	23,138.78	
302.000 HANNOVER RUECK SE ED4511801	108.43	15,281.62	32,745.35	0.05	17,463.73	
656.000 GEA GROUP AG ED4557101	40.32	15,646.56	26,451.95	0.04	10,805.39	
464.000 CONTINENTAL AG ED4598584	193.76	46,835.25	89,903.51	0.14	43,068.26	

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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	
4,472.000 DEUTSCHE POST AG ED4617855	32.95	90,488.07	147,330.56	0.23	56,842.49	
1,345.000 MERCK KGAA ED4741846	104.58	114,682.73	140,658.03	0.22	25,975.30	
5,510.000 SAP SE ED4846280	87.34	321,540.96	481,264.60	0.75	159,723.64	
520.000 HENKEL AG & CO KGAA ED5002461	104.40	24,485.06	54,287.56	0.08	29,802.50	
2,201.000 METRO AG ED5041410	33.31	69,979.75	73,324.73	0.11	3,344.98	
3,306.000 BAYER AG ED5069213	104.56	226,752.51	345,666.66	0.54	118,914.15	
5,628.000 BASF SE ED5086571	93.14	414,620.82	524,219.91	0.82	109,599.09	
383.000 BEIERSDORF AG ED5107401	85.01	23,981.94	32,559.92	0.05	8,577.98	
180.000 HOCHTIEF AG ED5108664	140.33	15,546.92	25,260.21	0.04	9,713.29	
1,496.000 HEIDELBERGCEMENT AG ED5120677	93.48	119,116.26	139,849.81	0.22	20,733.55	

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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	
971.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	84.85	54,716.77	82,393.85	0.13	27,677.08	
2,834.000 ALLIANZ SE ED5231482	165.60	401,922.72	469,298.36	0.73	67,375.64	
1,024.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	189.49	169,897.91	194,033.50	0.30	24,135.59	
159.000 VOLKSWAGEN AG ED5497109	144.24	15,419.33	22,933.69	0.04	7,514.36	
5,700.000 DAIMLER AG ED5529026	74.59	333,432.04	425,173.94	0.66	91,741.90	
292.000 MAN SE ED5563520	99.49	24,658.97	29,052.41	0.05	4,393.44	
1,185.000 THYSSENKRUPP AG ED5636920	23.88	30,532.51	28,297.25	0.04	-2,235.26	
4,556.000 SIEMENS AG ED5727976	123.19	460,725.93	561,275.51	0.88	100,549.58	
924.000 QIAGEN NV ED5732828	28.14	21,531.89	26,002.03	0.04	4,470.14	
1,376.000 LINDE AG ED5740813	164.65	197,833.96	226,553.55	0.35	28,719.59	

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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	
2,307.000 BAYERISCHE MOTOREN WERKE AG ED5756025	93.61	165,997.71	215,956.11	0.34	49,958.40	
21,405.000 DEUTSCHE TELEKOM AG ED5842353	17.25	322,551.98	369,245.59	0.58	46,693.61	
6,285.000 INFINEON TECHNOLOGIES AG ED5889503	17.41	54,946.54	109,446.50	0.17	54,499.96	
944.000 DEUTSCHE BOERSE AG ED7021964	80.60	72,368.32	76,090.17	0.12	3,721.85	
631.000 LANXESS AG EDB05M8B0	65.76	29,060.45	41,496.87	0.06	12,436.42	
1,907.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	31.47	37,687.83	60,020.42	0.09	22,332.59	
619.000 SYMRISE AG EDB1JB4K1	61.00	40,891.34	37,756.64	0.06	-3,134.70	
507.000 BRENNTAG AG EDB4YVF55	55.69	19,442.18	28,235.24	0.04	8,793.06	
1,905.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	29.93	59,868.30	57,023.90	0.09	-2,844.40	
19,253.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	4.29	89,523.81	82,649.90	0.13	-6,873.91	

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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	
354.000 OSRAM LICHT AG EDB923933	52.55	10,258.82	18,603.73	0.03	8,344.91	
4,556.000 VONOVIA SE EDBBJPFY6	32.60	151,420.29	148,512.15	0.23	-2,908.14	
717.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	38.61	29,215.98	27,686.52	0.04	-1,529.46	
821.000 DEUTSCHE BOERSE AG EDBDC5MF6	81.79	70,722.09	67,145.74	0.10	-3,576.35	
1,352.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	14.02	20,985.50	18,958.96	0.03	-2,026.54	
4,806.000 ENDESA SA EE5271783	21.23	97,206.94	102,016.21	0.16	4,809.27	
1,786.000 BANKINTER SA EE5474007	7.76	9,732.00	13,864.65	0.02	4,132.65	
13,073.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	6.77	97,931.35	88,441.02	0.14	-9,490.33	
922.000 GAS NATURAL SDG SA EE5650424	18.89	16,606.98	17,417.11	0.03	810.13	
43,306.000 BANCO SANTANDER SA EE5705947	5.23	291,091.85	226,512.26	0.35	-64,579.59	


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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	
6,357.000 TELEFONICA SA EE5732529	9.30	97,891.86	59,138.50	0.09	-38,753.36	
3,795.000 ENAGAS SA EE7383073	25.45	96,388.64	96,566.98	0.15	178.34	
1,120.000 GAMESA CORP TECNOLOGICA SA EEB01CP25	20.33	15,296.59	22,764.04	0.04	7,467.45	
6,274.000 FERROVIAL SA EEB038516	17.93	100,029.83	112,464.44	0.18	12,434.61	
25,955.000 MAPFRE SA EEB1G40S5	3.06	88,148.61	79,390.51	0.12	-8,758.10	
11,039.000 CAIXABANK SA EEB283W91	3.31	31,765.11	36,560.23	0.06	4,795.12	
16,027.000 IBERDROLA SA EEB288C92	6.58	105,526.01	105,382.52	0.16	-143.49	
3,673.000 AMADEUS IT GROUP SA EEB3MSM24	45.53	132,168.66	167,244.76	0.26	35,076.10	
16,243.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	5.41	79,800.30	87,871.59	0.14	8,071.29	
2,074.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	4.92	10,199.43	10,204.93	0.02	5.50	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
3,004.000 RED ELECTRICA CORP SA EEBD6FXN0	18.91	34,763.94	56,794.81	0.09	22,030.87	
7,734.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.21	153,635.35	264,545.67	0.41	110,910.32	
350.000 AENA SA EEBVRZ8L5	136.75	29,942.47	47,861.92	0.07	17,919.45	
3,611.000 GRIFOLS SA EEBYY3DX0	19.91	42,971.91	71,908.30	0.11	28,936.39	
3,475.000 AIRBUS SE EF4012250	66.28	137,256.07	230,324.70	0.36	93,068.63	
6,440.000 VEOLIA ENVIRONNEMENT SA EF4031870	17.06	112,351.47	109,870.14	0.17	-2,481.33	
1,435.000 L'OREAL SA EF4057800	182.89	185,385.50	262,452.39	0.41	77,066.89	
255.000 CHRISTIAN DIOR SE EF4061398	210.16	28,352.15	53,590.53	0.08	25,238.38	
1,624.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	191.33	229,054.63	310,722.60	0.49	81,667.97	
739.000 THALES SA EF4162790	97.17	45,874.07	71,811.67	0.11	25,937.60	

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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	
1,677.000 CAPGEMINI SA EF4163434	84.54	111,456.01	141,770.58	0.22	30,314.57	
474.000 PUBLICIS GROUPE SA EF4380426	69.14	20,473.33	32,771.82	0.05	12,298.49	
1,030.000 CIE GENERALE DES ETABLISSEMENT EF4588366	111.49	85,721.28	114,831.69	0.18	29,110.41	
1,044.000 PERNOD RICARD SA EF4682326	108.59	99,027.58	113,364.32	0.18	14,336.74	
1,784.000 RENAULT SA EF4712792	89.14	130,766.77	159,020.27	0.25	28,253.50	
3,085.000 SCHNEIDER ELECTRIC SE EF4834109	69.73	198,441.82	215,115.58	0.34	16,673.76	
1,508.000 TECHNIP SA EF4874162	71.52	113,599.84	107,856.08	0.17	-5,743.76	
3,242.000 ORANGE SA EF5176179	15.23	49,882.95	49,360.48	0.08	-522.47	
116.000 HERMES INTERNATIONAL EF5253978	411.35	31,253.01	47,716.89	0.07	16,463.88	
247.000 SOCIETE BIC SA EF5298783	136.22	31,087.03	33,646.58	0.05	2,559.55	

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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
640.000	DASSAULT SYSTEMES SE EF5330040	76.35	19,313.04	48,866.15	0.08	29,553.11
454.000	KERING EF5505070	224.98	71,925.69	102,140.09	0.16	30,214.40
1,092.000	CARREFOUR SA EF5641560	24.14	20,413.85	26,364.40	0.04	5,950.55
301.000	ATOS SE EF5654787	105.74	15,655.00	31,827.34	0.05	16,172.34
7,005.000	SANOFI EF5671732	81.11	557,152.41	568,177.48	0.89	11,025.07
586.000	ACCOR SA EF5852845	37.37	21,975.91	21,898.70	0.03	-77.21
4,216.000	NOKIA OYJ EF5946456	4.82	27,418.81	20,304.21	0.03	-7,114.60
5,583.000	STMICROELECTRONICS NV EF5962339	11.36	58,394.40	63,450.42	0.10	5,056.02
1,943.000	SOCIETE GENERALE SA EF5966512	49.30	50,033.54	95,798.24	0.15	45,764.70
376.000	SODEXO SA EF7062716	115.18	22,942.37	43,307.19	0.07	20,364.82

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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	
816.000 UNIBAIL-RODAMCO SE EF7076245	239.16	171,504.05	195,158.28	0.31	23,654.23	
12,934.000 AXA SA EF7088422	25.30	307,991.41	327,206.64	0.51	19,215.23	
4,846.000 PEUGEOT SA EF7103528	16.34	75,075.02	79,199.88	0.12	4,124.86	
1,071.000 ESSILOR INTERNATIONAL SA EF7212477	113.23	81,870.01	121,266.56	0.19	39,396.55	
2,262.000 CREDIT AGRICOLE SA EF7262613	12.42	28,662.92	28,105.25	0.04	-557.67	
970.000 ZODIAC AEROSPACE EF7294335	23.01	19,567.36	22,319.09	0.03	2,751.73	
3,090.000 BNP PARIBAS SA EF7309687	63.87	222,518.46	197,343.20	0.31	-25,175.26	
4,111.000 CIE DE SAINT-GOBAIN EF7380480	46.68	188,140.41	191,893.10	0.30	3,752.69	
332.000 WENDEL SA EF7390117	120.66	36,231.34	40,060.25	0.06	3,828.91	
389.000 KLEPIERRE EF7582556	39.39	15,409.88	15,322.57	0.02	-87.31	

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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
133.000	GECINA SA EF7742465	138.65	15,050.60	18,440.04	0.03	3,389.44
190.000	ILIAD SA EF7759436	192.65	34,313.61	36,603.52	0.06	2,289.91
252.000	IMERYS SA EFB011GL4	76.02	15,816.57	19,155.99	0.03	3,339.42
1,615.000	SAFRAN SA EFB058TZ0	72.17	79,774.82	116,548.08	0.18	36,773.26
470.000	ARKEMA SA EFB0Z5YZ7	98.03	31,027.95	46,073.38	0.07	15,045.43
1,130.000	LEGRAND SA EFB11ZRK7	56.90	52,463.74	64,301.25	0.10	11,837.51
295.000	EIFFAGE SA EFB13X011	69.88	15,626.63	20,613.77	0.03	4,987.14
13,361.000	TOTAL SA EFB15C551	51.39	748,741.12	686,587.32	1.07	-62,153.80
187.000	AEROPORTS DE PARIS EFB164FY4	107.37	15,622.18	20,078.85	0.03	4,456.67
16,462.000	NATIXIS SA EFB1HDJL6	5.65	93,178.95	93,067.26	0.15	-111.69

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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	
662.000 SCOR SE EFB1LB9P7	34.63	16,982.19	22,923.37	0.04	5,941.18	
2,761.000 VINCI SA EFB1XH021	68.24	164,818.64	188,417.06	0.29	23,598.42	
2,641.000 DANONE SA EFB1Y9TB7	63.50	165,495.08	167,692.80	0.26	2,197.72	
2,077.000 AIR LIQUIDE SA EFB1YXBJ6	111.43	214,824.62	231,449.12	0.36	16,624.50	
1,628.000 BUREAU VERITAS SA EFB28DTJ8	19.42	29,434.12	31,612.42	0.05	2,178.30	
1,905.000 GROUPE EUROTUNNEL SE EFB292JQ6	9.53	19,712.61	18,152.00	0.03	-1,560.61	
586.000 EDENRED EFB62G1B5	19.87	11,708.47	11,641.60	0.02	-66.87	
1,426.000 VALEO SA EFBDC5ST5	57.60	58,231.34	82,137.45	0.13	23,906.11	
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.15	19,470.56	7.77	0.00	-19,462.79	
55,799.000 INTESA SANPAOLO SPA EI4076838	2.56	176,380.15	142,779.79	0.22	-33,600.36	

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5,057.000	INTESA SANPAOLO SPA EI4076846	2.36	15,376.77	11,915.87	0.02	-3,460.90
946.000	LUXOTTICA GROUP SPA EI4800658	53.90	35,144.16	50,987.25	0.08	15,843.09
18,975.000	ENEL SPA EI7144567	4.42	80,825.01	83,818.13	0.13	2,993.12
2,770.000	ENI SPA EI7145051	16.32	54,445.64	45,198.04	0.07	-9,247.60
5,709.000	SNAM SPA EI7251479	4.13	29,286.55	23,568.42	0.04	-5,718.13
6,330.000	TENARIS SA EI7538511	17.90	112,825.12	113,301.35	0.18	476.23
5,069.000	ATLANTIA SPA EI7667161	23.48	117,996.04	119,013.71	0.19	1,017.67
20,819.000	TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.59	95,981.54	95,564.87	0.15	-416.67
3,758.000	LEONARDO SPA EIB0DJNG9	14.07	52,155.84	52,876.43	0.08	720.59
1,306.000	PRYSMIAN SPA EIB1W4V62	25.74	20,667.44	33,611.09	0.05	12,943.65

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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	
242.000 RIZZOLI CORRIERE DELLA SERA ME EIBBD8090	0.88	160.10	213.01	0.00	52.91	
357.000 FERRARI NV EIBD6G500	58.33	17,510.46	20,822.98	0.03	3,312.52	
155.000 BANCA MONTE DEI PASCHI DI SIEN EIBDJ0CR4	15.91	29,223.11	2,465.37	0.00	-26,757.74	
3,811.000 CNH INDUSTRIAL NV EIBDSV2V8	8.72	33,366.39	33,222.43	0.05	-143.96	
12,220.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	9.14	109,157.37	111,683.57	0.17	2,526.20	
727.000 EXOR NV EIBYSLCX9	43.22	29,454.72	31,423.60	0.05	1,968.88	
6,330.000 RELX NV EN4148818	16.87	65,190.94	106,758.31	0.17	41,567.37	
407.000 RANDSTAD HOLDING NV EN5228650	54.35	19,993.90	22,120.97	0.03	2,127.07	
1,341.000 AKZO NOBEL NV EN5458315	62.64	83,924.40	84,002.39	0.13	77.99	
1,113.000 WOLTERS KLUWER NV EN5671511	36.30	24,519.12	40,406.90	0.06	15,887.78	

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1,788.000	KONINKLIJKE VOPAK NV EN5809426	47.33	85,770.72	84,629.45	0.13	-1,141.27
41,178.000	KONINKLIJKE KPN NV EN5956078	2.97	124,238.33	122,219.04	0.19	-2,019.29
3,525.000	KONINKLIJKE PHILIPS NV EN5986620	30.59	111,151.59	107,821.82	0.17	-3,329.77
1,481.000	HEINEKEN NV EN7792554	75.16	88,390.63	111,314.16	0.17	22,923.53
17,853.000	ARCELORMITTAL ENB03XPL5	7.40	132,949.73	132,114.45	0.21	-835.28
426.000	HEINEKEN HOLDING NV ENB0CCH48	69.76	19,014.57	29,718.26	0.05	10,703.69
1,743.000	KONINKLIJKE DSM NV ENB0HXL96	60.08	88,829.72	104,716.93	0.16	15,887.21
8,878.000	UNILEVER NV ENB12T3J2	41.26	304,422.87	366,275.62	0.57	61,852.75
1,955.000	ASML HOLDING NV ENB929F49	112.49	102,998.68	219,916.17	0.34	116,917.49
371.000	GEMALTO NV ENB9MS8P6	57.93	23,187.80	21,490.87	0.03	-1,696.93

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5,882.000	KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	21.13	94,071.11	124,266.91	0.19	30,195.80
3,620.000	NN GROUP NV ENBNG8PQ5	33.96	120,435.00	122,926.79	0.19	2,491.79
2,083.000	ABN AMRO GROUP NV ENBYQP139	22.20	34,613.73	46,247.78	0.07	11,634.05
4,035.000	ALTICE NV ENBYT3408	19.97	78,204.70	80,564.49	0.13	2,359.79
5,440.000	ALTICE NV ENBYT3416	19.86	95,170.63	108,043.53	0.17	12,872.90
23,654.000	ING GROEP NV ENBZ57394	14.10	260,824.86	333,568.89	0.52	72,744.03
3,864.000	BANCO ESPIRITO SANTO SA EP4058061	0.00	10,159.42	0.41	0.00	-10,159.01
34,158.000	EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.05	112,887.48	104,265.47	0.16	-8,622.01
7,125.000	GALP ENERGIA SGPS SA EPB1FW752	14.97	110,161.34	106,639.18	0.17	-3,522.16
1,446.000	JERONIMO MARTINS SGPS SA EPB1Y1SQ0	15.55	14,761.22	22,480.98	0.04	7,719.76

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6,338.000 CRH PLC EZ4182240	34.76	177,090.03	220,304.36	0.34	43,214.33	
805.000 KERRY GROUP PLC EZ4519573	71.62	25,659.93	57,652.11	0.09	31,992.18	
381.000 KESKO OYJ SF4490006	50.08	14,918.62	19,080.30	0.03	4,161.68	
672.000 WARTSILA OYJ ABP SF4525181	45.02	17,489.02	30,251.24	0.05	12,762.22	
5,646.000 UPM-KYMMENE OYJ SF5051252	24.62	110,436.97	138,992.47	0.22	28,555.50	
9,383.000 STORA ENSO OYJ SF5072670	10.77	90,335.21	101,045.50	0.16	10,710.29	
2,302.000 SAMPO OYJ SF5226037	44.92	75,256.54	103,409.99	0.16	28,153.45	
1,987.000 ELISA OYJ SF5701518	32.62	56,240.50	64,822.73	0.10	8,582.23	
511.000 METSO OYJ SF5713422	28.58	13,530.68	14,606.28	0.02	1,075.60	
2,163.000 NESTE OYJ SFB06YV43	38.50	66,218.93	83,271.99	0.13	17,053.06	

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578.000 NOKIAN RENKAAT OYJ SFB07G375	37.36	15,030.89	21,593.64	0.03	6,562.75	
1,698.000 KONE OYJ SFB09M9D1	44.90	46,130.14	76,241.40	0.12	30,111.26	
1,119.000 ORION OYJ SFB17NY41	44.61	30,466.09	49,913.42	0.08	19,447.33	
511.000 VALMET OYJ SFBH6XZT9	14.75	3,882.86	7,534.90	0.01	3,652.04	
TOTAL EQUITY EURO CURRENCY UNIT		16,550,544.22	19,613,643.66	30.66	3,063,099.44	
PREFERRED SECURITIES						
974.000 HENKEL AG & CO KGAA ED5076705	119.45	69,270.58	116,344.73	0.18	47,074.15	
667.000 VOLKSWAGEN AG ED5497166	140.65	82,601.18	93,814.16	0.15	11,212.98	
825.000 BAYERISCHE MOTOREN WERKE AG ED5756033	76.68	46,209.11	63,261.27	0.10	17,052.16	
2,048.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	54.57	111,674.48	111,765.02	0.17	90.54	
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		309,755.35	385,185.18	0.60	75,429.83	
TOTAL ASSETS EURO CURRENCY UNIT		16,865,606.45	20,004,181.91	31.27	3,138,575.46	
HONG KONG DOLLAR CASH & CASH EQUIVALENTS						

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NON-BASE CURRENCY		2,797.91	2,799.23	0.00	1.32	
EQUITY						
6,000.000 BANK OF EAST ASIA LTD/THE FH6075649	3.83	22,333.57	22,984.21	0.04	650.64	
8,500.000 CLP HOLDINGS LTD FH6097015	9.19	61,660.43	78,113.41	0.12	16,452.98	
4,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	7.96	18,780.87	31,832.22	0.05	13,051.35	
6,000.000 HONG KONG EXCHANGES & CLEARING FH6267352	23.63	110,193.30	141,774.63	0.22	31,581.33	
6,000.000 MTR CORP LTD FH6290057	4.86	22,820.12	29,175.24	0.05	6,355.12	
3,800.000 HANG SENG BANK LTD FH6408378	18.61	56,485.26	70,724.80	0.11	14,239.54	
7,427.000 HENDERSON LAND DEVELOPMENT CO FH6420530	5.32	35,839.84	39,514.75	0.06	3,674.91	
6,000.000 POWER ASSETS HOLDINGS LTD FH6435322	8.82	35,939.52	52,894.63	0.08	16,955.11	

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15,000.000 WHARF HOLDINGS LTD/THE FH6435579	6.65	102,213.15	99,733.66	0.16	-2,479.49	
31,426.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.77	41,290.02	55,692.62	0.09	14,402.60	
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	4.13	33,535.78	28,936.63	0.05	-4,599.15	
10,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	4.36	18,442.23	43,595.18	0.07	25,152.95	
23,500.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.58	66,033.08	84,110.97	0.13	18,077.89	
4,500.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.63	14,542.29	16,338.52	0.03	1,796.23	
18,600.000 SINO LAND CO LTD FH6810425	1.50	31,516.11	27,876.67	0.04	-3,639.44	
4,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	12.64	56,503.92	50,560.09	0.08	-5,943.83	
4,000.000 WHEELOCK & CO LTD FH6981481	5.63	12,241.68	22,519.88	0.04	10,278.20	
9,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	3.59	30,343.27	32,270.75	0.05	1,927.48	

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13,360.000 LINK REIT FHB0PB4M2	6.50	57,751.01	86,847.80	0.14	29,096.79	
62,400.000 AIA GROUP LTD FHB4TX8S5	5.64	227,356.39	352,114.95	0.55	124,758.56	
10,000.000 SANDS CHINA LTD FHB5B23W5	4.35	16,457.09	43,466.20	0.07	27,009.11	
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2	2.76	3,862.12	5,796.35	0.01	1,934.23	
1,500.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.26	1,567.21	1,892.13	0.00	324.92	
15,892.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	11.34	132,296.39	180,172.81	0.28	47,876.42	
15,892.000 CHEUNG KONG PROPERTY HOLDINGS FHBWX52N6	6.13	76,737.19	97,465.49	0.15	20,728.30	
		<u>1,286,741.84</u>	<u>1,696,404.59</u>	<u>2.65</u>	<u>409,662.75</u>	
TOTAL EQUITY HONG KONG DOLLAR						
TOTAL ASSETS HONG KONG DOLLAR		<u>1,289,539.75</u>	<u>1,699,203.82</u>	<u>2.66</u>	<u>409,664.07</u>	
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		933.13	933.33	0.00	0.20	
EQUITY						

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	
4,983.000 BANK HAPOALIM BM FZ6075805	5.95	20,845.61	29,662.49	0.05	8,816.88	
11,287.000 BANK LEUMI LE-ISRAEL BM FZ6076423	4.12	46,002.80	46,512.89	0.07	510.09	
701.000 NICE LTD FZ6647132	68.23	20,040.18	47,830.43	0.07	27,790.25	
TOTAL EQUITY ISRAELI SHEKEL			86,888.59		0.19	37,117.22
TOTAL ASSETS ISRAELI SHEKEL			87,821.72		0.20	37,117.42
JAPANESE YEN						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			27,341.13	27,577.89	0.04	236.76
EQUITY						
1,500.000 AISIN SEIKI CO LTD FJ6010709	43.47	51,519.97	65,203.41	0.10	13,683.44	
3,000.000 AJINOMOTO CO INC FJ6010907	20.18	29,769.06	60,547.86	0.09	30,778.80	
1,100.000 ALPS ELECTRIC CO LTD FJ6021508	24.23	29,708.44	26,652.38	0.04	-3,056.06	
2,000.000 AMADA HOLDINGS CO LTD FJ6022100	11.19	17,141.70	22,377.50	0.03	5,235.80	

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10,700.000 ACOM CO LTD FJ6049780	4.38	30,200.49	46,878.73	0.07	16,678.24	
1,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.64	29,760.53	50,619.46	0.08	20,858.93	
6,000.000 ASAHI KASEI CORP FJ6054608	8.74	32,835.39	52,445.67	0.08	19,610.28	
6,000.000 ASAHI GLASS CO LTD FJ6055209	6.82	31,762.44	40,948.26	0.06	9,185.82	
4,000.000 HIROSHIMA BANK LTD/THE FJ6075728	4.68	16,950.05	18,725.08	0.03	1,775.03	
10,000.000 BANK OF KYOTO LTD/THE FJ6075751	7.44	81,759.77	74,420.20	0.12	-7,339.57	
5,900.000 YAHOO JAPAN CORP FJ6084845	3.85	22,017.48	22,712.74	0.04	695.26	
500.000 TREND MICRO INC/JAPAN FJ6125283	35.62	17,780.52	17,811.98	0.03	31.46	
600.000 NTT DATA CORP FJ6125630	48.44	19,803.45	29,065.03	0.05	9,261.58	
8,100.000 NTT DOCOMO INC FJ6129277	22.83	124,571.42	184,938.49	0.29	60,367.07	

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2,500.000 BRIDGESTONE CORP FJ6132107	36.13	41,736.30	90,324.52	0.14	48,588.22	
1,300.000 BROTHER INDUSTRIES LTD FJ6146503	18.08	15,765.03	23,506.67	0.04	7,741.64	
2,100.000 CANON INC FJ6172327	28.25	69,104.50	59,326.10	0.09	-9,778.40	
1,900.000 CASIO COMPUTER CO LTD FJ6178969	14.17	30,577.94	26,927.60	0.04	-3,650.34	
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	164.87	53,139.24	115,411.33	0.18	62,272.09	
4,000.000 CHIBA BANK LTD/THE FJ6190568	6.15	23,891.90	24,589.53	0.04	697.63	
2,900.000 CHUBU ELECTRIC POWER CO INC FJ6195609	14.00	36,469.89	40,602.74	0.06	4,132.85	
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	14.39	27,000.83	28,773.53	0.04	1,772.70	
900.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	28.76	17,152.34	25,888.46	0.04	8,736.12	
2,900.000 RAKUTEN INC FJ6229598	9.82	20,995.91	28,481.59	0.04	7,485.68	

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9,000.000 KDDI CORP FJ6248994	25.37	104,878.69	228,366.28	0.36	123,487.59	
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	150.73	19,398.86	60,290.65	0.09	40,891.79	
2,300.000 DAICEL CORP FJ6250545	11.06	29,377.25	25,438.33	0.04	-3,938.92	
1,400.000 DAIKIN INDUSTRIES LTD FJ6250727	92.04	74,963.59	128,854.98	0.20	53,891.39	
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	27.40	33,953.32	82,205.17	0.13	48,251.85	
7,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.18	36,742.85	43,229.74	0.07	6,486.89	
400.000 LAWSON INC FJ6266913	70.39	17,099.11	28,156.21	0.04	11,057.10	
4,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.18	15,159.21	21,749.90	0.03	6,590.69	
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	37.08	35,815.60	37,081.49	0.06	1,265.89	
1,700.000 EAST JAPAN RAILWAY CO FJ6298544	86.59	125,846.42	147,211.39	0.23	21,364.97	

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1,100.000 EISAI CO LTD FJ6307204	57.51	39,468.48	63,264.03	0.10	23,795.55	
4,000.000 DENKA CO LTD FJ6309820	4.42	17,035.22	17,696.23	0.03	661.01	
300.000 FAST RETAILING CO LTD FJ6332434	358.64	62,195.46	107,592.06	0.17	45,396.60	
78,000.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	6.17	424,676.67	481,635.89	0.75	56,959.22	
3,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	40.91	15,395.58	122,741.89	0.19	107,346.31	
2,900.000 FUJIFILM HOLDINGS CORP FJ6356524	38.02	99,048.50	110,271.36	0.17	11,222.86	
500.000 MIRACA HOLDINGS INC FJ6356615	45.01	18,947.95	22,506.11	0.04	3,558.16	
900.000 FANUC CORP FJ6356938	169.89	113,924.48	152,900.08	0.24	38,975.60	
2,000.000 TONENGENERAL SEKIYU KK FJ6366002	10.56	16,886.17	21,125.73	0.03	4,239.56	
847.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.52	15,949.23	25,852.62	0.04	9,903.39	

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6.000 NIPPON BUILDING FUND INC FJ6396801	5,547.22	25,552.84	33,283.32	0.05	7,730.48	
8.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	5,461.48	39,537.93	43,691.86	0.07	4,153.93	
3,000.000 GUNMA BANK LTD/THE FJ6398088	5.49	16,769.05	16,461.61	0.03	-307.44	
13,000.000 HACHIJUNI BANK LTD/THE FJ6400629	5.81	76,760.70	75,569.09	0.12	-1,191.61	
1,400.000 HAMAMATSU PHOTONICS KK FJ6405875	26.36	31,350.22	36,910.02	0.06	5,559.80	
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	32.15	23,104.03	32,151.59	0.05	9,047.56	
700.000 DENTSU INC FJ6416286	47.16	18,595.01	33,008.96	0.05	14,413.95	
9,000.000 RESONA HOLDINGS INC FJ6421559	5.14	45,879.59	46,259.70	0.07	380.11	
210.000 HIROSE ELECTRIC CO LTD FJ6428729	124.23	23,444.73	26,089.08	0.04	2,644.35	
400.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	50.16	15,012.29	20,062.59	0.03	5,050.30	

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38,000.000	HITACHI LTD FJ6429107	5.42	187,560.37	205,907.32	0.32	18,346.95
3,445.000	SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	35.86	140,159.83	123,551.55	0.19	-16,608.28
7,300.000	HONDA MOTOR CO LTD FJ6435146	29.28	251,682.62	213,739.45	0.33	-37,943.17
2,600.000	HOYA CORP FJ6441508	42.11	80,785.57	109,474.86	0.17	28,689.29
9,000.000	IHI CORP FJ6466984	2.61	16,385.75	23,457.80	0.04	7,072.05
3,000.000	ISUZU MOTORS LTD FJ6467107	12.70	16,353.81	38,093.20	0.06	21,739.39
9,200.000	ITOCHU CORP FJ6467800	13.31	90,603.96	122,419.52	0.19	31,815.56
1,000.000	JGC CORP FJ6473469	18.21	17,833.75	18,210.66	0.03	376.91
5,200.000	JAPAN TOBACCO INC FJ6474533	32.96	119,227.13	171,379.09	0.27	52,151.96
2,600.000	AEON CO LTD FJ6480043	14.20	30,173.64	36,915.16	0.06	6,741.52

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7,000.000 KAJIMA CORP FJ6481322	6.94	17,290.75	48,553.18	0.08	31,262.43	
4,000.000 KAMIGUMI CO LTD FJ6482668	9.55	35,019.04	38,204.66	0.06	3,185.62	
4,000.000 KANEKA CORP FJ6483369	8.16	23,423.87	32,648.86	0.05	9,224.99	
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	10.96	31,643.91	36,158.96	0.06	4,515.05	
2,000.000 KANSAI PAINT CO LTD FJ6483740	18.46	33,218.05	36,918.59	0.06	3,700.54	
3,000.000 KAO CORP FJ6483807	47.51	83,734.73	142,521.55	0.22	58,786.82	
6,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.15	16,481.58	18,879.41	0.03	2,397.83	
2,000.000 KEIKYU CORP FJ6487303	11.62	16,375.11	23,234.88	0.04	6,859.77	
3,000.000 KEIO CORP FJ6487360	8.24	19,995.09	24,718.14	0.04	4,723.05	
2,000.000 KIKKOMAN CORP FJ6490802	32.07	23,529.90	64,131.69	0.10	40,601.79	

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220.000 KEYENCE CORP FJ6490992	687.62	48,358.74	151,275.35	0.24	102,916.61	
7,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	3.82	21,687.96	26,767.27	0.04	5,079.31	
4,000.000 KIRIN HOLDINGS CO LTD FJ6493749	16.30	59,325.17	65,211.99	0.10	5,886.82	
700.000 KOITO MANUFACTURING CO LTD FJ6496320	53.07	30,868.13	37,150.08	0.06	6,281.95	
3,800.000 KOMATSU LTD FJ6496585	22.70	79,865.39	86,256.27	0.13	6,390.88	
800.000 KONAMI HOLDINGS CORP FJ6496684	40.47	15,527.61	32,374.50	0.05	16,846.89	
1,300.000 JTEKT CORP FJ6497088	16.03	15,875.76	20,842.80	0.03	4,967.04	
5,000.000 KUBOTA CORP FJ6497500	14.31	46,048.34	71,526.56	0.11	25,478.22	
1,500.000 KURARAY CO LTD FJ6497666	15.06	20,170.77	22,583.27	0.04	2,412.50	
2,800.000 KYOCERA CORP FJ6499266	49.83	139,802.14	139,525.88	0.22	-276.26	

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4,700.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	13.86	59,355.15	65,119.39	0.10	5,764.24	
3,400.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	10.87	31,577.21	36,963.18	0.06	5,385.97	
3,800.000 TOKIO MARINE HOLDINGS INC FJ6513124	41.12	112,380.32	156,254.99	0.24	43,874.67	
15.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	2,028.55	30,564.87	30,428.26	0.05	-136.61	
500.000 MAKITA CORP FJ6555802	67.13	16,981.98	33,566.25	0.05	16,584.27	
8,800.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.24	316,700.75	336,502.78	0.53	19,802.03	
4,100.000 MARUBENI CORP FJ6569464	5.68	25,755.13	23,299.01	0.04	-2,456.12	
2,100.000 MARUI GROUP CO LTD FJ6569522	14.64	15,628.74	30,734.34	0.05	15,105.60	
3,200.000 PANASONIC CORP FJ6572708	10.20	30,996.97	32,635.14	0.05	1,638.17	
162,600.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.80	304,444.63	292,480.65	0.46	-11,963.98	

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1,000.000 CREDIT SAISON CO LTD FJ6591807	17.81	15,129.41	17,807.69	0.03	2,678.28	
7,900.000 SOJITZ CORP FJ6594140	2.43	15,308.27	19,236.08	0.03	3,927.81	
5,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.96	81,662.60	99,777.09	0.16	18,114.49	
10,200.000 MITSUBISHI CORP FJ6596780	21.35	238,115.69	217,756.25	0.34	-20,359.44	
1,500.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	17.10	18,270.28	25,656.96	0.04	7,386.68	
11,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.97	108,162.10	153,680.29	0.24	45,518.19	
31,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.57	138,796.91	141,557.86	0.22	2,760.95	
2,600.000 MITSUBISHI MATERIALS CORP FJ6597085	30.78	83,708.27	80,027.44	0.13	-3,680.83	
11,200.000 MITSUI & CO LTD FJ6597309	13.78	180,465.81	154,313.89	0.24	-26,151.92	
5,000.000 MITSUI CHEMICALS INC FJ6597366	4.50	15,384.93	22,506.11	0.04	7,121.18	

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28,000.000 MITSUI OSK LINES LTD FJ6597580	2.78	86,508.23	77,781.11	0.12	-8,727.12	
7,000.000 MITSUI FUDOSAN CO LTD FJ6597606	23.19	143,559.62	162,344.07	0.25	18,784.45	
1,500.000 MURATA MANUFACTURING CO LTD FJ6610409	134.18	128,358.27	201,268.92	0.31	72,910.65	
2,000.000 SEIKO EPSON CORP FJ6616505	21.22	15,832.11	42,440.09	0.07	26,607.98	
2,000.000 NGK INSULATORS LTD FJ6619509	19.44	40,267.01	38,873.41	0.06	-1,393.60	
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	22.27	22,704.78	22,274.62	0.03	-430.16	
600.000 NINTENDO CO LTD FJ6639556	210.40	73,591.25	126,239.98	0.20	52,648.73	
2,500.000 DENSO CORP FJ6640380	43.41	83,568.72	108,522.32	0.17	24,953.60	
1,000.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	27.31	29,412.70	27,307.41	0.04	-2,105.29	
1,200.000 NIDEC CORP FJ6640687	86.47	70,048.72	103,759.60	0.16	33,710.88	

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1,000.000 NH FOODS LTD FJ6640760	27.05	12,882.89	27,050.20	0.04	14,167.31	
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	15.04	13,074.53	18,196.43	0.03	5,121.90	
5,300.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	42.11	139,222.60	223,205.73	0.35	83,983.13	
3,000.000 NSK LTD FJ6641545	11.61	32,238.25	34,826.60	0.05	2,588.35	
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	33.48	14,192.47	33,480.52	0.05	19,288.05	
400.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	52.64	13,330.06	21,057.14	0.03	7,727.08	
1,000.000 NITTO DENKO CORP FJ6641800	76.90	49,010.49	76,898.02	0.12	27,887.53	
3,000.000 NIPPON EXPRESS CO LTD FJ6642121	5.39	13,127.77	16,178.68	0.03	3,050.91	
1,100.000 YAMAHA CORP FJ6642386	30.61	14,440.55	33,669.14	0.05	19,228.59	
2,000.000 MINEBEA MITSUMI INC FJ6642402	9.40	12,329.24	18,793.67	0.03	6,464.43	

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2,255.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	22.35	52,099.49	50,403.27	0.08	-1,696.22	
5,000.000 NIPPON ELECTRIC GLASS CO LTD FJ6642667	5.42	28,598.11	27,093.07	0.04	-1,505.04	
12,900.000 NISSAN MOTOR CO LTD FJ6642865	10.08	116,689.54	130,012.01	0.20	13,322.47	
29,100.000 NOMURA HOLDINGS INC FJ6643103	5.91	206,856.43	171,927.90	0.27	-34,928.53	
300.000 NITORI HOLDINGS CO LTD FJ6644804	114.55	11,339.06	34,363.61	0.05	23,024.55	
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	56.64	13,841.12	45,310.59	0.07	31,469.47	
3,000.000 NTN CORP FJ6651189	4.06	13,574.94	12,166.16	0.02	-1,408.78	
1,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	19.83	16,524.17	19,831.10	0.03	3,306.93	
3,000.000 OBAYASHI CORP FJ6656402	9.58	13,255.53	28,730.66	0.04	15,475.13	
4,000.000 OJI HOLDINGS CORP FJ6657707	4.08	17,674.04	16,324.43	0.03	-1,349.61	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
1,700.000	OLYMPUS CORP FJ6658804	34.64	49,804.94	58,884.56	0.09	9,079.62
800.000	OMRON CORP FJ6659422	38.45	18,457.66	30,762.64	0.05	12,304.98
1,300.000	ONO PHARMACEUTICAL CO LTD FJ6660107	21.91	11,377.40	28,483.30	0.04	17,105.90
6,500.000	ORIX CORP FJ6661147	15.64	66,734.81	101,650.45	0.16	34,915.64
7,000.000	OSAKA GAS CO LTD FJ6661766	3.85	24,818.19	26,983.32	0.04	2,165.13
1,200.000	ALFRESA HOLDINGS CORP FJ6687217	16.58	13,095.82	19,897.97	0.03	6,802.15
18.000	UNITED URBAN INVESTMENT CORP FJ6723830	1,525.27	29,029.76	27,454.88	0.04	-1,574.88
3,000.000	RICOH CO LTD FJ6738226	8.47	29,990.79	25,412.61	0.04	-4,578.18
300.000	RINNAI CORP FJ6740586	80.85	23,192.44	24,255.16	0.04	1,062.72
2,000.000	JAPAN EXCHANGE GROUP INC FJ6743887	14.32	23,115.52	28,636.35	0.04	5,520.83

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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	
2,900.000 T&D HOLDINGS INC FJ6744299	13.25	34,272.73	38,427.15	0.06	4,154.42	
200.000 SMC CORP/JAPAN FJ6763968	239.25	27,128.60	47,850.13	0.07	20,721.53	
5,000.000 SOFTBANK GROUP CORP FJ6770625	66.58	183,696.65	332,876.08	0.52	149,179.43	
2,000.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	12.26	12,031.12	24,520.94	0.04	12,489.82	
900.000 SECOM CO LTD FJ6791597	73.29	42,609.88	65,959.62	0.10	23,349.74	
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	15.98	13,670.77	31,962.96	0.05	18,292.19	
2,000.000 SEKISUI HOUSE LTD FJ6793908	16.68	19,888.62	33,360.48	0.05	13,471.86	
200.000 SHIMAMURA CO LTD FJ6804036	125.09	22,096.80	25,018.22	0.04	2,921.42	
1,000.000 SHIMADZU CORP FJ6804366	15.96	8,070.43	15,964.33	0.02	7,893.90	
3,000.000 SHIMIZU CORP FJ6804408	9.17	12,520.89	27,496.04	0.04	14,975.15	

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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	
2,100.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	77.74	122,465.76	163,250.32	0.26	40,784.56	
1,900.000 SHIONOGI & CO LTD FJ6804689	48.00	45,108.18	91,208.47	0.14	46,100.29	
300.000 SHIMANO INC FJ6804820	157.24	13,351.35	47,172.81	0.07	33,821.46	
2,300.000 SHISEIDO CO LTD FJ6805264	25.37	50,012.19	58,340.55	0.09	8,328.36	
6,000.000 SHIZUOKA BANK LTD/THE FJ6805322	8.42	52,717.81	50,516.57	0.08	-2,201.24	
2,900.000 SHOWA SHELL SEKIYU KK FJ6805546	9.32	19,797.65	27,027.05	0.04	7,229.40	
4,200.000 SONY CORP FJ6821501	28.08	108,304.38	117,932.01	0.18	9,627.63	
700.000 STANLEY ELECTRIC CO LTD FJ6841103	27.39	13,467.41	19,175.21	0.03	5,707.80	
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.77	54,772.56	52,437.09	0.08	-2,335.47	
5,900.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.46	78,011.71	85,311.87	0.13	7,300.16	

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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	
2,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	6.46	12,095.00	12,912.08	0.02	817.08	
7,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.92	100,540.17	90,444.55	0.14	-10,095.62	
1,820.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	26.63	41,408.61	48,466.76	0.08	7,058.15	
7,400.000 SUMITOMO CORP FJ6858941	11.79	81,714.63	87,269.69	0.14	5,555.06	
2,100.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	15.91	22,012.72	33,417.07	0.05	11,404.35	
1,000.000 SURUGA BANK LTD FJ6864329	22.37	8,975.43	22,368.93	0.03	13,393.50	
2,500.000 SUZUKI MOTOR CORP FJ6865508	35.27	64,354.20	88,181.08	0.14	23,826.88	
440.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	32.75	14,011.47	14,410.77	0.02	399.30	
600.000 THK CO LTD FJ6869138	22.17	13,095.82	13,303.04	0.02	207.22	
800.000 TDK CORP FJ6869302	68.93	55,719.49	55,146.40	0.09	-573.09	

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6,000.000 TAISEI CORP FJ6870102	7.01	13,223.59	42,079.99	0.07	28,856.40	
1,000.000 TAKASHIMAYA CO LTD FJ6870409	8.27	8,421.78	8,265.10	0.01	-156.68	
5,400.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	41.45	237,115.49	223,852.20	0.35	-13,263.29	
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	19.66	14,181.83	19,659.62	0.03	5,477.79	
800.000 TEIJIN LTD FJ6880507	20.31	13,500.42	16,248.98	0.03	2,748.56	
800.000 SYSMEX CORP FJ6883808	58.04	26,540.74	46,435.46	0.07	19,894.72	
1,200.000 TERUMO CORP FJ6885076	37.00	32,579.86	44,394.91	0.07	11,815.05	
900.000 TOHO CO LTD/TOKYO FJ6895208	28.34	14,383.04	25,502.64	0.04	11,119.60	
6,000.000 TOHO GAS CO LTD FJ6895224	8.15	29,762.75	48,921.85	0.08	19,159.10	
2,600.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.66	32,233.19	32,924.94	0.05	691.75	

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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	
8,700.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.05	29,343.63	35,207.27	0.06	5,863.64	
9,000.000 TOKYO GAS CO LTD FJ6895448	4.53	39,670.78	40,811.94	0.06	1,141.16	
1,000.000 TOKYO ELECTRON LTD FJ6895679	94.70	69,770.23	94,697.14	0.15	24,926.91	
7,926.000 TOKYU CORP FJ6896545	7.36	36,585.38	58,373.85	0.09	21,788.47	
6,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.57	55,130.60	57,409.87	0.09	2,279.27	
9,000.000 TORAY INDUSTRIES INC FJ6897147	8.11	54,538.06	73,012.39	0.11	18,474.33	
4,000.000 TOSHIBA CORP FJ6897212	2.43	16,124.24	9,708.92	0.02	-6,415.32	
1,000.000 TOTO LTD FJ6897469	39.65	13,670.77	39,653.62	0.06	25,982.85	
1,000.000 TOYO SUISAN KAISHA LTD FJ6899960	36.31	35,133.08	36,309.86	0.06	1,176.78	
1,000.000 LIXIL GROUP CORP FJ6900214	22.75	20,484.86	22,754.75	0.04	2,269.89	



Asset Detail - By Currency

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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 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	18.71	14,343.65	14,966.35	0.02	622.70
1,200.000 MAZDA MOTOR CORP FJ6900305	16.39	16,928.75	19,671.63	0.03	2,742.88
700.000 TOYOTA INDUSTRIES CORP FJ6900545	47.76	19,884.36	33,429.07	0.05	13,544.71
900.000 TOYOTA TSUSHO CORP FJ6900586	26.11	14,287.22	23,496.38	0.04	9,209.16
14,660.000 TOYOTA MOTOR CORP FJ6900644	58.97	651,256.95	864,504.51	1.35	213,247.56
2,100.000 UNICHARM CORP FJ6911484	21.93	36,046.02	46,047.50	0.07	10,001.48
600.000 WEST JAPAN RAILWAY CO FJ6957990	61.50	20,729.73	36,899.73	0.06	16,170.00
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.40	32,761.71	45,372.32	0.07	12,610.61
500.000 YAKULT HONSHA CO LTD FJ6985116	46.47	13,228.91	23,234.88	0.04	10,005.97
900.000 YAMAHA MOTOR CO LTD FJ6985264	22.07	13,271.50	19,861.96	0.03	6,590.46

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9,000.000 ASTELLAS PHARMA INC FJ6985389	13.92	65,447.20	125,275.44	0.20	59,828.24	
2,300.000 YAMATO HOLDINGS CO LTD FJ6985561	20.38	43,606.82	46,863.72	0.07	3,256.90	
1,000.000 YASKAWA ELECTRIC CORP FJ6986049	15.59	9,294.84	15,587.09	0.02	6,292.25	
1,700.000 YOKOGAWA ELECTRIC CORP FJ6986429	14.52	15,004.83	24,676.13	0.04	9,671.30	
1,600.000 M3 INC FJB02K2M5	25.25	32,221.29	40,399.54	0.06	8,178.25	
3,300.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	23.06	86,430.93	76,109.23	0.12	-10,321.70	
1,200.000 SEGA SAMMY HOLDINGS INC FJB02RK08	14.91	14,488.46	17,891.71	0.03	3,403.25	
3,800.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	38.18	103,709.43	145,079.95	0.23	41,370.52	
2,600.000 DAIICHI SANKYO CO LTD FJB0J7D93	20.50	48,360.87	53,310.76	0.08	4,949.89	
1,500.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	27.65	28,614.24	41,475.54	0.06	12,861.30	

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4,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.50	23,285.01	29,245.08	0.05	5,960.07	
3,700.000 INPEX CORP FJB10RB16	10.04	42,012.01	37,147.51	0.06	-4,864.50	
1,700.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.04	28,832.35	28,975.87	0.05	143.52	
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.91	10,806.72	10,914.39	0.02	107.67	
10,000.000 AOZORA BANK LTD FJB1G1851	3.54	22,321.02	35,409.61	0.06	13,088.59	
17,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	4.45	80,003.08	75,646.25	0.12	-4,356.83	
1,000.000 J FRONT RETAILING CO LTD FJB23TC16	13.50	12,095.00	13,503.67	0.02	1,408.67	
800.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	15.64	12,968.06	12,510.82	0.02	-457.24	
1,400.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	10.80	15,338.08	15,124.11	0.02	-213.97	
2,100.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	31.07	57,126.55	65,249.71	0.10	8,123.16	

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2,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.67	65,923.65	100,432.12	0.16	34,508.47	
6,300.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.68	81,981.59	105,112.53	0.16	23,130.94	
600.000 MEIJI HOLDINGS CO LTD FJB60DQV4	78.54	11,706.38	47,121.36	0.07	35,414.98	
2,800.000 SOMPO HOLDINGS INC FJB62G7K0	33.95	87,601.95	95,065.81	0.15	7,463.86	
600.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.98	9,335.19	10,185.62	0.02	850.43	
800.000 JAPAN AIRLINES CO LTD FJB8BRV41	29.28	20,027.27	23,423.50	0.04	3,396.23	
900.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.63	30,641.65	37,463.03	0.06	6,821.38	
12,200.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	4.82	60,820.16	58,847.86	0.09	-1,972.30	
2,500.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	5.92	16,309.51	14,789.73	0.02	-1,519.78	
4,680.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	3.71	17,332.47	17,374.20	0.03	41.73	

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1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	40.21	28,731.79	40,210.92	0.06	11,479.13	
21.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,515.84	29,149.44	31,832.64	0.05	2,683.20	
7,282.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	12.51	102,183.27	91,091.34	0.14	-11,091.93	
7,200.000 JAPAN POST BANK CO LTD FJBYT8165	12.03	84,102.81	86,608.65	0.14	2,505.84	
4,100.000 KYUSHU FINANCIAL GROUP INC FJBYZ5XN2	6.80	29,108.45	27,875.85	0.04	-1,232.60	
TOTAL EQUITY JAPANESE YEN			12,260,330.65		15,567,793.86	24.33
TOTAL ASSETS JAPANESE YEN			12,287,671.78		15,595,371.75	24.38
NEW ZEALAND DOLLAR CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			355.76	353.07	0.00	-2.69
EQUITY						
5,598.000 RYMAN HEALTHCARE LTD AN6161524	5.66	29,616.95	31,657.27	0.05	2,040.32	
3,618.000 FLETCHER BUILDING LTD AN6341605	7.39	21,340.76	26,742.01	0.04	5,401.25	

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21,991.000 SPARK NEW ZEALAND LTD AN6881436	2.38	41,225.69	52,290.05	0.08	11,064.36	
1,956.000 CHORUS LTD ANB4P0G70	2.77	3,489.14	5,414.76	0.01	1,925.62	
15,971.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.36	63,980.11	69,603.61	0.11	5,623.50	
42,183.000 MERIDIAN ENERGY LTD ANBWFD052	1.81	79,126.77	76,476.94	0.12	-2,649.83	
TOTAL EQUITY NEW ZEALAND DOLLAR			<u>238,779.42</u>		<u>23,405.22</u>	
TOTAL ASSETS NEW ZEALAND DOLLAR			<u>239,135.18</u>		<u>23,402.53</u>	
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			980.35	995.05	0.00	14.70
EQUITY						
5,600.000 DNB ASA SN4263307	14.92	74,045.70	83,534.51	0.13	9,488.81	
8,214.000 TELENOR ASA SN4732491	14.99	138,497.48	123,099.78	0.19	-15,397.70	
2,857.000 SCHIBSTED ASA SN4790531	23.01	59,310.68	65,751.79	0.10	6,441.11	

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308.000 YARA INTERNATIONAL ASA SN7751258	39.50	12,412.53	12,165.85	0.02	-246.68	
20,263.000 NORSK HYDRO ASA SNB11HK30	4.80	105,561.12	97,222.48	0.15	-8,338.64	
5,783.000 ORKLA ASA SNB1VQF41	9.08	49,832.98	52,537.91	0.08	2,704.93	
TOTAL EQUITY NORWEGIAN KRONE			<u>439,660.49</u>	<u>434,312.32</u>	<u>0.68</u>	<u>-5,348.17</u>
TOTAL ASSETS NORWEGIAN KRONE			<u>440,640.84</u>	<u>435,307.37</u>	<u>0.68</u>	<u>-5,333.47</u>
POUND STERLING						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			46,449.88	46,778.34	0.07	328.46
EQUITY						
24,725.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	3.18	83,230.46	78,608.88	0.12	-4,621.58	
8,940.000 ANTOFAGASTA PLC EX0045610	8.34	95,395.94	74,565.30	0.12	-20,830.64	
2,263.000 ASHTEAD GROUP PLC EX0053671	19.52	39,620.01	44,181.16	0.07	4,561.15	
1,744.000 BHP BILLITON PLC EX0056658	16.14	44,134.82	28,154.73	0.04	-15,980.09	

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3,453.000 BRITISH LAND CO PLC/THE EX0136708	7.78	25,852.71	26,858.88	0.04	1,006.17	
10,678.000 SKY PLC EX0141195	12.25	120,028.93	130,755.22	0.20	10,726.29	
20,947.000 AVIVA PLC EX0216237	6.01	125,884.14	125,895.70	0.20	11.56	
15,979.000 DIAGEO PLC EX0237407	26.07	345,163.12	416,607.92	0.65	71,444.80	
2,485.000 SCHRODERS PLC EX0240542	37.04	82,234.15	92,056.30	0.14	9,822.15	
18,833.000 BAE SYSTEMS PLC EX0263494	7.31	114,940.19	137,647.95	0.22	22,707.76	
11,128.000 BRITISH AMERICAN TOBACCO PLC EX0287584	57.11	457,357.15	635,470.72	0.99	178,113.57	
13,594.000 HAMMERSON PLC EX0406507	7.08	93,875.38	96,249.25	0.15	2,373.87	
3,492.000 STANDARD CHARTERED PLC EX0408289	8.20	29,173.88	28,633.61	0.04	-540.27	
6,611.000 IMPERIAL BRANDS PLC EX0454499	43.77	233,556.37	289,382.66	0.45	55,826.29	

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82,856.000 HSBC HOLDINGS PLC EX0540529	8.12	798,884.01	672,540.89	1.05	-126,343.12	
52,995.000 LEGAL & GENERAL GROUP PLC EX0560394	3.06	130,276.60	162,136.58	0.25	31,859.98	
15,042.000 MEGGITT PLC EX0575806	5.67	91,601.89	85,238.36	0.13	-6,363.53	
10,935.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.85	28,897.79	31,171.80	0.05	2,274.01	
3,826.000 ASSOCIATED BRITISH FOODS PLC EX0673122	33.92	113,585.93	129,772.53	0.20	16,186.60	
4,659.000 PERSIMMON PLC EX0682537	21.95	102,157.91	102,242.43	0.16	84.52	
11,578.000 PRUDENTIAL PLC EX0709959	20.11	118,242.92	232,835.94	0.36	114,593.02	
2,210.000 RIO TINTO PLC EX0718877	39.03	106,017.98	86,251.89	0.13	-19,766.09	
2,402.000 ST JAMES'S PLACE PLC EX0766934	12.53	33,448.02	30,095.84	0.05	-3,352.18	
3,690.000 SSE PLC EX0790876	19.19	62,544.47	70,809.79	0.11	8,265.32	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
70,461.000 BP PLC EX0798051	6.30	626,798.88	443,683.93	0.69	-183,114.95	
133,795.000 LLOYDS BANKING GROUP PLC EX0870611	0.77	120,630.78	103,343.90	0.16	-17,286.88	
9,187.000 SMITH & NEPHEW PLC EX0922321	15.09	125,002.38	138,606.90	0.22	13,604.52	
21,518.000 GLAXOSMITHKLINE PLC EX0925282	19.30	416,090.39	415,315.75	0.65	-774.64	
3,966.000 WEIR GROUP PLC/THE EX0946585	23.35	97,765.52	92,621.11	0.14	-5,144.41	
7,963.000 ASTRAZENECA PLC EX0989528	54.83	396,678.96	436,626.97	0.68	39,948.01	
7,326.000 GKN PLC EX3064659	4.10	20,170.55	30,026.72	0.05	9,856.17	
30,991.000 BT GROUP PLC EX3091355	4.53	59,434.39	140,500.79	0.22	81,066.40	
1,998.000 CARNIVAL PLC EX3121525	50.97	95,929.19	101,839.18	0.16	5,909.99	
34,908.000 BARCLAYS PLC EX3134866	2.76	109,041.26	96,383.08	0.15	-12,658.18	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
1,452.000	INTERTEK GROUP PLC EX3163832	43.01	49,553.74	62,454.84	0.10	12,901.10
1,734.000	BURBERRY GROUP PLC EX3174300	18.50	19,319.59	32,074.98	0.05	12,755.39
3,023.000	LAND SECURITIES GROUP PLC EX3180943	13.17	31,496.72	39,819.04	0.06	8,322.32
1,813.000	NEXT PLC EX3208983	61.57	90,701.49	111,630.83	0.17	20,929.34
26,876.000	KINGFISHER PLC EX3319525	4.33	108,342.55	116,332.28	0.18	7,989.73
46,343.000	ITV PLC EX3398644	2.55	79,443.55	118,192.33	0.18	38,748.78
4,646.000	J SAINSBURY PLC EXB019KW9	3.08	16,344.79	14,311.89	0.02	-2,032.90
360.000	RANDGOLD RESOURCES LTD EXB01C3S0	79.27	28,734.77	28,536.10	0.04	-198.67
754.000	ADMIRAL GROUP PLC EXB02J636	22.58	15,434.59	17,021.80	0.03	1,587.21
2,497.000	BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.70	94,568.07	86,638.54	0.14	-7,929.53

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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	
18,423.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	27.71	539,950.24	510,491.23	0.80	-29,459.01	
22,671.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.09	577,822.18	659,435.93	1.03	81,613.75	
1,362.000 BUNZL PLC EXB0744B8	26.06	15,489.17	35,493.53	0.06	20,004.36	
6,679.000 COBHAM PLC EXB07KD30	2.02	14,563.89	13,510.00	0.02	-1,053.89	
25,716.000 NATIONAL GRID PLC EXB08SNH0	11.76	278,155.53	302,380.19	0.47	24,224.66	
9,480.000 INMARSAT PLC EXB09LSH9	9.29	93,235.40	88,030.42	0.14	-5,204.98	
7,327.000 PETROFAC LTD EXB0H2K56	10.74	85,033.43	78,675.85	0.12	-6,357.58	
236.000 KAZ MINERALS PLC EXB0HZPV1	4.41	961.13	1,041.64	0.00	80.51	
1,219.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	36.01	42,421.51	43,892.34	0.07	1,470.83	
6,560.000 UNILEVER PLC EXB10RZP7	40.68	216,437.05	266,885.57	0.42	50,448.52	

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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
1,151.000	TUI AG EXB11LJN2	14.37	13,633.18	16,540.57	0.03	2,907.39
5,943.000	EXPERIAN PLC EXB19NLV9	19.45	71,269.42	115,586.19	0.18	44,316.77
5,170.000	MONDI PLC EXB1CRLC8	20.59	110,229.75	106,429.25	0.17	-3,800.50
1,943.000	SEVERN TRENT PLC EXB1FH8J7	27.46	47,521.63	53,347.29	0.08	5,825.66
1,229.000	TP ICAP PLC EXB1H0DZ0	5.35	6,307.55	6,580.16	0.01	272.61
2,447.000	WHITBREAD PLC EXB1KJJ48	46.66	105,908.17	114,172.48	0.18	8,264.31
1,393.000	HARGREAVES LANSDOWN PLC EXB1VZ0M0	14.99	20,629.75	20,878.89	0.03	249.14
1,558.000	SMITHS GROUP PLC EXB1WY232	17.50	27,438.02	27,260.02	0.04	-178.00
3,175.000	ANGLO AMERICAN PLC EXB1XZS89	14.33	54,034.41	45,508.99	0.07	-8,525.42
12,649.000	3I GROUP PLC EXB1YW440	8.70	94,672.77	110,033.35	0.17	15,360.58

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		12/31/2016				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 RECKITT BENCKISER GROUP PLC EXB24CGK6	85.09	249,741.91	340,347.44	0.53	90,605.53	
14.000 IGAS ENERGY PLC EXB29PWM0	0.13	17.30	1.82	0.00	-15.48	
4,848.000 RELX PLC EXB2B0DG6	17.90	39,186.98	86,801.35	0.14	47,614.37	
5,975.000 SHIRE PLC EXB2QKY08	57.88	284,235.23	345,820.13	0.54	61,584.90	
1,180.000 FRESNILLO PLC EXB2QPKJ1	15.09	15,740.56	17,803.00	0.03	2,062.44	
2,725.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.13	23,744.01	30,337.99	0.05	6,593.98	
36,265.000 GLENCORE PLC EXB4T3BW4	3.43	131,091.23	124,282.89	0.19	-6,808.34	
16,029.000 SEGRO PLC EXB5ZN1N1	5.66	88,524.10	90,732.36	0.14	2,208.26	
1,989.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	3.67	3,070.55	7,301.85	0.01	4,231.30	
9,620.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.25	99,330.82	79,404.85	0.12	-19,925.97	

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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	
18,462.000 OLD MUTUAL PLC EXB77J081	2.56	40,076.89	47,290.46	0.07	7,213.57	
4,990.000 SAGE GROUP PLC/THE EXB8C3BL7	8.09	19,468.25	40,386.60	0.06	20,918.35	
8,982.000 MEDICLINIC INTERNATIONAL PLC EXB8HX8Z9	9.53	89,777.14	85,570.27	0.13	-4,206.87	
9,774.000 WPP PLC EXB8KF9B6	22.44	158,912.30	219,322.73	0.34	60,410.43	
2,390.000 WOLSELEY PLC EXBFNWV41	61.31	110,146.19	146,537.96	0.23	36,391.77	
69,736.000 VODAFONE GROUP PLC EXBH4HKS0	2.47	268,253.09	172,209.33	0.27	-96,043.76	
2,850.000 RSA INSURANCE GROUP PLC EXBKMKR6	7.24	20,403.90	20,636.59	0.03	232.69	
8,730.000 COMPASS GROUP PLC EXBLNN3L1	18.55	91,148.02	161,916.24	0.25	70,768.22	
2,980.000 INDIVIOR PLC EXBRS65X2	3.66	3,696.37	10,906.79	0.02	7,210.42	
24,491.000 STANDARD LIFE PLC EXBVF7Q5	4.60	110,207.38	112,575.77	0.18	2,368.39	

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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
11,159.000	SOUTH32 LTD EXBWSW5C0	2.00	18,201.85	22,268.62	0.03	4,066.77
6,844.000	DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	4.56	30,167.33	31,239.38	0.05	1,072.05
2,545.000	INTERCONTINENTAL HOTELS GROUP EXBYXK635	44.95	95,909.22	114,405.25	0.18	18,496.03
7,872.000	WORLDPAY GROUP PLC EXBYK2V6	3.34	28,801.93	26,253.27	0.04	-2,548.66
578.000	CRODA INTERNATIONAL PLC EXBYZWX78	39.49	20,951.73	22,826.01	0.04	1,874.28
1,504.000	NEX GROUP PLC EXBZ02MH9	5.74	15,271.95	8,632.35	0.01	-6,639.60
2,731.000	JOHNSON MATTHEY PLC EXBZ4BQC2	39.32	100,266.55	107,378.50	0.17	7,111.95
TOTAL EQUITY POUND STERLING			<u>10,649,643.89</u>	<u>11,523,488.98</u>	18.01	<u>873,845.09</u>
TOTAL ASSETS POUND STERLING			<u>10,696,093.77</u>	<u>11,570,267.32</u>	18.08	<u>874,173.55</u>
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			778.34	782.40	0.00	4.06
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
7,000.000	SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.24	16,346.20	15,650.31	0.02	-695.89
11,200.000	DBS GROUP HOLDINGS LTD FM6175208	12.00	114,359.05	134,427.91	0.21	20,068.86
1,000.000	JARDINE CYCLE & CARRIAGE LTD FM6242263	28.54	22,406.17	28,538.80	0.04	6,132.63
2,300.000	SINGAPORE EXCHANGE LTD FM6303867	4.96	12,735.28	11,398.91	0.02	-1,336.37
23,000.000	GENTING SINGAPORE PLC FM6366799	0.63	14,662.87	14,407.84	0.02	-255.03
12,000.000	CAPITALAND MALL TRUST FM6420125	1.30	15,455.50	15,657.23	0.02	201.73
11,000.000	ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.57	15,238.53	17,283.87	0.03	2,045.34
20,000.000	COMFORTDELGRO CORP LTD FM6603738	1.71	30,872.78	34,193.95	0.05	3,321.17
6,500.000	UNITED OVERSEAS BANK LTD FM6916783	14.12	91,397.12	91,783.76	0.14	386.64
6,000.000	SINGAPORE PRESS HOLDINGS LTD FMB012892	2.44	16,417.82	14,660.48	0.02	-1,757.34

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		12/31/2016			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		
67,200.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.53	170,481.01	169,779.19	0.27	-701.82		
10,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.17	63,536.70	61,742.92	0.10	-1,793.78		
5,200.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.48	14,284.42	12,921.71	0.02	-1,362.71		
30,100.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.52	48,631.38	45,836.51	0.07	-2,794.87		
TOTAL EQUITY SINGAPORE DOLLAR			646,824.83		668,283.39	1.04	21,458.56
TOTAL ASSETS SINGAPORE DOLLAR			647,603.17		669,065.79	1.05	21,462.62
SWEDISH KRONA							
CASH & CASH EQUIVALENTS							
NON-BASE CURRENCY			1,083.21	1,097.57	0.00	14.36	
EQUITY							
14,283.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	10.52	131,298.93	150,225.73	0.23	18,926.80		
4,396.000 SWEDBANK AB SS4846522	24.25	73,532.10	106,602.25	0.17	33,070.15		
1,200.000 SWEDISH MATCH AB SS5048565	31.90	28,861.98	38,280.17	0.06	9,418.19		

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22,079.000 NORDEA BANK AB SS5380034	11.15	239,485.11	246,197.16	0.38	6,712.05	
1,600.000 SECURITAS AB SS5554042	15.78	17,211.22	25,255.93	0.04	8,044.71	
4,224.000 INVESTOR AB SS5679591	37.48	118,278.31	158,319.79	0.25	40,041.48	
1,993.000 HENNES & MAURITZ AB SS5687438	27.89	61,795.59	55,591.46	0.09	-6,204.13	
1,600.000 SKANSKA AB SS7142093	23.68	29,626.06	37,883.89	0.06	8,257.83	
4,201.000 LUNDIN PETROLEUM AB SS7187627	21.81	58,483.70	91,607.57	0.14	33,123.87	
1,300.000 ALFA LAVAL AB SS7332686	16.60	19,539.70	21,579.38	0.03	2,039.68	
2,100.000 HUSQVARNA AB SSB12PJ24	7.80	15,298.95	16,377.72	0.03	1,078.77	
900.000 ELECTROLUX AB SSB1KKBX5	24.91	20,630.04	22,419.26	0.04	1,789.22	
1,400.000 SKF AB SSB1Q3J35	18.45	32,667.90	25,828.32	0.04	-6,839.58	

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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	
11,945.000 VOLVO AB SSB1QH836	11.71	138,072.81	139,901.37	0.22	1,828.56	
4,000.000 SANDVIK AB SSB1VQ251	12.41	52,565.06	49,622.44	0.08	-2,942.62	
4,459.000 INDUSTRIVARDEN AB SSB1VSK57	18.69	81,597.45	83,343.04	0.13	1,745.59	
3,195.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	28.32	60,795.51	90,490.89	0.14	29,695.38	
3,852.000 BOLIDEN AB SSB1XCBX9	26.19	89,581.05	100,872.99	0.16	11,291.94	
1,159.000 HEXAGON AB SSB1XFTL9	35.83	19,908.24	41,526.81	0.06	21,618.57	
865.000 KINNEVIK AB SSBD6S7G0	24.03	23,637.11	20,785.67	0.03	-2,851.44	
3,609.000 ATLAS COPCO AB SSBXC8BS2	30.55	68,434.14	110,241.23	0.17	41,807.09	
2,498.000 ATLAS COPCO AB SSBXC8BW3	27.36	48,047.45	68,357.75	0.11	20,310.30	
11,300.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.94	137,251.58	157,473.09	0.25	20,221.51	

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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	
5,178.000 ASSA ABLOY AB SSBYPC1T6	18.61	47,534.67	96,382.87	0.15	48,848.20	
TOTAL EQUITY SWEDISH KRONA			<u>1,614,134.66</u>	<u>3.06</u>	<u>341,032.12</u>	
TOTAL ASSETS SWEDISH KRONA			<u>1,615,217.87</u>	<u>3.06</u>	<u>341,046.48</u>	
SWISS FRANC						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		52.03	52.74	0.00	0.71	
EQUITY						
10.000 SIKAAG ES4808089	4,813.30	18,597.62	48,133.03	0.08	29,535.41	
22.000 SGS SA ES4824771	2,038.67	31,118.38	44,850.69	0.07	13,732.31	
188.000 SWISSCOM AG ES5533975	448.76	80,870.06	84,367.39	0.13	3,497.33	
6.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	5,190.14	31,373.06	31,140.85	0.05	-232.21	
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	60,904.22	62,525.03	60,904.22	0.10	-1,620.81	
47.000 GIVAUDAN SA ES5980614	1,835.98	56,725.85	86,291.14	0.13	29,565.29	

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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
699.000	ZURICH INSURANCE GROUP AG ES5983816	275.89	175,959.96	192,846.56	0.30	16,886.60
10,962.000	NOVARTIS AG ES7103066	72.91	634,863.00	799,217.00	1.25	164,354.00
10,332.000	ABB LTD ES7108891	21.13	221,812.88	218,361.16	0.34	-3,451.72
3,206.000	ROCHE HOLDING AG ES7110384	228.86	561,845.89	733,719.29	1.15	171,873.40
932.000	ADECCO GROUP AG ES7110723	65.58	58,039.80	61,118.51	0.10	3,078.71
17,178.000	NESTLE SA ES7123874	71.87	974,214.80	1,234,666.11	1.93	260,451.31
199.000	BALOISE HOLDING AG ES7124591	126.24	18,010.91	25,120.97	0.04	7,110.06
183.000	SONOVA HOLDING AG ES7156031	121.41	22,911.58	22,218.92	0.03	-692.66
84.000	STRAUMANN HOLDING AG ES7156833	391.11	22,182.36	32,852.86	0.05	10,670.50
123.000	SWATCH GROUP AG/THE ES7184728	311.61	39,733.29	38,327.45	0.06	-1,405.84

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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	
421.000 LONZA GROUP AG ES7333374	173.46	34,970.24	73,028.29	0.11	38,058.05	
402.000 SWISS LIFE HOLDING AG ES7437803	283.56	96,171.81	113,992.62	0.18	17,820.81	
267.000 SWISS PRIME SITE AG ESB083BH9	82.01	20,353.83	21,896.44	0.03	1,542.61	
1,194.000 PARGESA HOLDING SA ESB0CDLF5	65.23	78,253.87	77,888.72	0.12	-365.15	
208.000 DUFREY AG ESB0R80X4	124.96	29,655.54	25,991.05	0.04	-3,664.49	
115.000 PARTNERS GROUP HOLDING AG ESB119QG7	469.57	30,129.42	54,000.84	0.08	23,871.42	
194.000 SCHINDLER HOLDING AG ESB11TCY9	176.71	17,521.30	34,281.89	0.05	16,760.59	
133.000 SCHINDLER HOLDING AG ESB11WWH7	175.04	20,001.51	23,280.07	0.04	3,278.56	
359.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	132.43	42,285.38	47,544.05	0.07	5,258.67	
927.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	24.99	15,451.08	23,167.02	0.04	7,715.94	

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		12/31/2016			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	
155.000 GEBERIT AG ESB1WGG94	401.63	28,368.29	62,253.16	0.10	33,884.87	
1,235.000 GAM HOLDING AG ESB1WHVV6	11.61	15,391.36	14,338.56	0.02	-1,052.80	
592.000 ACTELION LTD ESB1YD5Q3	216.95	50,222.03	128,436.07	0.20	78,214.04	
362.000 ARYZTA AG ESB39VJC3	44.13	15,516.57	15,974.52	0.02	457.95	
827.000 JULIUS BAER GROUP LTD ESB4R2R51	44.50	30,690.61	36,803.47	0.06	6,112.86	
1,887.000 SWISS RE AG ESB545MG7	94.95	98,300.90	179,166.13	0.28	80,865.23	
2,156.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	66.36	88,667.57	143,082.80	0.22	54,415.23	
23,418.000 UBS GROUP AG ESBRJL171	15.69	396,769.48	367,508.34	0.57	-29,261.14	
453.000 SYNGENTA AG ESBY6SK4	396.96	136,894.06	179,822.75	0.28	42,928.69	
		<u>4,256,399.32</u>	<u>5,336,592.94</u>	<u>8.34</u>	<u>1,080,193.62</u>	
TOTAL EQUITY SWISS FRANC		<u>4,256,399.32</u>	<u>5,336,592.94</u>	<u>8.34</u>	<u>1,080,193.62</u>	
TOTAL ASSETS SWISS FRANC		<u>4,256,451.35</u>	<u>5,336,645.68</u>	<u>8.34</u>	<u>1,080,194.33</u>	

U.S. DOLLAR

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		12/31/2016				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	
CASH & CASH EQUIVALENTS						
3.930 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	3.93	3.93	0.00	0.00	
CASH		-650.24	-650.24	-0.00	0.00	
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-646.31	-646.31	-0.00	0.00	
EQUITY						
757.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	36.25	30,480.15	27,441.25	0.04	-3,038.90	
15,500.000 HONGKONG LAND HOLDINGS LTD FM6434910	6.33	101,523.31	98,115.00	0.15	-3,408.31	
1,300.000 JARDINE MATHESON HOLDINGS LTD FM6472118	55.25	74,086.70	71,825.00	0.11	-2,261.70	
64.000 PROTHENA CORP PLC G72800108	49.19	374.69	3,148.16	0.00	2,773.47	
1,886.000 TRANSOCEAN LTD H8817H100	14.74	31,119.00	27,799.64	0.04	-3,319.36	
713.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	84.46	59,040.77	60,219.98	0.09	1,179.21	
691.000 TARO PHARMACEUTICAL INDUSTRIES M8737E108	105.27	74,199.58	72,741.57	0.11	-1,458.01	



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
1,591.000 AERCAP HOLDINGS NV N00985106	41.61	63,888.56	66,201.51	0.10	2,312.95
305.000 FERRARI NV N3167Y103	58.14	13,910.62	17,732.70	0.03	3,822.08
3,057.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	9.12	26,530.68	27,879.84	0.04	1,349.16
2,762.000 MOBILEYE NV N51488117	38.12	102,874.75	105,287.44	0.16	2,412.69
1,363.000 NXP SEMICONDUCTORS NV N6596X109	98.01	117,854.98	133,587.63	0.21	15,732.65
TOTAL EQUITY U.S. DOLLAR		695,883.79	711,979.72	1.11	16,095.93
TOTAL ASSETS U.S. DOLLAR		695,237.48	711,333.41	1.11	16,095.93
TOTAL ASSETS		54,178,685.67	63,980,515.76	100.00	9,801,830.09

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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						
CASH		0.09	0.09	0.00	0.00	
 REAL ESTATE						
1,904,175.000 LION INDUSTRIAL TRUST 999151624	1.07	1,885,350.59	2,036,103.86	3.92	150,753.27	
1,256,829.490 CITIC CAPITAL CHINA 999180086	0.68	931,938.82	852,694.71	1.64	-79,244.11	
4,291,328.722 UBS TRUMBULL PROPERTY FUND 999F99382	1.36	3,855,068.81	5,817,664.23	11.19	1,962,595.42	
944.080 TTG BRPTP FUND LP 999G39667	2.51	944.08	2,367.48	0.00	1,423.40	
1,047,748.000 HI/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	1.04	983,788.00	1,093,614.22	2.10	109,826.22	
257,864.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.92	119,148.00	236,944.01	0.46	117,796.01	
4,047,685.020 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.04	3,892,420.86	4,218,509.47	8.11	326,088.61	
440.204 PRIME PROPERTY FUND LLC 99VVAE6C7	21,678.86	4,531,288.25	9,543,120.00	18.36	5,011,831.75	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,631,341.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND & LP	0.74	277,474.00	1,210,916.69	2.33	933,442.69	
1,313,352.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.77	1,297,941.96	1,009,237.46	1.94	-288,704.50	
1,463,026.590 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.13	8,896.15	184,256.49	0.35	175,360.34	
1,471,453.640 DIVCOWEST FUND III 99VVALSA1	0.23	0.00	344,034.69	0.66	344,034.69	
1,479,839.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.37	9,304.00	551,543.39	1.06	542,239.39	
2,702,602.755 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.85	2,313,319.31	4,988,039.86	9.59	2,674,720.55	
944,580.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.79	485,446.82	744,100.45	1.43	258,653.63	
1,128,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.43	1,128,000.00	1,612,938.48	3.10	484,938.48	
4,947,645.690 PRISA REAL ESTATE LP 99VVAWA08	1.35	4,947,645.69	6,682,646.50	12.85	1,735,000.81	
5,414,950.485 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.32	4,856,053.93	7,166,085.91	13.78	2,310,031.98	

	Asset Detail - By Currency 12/31/2016	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
917,387.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.15	917,387.00	1,054,071.24	2.03	136,684.24
979,000.700 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.12	953,759.78	1,093,274.56	2.10	139,514.78
1,544,400.000 INLAND RETAIL PROPERTY 99VVBW60		1,544,400.00	1,544,400.00	2.97	0.00
TOTAL REAL ESTATE U.S. DOLLAR		34,939,576.05	51,986,563.70	100.00	17,046,987.65
TOTAL ASSETS U.S. DOLLAR		34,939,576.14	51,986,563.79	100.00	17,046,987.65
TOTAL ASSETS		34,939,576.14	51,986,563.79	100.00	17,046,987.65



Asset Detail - By Currency


Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

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					
2,689,354.780 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.32	26,613,790.78	27,754,141.33	100.00	1,140,350.55

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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

PRIVATE EQUITY					
45,880,381.020 STEPSTONE XL OPP FUND LP 99VVAKD50	1.25	39,714,584.68	57,221,414.76	100.00	17,506,830.08

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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						
1,077,601.890 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,077,601.89	1,077,601.89	4.46	0.00	
FIXED INCOME SECURITIES						
350,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	89.10	332,553.72	311,860.50	1.29	-20,693.22	
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	100.07	301,360.51	300,198.00	1.24	-1,162.51	
300,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.88	304,742.31	305,625.00	1.26	882.69	
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	98.96	294,486.00	296,877.00	1.23	2,391.00	
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.02	297,991.00	297,054.00	1.23	-937.00	
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	108.09	574,540.66	540,435.00	2.24	-34,105.66	
250,000.000 BANK OF AMERICA CORP 06051GEM7 5.700% 01/24/2022 DD 01/24/12	112.32	284,290.75	280,810.00	1.16	-3,480.75	
300,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	99.77	303,711.82	299,313.00	1.24	-4,398.82	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
500,000.000 COMMONWEALTH BANK OF AUSTRALIA 20271RAH3 2.300% 09/06/2019 DD 09/08/14	100.30	507,572.17	501,495.00	2.08	-6,077.17	
225,000.000 CONNECTICUT ST HSG FIN AUTH HS 20775B4Q6 3.000% 11/15/2024 DD 11/13/14	99.74	225,000.00	224,410.50	0.93	-589.50	
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	105.96	41,460.33	42,385.20	0.18	924.87	
75,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	115.47	78,621.76	86,600.25	0.36	7,978.49	
300,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	108.33	320,704.57	324,990.00	1.34	4,285.43	
800,278.048 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.10	839,651.09	849,079.00	3.51	9,427.91	
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.03	207,013.86	206,058.00	0.85	-955.86	
175,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	98.72	176,728.56	172,753.00	0.71	-3,975.56	
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAJ5 3.250% 05/15/2018 DD 11/15/13	101.31	253,677.53	253,275.00	1.05	-402.53	
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	127.64	6,349.35	6,381.80	0.03	32.45	

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		12/31/2016				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	
203,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12	112.42	231,490.64	228,216.66	0.94	-3,273.98	
250,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	100.29	259,737.46	250,735.00	1.04	-9,002.46	
500,000.000 GUILFORD CNTY NC 401784VM2 VAR RT 03/01/2025 DD 02/03/05	100.00	500,000.00	500,000.00	2.07	0.00	
300,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	103.44	316,910.66	310,305.00	1.28	-6,605.66	
300,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAC1 2.400% 10/30/2018 DD 10/30/15	100.42	302,895.95	301,251.00	1.25	-1,644.95	
106,582.646 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	100.81	106,582.64	107,448.10	0.44	865.46	
250,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528USL6 5.000% 01/01/2028 DD 09/16/15	118.45	295,191.12	296,122.50	1.23	931.38	
200,000.000 JPMORGAN CHASE & CO 46625HQW3 3.300% 04/01/2026 DD 03/23/16	98.26	204,148.07	196,510.00	0.81	-7,638.07	
220,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	104.68	254,689.92	230,298.20	0.95	-24,391.72	
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	92.91	278,137.39	278,718.00	1.15	580.61	


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	
150,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	98.43	148,871.66	147,649.50	0.61	-1,222.16	
80,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	103.75	80,000.00	82,999.20	0.34	2,999.20	
224,600.567 MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.75	224,600.57	217,305.54	0.90	-7,295.03	
214,621.765 MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	98.82	214,621.76	212,097.81	0.88	-2,523.95	
100,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.59	100,000.00	102,593.00	0.42	2,593.00	
100,000.000 MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	100.47	100,000.00	100,470.00	0.42	470.00	
80,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	108.42	80,000.00	86,738.40	0.36	6,738.40	
500,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.29	505,548.37	501,425.00	2.07	-4,123.37	
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	2.07	0.00	
100,000.000 NEW YORK ST MTGE AGY HOMEOWNER 649883C94 3.350% 10/01/2026 DD 10/23/14	100.60	100,000.00	100,599.00	0.42	599.00	


BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
750,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.38	800,186.13	782,835.00	3.24	-17,351.13	
375,000.000 PRUDENTIAL FINANCIAL INC 74432QAC9 5.750% 07/15/2033 DD 07/07/03	114.18	438,466.75	428,178.75	1.77	-10,288.00	
300,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	103.66	312,518.22	310,992.00	1.29	-1,526.22	
500,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	104.48	522,956.35	522,385.00	2.16	-571.35	
90,000.000 TENNESSEE ST HSG DEV AGY 88045RA77 2.600% 07/01/2023 DD 05/28/15	100.12	90,000.00	90,108.90	0.37	108.90	
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	124.05	185,650.00	186,069.00	0.77	419.00	
1,793,388.000 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.49	2,431,715.43	2,358,161.75	9.76	-73,553.68	
817,080.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.24	1,167,430.06	1,129,498.71	4.67	-37,931.35	
559,175.000 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	123.85	697,781.98	692,543.83	2.87	-5,238.15	
936,022.500 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	94.67	880,917.47	886,151.22	3.67	5,233.75	

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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	
1,641,273.630 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	94.09	1,592,100.00	1,544,340.01	6.39	-47,759.99	
249,936.750 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	100.42	273,847.38	250,993.98	1.04	-22,853.40	
1,250,000.000 U S TREASURY NOTE 912828R77 1.375% 05/31/2021 DD 05/31/16	98.01	1,265,383.70	1,225,150.00	5.07	-40,233.70	
1,500,000.000 U S TREASURY NOTE 912828U65 1.750% 11/30/2021 DD 11/30/16	99.25	1,494,095.84	1,488,810.00	6.16	-5,285.84	
300,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	107.04	334,491.84	321,120.00	1.33	-13,371.84	
200,000.000 VERIZON COMMUNICATIONS INC 92343VBQ6 4.500% 09/15/2020 DD 09/18/13	107.01	219,194.17	214,022.00	0.89	-5,172.17	
100,000.000 WAL-MART STORES INC 931142CK7 6.500% 08/15/2037 DD 08/24/07	135.52	145,439.67	135,521.00	0.56	-9,918.67	
185,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TNZ8 3.150% 06/01/2023 DD 03/27/13	101.08	185,000.00	186,996.15	0.77	1,996.15	
400,000.000 WELLS FARGO & CO 94974BGT1 4.400% 06/14/2046 DD 06/14/16	95.71	397,676.42	382,820.00	1.58	-14,856.42	
75,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	46.11	33,557.65	34,582.50	0.14	1,024.85	

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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	
100,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	101.11	100,466.46	101,110.00	0.42	643.54	
-2,700,000.000 IFL_S UL CPURNSA INDEX 99QAC7VS9 P 196BPS 2038 MAY 23 SL104VHX	0.00	0.00	0.00	0.00	0.00	
2,700,000.000 IFL_L UL CPURNSA INDEX 99QAC7VR1 P 196BPS 2038 MAY 23 SL104VHX	8.88	0.00	239,751.00	0.99	239,751.00	
-1,350,000.000 IFL S UL CPURNSA 99QAC8F30 P_1.775% 2036 JUN 20 SL8J2HAO	0.00	0.00	0.00	0.00	0.00	
1,350,000.000 IFL L UL CPURNSA 99QAC8F22 P_1.775% 2036 JUN 20 SL8J2HAO	11.54	0.00	155,724.00	0.64	155,724.00	
-1,250,000.000 IFL_S_UL CPURNSA 99QAC8K59 P 1.8475% 2038 JUN 28 SLB61YUU	0.00	0.00	0.00	0.00	0.00	
1,250,000.000 IFL_L_UL CPURNSA 99QAC8K42 P 1.8475% 2038 JUN 28 SLB61YUU	11.07	0.00	138,432.00	0.57	138,432.00	
-1,535,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	16.53	0.00	-253,768.00	-1.05	-253,768.00	
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	14.05	0.00	-215,634.00	-0.89	-215,634.00	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,535,000.000 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	12.53	0.00	-192,318.00	-0.80	-192,318.00	
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	9.60	0.00	-147,418.00	-0.61	-147,418.00	
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	0.00	0.00	0.00	0.00	0.00	
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	0.98	49,580.50	15,066.00	0.06	-34,514.50	
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 SWPPRAIRIEINDT00006	0.00	0.00	0.00	0.00	0.00	
3,000,000.000 IRS_R US0003M P 6.75% 99QACLUZ3 VAR RT 01/27/2034 DD 01/23/14 SWPPRAIRIEINDT00006	0.88	79,500.00	26,433.00	0.11	-53,067.00	
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		23,851,838.22	23,089,739.96	95.54	-762,098.26	
TOTAL ASSETS U.S. DOLLAR		24,929,440.11	24,167,341.85	100.00	-762,098.26	

		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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			24,929,440.11	24,167,341.85	100.00	-762,098.26

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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

16,877,229.00 TITAN FUND LP 99VVAVXJ4	1.04	16,877,229.00	17,539,545.00	100.00	662,316.00
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	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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					
474.940 MAGNITUDE US PARTNERS Y 0116 99VVA9SY6	989.68	474,940.28	470,040.00	2.44	-4,900.28
6,432.150 MAGNITUDE US PARTNERS 99VVAWBE7	1,155.87	6,432,152.95	7,434,721.00	38.63	1,002,568.05
4,653.820 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,167.82	4,843,864.48	5,434,847.00	28.24	590,982.52
5,064.760 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,165.79	5,303,466.08	5,904,468.00	30.68	601,001.92
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		17,054,423.79	19,244,076.00	100.00	2,189,652.21
TOTAL ASSETS U.S. DOLLAR		17,054,423.79	19,244,076.00	100.00	2,189,652.21
TOTAL ASSETS		17,054,423.79	19,244,076.00	100.00	2,189,652.21

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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

30,240,000.000 CORE COMMODITY FUND 99VVA33J9	0.85	30,240,000.00	25,767,613.38	100.00	-4,472,386.62
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	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				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


15,479.854 MARATHON EAFE 99VVA3995	1,388.92	22,295,510.32	21,500,341.01	100.00	-795,169.31
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	Asset Detail - By Currency 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : REVISED
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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					
163.400 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97	100.00	163.40	163.40	0.00	0.00
4,162,735.320 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	4,162,735.32	4,162,735.32	99.99	0.00
CASH		-58.31	-58.31	-0.00	0.00
INTEREST RECEIVABLE		316.87	316.87	0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		<u>4,163,157.28</u>	<u>4,163,157.28</u>	<u>100.00</u>	<u>0.00</u>
TOTAL ASSETS U.S. DOLLAR		<u>4,163,157.28</u>	<u>4,163,157.28</u>	<u>100.00</u>	<u>0.00</u>
TOTAL ASSETS		<u>4,163,157.28</u>	<u>4,163,157.28</u>	<u>100.00</u>	<u>0.00</u>


	Asset Detail - By Currency 12/31/2016	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
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
321,561.560 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	321,561.56	321,561.56	0.24	0.00
CASH		0.02	0.02	0.00	0.00
DIVIDENDS RECEIVABLE		177,730.60	177,730.60	0.13	0.00
DIVIDENDS RECEIVABLE RECLAIM		32.13	32.13	0.00	0.00
INTEREST RECEIVABLE		97.59	97.59	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		499,421.90	499,421.90	0.37	0.00
EQUITY					
220.000 ABM INDUSTRIES INC 000957100	40.84	5,005.00	8,984.80	0.01	3,979.80
1,737.000 AFLAC INC 001055102	69.60	105,749.01	120,895.20	0.09	15,146.19
558.000 AGCO CORP 001084102	57.86	20,210.76	32,285.88	0.02	12,075.12


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,370.000 AGNC INVESTMENT CORP 00123Q104	18.13	24,728.50	24,838.10	0.02	109.60	
2,864.000 AES CORP/VA 00130H105	11.62	35,050.76	33,279.68	0.02	-1,771.08	
4,412.000 AK STEEL HOLDING CORP 001547108	10.21	13,236.00	45,046.52	0.03	31,810.52	
299.000 AMAG PHARMACEUTICALS INC 00163U106	34.80	5,142.80	10,405.20	0.01	5,262.40	
314.000 AMC NETWORKS INC 00164V103	52.34	11,817.91	16,434.76	0.01	4,616.85	
34,445.000 AT&T INC 00206R102	42.53	1,032,658.11	1,464,945.85	1.07	432,287.74	
477.000 AV HOMES INC 00234P102	15.80	3,429.63	7,536.60	0.01	4,106.97	
8,550.000 ABBOTT LABORATORIES 002824100	38.41	209,629.01	328,405.50	0.24	118,776.49	
11,318.000 ABBVIE INC 00287Y109	62.62	314,813.48	708,733.16	0.52	393,919.68	
247.000 ABIOMED INC 003654100	112.68	24,512.28	27,831.96	0.02	3,319.68	


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
810.000	ACADIA HEALTHCARE CO INC 00404A109	33.10	18,160.20	26,811.00	0.02	8,650.80
816.000	ACADIA REALTY TRUST 004239109	32.68	23,968.24	26,666.88	0.02	2,698.64
492.000	ACI WORLDWIDE INC 004498101	18.15	5,180.76	8,929.80	0.01	3,749.04
1,298.000	ACLARIS THERAPEUTICS INC 00461U105	27.14	26,855.62	35,227.72	0.03	8,372.10
2,432.000	ACTIVISION BLIZZARD INC 00507V109	36.11	28,235.52	87,819.52	0.06	59,584.00
273.000	ACUITY BRANDS INC 00508Y102	230.86	14,927.64	63,024.78	0.05	48,097.14
924.000	ACXIOM CORP 005125109	26.80	11,400.69	24,763.20	0.02	13,362.51
3,110.000	ADOBE SYSTEMS INC 00724F101	102.95	109,409.67	320,174.50	0.23	210,764.83
269.000	ADVANCE AUTO PARTS INC 00751Y106	169.12	24,659.65	45,493.28	0.03	20,833.63
190.000	ADVISORY BOARD CO/THE 00762W107	33.25	5,176.55	6,317.50	0.00	1,140.95


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,410.000 AECOM 00766T100	36.36	30,098.87	51,267.60	0.04	21,168.73	
2,536.000 AERIE PHARMACEUTICALS INC 00771V108	37.85	52,643.00	95,987.60	0.07	43,344.60	
193.000 ADVANSIX INC 00773T101	22.14	1,079.01	4,273.02	0.00	3,194.01	
3,278.000 ADVANCED MICRO DEVICES INC 007903107	11.34	34,582.90	37,172.52	0.03	2,589.62	
2,511.000 AETNA INC 00817Y108	124.01	98,546.20	311,389.11	0.23	212,842.91	
386.000 AFFILIATED MANAGERS GROUP INC 008252108	145.30	33,296.10	56,085.80	0.04	22,789.70	
2,530.000 AGILENT TECHNOLOGIES INC 00846U101	45.56	56,630.72	115,266.80	0.08	58,636.08	
436.000 AIR LEASE CORP 00912X302	34.33	10,221.40	14,967.88	0.01	4,746.48	
1,484.000 AIR PRODUCTS & CHEMICALS INC 009158106	143.82	92,760.39	213,428.88	0.16	120,668.49	
838.000 AKAMAI TECHNOLOGIES INC 00971T101	66.68	31,170.81	55,877.84	0.04	24,707.03	


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,484.000 AKORN INC 009728106	21.83	25,779.58	32,395.72	0.02	6,616.14	
1,164.000 ALASKA AIR GROUP INC 011659109	88.73	19,497.00	103,281.72	0.08	83,784.72	
197.000 ALBANY INTERNATIONAL CORP 012348108	46.30	4,873.78	9,121.10	0.01	4,247.32	
426.000 ALBEMARLE CORP 012653101	86.08	35,604.81	36,670.08	0.03	1,065.27	
799.000 ALCOA CORP 013872106	28.08	16,009.68	22,435.92	0.02	6,426.24	
500.000 ALEXANDER & BALDWIN INC 014491104	44.87	7,437.14	22,435.00	0.02	14,997.86	
218.000 ALERE INC 01449J105	38.97	5,057.60	8,495.46	0.01	3,437.86	
66.000 ALEXANDER'S INC 014752109	426.87	26,434.66	28,173.42	0.02	1,738.76	
701.000 ALEXION PHARMACEUTICALS INC 015351109	122.35	42,335.58	85,767.35	0.06	43,431.77	
387.000 ALIGN TECHNOLOGY INC 016255101	96.13	8,552.70	37,202.31	0.03	28,649.61	


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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	
41.000 ALLEGHANY CORP 017175100	608.12	11,979.12	24,932.92	0.02	12,953.80	
233.000 ALLEGIANT TRAVEL CO 01748X102	166.40	10,876.44	38,771.20	0.03	27,894.76	
510.000 ALLETE INC 018522300	64.19	24,367.80	32,736.90	0.02	8,369.10	
303.000 ALLIANCE DATA SYSTEMS CORP 018581108	228.50	47,682.44	69,235.50	0.05	21,553.06	
1,276.000 ALLIANT ENERGY CORP 018802108	37.89	28,484.41	48,347.64	0.04	19,863.23	
2,619.000 ALLSTATE CORP/THE 020002101	74.12	69,075.82	194,120.28	0.14	125,044.46	
1,194.000 ALLY FINANCIAL INC 02005N100	19.02	23,832.24	22,709.88	0.02	-1,122.36	
354.000 ALMOST FAMILY INC 020409108	44.10	5,200.26	15,611.40	0.01	10,411.14	
587.000 ALON USA ENERGY INC 020520102	11.38	5,165.60	6,680.06	0.00	1,514.46	
1,451.000 ALPHABET INC-CL C 02079K107	771.82	310,681.74	1,119,910.82	0.82	809,229.08	


		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	
1,880.000 ALPHABET INC-CL A 02079K305	792.45	631,723.26	1,489,806.00	1.09	858,082.74	
2,684.000 ALTISOURCE RESIDENTIAL CORP 02153W100	11.04	25,095.40	29,631.36	0.02	4,535.96	
11,541.000 ALTRIA GROUP INC 02209S103	67.62	196,942.13	780,402.42	0.57	583,460.29	
2,217.000 AMAZON.COM INC 023135106	749.87	357,917.63	1,662,461.79	1.22	1,304,544.16	
142.000 AMERCO 023586100	369.59	12,483.47	52,481.78	0.04	39,998.31	
1,005.000 AMEREN CORP 023608102	52.46	31,399.31	52,722.30	0.04	21,322.99	
2,686.000 AMERICAN AIRLINES GROUP INC 02376R102	46.69	112,424.35	125,409.34	0.09	12,984.99	
227.000 AMERICAN ASSETS TRUST INC 024013104	43.08	5,077.99	9,779.16	0.01	4,701.17	
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	19.30	10,248.04	19,840.40	0.01	9,592.36	
2,889.000 AMERICAN ELECTRIC POWER CO INC 025537101	62.96	106,435.83	181,891.44	0.13	75,455.61	


		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	
1,515.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	15.17	25,179.30	22,982.55	0.02	-2,196.75	
1,311.000 AMERICAN EQUITY INVESTMENT LIF 025676206	22.54	15,006.03	29,549.94	0.02	14,543.91	
4,376.000 AMERICAN EXPRESS CO 025816109	74.08	241,865.65	324,174.08	0.24	82,308.43	
507.000 AMERICAN FINANCIAL GROUP INC/O 025932104	88.12	17,542.20	44,676.84	0.03	27,134.64	
1,496.000 AMERICAN HOMES 4 RENT 02665T306	20.98	24,235.20	31,386.08	0.02	7,150.88	
6,300.000 AMERICAN INTERNATIONAL GROUP I 026874784	65.31	242,874.90	411,453.00	0.30	168,578.10	
604.000 AMERICAN SOFTWARE INC/GA 029683109	10.33	5,031.32	6,239.32	0.00	1,208.00	
286.000 AMERICAN STATES WATER CO 029899101	45.56	5,052.19	13,030.16	0.01	7,977.97	
2,235.000 AMERICAN TOWER CORP 03027X100	105.68	99,249.42	236,194.80	0.17	136,945.38	
1,201.000 AMERICAN WATER WORKS CO INC 030420103	72.36	30,661.53	86,904.36	0.06	56,242.83	


		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	
383.000 AMERICAN WOODMARK CORP 030506109	75.25	24,561.79	28,820.75	0.02	4,258.96	
1,580.000 AMERISOURCEBERGEN CORP 03073E105	78.19	34,727.76	123,540.20	0.09	88,812.44	
1,712.000 AMERIPRISE FINANCIAL INC 03076C106	110.94	79,988.74	189,929.28	0.14	109,940.54	
572.000 AMERIS BANCORP 03076K108	43.60	5,119.40	24,939.20	0.02	19,819.80	
1,519.000 AMETEK INC 031100100	48.60	43,068.71	73,823.40	0.05	30,754.69	
4,428.000 AMGEN INC 031162100	146.21	244,168.54	647,417.88	0.47	403,249.34	
2,002.000 AMPHENOL CORP 032095101	67.20	38,195.60	134,534.40	0.10	96,338.80	
544.000 AMTRUST FINANCIAL SERVICES INC 032359309	27.38	4,958.94	14,894.72	0.01	9,935.78	
3,241.000 ANADARKO PETROLEUM CORP 032511107	69.73	144,222.05	225,994.93	0.17	81,772.88	
1,636.000 ANALOG DEVICES INC 032654105	72.62	56,329.18	118,806.32	0.09	62,477.14	


		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	
187.000 ANDERSONS INC/THE 034164103	44.70	4,965.47	8,358.90	0.01	3,393.43	
183.000 ANIXTER INTERNATIONAL INC 035290105	81.05	11,190.45	14,832.15	0.01	3,641.70	
16,153.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.97	169,138.11	161,045.41	0.12	-8,092.70	
464.000 ANSYS INC 03662Q105	92.49	19,965.92	42,915.36	0.03	22,949.44	
1,291.000 ANTERO RESOURCES CORP 03674X106	23.65	35,212.14	30,532.15	0.02	-4,679.99	
967.000 ANTHEM INC 036752103	143.77	102,944.36	139,025.59	0.10	36,081.23	
2,084.000 APACHE CORP 037411105	63.47	132,691.38	132,271.48	0.10	-419.90	
756.000 APARTMENT INVESTMENT & MANAGEM 03748R101	45.45	18,907.56	34,360.20	0.03	15,452.64	
31,699.000 APPLE INC 037833100	115.82	416,409.18	3,671,378.18	2.69	3,254,969.00	
1,294.000 APPLE HOSPITALITY REIT INC 03784Y200	19.98	24,508.36	25,854.12	0.02	1,345.76	

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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	
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	59.40	4,991.74	8,672.40	0.01	3,680.66	
7,326.000 APPLIED MATERIALS INC 038222105	32.27	92,164.92	236,410.02	0.17	144,245.10	
1,088.000 AQUA AMERICA INC 03836W103	30.04	18,661.38	32,683.52	0.02	14,022.14	
4,314.000 ARCHER-DANIELS-MIDLAND CO 039483102	45.65	134,913.26	196,934.10	0.14	62,020.84	
2,397.000 ARCONIC INC 03965L100	18.54	47,794.12	44,440.38	0.03	-3,353.74	
1,758.000 ARES COMMERCIAL REAL ESTATE CO 04013V108	13.73	22,889.16	24,137.34	0.02	1,248.18	
10,053.000 ARIAD PHARMACEUTICALS INC 04033A100	12.44	64,138.14	125,059.32	0.09	60,921.18	
1,717.000 ARLINGTON ASSET INVESTMENT COR 041356205	14.82	24,055.17	25,445.94	0.02	1,390.77	
219.000 ARMSTRONG FLOORING INC 04238R106	19.91	2,137.82	4,360.29	0.00	2,222.47	
439.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	41.80	14,570.03	18,350.20	0.01	3,780.17	

		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	
835.000 ARROW ELECTRONICS INC 042735100	71.30	27,989.20	59,535.50	0.04	31,546.30	
237.000 ARROW FINANCIAL CORP 042744102	40.50	4,996.51	9,598.50	0.01	4,601.99	
797.000 ARTESIAN RESOURCES CORP 043113208	31.94	24,237.97	25,456.18	0.02	1,218.21	
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	61.70	5,092.08	18,139.80	0.01	13,047.72	
1,853.000 ASHFORD HOSPITALITY PRIME INC 044102101	13.65	22,717.78	25,293.45	0.02	2,575.67	
633.000 ASHLAND GLOBAL HOLDINGS INC 044186104	109.29	37,034.67	69,180.57	0.05	32,145.90	
533.000 ASPEN TECHNOLOGY INC 045327103	54.68	8,240.18	29,144.44	0.02	20,904.26	
1,932.000 ASSOCIATED BANC-CORP 045487105	24.70	25,239.94	47,720.40	0.03	22,480.46	
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	32.85	2,270.59	3,580.65	0.00	1,310.06	
364.000 ASSURANT INC 04621X108	92.86	10,782.18	33,801.04	0.02	23,018.86	

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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
141.000	ASTEC INDUSTRIES INC 046224101	67.46	4,974.48	9,511.86	0.01	4,537.38
324.000	ATHENAHEALTH INC 04685W103	105.17	19,058.80	34,075.08	0.02	15,016.28
310.000	ATMOS ENERGY CORP 049560105	74.15	10,104.45	22,986.50	0.02	12,882.05
1,401.000	AUTODESK INC 052769106	74.01	48,390.54	103,688.01	0.08	55,297.47
2,932.000	AUTOMATIC DATA PROCESSING INC 053015103	102.78	110,530.10	301,350.96	0.22	190,820.86
258.000	AUTONATION INC 05329W102	48.65	5,462.81	12,551.70	0.01	7,088.89
118.000	AUTOZONE INC 053332102	789.79	73,850.08	93,195.22	0.07	19,345.14
750.000	AVALONBAY COMMUNITIES INC 053484101	177.15	133,836.65	132,862.50	0.10	-974.15
518.000	AVANGRID INC 05351W103	37.88	20,072.50	19,621.84	0.01	-450.66
356.000	AVERY DENNISON CORP 053611109	70.22	14,939.42	24,998.32	0.02	10,058.90

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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
397.000	AVIS BUDGET GROUP INC 053774105	36.68	10,180.04	14,561.96	0.01	4,381.92
365.000	AVISTA CORP 05379B107	39.99	9,993.70	14,596.35	0.01	4,602.65
622.000	AVNET INC 053807103	47.61	21,849.31	29,613.42	0.02	7,764.11
5,633.000	AVON PRODUCTS INC 054303102	5.04	32,108.10	28,390.32	0.02	-3,717.78
4,256.000	BB&T CORP 054937107	47.02	127,674.64	200,117.12	0.15	72,442.48
317.000	BOK FINANCIAL CORP 05561Q201	83.04	16,582.27	26,323.68	0.02	9,741.41
1,111.000	BSB BANCORP INC/MA 05573H108	28.95	24,980.06	32,163.45	0.02	7,183.39
1,026.000	BWX TECHNOLOGIES INC 05605H100	39.70	18,815.93	40,732.20	0.03	21,916.27
513.000	BABCOCK & WILCOX ENTERPRISES I 05614L100	16.59	6,930.47	8,510.67	0.01	1,580.20
2,964.000	BAKER HUGHES INC 057224107	64.97	134,396.23	192,571.08	0.14	58,174.85

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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	
838.000 BALCHEM CORP 057665200	83.92	66,972.96	70,324.96	0.05	3,352.00	
959.000 BALL CORP 058498106	75.07	42,591.52	71,992.13	0.05	29,400.61	
132.000 BANCFIRST CORP 05945F103	93.05	5,043.72	12,282.60	0.01	7,238.88	
1,692.000 BANCORPSOUTH INC 059692103	31.05	17,715.24	52,536.60	0.04	34,821.36	
57,609.000 BANK OF AMERICA CORP 060505104	22.10	740,339.06	1,273,158.90	0.93	532,819.84	
453.000 BANK OF HAWAII CORP 062540109	88.69	20,583.71	40,176.57	0.03	19,592.86	
1,382.000 BANK MUTUAL CORP 063750103	9.45	4,906.10	13,059.90	0.01	8,153.80	
106.000 BANK OF THE OZARKS INC 063904106	52.59	1,330.30	5,574.54	0.00	4,244.24	
4,692.000 BANK OF NEW YORK MELLON CORP/T 064058100	47.38	148,634.51	222,306.96	0.16	73,672.45	
788.000 CR BARD INC 067383109	224.66	59,162.72	177,032.08	0.13	117,869.36	



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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
343.000 BARNES GROUP INC 067806109	47.42	8,046.78	16,265.06	0.01	8,218.28
3,510.000 BAXTER INTERNATIONAL INC 071813109	44.34	85,752.25	155,633.40	0.11	69,881.15
657.000 B/E AEROSPACE INC 073302101	60.19	14,499.85	39,544.83	0.03	25,044.98
1,540.000 BECTON DICKINSON AND CO 075887109	165.55	107,757.73	254,947.00	0.19	147,189.27
1,569.000 BED BATH & BEYOND INC 075896100	40.64	60,608.12	63,764.16	0.05	3,156.04
450.000 BELDEN INC 077454106	74.77	14,878.89	33,646.50	0.02	18,767.61
988.000 BEMIS CO INC 081437105	47.82	32,700.33	47,246.16	0.03	14,545.83
703.000 BENCHMARK ELECTRONICS INC 08160H101	30.50	10,258.48	21,441.50	0.02	11,183.02
675.000 BENEFICIAL BANCORP INC 08171T102	18.40	5,001.59	12,420.00	0.01	7,418.41
720.000 WR BERKLEY CORP 084423102	66.51	20,381.00	47,887.20	0.04	27,506.20


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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	
10,236.000 BERKSHIRE HATHAWAY INC 084670702	162.98	980,079.16	1,668,263.28	1.22	688,184.12	
1,441.000 BEST BUY CO INC 086516101	42.67	17,464.92	61,487.47	0.04	44,022.55	
500.000 BIG LOTS INC 089302103	50.21	10,062.45	25,105.00	0.02	15,042.55	
1,275.000 BIOGEN INC 09062X103	283.58	138,841.29	361,564.50	0.26	222,723.21	
135.000 BIO-TECHNE CORP 09073M104	102.83	9,942.75	13,882.05	0.01	3,939.30	
166.000 BLACK HILLS CORP 092113109	61.34	4,968.38	10,182.44	0.01	5,214.06	
188.000 BLACKBAUD INC 09227Q100	64.00	4,998.92	12,032.00	0.01	7,033.08	
175.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	37.68	4,138.74	6,593.13	0.00	2,454.39	
542.000 BLACKROCK INC 09247X101	380.54	93,541.23	206,252.68	0.15	112,711.45	
1,867.000 H&R BLOCK INC 093671105	22.99	26,637.61	42,922.33	0.03	16,284.72	


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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	
398.000 BLUEBIRD BIO INC 09609G100	61.70	27,286.88	24,556.60	0.02	-2,730.28	
1,995.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	13.72	22,860.71	27,371.40	0.02	4,510.69	
3,674.000 BOEING CO/THE 097023105	155.68	290,752.53	571,968.32	0.42	281,215.79	
1,225.000 BORGWARNER INC 099724106	39.44	45,567.39	48,314.00	0.04	2,746.61	
58.000 BOSTON BEER CO INC/THE 100557107	169.85	5,150.40	9,851.30	0.01	4,700.90	
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	16.55	4,701.48	12,776.60	0.01	8,075.12	
890.000 BOSTON PROPERTIES INC 101121101	125.78	106,738.90	111,944.20	0.08	5,205.30	
10,921.000 BOSTON SCIENTIFIC CORP 101137107	21.63	58,427.35	236,221.23	0.17	177,793.88	
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	25.02	5,080.32	5,404.32	0.00	324.00	
1,049.000 BRANDYWINE REALTY TRUST 105368203	16.51	12,923.68	17,318.99	0.01	4,395.31	


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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	
390.000 BRINKER INTERNATIONAL INC 109641100	49.53	9,582.30	19,316.70	0.01	9,734.40	
209.000 BRINK'S CO/THE 109696104	41.25	5,277.25	8,621.25	0.01	3,344.00	
10,703.000 BRISTOL-MYERS SQUIBB CO 110122108	58.44	278,388.92	625,483.32	0.46	347,094.40	
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	66.30	14,727.50	45,415.50	0.03	30,688.00	
4,306.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	12.49	23,166.28	53,781.94	0.04	30,615.66	
2,537.000 BROOKDALE SENIOR LIVING INC 112463104	12.42	30,697.70	31,509.54	0.02	811.84	
141.000 BROWN & BROWN INC 115236101	44.86	3,551.79	6,325.26	0.00	2,773.47	
1,512.000 BROWN-FORMAN CORP 115637209	44.92	31,184.88	67,919.04	0.05	36,734.16	
49.000 BRUNOS INC NEW 116881202	10.00	490.00	490.00	0.00	0.00	
1,091.000 BRUNSWICK CORP/DE 117043109	54.54	28,145.61	59,503.14	0.04	31,357.53	


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1,069.000 BUCKLE INC/THE 118440106	22.80	26,468.44	24,373.20	0.02	-2,095.24	
334.000 BUFFALO WILD WINGS INC 119848109	154.40	23,267.18	51,569.60	0.04	28,302.42	
392.000 BURLINGTON STORES INC 122017106	84.75	24,762.64	33,222.00	0.02	8,459.36	
3,312.000 CBS CORP 124857202	63.62	93,942.89	210,709.44	0.15	116,766.55	
332.000 CBOE HOLDINGS INC 12503M108	73.89	8,004.52	24,531.48	0.02	16,526.96	
1,484.000 CBRE GROUP INC 12504L109	31.49	34,639.38	46,731.16	0.03	12,091.78	
977.000 CDK GLOBAL INC 12508E101	59.69	15,482.97	58,317.13	0.04	42,834.16	
218.000 CEB INC 125134106	60.60	8,942.36	13,210.80	0.01	4,268.44	
2,055.000 CF INDUSTRIES HOLDINGS INC 125269100	31.48	57,479.31	64,691.40	0.05	7,212.09	
1,790.000 CIGNA CORP 125509109	133.39	70,576.88	238,768.10	0.17	168,191.22	


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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
1,575.000	CIT GROUP INC 125581801	42.68	53,802.00	67,221.00	0.05	13,419.00
2,080.000	CME GROUP INC 12572Q105	115.35	122,378.46	239,928.00	0.18	117,549.54
3,119.000	CMS ENERGY CORP 125896100	41.62	45,324.68	129,812.78	0.09	84,488.10
216.000	CSS INDUSTRIES INC 125906107	27.07	4,965.84	5,847.12	0.00	881.28
556.000	CNA FINANCIAL CORP 126117100	41.50	15,050.92	23,074.00	0.02	8,023.08
3,355.000	CNO FINANCIAL GROUP INC 12621E103	19.15	22,180.10	64,248.25	0.05	42,068.15
6,944.000	CSX CORP 126408103	35.93	74,903.54	249,497.92	0.18	174,594.38
368.000	CST BRANDS INC 12646R105	48.15	7,512.60	17,719.20	0.01	10,206.60
869.000	CSRA INC 12650T104	31.84	19,891.35	27,668.96	0.02	7,777.61
563.000	CVB FINANCIAL CORP 126600105	22.93	4,954.40	12,909.59	0.01	7,955.19

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1,176.000	CVR ENERGY INC 12662P108	25.39	27,353.76	29,858.64	0.02	2,504.88
7,681.000	CVS HEALTH CORP 126650100	78.91	255,508.23	606,107.71	0.44	350,599.48
7,531.000	CYS INVESTMENTS INC 12673A108	7.73	61,415.23	58,214.63	0.04	-3,200.60
475.000	CABELA'S INC 126804301	58.55	13,473.09	27,811.25	0.02	14,338.16
19.000	CABLE ONE INC 12685J105	621.73	2,843.87	11,812.87	0.01	8,969.00
567.000	CABOT CORP 127055101	50.54	21,028.56	28,656.18	0.02	7,627.62
3,050.000	CABOT OIL & GAS CORP 127097103	23.36	50,242.78	71,248.00	0.05	21,005.22
148.000	CABOT MICROELECTRONICS CORP 12709P103	63.17	4,992.04	9,349.16	0.01	4,357.12
1,694.000	CADENCE DESIGN SYSTEMS INC 127387108	25.22	17,295.74	42,722.68	0.03	25,426.94
784.000	CALATLANTIC GROUP INC 128195104	34.01	27,432.16	26,663.84	0.02	-768.32

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488.000 CALERES INC 129500104	32.82	5,016.64	16,016.16	0.01	10,999.52	
472.000 CALIFORNIA WATER SERVICE GROUP 130788102	33.90	9,888.40	16,000.80	0.01	6,112.40	
781.000 CALLAWAY GOLF CO 131193104	10.96	4,810.96	8,559.76	0.01	3,748.80	
349.000 CAMDEN PROPERTY TRUST 133131102	84.07	18,050.28	29,340.43	0.02	11,290.15	
479.000 CAMPBELL SOUP CO 134429109	60.47	25,300.78	28,965.13	0.02	3,664.35	
158.000 CAPELLA EDUCATION CO 139594105	87.80	4,962.78	13,872.40	0.01	8,909.62	
1,434.000 CAPITAL BANK FINANCIAL CORP 139794101	39.25	39,635.76	56,284.50	0.04	16,648.74	
2,489.000 CAPITAL ONE FINANCIAL CORP 14040H105	87.24	136,475.25	217,140.36	0.16	80,665.11	
461.000 CARDINAL FINANCIAL CORP 14149F109	32.79	4,868.16	15,116.19	0.01	10,248.03	
2,130.000 CARDINAL HEALTH INC 14149Y108	71.97	100,998.74	153,296.10	0.11	52,297.36	

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127.000	CARE CAPITAL PROPERTIES INC 141624106	25.00	2,835.17	3,175.00	0.00	339.83
386.000	CARLISLE COS INC 142339100	110.29	18,311.84	42,571.94	0.03	24,260.10
1,674.000	CARMAX INC 143130102	64.39	53,654.92	107,788.86	0.08	54,133.94
1,665.000	CARNIVAL CORP 143658300	52.06	72,639.10	86,679.90	0.06	14,040.80
547.000	CARPENTER TECHNOLOGY CORP 144285103	36.17	20,397.63	19,784.99	0.01	-612.64
235.000	CARRIZO OIL & GAS INC 144577103	37.35	4,763.45	8,777.25	0.01	4,013.80
570.000	CARTER'S INC 146229109	86.39	23,356.90	49,242.30	0.04	25,885.40
173.000	CASEY'S GENERAL STORES INC 147528103	118.88	9,824.67	20,566.24	0.02	10,741.57
1,125.000	CATALENT INC 148806102	26.96	28,811.25	30,330.00	0.02	1,518.75
2,482.000	CATERPILLAR INC 149123101	92.74	154,892.75	230,180.68	0.17	75,287.93

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2,166.000	CATCHMARK TIMBER TRUST INC 14912Y202	11.26	25,818.72	24,389.16	0.02	-1,429.56
498.000	CATHAY GENERAL BANCORP 149150104	38.03	6,957.06	18,938.94	0.01	11,981.88
484.000	CAVIUM INC 14964U108	62.44	14,476.84	30,220.96	0.02	15,744.12
1,924.000	CEDAR REALTY TRUST INC 150602209	6.53	9,985.56	12,563.72	0.01	2,578.16
1,095.000	CELANESE CORP 150870103	78.74	35,554.65	86,220.30	0.06	50,665.65
5,680.000	CELGENE CORP 151020104	115.75	154,367.88	657,460.00	0.48	503,092.12
981.000	CENTENE CORP 15135B101	56.51	25,687.80	55,436.31	0.04	29,748.51
4,068.000	CENTERPOINT ENERGY INC 15189T107	24.64	57,228.91	100,235.52	0.07	43,006.61
371.000	CENTRAL PACIFIC FINANCIAL CORP 154760409	31.42	4,889.59	11,656.82	0.01	6,767.23
3,127.000	CENTURYLINK INC 156700106	23.78	91,018.94	74,360.06	0.05	-16,658.88

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1,984.000	CERNER CORP 156782104	47.37	56,304.70	93,982.08	0.07	37,677.38
1,334.000	CHARTER COMMUNICATIONS INC 16119P108	287.92	78,941.87	384,085.28	0.28	305,143.41
345.000	CHEESECAKE FACTORY INC/THE 163072101	59.88	10,196.63	20,658.60	0.02	10,461.97
101.000	CHEMED CORP 16359R103	160.41	5,071.21	16,201.41	0.01	11,130.20
272.000	CHEMICAL FINANCIAL CORP 163731102	54.17	4,972.16	14,734.24	0.01	9,762.08
1,052.000	CHEMOURS CO/THE 163851108	22.09	25,889.72	23,238.68	0.02	-2,651.04
244.000	CHEMTURA CORP 163893209	33.20	5,043.48	8,100.80	0.01	3,057.32
647.000	CHENIERE ENERGY INC 16411R208	41.43	13,872.89	26,805.21	0.02	12,932.32
5,996.000	CHESAPEAKE ENERGY CORP 165167107	7.02	24,343.76	42,091.92	0.03	17,748.16
232.000	CHESAPEAKE LODGING TRUST 165240102	25.86	5,052.96	5,999.52	0.00	946.56



Asset Detail - By Currency


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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
195.000 CHESAPEAKE UTILITIES CORP 165303108	66.95	5,166.20	13,055.25	0.01	7,889.05
10,683.000 CHEVRON CORP 166764100	117.70	746,139.57	1,257,389.10	0.92	511,249.53
693.000 CHICAGO BRIDGE & IRON CO NV 167250109	31.75	24,638.23	22,002.75	0.02	-2,635.48
1,607.000 CHICO'S FAS INC 168615102	14.39	19,348.28	23,124.73	0.02	3,776.45
113.000 CHILDREN'S PLACE INC/THE 168905107	100.95	4,993.47	11,407.35	0.01	6,413.88
2,574.000 CHIMERA INVESTMENT CORP 16934Q208	17.02	34,749.00	43,809.48	0.03	9,060.48
5,339.000 CHIMERIX INC 16934W106	4.60	24,612.79	24,559.40	0.02	-53.39
228.000 CHIPOTLE MEXICAN GRILL INC 169656105	377.32	56,209.41	86,028.96	0.06	29,819.55
1,034.000 CHURCH & DWIGHT CO INC 171340102	44.19	22,418.42	45,692.46	0.03	23,274.04
115.000 CHURCHILL DOWNS INC 171484108	150.45	4,940.40	17,301.75	0.01	12,361.35


		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
1,253.000	CIENA CORP 171779309	24.41	15,324.19	30,585.73	0.02	15,261.54
547.000	CIMAREX ENERGY CO 171798101	135.90	35,029.49	74,337.30	0.05	39,307.81
328.000	CINCINNATI BELL INC 171871502	22.35	5,100.40	7,330.80	0.01	2,230.40
791.000	CINCINNATI FINANCIAL CORP 172062101	75.75	22,258.74	59,918.25	0.04	37,659.51
586.000	CINEMARK HOLDINGS INC 17243V102	38.36	11,743.44	22,478.96	0.02	10,735.52
163.000	CIRCOR INTERNATIONAL INC 17273K109	64.88	5,251.86	10,575.44	0.01	5,323.58
27,233.000	CISCO SYSTEMS INC 17275R102	30.22	652,845.47	822,981.26	0.60	170,135.79
796.000	CINTAS CORP 172908105	115.56	25,280.96	91,985.76	0.07	66,704.80
15,690.000	CITIGROUP INC 172967424	59.43	650,222.99	932,456.70	0.68	282,233.71
777.000	CITIZENS FINANCIAL GROUP INC 174610105	35.63	27,047.37	27,684.51	0.02	637.14


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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	
1,417.000 CITRIX SYSTEMS INC 177376100	89.31	52,256.55	126,552.27	0.09	74,295.72	
156.000 CITY HOLDING CO 177835105	67.60	4,907.76	10,545.60	0.01	5,637.84	
210.000 CLARCOR INC 179895107	82.47	10,058.58	17,318.70	0.01	7,260.12	
146.000 CLEARWATER PAPER CORP 18538R103	65.55	5,212.20	9,570.30	0.01	4,358.10	
893.000 CLOROX CO/THE 189054109	120.02	56,914.83	107,177.86	0.08	50,263.03	
880.000 COACH INC 189754104	35.02	27,940.00	30,817.60	0.02	2,877.60	
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	178.85	10,121.02	29,689.10	0.02	19,568.08	
21,816.000 COCA-COLA CO/THE 191216100	41.46	535,324.41	904,491.36	0.66	369,166.95	
8,806.000 COEUR MINING INC 192108504	9.09	23,864.26	80,046.54	0.06	56,182.28	
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	41.35	5,020.80	13,232.00	0.01	8,211.20	


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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
593.000	COGNEX CORP 192422103	63.62	17,378.58	37,726.66	0.03	20,348.08
3,832.000	COGNIZANT TECHNOLOGY SOLUTIONS 192446102	56.03	78,146.45	214,706.96	0.16	136,560.51
97.000	COHERENT INC 192479103	137.39	5,028.48	13,326.35	0.01	8,297.87
5,922.000	COLGATE-PALMOLIVE CO 194162103	65.44	185,496.58	387,535.68	0.28	202,039.10
835.000	COLONY STARWOOD HOMES 19625X102	28.81	24,849.60	24,056.35	0.02	-793.25
529.000	COLUMBIA BANKING SYSTEM INC 197236102	44.68	9,517.21	23,635.72	0.02	14,118.51
483.000	COMFORT SYSTEMS USA INC 199908104	33.30	5,028.03	16,083.90	0.01	11,055.87
12,879.000	COMCAST CORP 20030N101	69.05	457,124.61	889,294.95	0.65	432,170.34
630.000	COMERICA INC 200340107	68.11	24,394.07	42,909.30	0.03	18,515.23
1,163.000	COMMERCE BANCSHARES INC/MO 200525103	57.81	34,100.41	67,233.03	0.05	33,132.62


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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
100.000	COMMERCEHUB INC 20084V108	15.01	365.44	1,501.00	0.00	1,135.56
201.000	COMMERCEHUB INC 20084V306	15.03	740.39	3,021.03	0.00	2,280.64
1,005.000	COMMERCIAL METALS CO 201723103	21.78	18,088.10	21,888.90	0.02	3,800.80
232.000	COMMUNITY BANK SYSTEM INC 203607106	61.79	5,630.64	14,335.28	0.01	8,704.64
205.000	COMMUNITY TRUST BANCORP INC 204149108	49.60	5,029.95	10,168.00	0.01	5,138.05
869.000	COMPUTER SCIENCES CORP 205363104	59.42	19,686.47	51,635.98	0.04	31,949.51
2,460.000	CONAGRA BRANDS INC 205887102	39.55	46,696.70	97,293.00	0.07	50,596.30
641.000	CONCHO RESOURCES INC 20605P101	132.60	39,915.14	84,996.60	0.06	45,081.46
184.000	CONMED CORP 207410101	44.17	4,999.28	8,127.28	0.01	3,128.00
512.000	CONNECTICUT WATER SERVICE INC 207797101	55.85	14,783.82	28,595.20	0.02	13,811.38


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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	
7,419.000 CONOCOPHILLIPS 20825C104	50.14	335,870.01	371,988.66	0.27	36,118.65	
1,843.000 CONSOL ENERGY INC 20854P109	18.23	26,373.33	33,597.89	0.02	7,224.56	
1,378.000 CONSOLIDATED EDISON INC 209115104	73.68	64,322.15	101,531.04	0.07	37,208.89	
1,149.000 CONSTELLATION BRANDS INC 21036P108	153.31	24,794.71	176,153.19	0.13	151,358.48	
514.000 CONTINENTAL RESOURCES INC/OK 212015101	51.54	20,103.78	26,491.56	0.02	6,387.78	
1,136.000 CONVERGYS CORP 212485106	24.56	14,972.48	27,900.16	0.02	12,927.68	
344.000 COOPER COS INC/THE 216648402	174.93	20,708.80	60,175.92	0.04	39,467.12	
775.000 COOPER TIRE & RUBBER CO 216831107	38.85	13,477.25	30,108.75	0.02	16,631.50	
677.000 COPART INC 217204106	55.41	21,700.32	37,512.57	0.03	15,812.25	
3,185.000 CORCEPT THERAPEUTICS INC 218352102	7.26	5,096.00	23,123.10	0.02	18,027.10	


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387.000 CORELOGIC INC/UNITED STATES 21871D103	36.83	9,845.28	14,253.21	0.01	4,407.93	
1,583.000 CORECIVIC INC 21871N101	24.46	34,567.73	38,720.18	0.03	4,152.45	
774.000 CORNERSTONE ONDEMAND INC 21925Y103	42.31	21,880.98	32,747.94	0.02	10,866.96	
4,176.000 CORNING INC 219350105	24.27	66,152.81	101,351.52	0.07	35,198.71	
1,532.000 CORPORATE OFFICE PROPERTIES TR 22002T108	31.22	35,828.10	47,829.04	0.03	12,000.94	
208.000 CORVEL CORP 221006109	36.60	5,049.20	7,612.80	0.01	2,563.60	
2,491.000 COSTCO WHOLESALE CORP 22160K105	160.11	124,731.35	398,834.01	0.29	274,102.66	
160.000 COSTAR GROUP INC 22160N109	188.49	8,939.20	30,158.40	0.02	21,219.20	
564.000 CRANE CO 224399105	72.12	20,332.20	40,675.68	0.03	20,343.48	
1,836.000 CROWN CASTLE INTERNATIONAL COR 22822V101	86.77	87,570.01	159,309.72	0.12	71,739.71	


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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
783.000	CROWN HOLDINGS INC 228368106	52.57	28,362.84	41,162.31	0.03	12,799.47
626.000	CUBESMART 229663109	26.77	6,441.54	16,758.02	0.01	10,316.48
757.000	CUMMINS INC 231021106	136.67	49,133.78	103,459.19	0.08	54,325.41
303.000	CURTISS-WRIGHT CORP 231561101	98.36	9,886.74	29,803.08	0.02	19,916.34
2,415.000	CYPRESS SEMICONDUCTOR CORP 232806109	11.44	26,951.40	27,627.60	0.02	676.20
1,030.000	DCT INDUSTRIAL TRUST INC 233153204	47.88	29,147.89	49,316.40	0.04	20,168.51
4,228.000	DDR CORP 23317H102	15.27	62,543.12	64,561.56	0.05	2,018.44
2,016.000	DR HORTON INC 23331A109	27.33	32,323.83	55,097.28	0.04	22,773.45
222.000	DST SYSTEMS INC 233326107	107.15	11,350.86	23,787.30	0.02	12,436.44
1,553.000	DTE ENERGY CO 233331107	98.51	64,899.41	152,986.03	0.11	88,086.62


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272.000 DSW INC 23334L102	22.65	6,732.00	6,160.80	0.00	-571.20	
376.000 DANA INC 235825205	18.98	4,872.96	7,136.48	0.01	2,263.52	
3,760.000 DANAHER CORP 235851102	77.84	101,163.73	292,678.40	0.21	191,514.67	
484.000 DARDEN RESTAURANTS INC 237194105	72.72	26,585.32	35,196.48	0.03	8,611.16	
1,793.000 DARLING INGREDIENTS INC 237266101	12.91	24,331.01	23,147.63	0.02	-1,183.38	
577.000 DEAN FOODS CO 242370203	21.78	6,567.12	12,567.06	0.01	5,999.94	
108.000 DECKERS OUTDOOR CORP 243537107	55.39	5,114.88	5,982.12	0.00	867.24	
1,478.000 DEERE & CO 244199105	103.04	70,252.12	152,293.12	0.11	82,041.00	
1,254.000 DELL TECHNOLOGIES INC CLASS V 24703L103	54.97	58,137.84	68,932.38	0.05	10,794.54	
5,859.000 DELTA AIR LINES INC 247361702	49.19	48,198.43	288,204.21	0.21	240,005.78	


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1,089.000 DELTA NATURAL GAS CO INC 247748106	29.33	24,655.07	31,940.37	0.02	7,285.30	
6,716.000 DENBURY RESOURCES INC 247916208	3.68	24,916.36	24,714.88	0.02	-201.48	
324.000 DELUXE CORP 248019101	71.61	7,626.96	23,201.64	0.02	15,574.68	
868.000 DENTSPLY SIRONA INC 24906P109	57.73	25,649.77	50,109.64	0.04	24,459.87	
1,452.000 DEVON ENERGY CORP 25179M103	45.67	44,465.57	66,312.84	0.05	21,847.27	
1,609.000 DIAMONDROCK HOSPITALITY CO 252784301	11.53	15,734.80	18,551.77	0.01	2,816.97	
450.000 DIAMONDBACK ENERGY INC 25278X109	101.06	34,494.63	45,477.00	0.03	10,982.37	
773.000 DIGITAL REALTY TRUST INC 253868103	98.26	46,114.51	75,954.98	0.06	29,840.47	
894.000 DIGITALGLOBE INC 25389M877	28.65	14,289.73	25,613.10	0.02	11,323.37	
353.000 DIME COMMUNITY BANCSHARES INC 253922108	20.10	4,994.95	7,095.30	0.01	2,100.35	


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146.000	DILLARD'S INC 254067101	62.69	7,402.20	9,152.74	0.01	1,750.54
289.000	DINEEQUITY INC 254423106	77.00	15,272.21	22,253.00	0.02	6,980.79
9,587.000	WALT DISNEY CO/THE 254687106	104.22	294,568.71	999,157.14	0.73	704,588.43
3,333.000	DISCOVER FINANCIAL SERVICES 254709108	72.09	80,232.42	240,275.97	0.18	160,043.55
1,382.000	DISCOVERY COMMUNICATIONS INC 25470F104	27.41	34,882.77	37,880.62	0.03	2,997.85
595.000	DISCOVERY COMMUNICATIONS INC 25470F302	26.78	10,977.75	15,934.10	0.01	4,956.35
1,137.000	DISH NETWORK CORP 25470M109	57.93	24,860.90	65,866.41	0.05	41,005.51
1,305.000	DOLBY LABORATORIES INC 25659T107	45.19	65,276.10	58,972.95	0.04	-6,303.15
1,014.000	DOLLAR GENERAL CORP 256677105	74.07	47,310.90	75,106.98	0.05	27,796.08
1,666.000	DOLLAR TREE INC 256746108	77.18	53,713.75	128,581.88	0.09	74,868.13


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3,781.000	DOMINION RESOURCES INC/VA 25746U109	76.59	146,080.26	289,586.79	0.21	143,506.53
706.000	DOMINO'S PIZZA INC 25754A201	159.24	25,725.92	112,423.44	0.08	86,697.52
620.000	DOMTAR CORP 257559203	39.03	19,486.60	24,198.60	0.02	4,712.00
174.000	DONALDSON CO INC 257651109	42.08	5,054.70	7,321.92	0.01	2,267.22
1,302.000	DOUGLAS EMMETT INC 25960P109	36.56	20,154.96	47,601.12	0.03	27,446.16
1,560.000	DOVER CORP 260003108	74.93	62,055.00	116,890.80	0.09	54,835.80
5,785.000	DOW CHEMICAL CO/THE 260543103	57.22	247,892.00	331,017.70	0.24	83,125.70
1,709.000	DR PEPPER SNAPPLE GROUP INC 26138E109	90.67	41,930.83	154,955.03	0.11	113,024.20
489.000	DRIL-QUIP INC 262037104	60.05	28,006.89	29,364.45	0.02	1,357.56
4,813.000	EI DU PONT DE NEMOURS & CO 263534109	73.40	248,991.68	353,274.20	0.26	104,282.52


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3,570.000	DUKE REALTY CORP 264411505	26.56	41,840.40	94,819.20	0.07	52,978.80
4,458.000	DUKE ENERGY CORP 26441C204	77.62	240,616.29	346,029.96	0.25	105,413.67
302.000	DUN & BRADSTREET CORP/THE 26483E100	121.32	23,194.72	36,638.64	0.03	13,443.92
849.000	DUNKIN' BRANDS GROUP INC 265504100	52.44	27,473.64	44,521.56	0.03	17,047.92
321.000	DYCOM INDUSTRIES INC 267475101	80.29	4,798.95	25,773.09	0.02	20,974.14
660.000	CONTRA DYAX CORPORATION 267CVR991	1.11	0.00	732.60	0.00	732.60
2,071.000	EL POLLO LOCO HOLDINGS INC 268603107	12.30	24,789.87	25,473.30	0.02	683.43
3,492.000	EOG RESOURCES INC 26875P101	101.10	152,807.97	353,041.20	0.26	200,233.23
1,022.000	EQT CORP 26884L109	65.40	41,356.70	66,838.80	0.05	25,482.10
294.000	EPR PROPERTIES 26884U109	71.77	13,518.12	21,100.38	0.02	7,582.26


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435.000	EAGLE BANCORP INC 268948106	60.95	5,065.77	26,513.25	0.02	21,447.48
3,452.000	E*TRADE FINANCIAL CORP 269246401	34.65	30,791.84	119,611.80	0.09	88,819.96
76.000	EAGLE MATERIALS INC 26969P108	98.53	5,126.20	7,488.28	0.01	2,362.08
1,560.000	EAST WEST BANCORP INC 27579R104	50.83	28,969.20	79,294.80	0.06	50,325.60
1,423.000	EASTERLY GOVERNMENT PROPERTIES 27616P103	20.02	25,172.87	28,488.46	0.02	3,315.59
6,508.000	EBAY INC 278642103	29.69	77,582.16	193,222.52	0.14	115,640.36
573.000	ECHOSTAR CORP 278768106	51.39	11,542.68	29,446.47	0.02	17,903.79
1,980.000	ECOLAB INC 278865100	117.22	89,493.64	232,095.60	0.17	142,601.96
260.000	EDGEWELL PERSONAL CARE CO 28035Q102	72.99	15,800.56	18,977.40	0.01	3,176.84
3,262.000	EDISON INTERNATIONAL 281020107	71.99	142,167.79	234,831.38	0.17	92,663.59


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199.000 EDUCATION REALTY TRUST INC 28140H203	42.30	4,955.10	8,417.70	0.01	3,462.60	
989.000 EDWARDS LIFESCIENCES CORP 28176E108	93.70	85,695.44	92,669.30	0.07	6,973.86	
632.000 EL PASO ELECTRIC CO 283677854	46.50	25,084.08	29,388.00	0.02	4,303.92	
2,031.000 ELECTRONIC ARTS INC 285512109	78.76	35,830.24	159,961.56	0.12	124,131.32	
421.000 EMCOR GROUP INC 29084Q100	70.76	11,964.82	29,789.96	0.02	17,825.14	
2,820.000 EMERSON ELECTRIC CO 291011104	55.75	133,583.17	157,215.00	0.12	23,631.83	
262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	34.09	4,878.44	8,931.58	0.01	4,053.14	
315.000 EMPLOYERS HOLDINGS INC 292218104	39.60	5,021.10	12,474.00	0.01	7,452.90	
220.000 ENCORE WIRE CORP 292562105	43.35	5,108.40	9,537.00	0.01	4,428.60	
622.000 ENERGEN CORP 29265N108	57.67	33,646.56	35,870.74	0.03	2,224.18	


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2,386.000 ENERGOUS CORP 29272C103	16.85	25,554.06	40,204.10	0.03	14,650.04	
224.000 ENERGIZER HOLDINGS INC 29272W109	44.61	4,225.08	9,992.64	0.01	5,767.56	
569.000 ENERSYS 29275Y102	78.10	15,124.02	44,438.90	0.03	29,314.88	
627.000 ENTERGY CORP 29364G103	73.47	45,073.58	46,065.69	0.03	992.11	
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	43.00	5,190.90	16,770.00	0.01	11,579.10	
515.000 ENVISION HEALTHCARE CORP 29414D100	63.29	30,010.24	32,594.35	0.02	2,584.11	
775.000 EQUIFAX INC 294429105	118.23	26,793.85	91,628.25	0.07	64,834.40	
327.000 EQUINIX INC 29444U700	357.41	102,100.33	116,873.07	0.09	14,772.74	
909.000 EQUITY COMMONWEALTH 294628102	30.24	22,420.15	27,488.16	0.02	5,068.01	
156.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	72.10	4,885.92	11,247.60	0.01	6,361.68	


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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
1,945.000	EQUITY RESIDENTIAL 29476L107	64.36	98,237.86	125,180.20	0.09	26,942.34
464.000	ERIE INDEMNITY CO 29530P102	112.45	19,759.86	52,176.80	0.04	32,416.94
1,701.000	ESSENDANT INC 296689102	20.90	35,210.70	35,550.90	0.03	340.20
391.000	ESSEX PROPERTY TRUST INC 297178105	232.50	60,190.19	90,907.50	0.07	30,717.31
242.000	ETHAN ALLEN INTERIORS INC 297602104	36.85	5,055.38	8,917.70	0.01	3,862.32
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	68.70	18,206.96	50,838.00	0.04	32,631.04
1,098.000	EVERSOURCE ENERGY 30040W108	55.23	33,636.46	60,642.54	0.04	27,006.08
1,502.000	EXACT SCIENCES CORP 30063P105	13.36	15,891.16	20,066.72	0.01	4,175.56
834.000	EXAR CORP 300645108	10.78	4,978.98	8,990.52	0.01	4,011.54


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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
5,932.000	EXELON CORP 30161N101	35.49	186,467.38	210,526.68	0.15	24,059.30
505.000	EXPEDIA INC 30212P303	113.28	44,316.92	57,206.40	0.04	12,889.48
544.000	EXPEDITORS INTERNATIONAL OF WA 302130109	52.96	24,387.52	28,810.24	0.02	4,422.72
4,231.000	EXPRESS SCRIPTS HOLDING CO 30219G108	68.79	142,735.79	291,050.49	0.21	148,314.70
701.000	EXTRA SPACE STORAGE INC 30225T102	77.24	29,870.87	54,145.24	0.04	24,274.37
23,527.000	EXXON MOBIL CORP 30231G102	90.26	1,600,183.18	2,123,547.02	1.55	523,363.84
750.000	FLIR SYSTEMS INC 302445101	36.19	25,027.50	27,142.50	0.02	2,115.00
1,514.000	FMC TECHNOLOGIES INC 30249U101	35.53	32,477.19	53,792.42	0.04	21,315.23
800.000	FNB CORP/PA 302520101	16.03	8,088.00	12,824.00	0.01	4,736.00
1,092.000	FTD COS INC 30281V108	23.84	27,900.60	26,033.28	0.02	-1,867.32


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12,822.000	FACEBOOK INC 30303M102	115.05	537,059.39	1,475,171.10	1.08	938,111.71
251.000	FAIR ISAAC CORP 303250104	119.22	7,276.49	29,924.22	0.02	22,647.73
1,420.000	FAIRPOINT COMMUNICATIONS INC 305560302	18.70	19,412.96	26,554.00	0.02	7,141.04
1,324.000	FASTENAL CO 311900104	46.98	57,247.43	62,201.52	0.05	4,954.09
410.000	FEDERAL REALTY INVESTMENT TRUS 313747206	142.11	45,974.01	58,265.10	0.04	12,291.09
1,241.000	FEDERAL SIGNAL CORP 313855108	15.61	5,174.97	19,372.01	0.01	14,197.04
1,997.000	FEDEX CORP 31428X106	186.20	213,562.73	371,841.40	0.27	158,278.67
4,736.000	FELCOR LODGING TRUST INC 31430F101	8.01	21,927.68	37,935.36	0.03	16,007.68
326.000	F5 NETWORKS INC 315616102	144.72	20,260.90	47,178.72	0.03	26,917.82
2,102.000	FIDELITY NATIONAL INFORMATION 31620M106	75.64	50,080.54	158,995.28	0.12	108,914.74


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1,579.000 FNF GROUP 31620R303	33.96	18,072.04	53,622.84	0.04	35,550.80	
526.000 FNFV GROUP 31620R402	13.70	2,503.71	7,206.20	0.01	4,702.49	
4,749.000 FIFTH THIRD BANCORP 316773100	26.97	67,886.43	128,080.53	0.09	60,194.10	
934.000 FINANCIAL ENGINES INC 317485100	36.75	19,668.68	34,324.50	0.03	14,655.82	
311.000 FINANCIAL INSTITUTIONS INC 317585404	34.20	5,010.21	10,636.20	0.01	5,625.99	
1,439.000 FINISAR CORP 31787A507	30.27	24,765.19	43,558.53	0.03	18,793.34	
2,510.000 FIRST BANCORP/PUERTO RICO 318672706	6.61	9,638.40	16,591.10	0.01	6,952.70	
24.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	355.00	4,320.24	8,520.00	0.01	4,199.76	
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	14.18	5,217.63	15,130.06	0.01	9,912.43	
366.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	50.74	5,223.11	18,570.84	0.01	13,347.73	


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2,112.000	FIRST DATA CORP 32008D106	14.19	25,175.04	29,969.28	0.02	4,794.24
396.000	FIRST FINANCIAL BANKSHARES INC 32020R109	45.20	6,617.16	17,899.20	0.01	11,282.04
2,776.000	FIRST HORIZON NATIONAL CORP 320517105	20.01	22,715.04	55,547.76	0.04	32,832.72
887.000	FIRST INDUSTRIAL REALTY TRUST 32054K103	28.05	10,226.50	24,880.35	0.02	14,653.85
616.000	FIRST REPUBLIC BANK/CA 33616C100	92.14	23,695.84	56,758.24	0.04	33,062.40
714.000	FIRST SOLAR INC 336433107	32.09	11,345.46	22,912.26	0.02	11,566.80
269.000	1ST SOURCE CORP 336901103	44.66	4,912.90	12,013.54	0.01	7,100.64
129.000	FIRSTCASH INC 33767D105	47.00	5,020.68	6,063.00	0.00	1,042.32
2,442.000	FISERV INC 337738108	106.28	57,643.41	259,535.76	0.19	201,892.35
2,475.000	FIRSTENERGY CORP 337932107	30.97	77,275.77	76,650.75	0.06	-625.02


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413.000	FLEETCOR TECHNOLOGIES INC 339041105	141.52	40,634.53	58,447.76	0.04	17,813.23
646.000	FLOTEK INDUSTRIES INC 343389102	9.39	4,921.03	6,065.94	0.00	1,144.91
1,267.000	FLUOR CORP 343412102	52.52	50,272.93	66,542.84	0.05	16,269.91
1,430.000	FLOWERS FOODS INC 343498101	19.97	27,613.30	28,557.10	0.02	943.80
832.000	FOOT LOCKER INC 344849104	70.89	16,698.23	58,980.48	0.04	42,282.25
20,361.000	FORD MOTOR CO 345370860	12.13	180,168.19	246,978.93	0.18	66,810.74
1,238.000	FOREST CITY REALTY TRUST INC 345605109	20.84	18,322.40	25,799.92	0.02	7,477.52
887.000	FORTINET INC 34959E109	30.12	19,986.48	26,716.44	0.02	6,729.96
1,880.000	FORTIVE CORP 34959J108	53.63	33,010.59	100,824.40	0.07	67,813.81
1,423.000	FORTUNE BRANDS HOME & SECURITY 34964C106	53.46	28,053.03	76,073.58	0.06	48,020.55


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135.000	FORWARD AIR CORP 349853101	47.38	5,111.10	6,396.30	0.00	1,285.20
819.000	FOSSIL GROUP INC 34988V106	25.86	26,208.00	21,179.34	0.02	-5,028.66
153.000	FOUR CORNERS PROPERTY TRUST IN 35086T109	20.52	2,761.90	3,139.56	0.00	377.66
228.000	FRANKLIN ELECTRIC CO INC 353514102	38.90	5,180.16	8,869.20	0.01	3,689.04
1,216.000	FRANKLIN RESOURCES INC 354613101	39.58	45,694.99	48,129.28	0.04	2,434.29
7,832.000	FREEPORT-MCMORAN INC 35671D857	13.19	45,911.52	103,304.08	0.08	57,392.56
228.000	HB FULLER CO 359694106	48.31	5,344.32	11,014.68	0.01	5,670.36
2,352.000	FULTON FINANCIAL CORP 360271100	18.80	24,225.60	44,217.60	0.03	19,992.00
109.000	GAMCO INVESTORS INC 361438104	30.89	2,613.70	3,367.01	0.00	753.31
293.000	GATX CORP 361448103	61.58	10,624.18	18,042.94	0.01	7,418.76


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790.000	GEO GROUP INC/THE 36162J106	35.93	27,918.60	28,384.70	0.02	466.10
648.000	GCP APPLIED TECHNOLOGIES INC 36164Y101	26.75	6,370.38	17,334.00	0.01	10,963.62
862.000	G-III APPAREL GROUP LTD 36237H101	29.56	27,575.38	25,480.72	0.02	-2,094.66
1,109.000	GAIN CAPITAL HOLDINGS INC 36268W100	6.58	4,935.05	7,297.22	0.01	2,362.17
696.000	ARTHUR J GALLAGHER & CO 363576109	51.96	19,508.88	36,164.16	0.03	16,655.28
379.000	GAMING AND LEISURE PROPERTIES 36467J108	30.62	11,689.01	11,604.98	0.01	-84.03
890.000	GAMESTOP CORP 36467W109	25.26	23,255.70	22,481.40	0.02	-774.30
1,083.000	GANNETT CO INC 36473H104	9.71	5,470.61	10,515.93	0.01	5,045.32
1,327.000	GAP INC/THE 364760108	22.44	25,435.93	29,777.88	0.02	4,341.95
867.000	GARTNER INC 366651107	101.07	35,589.97	87,627.69	0.06	52,037.72


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1,910.000	GENERAL DYNAMICS CORP 369550108	172.66	136,978.44	329,780.60	0.24	192,802.16
50,602.000	GENERAL ELECTRIC CO 369604103	31.60	1,221,072.55	1,599,023.20	1.17	377,950.65
2,322.000	GENERAL GROWTH PROPERTIES INC 370023103	24.98	29,144.82	58,003.56	0.04	28,858.74
4,469.000	GENERAL MILLS INC 370334104	61.77	127,235.56	276,050.13	0.20	148,814.57
8,163.000	GENERAL MOTORS CO 37045V100	34.84	237,303.85	284,398.92	0.21	47,095.07
150.000	GENESCO INC 371532102	62.10	7,653.00	9,315.00	0.01	1,662.00
89.000	GENESEE & WYOMING INC 371559105	69.41	4,938.61	6,177.49	0.00	1,238.88
1,473.000	GENUINE PARTS CO 372460105	95.54	64,646.82	140,730.42	0.10	76,083.60
816.000	GENTHERM INC 37253A103	33.85	27,588.96	27,621.60	0.02	32.64
457.000	GIBRALTAR INDUSTRIES INC 374689107	41.65	4,958.45	19,034.05	0.01	14,075.60


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9,068.000 GILEAD SCIENCES INC 375558103	71.61	227,687.52	649,359.48	0.48	421,671.96	
882.000 GLACIER BANCORP INC 37637Q105	36.23	11,015.07	31,954.86	0.02	20,939.79	
1,455.000 GLADSTONE COMMERCIAL CORP 376536108	20.10	24,487.65	29,245.50	0.02	4,757.85	
3,130.000 GLOBAL NET LEASE INC 379378102	7.83	24,789.60	24,507.90	0.02	-281.70	
1,292.000 GLOBAL PAYMENTS INC 37940X102	69.41	30,340.36	89,677.72	0.07	59,337.36	
2,042.000 GOLDMAN SACHS GROUP INC/THE 38141G104	239.45	315,525.77	488,956.90	0.36	173,431.13	
1,489.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	30.87	21,789.87	45,965.43	0.03	24,175.56	
2,991.000 GOPRO INC 38268T103	8.71	26,410.53	26,051.61	0.02	-358.92	
416.000 GORMAN-RUPP CO/THE 383082104	30.95	9,771.01	12,875.20	0.01	3,104.19	
648.000 WR GRACE & CO 38388F108	67.64	25,891.75	43,830.72	0.03	17,938.97	


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625.000	GRACO INC 384109104	83.09	20,168.75	51,931.25	0.04	31,762.50
19.000	GRAHAM HOLDINGS CO 384637104	511.95	4,433.51	9,727.05	0.01	5,293.54
164.000	WW GRAINGER INC 384802104	232.25	35,183.04	38,089.00	0.03	2,905.96
3,047.000	GRAMERCY PROPERTY TRUST 385002100	9.18	27,301.12	27,971.46	0.02	670.34
377.000	GRAND CANYON EDUCATION INC 38526M106	58.45	5,108.35	22,035.65	0.02	16,927.30
244.000	GRANITE CONSTRUCTION INC 387328107	55.00	5,963.36	13,420.00	0.01	7,456.64
1,883.000	GREAT AJAX CORP 38983D300	13.27	24,463.56	24,987.41	0.02	523.85
549.000	GREAT SOUTHERN BANCORP INC 390905107	54.65	9,997.29	30,002.85	0.02	20,005.56
932.000	GREAT PLAINS ENERGY INC 391164100	27.35	18,136.72	25,490.20	0.02	7,353.48
649.000	GREEN DOT CORP 39304D102	23.55	8,229.32	15,283.95	0.01	7,054.63


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485.000	GREEN PLAINS INC 393222104	27.85	4,951.85	13,507.25	0.01	8,555.40
249.000	GREENBRIER COS INC/THE 393657101	41.55	4,932.69	10,345.95	0.01	5,413.26
821.000	GRIFFIN INDUSTRIAL REALTY INC 398231100	31.73	25,017.10	26,050.33	0.02	1,033.23
1,066.000	GRIFFON CORP 398433102	26.20	10,247.88	27,929.20	0.02	17,681.32
152.000	GROUP 1 AUTOMOTIVE INC 398905109	77.94	5,973.60	11,846.88	0.01	5,873.28
6,409.000	GROUPON INC 399473107	3.32	25,293.22	21,277.88	0.02	-4,015.34
862.000	GRUBHUB INC 400110102	37.62	25,928.96	32,428.44	0.02	6,499.48
434.000	GUIDEWIRE SOFTWARE INC 40171V100	49.33	24,620.82	21,409.22	0.02	-3,211.60
1,179.000	GULFPORT ENERGY CORP 402635304	21.64	35,343.30	25,513.56	0.02	-9,829.74
379.000	H&E EQUIPMENT SERVICES INC 404030108	23.25	4,839.83	8,811.75	0.01	3,971.92


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1,087.000	HCA HOLDINGS INC 40412C101	74.02	62,102.90	80,459.74	0.06	18,356.84
2,947.000	HCP INC 40414L109	29.72	95,940.82	87,584.84	0.06	-8,355.98
349.000	HFF INC 40418F108	30.25	4,788.28	10,557.25	0.01	5,768.97
488.000	HNI CORP 404251100	55.92	12,111.22	27,288.96	0.02	15,177.74
2,366.000	HMS HOLDINGS CORP 40425J101	18.16	24,559.08	42,966.56	0.03	18,407.48
163.000	HSN INC 404303109	34.30	4,995.95	5,590.90	0.00	594.95
1,885.000	HRG GROUP INC 40434J100	15.56	25,127.05	29,330.60	0.02	4,203.55
8,339.000	HP INC 40434L105	14.84	99,995.10	123,750.76	0.09	23,755.66
604.000	HAEMONETICS CORP 405024100	40.20	18,038.46	24,280.80	0.02	6,242.34
494.000	HAIN CELESTIAL GROUP INC/THE 405217100	39.03	20,668.48	19,280.82	0.01	-1,387.66


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5,285.000	HALLIBURTON CO 406216101	54.09	153,551.43	285,865.65	0.21	132,314.22
720.000	HALLMARK FINANCIAL SERVICES IN 40624Q203	11.63	4,989.60	8,373.60	0.01	3,384.00
237.000	HALYARD HEALTH INC 40650V100	36.98	5,153.55	8,764.26	0.01	3,610.71
3,976.000	HANESBRANDS INC 410345102	21.57	31,517.60	85,762.32	0.06	54,244.72
142.000	HANOVER INSURANCE GROUP INC/TH 410867105	91.01	6,178.42	12,923.42	0.01	6,745.00
681.000	HARLEY-DAVIDSON INC 412822108	58.34	33,397.91	39,729.54	0.03	6,331.63
343.000	HARMAN INTERNATIONAL INDUSTRIE 413086109	111.16	15,012.35	38,127.88	0.03	23,115.53
1,141.000	HARRIS CORP 413875105	102.47	44,322.60	116,918.27	0.09	72,595.67
2,263.000	HARTFORD FINANCIAL SERVICES GR 416515104	47.65	55,768.39	107,831.95	0.08	52,063.56
637.000	HASBRO INC 418056107	77.79	16,282.40	49,552.23	0.04	33,269.83


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845.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	33.07	24,766.95	27,944.15	0.02	3,177.20	
879.000 HAWAIIAN HOLDINGS INC 419879101	57.00	5,054.25	50,103.00	0.04	45,048.75	
205.000 HEALTHSOUTH CORP 421924309	41.24	4,987.65	8,454.20	0.01	3,466.55	
174.000 HEALTHCARE REALTY TRUST INC 421946104	30.32	3,563.52	5,275.68	0.00	1,712.16	
8,374.000 HECLA MINING CO 422704106	5.24	24,200.86	43,879.76	0.03	19,678.90	
410.000 HEICO CORP 422806109	77.15	13,972.80	31,631.50	0.02	17,658.70	
1,080.000 HELMERICH & PAYNE INC 423452101	77.40	51,944.42	83,592.00	0.06	31,647.58	
544.000 JACK HENRY & ASSOCIATES INC 426281101	88.78	15,939.20	48,296.32	0.04	32,357.12	
985.000 HERITAGE COMMERCE CORP 426927109	14.43	4,869.25	14,213.55	0.01	9,344.30	
385.000 HERITAGE FINANCIAL CORP/WA 42722X106	25.75	4,966.50	9,913.75	0.01	4,947.25	


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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
5,497.000	HERON THERAPEUTICS INC 427746102	13.10	50,023.25	72,010.70	0.05	21,987.45
932.000	HERSHEY CO/THE 427866108	103.43	49,928.96	96,396.76	0.07	46,467.80
1,990.000	HESS CORP 42809H107	62.29	96,022.48	123,957.10	0.09	27,934.62
8,716.000	HEWLETT PACKARD ENTERPRISE CO 42824C109	23.14	122,042.72	201,688.24	0.15	79,645.52
425.000	HEXCEL CORP 428291108	51.44	10,060.43	21,862.00	0.02	11,801.57
151.000	HIGHWOODS PROPERTIES INC 431284108	51.01	4,898.44	7,702.51	0.01	2,804.07
627.000	HILL-ROM HOLDINGS INC 431475102	56.14	17,336.55	35,199.78	0.03	17,863.23
215.000	HILLENBRAND INC 431571108	38.35	4,882.65	8,245.25	0.01	3,362.60
785.000	HILLTOP HOLDINGS INC 432748101	29.80	9,252.00	23,393.00	0.02	14,141.00
1,612.000	HILTON WORLDWIDE HOLDINGS INC 43300A104	27.20	32,290.18	43,846.40	0.03	11,556.22


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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
1,911.000	HOLOGIC INC 436440101	40.12	35,479.86	76,669.32	0.06	41,189.46
836.000	HOME BANCSHARES INC/AR 436893200	27.77	4,932.40	23,215.72	0.02	18,283.32
8,084.000	HOME DEPOT INC/THE 437076102	134.08	295,717.57	1,083,902.72	0.79	788,185.15
338.000	HOMESTREET INC 43785V102	31.60	4,912.76	10,680.80	0.01	5,768.04
4,841.000	HONEYWELL INTERNATIONAL INC 438516106	115.85	199,472.78	560,829.85	0.41	361,357.07
1,335.000	HOPE BANCORP INC 43940T109	21.89	10,325.32	29,223.15	0.02	18,897.83
2,968.000	HORMEL FOODS CORP 440452100	34.81	33,285.11	103,316.08	0.08	70,030.97
2,202.000	HOSPITALITY PROPERTIES TRUST 44106M102	31.74	48,928.44	69,891.48	0.05	20,963.04
4,338.000	HOST HOTELS & RESORTS INC 44107P104	18.84	62,120.16	81,727.92	0.06	19,607.76
2,476.000	HOUGHTON MIFFLIN HARCOURT CO 44157R109	10.85	26,765.56	26,864.60	0.02	99.04


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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
185.000	HOWARD HUGHES CORP/THE 44267D107	114.10	15,117.50	21,108.50	0.02	5,991.00
1,170.000	HUMANA INC 444859102	204.03	74,670.22	238,715.10	0.17	164,044.88
450.000	JB HUNT TRANSPORT SERVICES INC 445658107	97.07	20,574.00	43,681.50	0.03	23,107.50
8,830.000	HUNTINGTON BANCSHARES INC/OH 446150104	13.22	50,288.46	116,732.60	0.09	66,444.14
344.000	HUNTINGTON INGALLS INDUSTRIES 446413106	184.19	12,961.36	63,361.36	0.05	50,400.00
2,133.000	HUNTSMAN CORP 447011107	19.08	26,136.75	40,697.64	0.03	14,560.89
165.000	HURON CONSULTING GROUP INC 447462102	50.65	4,851.00	8,357.25	0.01	3,506.25
514.000	HYATT HOTELS CORP 448579102	55.26	19,943.20	28,403.64	0.02	8,460.44
303.000	IAC/INTERACTIVECORP 44919P508	64.79	11,608.50	19,631.37	0.01	8,022.87
198.000	ICF INTERNATIONAL INC 44925C103	55.20	4,950.00	10,929.60	0.01	5,979.60


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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
926.000	ILG INC 44967H101	18.17	10,432.22	16,825.42	0.01	6,393.20
287.000	IPG PHOTONICS CORP 44980X109	98.71	25,000.57	28,329.77	0.02	3,329.20
2,031.000	ISTAR INC 45031U101	12.37	12,348.48	25,123.47	0.02	12,774.99
788.000	ITT INC 45073V108	38.57	15,320.78	30,393.16	0.02	15,072.38
315.000	IDACORP INC 451107106	80.55	15,032.32	25,373.25	0.02	10,340.93
287.000	IDEX CORP 45167R104	90.06	14,860.69	25,847.22	0.02	10,986.53
724.000	IDEXX LABORATORIES INC 45168D104	117.27	27,066.74	84,903.48	0.06	57,836.74
2,798.000	ILLINOIS TOOL WORKS INC 452308109	122.46	126,121.80	342,643.08	0.25	216,521.28
1,211.000	INCYTE CORP 45337C102	100.27	19,460.77	121,426.97	0.09	101,966.20
190.000	INDEPENDENT BANK CORP/ROCKLAND 453836108	70.45	4,932.40	13,385.50	0.01	8,453.10


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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	
95.000 INFINITY PROPERTY & CASUALTY C 45665Q103	87.90	5,136.65	8,350.50	0.01	3,213.85	
3,119.000 INFINERA CORP 45667G103	8.49	27,104.11	26,480.31	0.02	-623.80	
341.000 INGEVITY CORP 45688C107	54.86	6,107.18	18,707.26	0.01	12,600.08	
337.000 INGLES MARKETS INC 457030104	48.10	5,048.26	16,209.70	0.01	11,161.44	
412.000 INGREDION INC 457187102	124.96	20,064.33	51,483.52	0.04	31,419.19	
305.000 INSIGHT ENTERPRISES INC 45765U103	40.44	5,072.15	12,334.20	0.01	7,262.05	
156.000 INNOSPEC INC 45768S105	68.50	4,873.11	10,686.00	0.01	5,812.89	
245.000 INSULET CORP 45784P101	37.68	5,049.45	9,231.60	0.01	4,182.15	
2,593.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	23.56	16,024.74	61,091.08	0.04	45,066.34	
28,133.000 INTEL CORP 458140100	36.27	586,714.59	1,020,383.91	0.75	433,669.32	


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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	
883.000 INTEGER HOLDINGS CORP 45826H109	29.45	26,896.18	26,004.35	0.02	-891.83	
1,135.000 INTERACTIVE BROKERS GROUP INC 45841N107	36.51	18,637.04	41,438.85	0.03	22,801.81	
260.000 INTERCEPT PHARMACEUTICALS INC 45845P108	108.65	28,220.40	28,249.00	0.02	28.60	
2,750.000 INTERCONTINENTAL EXCHANGE INC 45866F104	56.42	103,773.99	155,155.00	0.11	51,381.01	
1,182.000 INTERNATIONAL BANCSHARES CORP 459044103	40.80	19,053.84	48,225.60	0.04	29,171.76	
4,730.000 INTERNATIONAL BUSINESS MACHINE 459200101	165.99	426,578.96	785,132.70	0.57	358,553.74	
910.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	117.83	36,099.79	107,225.30	0.08	71,125.51	
2,693.000 INTERNATIONAL PAPER CO 460146103	53.06	93,190.33	142,890.58	0.10	49,700.25	
186.000 INTERNATIONAL SPEEDWAY CORP 460335201	36.80	4,992.24	6,844.80	0.01	1,852.56	
3,696.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.41	36,512.41	86,523.36	0.06	50,010.95	


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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
1,148.000	INTERSIL CORP 46069S109	22.30	9,631.72	25,600.40	0.02	15,968.68
2,465.000	INTERSECT ENT INC 46071F103	12.10	27,509.40	29,826.50	0.02	2,317.10
2,235.000	INTUIT INC 461202103	114.61	72,897.66	256,153.35	0.19	183,255.69
256.000	INTUITIVE SURGICAL INC 46120E602	634.17	70,720.53	162,347.52	0.12	91,626.99
927.000	INVENSENSE INC 46123D205	12.79	9,909.63	11,856.33	0.01	1,946.70
4,358.000	INVESCO MORTGAGE CAPITAL INC 46131B100	14.60	64,149.76	63,626.80	0.05	-522.96
925.000	INVESTORS BANCORP INC 46146L101	13.95	5,045.78	12,903.75	0.01	7,857.97
699.000	IONIS PHARMACEUTICALS INC 462222100	47.83	32,349.72	33,433.17	0.02	1,083.45
6,678.000	IRIDIUM COMMUNICATIONS INC 46269C102	9.60	55,360.62	64,108.80	0.05	8,748.18
1,375.000	IRON MOUNTAIN INC 46284V101	32.48	34,079.37	44,660.00	0.03	10,580.63


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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	
90.000 J ALEXANDER'S HOLDINGS INC 46609J106	10.75	365.24	967.50	0.00	602.26	
20,434.000 JPMORGAN CHASE & CO 46625H100	86.29	826,555.30	1,763,249.86	1.29	936,694.56	
225.000 JACK IN THE BOX INC 466367109	111.64	5,033.25	25,119.00	0.02	20,085.75	
488.000 JACOBS ENGINEERING GROUP INC 469814107	57.00	25,010.00	27,816.00	0.02	2,806.00	
2,438.000 JANUS CAPITAL GROUP INC 47102X105	13.27	18,187.48	32,352.26	0.02	14,164.78	
813.000 JETBLUE AIRWAYS CORP 477143101	22.42	5,162.55	18,227.46	0.01	13,064.91	
15,643.000 JOHNSON & JOHNSON 478160104	115.21	1,076,553.41	1,802,230.03	1.32	725,676.62	
376.000 JONES LANG LASALLE INC 48020Q107	101.04	26,928.52	37,991.04	0.03	11,062.52	
1,132.000 JOY GLOBAL INC 481165108	28.00	25,232.28	31,696.00	0.02	6,463.72	
180.000 J2 GLOBAL INC 48123V102	81.80	4,905.00	14,724.00	0.01	9,819.00	


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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	
3,428.000 JUNIPER NETWORKS INC 48203R104	28.26	59,237.94	96,875.28	0.07	37,637.34	
1,493.000 JUNO THERAPEUTICS INC 48205A109	18.85	26,679.91	28,143.05	0.02	1,463.14	
379.000 KAR AUCTION SERVICES INC 48238T109	42.62	5,040.70	16,152.98	0.01	11,112.28	
328.000 KLX INC 482539103	45.11	5,431.82	14,796.08	0.01	9,364.26	
320.000 KANSAS CITY SOUTHERN 485170302	84.85	15,264.80	27,152.00	0.02	11,887.20	
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.05	5,332.73	14,244.30	0.01	8,911.57	
1,596.000 KB HOME 48666K109	15.81	12,943.56	25,232.76	0.02	12,289.20	
727.000 KELLOGG CO 487836108	73.71	51,609.86	53,587.17	0.04	1,977.31	
320.000 KELLY SERVICES INC 488152208	22.92	5,027.20	7,334.40	0.01	2,307.20	
314.000 KEMPER CORP 488401100	44.30	9,143.68	13,910.20	0.01	4,766.52	


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6,436.000	KEYCORP 493267108	18.27	51,101.84	117,585.72	0.09	66,483.88
1,265.000	KEYSIGHT TECHNOLOGIES INC 49338L103	36.57	21,921.34	46,261.05	0.03	24,339.71
667.000	KEYW HOLDING CORP/THE 493723100	11.79	4,970.82	7,863.93	0.01	2,893.11
426.000	KFORCE INC 493732101	23.10	5,197.20	9,840.60	0.01	4,643.40
369.000	KILROY REALTY CORP 49427F108	73.22	14,040.45	27,018.18	0.02	12,977.73
1,988.000	KIMBERLY-CLARK CORP 494368103	114.12	129,187.29	226,870.56	0.17	97,683.27
2,883.000	KIMCO REALTY CORP 49446R109	25.16	51,500.67	72,536.28	0.05	21,035.61
5,274.000	KINDER MORGAN INC/DE 49456B101	20.71	76,667.58	109,224.54	0.08	32,556.96
525.000	KIRBY CORP 497266106	66.50	20,007.75	34,912.50	0.03	14,904.75
601.000	KITE PHARMA INC 49803L109	44.84	28,018.62	26,948.84	0.02	-1,069.78


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1,113.000	KITE REALTY GROUP TRUST 49803T300	23.48	25,677.66	26,133.24	0.02	455.58
306.000	KNIGHT TRANSPORTATION INC 499064103	33.05	4,938.84	10,113.30	0.01	5,174.46
780.000	KNOWLES CORP 49926D109	16.71	12,222.83	13,033.80	0.01	810.97
640.000	KOHL'S CORP 500255104	49.38	29,796.68	31,603.20	0.02	1,806.52
3,435.000	KRAFT HEINZ CO/THE 500754106	87.32	103,389.63	299,944.20	0.22	196,554.57
7,912.000	KROGER CO/THE 501044101	34.51	90,643.20	273,043.12	0.20	182,399.92
1,885.000	L BRANDS INC 501797104	65.84	51,159.09	124,108.40	0.09	72,949.31
390.000	LHC GROUP INC 50187A107	45.70	5,093.40	17,823.00	0.01	12,729.60
1,271.000	LKQ CORP 501889208	30.65	27,050.07	38,956.15	0.03	11,906.08
622.000	LPL FINANCIAL HOLDINGS INC 50212V100	35.21	20,223.92	21,900.62	0.02	1,676.70


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514.000	LA-Z-BOY INC 505336107	31.05	4,821.32	15,959.70	0.01	11,138.38
831.000	LABORATORY CORP OF AMERICA HOL 50540R409	128.38	55,604.11	106,683.78	0.08	51,079.67
346.000	LAKELAND FINANCIAL CORP 511656100	47.36	5,102.35	16,386.56	0.01	11,284.21
1,138.000	LAM RESEARCH CORP 512807108	105.73	27,918.93	120,320.74	0.09	92,401.81
766.000	LAMAR ADVERTISING CO 512816109	67.24	18,621.46	51,505.84	0.04	32,884.38
820.000	LAMB WESTON HOLDINGS INC 513272104	37.85	13,565.92	31,037.00	0.02	17,471.08
68.000	LANCASTER COLONY CORP 513847103	141.39	4,930.68	9,614.52	0.01	4,683.84
110.000	LANDSTAR SYSTEM INC 515098101	85.30	4,950.00	9,383.00	0.01	4,433.00
1,132.000	LANNETT CO INC 516012101	22.05	28,254.72	24,960.60	0.02	-3,294.12
2,210.000	LAREDO PETROLEUM INC 516806106	14.14	26,387.40	31,249.40	0.02	4,862.00


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1,982.000	LAS VEGAS SANDS CORP 517834107	53.41	80,684.16	105,858.62	0.08	25,174.46
752.000	LASALLE HOTEL PROPERTIES 517942108	30.47	18,700.40	22,913.44	0.02	4,213.04
826.000	ESTEE LAUDER COS INC/THE 518439104	76.49	59,161.58	63,180.74	0.05	4,019.16
803.000	LEAR CORP 521865204	132.37	38,882.32	106,293.11	0.08	67,410.79
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	48.88	12,978.63	27,714.96	0.02	14,736.33
940.000	LEGG MASON INC 524901105	29.91	29,384.40	28,115.40	0.02	-1,269.00
1,002.000	LEIDOS HOLDINGS INC 525327102	51.14	27,957.76	51,242.28	0.04	23,284.52
4,992.000	LENDINGCLUB CORP 52603A109	5.25	27,056.64	26,208.00	0.02	-848.64
1,012.000	LENNAR CORP 526057104	42.93	19,885.80	43,445.16	0.03	23,559.36


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38.000	LENNOX INTERNATIONAL INC 526107107	153.17	2,405.40	5,820.46	0.00	3,415.06
1,278.000	LEUCADIA NATIONAL CORP 527288104	23.25	21,514.86	29,713.50	0.02	8,198.64
1,473.000	LEVEL 3 COMMUNICATIONS INC 52729N308	56.36	36,578.93	83,018.28	0.06	46,439.35
403.000	LIBERTY EXPEDIA HOLDINGS INC 53046P109	39.67	4,784.60	15,987.01	0.01	11,202.41
4,166.000	LIBERTY INTERACTIVE CORP QVC G 53071M104	19.98	49,154.36	83,236.68	0.06	34,082.32
604.000	LIBERTY VENTURES 53071M856	36.87	6,147.14	22,269.48	0.02	16,122.34
778.000	LIBERTY PROPERTY TRUST 531172104	39.50	24,118.00	30,731.00	0.02	6,613.00
862.000	LIBERTY MEDIA CORP-LIBERTY SIR 531229409	34.52	24,045.93	29,756.24	0.02	5,710.31
215.000	LIBERTY MEDIA CORP-LIBERTY FOR 531229870	31.35	5,874.37	6,740.25	0.00	865.88
1,908.000	LIBERTY TRIPADVISOR HOLDINGS I 531465102	15.05	27,096.43	28,715.40	0.02	1,618.97


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326.000	LIFEPOINT HEALTH INC 53219L109	56.80	12,249.18	18,516.80	0.01	6,267.62
327.000	LIFE STORAGE INC 53223X107	85.26	22,114.04	27,880.02	0.02	5,765.98
3,647.000	ELI LILLY & CO 532457108	73.55	239,576.23	268,236.85	0.20	28,660.62
278.000	LINCOLN ELECTRIC HOLDINGS INC 533900106	76.67	9,980.20	21,314.26	0.02	11,334.06
1,312.000	LINCOLN NATIONAL CORP 534187109	66.27	39,367.52	86,946.24	0.06	47,578.72
1,044.000	LINEAR TECHNOLOGY CORP 535678106	62.35	33,044.17	65,093.40	0.05	32,049.23
279.000	LITHIA MOTORS INC 536797103	96.83	5,354.01	27,015.57	0.02	21,661.56
75.000	LITTELFUSE INC 537008104	151.77	4,898.25	11,382.75	0.01	6,484.50
1,108.000	LOCKHEED MARTIN CORP 539830109	249.94	120,152.00	276,933.52	0.20	156,781.52
680.000	LOEWS CORP 540424108	46.83	25,330.00	31,844.40	0.02	6,514.40


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6,611.000	LOWE'S COS INC 548661107	71.12	189,425.65	470,174.32	0.34	280,748.67
554.000	LULULEMON ATHLETICA INC 550021109	64.99	33,526.26	36,004.46	0.03	2,478.20
1,085.000	M&T BANK CORP 55261F104	156.43	82,071.55	169,726.55	0.12	87,655.00
344.000	MB FINANCIAL INC 55264U108	47.23	6,536.00	16,247.12	0.01	9,711.12
968.000	MDU RESOURCES GROUP INC 552690109	28.77	20,031.06	27,849.36	0.02	7,818.30
453.000	MGE ENERGY INC 55277P104	65.30	20,453.76	29,580.90	0.02	9,127.14
3,013.000	MGM RESORTS INTERNATIONAL 552953101	28.83	30,503.52	86,864.79	0.06	56,361.27
203.000	MKS INSTRUMENTS INC 55306N104	59.40	5,093.27	12,058.20	0.01	6,964.93
138.000	MSA SAFETY INC 553498106	69.33	4,854.84	9,567.54	0.01	4,712.70
840.000	MSCI INC 55354G100	78.78	30,204.52	66,175.20	0.05	35,970.68


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	
1,188.000 MACERICH CO/THE 554382101	70.84	50,432.16	84,157.92	0.06	33,725.76	
2,238.000 MACY'S INC 55616P104	35.81	79,326.29	80,142.78	0.06	816.49	
714.000 STEVEN MADDEN LTD 556269108	35.75	18,714.14	25,525.50	0.02	6,811.36	
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	34.40	5,750.14	22,325.60	0.02	16,575.46	
1,451.000 MANITOWOC FOODSERVICE INC 563568104	19.33	11,833.07	28,047.83	0.02	16,214.76	
1,451.000 MANITOWOC CO INC/THE 563571108	5.98	3,749.36	8,676.98	0.01	4,927.62	
412.000 MANPOWERGROUP INC 56418H100	88.87	15,714.52	36,614.44	0.03	20,899.92	
2,229.000 MARATHON PETROLEUM CORP 56585A102	50.35	57,849.20	112,230.15	0.08	54,380.95	
513.000 MARCUS CORP/THE 566330106	31.50	4,945.32	16,159.50	0.01	11,214.18	
53.000 MARKEL CORP 570535104	904.50	19,967.59	47,938.50	0.04	27,970.91	


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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
208.000	MARKETAXESS HOLDINGS INC 57060D108	146.92	5,002.40	30,559.36	0.02	25,556.96
3,608.000	MARSH & MCLENNAN COS INC 571748102	67.59	107,513.60	243,864.72	0.18	136,351.12
2,837.000	MARRIOTT INTERNATIONAL INC/MD 571903202	82.68	132,546.68	234,563.16	0.17	102,016.48
1,217.000	MARTEN TRANSPORT LTD 573075108	23.30	19,674.95	28,356.10	0.02	8,681.15
231.000	MARTIN MARIETTA MATERIALS INC 573284106	221.53	28,355.16	51,173.43	0.04	22,818.27
2,938.000	MASCO CORP 574599106	31.62	42,183.77	92,899.56	0.07	50,715.79
356.000	MASTEC INC 576323109	38.25	6,497.00	13,617.00	0.01	7,120.00
5,883.000	MASTERCARD INC 57636Q104	103.25	170,523.05	607,419.75	0.44	436,896.70
1,148.000	MATADOR RESOURCES CO 576485205	25.76	25,588.92	29,572.48	0.02	3,983.56
500.000	MATSON INC 57686G105	35.39	8,942.86	17,695.00	0.01	8,752.14


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			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	27.55	46,739.54	69,012.75	0.05	22,273.21	
153.000 MATTHEWS INTERNATIONAL CORP 577128101	76.85	4,915.89	11,758.05	0.01	6,842.16	
2,078.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	38.57	49,373.28	80,148.46	0.06	30,775.18	
342.000 MCCORMICK & CO INC/MD 579780206	93.33	13,128.32	31,918.86	0.02	18,790.54	
4,819.000 MCDONALD'S CORP 580135101	121.72	224,974.69	586,568.68	0.43	361,593.99	
1,684.000 MCKESSON CORP 58155Q103	140.45	90,057.62	236,517.80	0.17	146,460.18	
1,286.000 MEAD JOHNSON NUTRITION CO 582839106	70.76	54,407.24	90,997.36	0.07	36,590.12	
821.000 MEDICINES CO/THE 584688105	33.94	24,052.78	27,864.74	0.02	3,811.96	
572.000 MEDIDATA SOLUTIONS INC 58471A105	49.67	25,728.56	28,411.24	0.02	2,682.68	
514.000 MEDNAX INC 58502B106	66.66	19,905.31	34,263.24	0.03	14,357.93	


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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
1,011.000	MENTOR GRAPHICS CORP 587200106	36.89	12,656.01	37,295.79	0.03	24,639.78
17,262.000	MERCK & CO INC 58933Y105	58.87	717,882.77	1,016,213.94	0.74	298,331.17
1,448.000	MERCURY SYSTEMS INC 589378108	30.22	25,412.40	43,758.56	0.03	18,346.16
128.000	MERCURY GENERAL CORP 589400100	60.21	4,974.08	7,706.88	0.01	2,732.80
160.000	MEREDITH CORP 589433101	59.15	4,865.60	9,464.00	0.01	4,598.40
984.000	MERIDIAN BANCORP INC 58958U103	18.90	5,120.14	18,597.60	0.01	13,477.46
221.000	MERITAGE HOMES CORP 59001A102	34.80	5,049.85	7,690.80	0.01	2,640.95
1,315.000	MERITOR INC 59001K100	12.42	6,588.15	16,332.30	0.01	9,744.15
94.000	MESA LABORATORIES INC 59064R109	122.75	5,018.66	11,538.50	0.01	6,519.84
4,659.000	METLIFE INC 59156R108	53.89	190,552.45	251,073.51	0.18	60,521.06

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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	
124.000 METTLER-TOLEDO INTERNATIONAL I 592688105	418.56	19,685.56	51,901.44	0.04	32,215.88	
43,771.000 MICROSOFT CORP 594918104	62.14	1,235,591.00	2,719,929.94	1.99	1,484,338.94	
52.000 MICROCHIP TECHNOLOGY INC 595017104	64.15	2,495.99	3,335.80	0.00	839.81	
5,312.000 MICRON TECHNOLOGY INC 595112103	21.92	44,116.54	116,439.04	0.09	72,322.50	
827.000 MICROSEMI CORP 595137100	53.97	15,828.23	44,633.19	0.03	28,804.96	
510.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	97.92	32,542.27	49,939.20	0.04	17,396.93	
351.000 MIDDLEBY CORP/THE 596278101	128.81	10,661.04	45,212.31	0.03	34,551.27	
358.000 MOHAWK INDUSTRIES INC 608190104	199.68	20,413.16	71,485.44	0.05	51,072.28	
758.000 MOLSON COORS BREWING CO 60871R209	97.31	32,706.34	73,760.98	0.05	41,054.64	
10,788.000 MONDELEZ INTERNATIONAL INC 609207105	44.33	205,927.40	478,232.04	0.35	272,304.64	

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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	
2,411.000 MONOGRAM RESIDENTIAL TRUST INC 60979P105	10.82	24,110.00	26,087.02	0.02	1,977.02	
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	81.93	5,226.75	28,265.85	0.02	23,039.10	
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	19.85	5,025.18	7,265.10	0.01	2,239.92	
148.000 MONRO MUFFLER BRAKE INC 610236101	57.20	5,046.80	8,465.60	0.01	3,418.80	
3,073.000 MONSANTO CO 61166W101	105.21	147,297.31	323,310.33	0.24	176,013.02	
2,397.000 MONSTER BEVERAGE CORP 61174X109	44.34	62,901.11	106,282.98	0.08	43,381.87	
1,388.000 MOODY'S CORP 615369105	94.27	53,181.58	130,846.76	0.10	77,665.18	
221.000 MOOG INC 615394202	65.68	9,483.64	14,515.28	0.01	5,031.64	
9,977.000 MORGAN STANLEY 617446448	42.25	211,601.19	421,528.25	0.31	209,927.06	
83.000 MORNINGSTAR INC 617700109	73.56	4,849.69	6,105.48	0.00	1,255.79	

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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
2,246.000	MOSAIC CO/THE 61945C103	29.33	71,069.04	65,875.18	0.05	-5,193.86
517.000	MOTOROLA SOLUTIONS INC 620076307	82.89	33,734.25	42,854.13	0.03	9,119.88
294.000	MOVADO GROUP INC 624580106	28.75	4,933.32	8,452.50	0.01	3,519.18
476.000	MUELLER INDUSTRIES INC 624756102	39.96	8,653.68	19,020.96	0.01	10,367.28
350.000	MURPHY USA INC 626755102	61.47	9,641.63	21,514.50	0.02	11,872.87
449.000	NCI BUILDING SYSTEMS INC 628852204	15.65	4,992.88	7,026.85	0.01	2,033.97
1,002.000	NCR CORP 62886E108	40.56	17,446.56	40,641.12	0.03	23,194.56
544.000	NIC INC 62914B100	23.90	6,832.64	13,001.60	0.01	6,168.96
100.000	NN INC 629337106	19.05	614.00	1,905.00	0.00	1,291.00
3,632.000	NRG ENERGY INC 629377508	12.26	35,993.12	44,528.32	0.03	8,535.20

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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	
1,646.000 NRG YIELD INC 62942X405	15.80	24,673.54	26,006.80	0.02	1,333.26	
11.000 NVR INC 62944T105	1,669.00	7,904.41	18,359.00	0.01	10,454.59	
738.000 NASDAQ INC 631103108	67.12	22,396.95	49,534.56	0.04	27,137.61	
332.000 NATIONAL HEALTH INVESTORS INC 63633D104	74.17	16,244.76	24,624.44	0.02	8,379.68	
1,846.000 NATIONAL OILWELL VARCO INC 637071101	37.44	65,442.75	69,114.24	0.05	3,671.49	
766.000 NATIONAL RETAIL PROPERTIES INC 637417106	44.20	23,034.41	33,857.20	0.02	10,822.79	
1,765.000 NATIONAL STORAGE AFFILIATES TR 637870106	22.07	22,680.25	38,953.55	0.03	16,273.30	
254.000 NATIONSTAR MORTGAGE HOLDINGS I 63861C109	18.06	4,937.76	4,587.24	0.00	-350.52	
108.000 NAVIGATORS GROUP INC/THE 638904102	117.75	4,966.92	12,717.00	0.01	7,750.08	
607.000 NATUS MEDICAL INC 639050103	34.80	5,032.03	21,123.60	0.02	16,091.57	

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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	
507.000 NAVIGANT CONSULTING INC 63935N107	26.18	5,070.00	13,273.26	0.01	8,203.26	
2,501.000 NAVIENT CORP 63938C108	16.43	26,744.53	41,091.43	0.03	14,346.90	
2,079.000 NEKTAR THERAPEUTICS 640268108	12.27	25,467.75	25,509.33	0.02	41.58	
233.000 NELNET INC 64031N108	50.75	5,039.79	11,824.75	0.01	6,784.96	
1,014.000 NETAPP INC 64110D104	35.27	26,272.74	35,763.78	0.03	9,491.04	
2,296.000 NETFLIX INC 64110L106	123.80	29,739.76	284,244.80	0.21	254,505.04	
1,960.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	15.72	24,343.20	30,811.20	0.02	6,468.00	
2,373.000 NEW SENIOR INVESTMENT GROUP IN 648691103	9.79	24,038.49	23,231.67	0.02	-806.82	
2,764.000 NEW YORK COMMUNITY BANCORP INC 649445103	15.91	33,278.56	43,975.24	0.03	10,696.68	
3,972.000 NEW YORK MORTGAGE TRUST INC 649604501	6.60	29,468.02	26,215.20	0.02	-3,252.82	



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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
1,539.000 NEW YORK TIMES CO/THE 650111107	13.30	12,161.41	20,468.70	0.01	8,307.29
2,709.000 NEWELL BRANDS INC 651229106	44.65	46,268.04	120,956.85	0.09	74,688.81
972.000 NEWFIELD EXPLORATION CO 651290108	40.50	22,323.60	39,366.00	0.03	17,042.40
2,727.000 NEWMONT MINING CORP 651639106	34.07	65,110.82	92,908.89	0.07	27,798.07
3,343.000 NEWS CORP 65249B109	11.46	30,581.98	38,310.78	0.03	7,728.80
496.000 NEWSTAR FINANCIAL INC 65251F105	9.25	4,786.40	4,588.00	0.00	-198.40
2,540.000 NEXTERA ENERGY INC 65339F101	119.46	115,249.25	303,428.40	0.22	188,179.15
6,942.000 NIKE INC 654106103	50.83	105,580.19	352,861.86	0.26	247,281.67
1,904.000 NISOURCE INC 65473P105	22.14	15,455.01	42,154.56	0.03	26,699.55
2,530.000 NOBLE ENERGY INC 655044105	38.06	90,768.51	96,291.80	0.07	5,523.29



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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
1,077.000 NORDSTROM INC 655664100	47.93	48,382.85	51,620.61	0.04	3,237.76
2,417.000 NORFOLK SOUTHERN CORP 655844108	108.07	104,380.57	261,205.19	0.19	156,824.62
414.000 NORTHERN TRUST CORP 665859104	89.05	25,073.58	36,866.70	0.03	11,793.12
89.000 NORTHFIELD BANCORP INC 66611T108	19.97	895.14	1,777.33	0.00	882.19
1,106.000 NORTHROP GRUMMAN CORP 666807102	232.58	68,473.34	257,233.48	0.19	188,760.14
1,724.000 NORTHSTAR REALTY FINANCE CORP 66704R803	15.15	24,204.96	26,118.60	0.02	1,913.64
1,826.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	14.92	16,452.87	27,243.92	0.02	10,791.05
453.000 NORTHSTAR REALTY EUROPE CORP 66706L101	12.57	5,232.15	5,694.21	0.00	462.06
422.000 NOW INC 67011P100	20.47	8,195.33	8,638.34	0.01	443.01
344.000 NU SKIN ENTERPRISES INC 67018T105	47.78	12,425.28	16,436.32	0.01	4,011.04



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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
1,357.000 NUANCE COMMUNICATIONS INC 67020Y100	14.90	22,770.46	20,219.30	0.01	-2,551.16
1,007.000 NUCOR CORP 670346105	59.52	43,294.15	59,936.64	0.04	16,642.49
3,473.000 NVIDIA CORP 67066G104	106.74	45,792.17	370,708.02	0.27	324,915.85
871.000 OGE ENERGY CORP 670837103	33.45	24,753.82	29,134.95	0.02	4,381.13
402.000 O'REILLY AUTOMOTIVE INC 67103H107	278.41	43,292.22	111,920.82	0.08	68,628.60
420.000 OFG BANCORP 67103X102	13.10	4,863.60	5,502.00	0.00	638.40
2,608.000 OASIS PETROLEUM INC 674215108	15.14	25,819.20	39,485.12	0.03	13,665.92
4,892.000 OCCIDENTAL PETROLEUM CORP 674599105	71.23	225,355.79	348,457.16	0.25	123,101.37
384.000 OCEANFIRST FINANCIAL CORP 675234108	30.03	4,995.84	11,531.52	0.01	6,535.68
5,675.000 OFFICE DEPOT INC 676220106	4.52	13,285.20	25,651.00	0.02	12,365.80



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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
536.000 OIL STATES INTERNATIONAL INC 678026105	39.00	21,690.33	20,904.00	0.02	-786.33
207.000 OLD DOMINION FREIGHT LINE INC 679580100	85.79	4,987.32	17,758.53	0.01	12,771.21
596.000 OLD NATIONAL BANCORP/IN 680033107	18.15	6,144.76	10,817.40	0.01	4,672.64
1,639.000 OLD REPUBLIC INTERNATIONAL COR 680223104	19.00	15,193.53	31,141.00	0.02	15,947.47
3,519.000 OLD SECOND BANCORP INC 680277100	11.05	25,006.01	38,884.95	0.03	13,878.94
1,067.000 OLIN CORP 680665205	25.61	27,336.54	27,325.87	0.02	-10.67
1,714.000 OMNICOM GROUP INC 681919106	85.11	80,191.38	145,878.54	0.11	65,687.16
1,069.000 OMEGA HEALTHCARE INVESTORS INC 681936100	31.26	26,369.90	33,416.94	0.02	7,047.04
540.000 ON ASSIGNMENT INC 682159108	44.16	25,088.40	23,846.40	0.02	-1,242.00
321.000 ONE GAS INC 68235P108	63.96	6,291.99	20,531.16	0.02	14,239.17



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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
1,285.000 ONEOK INC 682680103	57.41	44,638.95	73,771.85	0.05	29,132.90
712.000 OPTHOTECH CORP 683745103	4.83	3,659.68	3,438.96	0.00	-220.72
2,516.000 OPKO HEALTH INC 68375N103	9.30	17,554.52	23,398.80	0.02	5,844.28
21,740.000 ORACLE CORP 68389X105	38.45	388,448.16	835,903.00	0.61	447,454.84
339.000 ORBITAL ATK INC 68557N103	87.73	10,405.44	29,740.47	0.02	19,335.03
394.000 ORITANI FINANCIAL CORP 68633D103	18.75	4,988.04	7,387.50	0.01	2,399.46
809.000 ORMAT TECHNOLOGIES INC 686688102	53.62	14,788.52	43,378.58	0.03	28,590.06
833.000 OSHKOSH CORP 688239201	64.61	15,979.90	53,820.13	0.04	37,840.23
937.000 OTTER TAIL CORP 689648103	40.80	25,055.38	38,229.60	0.03	13,174.22
1,078.000 OWENS CORNING 690742101	51.56	28,408.02	55,581.68	0.04	27,173.66



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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
155.000 OXFORD INDUSTRIES INC 691497309	60.13	5,068.50	9,320.15	0.01	4,251.65
1,022.000 PDVWIRELESS INC 69290R104	22.55	24,568.88	23,046.10	0.02	-1,522.78
964.000 PBF ENERGY INC 69318G106	27.88	27,608.96	26,876.32	0.02	-732.64
146.000 PDC ENERGY INC 69327R101	72.58	4,333.28	10,596.68	0.01	6,263.40
1,961.000 PG&E CORP 69331C108	60.77	108,436.60	119,169.97	0.09	10,733.37
2,176.000 PNC FINANCIAL SERVICES GROUP I 693475105	116.96	146,634.63	254,504.96	0.19	107,870.33
545.000 PNM RESOURCES INC 69349H107	34.30	8,910.75	18,693.50	0.01	9,782.75
1,832.000 PPG INDUSTRIES INC 693506107	94.76	103,567.72	173,600.32	0.13	70,032.60
2,128.000 PPL CORP 69351T106	34.05	65,068.81	72,458.40	0.05	7,389.59
123.000 PRA GROUP INC 69354N106	39.10	4,940.09	4,809.30	0.00	-130.79



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377.000 PVH CORP 693656100	90.24	27,132.69	34,020.48	0.02	6,887.79
996.000 PTC INC 69370C100	46.27	22,294.00	46,084.92	0.03	23,790.92
2,578.000 PACCAR INC 693718108	63.90	97,811.90	164,734.20	0.12	66,922.30
828.000 PACIRA PHARMACEUTICALS INC/DE 695127100	32.30	26,235.18	26,744.40	0.02	509.22
525.000 PACKAGING CORP OF AMERICA 695156109	84.82	19,952.55	44,530.50	0.03	24,577.95
1,047.000 PACWEST BANCORP 695263103	54.44	22,495.44	56,998.68	0.04	34,503.24
504.000 PALO ALTO NETWORKS INC 697435105	125.05	33,881.54	63,025.20	0.05	29,143.66
1,812.000 PANDORA MEDIA INC 698354107	13.04	20,063.06	23,628.48	0.02	3,565.42
138.000 PANERA BREAD CO 69840W108	205.09	25,062.18	28,302.42	0.02	3,240.24
718.000 PAPA JOHN'S INTERNATIONAL INC 698813102	85.58	12,974.26	61,446.44	0.04	48,472.18



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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
1,667.000 PARAMOUNT GROUP INC 69924R108	15.99	27,605.52	26,655.33	0.02	-950.19
386.000 PAREXEL INTERNATIONAL CORP 699462107	65.72	19,528.72	25,367.92	0.02	5,839.20
81.000 PARK NATIONAL CORP 700658107	119.66	5,158.89	9,692.46	0.01	4,533.57
1,301.000 PARKER-HANNIFIN CORP 701094104	140.00	67,930.06	182,140.00	0.13	114,209.94
958.000 PARSLEY ENERGY INC 701877102	35.24	25,157.08	33,759.92	0.02	8,602.84
649.000 PATTERSON COS INC 703395103	41.03	20,540.85	26,628.47	0.02	6,087.62
1,502.000 PATTERSON-UTI ENERGY INC 703481101	26.92	24,783.00	40,433.84	0.03	15,650.84
1,087.000 PAYCHEX INC 704326107	60.88	32,699.34	66,176.56	0.05	33,477.22
6,508.000 PAYPAL HOLDINGS INC 70450Y103	39.47	115,281.52	256,870.76	0.19	141,589.24
879.000 PEBBLEBROOK HOTEL TRUST 70509V100	29.75	23,766.28	26,150.25	0.02	2,383.97



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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
427.000 PENN NATIONAL GAMING INC 707569109	13.79	3,633.04	5,888.33	0.00	2,255.29
8,500.000 JC PENNEY CO INC 708160106	8.31	66,059.98	70,635.00	0.05	4,575.02
1,383.000 PENNSYLVANIA REAL ESTATE INVES 709102107	18.96	19,071.57	26,221.68	0.02	7,150.11
1,483.000 PENNYMAC FINANCIAL SERVICES IN 70932B101	16.65	25,344.47	24,691.95	0.02	-652.52
710.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	51.84	10,799.10	36,806.40	0.03	26,007.30
1,540.000 PEOPLE'S UNITED FINANCIAL INC 712704105	19.36	19,993.42	29,814.40	0.02	9,820.98
7,590.000 PEPSICO INC 713448108	104.63	557,842.60	794,141.70	0.58	236,299.10
335.000 PERKINELMER INC 714046109	52.15	11,241.47	17,470.25	0.01	6,228.78
30,660.000 PFIZER INC 717081103	32.48	806,765.89	995,836.80	0.73	189,070.91
395.000 PHARMERICA CORP 71714F104	25.15	5,186.35	9,934.25	0.01	4,747.90



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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
8,316.000 PHILIP MORRIS INTERNATIONAL IN 718172109	91.49	349,638.84	760,830.84	0.56	411,192.00
4,086.000 PHILLIPS 66 718546104	86.41	111,081.33	353,071.26	0.26	241,989.93
1,229.000 PHYSICIANS REALTY TRUST 71943U104	18.96	25,059.31	23,301.84	0.02	-1,757.47
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	69.30	4,842.88	22,314.60	0.02	17,471.72
361.000 PINNACLE WEST CAPITAL CORP 723484101	78.03	14,934.57	28,168.83	0.02	13,234.26
878.000 PIONEER NATURAL RESOURCES CO 723787107	180.07	116,141.52	158,101.46	0.12	41,959.94
1,055.000 PITNEY BOWES INC 724479100	15.19	14,927.87	16,025.45	0.01	1,097.58
287.000 PLANTRONICS INC 727493108	54.76	10,135.20	15,716.12	0.01	5,580.92
2,277.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	9.81	25,206.39	22,337.37	0.02	-2,869.02
336.000 PLEXUS CORP 729132100	54.04	10,175.50	18,157.44	0.01	7,981.94

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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
547.000	POLARIS INDUSTRIES INC 731068102	82.39	35,156.31	45,067.33	0.03	9,911.02
409.000	POLYONE CORP 73179P106	32.04	9,742.38	13,104.36	0.01	3,361.98
303.000	POOL CORP 73278L105	104.34	8,683.98	31,615.02	0.02	22,931.04
1,294.000	POPULAR INC 733174700	43.82	20,147.58	56,703.08	0.04	36,555.50
584.000	PORTLAND GENERAL ELECTRIC CO 736508847	43.33	24,790.80	25,304.72	0.02	513.92
1,482.000	PORTOLA PHARMACEUTICALS INC 737010108	22.44	27,402.18	33,256.08	0.02	5,853.90
173.000	POST HOLDINGS INC 737446104	80.39	4,134.26	13,907.47	0.01	9,773.21
181.000	POWER INTEGRATIONS INC 739276103	67.85	6,646.32	12,280.85	0.01	5,634.53
1,910.000	PRAXAIR INC 74005P104	117.19	113,560.77	223,832.90	0.16	110,272.13
1,777.000	PREFERRED APARTMENT COMMUNITIE 74039L103	14.91	24,806.92	26,495.07	0.02	1,688.15



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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
1,841.000 T ROWE PRICE GROUP INC 74144T108	75.26	87,703.03	138,553.66	0.10	50,850.63
306.000 PRICELINE GROUP INC/THE 741503403	1,466.06	127,117.24	448,614.36	0.33	321,497.12
215.000 PRIMERICA INC 74164M108	69.15	5,022.40	14,867.25	0.01	9,844.85
1,408.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	57.86	42,730.56	81,466.88	0.06	38,736.32
14,443.000 PROCTER & GAMBLE CO/THE 742718109	84.08	951,830.32	1,214,367.44	0.89	262,537.12
1,211.000 PRIVATEBANCORP INC 742962103	54.19	12,001.01	65,624.09	0.05	53,623.08
3,363.000 PROGRESSIVE CORP/THE 743315103	35.50	66,217.47	119,386.50	0.09	53,169.03
2,901.000 PROLOGIS INC 74340W103	52.79	86,339.55	153,143.79	0.11	66,804.24
499.000 PROOFPOINT INC 743424103	70.65	23,148.61	35,254.35	0.03	12,105.74
295.000 PROSPERITY BANCSHARES INC 743606105	71.78	12,522.75	21,175.10	0.02	8,652.35



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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
380.000 PROVIDENT FINANCIAL SERVICES I 74386T105	28.30	5,247.80	10,754.00	0.01	5,506.20
2,067.000 PRUDENTIAL FINANCIAL INC 744320102	104.06	147,511.46	215,092.02	0.16	67,580.56
3,155.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	43.88	97,082.50	138,441.40	0.10	41,358.90
946.000 PUBLIC STORAGE 74460D109	223.50	100,797.63	211,431.00	0.15	110,633.37
1,297.000 PULTEGROUP INC 745867101	18.38	23,864.80	23,838.86	0.02	-25.94
122.000 QUAKER CHEMICAL CORP 747316107	127.94	4,941.00	15,608.68	0.01	10,667.68
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	11.11	5,070.08	10,354.52	0.01	5,284.44
1,526.000 QEP RESOURCES INC 74733V100	18.41	24,431.26	28,093.66	0.02	3,662.40
1,047.000 QORVO INC 74736K101	52.73	11,927.85	55,208.31	0.04	43,280.46
9,631.000 QUALCOMM INC 747525103	65.20	363,996.00	627,941.20	0.46	263,945.20



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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
522.000 QUALITY CARE PROPERTIES INC 747545101	15.50	16,103.70	8,091.00	0.01	-8,012.70
1,161.000 QUANEX BUILDING PRODUCTS CORP 747619104	20.30	22,900.01	23,568.30	0.02	668.29
1,445.000 QUANTA SERVICES INC 74762E102	34.85	33,426.46	50,358.25	0.04	16,931.79
353.000 QUINTILES IMS HOLDINGS INC 74876Y101	76.05	28,003.49	26,845.65	0.02	-1,157.84
166.000 RLI CORP 749607107	63.13	4,999.09	10,479.58	0.01	5,480.49
1,116.000 RLJ LODGING TRUST 74965L101	24.49	25,261.50	27,330.84	0.02	2,069.34
36.000 RMR GROUP INC/THE 74967R106	39.50	468.00	1,422.00	0.00	954.00
752.000 RPM INTERNATIONAL INC 749685103	53.83	19,908.98	40,480.16	0.03	20,571.18
731.000 RSP PERMIAN INC 74978Q105	44.62	25,234.12	32,617.22	0.02	7,383.10
4,385.000 RADISYS CORP 750459109	4.43	10,077.61	19,425.55	0.01	9,347.94



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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
506.000 RALPH LAUREN CORP 751212101	90.32	42,339.55	45,701.92	0.03	3,362.37
680.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	16.58	10,145.60	11,274.40	0.01	1,128.80
1,259.000 RANGE RESOURCES CORP 75281A109	34.36	32,648.66	43,259.24	0.03	10,610.58
1,118.000 RAYMOND JAMES FINANCIAL INC 754730109	69.27	34,333.78	77,443.86	0.06	43,110.08
2,524.000 RAYONIER INC 754907103	26.60	66,103.56	67,138.40	0.05	1,034.84
2,345.000 RAYTHEON CO 755111507	142.00	112,928.70	332,990.00	0.24	220,061.30
130.000 RBC BEARINGS INC 75524B104	92.81	4,838.60	12,065.30	0.01	7,226.70
5,493.000 REALNETWORKS INC 75605L708	4.86	24,397.71	26,695.98	0.02	2,298.27
501.000 REALTY INCOME CORP 756109104	57.48	22,178.70	28,797.48	0.02	6,618.78
801.000 RED HAT INC 756577102	69.70	49,927.03	55,829.70	0.04	5,902.67



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603.000 REDWOOD TRUST INC 758075402	15.21	9,919.35	9,171.63	0.01	-747.72
418.000 REGAL ENTERTAINMENT GROUP 758766109	20.60	4,928.22	8,610.80	0.01	3,682.58
562.000 REGENCY CENTERS CORP 758849103	68.95	23,098.20	38,749.90	0.03	15,651.70
217.000 REGENERON PHARMACEUTICALS INC 75886F107	367.09	77,247.89	79,658.53	0.06	2,410.64
6,294.000 REGIONS FINANCIAL CORP 7591EP100	14.36	41,552.58	90,381.84	0.07	48,829.26
526.000 REINSURANCE GROUP OF AMERICA I 759351604	125.83	28,049.28	66,186.58	0.05	38,137.30
473.000 RELIANCE STEEL & ALUMINUM CO 759509102	79.54	23,309.44	37,622.42	0.03	14,312.98
345.000 RENASANT CORP 75970E107	42.22	4,988.70	14,565.90	0.01	9,577.20
880.000 RENEWABLE ENERGY GROUP INC 75972A301	9.70	6,186.40	8,536.00	0.01	2,349.60
6,220.000 REPUBLIC FIRST BANCORP INC 760416107	8.35	24,649.86	51,937.00	0.04	27,287.14



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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
2,250.000 REPUBLIC SERVICES INC 760759100	57.05	55,838.60	128,362.50	0.09	72,523.90
966.000 RESMED INC 761152107	62.05	24,246.60	59,940.30	0.04	35,693.70
1,208.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	21.13	24,764.00	25,525.04	0.02	761.04
316.000 REVLON INC 761525609	29.15	4,954.88	9,211.40	0.01	4,256.52
1,192.000 REXFORD INDUSTRIAL REALTY INC 76169C100	23.19	25,127.36	27,642.48	0.02	2,515.12
4,784.000 REYNOLDS AMERICAN INC 761713106	56.04	148,854.45	268,095.36	0.20	119,240.91
1,176.000 RICE ENERGY INC 762760106	21.35	26,130.72	25,107.60	0.02	-1,023.12
6,267.000 RIGEL PHARMACEUTICALS INC 766559603	2.38	16,607.55	14,915.46	0.01	-1,692.09
4,113.000 RINGCENTRAL INC 76680R206	20.60	61,941.78	84,727.80	0.06	22,786.02
4,991.000 RITE AID CORP 767754104	8.24	39,502.24	41,125.84	0.03	1,623.60



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924.000 ROBERT HALF INTERNATIONAL INC 770323103	48.78	28,297.13	45,072.72	0.03	16,775.59
1,048.000 ROCKWELL AUTOMATION INC 773903109	134.40	60,101.96	140,851.20	0.10	80,749.24
743.000 ROCKWELL COLLINS INC 774341101	92.76	40,823.46	68,920.68	0.05	28,097.22
870.000 ROLLINS INC 775711104	33.78	23,324.70	29,388.60	0.02	6,063.90
433.000 ROPER TECHNOLOGIES INC 776696106	183.08	58,181.65	79,273.64	0.06	21,091.99
1,662.000 ROSS STORES INC 778296103	65.60	86,500.02	109,027.20	0.08	22,527.18
275.000 RUSH ENTERPRISES INC 781846209	31.90	5,049.00	8,772.50	0.01	3,723.50
323.000 RYDER SYSTEM INC 783549108	74.44	16,910.88	24,044.12	0.02	7,133.24
603.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	63.01	22,823.55	37,995.03	0.03	15,171.48
281.000 S&T BANCORP INC 783859101	39.04	4,979.32	10,970.24	0.01	5,990.92



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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
623.000 SBA COMMUNICATIONS CORP 78388J106	103.26	25,290.00	64,330.98	0.05	39,040.98
1,263.000 S&P GLOBAL INC 78409V104	107.54	84,239.43	135,823.02	0.10	51,583.59
1,749.000 SEI INVESTMENTS CO 784117103	49.36	35,319.39	86,330.64	0.06	51,011.25
214.000 SJW GROUP 784305104	55.98	4,962.66	11,979.72	0.01	7,017.06
837.000 SL GREEN REALTY CORP 78440X101	107.55	51,158.20	90,019.35	0.07	38,861.15
2,501.000 SLM CORP 78442P106	11.02	14,947.14	27,561.02	0.02	12,613.88
887.000 SM ENERGY CO 78454L100	34.48	26,361.64	30,583.76	0.02	4,222.12
622.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	28.60	5,128.39	17,789.20	0.01	12,660.81
922.000 SABRE CORP 78573M104	24.95	25,059.96	23,003.90	0.02	-2,056.06
120.000 SAFETY INSURANCE GROUP INC 78648T100	73.70	4,950.00	8,844.00	0.01	3,894.00



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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	19.00	5,930.73	7,809.00	0.01	1,878.27
2,274.000 ST JUDE MEDICAL INC 790849103	80.19	80,504.70	182,352.06	0.13	101,847.36
3,452.000 SALESFORCE.COM INC 79466L302	68.46	113,742.55	236,323.92	0.17	122,581.37
830.000 SALLY BEAUTY HOLDINGS INC 79546E104	26.42	15,641.11	21,928.60	0.02	6,287.49
109.000 SANDERSON FARMS INC 800013104	94.24	5,261.43	10,272.16	0.01	5,010.73
276.000 SANDY SPRING BANCORP INC 800363103	39.99	4,832.76	11,037.24	0.01	6,204.48
1,407.000 SANMINA CORP 801056102	36.65	12,883.59	51,566.55	0.04	38,682.96
1,451.000 SCANA CORP 80589M102	73.28	49,643.40	106,329.28	0.08	56,685.88

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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
166.000	SCANSOURCE INC 806037107	40.35	4,965.06	6,698.10	0.00	1,733.04
466.000	HENRY SCHEIN INC 806407102	151.71	35,281.04	70,696.86	0.05	35,415.82
9,033.000	SCHLUMBERGER LTD 806857108	83.95	560,509.16	758,320.35	0.55	197,811.19
194.000	SCHOLASTIC CORP 807066105	47.49	4,834.48	9,213.06	0.01	4,378.58
7,756.000	CHARLES SCHWAB CORP/THE 808513105	39.47	94,455.14	306,129.32	0.22	211,674.18
223.000	SCIENCE APPLICATIONS INTERNATI 808625107	84.80	6,404.61	18,910.40	0.01	12,505.79
515.000	SCIENTIFIC GAMES CORP 80874P109	14.00	5,000.65	7,210.00	0.01	2,209.35
112.000	SCOTTS MIRACLE-GRO CO/THE 810186106	95.55	4,957.12	10,701.60	0.01	5,744.48
432.000	SCRIPPS NETWORKS INTERACTIVE I 811065101	71.37	22,272.92	30,831.84	0.02	8,558.92
247.000	SEACOR HOLDINGS INC 811904101	71.28	15,683.48	17,606.16	0.01	1,922.68



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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
662.000 SEALED AIR CORP 81211K100	45.34	14,890.40	30,015.08	0.02	15,124.68
1,234.000 SEATTLE GENETICS INC 812578102	52.77	27,004.51	65,118.18	0.05	38,113.67
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	13.25	5,106.00	7,950.00	0.01	2,844.00
340.000 SELECTIVE INSURANCE GROUP INC 816300107	43.05	5,392.40	14,637.00	0.01	9,244.60
702.000 SEMGROUP CORP 81663A105	41.75	25,249.65	29,308.50	0.02	4,058.85
1,489.000 SEMPRA ENERGY 816851109	100.64	78,923.46	149,852.96	0.11	70,929.50
265.000 SENSIENT TECHNOLOGIES CORP 81725T100	78.58	9,877.89	20,823.70	0.02	10,945.81
1,811.000 SERVICE CORP INTERNATIONAL/US 817565104	28.40	14,958.86	51,432.40	0.04	36,473.54
735.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	37.67	25,438.35	27,687.45	0.02	2,249.10
741.000 SERVICENOW INC 81762P102	74.34	57,835.42	55,085.94	0.04	-2,749.48



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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
996.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	27.30	5,522.82	27,190.80	0.02	21,667.98
250.000 SHERWIN-WILLIAMS CO/THE 824348106	268.74	62,431.10	67,185.00	0.05	4,753.90
574.000 SHUTTERFLY INC 82568P304	50.18	17,036.32	28,803.32	0.02	11,767.00
260.000 SIGNATURE BANK/NEW YORK NY 82669G104	150.20	14,513.20	39,052.00	0.03	24,538.80
124.000 SILGAN HOLDINGS INC 827048109	51.18	4,968.68	6,346.32	0.00	1,377.64
202.000 SIMMONS FIRST NATIONAL CORP 828730200	62.15	4,930.82	12,554.30	0.01	7,623.48
1,522.000 SIMON PROPERTY GROUP INC 828806109	177.67	129,174.72	270,413.74	0.20	141,239.02
261.000 SIMPSON MANUFACTURING CO INC 829073105	43.75	7,668.18	11,418.75	0.01	3,750.57
19,708.000 SIRIUS XM HOLDINGS INC 82968B103	4.45	38,546.63	87,700.60	0.06	49,153.97
284.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	59.96	5,236.05	17,028.64	0.01	11,792.59



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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
1,053.000 SKECHERS U.S.A. INC 830566105	24.58	4,794.66	25,882.74	0.02	21,088.08
1,809.000 SKYWORKS SOLUTIONS INC 83088M102	74.66	28,039.50	135,059.94	0.10	107,020.44
1,100.000 SMITH & WESSON HOLDING CORP 831756101	21.08	8,767.00	23,188.00	0.02	14,421.00
832.000 AO SMITH CORP 831865209	47.35	12,858.56	39,395.20	0.03	26,536.64
420.000 JM SMUCKER CO/THE 832696405	128.06	50,136.64	53,785.20	0.04	3,648.56
284.000 SNAP-ON INC 833034101	171.27	14,603.28	48,640.68	0.04	34,037.40
229.000 SNYDER'S-LANCE INC 833551104	38.34	4,813.58	8,779.86	0.01	3,966.28
375.000 SONIC AUTOMOTIVE INC 83545G102	22.90	5,231.25	8,587.50	0.01	3,356.25
693.000 SONOCO PRODUCTS CO 835495102	52.70	21,755.05	36,521.10	0.03	14,766.05
268.000 SOUTH STATE CORP 840441109	87.40	6,934.43	23,423.20	0.02	16,488.77



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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
4,334.000 SOUTHERN CO/THE 842587107	49.19	157,839.96	213,189.46	0.16	55,349.50
336.000 SOUTHSIDE BANCSHARES INC 84470P109	37.67	5,037.30	12,657.12	0.01	7,619.82
4,521.000 SOUTHWEST AIRLINES CO 844741108	49.84	37,786.12	225,326.64	0.16	187,540.52
133.000 SOUTHWEST GAS HOLDINGS INC 844895102	76.62	4,984.84	10,190.46	0.01	5,205.62
3,829.000 SOUTHWESTERN ENERGY CO 845467109	10.82	54,957.66	41,429.78	0.03	-13,527.88
903.000 SPARTANNASH CO 847215100	39.54	14,948.21	35,704.62	0.03	20,756.41
4,061.000 SPECTRA ENERGY CORP 847560109	41.09	102,469.63	166,866.49	0.12	64,396.86
6,217.000 SPECTRUM PHARMACEUTICALS INC 84763A108	4.43	27,541.31	27,541.31	0.02	0.00
237.000 SPECTRUM BRANDS HOLDINGS INC 84763R101	122.33	24,572.16	28,992.21	0.02	4,420.05
363.000 SPEEDWAY MOTORSPORTS INC 847788106	21.67	5,027.55	7,866.21	0.01	2,838.66



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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
995.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	58.35	19,907.90	58,058.25	0.04	38,150.35
415.000 SPIRIT AIRLINES INC 848577102	57.86	4,988.47	24,011.90	0.02	19,023.43
125.000 SPIRE INC 84857L101	64.55	4,991.25	8,068.75	0.01	3,077.50
4,046.000 SPIRIT REALTY CAPITAL INC 84860W102	10.86	40,055.40	43,939.56	0.03	3,884.16
643.000 SPLUNK INC 848637104	51.15	32,310.34	32,889.45	0.02	579.11
437.000 SPOK HOLDINGS INC 84863T106	20.75	4,959.95	9,067.75	0.01	4,107.80
5,513.000 SPRINT CORP 85207U105	8.42	36,457.71	46,419.46	0.03	9,961.75
1,167.000 SPROUTS FARMERS MARKET INC 85208M102	18.92	24,436.98	22,079.64	0.02	-2,357.34
1,048.000 STANLEY BLACK & DECKER INC 854502101	114.69	63,638.44	120,195.12	0.09	56,556.68
3,746.000 STAPLES INC 855030102	9.05	35,895.15	33,901.30	0.02	-1,993.85

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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
8,542.000	STARBUCKS CORP 855244109	55.52	146,604.17	474,251.84	0.35	327,647.67
1,034.000	STARWOOD PROPERTY TRUST INC 85571B105	21.95	21,920.58	22,696.30	0.02	775.72
1,470.000	STATE STREET CORP 857477103	77.72	92,819.78	114,248.40	0.08	21,428.62
599.000	STEEL DYNAMICS INC 858119100	35.58	15,145.38	21,312.42	0.02	6,167.04
714.000	STERICYCLE INC 858912108	77.04	41,276.93	55,006.56	0.04	13,729.63
726.000	STIFEL FINANCIAL CORP 860630102	49.95	24,700.72	36,263.70	0.03	11,562.98
2,713.000	STILLWATER MINING CO 86074Q102	16.11	23,413.19	43,706.43	0.03	20,293.24
2,243.000	STRYKER CORP 863667101	119.81	111,458.04	268,733.83	0.20	157,275.79
115.000	STURM RUGER & CO INC 864159108	52.70	3,192.40	6,060.50	0.00	2,868.10
1,232.000	SUFFOLK BANCORP 864739107	42.82	11,160.07	52,754.24	0.04	41,594.17



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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
431.000 SUN BANCORP INC/NJ 86663B201	26.00	5,348.71	11,206.00	0.01	5,857.29
1,473.000 SUNSTONE HOTEL INVESTORS INC 867892101	15.25	12,284.67	22,463.25	0.02	10,178.58
2,833.000 SUNTRUST BANKS INC 867914103	54.85	74,836.57	155,390.05	0.11	80,553.48
1,679.000 SUPERIOR ENERGY SERVICES INC 868157108	16.88	24,227.97	28,341.52	0.02	4,113.55
1,893.000 SUPERVALU INC 868536103	4.67	5,054.31	8,840.31	0.01	3,786.00
2,451.000 SYMANTEC CORP 871503108	23.89	51,019.61	58,554.39	0.04	7,534.78
686.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103	38.30	25,436.88	26,273.80	0.02	836.92
306.000 SYNAPTICS INC 87157D109	53.58	14,800.30	16,395.48	0.01	1,595.18
923.000 SYNOPSIS INC 871607107	58.86	23,407.28	54,327.78	0.04	30,920.50
691.000 SYNOVUS FINANCIAL CORP 87161C501	41.08	8,851.71	28,386.28	0.02	19,534.57



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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
172.000 SYNEXX CORP 87162W100	121.02	5,144.52	20,815.44	0.02	15,670.92
1,037.000 SYNUTRA INTERNATIONAL INC 87164C102	5.35	4,979.47	5,547.95	0.00	568.48
4,173.000 SYNCHRONY FINANCIAL 87165B103	36.27	133,066.94	151,354.71	0.11	18,287.77
2,140.000 SYSCO CORP 871829107	55.37	88,583.65	118,491.80	0.09	29,908.15
2,285.000 TCF FINANCIAL CORP 872275102	19.59	23,307.00	44,763.15	0.03	21,456.15
1,077.000 TD AMERITRADE HOLDING CORP 87236Y108	43.60	20,032.20	46,957.20	0.03	26,925.00
519.000 TFS FINANCIAL CORP 87240R107	19.04	4,899.36	9,881.76	0.01	4,982.40
3,242.000 TJX COS INC/THE 872540109	75.13	93,993.22	243,571.46	0.18	149,578.24
3,178.000 T-MOBILE US INC 872590104	57.51	86,007.51	182,766.78	0.13	96,759.27
462.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	49.29	6,842.22	22,771.98	0.02	15,929.76

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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
183.000	TANGER FACTORY OUTLET CENTERS 875465106	35.78	4,884.27	6,547.74	0.00	1,663.47
3,117.000	TARGET CORP 87612E106	72.23	238,189.13	225,140.91	0.16	-13,048.22
803.000	TARGA RESOURCES CORP 87612G101	56.07	35,648.36	45,024.21	0.03	9,375.85
180.000	TAUBMAN CENTERS INC 876664103	73.93	7,216.20	13,307.40	0.01	6,091.20
231.000	TEAM HEALTH HOLDINGS INC 87817A107	43.45	5,128.20	10,036.95	0.01	4,908.75
293.000	TECH DATA CORP 878237106	84.68	13,510.23	24,811.24	0.02	11,301.01
2,166.000	TEGNA INC 87901J105	21.39	23,445.49	46,330.74	0.03	22,885.25
229.000	TELEDYNE TECHNOLOGIES INC 879360105	123.00	14,788.97	28,167.00	0.02	13,378.03
269.000	TELEFLEX INC 879369106	161.15	14,883.77	43,349.35	0.03	28,465.58
424.000	TEMPUR SEALY INTERNATIONAL INC 88023U101	68.28	25,417.76	28,950.72	0.02	3,532.96



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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
8.000 TENNANT CO 880345103	71.20	306.32	569.60	0.00	263.28
373.000 TENNECO INC 880349105	62.47	10,089.65	23,301.31	0.02	13,211.66
2,492.000 TERADATA CORP 88076W103	27.17	65,863.56	67,707.64	0.05	1,844.08
1,238.000 TERADYNE INC 880770102	25.40	17,109.16	31,445.20	0.02	14,336.04
1,161.000 TEREX CORP 880779103	31.53	18,634.05	36,606.33	0.03	17,972.28
1,110.000 TERRENO REALTY CORP 88146M101	28.49	25,241.40	31,623.90	0.02	6,382.50
567.000 TESORO CORP 881609101	87.45	41,479.89	49,584.15	0.04	8,104.26
374.000 TESLA INC 88160R101	213.69	50,989.37	79,920.06	0.06	28,930.69
392.000 TETRA TECH INC 88162G103	43.15	8,874.88	16,914.80	0.01	8,039.92
279.000 TESSERA HOLDING CORP 88166T101	44.20	4,511.43	12,331.80	0.01	7,820.37



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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
7,279.000 TEXAS INSTRUMENTS INC 882508104	72.97	244,128.67	531,148.63	0.39	287,019.96
1,748.000 TEXTRON INC 883203101	48.56	31,848.56	84,882.88	0.06	53,034.32
2,629.000 THERMO FISHER SCIENTIFIC INC 883556102	141.10	103,380.78	370,951.90	0.27	267,571.12
865.000 THOMSON REUTERS CORP 884903105	43.78	24,945.55	37,869.70	0.03	12,924.15
237.000 THOR INDUSTRIES INC 885160101	100.05	7,245.09	23,711.85	0.02	16,466.76
3,584.000 3M CO 88579Y101	178.57	268,203.98	639,994.88	0.47	371,790.90
804.000 TIFFANY & CO 886547108	77.43	26,927.00	62,253.72	0.05	35,326.72
709.000 TIME INC 887228104	17.85	8,685.35	12,655.65	0.01	3,970.30
5,673.000 TIME WARNER INC 887317303	96.53	210,551.20	547,614.69	0.40	337,063.49
552.000 TIMKEN CO/THE 887389104	39.70	17,960.03	21,914.40	0.02	3,954.37



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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
1,306.000 TOLL BROTHERS INC 889478103	31.00	28,007.74	40,486.00	0.03	12,478.26
130.000 TOMPKINS FINANCIAL CORP 890110109	94.54	5,062.20	12,290.20	0.01	7,228.00
326.000 TOPBUILD CORP 89055F103	35.60	5,457.70	11,605.60	0.01	6,147.90
933.000 TORCHMARK CORP 891027104	73.76	26,189.27	68,818.08	0.05	42,628.81
1,624.000 TORO CO/THE 891092108	55.95	20,056.40	90,862.80	0.07	70,806.40
1,020.000 TOTAL SYSTEM SERVICES INC 891906109	49.03	18,125.40	50,010.60	0.04	31,885.20
395.000 TOWNE BANK/PORTSMOUTH VA 89214P109	33.25	5,100.49	13,133.75	0.01	8,033.26
804.000 TRACTOR SUPPLY CO 892356106	75.81	26,097.84	60,951.24	0.04	34,853.40
110.000 TRANSDIGM GROUP INC 893641100	248.96	25,016.20	27,385.60	0.02	2,369.40
1,823.000 TRAVELERS COS INC/THE 89417E109	122.42	84,751.63	223,171.66	0.16	138,420.03



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376.000 TREEHOUSE FOODS INC 89469A104	72.19	24,496.21	27,143.44	0.02	2,647.23
807.000 TRIBUNE MEDIA CO 896047503	34.98	26,978.01	28,228.86	0.02	1,250.85
422.000 TRICO BANCSHARES 896095106	34.18	6,055.70	14,423.96	0.01	8,368.26
1,003.000 TRIMAS CORP 896215209	23.50	24,453.14	23,570.50	0.02	-882.64
1,544.000 TRIMBLE INC 896239100	30.15	28,618.04	46,551.60	0.03	17,933.56
1,700.000 TRINITY INDUSTRIES INC 896522109	27.76	17,187.00	47,192.00	0.03	30,005.00
864.000 TRIPADVISOR INC 896945201	46.37	30,656.76	40,063.68	0.03	9,406.92
345.000 TRUEBLUE INC 89785X101	24.65	5,023.20	8,504.25	0.01	3,481.05
1,602.000 TUESDAY MORNING CORP 899035505	5.40	5,142.42	8,650.80	0.01	3,508.38
434.000 TUPPERWARE BRANDS CORP 899896104	52.62	20,697.46	22,837.08	0.02	2,139.62

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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
12,630.000	TWENTY-FIRST CENTURY FOX INC 90130A101	28.04	216,805.30	354,145.20	0.26	137,339.90
2,760.000	TWITTER INC 90184L102	16.30	51,961.20	44,988.00	0.03	-6,973.20
2,472.000	TYSON FOODS INC 902494103	61.68	40,278.10	152,472.96	0.11	112,194.86
1,250.000	UDR INC 902653104	36.48	28,512.50	45,600.00	0.03	17,087.50
1,057.000	UGI CORP 902681105	46.08	20,769.53	48,706.56	0.04	27,937.03
7,738.000	US BANCORP 902973304	51.37	295,308.19	397,501.06	0.29	102,192.87
5,482.000	UMH PROPERTIES INC 903002103	15.05	67,209.32	82,504.10	0.06	15,294.78
412.000	US SILICA HOLDINGS INC 90346E103	56.68	4,865.72	23,352.16	0.02	18,486.44
285.000	ULTA SALON COSMETICS & FRAGRAN 90384S303	254.94	17,906.55	72,657.90	0.05	54,751.35
157.000	ULTIMATE SOFTWARE GROUP INC/TH 90385D107	182.35	22,295.35	28,628.95	0.02	6,333.60



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390.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108	70.31	27,112.80	27,420.90	0.02	308.10
2,143.000 UMPQUA HOLDINGS CORP 904214103	18.78	22,843.44	40,245.54	0.03	17,402.10
1,518.000 UNDER ARMOUR INC 904311107	29.05	15,948.61	44,097.90	0.03	28,149.29
1,528.000 UNDER ARMOUR INC 904311206	25.17	15,421.05	38,459.76	0.03	23,038.71
1,210.000 UNION BANKSHARES CORP 90539J109	35.74	14,442.71	43,245.40	0.03	28,802.69
4,376.000 UNION PACIFIC CORP 907818108	103.68	114,211.46	453,703.68	0.33	339,492.22
1,093.000 UNISYS CORP 909214306	14.95	16,248.96	16,340.35	0.01	91.39
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	29.62	5,094.07	22,896.26	0.02	17,802.19
762.000 UNITED BANKSHARES INC/WV 909907107	46.25	11,516.06	35,242.50	0.03	23,726.44
1,795.000 UNITED CONTINENTAL HOLDINGS IN 910047109	72.88	43,020.22	130,819.60	0.10	87,799.38



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942.000 UNITED FINANCIAL BANCORP INC 910304104	18.16	9,977.00	17,106.72	0.01	7,129.72
277.000 UNITED FIRE GROUP INC 910340108	49.17	4,855.81	13,620.09	0.01	8,764.28
3,254.000 UNITED PARCEL SERVICE INC 911312106	114.64	247,944.91	373,038.56	0.27	125,093.65
877.000 UNITED RENTALS INC 911363109	105.58	29,665.30	92,593.66	0.07	62,928.36
1,392.000 UNITED STATES STEEL CORP 912909108	33.01	25,042.08	45,949.92	0.03	20,907.84
5,385.000 UNITED TECHNOLOGIES CORP 913017109	109.62	342,881.26	590,303.70	0.43	247,422.44
577.000 UNITED THERAPEUTICS CORP 91307C102	143.43	30,322.24	82,759.11	0.06	52,436.87
6,172.000 UNITEDHEALTH GROUP INC 91324P102	160.04	308,251.92	987,766.88	0.72	679,514.96
723.000 UNITIL CORP 913259107	45.34	19,860.65	32,780.82	0.02	12,920.17
455.000 UNIVERSAL CORP/VA 913456109	63.75	24,865.75	29,006.25	0.02	4,140.50



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413.000 UNIVERSAL DISPLAY CORP 91347P105	56.30	25,399.50	23,251.90	0.02	-2,147.60
322.000 UNIVERSAL ELECTRONICS INC 913483103	64.55	5,255.04	20,785.10	0.02	15,530.06
251.000 UNIVERSAL FOREST PRODUCTS INC 913543104	102.18	9,814.10	25,647.18	0.02	15,833.08
346.000 UNIVERSAL HEALTH SERVICES INC 913903100	106.38	14,933.36	36,807.48	0.03	21,874.12
2,315.000 UNUM GROUP 91529Y106	43.93	45,314.50	101,697.95	0.07	56,383.45
403.000 URBAN EDGE PROPERTIES 91704F104	27.51	6,400.34	11,086.53	0.01	4,686.19
776.000 VCA INC 918194101	68.65	16,594.96	53,272.40	0.04	36,677.44
1,525.000 VF CORP 918204108	53.35	62,863.15	81,358.75	0.06	18,495.60
6.000 VSE CORP 918284100	38.84	66.60	233.04	0.00	166.44
226.000 VAIL RESORTS INC 91879Q109	161.31	9,991.46	36,456.06	0.03	26,464.60



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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
3,315.000 VALERO ENERGY CORP 91913Y100	68.32	84,158.71	226,480.80	0.17	142,322.09
241.000 VALMONT INDUSTRIES INC 920253101	140.90	20,325.94	33,956.90	0.02	13,630.96
302.000 VALSPAR CORP/THE 920355104	103.61	11,602.06	31,290.22	0.02	19,688.16
493.000 VANTIV INC 92210H105	59.62	24,773.25	29,392.66	0.02	4,619.41
1,059.000 VARIAN MEDICAL SYSTEMS INC 92220P105	89.78	51,366.80	95,077.02	0.07	43,710.22
592.000 VECTREN CORP 92240G101	52.15	24,147.68	30,872.80	0.02	6,725.12
1,220.000 VECTOR GROUP LTD 92240M108	22.74	15,446.90	27,742.80	0.02	12,295.90
729.000 VEEVA SYSTEMS INC 922475108	40.70	24,530.85	29,670.30	0.02	5,139.45
986.000 VENTAS INC 92276F100	62.52	43,993.61	61,644.72	0.05	17,651.11
3,237.000 VEREIT INC 92339V100	8.46	30,395.43	27,385.02	0.02	-3,010.41

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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
1,677.000	VERIFONE SYSTEMS INC 92342Y109	17.73	29,951.22	29,733.21	0.02	-218.01
1,238.000	VERISIGN INC 92343E102	76.07	29,146.48	94,174.66	0.07	65,028.18
21,956.000	VERIZON COMMUNICATIONS INC 92343V104	53.38	817,007.44	1,172,011.28	0.86	355,003.84
145.000	VERINT SYSTEMS INC 92343X100	35.25	5,067.75	5,111.25	0.00	43.50
51.000	VERITIV CORP 923454102	53.75	1,289.12	2,741.25	0.00	1,452.13
1,120.000	VERISK ANALYTICS INC 92345Y106	81.17	52,152.76	90,910.40	0.07	38,757.64
1,564.000	VERTEX PHARMACEUTICALS INC 92532F100	73.67	57,135.04	115,219.88	0.08	58,084.84
742.000	VERSUM MATERIALS INC 92532W103	28.07	7,434.21	20,827.94	0.02	13,393.73
89.000	VIASAT INC 92552V100	66.22	3,721.09	5,893.58	0.00	2,172.49
3,550.000	VIACOM INC 92553P201	35.10	132,577.60	124,605.00	0.09	-7,972.60

		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
10,135.000	VISA INC 92826C839	78.02	241,754.48	790,732.70	0.58	548,978.22
2,019.000	VISHAY INTERTECHNOLOGY INC 928298108	16.20	19,059.36	32,707.80	0.02	13,648.44
371.000	VISHAY PRECISION GROUP INC 92835K103	18.90	4,960.27	7,011.90	0.01	2,051.63
360.000	VISTA OUTDOOR INC 928377100	36.90	6,471.68	13,284.00	0.01	6,812.32
258.000	VISTEON CORP 92839U206	80.34	14,889.92	20,727.72	0.02	5,837.80
332.000	VLASIC FOODS INTL INC COM 928559103	10.62	3,527.39	3,527.39	0.00	0.00
471.000	VMWARE INC 928563402	78.73	24,892.35	37,081.83	0.03	12,189.48
7,229.000	VONAGE HOLDINGS CORP 92886T201	6.85	13,662.81	49,518.65	0.04	35,855.84
998.000	VORNADO REALTY TRUST 929042109	104.37	81,607.39	104,161.26	0.08	22,553.87
673.000	VOYA FINANCIAL INC 929089100	39.22	26,866.16	26,395.06	0.02	-471.10



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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
996.000 VULCAN MATERIALS CO 929160109	125.15	57,455.44	124,649.40	0.09	67,193.96
90.000 WD-40 CO 929236107	116.90	4,888.80	10,521.00	0.01	5,632.20
213.000 WABCO HOLDINGS INC 92927K102	106.15	14,611.56	22,609.95	0.02	7,998.39
384.000 WSFS FINANCIAL CORP 929328102	46.35	4,825.60	17,798.40	0.01	12,972.80
1,647.000 WEC ENERGY GROUP INC 92939U106	58.65	43,446.80	96,596.55	0.07	53,149.75
545.000 WABASH NATIONAL CORP 929566107	15.82	4,845.05	8,621.90	0.01	3,776.85
320.000 WABTEC CORP/DE 929740108	83.02	15,928.17	26,566.40	0.02	10,638.23
8,103.000 WAL-MART STORES INC 931142103	69.12	402,165.66	560,079.36	0.41	157,913.70
4,169.000 WALGREENS BOOTS ALLIANCE INC 931427108	82.76	234,794.60	345,026.44	0.25	110,231.84
571.000 WASHINGTON FEDERAL INC 938824109	34.35	9,889.72	19,613.85	0.01	9,724.13



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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
2,675.000 WASHINGTON PRIME GROUP INC 93964W108	10.41	27,830.62	27,846.75	0.02	16.13
218.000 WASHINGTON TRUST BANCORP INC 940610108	56.05	4,848.32	12,218.90	0.01	7,370.58
1,461.000 WASTE MANAGEMENT INC 94106L109	70.91	50,187.21	103,599.51	0.08	53,412.30
320.000 WATERS CORP 941848103	134.39	29,330.56	43,004.80	0.03	13,674.24
1,807.000 WATERSTONE FINANCIAL INC 94188P101	18.40	25,152.36	33,248.80	0.02	8,096.44
189.000 WATTS WATER TECHNOLOGIES INC 942749102	65.20	6,261.57	12,322.80	0.01	6,061.23
222.000 WEBMD HEALTH CORP 94770V102	49.57	5,179.26	11,004.54	0.01	5,825.28
721.000 WEBSTER FINANCIAL CORP 947890109	54.28	14,170.57	39,135.88	0.03	24,965.31
826.000 WEINGARTEN REALTY INVESTORS 948741103	35.79	19,237.54	29,562.54	0.02	10,325.00
267.000 WELLCARE HEALTH PLANS INC 94946T106	137.08	13,107.03	36,600.36	0.03	23,493.33



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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
26,712.000 WELLS FARGO & CO 949746101	55.11	933,296.30	1,472,098.32	1.08	538,802.02
2,852.000 WELLTOWER INC 95040Q104	66.93	121,776.29	190,884.36	0.14	69,108.07
3,177.000 WENDY'S CO/THE 95058W100	13.52	14,804.82	42,953.04	0.03	28,148.22
261.000 WESBANCO INC 950810101	43.06	4,909.41	11,238.66	0.01	6,329.25
380.000 WESCO AIRCRAFT HOLDINGS INC 950814103	14.95	5,035.00	5,681.00	0.00	646.00
576.000 WESCO INTERNATIONAL INC 95082P105	66.55	20,378.88	38,332.80	0.03	17,953.92
306.000 WEST PHARMACEUTICAL SERVICES I 955306105	84.83	9,691.02	25,957.98	0.02	16,266.96
511.000 WESTAR ENERGY INC 95709T100	56.35	14,972.21	28,794.85	0.02	13,822.64
729.000 WESTERN ALLIANCE BANCORP 957638109	48.71	4,891.59	35,509.59	0.03	30,618.00
2,116.000 WESTERN DIGITAL CORP 958102105	67.95	59,450.09	143,782.20	0.11	84,332.11



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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 WESTERN REFINING INC 959319104	37.85	5,395.00	12,566.20	0.01	7,171.20
1,235.000 WESTERN UNION CO/THE 959802109	21.72	23,971.35	26,824.20	0.02	2,852.85
636.000 WESTLAKE CHEMICAL CORP 960413102	55.99	25,331.88	35,609.64	0.03	10,277.76
2,048.000 WESTROCK CO 96145D105	50.77	57,100.95	103,976.96	0.08	46,876.01
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	59.99	4,885.65	8,098.65	0.01	3,213.00
358.000 WEX INC 96208T104	111.60	20,422.49	39,952.80	0.03	19,530.31
4,707.000 WEYERHAEUSER CO 962166104	30.09	82,023.75	141,633.63	0.10	59,609.88
357.000 WHIRLPOOL CORP 963320106	181.77	35,735.02	64,891.89	0.05	29,156.87
1,956.000 WHITESTONE REIT 966084204	14.38	22,788.18	28,127.28	0.02	5,339.10
713.000 WHITEWAVE FOODS CO/THE 966244105	55.60	7,275.94	39,642.80	0.03	32,366.86



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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
1,446.000 WHOLE FOODS MARKET INC 966837106	30.76	44,595.21	44,478.96	0.03	-116.25
137.000 JOHN WILEY & SONS INC 968223206	54.50	4,945.70	7,466.50	0.01	2,520.80
3,537.000 WILLIAMS COS INC/THE 969457100	31.14	68,830.46	110,142.18	0.08	41,311.72
615.000 WILLIAMS-SONOMA INC 969904101	48.39	21,863.25	29,759.85	0.02	7,896.60
221.000 WINTRUST FINANCIAL CORP 97650W108	72.57	6,917.30	16,037.97	0.01	9,120.67
387.000 WOODWARD INC 980745103	69.05	12,527.19	26,722.35	0.02	14,195.16
391.000 WORKDAY INC 98138H101	66.09	25,008.82	25,841.19	0.02	832.37
445.000 WORLD FUEL SERVICES CORP 981475106	45.91	15,276.85	20,429.95	0.01	5,153.10
361.000 WORTHINGTON INDUSTRIES INC 981811102	47.44	7,104.48	17,125.84	0.01	10,021.36
2,045.000 WPX ENERGY INC 98212B103	14.57	28,207.51	29,795.65	0.02	1,588.14



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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
1,099.000 WYNDHAM WORLDWIDE CORP 98310W108	76.37	39,201.38	83,930.63	0.06	44,729.25
519.000 WYNN RESORTS LTD 983134107	86.51	42,319.12	44,898.69	0.03	2,579.57
1,214.000 XPO LOGISTICS INC 983793100	43.16	36,038.90	52,396.24	0.04	16,357.34
1,915.000 XILINX INC 983919101	60.37	45,059.95	115,608.55	0.08	70,548.60
7,741.000 XEROX CORP 984121103	8.73	63,377.01	67,578.93	0.05	4,201.92
1,134.000 XYLEM INC/NY 98419M100	49.52	31,196.40	56,155.68	0.04	24,959.28
5,364.000 YAHOO! INC 984332106	38.67	103,264.62	207,425.88	0.15	104,161.26
929.000 YELP INC 985817105	38.13	25,017.97	35,422.77	0.03	10,404.80
293.000 YORK WATER CO/THE 987184108	38.20	5,051.32	11,192.60	0.01	6,141.28
1,773.000 YUM! BRANDS INC 988498101	63.33	44,183.08	112,284.09	0.08	68,101.01



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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
1,773.000 YUM CHINA HOLDINGS INC 98850P109	26.12	17,996.31	46,310.76	0.03	28,314.45
962.000 ZAYO GROUP HOLDINGS INC 98919V105	32.86	25,541.10	31,611.32	0.02	6,070.22
552.000 ZEBRA TECHNOLOGIES CORP 989207105	85.76	16,526.88	47,339.52	0.03	30,812.64
838.000 ZILLOW GROUP INC 98954M200	36.47	23,553.89	30,561.86	0.02	7,007.97
1,013.000 ZIMMER BIOMET HOLDINGS INC 98956P102	103.20	68,539.07	104,541.60	0.08	36,002.53
1,913.000 ZIONS BANCORPORATION 989701107	43.04	29,670.63	82,335.52	0.06	52,664.89
2,650.000 ZOETIS INC 98978V103	53.53	128,339.85	141,854.50	0.10	13,514.65
512.000 ADIENT PLC G0084W101	58.60	24,064.00	30,003.20	0.02	5,939.20
817.000 AIRCASTLE LTD G0129K104	20.85	9,958.93	17,034.45	0.01	7,075.52
1,534.000 ALKERMES PLC G01767105	55.58	27,727.47	85,259.72	0.06	57,532.25



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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
817.000 ALLEGION PLC G0176J109	64.00	17,401.98	52,288.00	0.04	34,886.02
1,586.000 ALLERGAN PLC G0177J108	210.01	317,598.46	333,075.86	0.24	15,477.40
1,134.000 AMDOCS LTD G02602103	58.25	34,523.32	66,055.50	0.05	31,532.18
2,137.000 AON PLC G0408V102	111.53	104,734.37	238,339.61	0.17	133,605.24
1,611.000 ARCH CAPITAL GROUP LTD G0450A105	86.29	40,345.59	139,013.19	0.10	98,667.60
227.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	65.90	4,845.28	14,959.30	0.01	10,114.02
445.000 ASPEN INSURANCE HOLDINGS LTD G05384105	55.00	11,058.25	24,475.00	0.02	13,416.75
780.000 ARRIS INTERNATIONAL PLC G0551A103	30.13	8,548.80	23,501.40	0.02	14,952.60
1,804.000 ASSURED GUARANTY LTD G0585R106	37.77	24,191.64	68,137.08	0.05	43,945.44
814.000 AXIS CAPITAL HOLDINGS LTD G0692U109	65.27	25,022.36	53,129.78	0.04	28,107.42



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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
3,820.000 ACCENTURE PLC G1151C101	117.13	164,380.99	447,436.60	0.33	283,055.61
1,090.000 BUNGE LTD G16962105	72.24	65,437.24	78,741.60	0.06	13,304.36
272.000 CARDTRONICS PLC G1991C105	54.57	10,814.72	14,843.04	0.01	4,028.32
1,572.000 DELPHI AUTOMOTIVE PLC G27823106	67.35	54,873.45	105,874.20	0.08	51,000.75
2,577.000 EATON CORP PLC G29183103	67.09	132,663.96	172,890.93	0.13	40,226.97
885.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	92.40	32,503.20	81,774.00	0.06	49,270.80
50.000 ENSTAR GROUP LTD G3075P101	197.70	5,024.00	9,885.00	0.01	4,861.00
3,134.000 ENSCO PLC G3157S106	9.72	22,690.16	30,462.48	0.02	7,772.32
76.000 EVEREST RE GROUP LTD G3223R108	216.40	9,153.44	16,446.40	0.01	7,292.96
2,529.000 FRUIT OF THE LOOM INC CLA G3682L105	8.49	21,459.36	21,459.36	0.02	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
25.000 HELEN OF TROY LTD G4388N106	84.45	809.75	2,111.25	0.00	1,301.50
866.000 HERBALIFE LTD G4412G101	48.14	20,641.11	41,689.24	0.03	21,048.13
2,192.000 HORIZON PHARMA PLC G4617B105	16.18	5,282.72	35,466.56	0.03	30,183.84
1,038.000 IHS MARKIT LTD G47567105	35.41	34,025.65	36,755.58	0.03	2,729.93
2,452.000 INGERSOLL-RAND PLC G47791101	75.04	68,877.08	183,998.08	0.13	115,121.00
2,817.000 INVESCO LTD G491BT108	30.34	69,802.59	85,467.78	0.06	15,665.19
5,123.000 JOHNSON CONTROLS INTERNATIONAL G51502105	41.19	206,808.07	211,016.37	0.15	4,208.30
4,793.000 KOSMOS ENERGY LTD G5315B107	7.01	28,182.84	33,598.93	0.02	5,416.09
997.000 MALLINCKRODT PLC G5785G107	49.82	46,830.53	49,670.54	0.04	2,840.01
2,454.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	13.87	24,455.34	34,036.98	0.02	9,581.64



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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
7,275.000 MEDTRONIC PLC G5960L103	71.23	548,753.83	518,198.25	0.38	-30,555.58
1,037.000 MICHAEL KORS HOLDINGS LTD G60754101	42.98	46,708.53	44,570.26	0.03	-2,138.27
2,626.000 NABORS INDUSTRIES LTD G6359F103	16.40	36,496.79	43,066.40	0.03	6,569.61
1,207.000 NIELSEN HOLDINGS PLC G6518L108	41.95	36,458.86	50,633.65	0.04	14,174.79
3,614.000 NOBLE CORP PLC G65431101	5.92	25,803.96	21,394.88	0.02	-4,409.08
1,246.000 NORDIC AMERICAN TANKERS LTD G65773106	8.40	9,830.94	10,466.40	0.01	635.46
388.000 ONEBEACON INSURANCE GROUP LTD G67742109	16.05	4,904.32	6,227.40	0.00	1,323.08
857.000 PROTHENA CORP PLC G72800108	49.19	24,990.12	42,155.83	0.03	17,165.71
353.000 RENAISSANCERE HOLDINGS LTD G7496G103	136.22	20,092.76	48,085.66	0.04	27,992.90
1,475.000 PENTAIR PLC G7S00T104	56.07	55,187.69	82,703.25	0.06	27,515.56



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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
1,049.000 SHIP FINANCE INTERNATIONAL LTD G81075106	14.85	11,413.12	15,577.65	0.01	4,164.53
619.000 SIGNET JEWELERS LTD G81276100	94.26	19,869.90	58,346.94	0.04	38,477.04
189.000 THERAVANCE BIOPHARMA INC G8807B106	31.88	3,706.29	6,025.32	0.00	2,319.03
843.000 VALIDUS HOLDINGS LTD G9319H102	55.01	23,994.65	46,373.43	0.03	22,378.78
1,160.000 GOLAR LNG LTD G9456A100	22.94	28,037.20	26,610.40	0.02	-1,426.80
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	836.05	17,329.43	35,950.15	0.03	18,620.72
335.000 PERRIGO CO PLC G97822103	83.23	31,380.11	27,882.05	0.02	-3,498.06
1,948.000 XL GROUP LTD G98294104	37.26	41,278.12	72,582.48	0.05	31,304.36
189.000 ALLIED WORLD ASSURANCE CO HOLD H01531104	53.71	5,240.61	10,151.19	0.01	4,910.58
3,099.000 CHUBB LTD H1467J104	132.12	222,696.19	409,439.88	0.30	186,743.69



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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
1,790.000 TRANSOCEAN LTD H8817H100	14.74	27,494.40	26,384.60	0.02	-1,109.80
1,406.000 STRATASYS LTD M85548101	16.54	28,077.82	23,255.24	0.02	-4,822.58
253.000 CIMPRESS NV N20146101	91.61	8,574.17	23,177.33	0.02	14,603.16
1,483.000 LYONDELLBASELL INDUSTRIES NV N53745100	85.78	108,589.15	127,211.74	0.09	18,622.59
820.000 QIAGEN NV N72482107	28.02	15,022.83	22,976.40	0.02	7,953.57
351.000 WRIGHT MEDICAL GROUP NV N96617118	22.98	7,427.16	8,065.98	0.01	638.82
908.000 BANCO LATINOAMERICANO DE COMER P16994132	29.44	15,408.76	26,731.52	0.02	11,322.76
853.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	82.04	26,220.69	69,980.12	0.05	43,759.43
2,230.000 BROADCOM LTD Y09827109	176.77	234,516.24	394,197.10	0.29	159,680.86
2,930.000 DORIAN LPG LTD Y2106R110	8.21	25,256.60	24,055.30	0.02	-1,201.30



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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
3,252.000 TEEKAY CORP Y8564W103	8.03	26,763.96	26,113.56	0.02	-650.40
TOTAL EQUITY U.S. DOLLAR		<u>72,098,634.34</u>	<u>136,194,721.14</u>	<u>99.63</u>	<u>64,096,086.80</u>
TOTAL ASSETS U.S. DOLLAR		<u>72,598,056.24</u>	<u>136,694,143.04</u>	<u>100.00</u>	<u>64,096,086.80</u>
TOTAL ASSETS		<u><u>72,598,056.24</u></u>	<u><u>136,694,143.04</u></u>	<u><u>100.00</u></u>	<u><u>64,096,086.80</u></u>

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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					
1,510,105.640 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,510,105.64	1,510,105.64	5.06	0.00
CASH		-66,210.85	-66,210.85	-0.22	0.00
RECEIVABLE FOR INVESTMENTS SOLD		52,752.59	52,752.59	0.18	0.00
INTEREST RECEIVABLE		412,446.11	412,446.11	1.38	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-397,319.48	-397,319.48	-1.33	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,511,774.01	1,511,774.01	5.06	0.00
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	105.00	100,000.00	105,000.00	0.35	5,000.00
134,316.890 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.81	134,316.89	135,408.89	0.45	1,092.00
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	98.77	177,398.33	172,847.50	0.58	-4,550.83



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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
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	100.00	99,138.27	100,000.00	0.33	861.73
100,000.000 AMC NETWORKS INC 00164VAD5 5.000% 04/01/2024 DD 03/30/16	100.50	100,000.00	100,500.00	0.34	500.00
25,000.000 AMN HEALTHCARE INC 144A 00175PAA1 5.125% 10/01/2024 DD 10/03/16	99.75	25,000.00	24,937.50	0.08	-62.50
100,000.000 AMERICAN TIRE DISTRIBUTOR 144A 00214TAA6 10.250% 03/01/2022 DD 02/25/15	95.93	91,078.66	95,933.00	0.32	4,854.34
50,000.000 ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	102.25	50,092.32	51,125.00	0.17	1,032.68
50,000.000 AECOM 00766TAB6 5.750% 10/15/2022 DD 10/15/15	105.70	49,943.68	52,850.00	0.18	2,906.32
50,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	106.76	49,308.87	53,380.50	0.18	4,071.63
75,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	99.50	75,000.00	74,625.00	0.25	-375.00
200,000.000 ALBERTSONS COS LLC / SAFE 144A 013093AC3 5.750% 03/15/2025 DD 08/09/16	99.00	200,000.00	198,000.00	0.66	-2,000.00
100,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	101.38	101,030.29	101,375.00	0.34	344.71



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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
50,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	101.50	50,000.00	50,750.00	0.17	750.00
100,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	101.13	99,529.42	101,125.00	0.34	1,595.58
25,000.000 ALTA MESA HOLDINGS LP / A 144A 021332AE1 7.875% 12/15/2024 DD 12/08/16	103.50	25,000.00	25,875.00	0.09	875.00
200,000.000 ALTICE LUXEMBOURG SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14	106.75	211,278.51	213,500.00	0.72	2,221.49
175,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	103.00	175,345.60	180,250.00	0.60	4,904.40
45,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	105.25	46,024.23	47,362.50	0.16	1,338.27
20,000.000 ANCESTRY.COM 10/16 COV-LITE 03280FAF8 TL	100.91	19,902.54	20,181.20	0.07	278.66
25,000.000 ANTERO MIDSTREAM PARTNERS 144A 03690AAA4 5.375% 09/15/2024 DD 09/13/16	101.00	25,000.00	25,250.00	0.08	250.00
100,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	103.13	100,000.00	103,125.00	0.35	3,125.00
200,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAH3 4.625% 05/15/2023 DD 05/16/16	99.19	200,000.00	198,376.00	0.66	-1,624.00



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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 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14	90.25	177,017.04	180,500.00	0.60	3,482.96
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	100.00	101,244.88	100,000.00	0.33	-1,244.88
100,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	95.34	100,000.00	95,340.00	0.32	-4,660.00
75,000.000 BOMBARDIER INC 144A 097751BP5 8.750% 12/01/2021 DD 11/21/16	106.13	74,264.44	79,593.75	0.27	5,329.31
100,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	102.25	100,000.00	102,250.00	0.34	2,250.00
25,000.000 CBS RADIO INC 144A 124847AC8 7.250% 11/01/2024 DD 10/17/16	105.00	25,000.00	26,250.00	0.09	1,250.00
50,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	106.75	50,000.00	53,375.00	0.18	3,375.00
200,000.000 OUTFRONT MEDIA CAPITAL LLC / O 12505FAD3 5.625% 02/15/2024 DD 11/15/14	104.25	200,000.00	208,500.00	0.70	8,500.00
100,000.000 CDW LLC / CDW FINANCE CORP 12513GBB4 5.000% 09/01/2023 DD 03/03/15	100.13	100,602.23	100,125.00	0.34	-477.23
100,000.000 CST BRANDS INC 12646RAB1 5.000% 05/01/2023 DD 11/01/13	103.25	100,219.95	103,250.00	0.35	3,030.05



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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 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	105.50	150,105.35	158,250.00	0.53	8,144.65
250,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	97.50	228,371.53	243,750.00	0.82	15,378.47
100,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	96.50	100,000.00	96,500.00	0.32	-3,500.00
100,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	98.50	100,000.00	98,500.00	0.33	-1,500.00
50,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	103.50	50,000.00	51,750.00	0.17	1,750.00
116,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	100.88	117,057.42	117,015.00	0.39	-42.42
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	101.00	50,802.13	50,500.00	0.17	-302.13
150,000.000 CENTENE CORP 15135BAH4 6.125% 02/15/2024 DD 02/11/16	105.38	150,000.00	158,062.50	0.53	8,062.50
125,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	97.63	125,000.00	122,031.25	0.41	-2,968.75
100,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	95.00	100,000.00	95,000.00	0.32	-5,000.00



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50,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	105.00	50,000.00	52,500.00	0.18	2,500.00
300,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	103.00	299,219.47	309,000.00	1.03	9,780.53
55,000.000 CHENIERE CORPUS CHRISTI H 144A 16412XAB1 5.875% 03/31/2025 DD 12/09/16	102.03	55,000.00	56,117.05	0.19	1,117.05
100,000.000 CHESAPEAKE ENERGY CORP 144A 165167CQ8 8.000% 12/15/2022 DD 12/23/15	107.88	102,680.99	107,875.00	0.36	5,194.01
150,000.000 CHURCHILL DOWNS INC 171484AB4 5.375% 12/15/2021 DD 12/16/13	103.75	151,267.81	155,625.00	0.52	4,357.19
150,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	105.88	156,108.28	158,812.50	0.53	2,704.22
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	102.27	250,108.87	255,675.00	0.86	5,566.13
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	99.94	102,597.87	99,937.00	0.33	-2,660.87
50,000.000 COGENT COMMUNICATIONS GRO 144A 19240CAA1 5.375% 03/01/2022 DD 02/20/15	103.25	50,184.84	51,625.00	0.17	1,440.16
100,000.000 COMMSCOPE TECHNOLOGIES FI 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	106.00	100,000.00	106,000.00	0.36	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
25,000.000 COMMUNICATIONS SALES & LE 144A 20341WAE5 7.125% 12/15/2024 DD 12/15/16	101.00	25,000.00	25,250.00	0.08	250.00
50,000.000 CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12	103.63	47,903.78	51,815.00	0.17	3,911.22
100,000.000 CRESTWOOD MIDSTREAM PARTNERS L 226373AH1 6.125% 03/01/2022 DD 03/01/14	102.50	94,217.83	102,500.00	0.34	8,282.17
150,000.000 CROWNROCK LP / CROWNROCK 144A 228701AC2 7.125% 04/15/2021 DD 04/15/13	104.00	138,941.43	156,000.00	0.52	17,058.57
200,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	105.25	200,949.21	210,500.00	0.71	9,550.79
100,000.000 DANA INC 235825AC0 5.375% 09/15/2021 DD 08/02/13	103.63	102,670.17	103,625.00	0.35	954.83
125,000.000 DAVITA INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	104.50	127,030.97	130,625.00	0.44	3,594.03
150,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	106.07	149,940.43	159,111.00	0.53	9,170.57
225,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	111.00	226,120.65	249,750.00	0.84	23,629.35
100,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	105.25	102,089.09	105,250.00	0.35	3,160.91



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150,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	102.00	150,362.45	153,000.00	0.51	2,637.55
50,000.000 RR DONNELLEY & SONS CO 257867BB6 6.000% 04/01/2024 DD 03/20/14	94.25	51,680.22	47,125.00	0.16	-4,555.22
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	86.75	98,810.64	86,750.00	0.29	-12,060.64
100,000.000 DYNEGY INC 26817RAM0 6.750% 11/01/2019 DD 05/01/15	101.75	100,970.36	101,750.00	0.34	779.64
75,000.000 DYNEGY INC 144A 26817RAS7 8.000% 01/15/2025 DD 10/11/16	93.75	75,000.00	70,312.50	0.24	-4,687.50
200,000.000 ESH HOSPITALITY INC 144A 26907YAA2 5.250% 05/01/2025 DD 05/15/15	99.50	191,650.22	199,000.00	0.67	7,349.78
150,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAD6 VAR RT 01/15/2022 DD 05/06/14	92.00	152,180.64	138,000.00	0.46	-14,180.64
100,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	103.25	101,552.75	103,250.00	0.35	1,697.25
200,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	104.00	200,000.00	208,000.00	0.70	8,000.00
100,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	93.25	100,000.00	93,250.00	0.31	-6,750.00



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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 EXTRACTION OIL & GAS HOLD 144A 30227LAA5 7.875% 07/15/2021 DD 07/18/16	107.00	100,000.00	107,000.00	0.36	7,000.00
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	104.00	150,000.00	156,000.00	0.52	6,000.00
100,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	102.00	100,000.00	102,000.00	0.34	2,000.00
75,000.000 FERRELLGAS LP / FERRELLGAS FIN 315292AR3 VAR RT 06/15/2023 DD 06/15/16	98.25	75,000.00	73,687.50	0.25	-1,312.50
125,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	103.75	125,000.00	129,687.50	0.43	4,687.50
175,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	99.00	175,000.00	173,250.00	0.58	-1,750.00
125,000.000 FREEPORT-MCMORAN INC 35671DAZ8 3.875% 03/15/2023 DD 09/15/13	91.75	114,823.99	114,687.50	0.38	-136.49
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	103.00	150,000.00	154,500.00	0.52	4,500.00
200,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	93.00	203,855.65	186,000.00	0.62	-17,855.65
100,000.000 GENESIS ENERGY LP / GENESIS EN 37185LAG7 6.000% 05/15/2023 DD 05/21/15	101.75	100,000.00	101,750.00	0.34	1,750.00



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200,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	103.75	198,103.24	207,500.00	0.69	9,396.76
200,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BF7 5.000% 05/31/2026 DD 05/13/16	99.54	200,000.00	199,088.00	0.67	-912.00
96,939.805 WHEELABRATOR TECHNOLOGIES 38723BAB7 10/14 TLB	100.08	95,458.51	97,020.26	0.32	1,561.75
2,565.600 WHEELABRATOR TECHNOLOGIES 38723BAC5 10/14 TLC	100.08	2,526.39	2,567.73	0.01	41.34
25,000.000 GENESYS TELECOMMUNICATION 144A 39479TAA4 10.000% 11/30/2024 DD 12/01/16	106.25	25,000.00	26,562.50	0.09	1,562.50
100,000.000 GRINDING MEDIA INC / MC G 144A 398545AA1 7.375% 12/15/2023 DD 12/16/16	105.06	100,472.64	105,060.00	0.35	4,587.36
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	98.75	300,763.49	296,250.00	0.99	-4,513.49
25,000.000 GULFPORT ENERGY CORP 144A 402635AF3 6.000% 10/15/2024 DD 10/14/16	101.75	25,000.00	25,437.50	0.09	437.50
50,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	104.38	50,932.44	52,187.50	0.17	1,255.06
150,000.000 HCA INC 404119BT5 5.250% 06/15/2026 DD 03/15/16	103.38	158,164.06	155,062.50	0.52	-3,101.56



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250,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	98.25	250,303.56	245,625.00	0.82	-4,678.56
50,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	107.63	52,263.77	53,812.50	0.18	1,548.73
100,000.000 HD SUPPLY INC 144A 40415RAR6 5.750% 04/15/2024 DD 04/11/16	105.57	100,000.00	105,570.00	0.35	5,570.00
150,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	103.00	150,000.00	154,500.00	0.52	4,500.00
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	97.75	302,235.00	293,250.00	0.98	-8,985.00
125,000.000 HERTZ CORP/THE 144A 428040CS6 5.500% 10/15/2024 DD 09/22/16	87.38	125,000.00	109,218.75	0.37	-15,781.25
150,000.000 HERC RENTALS INC 144A 42806LAA9 7.500% 06/01/2022 DD 06/09/16	105.38	150,000.00	158,062.50	0.53	8,062.50
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	50,000.00	52,125.00	0.17	2,125.00
150,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	105.25	150,000.00	157,875.00	0.53	7,875.00
25,000.000 HUSBAY MINERALS INC 144A 443628AF9 7.250% 01/15/2023 DD 12/12/16	103.50	25,000.00	25,875.00	0.09	875.00



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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
50,000.000 HUSBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	103.94	50,000.00	51,969.00	0.17	1,969.00
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	109.75	127,043.93	137,187.50	0.46	10,143.57
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAD1 5.625% 08/01/2024 DD 08/09/16	99.25	200,000.00	198,500.00	0.66	-1,500.00
25,000.000 RACKSPACE HOSTING INC 144A 45332JAA0 8.625% 11/15/2024 DD 11/03/16	105.85	25,000.00	26,461.25	0.09	1,461.25
200,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	104.25	202,903.63	208,500.00	0.70	5,596.37
350,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	97.25	338,592.63	340,375.00	1.14	1,782.37
100,000.000 INVENTIV GROUP HOLDINGS I 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	104.74	100,000.00	104,740.00	0.35	4,740.00
100,000.000 IRON MOUNTAIN INC 46284PAP9 5.750% 08/15/2024 DD 08/10/12	102.75	102,326.13	102,750.00	0.34	423.87
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	106.25	152,398.42	159,375.00	0.53	6,976.58
150,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	105.00	156,128.21	157,500.00	0.53	1,371.79



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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
200,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	107.00	200,000.00	214,000.00	0.72	14,000.00
25,000.000 RP CROWN PARENT LLC 144A 47215YAA5 7.375% 10/15/2024 DD 10/06/16	103.75	25,000.00	25,937.50	0.09	937.50
50,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	86.25	48,364.76	43,125.00	0.14	-5,239.76
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	102.13	125,000.00	127,656.25	0.43	2,656.25
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	103.00	100,000.00	103,000.00	0.34	3,000.00
50,000.000 KRONOS ACQUISITION HOLDIN 144A 50106GAA0 9.000% 08/15/2023 DD 08/26/15	99.75	51,449.87	49,875.00	0.17	-1,574.87
25,000.000 LAMB WESTON HOLDINGS INC 144A 513272AA2 4.625% 11/01/2024 DD 11/09/16	100.25	25,000.00	25,062.50	0.08	62.50
20,000.000 LAMB WESTON HOLDINGS INC 144A 513272AB0 4.875% 11/01/2026 DD 11/09/16	98.94	20,000.00	19,787.60	0.07	-212.40
150,000.000 LENNAR CORP 526057BV5 4.750% 05/30/2025 DD 04/28/15	97.50	150,000.00	146,250.00	0.49	-3,750.00
100,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.00	100,000.00	101,000.00	0.34	1,000.00



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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 LIONS GATE ENTERTAINMENT 144A 535919AL8 5.875% 11/01/2024 DD 10/27/16	101.50	25,000.00	25,375.00	0.08	375.00
90,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.00	90,000.00	81,000.00	0.27	-9,000.00
225,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	105.26	225,860.40	236,835.00	0.79	10,974.60
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	106.25	176,315.28	185,937.50	0.62	9,622.22
75,000.000 MALLINCKRODT INTERNATIONA 144A 561233AC1 5.500% 04/15/2025 DD 04/15/15	89.50	75,000.00	67,125.00	0.22	-7,875.00
200,000.000 MALLINCKRODT INTERNATIONA 144A 561233AD9 5.625% 10/15/2023 DD 09/24/15	93.25	200,000.00	186,500.00	0.62	-13,500.00
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	102.25	150,000.00	153,375.00	0.51	3,375.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	99.50	100,000.00	99,500.00	0.33	-500.00
100,000.000 MIDAS INTERMEDIATE HOLDCO 144A 59563KAA8 7.875% 10/01/2022 DD 09/24/14	103.25	100,951.49	103,250.00	0.35	2,298.51
175,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	106.50	176,348.24	186,375.00	0.62	10,026.76



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75,000.000 MOLINA HEALTHCARE INC 60855RAG5 VAR RT 11/15/2022 DD 05/15/16	101.50	75,000.00	76,125.00	0.25	1,125.00
150,000.000 NATURE'S BOUNTY CO/THE 144A 628782AJ3 7.625% 05/15/2021 DD 05/05/16	103.50	150,000.00	155,250.00	0.52	5,250.00
125,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	101.80	125,213.37	127,250.00	0.43	2,036.63
100,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAH5 7.500% 11/01/2023 DD 10/24/16	103.25	100,000.00	103,250.00	0.35	3,250.00
150,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	100.25	151,632.79	150,375.00	0.50	-1,257.79
150,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	100.25	153,572.70	150,375.00	0.50	-3,197.70
100,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	102.75	99,877.38	102,750.00	0.34	2,872.62
200,000.000 NEXSTAR BROADCASTING INC 144A 65341XAA6 5.625% 08/01/2024 DD 07/27/16	99.25	200,000.00	198,500.00	0.66	-1,500.00
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	101.88	50,548.50	50,937.50	0.17	389.00
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	106.00	200,000.00	212,000.00	0.71	12,000.00



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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 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	101.00	25,000.00	25,250.00	0.08	250.00
100,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	102.88	102,442.08	102,875.00	0.34	432.92
50,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAL4 5.625% 12/15/2026 DD 12/22/16	98.33	49,531.97	49,162.50	0.16	-369.47
200,000.000 SFR GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	102.63	203,991.44	205,250.00	0.69	1,258.56
200,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	101.88	195,270.19	203,750.00	0.68	8,479.81
100,000.000 OASIS PETROLEUM INC 674215AG3 6.875% 03/15/2022 DD 03/15/14	102.50	93,944.61	102,500.00	0.34	8,555.39
125,000.000 ORBITAL ATK INC 68557NAC7 5.500% 10/01/2023 DD 04/01/16	103.00	125,000.00	128,750.00	0.43	3,750.00
50,000.000 PTC INC 69370CAA8 6.000% 05/15/2024 DD 05/12/16	105.50	50,000.00	52,750.00	0.18	2,750.00
150,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	103.00	150,522.24	154,500.00	0.52	3,977.76
200,000.000 PLATFORM SPECIALTY PRODUC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	100.75	191,585.59	201,500.00	0.67	9,914.41

		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	POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14	104.38	204,911.00	208,750.00	0.70	3,839.00
150,000.000	PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	101.50	152,799.61	152,250.00	0.51	-549.61
200,000.000	QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	103.75	200,000.00	207,500.00	0.69	7,500.00
100,000.000	TALEN ENERGY SUPPLY LLC 144A 74966NAA4 VAR RT 07/15/2019 DD 07/10/14	94.75	95,827.41	94,750.00	0.32	-1,077.41
250,000.000	RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	104.50	250,000.00	261,250.00	0.88	11,250.00
35,000.000	RACKSPACE HOSTING 11/16 TL 75008QAF3	101.21	34,828.15	35,422.80	0.12	594.65
100,000.000	RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.88	89,964.13	96,875.00	0.32	6,910.87
100,000.000	RANGE RESOURCES CORP 144A 75281AAZ2 5.000% 03/15/2023 DD 09/16/16	99.00	88,813.35	99,000.00	0.33	10,186.65
100,000.000	REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	103.00	102,215.98	103,000.00	0.34	784.02
100,000.000	REGIONALCARE HOSPITAL PAR 144A 75915QAC2 8.250% 05/01/2023 DD 04/29/16	99.75	103,411.36	99,750.00	0.33	-3,661.36



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100,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	99.50	100,000.00	99,500.00	0.33	-500.00
64,813.550 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	102.90	66,623.10	66,693.14	0.22	70.04
52,019.010 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	103.25	54,018.73	53,709.63	0.18	-309.10
50,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	103.13	51,307.83	51,562.50	0.17	254.67
100,000.000 RITE AID CORP 144A 767754CH5 6.125% 04/01/2023 DD 04/02/15	107.50	103,051.05	107,500.00	0.36	4,448.95
100,000.000 SBA COMMUNICATIONS CORP 144A 78388JAU0 4.875% 09/01/2024 DD 08/15/16	98.75	99,210.37	98,750.00	0.33	-460.37
100,000.000 SESI LLC 78412FAL8 6.375% 05/01/2019 DD 11/01/11	100.00	83,992.94	100,000.00	0.33	16,007.06
175,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	105.88	179,055.81	185,281.25	0.62	6,225.44
200,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	101.63	193,989.96	203,250.00	0.68	9,260.04
25,000.000 SM ENERGY CO 78454LAN0 6.750% 09/15/2026 DD 09/12/16	103.00	25,000.00	25,750.00	0.09	750.00



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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 SPX FLOW INC 144A 78469XAD9 5.625% 08/15/2024 DD 08/10/16	100.75	102,452.08	100,750.00	0.34	-1,702.08
150,000.000 SCOTTS MIRACLE-GRO CO/THE 144A 810186AL0 6.000% 10/15/2023 DD 10/13/15	105.75	150,000.00	158,625.00	0.53	8,625.00
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	98.00	125,000.00	122,500.00	0.41	-2,500.00
100,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	109.25	100,475.50	109,250.00	0.37	8,774.50
150,000.000 SHEA HOMES LP / SHEA HOME 144A 82088KAC2 5.875% 04/01/2023 DD 03/23/15	97.50	150,000.00	146,250.00	0.49	-3,750.00
225,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	99.75	224,208.42	224,437.50	0.75	229.08
350,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	104.50	352,634.96	365,750.00	1.23	13,115.04
100,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	105.50	100,000.00	105,500.00	0.35	5,500.00
100,000.000 SPRINGLEAF FINANCE CORP 85172FAB5 6.000% 06/01/2020 DD 12/01/13	101.38	98,047.89	101,375.00	0.34	3,327.11
150,000.000 SPRINGLEAF FINANCE CORP 85172FAG4 5.250% 12/15/2019 DD 12/03/14	100.75	145,315.55	151,125.00	0.51	5,809.45



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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
200,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	100.75	173,566.71	201,500.00	0.67	27,933.29
100,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	106.25	82,009.44	106,250.00	0.36	24,240.56
100,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	106.75	99,398.30	106,750.00	0.36	7,351.70
150,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	103.00	146,919.08	154,500.00	0.52	7,580.92
25,000.000 STARWOOD PROPERTY TRUST I 144A 85571BAE5 5.000% 12/15/2021 DD 12/16/16	101.34	25,000.00	25,335.00	0.08	335.00
200,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	101.00	203,370.16	202,000.00	0.68	-1,370.16
100,000.000 STERIGENICS-NORDION TOPCO 144A 85917NAA0 8.125% 11/01/2021 DD 11/01/16	99.50	100,000.00	99,500.00	0.33	-500.00
100,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	101.25	100,788.78	101,250.00	0.34	461.22
100,000.000 SUMMIT MATERIALS LLC / SUMMIT 86614RAG2 6.125% 07/15/2023 DD 07/08/15	102.62	99,449.43	102,624.00	0.34	3,174.57
200,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAG2 6.375% 04/01/2023 DD 10/01/16	101.25	200,000.00	202,500.00	0.68	2,500.00



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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 SURGICAL CARE AFFILIATES 144A 86881LAA4 6.000% 04/01/2023 DD 03/17/15	103.25	150,000.00	154,875.00	0.52	4,875.00
200,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	104.38	200,000.00	208,750.00	0.70	8,750.00
100,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	108.13	100,000.00	108,125.00	0.36	8,125.00
145,125.000 ALLFLEX 7/13 TL 87377KAB3	100.34	145,125.00	145,624.23	0.49	499.23
100,000.000 TEAM HEALTH INC 144A 87815VAG8 7.250% 12/15/2023 DD 11/23/15	113.75	101,955.51	113,750.00	0.38	11,794.49
200,000.000 TECK RESOURCES LTD 878742AV7 4.750% 01/15/2022 DD 07/05/11	100.25	181,738.72	200,500.00	0.67	18,761.28
75,000.000 TELESAT CANADA / TELESAT 144A 87952VAL0 8.875% 11/15/2024 DD 11/17/16	104.25	75,000.00	78,187.50	0.26	3,187.50
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	104.25	25,000.00	26,062.50	0.09	1,062.50
125,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	102.25	125,000.00	127,812.50	0.43	2,812.50
150,000.000 TESORO LOGISTICS LP / TESORO L 88160QAK9 5.500% 10/15/2019 DD 10/15/15	105.75	148,907.25	158,625.00	0.53	9,717.75



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250,000.000 TOWNSQUARE MEDIA INC 144A 892231AA9 6.500% 04/01/2023 DD 04/01/15	95.50	250,000.00	238,750.00	0.80	-11,250.00
150,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	104.00	154,806.76	156,000.00	0.52	1,193.24
100,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13	93.50	89,694.58	93,500.00	0.31	3,805.42
200,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12	104.13	201,302.54	208,250.00	0.70	6,947.46
100,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	101.25	101,373.93	101,250.00	0.34	-123.93
150,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	98.50	153,613.64	147,750.00	0.49	-5,863.64
200,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	103.00	201,043.52	206,000.00	0.69	4,956.48
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	102.50	50,550.98	51,250.00	0.17	699.02
150,000.000 VIKING CRUISES LTD 144A 92676XAA5 8.500% 10/15/2022 DD 10/19/12	103.75	141,829.87	155,625.00	0.52	13,795.13
150,000.000 VISTA OUTDOOR INC 928377AB6 5.875% 10/01/2023 DD 10/01/16	104.69	150,000.00	157,032.00	0.53	7,032.00



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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 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	84.75	150,000.00	127,125.00	0.43	-22,875.00
138,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	103.50	138,132.13	142,830.00	0.48	4,697.87
100,000.000 WEATHERFORD INTERNATIONAL LTD 947075AK3 8.250% 06/15/2023 DD 06/17/16	101.75	99,504.15	101,750.00	0.34	2,245.85
150,000.000 WESCO DISTRIBUTION INC 144A 95081QAL8 5.375% 06/15/2024 DD 06/15/16	100.25	150,000.00	150,375.00	0.50	375.00
150,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13	99.58	136,112.39	149,376.00	0.50	13,263.61
50,000.000 WHITING PETROLEUM CORP 966387AP7 6.250% 04/01/2023 DD 03/27/15	100.00	48,113.02	50,000.00	0.17	1,886.98
175,000.000 WIDEPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	105.50	183,041.42	184,625.00	0.62	1,583.58
200,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	100.75	200,000.00	201,500.00	0.67	1,500.00
200,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	102.50	179,623.23	205,000.00	0.69	25,376.77
200,000.000 ZF NORTH AMERICA CAPITAL 144A 98877DAB1 4.500% 04/29/2022 DD 04/29/15	103.13	192,304.28	206,250.00	0.69	13,945.72



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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
82,173.910 LIGHTSTONE 12/16 COV-LITE TLB 99AA72990	101.13	80,530.43	83,098.37	0.28	2,567.94
7,826.090 LIGHTSTONE 12/16 TLC 99AA73295	101.13	7,669.57	7,914.13	0.03	244.56
20,000.000 ANCESTRY.COM 10/16 TL 99AAA2558	99.51	19,902.54	19,902.54	0.07	0.00
100,000.000 BASS PRO SHOPS 11/16 COV-LITE 99AAA3101 TLB	99.00	99,000.00	99,000.00	0.33	0.00
75,000.000 GENESYS 11/16 (USD) COV-LITE 99AAA3135 TLB	101.96	73,987.50	76,468.50	0.26	2,481.00
99,750.000 SAFWAY GROUP 8/16 COV-LITE TLB 99AAA9785 0.000% 08/21/2023 DD 08/04/16	101.38	98,800.69	101,121.56	0.34	2,320.87
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		27,736,350.87	28,345,356.63	94.94	609,005.76
TOTAL ASSETS U.S. DOLLAR		29,248,124.88	29,857,130.64	100.00	609,005.76
TOTAL ASSETS		29,248,124.88	29,857,130.64	100.00	609,005.76



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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
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	0.07	0.07	0.00	0.00
EQUITY					
907,757.091 PARAMETRIC TX-MGD EM MK-INST 277907606	41.89	42,131,717.21	38,025,944.54	100.00	-4,105,772.67
TOTAL ASSETS U.S. DOLLAR		<u>42,131,717.28</u>	<u>38,025,944.61</u>	<u>100.00</u>	<u>-4,105,772.67</u>
TOTAL ASSETS		<u>42,131,717.28</u>	<u>38,025,944.61</u>	<u>100.00</u>	<u>-4,105,772.67</u>

	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
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		12,239.25	12,271.36	0.02	32.11
NON-BASE CURRENCY		96.49	97.21	0.00	0.72
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,800.37	-1,805.07	-0.00	-4.70
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR		10,535.37	10,563.50	0.02	28.13
EQUITY					
806.000 RAMSAY HEALTH CARE LTD AA6041997	49.46	30,447.59	39,861.56	0.06	9,413.97
15,132.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	22.03	340,574.72	333,314.41	0.50	-7,260.31
5,953.000 AMCOR LTD/AUSTRALIA AA6066606	10.83	49,810.08	64,442.98	0.10	14,632.90
18,141.000 WESTPAC BANKING CORP AA6076142	23.61	464,059.17	428,230.28	0.64	-35,828.89
1,797.000 BANK OF QUEENSLAND LTD AA6076241	8.60	17,296.43	15,445.34	0.02	-1,851.09



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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
11,786.000 FORTESCUE METALS GROUP LTD AA6086257	4.26	32,026.38	50,266.69	0.08	18,240.31
32,780.000 TELSTRA CORP LTD AA6087289	3.69	108,662.82	121,053.59	0.18	12,390.77
6,193.000 BENDIGO & ADELAIDE BANK LTD AA6091281	9.20	56,625.82	56,996.11	0.09	370.29
739.000 ASX LTD AA6129222	36.02	23,073.95	26,616.37	0.04	3,542.42
5,861.000 BHP BILLITON LTD AA6144692	18.15	151,111.67	106,353.39	0.16	-44,758.28
13,063.000 MIRVAC GROUP AA6161977	1.54	17,571.21	20,147.50	0.03	2,576.29
3,005.000 CSL LTD AA6185497	72.71	122,514.46	218,484.18	0.33	95,969.72
818.000 REA GROUP LTD AA6198573	39.99	29,597.06	32,713.49	0.05	3,116.43
9,382.000 TRANSURBAN GROUP AA6200882	7.47	53,132.17	70,108.98	0.11	16,976.81
269.000 COCHLEAR LTD AA6211798	88.74	17,957.95	23,870.64	0.04	5,912.69



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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
16,624.000 ORIGIN ENERGY LTD AA6214867	4.77	96,177.09	79,326.72	0.12	-16,850.37
9,081.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	59.67	490,959.08	541,891.25	0.82	50,932.17
8,135.000 BORAL LTD AA6218678	3.92	29,751.65	31,867.89	0.05	2,116.24
888.000 RIO TINTO LTD AA6220104	43.37	39,016.44	38,515.75	0.06	-500.69
11,802.000 APA GROUP AA6247305	6.21	73,712.30	73,237.75	0.11	-474.55
3,087.000 ARISTOCRAT LEISURE LTD AA6253980	11.22	31,038.88	34,647.10	0.05	3,608.22
8,920.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	4.34	32,214.91	38,689.24	0.06	6,474.33
7,986.000 TPG TELECOM LTD AA6351875	4.94	43,299.74	39,437.76	0.06	-3,861.98
19,215.000 GPT GROUP/THE AA6365867	3.64	63,145.46	69,985.31	0.11	6,839.85
5,706.000 LENDLEASE GROUP AA6512005	10.59	53,567.07	60,405.67	0.09	6,838.60



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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
8,385.000 SUNCORP GROUP LTD AA6585084	9.79	73,952.66	82,087.74	0.12	8,135.08
10,948.000 NATIONAL AUSTRALIA BANK LTD AA6624602	22.21	268,954.31	243,134.79	0.37	-25,819.52
2,971.000 NEWCREST MINING LTD AA6637109	14.66	29,922.57	43,563.85	0.07	13,641.28
14,141.000 OIL SEARCH LTD AA6657602	5.19	72,786.80	73,417.20	0.11	630.40
13,382.000 INCITEC PIVOT LTD AA6673047	2.61	32,310.92	34,883.66	0.05	2,572.74
10,647.000 QBE INSURANCE GROUP LTD AA6715749	8.99	92,374.50	95,751.90	0.14	3,377.40
19,373.000 SANTOS LTD AA6776709	2.91	79,976.21	56,392.52	0.08	-23,583.69
3,682.000 SONIC HEALTHCARE LTD AA6821125	15.50	54,734.26	57,055.31	0.09	2,321.05
4,546.000 WESFARMERS LTD AA6948837	30.51	136,265.55	138,714.71	0.21	2,449.16
11,358.000 ALUMINA LTD AA6954983	1.33	18,469.39	15,050.52	0.02	-3,418.87



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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
29,697.000 DUET GROUP AAB01WT60	1.98	62,357.45	58,919.86	0.09	-3,437.59
4,056.000 DEXUS PROPERTY GROUP AAB033YN9	6.97	18,164.01	28,253.46	0.04	10,089.45
12,342.000 GOODMAN GROUP AAB03FYZ5	5.16	47,469.68	63,719.68	0.10	16,250.00
7,964.000 TATTS GROUP LTD AAB0CRCP5	3.24	17,976.43	25,834.96	0.04	7,858.53
11,305.000 BRAMBLES LTD AAB1FJOC0	8.98	87,854.35	101,505.79	0.15	13,651.44
1,965.000 MACQUARIE GROUP LTD AAB28YTC2	63.08	91,217.53	123,959.26	0.19	32,741.73
5,986.000 CROWN RESORTS LTD AAB29LCJ2	8.39	48,558.95	50,193.08	0.08	1,634.13
1,545.000 DULUXGROUP LTD AAB3VL4P0	4.52	3,376.02	6,980.90	0.01	3,604.88
14,050.000 VOCUS GROUP LTD AAB3WS5W8	2.80	41,724.31	39,371.85	0.06	-2,352.46
2,741.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	15.91	18,081.23	43,605.14	0.07	25,523.91

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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
2,759.000	TREASURY WINE ESTATES LTD AAB61JC64	7.73	9,582.71	21,336.42	0.03	11,753.71
6,530.000	SYDNEY AIRPORT AAB70DWB3	4.34	30,183.30	28,322.95	0.04	-1,860.35
12,410.000	AURIZON HOLDINGS LTD AAB87CVM3	3.66	41,530.92	45,379.71	0.07	3,848.79
1,065.000	SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.60	1,564.33	1,704.28	0.00	139.95
3,366.000	CYBG PLC AABD6GND3	3.49	8,967.29	11,747.89	0.02	2,780.60
5,953.000	ORORA LTD AABH4TCW8	2.17	6,134.48	12,888.60	0.02	6,754.12
39,907.000	SCENTRE GROUP AABLZH0Z7	3.36	123,875.93	134,080.50	0.20	10,204.57
29,354.000	MEDIBANK PVT LTD AABRTNNQ3	2.04	55,446.74	59,939.75	0.09	4,493.01
4,940.000	AGL ENERGY LTD AABSS7GP7	16.00	58,222.97	79,017.12	0.12	20,794.15
44,943.000	SOUTH32 LTD AABWSW5D2	1.99	89,140.99	89,493.87	0.13	352.88



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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
34,138.000 VICINITY CENTRES AABY7QXS0	2.17	74,273.27	73,910.78	0.11	-362.49
TOTAL EQUITY AUSTRALIAN DOLLAR		4,262,794.16	4,556,128.00	6.85	293,333.84
TOTAL ASSETS AUSTRALIAN DOLLAR		4,273,329.53	4,566,691.50	6.87	293,361.97
DANISH KRONE					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		6,984.87	6,723.18	0.01	-261.69
NON-BASE CURRENCY		241.54	244.57	0.00	3.03
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE		7,226.41	6,967.75	0.01	-258.66
EQUITY					
450.000 CARLSBERG A/S SD4169217	86.46	40,097.19	38,906.74	0.06	-1,190.45
59.000 AP MOLLER - MAERSK A/S SD4253045	1,598.68	108,108.22	94,322.33	0.14	-13,785.89
45.000 AP MOLLER - MAERSK A/S SD4253052	1,513.57	68,186.03	68,110.73	0.10	-75.30
4,923.000 DANSKE BANK A/S SD4588820	30.38	129,208.91	149,584.95	0.22	20,376.04
252.000 GENMAB A/S SD4595734	166.39	32,462.57	41,931.19	0.06	9,468.62



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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
831.000 VESTAS WIND SYSTEMS A/S SD5964657	65.11	32,325.13	54,106.86	0.08	21,781.73
1,000.000 DSV A/S SDB1WT5G0	44.57	18,674.67	44,570.22	0.07	25,895.55
898.000 PANDORA A/S SDB44XTX3	131.07	86,750.27	117,702.83	0.18	30,952.56
2,297.000 NOVOZYMES A/S SDB798FW3	34.54	69,852.84	79,341.16	0.12	9,488.32
750.000 COLOPLAST A/S SDB8FMRX8	67.56	21,318.35	50,673.45	0.08	29,355.10
11,533.000 NOVO NORDISK A/S SDBHC8X98	36.13	239,416.56	416,686.89	0.63	177,270.33
1,508.000 ISS A/S SDBKJ9RT5	33.82	42,022.85	50,997.18	0.08	8,974.33
1,448.000 DONG ENERGY A/S SDBYT16L1	37.96	50,438.17	54,965.89	0.08	4,527.72
TOTAL EQUITY DANISH KRONE		938,861.76	1,261,900.42	1.90	323,038.66
TOTAL ASSETS DANISH KRONE		946,088.17	1,268,868.17	1.91	322,780.00
EURO CURRENCY UNIT 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
DIVIDENDS RECEIVABLE		16,864.88	16,961.74	0.03	96.86
DIVIDENDS RECEIVABLE RECLAIM		86,292.73	80,020.67	0.12	-6,272.06
NON-BASE CURRENCY		3,525.86	3,565.78	0.01	39.92
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,629.23	-1,645.87	-0.00	-16.64
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		105,054.24	98,902.32	0.15	-6,151.92
EQUITY					
1,864.000 OMV AG EA4651454	35.40	55,300.08	65,980.77	0.10	10,680.69
1,275.000 VOESTALPINE AG EA4943406	39.33	50,454.87	50,147.83	0.08	-307.04
2,813.000 ERSTE GROUP BANK AG EA5289833	29.35	73,934.32	82,557.11	0.12	8,622.79
2,467.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	18.33	47,893.27	45,223.95	0.07	-2,669.32
3,352.000 IMMOEAST AG NPV(EXCHANGE RATE EAB46JKC8 SH0	0.00	0.00	0.03	0.00	0.03



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
251.000 BUWOG AG EABLMP1D7	23.30	4,594.27	5,848.16	0.01	1,253.89
521.000 UMICORE SA EB4005006	57.11	18,950.42	29,756.77	0.04	10,806.35
1,930.000 KBC GROUP NV EB4497740	62.05	107,525.28	119,758.32	0.18	12,233.04
502.000 SOLVAY SA EB4821105	117.45	58,889.82	58,958.10	0.09	68.28
433.000 UCB SA EB5596995	64.24	18,802.13	27,818.01	0.04	9,015.88
850.000 GROUPE BRUXELLES LAMBERT SA EB7097323	84.08	73,744.48	71,471.97	0.11	-2,272.51
2,057.000 PROXIMUS SADP EBB00D9P7	28.86	65,677.44	59,360.82	0.09	-6,316.62
550.000 TELENET GROUP HOLDING NV EBB0LKSK8	55.61	30,343.26	30,583.53	0.05	240.27
1,929.000 AGEAS EBB86S2N3	39.67	71,346.13	76,521.79	0.12	5,175.66
4,395.000 ANHEUSER-BUSCH INBEV SA/NV EBBYHL24	106.06	286,577.77	466,112.22	0.70	179,534.45



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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
1,422.000 ADIDAS AG ED4031974	158.37	85,513.52	225,203.15	0.34	139,689.63
2,726.000 FRESENIUS SE & CO KGAA ED4352099	78.33	115,745.80	213,515.95	0.32	97,770.15
1,176.000 UNITED INTERNET AG ED4354137	39.13	18,245.59	46,012.12	0.07	27,766.53
362.000 HANNOVER RUECK SE ED4511801	108.43	18,317.70	39,251.04	0.06	20,933.34
787.000 GEA GROUP AG ED4557101	40.32	18,771.10	31,734.27	0.05	12,963.17
497.000 CONTINENTAL AG ED4598584	193.76	51,092.45	96,297.51	0.14	45,205.06
4,720.000 DEUTSCHE POST AG ED4617855	32.95	94,863.15	155,500.95	0.23	60,637.80
1,056.000 MERCK KGAA ED4741846	104.58	78,730.53	110,434.86	0.17	31,704.33
5,848.000 SAP SE ED4846280	87.34	348,945.26	510,786.82	0.77	161,841.56
2,945.000 E.ON SE ED4942907	7.07	26,844.50	20,811.80	0.03	-6,032.70



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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
621.000 HENKEL AG & CO KGAA ED5002461	104.40	44,577.94	64,831.88	0.10	20,253.94
2,038.000 METRO AG ED5041410	33.31	64,987.69	67,894.50	0.10	2,906.81
3,779.000 BAYER AG ED5069213	104.56	265,040.06	395,122.29	0.59	130,082.23
4,842.000 BASF SE ED5086571	93.14	324,313.74	451,007.96	0.68	126,694.22
379.000 BEIERSDORF AG ED5107401	85.01	22,819.99	32,219.87	0.05	9,399.88
215.000 HOCHTIEF AG ED5108664	140.33	18,569.95	30,171.91	0.05	11,601.96
1,021.000 HEIDELBERGCEMENT AG ED5120677	93.48	63,018.73	95,445.62	0.14	32,426.89
1,271.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	84.85	76,802.94	107,850.24	0.16	31,047.30
2,737.000 ALLIANZ SE ED5231482	165.60	379,177.29	453,235.57	0.68	74,058.28
1,076.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	189.49	182,401.21	203,886.76	0.31	21,485.55



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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
295.000 VOLKSWAGEN AG ED5497109	144.24	33,690.06	42,549.93	0.06	8,859.87
5,805.000 DAIMLER AG ED5529026	74.59	336,666.05	433,006.10	0.65	96,340.05
327.000 MAN SE ED5563520	99.49	27,614.67	32,534.72	0.05	4,920.05
1,164.000 THYSSENKRUPP AG ED5636920	23.88	29,035.31	27,795.78	0.04	-1,239.53
4,580.000 SIEMENS AG ED5727976	123.19	476,245.20	564,232.18	0.85	87,986.98
2,299.000 QIAGEN NV ED5732828	28.14	52,810.82	64,695.54	0.10	11,884.72
1,229.000 LINDE AG ED5740813	164.65	180,504.61	202,350.52	0.30	21,845.91
2,196.000 BAYERISCHE MOTOREN WERKE AG ED5756025	93.61	146,995.28	205,565.50	0.31	58,570.22
20,177.000 DEUTSCHE TELEKOM AG ED5842353	17.25	297,588.26	348,062.06	0.52	50,473.80
8,252.000 INFINEON TECHNOLOGIES AG ED5889503	17.41	93,648.00	143,699.69	0.22	50,051.69



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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
836.000 DEUTSCHE BOERSE AG ED7021964	80.60	63,001.23	67,384.94	0.10	4,383.71
340.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	59.25	18,116.28	20,143.40	0.03	2,027.12
514.000 LANXESS AG EDB05M8B0	65.76	29,649.72	33,802.52	0.05	4,152.80
1,907.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	31.47	37,687.83	60,020.42	0.09	22,332.59
507.000 BRENNTAG AG EDB4YVF55	55.69	19,442.18	28,235.24	0.04	8,793.06
2,503.000 K+S AG EDB54C012	23.93	66,503.88	59,902.49	0.09	-6,601.39
2,042.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	29.93	60,684.98	61,124.83	0.09	439.85
1,199.000 OSRAM LICHT AG EDB923933	52.55	43,265.48	63,010.95	0.09	19,745.47
3,654.000 VONOVIA SE EDBBJPFY6	32.60	120,736.45	119,109.62	0.18	-1,626.83
243.000 DEUTSCHE BOERSE AG EDBDC5MF6	81.79	19,861.34	19,873.83	0.03	12.49



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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
6,020.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	14.02	88,344.73	84,417.87	0.13	-3,926.86
3,374.000 ENDESA SA EE5271783	21.23	70,057.06	71,619.37	0.11	1,562.31
7,971.000 BANKINTER SA EE5474007	7.76	58,801.82	61,878.55	0.09	3,076.73
14,808.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	6.77	111,982.15	100,178.58	0.15	-11,803.57
3,855.000 GAS NATURAL SDG SA EE5650424	18.89	70,081.43	72,823.16	0.11	2,741.73
1,203.000 REPSOL SA EE5669358	14.15	19,138.03	17,028.16	0.03	-2,109.87
38,483.000 BANCO SANTANDER SA EE5705947	5.23	269,460.62	201,285.54	0.30	-68,175.08
3,135.000 TELEFONICA SA EE5732529	9.30	30,463.39	29,164.58	0.04	-1,298.81
4,032.000 ZARDOYA OTIS SA EE5770909	8.47	33,568.11	34,149.60	0.05	581.49
825.000 ENAGAS SA EE7383073	25.45	18,520.95	20,992.83	0.03	2,471.88

		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,345.000	GAMESA CORP TECNOLOGICA SA EEB01CP25	20.33	18,358.70	27,337.17	0.04	8,978.47
2,141.000	ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	31.66	77,483.92	67,791.76	0.10	-9,692.16
4,617.000	FERROVIAL SA EEB038516	17.93	68,654.11	82,761.93	0.12	14,107.82
7,272.000	CAIXABANK SA EEB283W91	3.31	20,191.38	24,084.25	0.04	3,892.87
35,460.000	IBERDROLA SA EEB288C92	6.58	257,927.22	233,160.55	0.35	-24,766.67
3,184.000	AMADEUS IT GROUP SA EEB3MSM24	45.53	104,387.95	144,978.85	0.22	40,590.90
10,778.000	INTERNATIONAL CONSOLIDATED AIR EEB5282K7	5.41	54,712.10	58,306.96	0.09	3,594.86
2,865.000	DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	4.92	14,929.86	14,096.98	0.02	-832.88
3,360.000	RED ELECTRICA CORP SA EEBD6FXN0	18.91	54,683.41	63,525.48	0.10	8,842.07
6,509.000	INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.21	123,730.59	222,643.88	0.33	98,913.29

		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
622.000	AENA SA EEBVRZ8L5	136.75	74,337.59	85,057.47	0.13	10,719.88
2,390.000	GRIFOLS SA EEBYY3DX0	19.91	16,018.71	47,593.70	0.07	31,574.99
3,749.000	AIRBUS SE EF4012250	66.28	165,791.52	248,485.56	0.37	82,694.04
4,668.000	VEOLIA ENVIRONNEMENT SA EF4031870	17.06	86,339.03	79,638.79	0.12	-6,700.24
1,446.000	L'OREAL SA EF4057800	182.89	179,009.77	264,464.22	0.40	85,454.45
273.000	CHRISTIAN DIOR SE EF4061398	210.16	30,353.49	57,373.39	0.09	27,019.90
1,730.000	LVMH MOET HENNESSY LOUIS VUITT EF4061414	191.33	255,118.55	331,003.75	0.50	75,885.20
452.000	THALES SA EF4162790	97.17	18,203.80	43,922.70	0.07	25,718.90
988.000	CAPGEMINI SA EF4163434	84.54	61,688.64	83,523.75	0.13	21,835.11
1,566.000	PUBLICIS GROUPE SA EF4380426	69.14	87,262.91	108,271.46	0.16	21,008.55



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
1,231.000 CIE GENERALE DES ETABLISSEMENT EF4588366	111.49	112,785.26	137,240.59	0.21	24,455.33
1,494.000 PERNOD RICARD SA EF4682326	108.59	146,520.39	162,228.25	0.24	15,707.86
1,277.000 RENAULT SA EF4712792	89.14	84,675.71	113,827.85	0.17	29,152.14
2,938.000 SCHNEIDER ELECTRIC SE EF4834109	69.73	181,355.59	204,865.34	0.31	23,509.75
1,641.000 VIVENDI SA EF4834778	19.04	31,077.65	31,250.41	0.05	172.76
548.000 TECHNIP SA EF4874162	71.52	31,860.41	39,194.38	0.06	7,333.97
2,699.000 ORANGE SA EF5176179	15.23	44,536.09	41,093.13	0.06	-3,442.96
168.000 HERMES INTERNATIONAL EF5253978	411.35	39,869.63	69,107.22	0.10	29,237.59
188.000 SOCIETE BIC SA EF5298783	136.22	20,177.31	25,609.54	0.04	5,432.23
616.000 DASSAULT SYSTEMES SE EF5330040	76.35	18,588.80	47,033.67	0.07	28,444.87



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
461.000 KERING EF5505070	224.98	74,059.99	103,714.94	0.16	29,654.95
1,192.000 CARREFOUR SA EF5641560	24.14	30,326.06	28,778.73	0.04	-1,547.33
369.000 ATOS SE EF5654787	105.74	30,536.20	39,017.58	0.06	8,481.38
5,472.000 SANOFI EF5671732	81.11	407,812.17	443,835.42	0.67	36,023.25
1,867.000 ACCOR SA EF5852845	37.37	69,474.43	69,769.40	0.10	294.97
1,631.000 NOKIA OYJ EF5946456	4.82	11,796.39	7,854.88	0.01	-3,941.51
6,404.000 STMICROELECTRONICS NV EF5962339	11.36	67,100.22	72,781.02	0.11	5,680.80
4,943.000 SOCIETE GENERALE SA EF5966512	49.30	267,678.49	243,711.10	0.37	-23,967.39
355.000 EURAZEO SA EF7042395	58.62	18,049.77	20,811.17	0.03	2,761.40
404.000 SODEXO SA EF7062716	115.18	24,650.84	46,532.19	0.07	21,881.35



Asset Detail - By Currency

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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
698.000 UNIBAIL-RODAMCO SE EF7076245	239.16	140,431.32	166,936.86	0.25	26,505.54
11,877.000 AXA SA EF7088422	25.30	252,588.70	300,466.47	0.45	47,877.77
4,757.000 PEUGEOT SA EF7103528	16.34	74,310.81	77,745.33	0.12	3,434.52
652.000 JCDECAUX SA EF7136668	29.46	18,518.33	19,207.38	0.03	689.05
1,456.000 ESSILOR INTERNATIONAL SA EF7212477	113.23	122,060.10	164,859.11	0.25	42,799.01
2,992.000 CREDIT AGRICOLE SA EF7262613	12.42	31,241.58	37,175.47	0.06	5,933.89
1,405.000 ZODIAC AEROSPACE EF7294335	23.01	26,281.02	32,328.17	0.05	6,047.15
6,404.000 BNP PARIBAS SA EF7309687	63.87	464,402.91	408,992.18	0.62	-55,410.73
1,650.000 CIE DE SAINT-GOBAIN EF7380480	46.68	80,743.49	77,018.64	0.12	-3,724.85
261.000 WENDEL SA EF7390117	120.66	19,350.98	31,493.15	0.05	12,142.17



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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
472.000 KLEPIERRE EF7582556	39.39	18,715.82	18,591.91	0.03	-123.91
480.000 GECINA SA EF7742465	138.65	62,287.47	66,550.51	0.10	4,263.04
326.000 ILIAD SA EF7759436	192.65	68,055.85	62,803.93	0.09	-5,251.92
302.000 IMERYS SA EFB011GL4	76.02	18,954.78	22,956.78	0.03	4,002.00
2,214.000 SAFRAN SA EFB058TZ0	72.17	118,136.29	159,775.51	0.24	41,639.22
565.000 ARKEMA SA EFB0Z5YZ7	98.03	35,962.32	55,386.08	0.08	19,423.76
1,695.000 LEGRAND SA EFB11ZRK7	56.90	79,567.49	96,451.88	0.15	16,884.39
354.000 EIFFAGE SA EFB13X011	69.88	18,751.96	24,736.52	0.04	5,984.56
13,174.000 TOTAL SA EFB15C551	51.39	749,688.86	676,977.87	1.02	-72,710.99
224.000 AEROPORTS DE PARIS EFB164FY4	107.37	18,713.19	24,051.68	0.04	5,338.49



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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
11,149.000 NATIXIS SA EFB1HDJL6	5.65	62,098.13	63,030.43	0.09	932.30
1,444.000 SCOR SE EFB1LB9P7	34.63	42,874.47	50,002.03	0.08	7,127.56
2,508.000 VINCI SA EFB1XH021	68.24	145,509.27	171,151.75	0.26	25,642.48
3,793.000 DANONE SA EFB1Y9TB7	63.50	244,141.03	240,840.14	0.36	-3,300.89
2,462.000 AIR LIQUIDE SA EFB1YXBJ6	111.43	246,515.87	274,351.34	0.41	27,835.47
1,372.000 BUREAU VERITAS SA EFB28DTJ8	19.42	18,650.10	26,641.42	0.04	7,991.32
2,830.000 EDENRED EFB62G1B5	19.87	57,565.89	56,221.39	0.08	-1,344.50
1,077.000 VALEO SA EFBDC5ST5	57.60	38,162.09	62,035.09	0.09	23,873.00
1,768.000 SFR GROUP SA EFBG3FC14	28.30	62,621.34	50,032.53	0.08	-12,588.81
2,158.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	9.42	19,258.95	20,326.02	0.03	1,067.07



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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
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.15	19,474.23	7.77	0.00	-19,466.46
39,677.000 INTESA SANPAOLO SPA EI4076838	2.56	113,948.82	101,526.44	0.15	-12,422.38
6,069.000 INTESA SANPAOLO SPA EI4076846	2.36	18,453.94	14,300.46	0.02	-4,153.48
4,427.000 MEDIOBANCA SPA EI4574816	8.18	35,386.90	36,211.03	0.05	824.13
673.000 LUXOTTICA GROUP SPA EI4800658	53.90	18,212.35	36,273.17	0.05	18,060.82
16,340.000 ENEL SPA EI7144567	4.42	71,802.37	72,178.57	0.11	376.20
897.000 ENI SPA EI7145051	16.32	21,334.01	14,636.33	0.02	-6,697.68
22,311.000 SNAM SPA EI7251479	4.13	99,291.87	92,106.31	0.14	-7,185.56
2,672.000 TENARIS SA EI7538511	17.90	41,414.27	47,826.42	0.07	6,412.15
2,703.000 ATLANTIA SPA EI7667161	23.48	62,781.02	63,463.02	0.10	682.00



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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
13,546.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.59	60,064.93	62,179.82	0.09	2,114.89
2,907.000 LEONARDO SPA EIB0DJNG9	14.07	30,508.39	40,902.55	0.06	10,394.16
2,413.000 PRYSMIAN SPA EIB1W4V62	25.74	61,216.84	62,100.73	0.09	883.89
22,252.000 UNIPOLSAI SPA EIB89YH97	2.14	48,328.87	47,644.70	0.07	-684.17
408.000 RIZZOLI CORRIERE DELLA SERA ME EIBBD8090	0.88	269.88	359.12	0.00	89.24
1,275.000 FERRARI NV EIBD6G500	58.33	69,004.89	74,367.79	0.11	5,362.90
9,538.000 CNH INDUSTRIAL NV EIBDSV2V8	8.72	78,616.04	83,147.60	0.13	4,531.56
6,023.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	9.14	50,671.83	55,046.66	0.08	4,374.83
727.000 EXOR NV EIBYSLCX9	43.22	29,454.72	31,423.60	0.05	1,968.88
8,067.000 POSTE ITALIANE SPA EIBYYN706	6.65	53,988.97	53,647.16	0.08	-341.81



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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
6,677.000 RELX NV EN4148818	16.87	68,771.74	112,610.63	0.17	43,838.89
1,293.000 RANDSTAD HOLDING NV EN5228650	54.35	68,500.60	70,276.19	0.11	1,775.59
1,610.000 AKZO NOBEL NV EN5458315	62.64	96,621.09	100,852.98	0.15	4,231.89
1,044.000 WOLTERS KLUWER NV EN5671511	36.30	22,999.06	37,901.89	0.06	14,902.83
582.000 KONINKLIJKE VOPAK NV EN5809426	47.33	28,883.41	27,547.17	0.04	-1,336.24
30,830.000 KONINKLIJKE KPN NV EN5956078	2.97	87,209.75	91,505.49	0.14	4,295.74
6,399.000 KONINKLIJKE PHILIPS NV EN5986620	30.59	202,233.83	195,731.01	0.29	-6,502.82
1,417.000 HEINEKEN NV EN7792554	75.16	83,564.01	106,503.82	0.16	22,939.81
14,358.000 ARCELORMITTAL ENB03XPL5	7.40	101,290.42	106,251.01	0.16	4,960.59
642.000 HEINEKEN HOLDING NV ENBOCCH48	69.76	38,143.86	44,786.67	0.07	6,642.81



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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
1,576.000 KONINKLIJKE DSM NV ENB0HZL96	60.08	84,256.82	94,683.81	0.14	10,426.99
9,874.000 UNILEVER NV ENB12T3J2	41.26	337,753.21	407,367.14	0.61	69,613.93
2,370.000 ASML HOLDING NV ENB929F49	112.49	125,778.82	266,599.14	0.40	140,820.32
8,503.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	21.13	133,219.77	179,639.84	0.27	46,420.07
2,751.000 NN GROUP NV ENBNG8PQ5	33.96	86,105.83	93,417.57	0.14	7,311.74
1,849.000 ABN AMRO GROUP NV ENBYQP139	22.20	30,725.29	41,052.40	0.06	10,327.11
2,401.000 ALTICE NV ENBYT3408	19.97	46,126.83	47,939.37	0.07	1,812.54
2,335.000 ALTICE NV ENBYT3416	19.86	40,669.75	46,375.30	0.07	5,705.55
23,840.000 ING GROEP NV ENBZ57394	14.10	274,431.55	336,191.86	0.51	61,760.31
4,636.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	12,190.60	0.49	0.00	-12,190.11



Asset Detail - By Currency

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Base Currency : USD

Status : FINAL

12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,458.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.05	29,374.90	28,870.04	0.04	-504.86
5,085.000 GALP ENERGIA SGPS SA EPB1FW752	14.97	76,982.16	76,106.70	0.11	-875.46
1,962.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	15.55	31,084.33	30,503.24	0.05	-581.09
5,588.000 CRH PLC EZ4182240	34.76	159,079.78	194,234.89	0.29	35,155.11
602.000 KERRY GROUP PLC EZ4519573	71.62	19,189.59	43,113.75	0.06	23,924.16
3,562.000 RYANAIR HOLDINGS PLC EZBYTBXV3	15.30	19,862.28	54,495.57	0.08	34,633.29
457.000 KESKO OYJ SF4490006	50.08	17,894.52	22,886.35	0.03	4,991.83
720.000 WARTSILA OYJ ABP SF4525181	45.02	18,738.23	32,412.05	0.05	13,673.82
4,409.000 UPM-KYMMENE OYJ SF5051252	24.62	82,282.75	108,540.17	0.16	26,257.42
6,395.000 STORA ENSO OYJ SF5072670	10.77	58,258.90	68,867.74	0.10	10,608.84



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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
3,215.000 SAMPO OYJ SF5226037	44.92	116,633.81	144,423.60	0.22	27,789.79
1,855.000 ELISA OYJ SF5701518	32.62	64,645.93	60,516.44	0.09	-4,129.49
549.000 METSO OYJ SF5713422	28.58	14,536.88	15,692.47	0.02	1,155.59
1,679.000 NOKIA OYJ SF5902942	4.84	13,615.89	8,125.00	0.01	-5,490.89
1,035.000 NESTE OYJ SFB06YV43	38.50	18,307.92	39,845.82	0.06	21,537.90
694.000 NOKIAN RENKAAT OYJ SFB07G375	37.36	18,047.47	25,927.32	0.04	7,879.85
2,645.000 KONE OYJ SFB09M9D1	44.90	95,192.92	118,762.37	0.18	23,569.45
1,119.000 ORION OYJ SFB17NY41	44.61	30,466.09	49,913.42	0.08	19,447.33
549.000 VALMET OYJ SFBH6XZT9	14.75	4,171.60	8,095.23	0.01	3,923.63
TOTAL EQUITY EURO CURRENCY UNIT		16,867,320.99	20,135,285.13	30.28	3,267,964.14
PREFERRED SECURITIES					



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
510.000 FUCHS PETROLUB SE ED4354350	42.06	19,797.45	21,452.35	0.03	1,654.90
1,051.000 HENKEL AG & CO KGAA ED5076705	119.45	70,983.72	125,542.41	0.19	54,558.69
808.000 VOLKSWAGEN AG ED5497166	140.65	95,434.59	113,645.94	0.17	18,211.35
605.000 BAYERISCHE MOTOREN WERKE AG ED5756033	76.68	39,696.15	46,391.60	0.07	6,695.45
375.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	54.57	20,253.15	20,464.79	0.03	211.64
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		246,165.06	327,497.09	0.49	81,332.03
TOTAL ASSETS EURO CURRENCY UNIT		17,218,540.29	20,561,684.54	30.92	3,343,144.25
HONG KONG DOLLAR CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,440.48	1,441.52	0.00	1.04
PAYABLE FOR FORWARD FOREIGN		-1,379.67	-1,380.08	-0.00	-0.41
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		60.81	61.44	0.00	0.63
EQUITY					
12,000.000 BANK OF EAST ASIA LTD/THE FH6075649	3.83	44,768.66	45,968.41	0.07	1,199.75



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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
13,000.000 CLP HOLDINGS LTD FH6097015	9.19	98,825.03	119,467.57	0.18	20,642.54
8,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	7.96	59,481.01	63,664.45	0.10	4,183.44
7,200.000 HONG KONG EXCHANGES & CLEARING FH6267352	23.63	141,936.90	170,129.56	0.26	28,192.66
6,500.000 MTR CORP LTD FH6290057	4.86	24,721.83	31,606.51	0.05	6,884.68
5,000.000 HANG SENG BANK LTD FH6408378	18.61	76,011.45	93,058.95	0.14	17,047.50
7,427.000 HENDERSON LAND DEVELOPMENT CO FH6420530	5.32	35,839.84	39,514.75	0.06	3,674.91
6,500.000 POWER ASSETS HOLDINGS LTD FH6435322	8.82	40,776.85	57,302.52	0.09	16,525.67
13,000.000 WHARF HOLDINGS LTD/THE FH6435579	6.65	83,982.54	86,435.84	0.13	2,453.30
33,125.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.77	43,381.42	58,703.56	0.09	15,322.14
8,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	4.13	31,582.14	33,070.43	0.05	1,488.29



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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
21,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	4.36	75,735.53	91,549.89	0.14	15,814.36
11,000.000 KERRY PROPERTIES LTD FH6486317	2.72	31,603.57	29,865.28	0.04	-1,738.29
16,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.58	38,613.39	57,267.05	0.09	18,653.66
5,500.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.63	17,773.89	19,969.30	0.03	2,195.41
3,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	12.64	39,234.55	37,920.07	0.06	-1,314.48
12,000.000 WHEELLOCK & CO LTD FH6981481	5.63	45,850.00	67,559.64	0.10	21,709.64
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	3.59	31,371.90	35,856.39	0.05	4,484.49
14,140.000 LINK REIT FHB0PB4M2	6.50	61,253.71	91,918.25	0.14	30,664.54
63,400.000 AIA GROUP LTD FHB4TX8S5	5.64	229,501.42	357,757.81	0.54	128,256.39
11,600.000 SANDS CHINA LTD FHB5B23W5	4.35	19,090.29	50,420.80	0.08	31,330.51



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18,100.000 SWIRE PROPERTIES LTD FHB67C2G2	2.76	49,727.71	49,959.05	0.08	231.34
1,750.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.26	1,828.41	2,207.49	0.00	379.08
17,840.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	11.34	156,220.87	202,257.92	0.30	46,037.05
19,840.000 CHEUNG KONG PROPERTY HOLDINGS FHBWX52N6	6.13	103,398.33	121,678.54	0.18	18,280.21
TOTAL EQUITY HONG KONG DOLLAR		1,582,511.24	2,015,110.03	3.03	432,598.79
TOTAL ASSETS HONG KONG DOLLAR		1,582,572.05	2,015,171.47	3.03	432,599.42
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		563.08	563.21	0.00	0.13
NON-BASE CURRENCY		1,520.01	1,521.08	0.00	1.07
PAYABLE FOR FORWARD FOREIGN		-1,457.19	-1,455.06	-0.00	2.13
FOREIGN TAXES PAYABLE - DIVIDENDS		-140.77	-140.80	-0.00	-0.03
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL		485.13	488.43	0.00	3.30
EQUITY					



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11,659.000 BANK HAPOALIM BM FZ6075805	5.95	61,590.31	69,402.96	0.10	7,812.65
16,526.000 BANK LEUMI LE-ISRAEL BM FZ6076423	4.12	69,833.03	68,102.42	0.10	-1,730.61
30,473.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	1.90	59,690.07	57,958.60	0.09	-1,731.47
11,220.000 ISRAEL CHEMICALS LTD FZ6455536	4.11	46,663.85	46,061.87	0.07	-601.98
701.000 NICE LTD FZ6647132	68.23	20,040.22	47,830.43	0.07	27,790.21
992.000 AZRIELI GROUP LTD FZB5MN1W9	43.42	44,051.17	43,070.48	0.06	-980.69
TOTAL EQUITY ISRAELI SHEKEL		301,868.65	332,426.76	0.50	30,558.11
TOTAL ASSETS ISRAELI SHEKEL		302,353.78	332,915.19	0.50	30,561.41
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		17,397.13	17,574.14	0.03	177.01
DIVIDENDS RECEIVABLE RECLAIM		16,872.86	16,194.26	0.02	-678.60



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NON-BASE CURRENCY		28,000.82	28,243.30	0.04	242.48
PAYABLE FOR FORWARD FOREIGN		-28,225.38	-28,197.12	-0.04	28.26
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,831.10	-1,850.02	-0.00	-18.92
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		32,214.33	31,964.56	0.05	-249.77
EQUITY					
900,000 AISIN SEIKI CO LTD FJ6010709	43.47	26,686.74	39,122.05	0.06	12,435.31
3,000,000 AJINOMOTO CO INC FJ6010907	20.18	29,769.06	60,547.86	0.09	30,778.80
3,000,000 AMADA HOLDINGS CO LTD FJ6022100	11.19	25,712.53	33,566.25	0.05	7,853.72
2,400,000 AEON FINANCIAL SERVICE CO LTD FJ6037736	17.81	43,410.11	42,738.46	0.06	-671.65
12,600,000 ACOM CO LTD FJ6049780	4.38	35,563.19	55,202.99	0.08	19,639.80
1,700,000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.64	31,620.56	53,783.17	0.08	22,162.61



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6,000.000 ASAHI KASEI CORP FJ6054608	8.74	32,835.39	52,445.67	0.08	19,610.28
6,000.000 ASAHI GLASS CO LTD FJ6055209	6.82	31,762.44	40,948.26	0.06	9,185.82
5,000.000 HIROSHIMA BANK LTD/THE FJ6075728	4.68	21,187.56	23,406.35	0.04	2,218.79
6,000.000 BANK OF KYOTO LTD/THE FJ6075751	7.44	49,993.73	44,652.12	0.07	-5,341.61
6,300.000 YAHOO JAPAN CORP FJ6084845	3.85	23,510.21	24,252.58	0.04	742.37
600.000 NTT DATA CORP FJ6125630	48.44	19,803.45	29,065.03	0.04	9,261.58
8,400.000 NTT DOCOMO INC FJ6129277	22.83	132,127.53	191,788.06	0.29	59,660.53
4,600.000 BRIDGESTONE CORP FJ6132107	36.13	118,121.10	166,197.12	0.25	48,076.02
1,500.000 BROTHER INDUSTRIES LTD FJ6146503	18.08	18,190.42	27,123.08	0.04	8,932.66
2,300.000 CANON INC FJ6172327	28.25	77,050.27	64,976.21	0.10	-12,074.06



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700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	164.87	53,139.24	115,411.33	0.17	62,272.09
9,000.000 CHIBA BANK LTD/THE FJ6190568	6.15	56,091.90	55,326.45	0.08	-765.45
5,900.000 CHUBU ELECTRIC POWER CO INC FJ6195609	14.00	82,604.96	82,605.57	0.12	0.61
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	14.39	27,000.83	28,773.53	0.04	1,772.70
2,600.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	11.75	34,011.67	30,562.01	0.05	-3,449.66
1,000.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	28.76	19,058.15	28,764.95	0.04	9,706.80
3,100.000 RAKUTEN INC FJ6229598	9.82	22,443.91	30,445.84	0.05	8,001.93
10,400.000 KDDI CORP FJ6248994	25.37	135,356.16	263,889.92	0.40	128,533.76
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	150.73	19,398.86	60,290.65	0.09	40,891.79
1,100.000 DAIKIN INDUSTRIES LTD FJ6250727	92.04	46,261.27	101,243.20	0.15	54,981.93



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7,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	9.90	71,539.65	69,318.82	0.10	-2,220.83
4,100.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	27.40	65,525.80	112,347.07	0.17	46,821.27
15,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.18	88,141.11	92,635.15	0.14	4,494.04
500.000 LAWSON INC FJ6266913	70.39	21,373.87	35,195.27	0.05	13,821.40
5,000.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.18	18,046.68	25,892.74	0.04	7,846.06
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	37.08	33,841.50	37,081.49	0.06	3,239.99
2,300.000 EAST JAPAN RAILWAY CO FJ6298544	86.59	170,992.25	199,168.35	0.30	28,176.10
2,000.000 EISAI CO LTD FJ6307204	57.51	94,062.98	115,025.51	0.17	20,962.53
2,300.000 SBI HOLDINGS INC/JAPAN FJ6309465	12.75	30,721.92	29,323.10	0.04	-1,398.82
400.000 FAST RETAILING CO LTD FJ6332434	358.64	107,037.84	143,456.09	0.22	36,418.25



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72,400.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	6.17	386,428.18	447,056.90	0.67	60,628.72
4,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	40.91	20,527.45	163,655.85	0.25	143,128.40
2,000.000 FUJIFILM HOLDINGS CORP FJ6356524	38.02	69,950.89	76,049.22	0.11	6,098.33
1,000.000 FANUC CORP FJ6356938	169.89	120,652.73	169,888.98	0.26	49,236.25
4,000.000 FUJITSU LTD FJ6356946	5.57	21,444.29	22,274.62	0.03	830.33
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	10.56	25,329.24	31,688.60	0.05	6,359.36
968.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.52	18,227.69	29,545.85	0.04	11,318.16
6.000 NIPPON BUILDING FUND INC FJ6396801	5,547.22	25,552.84	33,283.32	0.05	7,730.48
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	5,461.48	25,137.60	32,768.90	0.05	7,631.30
4,000.000 GUNMA BANK LTD/THE FJ6398088	5.49	22,358.73	21,948.82	0.03	-409.91



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7,900.000 HACHIJUNI BANK LTD/THE FJ6400629	5.81	47,241.99	45,922.75	0.07	-1,319.24
1,600.000 HAMAMATSU PHOTONICS KK FJ6405875	26.36	29,817.38	42,182.88	0.06	12,365.50
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	32.15	23,104.03	32,151.59	0.05	9,047.56
700.000 DENTSU INC FJ6416286	47.16	18,595.01	33,008.96	0.05	14,413.95
18,500.000 RESONA HOLDINGS INC FJ6421559	5.14	96,634.69	95,089.38	0.14	-1,545.31
3,000.000 HINO MOTORS LTD FJ6428307	10.20	29,867.27	30,608.31	0.05	741.04
210.000 HIROSE ELECTRIC CO LTD FJ6428729	124.23	23,444.73	26,089.08	0.04	2,644.35
500.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	50.16	18,765.37	25,078.24	0.04	6,312.87
33,000.000 HITACHI LTD FJ6429107	5.42	158,245.78	178,814.26	0.27	20,568.48
2,000.000 HITACHI METALS LTD FJ6429206	13.58	21,102.39	27,161.66	0.04	6,059.27



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2,394.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	35.86	92,169.13	85,858.47	0.13	-6,310.66
3,900.000 HOKURIKU ELECTRIC POWER CO FJ6433125	11.23	46,170.11	43,803.32	0.07	-2,366.79
5,200.000 HONDA MOTOR CO LTD FJ6435146	29.28	178,525.07	152,252.76	0.23	-26,272.31
3,000.000 HOYA CORP FJ6441508	42.11	94,866.10	126,317.15	0.19	31,451.05
10,000.000 IHI CORP FJ6466984	2.61	18,206.40	26,064.22	0.04	7,857.82
3,500.000 ISUZU MOTORS LTD FJ6467107	12.70	19,079.45	44,442.06	0.07	25,362.61
9,400.000 ITOCHU CORP FJ6467800	13.31	90,386.58	125,080.81	0.19	34,694.23
1,000.000 JGC CORP FJ6473469	18.21	17,833.74	18,210.66	0.03	376.92
5,600.000 JAPAN TOBACCO INC FJ6474533	32.96	127,833.14	184,562.10	0.28	56,728.96
6,100.000 AEON CO LTD FJ6480043	14.20	65,652.02	86,608.65	0.13	20,956.63



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8,000.000 KAJIMA CORP FJ6481322	6.94	19,760.86	55,489.35	0.08	35,728.49
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	10.96	31,643.91	36,158.96	0.05	4,515.05
3,000.000 KAO CORP FJ6483807	47.51	83,734.73	142,521.55	0.21	58,786.82
7,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.15	19,228.51	22,025.98	0.03	2,797.47
3,000.000 KEIKYU CORP FJ6487303	11.62	24,562.66	34,852.32	0.05	10,289.66
3,000.000 KEIO CORP FJ6487360	8.24	19,995.09	24,718.14	0.04	4,723.05
2,000.000 KIKKOMAN CORP FJ6490802	32.07	23,529.90	64,131.69	0.10	40,601.79
220.000 KEYENCE CORP FJ6490992	687.62	48,358.74	151,275.35	0.23	102,916.61
7,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	3.82	21,687.96	26,767.27	0.04	5,079.31
4,000.000 KIRIN HOLDINGS CO LTD FJ6493749	16.30	59,325.17	65,211.99	0.10	5,886.82



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800.000 KOITO MANUFACTURING CO LTD FJ6496320	53.07	35,277.87	42,457.24	0.06	7,179.37
5,000.000 KOMATSU LTD FJ6496585	22.70	106,268.96	113,495.10	0.17	7,226.14
1,000.000 KONAMI HOLDINGS CORP FJ6496684	40.47	19,409.50	40,468.13	0.06	21,058.63
1,600.000 JTEKT CORP FJ6497088	16.03	19,539.40	25,652.68	0.04	6,113.28
8,100.000 KUBOTA CORP FJ6497500	14.31	91,909.03	115,873.03	0.17	23,964.00
1,500.000 KURARAY CO LTD FJ6497666	15.06	20,170.77	22,583.27	0.03	2,412.50
2,500.000 KYOCERA CORP FJ6499266	49.83	124,840.85	124,576.67	0.19	-264.18
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	13.86	21,017.20	27,710.38	0.04	6,693.18
4,000.000 TOKIO MARINE HOLDINGS INC FJ6513124	41.12	122,544.34	164,478.94	0.25	41,934.60
4,900.000 JFE HOLDINGS INC FJ6543790	15.26	90,000.69	74,780.30	0.11	-15,220.39



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600.000 MAKITA CORP FJ6555802	67.13	20,378.38	40,279.51	0.06	19,901.13
7,700.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.24	272,196.43	294,439.93	0.44	22,243.50
14,900.000 MARUBENI CORP FJ6569464	5.68	91,210.48	84,672.01	0.13	-6,538.47
3,200.000 PANASONIC CORP FJ6572708	10.20	30,996.97	32,635.14	0.05	1,638.17
151,200.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.80	277,934.35	271,974.63	0.41	-5,959.72
1,200.000 CREDIT SAISON CO LTD FJ6591807	17.81	18,155.29	21,369.23	0.03	3,213.94
9,500.000 SOJITZ CORP FJ6594140	2.43	18,408.68	23,131.99	0.03	4,723.31
8,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.96	140,070.29	159,643.34	0.24	19,573.05
5,000.000 MITSUBISHI CORP FJ6596780	21.35	92,787.17	106,743.26	0.16	13,956.09
1,500.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	17.10	18,270.28	25,656.96	0.04	7,386.68



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12,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.97	118,119.49	167,651.22	0.25	49,531.73
25,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.57	111,473.34	114,159.56	0.17	2,686.22
1,700.000 MITSUBISHI MATERIALS CORP FJ6597085	30.78	53,395.49	52,325.63	0.08	-1,069.86
2,100.000 MITSUI & CO LTD FJ6597309	13.78	30,491.14	28,933.85	0.04	-1,557.29
6,000.000 MITSUI CHEMICALS INC FJ6597366	4.50	18,461.93	27,007.33	0.04	8,545.40
5,000.000 MITSUI FUDOSAN CO LTD FJ6597606	23.19	105,038.09	115,960.05	0.17	10,921.96
1,100.000 MURATA MANUFACTURING CO LTD FJ6610409	134.18	72,749.11	147,597.21	0.22	74,848.10
2,200.000 SEIKO EPSON CORP FJ6616505	21.22	17,415.31	46,684.10	0.07	29,268.79
2,000.000 NGK INSULATORS LTD FJ6619509	19.44	39,327.51	38,873.41	0.06	-454.10
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	22.27	13,596.23	22,274.62	0.03	8,678.39

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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
600.000	NINTENDO CO LTD FJ6639556	210.40	82,017.53	126,239.98	0.19	44,222.45
3,400.000	DENSO CORP FJ6640380	43.41	121,993.84	147,590.35	0.22	25,596.51
1,200.000	NIDEC CORP FJ6640687	86.47	70,048.72	103,759.60	0.16	33,710.88
1,000.000	NH FOODS LTD FJ6640760	27.05	12,882.89	27,050.20	0.04	14,167.31
1,210.000	NISSHIN SEIFUN GROUP INC FJ6640968	15.04	13,074.53	18,196.43	0.03	5,121.90
4,400.000	NIPPON TELEGRAPH & TELEPHONE C FJ6641370	42.11	92,639.67	185,302.87	0.28	92,663.20
2,000.000	NSK LTD FJ6641545	11.61	15,906.64	23,217.73	0.03	7,311.09
1,000.000	NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	33.48	14,192.47	33,480.52	0.05	19,288.05
500.000	NISSIN FOODS HOLDINGS CO LTD FJ6641768	52.64	16,662.57	26,321.43	0.04	9,658.86
700.000	NITTO DENKO CORP FJ6641800	76.90	27,277.65	53,828.61	0.08	26,550.96



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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
4,000.000 NIPPON EXPRESS CO LTD FJ6642121	5.39	17,503.69	21,571.57	0.03	4,067.88
1,400.000 YAMAHA CORP FJ6642386	30.61	18,378.87	42,851.63	0.06	24,472.76
2,000.000 MINEBEA MITSUMI INC FJ6642402	9.40	12,329.24	18,793.67	0.03	6,464.43
3,829.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	22.35	81,264.21	85,584.97	0.13	4,320.76
5,000.000 NIPPON ELECTRIC GLASS CO LTD FJ6642667	5.42	28,598.11	27,093.07	0.04	-1,505.04
16,800.000 NISSAN MOTOR CO LTD FJ6642865	10.08	154,271.77	169,317.96	0.25	15,046.19
15,100.000 NOMURA HOLDINGS INC FJ6643103	5.91	100,857.30	89,213.45	0.13	-11,643.85
400.000 NITORI HOLDINGS CO LTD FJ6644804	114.55	15,118.77	45,818.15	0.07	30,699.38
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	56.64	13,841.12	45,310.59	0.07	31,469.47
3,000.000 NTN CORP FJ6651189	4.06	13,574.94	12,166.16	0.02	-1,408.78



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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
1,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	19.83	16,524.17	19,831.10	0.03	3,306.93
3,000.000 OBAYASHI CORP FJ6656402	9.58	13,255.53	28,730.66	0.04	15,475.13
12,000.000 OJI HOLDINGS CORP FJ6657707	4.08	52,182.72	48,973.29	0.07	-3,209.43
1,000.000 OLYMPUS CORP FJ6658804	34.64	28,433.99	34,637.97	0.05	6,203.98
800.000 OMRON CORP FJ6659422	38.45	18,457.66	30,762.64	0.05	12,304.98
3,800.000 ONO PHARMACEUTICAL CO LTD FJ6660107	21.91	56,841.50	83,258.89	0.13	26,417.39
8,600.000 ORIX CORP FJ6661147	15.64	100,221.11	134,491.37	0.20	34,270.26
8,000.000 OSAKA GAS CO LTD FJ6661766	3.85	28,363.64	30,838.09	0.05	2,474.45
7,400.000 RICOH CO LTD FJ6738226	8.47	74,458.32	62,684.44	0.09	-11,773.88
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	14.32	24,629.90	28,636.35	0.04	4,006.45



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2,400.000 T&D HOLDINGS INC FJ6744299	13.25	28,363.64	31,801.78	0.05	3,438.14
200.000 SMC CORP/JAPAN FJ6763968	239.25	27,128.60	47,850.13	0.07	20,721.53
5,800.000 SOFTBANK GROUP CORP FJ6770625	66.58	226,454.50	386,136.25	0.58	159,681.75
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	12.26	15,038.90	30,651.18	0.05	15,612.28
900.000 SECOM CO LTD FJ6791597	73.29	39,670.78	65,959.62	0.10	26,288.84
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	15.98	13,670.77	31,962.96	0.05	18,292.19
4,000.000 SEKISUI HOUSE LTD FJ6793908	16.68	52,489.63	66,720.97	0.10	14,231.34
23,000.000 SHARP CORP/JAPAN FJ6800604	2.31	48,907.55	53,243.02	0.08	4,335.47
4,000.000 SHIMIZU CORP FJ6804408	9.17	16,694.52	36,661.38	0.06	19,966.86
2,500.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	77.74	152,079.14	194,345.61	0.29	42,266.47



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1,900.000 SHIONOGI & CO LTD FJ6804689	48.00	45,108.18	91,208.47	0.14	46,100.29
400.000 SHIMANO INC FJ6804820	157.24	17,801.81	62,897.07	0.09	45,095.26
2,000.000 SHISEIDO CO LTD FJ6805264	25.37	41,145.24	50,730.91	0.08	9,585.67
6,000.000 SHIZUOKA BANK LTD/THE FJ6805322	8.42	52,717.81	50,516.57	0.08	-2,201.24
7,400.000 SONY CORP FJ6821501	28.08	173,360.74	207,784.98	0.31	34,424.24
900.000 STANLEY ELECTRIC CO LTD FJ6841103	27.39	17,315.24	24,653.84	0.04	7,338.60
15,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.77	75,081.99	71,505.13	0.11	-3,576.86
6,500.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.46	88,134.21	93,987.66	0.14	5,853.45
2,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	6.46	12,095.00	12,912.08	0.02	817.08
4,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.92	61,298.61	51,682.60	0.08	-9,616.01



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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
1,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	26.63	19,122.04	26,630.09	0.04	7,508.05
8,300.000 SUMITOMO CORP FJ6858941	11.79	91,162.58	97,883.57	0.15	6,720.99
2,000.000 SURUGA BANK LTD FJ6864329	22.37	17,950.87	44,737.86	0.07	26,786.99
2,500.000 SUZUKI MOTOR CORP FJ6865508	35.27	63,566.00	88,181.08	0.13	24,615.08
1,100.000 TDK CORP FJ6869302	68.93	76,344.14	75,826.30	0.11	-517.84
8,000.000 TAISEI CORP FJ6870102	7.01	17,631.46	56,106.66	0.08	38,475.20
2,000.000 TAKASHIMAYA CO LTD FJ6870409	8.27	16,843.58	16,530.20	0.02	-313.38
2,800.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	41.45	123,718.31	116,071.51	0.17	-7,646.80
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	19.66	14,181.83	19,659.62	0.03	5,477.79
1,000.000 TEIJIN LTD FJ6880507	20.31	16,875.51	20,311.23	0.03	3,435.72



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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
1,400.000 SYSMEX CORP FJ6883808	58.04	27,661.54	81,262.06	0.12	53,600.52
1,400.000 TERUMO CORP FJ6885076	37.00	38,009.85	51,794.06	0.08	13,784.21
1,100.000 TOHO CO LTD/TOKYO FJ6895208	28.34	17,579.28	31,169.89	0.05	13,590.61
3,000.000 TOHO GAS CO LTD FJ6895224	8.15	18,246.09	24,460.93	0.04	6,214.84
5,100.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.66	66,213.20	64,583.53	0.10	-1,629.67
15,400.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.05	63,867.20	62,320.92	0.09	-1,546.28
18,000.000 TOKYO GAS CO LTD FJ6895448	4.53	81,531.65	81,623.87	0.12	92.22
700.000 TOKYO ELECTRON LTD FJ6895679	94.70	47,475.03	66,287.99	0.10	18,812.96
10,000.000 TOKYU CORP FJ6896545	7.36	52,355.06	73,648.56	0.11	21,293.50
2,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.57	17,823.11	19,136.62	0.03	1,313.51



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10,000.000 TORAY INDUSTRIES INC FJ6897147	8.11	60,866.05	81,124.88	0.12	20,258.83
1,000.000 TOTO LTD FJ6897469	39.65	35,520.97	39,653.62	0.06	4,132.65
1,000.000 LIXIL GROUP CORP FJ6900214	22.75	20,484.86	22,754.75	0.03	2,269.89
3,700.000 MAZDA MOTOR CORP FJ6900305	16.39	57,773.65	60,654.18	0.09	2,880.53
1,500.000 TOYOTA INDUSTRIES CORP FJ6900545	47.76	59,531.15	71,633.73	0.11	12,102.58
1,100.000 TOYOTA TSUSHO CORP FJ6900586	26.11	17,462.17	28,717.80	0.04	11,255.63
15,160.000 TOYOTA MOTOR CORP FJ6900644	58.97	672,590.86	893,989.65	1.34	221,398.79
2,400.000 UNICHARM CORP FJ6911484	21.93	36,961.52	52,625.71	0.08	15,664.19
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	61.50	43,723.37	67,649.51	0.10	23,926.14
600.000 YAKULT HONSHA CO LTD FJ6985116	46.47	15,874.70	27,881.85	0.04	12,007.15



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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
1,100.000 YAMAHA MOTOR CO LTD FJ6985264	22.07	16,220.72	24,275.73	0.04	8,055.01
14,400.000 ASTELLAS PHARMA INC FJ6985389	13.92	140,147.96	200,440.70	0.30	60,292.74
2,872.000 YAMATO HOLDINGS CO LTD FJ6985561	20.38	42,065.90	58,518.53	0.09	16,452.63
3,000.000 YASKAWA ELECTRIC CORP FJ6986049	15.59	35,694.28	46,761.27	0.07	11,066.99
1,400.000 M3 INC FJB02K2M5	25.25	27,602.81	35,349.60	0.05	7,746.79
2,100.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	23.06	56,039.68	48,433.15	0.07	-7,606.53
3,100.000 SEGA SAMMY HOLDINGS INC FJB02RK08	14.91	40,792.81	46,220.26	0.07	5,427.45
5,000.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	38.18	153,173.46	190,894.68	0.29	37,721.22
2,800.000 DAIICHI SANKYO CO LTD FJB0J7D93	20.50	52,080.93	57,411.58	0.09	5,330.65
1,400.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	27.65	21,386.68	38,710.51	0.06	17,323.83

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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
12,500.000	12,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.50	76,971.30	81,236.34	0.12	4,265.04
5,200.000	5,200.000 INPEX CORP FJB10RB16	10.04	61,529.81	52,207.32	0.08	-9,322.49
2,400.000	2,400.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.04	40,704.49	40,907.10	0.06	202.61
1,000.000	1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.91	10,806.72	10,914.39	0.02	107.67
15,000.000	15,000.000 AOZORA BANK LTD FJB1G1851	3.54	51,236.08	53,114.42	0.08	1,878.34
11,000.000	11,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	4.45	50,675.17	48,947.57	0.07	-1,727.60
1,500.000	1,500.000 J FRONT RETAILING CO LTD FJB23TC16	13.50	18,142.52	20,255.50	0.03	2,112.98
4,700.000	4,700.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	10.80	53,286.86	50,773.78	0.08	-2,513.08
3,100.000	3,100.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	31.07	85,162.00	96,321.00	0.14	11,159.00
2,400.000	2,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.67	68,677.49	104,798.73	0.16	36,121.24

		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
7,900.000	DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.68	121,216.60	131,807.78	0.20	10,591.18
1,000.000	MEIJI HOLDINGS CO LTD FJB60DQV4	78.54	19,510.65	78,535.60	0.12	59,024.95
10,712.000	JX HOLDINGS INC FJB627LW8	4.24	39,340.87	45,434.27	0.07	6,093.40
2,419.000	SOMPO HOLDINGS INC FJB62G7K0	33.95	53,626.59	82,130.07	0.12	28,503.48
700.000	NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.98	10,891.06	11,883.23	0.02	992.17
1,000.000	JAPAN AIRLINES CO LTD FJB8BRV41	29.28	29,745.71	29,279.38	0.04	-466.33
800.000	SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.63	27,237.03	33,300.47	0.05	6,063.44
12,900.000	CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	4.82	64,352.43	62,224.38	0.09	-2,128.05
5,850.000	MEBUKI FINANCIAL GROUP INC FJBH0VTS4	3.71	21,665.59	21,717.75	0.03	52.16
11,400.000	JAPAN DISPLAY INC FJBJYNHY1	2.86	33,910.26	32,547.69	0.05	-1,362.57



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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
1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	40.21	28,805.43	40,210.92	0.06	11,405.49
24.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,515.84	30,074.13	36,380.16	0.05	6,306.03
3,309.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	12.51	44,112.37	41,392.65	0.06	-2,719.72
4,870.000 JAPAN POST BANK CO LTD FJBYT8165	12.03	66,159.44	58,581.13	0.09	-7,578.31
5,900.000 KYUSHU FINANCIAL GROUP INC FJBZY5XN2	6.80	41,887.77	40,114.03	0.06	-1,773.74
TOTAL EQUITY JAPANESE YEN		12,614,668.12	16,246,991.84	24.44	3,632,323.72
TOTAL ASSETS JAPANESE YEN		12,646,882.45	16,278,956.40	24.48	3,632,073.95
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		47.66	48.07	0.00	0.41
EQUITY					
4,126.000 FLETCHER BUILDING LTD AN6341605	7.39	20,022.69	30,496.83	0.05	10,474.14
11,740.000 SPARK NEW ZEALAND LTD AN6881436	2.38	13,747.69	27,915.29	0.04	14,167.60

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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
2,348.000	CHORUS LTD ANB4P0G70	2.77	4,187.12	6,499.92	0.01	2,312.80
8,029.000	AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.36	22,878.09	34,991.39	0.05	12,113.30
25,435.000	MERIDIAN ENERGY LTD ANBWF052	1.81	47,710.91	46,113.15	0.07	-1,597.76
TOTAL EQUITY NEW ZEALAND DOLLAR			108,546.50	146,016.58	0.22	37,470.08
TOTAL ASSETS NEW ZEALAND DOLLAR			108,594.16	146,064.65	0.22	37,470.49
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			1,063.28	1,079.05	0.00	15.77
PAYABLE FOR FORWARD FOREIGN			-1,015.87	-1,022.34	-0.00	-6.47
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			47.41	56.71	0.00	9.30
EQUITY						
4,100.000	DNB ASA SN4263307	14.92	52,598.77	61,159.19	0.09	8,560.42
5,742.000	TELENOR ASA SN4732491	14.99	95,036.37	86,052.95	0.13	-8,983.42
2,034.000	SCHIBSTED ASA SN4790531	23.01	42,225.39	46,811.04	0.07	4,585.65



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8,088.000 STATOIL ASA SN7133606	18.40	168,561.66	148,836.41	0.22	-19,725.25
1,863.000 YARA INTERNATIONAL ASA SN7751258	39.50	72,584.23	73,587.60	0.11	1,003.37
946.000 MARINE HARVEST ASA SNB02L489	18.09	16,038.67	17,111.68	0.03	1,073.01
9,979.000 NORSK HYDRO ASA SNB11HK30	4.80	54,349.83	47,879.54	0.07	-6,470.29
TOTAL EQUITY NORWEGIAN KRONE		501,394.92	481,438.41	0.72	-19,956.51
TOTAL ASSETS NORWEGIAN KRONE		501,442.33	481,495.12	0.72	-19,947.21
POUND STERLING CASH & CASH EQUIVALENTS					
RECEIVABLE FOR INVESTMENTS SOLD		660.39	646.63	0.00	-13.76
DIVIDENDS RECEIVABLE		21,242.98	21,096.40	0.03	-146.58
NON-BASE CURRENCY		48,449.93	48,419.35	0.07	-30.58
PAYABLE FOR FORWARD FOREIGN		-44,413.05	-44,854.10	-0.07	-441.05
TOTAL CASH & CASH EQUIVALENTS POUND STERLING		25,940.25	25,308.28	0.04	-631.97
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
15,384.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	3.18	54,984.14	48,910.77	0.07	-6,073.37
2,954.000 ANTOFAGASTA PLC EX0045610	8.34	31,819.54	24,638.24	0.04	-7,181.30
2,519.000 ASHTEAD GROUP PLC EX0053671	19.52	43,101.13	49,179.12	0.07	6,077.99
3,544.000 BHP BILLITON PLC EX0056658	16.14	67,579.69	57,213.51	0.09	-10,366.18
9,733.000 BRITISH LAND CO PLC/THE EX0136708	7.78	75,713.18	75,707.34	0.11	-5.84
8,398.000 SKY PLC EX0141195	12.25	90,234.16	102,835.96	0.15	12,601.80
16,080.000 AVIVA PLC EX0216237	6.01	100,114.42	96,644.04	0.15	-3,470.38
13,543.000 DIAGEO PLC EX0237407	26.07	265,966.83	353,096.01	0.53	87,129.18
1,665.000 SCHRODERS PLC EX0240542	37.04	49,340.86	61,679.57	0.09	12,338.71
22,057.000 BAE SYSTEMS PLC EX0263494	7.31	139,585.54	161,211.75	0.24	21,626.21



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10,536.000 BRITISH AMERICAN TOBACCO PLC EX0287584	57.11	411,577.57	601,664.23	0.90	190,086.66
3,031.000 HAMMERSON PLC EX0406507	7.08	18,399.06	21,460.31	0.03	3,061.25
4,714.000 STANDARD CHARTERED PLC EX0408289	8.20	39,382.57	38,653.73	0.06	-728.84
6,086.000 IMPERIAL BRANDS PLC EX0454499	43.77	206,004.45	266,401.88	0.40	60,397.43
101,029.000 HSBC HOLDINGS PLC EX0540529	8.12	997,978.77	820,050.86	1.23	-177,927.91
43,989.000 LEGAL & GENERAL GROUP PLC EX0560394	3.06	99,813.15	134,582.99	0.20	34,769.84
9,952.000 MEGGITT PLC EX0575806	5.67	58,403.09	56,394.91	0.08	-2,008.18
24,220.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.85	69,491.95	69,042.61	0.10	-449.34
1,312.000 ASSOCIATED BRITISH FOODS PLC EX0673122	33.92	19,799.55	44,501.19	0.07	24,701.64
3,272.000 PERSIMMON PLC EX0682537	21.95	70,763.37	71,804.51	0.11	1,041.14



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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
8,050.000 INTU PROPERTIES PLC EX0683436	3.48	31,299.93	27,980.86	0.04	-3,319.07
14,173.000 PRUDENTIAL PLC EX0709959	20.11	163,181.90	285,021.92	0.43	121,840.02
5,361.000 RIO TINTO PLC EX0718877	39.03	310,968.01	209,229.14	0.31	-101,738.87
5,605.000 ST JAMES'S PLACE PLC EX0766934	12.53	75,312.14	70,227.80	0.11	-5,084.34
7,382.000 SSE PLC EX0790876	19.19	138,778.44	141,657.96	0.21	2,879.52
67,418.000 BP PLC EX0798051	6.30	561,745.96	424,522.55	0.64	-137,223.41
248,549.000 LLOYDS BANKING GROUP PLC EX0870611	0.77	245,440.45	191,980.44	0.29	-53,460.01
6,012.000 SMITH & NEPHEW PLC EX0922321	15.09	74,608.18	90,704.77	0.14	16,096.59
25,322.000 GLAXOSMITHKLINE PLC EX0925282	19.30	493,864.94	488,736.20	0.74	-5,128.74
1,874.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	11.78	21,149.32	22,067.75	0.03	918.43



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7,636.000 ASTRAZENECA PLC EX0989528	54.83	362,782.04	418,696.91	0.63	55,914.87
10,769.000 GKN PLC EX3064659	4.10	29,649.06	44,138.37	0.07	14,489.31
38,376.000 BT GROUP PLC EX3091355	4.53	93,805.20	173,981.42	0.26	80,176.22
1,152.000 CARNIVAL PLC EX3121525	50.97	51,230.14	58,718.09	0.09	7,487.95
16,925.000 MARKS & SPENCER GROUP PLC EX3127480	4.32	83,953.41	73,196.82	0.11	-10,756.59
17,289.000 BARCLAYS PLC EX3134866	2.76	68,513.25	47,735.96	0.07	-20,777.29
1,698.000 INTERTEK GROUP PLC EX3163832	43.01	63,182.49	73,036.03	0.11	9,853.54
4,278.000 BURBERRY GROUP PLC EX3174300	18.50	66,173.13	79,133.08	0.12	12,959.95
5,195.000 LAND SECURITIES GROUP PLC EX3180943	13.17	60,641.91	68,428.69	0.10	7,786.78
846.000 NEXT PLC EX3208983	61.57	28,380.76	52,090.28	0.08	23,709.52



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17,333.000 KINGFISHER PLC EX3319525	4.33	69,913.94	75,025.58	0.11	5,111.64
15,062.000 ITV PLC EX3398644	2.55	31,684.10	38,413.85	0.06	6,729.75
6,071.000 J SAINSBURY PLC EXB019KW9	3.08	21,396.78	18,701.56	0.03	-2,695.22
574.000 RANDGOLD RESOURCES LTD EXB01C3S0	79.27	36,715.65	45,499.23	0.07	8,783.58
1,657.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.70	59,554.18	57,493.02	0.09	-2,061.16
21,978.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	27.71	663,370.69	608,998.32	0.92	-54,372.37
24,283.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.09	619,605.24	706,324.50	1.06	86,719.26
3,164.000 BUNZL PLC EXB0744B8	26.06	58,605.22	82,453.39	0.12	23,848.17
21,733.000 NATIONAL GRID PLC EXB08SNH0	11.76	229,981.97	255,546.30	0.38	25,564.33
6,168.000 INMARSAT PLC EXB09LSH9	9.29	61,674.63	57,275.49	0.09	-4,399.14



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4,521.000 PETROFAC LTD EXB0H2K56	10.74	52,468.92	48,545.59	0.07	-3,923.33
231.000 KAZ MINERALS PLC EXB0HZPV1	4.41	938.72	1,019.57	0.00	80.85
2,714.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	36.01	92,086.48	97,722.57	0.15	5,636.09
7,428.000 UNILEVER PLC EXB10RZP7	40.68	251,089.45	302,199.09	0.45	51,109.64
1,443.000 TUI AG EXB11LJN2	14.37	20,963.68	20,736.79	0.03	-226.89
5,784.000 EXPERIAN PLC EXB19NLV9	19.45	64,346.11	112,493.77	0.17	48,147.66
3,699.000 MONDI PLC EXB1CRLC8	20.59	74,080.18	76,147.35	0.11	2,067.17
1,274.000 SEVERN TRENT PLC EXB1FH8J7	27.46	26,886.56	34,979.13	0.05	8,092.57
4,148.000 TP ICAP PLC EXB1H0DZ0	5.35	21,286.26	22,208.68	0.03	922.42
1,778.000 WHITBREAD PLC EXB1KJJ48	46.66	61,372.96	82,958.18	0.12	21,585.22



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3,619.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	14.99	55,133.73	54,243.14	0.08	-890.59
3,478.000 SMITHS GROUP PLC EXB1WY232	17.50	58,172.47	60,853.88	0.09	2,681.41
4,295.000 ANGLO AMERICAN PLC EXB1XZS89	14.33	63,835.08	61,562.55	0.09	-2,272.53
9,257.000 3I GROUP PLC EXB1YW440	8.70	63,603.99	80,526.42	0.12	16,922.43
3,572.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	85.09	220,532.37	303,930.26	0.46	83,397.89
18.000 IGAS ENERGY PLC EXB29PWM0	0.13	21.01	2.34	0.00	-18.67
7,992.000 RELX PLC EXB2B0DG6	17.90	91,296.54	143,093.31	0.22	51,796.77
5,593.000 SHIRE PLC EXB2QKY08	57.88	248,472.14	323,710.79	0.49	75,238.65
1,415.000 FRESNILLO PLC EXB2QPKJ1	15.09	18,875.03	21,348.51	0.03	2,473.48
2,923.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.13	25,469.15	32,542.36	0.05	7,073.21



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76,748.000 GLENCORE PLC EXB4T3BW4	3.43	332,508.25	263,021.18	0.40	-69,487.07
10,612.000 SEGRO PLC EXB5ZN1N1	5.66	57,337.59	60,069.36	0.09	2,731.77
2,355.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	3.67	3,635.56	8,645.48	0.01	5,009.92
11,375.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.25	118,161.43	93,890.87	0.14	-24,270.56
31,532.000 OLD MUTUAL PLC EXB77J081	2.56	74,616.20	80,769.30	0.12	6,153.10
10,273.000 SAGE GROUP PLC/THE EXB8C3BL7	8.09	61,474.95	83,144.60	0.13	21,669.65
5,681.000 MEDICLINIC INTERNATIONAL PLC EXB8HX8Z9	9.53	53,907.27	54,122.10	0.08	214.83
8,629.000 WPP PLC EXB8KF9B6	22.44	128,308.19	193,629.62	0.29	65,321.43
2,613.000 COCA-COLA HBC AG EXB9895B6	21.87	58,129.29	57,148.94	0.09	-980.35
10,873.000 ROYAL MAIL PLC EXBDVZYZ8	5.71	66,800.68	62,084.16	0.09	-4,716.52



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1,939.000 WOLSELEY PLC EXBFNWV41	61.31	80,963.35	118,885.82	0.18	37,922.47
58,871.000 VODAFONE GROUP PLC EXBH4HKS0	2.47	227,093.62	145,378.78	0.22	-81,714.84
9,401.000 COMPASS GROUP PLC EXBLNN3L1	18.55	98,260.00	174,361.35	0.26	76,101.35
3,251.000 INDIVIOR PLC EXBRS65X2	3.66	4,337.07	11,898.64	0.02	7,561.57
18,180.000 STANDARD LIFE PLC EXBVFD7Q5	4.60	77,361.42	83,566.52	0.13	6,205.10
12,327.000 AUTO TRADER GROUP PLC EXBVYVFW2	5.05	67,704.64	62,298.30	0.09	-5,406.34
9,736.000 SOUTH32 LTD EXBWSW5C0	2.00	15,880.74	19,428.92	0.03	3,548.18
15,155.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	4.56	63,743.18	69,174.86	0.10	5,431.68
5.000 LONMIN PLC EXBYSRJ65	1.75	129.90	8.75	0.00	-121.15
1,841.000 INTERCONTINENTAL HOTELS GROUP EXBYXK635	44.95	63,256.12	82,758.38	0.12	19,502.26

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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
8,168.000	WORLDPAY GROUP PLC EXBYYK2V6	3.34	29,884.85	27,240.44	0.04	-2,644.41
844.000	CRODA INTERNATIONAL PLC EXBYZWX78	39.49	31,852.01	33,330.72	0.05	1,478.71
5,076.000	NEX GROUP PLC EXBZ02MH9	5.74	52,541.66	29,134.18	0.04	-23,407.48
831.000	JOHNSON MATTHEY PLC EXBZ4BQC2	39.32	25,302.12	32,673.58	0.05	7,371.46
TOTAL EQUITY POUND STERLING			11,091,337.00	11,870,178.94	17.85	778,841.94
TOTAL ASSETS POUND STERLING			11,117,277.25	11,895,487.22	17.89	778,209.97
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		2,161.42	2,165.07	0.00	3.65
	NON-BASE CURRENCY		795.51	799.61	0.00	4.10
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR			2,956.93	2,964.68	0.00	7.75
EQUITY						
12,600.000	DBS GROUP HOLDINGS LTD FM6175208	12.00	145,595.98	151,231.40	0.23	5,635.42
1,000.000	JARDINE CYCLE & CARRIAGE LTD FM6242263	28.54	22,406.17	28,538.80	0.04	6,132.63



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8,900.000 CAPITALAND LTD FM6309302	2.09	20,272.43	18,604.55	0.03	-1,667.88
28,000.000 GENTING SINGAPORE PLC FM6366799	0.63	17,850.45	17,539.97	0.03	-310.48
14,000.000 CAPITALAND MALL TRUST FM6420125	1.30	18,031.42	18,266.77	0.03	235.35
15,000.000 COMFORTDELGRO CORP LTD FM6603738	1.71	16,761.65	25,645.46	0.04	8,883.81
7,600.000 UNITED OVERSEAS BANK LTD FM6916783	14.12	102,143.48	107,316.40	0.16	5,172.92
10,400.000 UOL GROUP LTD FM6916841	4.15	45,316.88	43,120.37	0.06	-2,196.51
46,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.53	114,135.62	116,217.90	0.17	2,082.28
11,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.17	69,890.37	67,917.21	0.10	-1,973.16
8,600.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.48	20,336.41	21,370.53	0.03	1,034.12
19,700.000 STARHUB LTD FMB1CNDB1	1.95	41,120.42	38,317.30	0.06	-2,803.12



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2,106.000 KEPPEL INFRASTRUCTURE TRUST FMB1P31B4	0.33	898.15	692.43	0.00	-205.72
22,000.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.52	35,174.96	33,501.77	0.05	-1,673.19
TOTAL EQUITY SINGAPORE DOLLAR		669,934.39	688,280.86	1.04	18,346.47
TOTAL ASSETS SINGAPORE DOLLAR		672,891.32	691,245.54	1.04	18,354.22
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		5,632.48	5,039.56	0.01	-592.92
NON-BASE CURRENCY		1,086.85	1,101.26	0.00	14.41
PAYABLE FOR FORWARD FOREIGN		-1,063.83	-1,067.74	-0.00	-3.91
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		5,655.50	5,073.08	0.01	-582.42
EQUITY					
10,111.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	10.52	73,447.96	106,345.47	0.16	32,897.51
5,308.000 SWEDBANK AB SS4846522	24.25	84,772.82	128,718.09	0.19	43,945.27
1,200.000 SWEDISH MATCH AB SS5048565	31.90	28,861.98	38,280.17	0.06	9,418.19



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18,737.000 NORDEA BANK AB SS5380034	11.15	200,122.74	208,931.39	0.31	8,808.65
1,800.000 SECURITAS AB SS5554042	15.78	19,362.63	28,412.92	0.04	9,050.29
3,043.000 INVESTOR AB SS5679591	37.48	71,722.11	114,054.72	0.17	42,332.61
3,657.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	5.89	19,691.13	21,536.39	0.03	1,845.26
1,600.000 SKANSKA AB SS7142093	23.68	29,626.06	37,883.89	0.06	8,257.83
2,708.000 LUNDIN PETROLEUM AB SS7187627	21.81	56,278.88	59,051.01	0.09	2,772.13
1,250.000 ALFA LAVAL AB SS7332686	16.60	18,788.18	20,749.40	0.03	1,961.22
1,564.000 ICA GRUPPEN AB SSB0S1658	30.59	47,438.38	47,843.12	0.07	404.74
2,500.000 HUSQVARNA AB SSB12PJ24	7.80	18,213.03	19,497.28	0.03	1,284.25
2,408.000 ELECTROLUX AB SSB1KKBX5	24.91	57,112.26	59,983.97	0.09	2,871.71



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1,600.000 SKF AB SSB1Q3J35	18.45	31,916.81	29,518.09	0.04	-2,398.72
11,417.000 VOLVO AB SSB1QH836	11.71	131,730.56	133,717.37	0.20	1,986.81
2,767.000 INDUSTRIVARDEN AB SSB1VSK57	18.69	50,634.70	51,717.92	0.08	1,083.22
4,624.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	28.32	97,787.48	130,963.96	0.20	33,176.48
1,900.000 BOLIDEN AB SSB1XCBX9	26.19	29,299.44	49,755.63	0.07	20,456.19
1,746.000 HEXAGON AB SSB1XFTL9	35.83	49,791.77	62,558.95	0.09	12,767.18
6,324.000 TELE2 AB SSB97C732	8.04	56,643.46	50,851.79	0.08	-5,791.67
2,681.000 KINNEVIK AB SSBD6S7G0	24.03	59,606.67	64,423.56	0.10	4,816.89
4,809.000 ATLAS COPCO AB SSBXC8BS2	30.55	101,790.88	146,896.67	0.22	45,105.79
2,955.000 ATLAS COPCO AB SSBXC8BW3	27.36	58,301.31	80,863.55	0.12	22,562.24



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10,759.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.94	129,608.68	149,933.89	0.23	20,325.21
4,200.000 ASSA ABLOY AB SSBYPC1T6	18.61	27,660.10	78,178.46	0.12	50,518.36
TOTAL EQUITY SWEDISH KRONA		1,550,210.02	1,920,667.66	2.89	370,457.64
TOTAL ASSETS SWEDISH KRONA		1,555,865.52	1,925,740.74	2.90	369,875.22
SWISS FRANC					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		-25.06	-24.16	-0.00	0.90
DIVIDENDS RECEIVABLE RECLAIM		78,080.89	72,373.95	0.11	-5,706.94
NON-BASE CURRENCY		49.38	50.05	0.00	0.67
FOREIGN TAXES PAYABLE - DIVIDENDS		25.06	24.16	0.00	-0.90
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		78,130.27	72,424.00	0.11	-5,706.27
EQUITY					
18.000 SIKA AG ES4808089	4,813.30	53,847.01	86,639.45	0.13	32,792.44
24.000 SGS SA ES4824771	2,038.67	33,947.33	48,928.03	0.07	14,980.70



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162.000 SWISSCOM AG ES5533975	448.76	67,235.89	72,699.56	0.11	5,463.67
36.000 GIVAUDAN SA ES5980614	1,835.98	34,950.05	66,095.34	0.10	31,145.29
885.000 ZURICH INSURANCE GROUP AG ES5983816	275.89	217,087.55	244,161.95	0.37	27,074.40
11,421.000 NOVARTIS AG ES7103066	72.91	666,982.97	832,681.75	1.25	165,698.78
11,112.000 ABB LTD ES7108891	21.13	235,323.66	234,846.03	0.35	-477.63
3,026.000 ROCHE HOLDING AG ES7110384	228.86	495,672.51	692,524.82	1.04	196,852.31
967.000 ADECCO GROUP AG ES7110723	65.58	60,080.72	63,413.74	0.10	3,333.02
3,156.000 LAFARGEHOLCIM LTD ES7110756	52.79	204,970.23	166,595.56	0.25	-38,374.67
17,724.000 NESTLE SA ES7123874	71.87	989,182.58	1,273,909.78	1.92	284,727.20
206.000 BALOISE HOLDING AG ES7124591	126.24	18,644.45	26,004.62	0.04	7,360.17



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123.000 STRAUMANN HOLDING AG ES7156833	391.11	32,481.51	48,105.97	0.07	15,624.46
132.000 SWATCH GROUP AG/THE ES7184728	311.61	42,640.60	41,131.89	0.06	-1,508.71
223.000 LONZA GROUP AG ES7333374	173.46	18,318.22	38,682.44	0.06	20,364.22
297.000 SWISS LIFE HOLDING AG ES7437803	283.56	62,829.48	84,218.43	0.13	21,388.95
815.000 SWISS PRIME SITE AG ESB083BH9	82.01	63,352.56	66,837.46	0.10	3,484.90
715.000 PARGESA HOLDING SA ESB0CDLF5	65.23	46,860.56	46,641.90	0.07	-218.66
114.000 PARTNERS GROUP HOLDING AG ESB119QG7	469.57	29,614.44	53,531.26	0.08	23,916.82
207.000 SCHINDLER HOLDING AG ESB11TCY9	176.71	18,695.40	36,579.13	0.06	17,883.73
240.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	132.43	26,514.11	31,784.33	0.05	5,270.22
1,112.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	24.99	18,534.64	27,790.43	0.04	9,255.79



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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
166.000 GEBERIT AG ESB1WGG94	401.63	30,381.52	66,671.13	0.10	36,289.61
697.000 ACTELION LTD ESB1YD5Q3	216.95	49,424.21	151,216.12	0.23	101,791.91
1,185.000 ARYZTA AG ESB39VJC3	44.13	48,192.35	52,292.27	0.08	4,099.92
1,983.000 JULIUS BAER GROUP LTD ESB4R2R51	44.50	82,996.12	88,248.23	0.13	5,252.11
1,935.000 SWISS RE AG ESB545MG7	94.95	100,377.75	183,723.62	0.28	83,345.87
2,239.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	66.36	89,018.46	148,591.09	0.22	59,572.63
21,485.000 UBS GROUP AG ESBRJL171	15.69	348,811.36	337,172.97	0.51	-11,638.39
480.000 SYNGENTA AG ESBYY6SK4	396.96	144,459.96	190,540.66	0.29	46,080.70
TOTAL EQUITY SWISS FRANC		4,331,428.20	5,502,259.96	8.28	1,170,831.76
TOTAL ASSETS SWISS FRANC		4,409,558.47	5,574,683.96	8.38	1,165,125.49
U.S. DOLLAR CASH & CASH EQUIVALENTS					



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
11,554.440 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	11,554.44	11,554.44	0.02	0.00
CASH		-453.81	-453.81	-0.00	0.00
DIVIDENDS RECEIVABLE		1,026.02	1,026.02	0.00	0.00
INTEREST RECEIVABLE		15.69	15.69	0.00	0.00
FFX CONTRACTS RECEIVABLE		77,554.99	77,554.99	0.12	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		89,697.33	89,697.33	0.13	0.00
EQUITY					
1,220.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	36.25	50,497.54	44,225.00	0.07	-6,272.54
11,800.000 HONGKONG LAND HOLDINGS LTD FM6434910	6.33	76,893.15	74,694.00	0.11	-2,199.15
2,000.000 JARDINE MATHESON HOLDINGS LTD FM6472118	55.25	112,899.24	110,500.00	0.17	-2,399.24
59.000 PROTHENA CORP PLC G72800108	49.19	345.41	2,902.21	0.00	2,556.80



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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
1,521.000 TRANSOCEAN LTD H8817H100	14.74	25,096.50	22,419.54	0.03	-2,676.96
1,109.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	84.46	91,213.65	93,666.14	0.14	2,452.49
399.000 TARO PHARMACEUTICAL INDUSTRIES M8737E108	105.27	42,844.62	42,002.73	0.06	-841.89
680.000 AERCAP HOLDINGS NV N00985106	41.61	29,355.60	28,294.80	0.04	-1,060.80
328.000 FERRARI NV N3167Y103	58.14	14,959.62	19,069.92	0.03	4,110.30
3,281.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	9.12	28,474.70	29,922.72	0.05	1,448.02
1,972.000 NXP SEMICONDUCTORS NV N6596X109	98.01	174,802.30	193,275.72	0.29	18,473.42
TOTAL EQUITY U.S. DOLLAR		647,382.33	660,972.78	0.99	13,590.45
TOTAL ASSETS U.S. DOLLAR		737,079.66	750,670.11	1.13	13,590.45
TOTAL ASSETS		56,072,474.98	66,489,674.61	100.00	10,417,199.63



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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
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		0.66	0.66	0.00	0.00
REAL ESTATE					
2,115,750.000 LION INDUSTRIAL TRUST 999151624	1.07	2,094,833.94	2,262,343.97	3.94	167,510.03
1,361,565.300 CITIC CAPITAL CHINA 999180086	0.68	1,009,600.42	923,753.98	1.61	-85,846.44
4,765,773.790 UBS TRUMBULL PROPERTY FUND 999F99382	1.36	4,281,281.39	6,458,633.83	11.26	2,177,352.44
1,022.760 TTG BRPTP FUND LP 999G39667	2.51	1,022.76	2,562.36	0.00	1,539.60
1,135,061.000 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	1.04	1,065,771.00	1,184,750.57	2.07	118,979.57
279,351.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.92	129,075.00	256,683.90	0.45	127,608.90
4,498,071.015 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.04	4,321,669.64	4,685,015.34	8.17	363,345.70
487.633 PRIME PROPERTY FUND LLC 99VVAE6C7	21,555.98	5,017,207.74	10,511,406.00	18.32	5,494,198.26



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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
1,767,290.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND LP	0.74	300,600.00	1,311,827.56	2.29	1,011,227.56
1,422,799.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.77	1,406,104.79	1,093,337.09	1.91	-312,767.70
1,584,946.120 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.13	0.00	199,419.51	0.35	199,419.51
1,594,075.440 DIVCOWEST FUND III 99VVALSA1	0.23	0.00	372,698.03	0.65	372,698.03
1,603,036.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.37	10,108.00	597,507.62	1.04	587,399.62
3,002,169.230 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.84	2,569,897.48	5,538,272.70	9.65	2,968,375.22
1,023,305.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.79	525,907.60	806,115.68	1.41	280,208.08
1,222,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.43	1,222,000.00	1,747,350.02	3.05	525,350.02
5,487,621.910 PRISA REAL ESTATE LP 99VVAWA08	1.35	5,487,621.91	7,417,821.58	12.93	1,930,199.67
6,012,458.738 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.32	5,390,818.73	7,953,292.44	13.86	2,562,473.71



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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
993,837.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.15	993,837.00	1,141,912.75	1.99	148,075.75
1,060,584.100 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.12	1,033,239.77	1,184,380.78	2.06	151,141.01
1,722,600.000 INLAND RETAIL PROPERTY 99VVBW60		1,722,600.00	1,722,600.00	3.00	0.00
TOTAL REAL ESTATE U.S. DOLLAR		38,583,197.17	57,371,685.71	100.00	18,788,488.54
TOTAL ASSETS U.S. DOLLAR		38,583,197.83	57,371,686.37	100.00	18,788,488.54
TOTAL ASSETS		38,583,197.83	57,371,686.37	100.00	18,788,488.54



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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
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,871,270.535 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.32	28,414,141.44	29,631,511.92	100.00	1,217,370.48



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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
U.S. DOLLAR					
PRIVATE EQUITY					
49,340,193.680 STEPSTONE XL OPP FUND LP 99VVAKD50	1.25	42,760,710.47	61,610,310.41	100.00	18,849,599.94



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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
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,172,869.770 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,172,869.77	1,172,869.77	4.57	0.00
RECEIVABLE FOR INVESTMENTS SOLD		2,543.38	2,543.38	0.01	0.00
INTEREST RECEIVABLE		181,200.01	181,200.01	0.71	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-295,194.33	-295,194.33	-1.15	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,061,418.83	1,061,418.83	4.14	0.00
FIXED INCOME SECURITIES					
280,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	89.10	266,042.96	249,488.40	0.97	-16,554.56
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	100.07	301,360.51	300,198.00	1.17	-1,162.51
300,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.88	304,742.31	305,625.00	1.19	882.69
100,000.000 ALASKA ST HSG FIN CORP 011839EA1 5.000% 12/01/2026 DD 11/06/14	116.43	116,319.38	116,433.00	0.45	113.62



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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
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	98.96	294,486.00	296,877.00	1.16	2,391.00
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.02	297,991.00	297,054.00	1.16	-937.00
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	108.09	574,540.66	540,435.00	2.11	-34,105.66
491,000.000 BANK OF AMERICA CORP 06051GEM7 5.700% 01/24/2022 DD 01/24/12	112.32	557,732.57	551,510.84	2.15	-6,221.73
500,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	99.77	506,186.35	498,855.00	1.95	-7,331.35
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	105.96	41,460.32	42,385.20	0.17	924.88
80,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	115.47	83,863.26	92,373.60	0.36	8,510.34
300,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	108.33	320,704.57	324,990.00	1.27	4,285.43
200,000.000 DOW CHEMICAL CO/THE 260543BX0 8.550% 05/15/2019 DD 05/13/09	114.61	231,386.58	229,216.00	0.89	-2,170.58
0.004 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	103.14	0.00	0.00	0.00	0.00



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854,276.130 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.10	896,305.87	906,369.89	3.53	10,064.02
400,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.03	414,027.72	412,116.00	1.61	-1,911.72
225,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAJ5 3.250% 05/15/2018 DD 11/15/13	101.31	228,309.76	227,947.50	0.89	-362.26
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	127.64	6,349.35	6,381.80	0.02	32.45
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12	112.42	570,173.96	562,110.00	2.19	-8,063.96
250,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	100.29	259,737.46	250,735.00	0.98	-9,002.46
750,000.000 GUILFORD CNTY NC 401784VM2 VAR RT 03/01/2025 DD 02/03/05	100.00	750,000.00	750,000.00	2.92	0.00
500,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	103.44	528,184.45	517,175.00	2.02	-11,009.45
266,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAC1 2.400% 10/30/2018 DD 10/30/15	100.42	268,567.75	267,109.22	1.04	-1,458.53
121,808.757 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	100.81	121,808.75	122,797.84	0.48	989.09



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250,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528USL6 5.000% 01/01/2028 DD 09/16/15	118.45	295,191.12	296,122.50	1.15	931.38
100,000.000 INTERNATIONAL LEASE FINANCE CO 459745GG4 VAR RT 03/15/2017 DD 03/15/11	101.38	101,156.68	101,375.00	0.40	218.32
200,000.000 JPMORGAN CHASE & CO 46625HQW3 3.300% 04/01/2026 DD 03/23/16	98.26	204,148.07	196,510.00	0.77	-7,638.07
260,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	104.68	300,997.18	272,170.60	1.06	-28,826.58
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	92.91	278,137.39	278,718.00	1.09	580.61
155,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	98.43	153,834.05	152,571.15	0.59	-1,262.90
100,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	103.75	100,000.00	103,749.00	0.40	3,749.00
235,468.338 MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.75	235,468.34	227,820.33	0.89	-7,648.01
232,213.700 MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	98.82	232,213.70	229,482.87	0.89	-2,730.83
95,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.59	95,000.00	97,463.35	0.38	2,463.35



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253,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.29	255,807.48	253,721.05	0.99	-2,086.43
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	1.95	0.00
280,000.000 NEW YORK ST MTGE AGY REVENUE 64988RGD8 3.150% 10/01/2027 DD 04/25/13	100.02	280,000.00	280,064.40	1.09	64.40
750,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.38	800,186.13	782,835.00	3.05	-17,351.13
400,000.000 PRUDENTIAL FINANCIAL INC 74432QAC9 5.750% 07/15/2033 DD 07/07/03	114.18	467,697.88	456,724.00	1.78	-10,973.88
250,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	126.77	266,170.30	316,930.00	1.24	50,759.70
300,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	103.66	312,518.22	310,992.00	1.21	-1,526.22
500,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	104.48	522,956.35	522,385.00	2.04	-571.35
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	124.05	185,650.00	186,069.00	0.73	419.00
2,017,561.497 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.49	2,733,460.85	2,652,931.96	10.35	-80,528.89



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885,170.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.24	1,264,715.82	1,223,623.60	4.77	-41,092.22
369,055.500 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	123.85	460,532.63	457,078.93	1.78	-3,453.70
882,535.500 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	94.67	830,579.19	835,514.01	3.26	4,934.82
1,894,166.500 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	94.09	1,837,309.50	1,782,297.03	6.95	-55,012.47
392,757.750 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	100.42	430,331.28	394,419.12	1.54	-35,912.16
1,125,000.000 U S TREASURY NOTE 912828R77 1.375% 05/31/2021 DD 05/31/16	98.01	1,138,845.32	1,102,635.00	4.30	-36,210.32
1,600,000.000 U S TREASURY NOTE 912828U65 1.750% 11/30/2021 DD 11/30/16	99.25	1,593,702.23	1,588,064.00	6.19	-5,638.23
350,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	107.04	390,240.47	374,640.00	1.46	-15,600.47
250,000.000 WAL-MART STORES INC 931142CK7 6.500% 08/15/2037 DD 08/24/07	135.52	363,599.15	338,802.50	1.32	-24,796.65
100,000.000 WASHINGTON ST 93974DJP4 5.000% 07/01/2029 DD 11/06/14	116.42	115,878.55	116,416.00	0.45	537.45



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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
400,000.000 WELLS FARGO & CO 94974BGT1 4.400% 06/14/2046 DD 06/14/16	95.71	397,676.42	382,820.00	1.49	-14,856.42
85,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	46.11	38,031.99	39,193.50	0.15	1,161.51
100,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	101.11	100,466.46	101,110.00	0.39	643.54
-3,250,000.000 IRS R US0003M P 6.75% 99QACLUW0 2034 JAN 27 4996859B	0.00	0.00	0.00	0.00	0.00
3,250,000.000 IRS-R US0003M P 6.75% 99QACLUU4 2034 JAN 29 4996859B	0.88	86,125.00	28,635.00	0.11	-57,490.00
-2,800,000.000 INF S UL CONSUMER PRICE URBAN 99QAC8UK5 P 1.96% 2038 MAY 23 SL104VI0	0.00	0.00	0.00	0.00	0.00
2,800,000.000 INF L UL CONSUMER PRICE URBAN 99QAC8UL3 P 1.96% 2038 MAY 23 SL104VI0	0.00	0.00	0.00	0.00	0.00
-2,800,000.000 IFL S_UL CPURNSA INDEX 99QAC7VV2 P 196BPS 2038 MAY 23 SL104VI0	0.00	0.00	0.00	0.00	0.00
2,800,000.000 IFL L_UL CPURNSA INDEX 99QAC7VU4 P 196BPS 2038 MAY 23 SL104VI0	8.88	0.00	248,630.00	0.97	248,630.00
-1,400,000.000 IFL S UL CPURNSA INDEX 99QAC8F55 P 1.775% 2036 JUN 20 SL8J2HAR	0.00	0.00	0.00	0.00	0.00



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12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,400,000.000 IFL L UL CPURNSA INDEX 99QAC8F48 P 1.775% 2036 JUN 20 SL8J2HAR	11.54	0.00	161,491.00	0.63	161,491.00
-1,490,000.000 IFL S UL CPURNSA 99QAC8K34 P_1.8475% 2038 JUN 28 SLB61YUX	0.00	0.00	0.00	0.00	0.00
1,490,000.000 IFL L UL CPURNSA 99QAC8K26 P_1.8475% 2038 JUN 28 SLB61YUX	11.07	0.00	165,011.00	0.64	165,011.00
-1,635,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	16.53	0.00	-270,300.00	-1.05	-270,300.00
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	14.05	0.00	-229,682.00	-0.90	-229,682.00
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	12.53	0.00	-204,847.00	-0.80	-204,847.00
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	9.60	0.00	-157,022.00	-0.61	-157,022.00



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

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 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	0.00	0.00	0.00	0.00	0.00
1,635,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	0.98	52,810.50	16,047.00	0.06	-36,763.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		<u>25,361,719.79</u>	<u>24,581,395.19</u>	<u>95.86</u>	<u>-780,324.60</u>
TOTAL ASSETS U.S. DOLLAR		<u>26,423,138.62</u>	<u>25,642,814.02</u>	<u>100.00</u>	<u>-780,324.60</u>
TOTAL ASSETS		<u>26,423,138.62</u>	<u>25,642,814.02</u>	<u>100.00</u>	<u>-780,324.60</u>



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

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	1.02	24,109,867.00	24,542,961.00	100.00	433,094.00



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

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					
8,510.870 MAGNITUDE US PARTNERS 99VVAWBE7	1,155.87	8,683,591.13	9,837,444.00	38.63	1,153,852.87
6,699.250 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,167.83	7,258,215.88	7,823,555.00	30.72	565,339.12
6,692.800 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,165.79	7,224,318.25	7,802,424.00	30.64	578,105.75
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		23,166,125.26	25,463,423.00	100.00	2,297,297.74
TOTAL ASSETS U.S. DOLLAR		23,166,125.26	25,463,423.00	100.00	2,297,297.74
TOTAL ASSETS		23,166,125.26	25,463,423.00	100.00	2,297,297.74



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

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	0.85	31,688,000.00	27,001,937.25	100.00	-4,686,062.75



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

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					
20,501.952 MARATHON EAFE 99VVA3995	1,388.92	29,205,579.50	28,475,654.15	100.00	-729,925.35

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 3rd day of April 2017

/s/

Jim Erickson
Regulatory Administrator

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
David	Aafedt	daafedt@winthrop.com	Winthrop & Weinstine, P.A.	Suite 3500, 225 South Sixth Street Minneapolis, MN 554024629	Electronic Service	No	OFF_SL_14-761_Official
Julia	Anderson	Julia.Anderson@ag.state.mn.us	Office of the Attorney General-DOC	1800 BRM Tower 445 Minnesota St St. Paul, MN 551012134	Electronic Service	Yes	OFF_SL_14-761_Official
Sigurd W.	Anderson	mariner@eldinc.com	Engineering Lab Design	30910 716th St Lake City, MN 55041	Electronic Service	No	OFF_SL_14-761_Official
Carl	Cronin	Regulatory.records@xcelenergy.com	Xcel Energy	414 Nicollet Mall FL 7 Minneapolis, MN 554011993	Electronic Service	No	OFF_SL_14-761_Official
Ian	Dobson	ian.dobson@ag.state.mn.us	Office of the Attorney General-RUD	Antitrust and Utilities Division 445 Minnesota Street, 1400 BRM Tower St. Paul, MN 55101	Electronic Service	Yes	OFF_SL_14-761_Official
Kristen	Eide Tollefson	N/A	R-CURE	28477 N Lake Ave Frontenac, MN 55026-1044	Paper Service	No	OFF_SL_14-761_Official
Emma	Fazio	emma.fazio@stoel.com	Stoel Rives LLP	33 South Sixth Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_14-761_Official
Sharon	Ferguson	sharon.ferguson@state.mn.us	Department of Commerce	85 7th Place E Ste 280 Saint Paul, MN 551012198	Electronic Service	No	OFF_SL_14-761_Official
Thomas P.	Harlan	harlan@mdh-law.com	Madigan, Dahl & Harlan, P.A.	222 South Ninth Street Suite 3150 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_14-761_Official
John	Lindell	john.lindell@ag.state.mn.us	Office of the Attorney General-RUD	1400 BRM Tower 445 Minnesota St St. Paul, MN 551012130	Electronic Service	Yes	OFF_SL_14-761_Official

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Philip	Mahowald	pmahowald@thejacobsonlawgroup.com	Prairie Island Indian Community	5636 Sturgeon Lake Rd Welch, MN 55089	Electronic Service	No	OFF_SL_14-761_Official
Andrew	Moratzka	andrew.moratzka@stoel.com	Stoel Rives LLP	33 South Sixth St Ste 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_14-761_Official
Jeff	O'Neill	jeff.oneill@ci.monticello.mn.us	City of Monticello	505 Walnut Street Suite 1 Monticello, Minnesota 55362	Electronic Service	No	OFF_SL_14-761_Official
Carol A.	Overland	overland@legalectric.org	Legalelectric - Overland Law Office	1110 West Avenue Red Wing, MN 55066	Electronic Service	No	OFF_SL_14-761_Official
Lisa	Perkett	lisa.h.perkett@xcelenergy.com	Xcel Energy Inc.	Capital Asset Acctg Dept 7th Floor 414 Nicollet Mall Minneapolis, MN 554011993	Electronic Service	No	OFF_SL_14-761_Official
Laureen	Ross McCalib	lrossmccalib@greenergy.com	Great River Energy	12300 Elm Creek Boulevard Maple Grove, MN 55369-4718	Electronic Service	No	OFF_SL_14-761_Official
Daniel P	Wolf	dan.wolf@state.mn.us	Public Utilities Commission	121 7th Place East Suite 350 St. Paul, MN 551012147	Electronic Service	Yes	OFF_SL_14-761_Official