

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



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

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

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

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

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

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495.000	SAFETY INSURANCE GROUP INC 78648T100	73.70	29,328.75	36,481.50	0.02	7,152.75
1,186.000	SAFEWAY CASA LEY CVR 786CVR209	1.01	1,203.67	1,203.67	0.00	0.00
1,186.000	SAFEWAY PDC LLC CVR 786CVR308	0.05	57.88	57.88	0.00	0.00
168.000	SAIA INC 78709Y105	44.15	1,733.76	7,417.20	0.00	5,683.44
2,758.000	ST JUDE MEDICAL INC 790849103	80.19	97,055.68	221,164.02	0.10	124,108.34
6,100.000	SALESFORCE.COM INC 79466L302	68.46	316,447.64	417,606.00	0.19	101,158.36
1,275.000	SALLY BEAUTY HOLDINGS INC 79546E104	26.42	27,222.24	33,685.50	0.02	6,463.26
175.000	SANDERSON FARMS INC 800013104	94.24	8,447.25	16,492.00	0.01	8,044.75
276.000	SANDY SPRING BANCORP INC 800363103	39.99	4,832.76	11,037.24	0.01	6,204.48
639.000	SANMINA CORP 801056102	36.65	5,923.53	23,419.35	0.01	17,495.82

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



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

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

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

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

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

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

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

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



BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
3,787.000 SUPERVALU INC 868536103	4.67	10,111.29	17,685.29	0.01	7,574.00	
629.000 SWIFT TRANSPORTATION CO 87074U101	24.36	8,060.64	15,322.44	0.01	7,261.80	
6,068.000 SYMANTEC CORP 871503108	23.89	123,707.00	144,964.52	0.07	21,257.52	
1,071.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103	38.30	42,336.63	41,019.30	0.02	-1,317.33	
272.000 SYNAPTICS INC 87157D109	53.58	6,808.16	14,573.76	0.01	7,765.60	
1,479.000 SYNOPSIS INC 871607107	58.86	39,454.24	87,053.94	0.04	47,599.70	
1,269.000 SYNOVUS FINANCIAL CORP 87161C501	41.08	19,797.96	52,130.52	0.02	32,332.56	
886.000 SYNTEL INC 87162H103	19.79	19,965.53	17,533.94	0.01	-2,431.59	
199.000 SYNEX CORP 87162W100	121.02	6,095.37	24,082.98	0.01	17,987.61	
7,752.000 SYNCHRONY FINANCIAL 87165B103	36.27	250,089.72	281,165.04	0.13	31,075.32	

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
189.000	FRESH DEL MONTE PRODUCE INC G36738105	60.63	4,887.54	11,459.07	0.01	6,571.53
3,425.000	FRUIT OF THE LOOM INC CL A G3682L105	8.48	29,060.51	29,060.51	0.01	0.00
1,414.000	GENPACT LTD G3922B107	24.34	35,067.20	34,416.76	0.02	-650.44
16.000	GLOBAL INDEMNITY LTD G3933F105	38.21	343.52	611.36	0.00	267.84
222.000	GREENLIGHT CAPITAL RE LTD G4095J109	22.80	5,692.08	5,061.60	0.00	-630.48
245.000	HELEN OF TROY LTD G4388N106	84.45	7,935.55	20,690.25	0.01	12,754.70
866.000	HERBALIFE LTD G4412G101	48.14	20,641.11	41,689.24	0.02	21,048.13
4,386.000	HORIZON PHARMA PLC G4617B105	16.18	10,570.26	70,965.48	0.03	60,395.22
2,642.000	INGERSOLL-RAND PLC G47791101	75.04	77,252.11	198,255.68	0.09	121,003.57
4,244.000	INVESCO LTD G491BT108	30.34	109,748.51	128,762.96	0.06	19,014.45

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

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

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



Asset Detail - By Currency

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Base Currency : USD

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,901.000 BROADCOM LTD Y09827109	176.77	407,099.40	689,579.77	0.32	282,480.37
9,096.000 TEEKAY TANKERS LTD Y8565N102	2.26	38,930.88	20,556.96	0.01	-18,373.92
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>136,246,441.24</b>	<b>215,967,741.49</b>	<b>99.40</b>	<b>79,721,300.25</b>
<b>TOTAL ASSETS U.S. DOLLAR</b>		<b>137,539,308.58</b>	<b>217,260,608.83</b>	<b>100.00</b>	<b>79,721,300.25</b>
<b>TOTAL ASSETS</b>		<b>137,539,308.58</b>	<b>217,260,608.83</b>	<b>100.00</b>	<b>79,721,300.25</b>

	<b>Asset Detail - By Currency</b> 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : FINAL
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
<b>U.S. DOLLAR</b>					
<b>CASH &amp; CASH EQUIVALENTS</b>					
1,591,478.410 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,591,478.41	1,591,478.41	3.99	0.00
CASH		-1,715.49	-1,715.49	-0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,815.09	1,815.09	0.00	0.00
INTEREST RECEIVABLE		552,462.19	552,462.19	1.39	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-525,631.98	-525,631.98	-1.32	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>1,618,408.22</b>	<b>1,618,408.22</b>	<b>4.06</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	0.26	5,000.00
134,316.890 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.81	134,316.89	135,408.89	0.34	1,092.00
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	98.77	177,398.30	172,847.50	0.43	-4,550.80



Asset Detail - By Currency

Report ID : IACS0005

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

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



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

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		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
100,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11	107.50	102,004.03	107,500.00	0.27	5,495.97	
250,000.000 CST BRANDS INC 12646RAB1 5.000% 05/01/2023 DD 11/01/13	103.25	250,549.89	258,125.00	0.65	7,575.11	
200,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	105.50	200,105.35	211,000.00	0.53	10,894.65	
150,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	97.50	127,209.37	146,250.00	0.37	19,040.63	
150,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	96.50	145,272.12	144,750.00	0.36	-522.12	
105,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	103.50	105,000.00	108,675.00	0.27	3,675.00	
154,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	100.88	155,403.86	155,347.50	0.39	-56.36	
150,000.000 CENTENE CORP 15135BAH4 6.125% 02/15/2024 DD 02/11/16	105.38	150,000.00	158,062.50	0.40	8,062.50	
150,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	97.63	150,000.00	146,437.50	0.37	-3,562.50	
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	95.00	175,000.00	166,250.00	0.42	-8,750.00	

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

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

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

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

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

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



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

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

	<b>Asset Detail - By Currency</b>  12/31/2016	Report ID : IACS0005 Base Currency : USD Status : FINAL
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.00	150,000.00	151,500.00	0.38	1,500.00
50,000.000 LIONS GATE ENTERTAINMENT 144A 535919AL8 5.875% 11/01/2024 DD 10/27/16	101.50	50,000.00	50,750.00	0.13	750.00
135,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.00	135,000.00	121,500.00	0.30	-13,500.00
100,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12	111.75	102,142.63	111,750.00	0.28	9,607.37
300,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	105.26	303,443.30	315,780.00	0.79	12,336.70
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	106.25	175,000.00	185,937.50	0.47	10,937.50
125,000.000 MALLINCKRODT INTERNATIONA 144A 561233AC1 5.500% 04/15/2025 DD 04/15/15	89.50	125,000.00	111,875.00	0.28	-13,125.00
200,000.000 MALLINCKRODT INTERNATIONA 144A 561233AD9 5.625% 10/15/2023 DD 09/24/15	93.25	200,000.00	186,500.00	0.47	-13,500.00
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	102.25	150,000.00	153,375.00	0.38	3,375.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	99.50	100,000.00	99,500.00	0.25	-500.00

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
150,000.000 MIDAS INTERMEDIATE HOLDCO 144A 59563KAA8 7.875% 10/01/2022 DD 09/24/14	103.25	151,427.24	154,875.00	0.39	3,447.76	
225,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	106.50	226,348.23	239,625.00	0.60	13,276.77	
100,000.000 MOLINA HEALTHCARE INC 60855RAG5 VAR RT 11/15/2022 DD 05/15/16	101.50	100,000.00	101,500.00	0.25	1,500.00	
200,000.000 NATURE'S BOUNTY CO/THE 144A 628782AJ3 7.625% 05/15/2021 DD 05/05/16	103.50	200,000.00	207,000.00	0.52	7,000.00	
150,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	101.80	150,214.06	152,700.00	0.38	2,485.94	
100,000.000 NCR CORP 62886EAR9 5.875% 12/15/2021 DD 06/15/14	104.75	99,394.04	104,750.00	0.26	5,355.96	
125,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAH5 7.500% 11/01/2023 DD 10/24/16	103.25	125,000.00	129,062.50	0.32	4,062.50	
300,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	100.25	304,898.37	300,750.00	0.75	-4,148.37	
100,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	100.25	102,381.84	100,250.00	0.25	-2,131.84	
50,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	102.75	49,938.70	51,375.00	0.13	1,436.30	

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

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

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		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
150,000.000 TALEN ENERGY SUPPLY LLC 144A 74966NAA4 VAR RT 07/15/2019 DD 07/10/14	94.75	143,741.10	142,125.00	0.36	-1,616.10	
300,000.000 RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	104.50	300,000.00	313,500.00	0.79	13,500.00	
45,000.000 RACKSPACE HOSTING 11/16 TL 75008QAF3	101.21	44,779.05	45,543.60	0.11	764.55	
150,000.000 RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.88	134,946.22	145,312.50	0.36	10,366.28	
100,000.000 RANGE RESOURCES CORP 144A 75281AAZ2 5.000% 03/15/2023 DD 09/16/16	99.00	88,813.35	99,000.00	0.25	10,186.65	
250,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	103.00	255,539.95	257,500.00	0.65	1,960.05	
150,000.000 REGIONALCARE HOSPITAL PAR 144A 75915QAC2 8.250% 05/01/2023 DD 04/29/16	99.75	155,117.04	149,625.00	0.38	-5,492.04	
150,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	99.50	150,000.00	149,250.00	0.37	-750.00	
64,813.550 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	102.90	66,623.10	66,693.14	0.17	70.04	
69,358.680 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	103.25	67,105.10	71,612.84	0.18	4,507.74	

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



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

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

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

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

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



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
Link Ref		Base	Base	Base	Total	Gain/Loss
						Base
<b>U.S. DOLLAR</b>						
<b>CASH &amp; CASH EQUIVALENTS</b>						
	0.070 BLACKROCK LIQ T FUND INSTL	100.00	0.07	0.07	0.00	0.00
	996229696 FUND 60					
<b>EQUITY</b>						
	1,419,404.548 PARAMETRIC TX-MGD EM MK-INST	41.89	63,891,437.05	59,458,856.52	100.00	-4,432,580.53
	277907606					
<b>TOTAL ASSETS U.S. DOLLAR</b>			<b>63,891,437.12</b>	<b>59,458,856.59</b>	<b>100.00</b>	<b>-4,432,580.53</b>
<b>TOTAL ASSETS</b>			<b>63,891,437.12</b>	<b>59,458,856.59</b>	<b>100.00</b>	<b>-4,432,580.53</b>

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



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

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

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

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		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	
15,943.000 AURIZON HOLDINGS LTD AAB87CVM3	3.66	49,791.33	58,298.85	0.07	8,507.52	
1,232.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.60	1,810.16	1,971.52	0.00	161.36	
3,137.000 STAR ENTERTAINMENT GRP LTD/THE AABD5ZR97	3.74	14,633.92	11,743.66	0.01	-2,890.26	
4,763.000 CYBG PLC AABD6GND3	3.49	12,689.00	16,623.64	0.02	3,934.64	
6,591.000 ORORA LTD AABH4TCW8	2.17	6,791.93	14,269.90	0.02	7,477.97	
38,054.000 SCENTRE GROUP AABLZH0Z7	3.36	112,700.27	127,854.74	0.14	15,154.47	
5,951.000 WESTFIELD CORP AABMMVVX9	6.79	50,364.84	40,419.54	0.05	-9,945.30	
14,024.000 HEALTHSCOPE LTD AABP46PW6	1.66	30,715.81	23,254.44	0.03	-7,461.37	
27,729.000 MEDIBANK PVT LTD AABRTNNQ3	2.04	52,377.28	56,621.56	0.06	4,244.28	
5,245.000 AGL ENERGY LTD AABSS7GP7	16.00	71,374.89	83,895.71	0.09	12,520.82	

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

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



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

BNY MELLON		Asset Detail - By Currency				Report ID : IACS0005
		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	
1,617.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	18.33	31,391.73	29,642.12	0.03	-1,749.61	
326.000 ANDRITZ AG EAB1WVF67	50.31	21,623.20	16,399.85	0.02	-5,223.35	
244.000 BUWOG AG EABLMP1D7	23.30	4,465.43	5,685.06	0.01	1,219.63	
579.000 UMICORE SA EB4005006	57.11	21,060.05	33,069.42	0.04	12,009.37	
1,756.000 KBC GROUP NV EB4497740	62.05	94,569.83	108,961.46	0.12	14,391.63	
892.000 SOLVAY SA EB4821105	117.45	99,511.16	104,762.20	0.12	5,251.04	
881.000 UCB SA EB5596995	64.24	51,991.33	56,599.69	0.06	4,608.36	
441.000 COLRUYT SA EB5806220	49.58	19,851.03	21,864.13	0.02	2,013.10	
401.000 GROUPE BRUXELLES LAMBERT SA EB7097323	84.08	35,748.50	33,717.95	0.04	-2,030.55	
2,713.000 PROXIMUS SADP EBB00D9P7	28.86	88,950.60	78,291.65	0.09	-10,658.95	

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

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

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

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

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

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





## Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

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

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

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

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

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

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

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

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



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1,390.000 EDENRED EFB62G1B5	19.87	34,315.44	27,614.04	0.03	-6,701.40	
1,683.000 VALEO SA EFBDC5ST5	57.60	70,951.59	96,940.63	0.11	25,989.04	
1,184.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	9.42	9,384.52	11,152.00	0.01	1,767.48	
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.15	19,470.56	7.77	0.00	-19,462.79	
2,729.000 ASSICURAZIONI GENERALI SPA EI4056715	14.89	56,172.23	40,643.19	0.05	-15,529.04	
110,635.000 INTESA SANPAOLO SPA EI4076838	2.56	341,106.35	283,095.44	0.32	-58,010.91	
26,132.000 INTESA SANPAOLO SPA EI4076846	2.36	66,085.46	61,575.13	0.07	-4,510.33	
6,153.000 MEDIOBANCA SPA EI4574816	8.18	56,038.85	50,329.00	0.06	-5,709.85	
1,260.000 LUXOTTICA GROUP SPA EI4800658	53.90	50,396.99	67,911.13	0.08	17,514.14	
10,690.000 A2A SPA EI5499138	1.30	20,255.88	13,868.59	0.02	-6,387.29	

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,652.000	ITALGAS SPA EIBD2Z8S8	3.94	16,369.04	14,398.58	0.02	-1,970.46
593.000	FERRARI NV EIBD6G500	58.33	27,381.77	34,588.31	0.04	7,206.54
247.000	BANCA MONTE DEI PASCHI DI SIEN EIBDJ0CR4	15.91	44,030.66	3,928.69	0.00	-40,101.97
9,025.000	CNH INDUSTRIAL NV EIBDSV2V8	8.72	86,138.46	78,675.52	0.09	-7,462.94
11,578.000	FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	9.14	102,747.90	105,816.07	0.12	3,068.17
726.000	EXOR NV EIBYSLCX9	43.22	29,414.19	31,380.37	0.04	1,966.18
4,009.000	POSTE ITALIANE SPA EIBYYN706	6.65	30,737.08	26,660.65	0.03	-4,076.43
7,414.000	RELX NV EN4148818	16.87	73,826.97	125,040.46	0.14	51,213.49
844.000	RANDSTAD HOLDING NV EN5228650	54.35	44,943.06	45,872.47	0.05	929.41
1,567.000	AKZO NOBEL NV EN5458315	62.64	97,071.42	98,159.39	0.11	1,087.97

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2,380.000 WOLTERS KLUWER NV EN5671511	36.30	60,143.75	86,404.70	0.10	26,260.95	
957.000 KONINKLIJKE VOPAK NV EN5809426	47.33	50,023.31	45,296.64	0.05	-4,726.67	
21,492.000 AEGON NV EN5927376	5.51	136,397.71	118,511.90	0.13	-17,885.81	
40,656.000 KONINKLIJKE KPN NV EN5956078	2.97	127,187.85	120,669.71	0.14	-6,518.14	
5,690.000 KONINKLIJKE PHILIPS NV EN5986620	30.59	178,643.03	174,044.30	0.20	-4,598.73	
1,953.000 HEINEKEN NV EN7792554	75.16	123,049.26	146,790.38	0.17	23,741.12	
18,935.000 ARCELORMITTAL ENB03XPL5	7.40	131,844.88	140,121.39	0.16	8,276.51	
738.000 HEINEKEN HOLDING NV ENBOCCH48	69.76	40,472.53	51,483.74	0.06	11,011.21	
1,330.000 KONINKLIJKE DSM NV ENB0HXL96	60.08	65,384.84	79,904.48	0.09	14,519.64	
11,803.000 UNILEVER NV ENB12T3J2	41.26	406,775.16	486,951.02	0.55	80,175.86	

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

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

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

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



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

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

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

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2,000.000	KERRY LOGISTICS NETWORK LTD FHBH0W289	1.26	2,089.61	2,522.85	0.00	433.24
20,076.000	CK HUTCHISON HOLDINGS LTD FHBW9P811	11.34	172,969.23	227,608.19	0.26	54,638.96
18,576.000	CHEUNG KONG PROPERTY HOLDINGS FHBWX52N6	6.13	89,245.73	113,926.44	0.13	24,680.71
<b>TOTAL EQUITY HONG KONG DOLLAR</b>			<b>2,037,344.57</b>	<b>2,512,821.85</b>	<b>2.83</b>	<b>475,477.28</b>
<b>TOTAL ASSETS HONG KONG DOLLAR</b>			<b>2,038,646.52</b>	<b>2,514,123.80</b>	<b>2.83</b>	<b>475,477.28</b>
<b>ISRAELI SHEKEL</b>						
<b>CASH &amp; CASH EQUIVALENTS</b>						
	NON-BASE CURRENCY		408.79	409.09	0.00	0.30
<b>EQUITY</b>						
11,682.000	BANK HAPOALIM BM FZ6075805	5.95	50,920.75	69,539.87	0.08	18,619.12
10,903.000	BANK LEUMI LE-ISRAEL BM FZ6076423	4.12	52,609.98	44,930.45	0.05	-7,679.53
22,660.000	BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	1.90	48,729.37	43,098.54	0.05	-5,630.83
503.000	NICE LTD FZ6647132	68.23	31,072.99	34,320.55	0.04	3,247.56
<b>TOTAL EQUITY ISRAELI SHEKEL</b>			<b>183,333.09</b>	<b>191,889.41</b>	<b>0.22</b>	<b>8,556.32</b>

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

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