

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	
1,031.000 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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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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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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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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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 HELMERIC & 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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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,984.000 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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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

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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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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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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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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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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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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	

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
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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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
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	

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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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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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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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		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	
1,997.000 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	

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	
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	



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	
1,500.000 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	



## 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
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	

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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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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
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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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,884.000 T ROWE PRICE GROUP INC 74144T108	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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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	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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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,366.000	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	

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	
1,023.000 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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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
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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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
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

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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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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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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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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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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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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	

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
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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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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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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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
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	

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	
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	

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
2,368.000	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

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
1,284.000	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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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
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	





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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 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

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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	
<b>U.S. DOLLAR</b>						
<b>CASH &amp; CASH EQUIVALENTS</b>						
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	
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>885,617.69</b>	<b>885,617.69</b>	<b>3.53</b>	<b>0.00</b>	
<b>FIXED INCOME SECURITIES</b>						
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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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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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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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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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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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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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	

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	
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	



## 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
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



## 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
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	

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 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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		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	
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	

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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	
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	