




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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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1,945.000	EQUITY RESIDENTIAL 29476L107	64.36	98,237.86	125,180.20	0.09	26,942.34
464.000	ERIE INDEMNITY CO 29530P102	112.45	19,759.86	52,176.80	0.04	32,416.94
1,701.000	ESSENDANT INC 296689102	20.90	35,210.70	35,550.90	0.03	340.20
391.000	ESSEX PROPERTY TRUST INC 297178105	232.50	60,190.19	90,907.50	0.07	30,717.31
242.000	ETHAN ALLEN INTERIORS INC 297602104	36.85	5,055.38	8,917.70	0.01	3,862.32
323.000	EURONET WORLDWIDE INC 298736109	72.43	4,857.92	23,394.89	0.02	18,536.97
740.000	EVERCORE PARTNERS INC 29977A105	68.70	18,206.96	50,838.00	0.04	32,631.04
1,098.000	EVERSOURCE ENERGY 30040W108	55.23	33,636.46	60,642.54	0.04	27,006.08
1,502.000	EXACT SCIENCES CORP 30063P105	13.36	15,891.16	20,066.72	0.01	4,175.56
834.000	EXAR CORP 300645108	10.78	4,978.98	8,990.52	0.01	4,011.54


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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


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1,982.000 LAS VEGAS SANDS CORP 517834107	53.41	80,684.16	105,858.62	0.08	25,174.46	
752.000 LASALLE HOTEL PROPERTIES 517942108	30.47	18,700.40	22,913.44	0.02	4,213.04	
826.000 ESTEE LAUDER COS INC/THE 518439104	76.49	59,161.58	63,180.74	0.05	4,019.16	
803.000 LEAR CORP 521865204	132.37	38,882.32	106,293.11	0.08	67,410.79	
1,384.000 LEAP WIRELESS INTL CONTRA 521CNT998	1.89	0.00	2,615.76	0.00	2,615.76	
567.000 LEGGETT & PLATT INC 524660107	48.88	12,978.63	27,714.96	0.02	14,736.33	
940.000 LEGG MASON INC 524901105	29.91	29,384.40	28,115.40	0.02	-1,269.00	
1,002.000 LEIDOS HOLDINGS INC 525327102	51.14	27,957.76	51,242.28	0.04	23,284.52	
4,992.000 LENDINGCLUB CORP 52603A109	5.25	27,056.64	26,208.00	0.02	-848.64	
1,012.000 LENNAR CORP 526057104	42.93	19,885.80	43,445.16	0.03	23,559.36	


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


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


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


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


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


		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
2,505.000 MATTEL INC 577081102	27.55	46,739.54	69,012.75	0.05	22,273.21	
153.000 MATTHEWS INTERNATIONAL CORP 577128101	76.85	4,915.89	11,758.05	0.01	6,842.16	
2,078.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	38.57	49,373.28	80,148.46	0.06	30,775.18	
342.000 MCCORMICK & CO INC/MD 579780206	93.33	13,128.32	31,918.86	0.02	18,790.54	
4,819.000 MCDONALD'S CORP 580135101	121.72	224,974.69	586,568.68	0.43	361,593.99	
1,684.000 MCKESSON CORP 58155Q103	140.45	90,057.62	236,517.80	0.17	146,460.18	
1,286.000 MEAD JOHNSON NUTRITION CO 582839106	70.76	54,407.24	90,997.36	0.07	36,590.12	
821.000 MEDICINES CO/THE 584688105	33.94	24,052.78	27,864.74	0.02	3,811.96	
572.000 MEDIDATA SOLUTIONS INC 58471A105	49.67	25,728.56	28,411.24	0.02	2,682.68	
514.000 MEDNAX INC 58502B106	66.66	19,905.31	34,263.24	0.03	14,357.93	


		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,011.000	MENTOR GRAPHICS CORP 587200106	36.89	12,656.01	37,295.79	0.03	24,639.78
17,262.000	MERCK & CO INC 58933Y105	58.87	717,882.77	1,016,213.94	0.74	298,331.17
1,448.000	MERCURY SYSTEMS INC 589378108	30.22	25,412.40	43,758.56	0.03	18,346.16
128.000	MERCURY GENERAL CORP 589400100	60.21	4,974.08	7,706.88	0.01	2,732.80
160.000	MEREDITH CORP 589433101	59.15	4,865.60	9,464.00	0.01	4,598.40
984.000	MERIDIAN BANCORP INC 58958U103	18.90	5,120.14	18,597.60	0.01	13,477.46
221.000	MERITAGE HOMES CORP 59001A102	34.80	5,049.85	7,690.80	0.01	2,640.95
1,315.000	MERITOR INC 59001K100	12.42	6,588.15	16,332.30	0.01	9,744.15
94.000	MESA LABORATORIES INC 59064R109	122.75	5,018.66	11,538.50	0.01	6,519.84
4,659.000	METLIFE INC 59156R108	53.89	190,552.45	251,073.51	0.18	60,521.06

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

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

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

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

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



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



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



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



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



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



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



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



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



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



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



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



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



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



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



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



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

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



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



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



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
542.000 SAFEWAY CASA LEY CVR 786CVR209	1.01	550.08	550.08	0.00	0.00
542.000 SAFEWAY PDC LLC CVR 786CVR308	0.05	26.45	26.45	0.00	0.00
411.000 ST JOE CO/THE 790148100	19.00	5,930.73	7,809.00	0.01	1,878.27
2,274.000 ST JUDE MEDICAL INC 790849103	80.19	80,504.70	182,352.06	0.13	101,847.36
3,452.000 SALESFORCE.COM INC 79466L302	68.46	113,742.55	236,323.92	0.17	122,581.37
830.000 SALLY BEAUTY HOLDINGS INC 79546E104	26.42	15,641.11	21,928.60	0.02	6,287.49
109.000 SANDERSON FARMS INC 800013104	94.24	5,261.43	10,272.16	0.01	5,010.73
276.000 SANDY SPRING BANCORP INC 800363103	39.99	4,832.76	11,037.24	0.01	6,204.48
1,407.000 SANMINA CORP 801056102	36.65	12,883.59	51,566.55	0.04	38,682.96
1,451.000 SCANA CORP 80589M102	73.28	49,643.40	106,329.28	0.08	56,685.88

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



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



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



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



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



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

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



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



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



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



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



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



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



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



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



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



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



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



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

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



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



Asset Detail - By Currency

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



Asset Detail - By Currency


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

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



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



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



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

		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,773.000	YUM CHINA HOLDINGS INC 98850P109	26.12	17,996.31	46,310.76	0.03	28,314.45
962.000	ZAYO GROUP HOLDINGS INC 98919V105	32.86	25,541.10	31,611.32	0.02	6,070.22
552.000	ZEBRA TECHNOLOGIES CORP 989207105	85.76	16,526.88	47,339.52	0.03	30,812.64
838.000	ZILLOW GROUP INC 98954M200	36.47	23,553.89	30,561.86	0.02	7,007.97
1,013.000	ZIMMER BIOMET HOLDINGS INC 98956P102	103.20	68,539.07	104,541.60	0.08	36,002.53
1,913.000	ZIONS BANCORPORATION 989701107	43.04	29,670.63	82,335.52	0.06	52,664.89
2,650.000	ZOETIS INC 98978V103	53.53	128,339.85	141,854.50	0.10	13,514.65
512.000	ADIANT PLC G0084W101	58.60	24,064.00	30,003.20	0.02	5,939.20
817.000	AIRCASTLE LTD G0129K104	20.85	9,958.93	17,034.45	0.01	7,075.52
1,534.000	ALKERMES PLC G01767105	55.58	27,727.47	85,259.72	0.06	57,532.25



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



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,820.000 ACCENTURE PLC G1151C101	117.13	164,380.99	447,436.60	0.33	283,055.61
1,090.000 BUNGE LTD G16962105	72.24	65,437.24	78,741.60	0.06	13,304.36
272.000 CARDTRONICS PLC G1991C105	54.57	10,814.72	14,843.04	0.01	4,028.32
1,572.000 DELPHI AUTOMOTIVE PLC G27823106	67.35	54,873.45	105,874.20	0.08	51,000.75
2,577.000 EATON CORP PLC G29183103	67.09	132,663.96	172,890.93	0.13	40,226.97
885.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	92.40	32,503.20	81,774.00	0.06	49,270.80
50.000 ENSTAR GROUP LTD G3075P101	197.70	5,024.00	9,885.00	0.01	4,861.00
3,134.000 ENSCO PLC G3157S106	9.72	22,690.16	30,462.48	0.02	7,772.32
76.000 EVEREST RE GROUP LTD G3223R108	216.40	9,153.44	16,446.40	0.01	7,292.96
2,529.000 FRUIT OF THE LOOM INC CLA G3682L105	8.49	21,459.36	21,459.36	0.02	0.00



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25.000 HELEN OF TROY LTD G4388N106	84.45	809.75	2,111.25	0.00	1,301.50
866.000 HERBALIFE LTD G4412G101	48.14	20,641.11	41,689.24	0.03	21,048.13
2,192.000 HORIZON PHARMA PLC G4617B105	16.18	5,282.72	35,466.56	0.03	30,183.84
1,038.000 IHS MARKIT LTD G47567105	35.41	34,025.65	36,755.58	0.03	2,729.93
2,452.000 INGERSOLL-RAND PLC G47791101	75.04	68,877.08	183,998.08	0.13	115,121.00
2,817.000 INVESCO LTD G491BT108	30.34	69,802.59	85,467.78	0.06	15,665.19
5,123.000 JOHNSON CONTROLS INTERNATIONAL G51502105	41.19	206,808.07	211,016.37	0.15	4,208.30
4,793.000 KOSMOS ENERGY LTD G5315B107	7.01	28,182.84	33,598.93	0.02	5,416.09
997.000 MALLINCKRODT PLC G5785G107	49.82	46,830.53	49,670.54	0.04	2,840.01
2,454.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	13.87	24,455.34	34,036.98	0.02	9,581.64



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



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



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



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,252.000 TEEKAY CORP Y8564W103	8.03	26,763.96	26,113.56	0.02	-650.40
TOTAL EQUITY U.S. DOLLAR		<u>72,098,634.34</u>	<u>136,194,721.14</u>	<u>99.63</u>	<u>64,096,086.80</u>
TOTAL ASSETS U.S. DOLLAR		<u>72,598,056.24</u>	<u>136,694,143.04</u>	<u>100.00</u>	<u>64,096,086.80</u>
TOTAL ASSETS		<u><u>72,598,056.24</u></u>	<u><u>136,694,143.04</u></u>	<u><u>100.00</u></u>	<u><u>64,096,086.80</u></u>

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



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



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



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



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



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50,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	105.00	50,000.00	52,500.00	0.18	2,500.00
300,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	103.00	299,219.47	309,000.00	1.03	9,780.53
55,000.000 CHENIERE CORPUS CHRISTI H 144A 16412XAB1 5.875% 03/31/2025 DD 12/09/16	102.03	55,000.00	56,117.05	0.19	1,117.05
100,000.000 CHESAPEAKE ENERGY CORP 144A 165167CQ8 8.000% 12/15/2022 DD 12/23/15	107.88	102,680.99	107,875.00	0.36	5,194.01
150,000.000 CHURCHILL DOWNS INC 171484AB4 5.375% 12/15/2021 DD 12/16/13	103.75	151,267.81	155,625.00	0.52	4,357.19
150,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	105.88	156,108.28	158,812.50	0.53	2,704.22
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	102.27	250,108.87	255,675.00	0.86	5,566.13
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	99.94	102,597.87	99,937.00	0.33	-2,660.87
50,000.000 COGENT COMMUNICATIONS GRO 144A 19240CAA1 5.375% 03/01/2022 DD 02/20/15	103.25	50,184.84	51,625.00	0.17	1,440.16
100,000.000 COMMSCOPE TECHNOLOGIES FI 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	106.00	100,000.00	106,000.00	0.36	6,000.00



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 COMMUNICATIONS SALES & LE 144A 20341WAE5 7.125% 12/15/2024 DD 12/15/16	101.00	25,000.00	25,250.00	0.08	250.00
50,000.000 CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12	103.63	47,903.78	51,815.00	0.17	3,911.22
100,000.000 CRESTWOOD MIDSTREAM PARTNERS L 226373AH1 6.125% 03/01/2022 DD 03/01/14	102.50	94,217.83	102,500.00	0.34	8,282.17
150,000.000 CROWNROCK LP / CROWNROCK 144A 228701AC2 7.125% 04/15/2021 DD 04/15/13	104.00	138,941.43	156,000.00	0.52	17,058.57
200,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	105.25	200,949.21	210,500.00	0.71	9,550.79
100,000.000 DANA INC 235825AC0 5.375% 09/15/2021 DD 08/02/13	103.63	102,670.17	103,625.00	0.35	954.83
125,000.000 DAVITA INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	104.50	127,030.97	130,625.00	0.44	3,594.03
150,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	106.07	149,940.43	159,111.00	0.53	9,170.57
225,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	111.00	226,120.65	249,750.00	0.84	23,629.35
100,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	105.25	102,089.09	105,250.00	0.35	3,160.91



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



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



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



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



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



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



Asset Detail - By Currency

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



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



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



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



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



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



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



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



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



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



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



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	0.07	0.07	0.00	0.00
EQUITY					
907,757.091 PARAMETRIC TX-MGD EM MK-INST 277907606	41.89	42,131,717.21	38,025,944.54	100.00	-4,105,772.67
TOTAL ASSETS U.S. DOLLAR		<u>42,131,717.28</u>	<u>38,025,944.61</u>	<u>100.00</u>	<u>-4,105,772.67</u>
TOTAL ASSETS		<u>42,131,717.28</u>	<u>38,025,944.61</u>	<u>100.00</u>	<u>-4,105,772.67</u>

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



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



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



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



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

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



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



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
831.000 VESTAS WIND SYSTEMS A/S SD5964657	65.11	32,325.13	54,106.86	0.08	21,781.73
1,000.000 DSV A/S SDB1WT5G0	44.57	18,674.67	44,570.22	0.07	25,895.55
898.000 PANDORA A/S SDB44XTX3	131.07	86,750.27	117,702.83	0.18	30,952.56
2,297.000 NOVOZYMES A/S SDB798FW3	34.54	69,852.84	79,341.16	0.12	9,488.32
750.000 COLOPLAST A/S SDB8FMRX8	67.56	21,318.35	50,673.45	0.08	29,355.10
11,533.000 NOVO NORDISK A/S SDBHC8X98	36.13	239,416.56	416,686.89	0.63	177,270.33
1,508.000 ISS A/S SDBKJ9RT5	33.82	42,022.85	50,997.18	0.08	8,974.33
1,448.000 DONG ENERGY A/S SDBYT16L1	37.96	50,438.17	54,965.89	0.08	4,527.72
TOTAL EQUITY DANISH KRONE		938,861.76	1,261,900.42	1.90	323,038.66
TOTAL ASSETS DANISH KRONE		946,088.17	1,268,868.17	1.91	322,780.00
EURO CURRENCY UNIT CASH & CASH EQUIVALENTS					



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
DIVIDENDS RECEIVABLE		16,864.88	16,961.74	0.03	96.86
DIVIDENDS RECEIVABLE RECLAIM		86,292.73	80,020.67	0.12	-6,272.06
NON-BASE CURRENCY		3,525.86	3,565.78	0.01	39.92
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,629.23	-1,645.87	-0.00	-16.64
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		105,054.24	98,902.32	0.15	-6,151.92
EQUITY					
1,864.000 OMV AG EA4651454	35.40	55,300.08	65,980.77	0.10	10,680.69
1,275.000 VOESTALPINE AG EA4943406	39.33	50,454.87	50,147.83	0.08	-307.04
2,813.000 ERSTE GROUP BANK AG EA5289833	29.35	73,934.32	82,557.11	0.12	8,622.79
2,467.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	18.33	47,893.27	45,223.95	0.07	-2,669.32
3,352.000 IMMOEAST AG NPV(EXCHANGE RATE EAB46JKC8 SH0	0.00	0.00	0.03	0.00	0.03



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



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



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



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



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



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



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



Asset Detail - By Currency

Report ID : IACS0005

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



Asset Detail - By Currency

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



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



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



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



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



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



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



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



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



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



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



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



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



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



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

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



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		28,000.82	28,243.30	0.04	242.48
PAYABLE FOR FORWARD FOREIGN		-28,225.38	-28,197.12	-0.04	28.26
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,831.10	-1,850.02	-0.00	-18.92
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		32,214.33	31,964.56	0.05	-249.77
EQUITY					
900,000 AISIN SEIKI CO LTD FJ6010709	43.47	26,686.74	39,122.05	0.06	12,435.31
3,000,000 AJINOMOTO CO INC FJ6010907	20.18	29,769.06	60,547.86	0.09	30,778.80
3,000,000 AMADA HOLDINGS CO LTD FJ6022100	11.19	25,712.53	33,566.25	0.05	7,853.72
2,400,000 AEON FINANCIAL SERVICE CO LTD FJ6037736	17.81	43,410.11	42,738.46	0.06	-671.65
12,600,000 ACOM CO LTD FJ6049780	4.38	35,563.19	55,202.99	0.08	19,639.80
1,700,000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.64	31,620.56	53,783.17	0.08	22,162.61



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 ASAHI KASEI CORP FJ6054608	8.74	32,835.39	52,445.67	0.08	19,610.28
6,000.000 ASAHI GLASS CO LTD FJ6055209	6.82	31,762.44	40,948.26	0.06	9,185.82
5,000.000 HIROSHIMA BANK LTD/THE FJ6075728	4.68	21,187.56	23,406.35	0.04	2,218.79
6,000.000 BANK OF KYOTO LTD/THE FJ6075751	7.44	49,993.73	44,652.12	0.07	-5,341.61
6,300.000 YAHOO JAPAN CORP FJ6084845	3.85	23,510.21	24,252.58	0.04	742.37
600.000 NTT DATA CORP FJ6125630	48.44	19,803.45	29,065.03	0.04	9,261.58
8,400.000 NTT DOCOMO INC FJ6129277	22.83	132,127.53	191,788.06	0.29	59,660.53
4,600.000 BRIDGESTONE CORP FJ6132107	36.13	118,121.10	166,197.12	0.25	48,076.02
1,500.000 BROTHER INDUSTRIES LTD FJ6146503	18.08	18,190.42	27,123.08	0.04	8,932.66
2,300.000 CANON INC FJ6172327	28.25	77,050.27	64,976.21	0.10	-12,074.06



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	164.87	53,139.24	115,411.33	0.17	62,272.09
9,000.000 CHIBA BANK LTD/THE FJ6190568	6.15	56,091.90	55,326.45	0.08	-765.45
5,900.000 CHUBU ELECTRIC POWER CO INC FJ6195609	14.00	82,604.96	82,605.57	0.12	0.61
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	14.39	27,000.83	28,773.53	0.04	1,772.70
2,600.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	11.75	34,011.67	30,562.01	0.05	-3,449.66
1,000.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	28.76	19,058.15	28,764.95	0.04	9,706.80
3,100.000 RAKUTEN INC FJ6229598	9.82	22,443.91	30,445.84	0.05	8,001.93
10,400.000 KDDI CORP FJ6248994	25.37	135,356.16	263,889.92	0.40	128,533.76
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	150.73	19,398.86	60,290.65	0.09	40,891.79
1,100.000 DAIKIN INDUSTRIES LTD FJ6250727	92.04	46,261.27	101,243.20	0.15	54,981.93



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	9.90	71,539.65	69,318.82	0.10	-2,220.83
4,100.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	27.40	65,525.80	112,347.07	0.17	46,821.27
15,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.18	88,141.11	92,635.15	0.14	4,494.04
500.000 LAWSON INC FJ6266913	70.39	21,373.87	35,195.27	0.05	13,821.40
5,000.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.18	18,046.68	25,892.74	0.04	7,846.06
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	37.08	33,841.50	37,081.49	0.06	3,239.99
2,300.000 EAST JAPAN RAILWAY CO FJ6298544	86.59	170,992.25	199,168.35	0.30	28,176.10
2,000.000 EISAI CO LTD FJ6307204	57.51	94,062.98	115,025.51	0.17	20,962.53
2,300.000 SBI HOLDINGS INC/JAPAN FJ6309465	12.75	30,721.92	29,323.10	0.04	-1,398.82
400.000 FAST RETAILING CO LTD FJ6332434	358.64	107,037.84	143,456.09	0.22	36,418.25



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
72,400.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	6.17	386,428.18	447,056.90	0.67	60,628.72
4,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	40.91	20,527.45	163,655.85	0.25	143,128.40
2,000.000 FUJIFILM HOLDINGS CORP FJ6356524	38.02	69,950.89	76,049.22	0.11	6,098.33
1,000.000 FANUC CORP FJ6356938	169.89	120,652.73	169,888.98	0.26	49,236.25
4,000.000 FUJITSU LTD FJ6356946	5.57	21,444.29	22,274.62	0.03	830.33
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	10.56	25,329.24	31,688.60	0.05	6,359.36
968.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.52	18,227.69	29,545.85	0.04	11,318.16
6.000 NIPPON BUILDING FUND INC FJ6396801	5,547.22	25,552.84	33,283.32	0.05	7,730.48
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	5,461.48	25,137.60	32,768.90	0.05	7,631.30
4,000.000 GUNMA BANK LTD/THE FJ6398088	5.49	22,358.73	21,948.82	0.03	-409.91



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,900.000 HACHIJUNI BANK LTD/THE FJ6400629	5.81	47,241.99	45,922.75	0.07	-1,319.24
1,600.000 HAMAMATSU PHOTONICS KK FJ6405875	26.36	29,817.38	42,182.88	0.06	12,365.50
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	32.15	23,104.03	32,151.59	0.05	9,047.56
700.000 DENTSU INC FJ6416286	47.16	18,595.01	33,008.96	0.05	14,413.95
18,500.000 RESONA HOLDINGS INC FJ6421559	5.14	96,634.69	95,089.38	0.14	-1,545.31
3,000.000 HINO MOTORS LTD FJ6428307	10.20	29,867.27	30,608.31	0.05	741.04
210.000 HIROSE ELECTRIC CO LTD FJ6428729	124.23	23,444.73	26,089.08	0.04	2,644.35
500.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	50.16	18,765.37	25,078.24	0.04	6,312.87
33,000.000 HITACHI LTD FJ6429107	5.42	158,245.78	178,814.26	0.27	20,568.48
2,000.000 HITACHI METALS LTD FJ6429206	13.58	21,102.39	27,161.66	0.04	6,059.27



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2,394.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	35.86	92,169.13	85,858.47	0.13	-6,310.66
3,900.000 HOKURIKU ELECTRIC POWER CO FJ6433125	11.23	46,170.11	43,803.32	0.07	-2,366.79
5,200.000 HONDA MOTOR CO LTD FJ6435146	29.28	178,525.07	152,252.76	0.23	-26,272.31
3,000.000 HOYA CORP FJ6441508	42.11	94,866.10	126,317.15	0.19	31,451.05
10,000.000 IHI CORP FJ6466984	2.61	18,206.40	26,064.22	0.04	7,857.82
3,500.000 ISUZU MOTORS LTD FJ6467107	12.70	19,079.45	44,442.06	0.07	25,362.61
9,400.000 ITOCHU CORP FJ6467800	13.31	90,386.58	125,080.81	0.19	34,694.23
1,000.000 JGC CORP FJ6473469	18.21	17,833.74	18,210.66	0.03	376.92
5,600.000 JAPAN TOBACCO INC FJ6474533	32.96	127,833.14	184,562.10	0.28	56,728.96
6,100.000 AEON CO LTD FJ6480043	14.20	65,652.02	86,608.65	0.13	20,956.63



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,000.000 KAJIMA CORP FJ6481322	6.94	19,760.86	55,489.35	0.08	35,728.49
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	10.96	31,643.91	36,158.96	0.05	4,515.05
3,000.000 KAO CORP FJ6483807	47.51	83,734.73	142,521.55	0.21	58,786.82
7,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.15	19,228.51	22,025.98	0.03	2,797.47
3,000.000 KEIKYU CORP FJ6487303	11.62	24,562.66	34,852.32	0.05	10,289.66
3,000.000 KEIO CORP FJ6487360	8.24	19,995.09	24,718.14	0.04	4,723.05
2,000.000 KIKKOMAN CORP FJ6490802	32.07	23,529.90	64,131.69	0.10	40,601.79
220.000 KEYENCE CORP FJ6490992	687.62	48,358.74	151,275.35	0.23	102,916.61
7,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	3.82	21,687.96	26,767.27	0.04	5,079.31
4,000.000 KIRIN HOLDINGS CO LTD FJ6493749	16.30	59,325.17	65,211.99	0.10	5,886.82



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800.000 KOITO MANUFACTURING CO LTD FJ6496320	53.07	35,277.87	42,457.24	0.06	7,179.37
5,000.000 KOMATSU LTD FJ6496585	22.70	106,268.96	113,495.10	0.17	7,226.14
1,000.000 KONAMI HOLDINGS CORP FJ6496684	40.47	19,409.50	40,468.13	0.06	21,058.63
1,600.000 JTEKT CORP FJ6497088	16.03	19,539.40	25,652.68	0.04	6,113.28
8,100.000 KUBOTA CORP FJ6497500	14.31	91,909.03	115,873.03	0.17	23,964.00
1,500.000 KURARAY CO LTD FJ6497666	15.06	20,170.77	22,583.27	0.03	2,412.50
2,500.000 KYOCERA CORP FJ6499266	49.83	124,840.85	124,576.67	0.19	-264.18
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	13.86	21,017.20	27,710.38	0.04	6,693.18
4,000.000 TOKIO MARINE HOLDINGS INC FJ6513124	41.12	122,544.34	164,478.94	0.25	41,934.60
4,900.000 JFE HOLDINGS INC FJ6543790	15.26	90,000.69	74,780.30	0.11	-15,220.39



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600.000 MAKITA CORP FJ6555802	67.13	20,378.38	40,279.51	0.06	19,901.13
7,700.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.24	272,196.43	294,439.93	0.44	22,243.50
14,900.000 MARUBENI CORP FJ6569464	5.68	91,210.48	84,672.01	0.13	-6,538.47
3,200.000 PANASONIC CORP FJ6572708	10.20	30,996.97	32,635.14	0.05	1,638.17
151,200.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.80	277,934.35	271,974.63	0.41	-5,959.72
1,200.000 CREDIT SAISON CO LTD FJ6591807	17.81	18,155.29	21,369.23	0.03	3,213.94
9,500.000 SOJITZ CORP FJ6594140	2.43	18,408.68	23,131.99	0.03	4,723.31
8,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.96	140,070.29	159,643.34	0.24	19,573.05
5,000.000 MITSUBISHI CORP FJ6596780	21.35	92,787.17	106,743.26	0.16	13,956.09
1,500.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	17.10	18,270.28	25,656.96	0.04	7,386.68



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12,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.97	118,119.49	167,651.22	0.25	49,531.73
25,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.57	111,473.34	114,159.56	0.17	2,686.22
1,700.000 MITSUBISHI MATERIALS CORP FJ6597085	30.78	53,395.49	52,325.63	0.08	-1,069.86
2,100.000 MITSUI & CO LTD FJ6597309	13.78	30,491.14	28,933.85	0.04	-1,557.29
6,000.000 MITSUI CHEMICALS INC FJ6597366	4.50	18,461.93	27,007.33	0.04	8,545.40
5,000.000 MITSUI FUDOSAN CO LTD FJ6597606	23.19	105,038.09	115,960.05	0.17	10,921.96
1,100.000 MURATA MANUFACTURING CO LTD FJ6610409	134.18	72,749.11	147,597.21	0.22	74,848.10
2,200.000 SEIKO EPSON CORP FJ6616505	21.22	17,415.31	46,684.10	0.07	29,268.79
2,000.000 NGK INSULATORS LTD FJ6619509	19.44	39,327.51	38,873.41	0.06	-454.10
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	22.27	13,596.23	22,274.62	0.03	8,678.39



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600.000 NINTENDO CO LTD FJ6639556	210.40	82,017.53	126,239.98	0.19	44,222.45
3,400.000 DENSO CORP FJ6640380	43.41	121,993.84	147,590.35	0.22	25,596.51
1,200.000 NIDEC CORP FJ6640687	86.47	70,048.72	103,759.60	0.16	33,710.88
1,000.000 NH FOODS LTD FJ6640760	27.05	12,882.89	27,050.20	0.04	14,167.31
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	15.04	13,074.53	18,196.43	0.03	5,121.90
4,400.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	42.11	92,639.67	185,302.87	0.28	92,663.20
2,000.000 NSK LTD FJ6641545	11.61	15,906.64	23,217.73	0.03	7,311.09
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	33.48	14,192.47	33,480.52	0.05	19,288.05
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	52.64	16,662.57	26,321.43	0.04	9,658.86
700.000 NITTO DENKO CORP FJ6641800	76.90	27,277.65	53,828.61	0.08	26,550.96



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4,000.000 NIPPON EXPRESS CO LTD FJ6642121	5.39	17,503.69	21,571.57	0.03	4,067.88
1,400.000 YAMAHA CORP FJ6642386	30.61	18,378.87	42,851.63	0.06	24,472.76
2,000.000 MINEBEA MITSUMI INC FJ6642402	9.40	12,329.24	18,793.67	0.03	6,464.43
3,829.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	22.35	81,264.21	85,584.97	0.13	4,320.76
5,000.000 NIPPON ELECTRIC GLASS CO LTD FJ6642667	5.42	28,598.11	27,093.07	0.04	-1,505.04
16,800.000 NISSAN MOTOR CO LTD FJ6642865	10.08	154,271.77	169,317.96	0.25	15,046.19
15,100.000 NOMURA HOLDINGS INC FJ6643103	5.91	100,857.30	89,213.45	0.13	-11,643.85
400.000 NITORI HOLDINGS CO LTD FJ6644804	114.55	15,118.77	45,818.15	0.07	30,699.38
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	56.64	13,841.12	45,310.59	0.07	31,469.47
3,000.000 NTN CORP FJ6651189	4.06	13,574.94	12,166.16	0.02	-1,408.78



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1,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	19.83	16,524.17	19,831.10	0.03	3,306.93
3,000.000 OBAYASHI CORP FJ6656402	9.58	13,255.53	28,730.66	0.04	15,475.13
12,000.000 OJI HOLDINGS CORP FJ6657707	4.08	52,182.72	48,973.29	0.07	-3,209.43
1,000.000 OLYMPUS CORP FJ6658804	34.64	28,433.99	34,637.97	0.05	6,203.98
800.000 OMRON CORP FJ6659422	38.45	18,457.66	30,762.64	0.05	12,304.98
3,800.000 ONO PHARMACEUTICAL CO LTD FJ6660107	21.91	56,841.50	83,258.89	0.13	26,417.39
8,600.000 ORIX CORP FJ6661147	15.64	100,221.11	134,491.37	0.20	34,270.26
8,000.000 OSAKA GAS CO LTD FJ6661766	3.85	28,363.64	30,838.09	0.05	2,474.45
7,400.000 RICOH CO LTD FJ6738226	8.47	74,458.32	62,684.44	0.09	-11,773.88
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	14.32	24,629.90	28,636.35	0.04	4,006.45



Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,400.000 T&D HOLDINGS INC FJ6744299	13.25	28,363.64	31,801.78	0.05	3,438.14
200.000 SMC CORP/JAPAN FJ6763968	239.25	27,128.60	47,850.13	0.07	20,721.53
5,800.000 SOFTBANK GROUP CORP FJ6770625	66.58	226,454.50	386,136.25	0.58	159,681.75
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	12.26	15,038.90	30,651.18	0.05	15,612.28
900.000 SECOM CO LTD FJ6791597	73.29	39,670.78	65,959.62	0.10	26,288.84
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	15.98	13,670.77	31,962.96	0.05	18,292.19
4,000.000 SEKISUI HOUSE LTD FJ6793908	16.68	52,489.63	66,720.97	0.10	14,231.34
23,000.000 SHARP CORP/JAPAN FJ6800604	2.31	48,907.55	53,243.02	0.08	4,335.47
4,000.000 SHIMIZU CORP FJ6804408	9.17	16,694.52	36,661.38	0.06	19,966.86
2,500.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	77.74	152,079.14	194,345.61	0.29	42,266.47



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1,900.000 SHIONOGI & CO LTD FJ6804689	48.00	45,108.18	91,208.47	0.14	46,100.29
400.000 SHIMANO INC FJ6804820	157.24	17,801.81	62,897.07	0.09	45,095.26
2,000.000 SHISEIDO CO LTD FJ6805264	25.37	41,145.24	50,730.91	0.08	9,585.67
6,000.000 SHIZUOKA BANK LTD/THE FJ6805322	8.42	52,717.81	50,516.57	0.08	-2,201.24
7,400.000 SONY CORP FJ6821501	28.08	173,360.74	207,784.98	0.31	34,424.24
900.000 STANLEY ELECTRIC CO LTD FJ6841103	27.39	17,315.24	24,653.84	0.04	7,338.60
15,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.77	75,081.99	71,505.13	0.11	-3,576.86
6,500.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.46	88,134.21	93,987.66	0.14	5,853.45
2,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	6.46	12,095.00	12,912.08	0.02	817.08
4,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.92	61,298.61	51,682.60	0.08	-9,616.01



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	26.63	19,122.04	26,630.09	0.04	7,508.05
8,300.000 SUMITOMO CORP FJ6858941	11.79	91,162.58	97,883.57	0.15	6,720.99
2,000.000 SURUGA BANK LTD FJ6864329	22.37	17,950.87	44,737.86	0.07	26,786.99
2,500.000 SUZUKI MOTOR CORP FJ6865508	35.27	63,566.00	88,181.08	0.13	24,615.08
1,100.000 TDK CORP FJ6869302	68.93	76,344.14	75,826.30	0.11	-517.84
8,000.000 TAISEI CORP FJ6870102	7.01	17,631.46	56,106.66	0.08	38,475.20
2,000.000 TAKASHIMAYA CO LTD FJ6870409	8.27	16,843.58	16,530.20	0.02	-313.38
2,800.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	41.45	123,718.31	116,071.51	0.17	-7,646.80
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	19.66	14,181.83	19,659.62	0.03	5,477.79
1,000.000 TEIJIN LTD FJ6880507	20.31	16,875.51	20,311.23	0.03	3,435.72



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,400.000 SYSMEX CORP FJ6883808	58.04	27,661.54	81,262.06	0.12	53,600.52
1,400.000 TERUMO CORP FJ6885076	37.00	38,009.85	51,794.06	0.08	13,784.21
1,100.000 TOHO CO LTD/TOKYO FJ6895208	28.34	17,579.28	31,169.89	0.05	13,590.61
3,000.000 TOHO GAS CO LTD FJ6895224	8.15	18,246.09	24,460.93	0.04	6,214.84
5,100.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.66	66,213.20	64,583.53	0.10	-1,629.67
15,400.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.05	63,867.20	62,320.92	0.09	-1,546.28
18,000.000 TOKYO GAS CO LTD FJ6895448	4.53	81,531.65	81,623.87	0.12	92.22
700.000 TOKYO ELECTRON LTD FJ6895679	94.70	47,475.03	66,287.99	0.10	18,812.96
10,000.000 TOKYU CORP FJ6896545	7.36	52,355.06	73,648.56	0.11	21,293.50
2,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.57	17,823.11	19,136.62	0.03	1,313.51



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 TORAY INDUSTRIES INC FJ6897147	8.11	60,866.05	81,124.88	0.12	20,258.83
1,000.000 TOTO LTD FJ6897469	39.65	35,520.97	39,653.62	0.06	4,132.65
1,000.000 LIXIL GROUP CORP FJ6900214	22.75	20,484.86	22,754.75	0.03	2,269.89
3,700.000 MAZDA MOTOR CORP FJ6900305	16.39	57,773.65	60,654.18	0.09	2,880.53
1,500.000 TOYOTA INDUSTRIES CORP FJ6900545	47.76	59,531.15	71,633.73	0.11	12,102.58
1,100.000 TOYOTA TSUSHO CORP FJ6900586	26.11	17,462.17	28,717.80	0.04	11,255.63
15,160.000 TOYOTA MOTOR CORP FJ6900644	58.97	672,590.86	893,989.65	1.34	221,398.79
2,400.000 UNICHARM CORP FJ6911484	21.93	36,961.52	52,625.71	0.08	15,664.19
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	61.50	43,723.37	67,649.51	0.10	23,926.14
600.000 YAKULT HONSHA CO LTD FJ6985116	46.47	15,874.70	27,881.85	0.04	12,007.15

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000	YAMAHA MOTOR CO LTD FJ6985264	22.07	16,220.72	24,275.73	0.04	8,055.01
14,400.000	ASTELLAS PHARMA INC FJ6985389	13.92	140,147.96	200,440.70	0.30	60,292.74
2,872.000	YAMATO HOLDINGS CO LTD FJ6985561	20.38	42,065.90	58,518.53	0.09	16,452.63
3,000.000	YASKAWA ELECTRIC CORP FJ6986049	15.59	35,694.28	46,761.27	0.07	11,066.99
1,400.000	M3 INC FJB02K2M5	25.25	27,602.81	35,349.60	0.05	7,746.79
2,100.000	ELECTRIC POWER DEVELOPMENT CO FJB02Q325	23.06	56,039.68	48,433.15	0.07	-7,606.53
3,100.000	SEGA SAMMY HOLDINGS INC FJB02RK08	14.91	40,792.81	46,220.26	0.07	5,427.45
5,000.000	SEVEN & I HOLDINGS CO LTD FJB0FS5D1	38.18	153,173.46	190,894.68	0.29	37,721.22
2,800.000	DAIICHI SANKYO CO LTD FJB0J7D93	20.50	52,080.93	57,411.58	0.09	5,330.65
1,400.000	BANDAI NAMCO HOLDINGS INC FJB0JDQD7	27.65	21,386.68	38,710.51	0.06	17,323.83

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,500.000	12,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.50	76,971.30	81,236.34	0.12	4,265.04
5,200.000	5,200.000 INPEX CORP FJB10RB16	10.04	61,529.81	52,207.32	0.08	-9,322.49
2,400.000	2,400.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.04	40,704.49	40,907.10	0.06	202.61
1,000.000	1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.91	10,806.72	10,914.39	0.02	107.67
15,000.000	15,000.000 AOZORA BANK LTD FJB1G1851	3.54	51,236.08	53,114.42	0.08	1,878.34
11,000.000	11,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	4.45	50,675.17	48,947.57	0.07	-1,727.60
1,500.000	1,500.000 J FRONT RETAILING CO LTD FJB23TC16	13.50	18,142.52	20,255.50	0.03	2,112.98
4,700.000	4,700.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	10.80	53,286.86	50,773.78	0.08	-2,513.08
3,100.000	3,100.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	31.07	85,162.00	96,321.00	0.14	11,159.00
2,400.000	2,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.67	68,677.49	104,798.73	0.16	36,121.24

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,900.000	DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.68	121,216.60	131,807.78	0.20	10,591.18
1,000.000	MEIJI HOLDINGS CO LTD FJB60DQV4	78.54	19,510.65	78,535.60	0.12	59,024.95
10,712.000	JX HOLDINGS INC FJB627LW8	4.24	39,340.87	45,434.27	0.07	6,093.40
2,419.000	SOMPO HOLDINGS INC FJB62G7K0	33.95	53,626.59	82,130.07	0.12	28,503.48
700.000	NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.98	10,891.06	11,883.23	0.02	992.17
1,000.000	JAPAN AIRLINES CO LTD FJB8BRV41	29.28	29,745.71	29,279.38	0.04	-466.33
800.000	SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.63	27,237.03	33,300.47	0.05	6,063.44
12,900.000	CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	4.82	64,352.43	62,224.38	0.09	-2,128.05
5,850.000	MEBUKI FINANCIAL GROUP INC FJBH0VTS4	3.71	21,665.59	21,717.75	0.03	52.16
11,400.000	JAPAN DISPLAY INC FJBJYNHY1	2.86	33,910.26	32,547.69	0.05	-1,362.57

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000	RECRUIT HOLDINGS CO LTD FJBQRRZ08	40.21	28,805.43	40,210.92	0.06	11,405.49
24.000	NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,515.84	30,074.13	36,380.16	0.05	6,306.03
3,309.000	JAPAN POST HOLDINGS CO LTD FJBYT8140	12.51	44,112.37	41,392.65	0.06	-2,719.72
4,870.000	JAPAN POST BANK CO LTD FJBYT8165	12.03	66,159.44	58,581.13	0.09	-7,578.31
5,900.000	KYUSHU FINANCIAL GROUP INC FJBYZ5XN2	6.80	41,887.77	40,114.03	0.06	-1,773.74
TOTAL EQUITY JAPANESE YEN			12,614,668.12	16,246,991.84	24.44	3,632,323.72
TOTAL ASSETS JAPANESE YEN			12,646,882.45	16,278,956.40	24.48	3,632,073.95
NEW ZEALAND DOLLAR						
CASH & CASH EQUIVALENTS						
	NON-BASE CURRENCY		47.66	48.07	0.00	0.41
EQUITY						
4,126.000	FLETCHER BUILDING LTD AN6341605	7.39	20,022.69	30,496.83	0.05	10,474.14
11,740.000	SPARK NEW ZEALAND LTD AN6881436	2.38	13,747.69	27,915.29	0.04	14,167.60

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,348.000	CHORUS LTD ANB4P0G70	2.77	4,187.12	6,499.92	0.01	2,312.80
8,029.000	AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.36	22,878.09	34,991.39	0.05	12,113.30
25,435.000	MERIDIAN ENERGY LTD ANBWF052	1.81	47,710.91	46,113.15	0.07	-1,597.76
TOTAL EQUITY NEW ZEALAND DOLLAR			108,546.50	146,016.58	0.22	37,470.08
TOTAL ASSETS NEW ZEALAND DOLLAR			108,594.16	146,064.65	0.22	37,470.49
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY			1,063.28	1,079.05	0.00	15.77
PAYABLE FOR FORWARD FOREIGN			-1,015.87	-1,022.34	-0.00	-6.47
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			47.41	56.71	0.00	9.30
EQUITY						
4,100.000	DNB ASA SN4263307	14.92	52,598.77	61,159.19	0.09	8,560.42
5,742.000	TELENOR ASA SN4732491	14.99	95,036.37	86,052.95	0.13	-8,983.42
2,034.000	SCHIBSTED ASA SN4790531	23.01	42,225.39	46,811.04	0.07	4,585.65



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8,088.000 STATOIL ASA SN7133606	18.40	168,561.66	148,836.41	0.22	-19,725.25
1,863.000 YARA INTERNATIONAL ASA SN7751258	39.50	72,584.23	73,587.60	0.11	1,003.37
946.000 MARINE HARVEST ASA SNB02L489	18.09	16,038.67	17,111.68	0.03	1,073.01
9,979.000 NORSK HYDRO ASA SNB11HK30	4.80	54,349.83	47,879.54	0.07	-6,470.29
TOTAL EQUITY NORWEGIAN KRONE		501,394.92	481,438.41	0.72	-19,956.51
TOTAL ASSETS NORWEGIAN KRONE		501,442.33	481,495.12	0.72	-19,947.21
POUND STERLING					
CASH & CASH EQUIVALENTS					
RECEIVABLE FOR INVESTMENTS SOLD		660.39	646.63	0.00	-13.76
DIVIDENDS RECEIVABLE		21,242.98	21,096.40	0.03	-146.58
NON-BASE CURRENCY		48,449.93	48,419.35	0.07	-30.58
PAYABLE FOR FORWARD FOREIGN		-44,413.05	-44,854.10	-0.07	-441.05
TOTAL CASH & CASH EQUIVALENTS POUND STERLING		25,940.25	25,308.28	0.04	-631.97
EQUITY					



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15,384.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	3.18	54,984.14	48,910.77	0.07	-6,073.37
2,954.000 ANTOFAGASTA PLC EX0045610	8.34	31,819.54	24,638.24	0.04	-7,181.30
2,519.000 ASHTEAD GROUP PLC EX0053671	19.52	43,101.13	49,179.12	0.07	6,077.99
3,544.000 BHP BILLITON PLC EX0056658	16.14	67,579.69	57,213.51	0.09	-10,366.18
9,733.000 BRITISH LAND CO PLC/THE EX0136708	7.78	75,713.18	75,707.34	0.11	-5.84
8,398.000 SKY PLC EX0141195	12.25	90,234.16	102,835.96	0.15	12,601.80
16,080.000 AVIVA PLC EX0216237	6.01	100,114.42	96,644.04	0.15	-3,470.38
13,543.000 DIAGEO PLC EX0237407	26.07	265,966.83	353,096.01	0.53	87,129.18
1,665.000 SCHRODERS PLC EX0240542	37.04	49,340.86	61,679.57	0.09	12,338.71
22,057.000 BAE SYSTEMS PLC EX0263494	7.31	139,585.54	161,211.75	0.24	21,626.21



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10,536.000 BRITISH AMERICAN TOBACCO PLC EX0287584	57.11	411,577.57	601,664.23	0.90	190,086.66
3,031.000 HAMMERSON PLC EX0406507	7.08	18,399.06	21,460.31	0.03	3,061.25
4,714.000 STANDARD CHARTERED PLC EX0408289	8.20	39,382.57	38,653.73	0.06	-728.84
6,086.000 IMPERIAL BRANDS PLC EX0454499	43.77	206,004.45	266,401.88	0.40	60,397.43
101,029.000 HSBC HOLDINGS PLC EX0540529	8.12	997,978.77	820,050.86	1.23	-177,927.91
43,989.000 LEGAL & GENERAL GROUP PLC EX0560394	3.06	99,813.15	134,582.99	0.20	34,769.84
9,952.000 MEGGITT PLC EX0575806	5.67	58,403.09	56,394.91	0.08	-2,008.18
24,220.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.85	69,491.95	69,042.61	0.10	-449.34
1,312.000 ASSOCIATED BRITISH FOODS PLC EX0673122	33.92	19,799.55	44,501.19	0.07	24,701.64
3,272.000 PERSIMMON PLC EX0682537	21.95	70,763.37	71,804.51	0.11	1,041.14



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,050.000 INTU PROPERTIES PLC EX0683436	3.48	31,299.93	27,980.86	0.04	-3,319.07
14,173.000 PRUDENTIAL PLC EX0709959	20.11	163,181.90	285,021.92	0.43	121,840.02
5,361.000 RIO TINTO PLC EX0718877	39.03	310,968.01	209,229.14	0.31	-101,738.87
5,605.000 ST JAMES'S PLACE PLC EX0766934	12.53	75,312.14	70,227.80	0.11	-5,084.34
7,382.000 SSE PLC EX0790876	19.19	138,778.44	141,657.96	0.21	2,879.52
67,418.000 BP PLC EX0798051	6.30	561,745.96	424,522.55	0.64	-137,223.41
248,549.000 LLOYDS BANKING GROUP PLC EX0870611	0.77	245,440.45	191,980.44	0.29	-53,460.01
6,012.000 SMITH & NEPHEW PLC EX0922321	15.09	74,608.18	90,704.77	0.14	16,096.59
25,322.000 GLAXOSMITHKLINE PLC EX0925282	19.30	493,864.94	488,736.20	0.74	-5,128.74
1,874.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	11.78	21,149.32	22,067.75	0.03	918.43

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,636.000	ASTRAZENECA PLC EX0989528	54.83	362,782.04	418,696.91	0.63	55,914.87
10,769.000	GKN PLC EX3064659	4.10	29,649.06	44,138.37	0.07	14,489.31
38,376.000	BT GROUP PLC EX3091355	4.53	93,805.20	173,981.42	0.26	80,176.22
1,152.000	CARNIVAL PLC EX3121525	50.97	51,230.14	58,718.09	0.09	7,487.95
16,925.000	MARKS & SPENCER GROUP PLC EX3127480	4.32	83,953.41	73,196.82	0.11	-10,756.59
17,289.000	BARCLAYS PLC EX3134866	2.76	68,513.25	47,735.96	0.07	-20,777.29
1,698.000	INTERTEK GROUP PLC EX3163832	43.01	63,182.49	73,036.03	0.11	9,853.54
4,278.000	BURBERRY GROUP PLC EX3174300	18.50	66,173.13	79,133.08	0.12	12,959.95
5,195.000	LAND SECURITIES GROUP PLC EX3180943	13.17	60,641.91	68,428.69	0.10	7,786.78
846.000	NEXT PLC EX3208983	61.57	28,380.76	52,090.28	0.08	23,709.52



Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,333.000 KINGFISHER PLC EX3319525	4.33	69,913.94	75,025.58	0.11	5,111.64
15,062.000 ITV PLC EX3398644	2.55	31,684.10	38,413.85	0.06	6,729.75
6,071.000 J SAINSBURY PLC EXB019KW9	3.08	21,396.78	18,701.56	0.03	-2,695.22
574.000 RANDGOLD RESOURCES LTD EXB01C3S0	79.27	36,715.65	45,499.23	0.07	8,783.58
1,657.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.70	59,554.18	57,493.02	0.09	-2,061.16
21,978.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	27.71	663,370.69	608,998.32	0.92	-54,372.37
24,283.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.09	619,605.24	706,324.50	1.06	86,719.26
3,164.000 BUNZL PLC EXB0744B8	26.06	58,605.22	82,453.39	0.12	23,848.17
21,733.000 NATIONAL GRID PLC EXB08SNH0	11.76	229,981.97	255,546.30	0.38	25,564.33
6,168.000 INMARSAT PLC EXB09LSH9	9.29	61,674.63	57,275.49	0.09	-4,399.14



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,521.000 PETROFAC LTD EXB0H2K56	10.74	52,468.92	48,545.59	0.07	-3,923.33
231.000 KAZ MINERALS PLC EXB0HZPV1	4.41	938.72	1,019.57	0.00	80.85
2,714.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	36.01	92,086.48	97,722.57	0.15	5,636.09
7,428.000 UNILEVER PLC EXB10RZP7	40.68	251,089.45	302,199.09	0.45	51,109.64
1,443.000 TUI AG EXB11LJN2	14.37	20,963.68	20,736.79	0.03	-226.89
5,784.000 EXPERIAN PLC EXB19NLV9	19.45	64,346.11	112,493.77	0.17	48,147.66
3,699.000 MONDI PLC EXB1CRLC8	20.59	74,080.18	76,147.35	0.11	2,067.17
1,274.000 SEVERN TRENT PLC EXB1FH8J7	27.46	26,886.56	34,979.13	0.05	8,092.57
4,148.000 TP ICAP PLC EXB1H0DZ0	5.35	21,286.26	22,208.68	0.03	922.42
1,778.000 WHITBREAD PLC EXB1KJJ48	46.66	61,372.96	82,958.18	0.12	21,585.22



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,619.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	14.99	55,133.73	54,243.14	0.08	-890.59
3,478.000 SMITHS GROUP PLC EXB1WY232	17.50	58,172.47	60,853.88	0.09	2,681.41
4,295.000 ANGLO AMERICAN PLC EXB1XZS89	14.33	63,835.08	61,562.55	0.09	-2,272.53
9,257.000 3I GROUP PLC EXB1YW440	8.70	63,603.99	80,526.42	0.12	16,922.43
3,572.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	85.09	220,532.37	303,930.26	0.46	83,397.89
18.000 IGAS ENERGY PLC EXB29PWM0	0.13	21.01	2.34	0.00	-18.67
7,992.000 RELX PLC EXB2B0DG6	17.90	91,296.54	143,093.31	0.22	51,796.77
5,593.000 SHIRE PLC EXB2QKY08	57.88	248,472.14	323,710.79	0.49	75,238.65
1,415.000 FRESNILLO PLC EXB2QPKJ1	15.09	18,875.03	21,348.51	0.03	2,473.48
2,923.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.13	25,469.15	32,542.36	0.05	7,073.21



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
76,748.000 GLENCORE PLC EXB4T3BW4	3.43	332,508.25	263,021.18	0.40	-69,487.07
10,612.000 SEGRO PLC EXB5ZN1N1	5.66	57,337.59	60,069.36	0.09	2,731.77
2,355.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	3.67	3,635.56	8,645.48	0.01	5,009.92
11,375.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.25	118,161.43	93,890.87	0.14	-24,270.56
31,532.000 OLD MUTUAL PLC EXB77J081	2.56	74,616.20	80,769.30	0.12	6,153.10
10,273.000 SAGE GROUP PLC/THE EXB8C3BL7	8.09	61,474.95	83,144.60	0.13	21,669.65
5,681.000 MEDICLINIC INTERNATIONAL PLC EXB8HX8Z9	9.53	53,907.27	54,122.10	0.08	214.83
8,629.000 WPP PLC EXB8KF9B6	22.44	128,308.19	193,629.62	0.29	65,321.43
2,613.000 COCA-COLA HBC AG EXB9895B6	21.87	58,129.29	57,148.94	0.09	-980.35
10,873.000 ROYAL MAIL PLC EXBDVZYZ8	5.71	66,800.68	62,084.16	0.09	-4,716.52



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,939.000 WOLSELEY PLC EXBFNWV41	61.31	80,963.35	118,885.82	0.18	37,922.47
58,871.000 VODAFONE GROUP PLC EXBH4HKS0	2.47	227,093.62	145,378.78	0.22	-81,714.84
9,401.000 COMPASS GROUP PLC EXBLNN3L1	18.55	98,260.00	174,361.35	0.26	76,101.35
3,251.000 INDIVIOR PLC EXBRS65X2	3.66	4,337.07	11,898.64	0.02	7,561.57
18,180.000 STANDARD LIFE PLC EXBVFD7Q5	4.60	77,361.42	83,566.52	0.13	6,205.10
12,327.000 AUTO TRADER GROUP PLC EXBVYVFW2	5.05	67,704.64	62,298.30	0.09	-5,406.34
9,736.000 SOUTH32 LTD EXBWSW5C0	2.00	15,880.74	19,428.92	0.03	3,548.18
15,155.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	4.56	63,743.18	69,174.86	0.10	5,431.68
5.000 LONMIN PLC EXBYSRJ65	1.75	129.90	8.75	0.00	-121.15
1,841.000 INTERCONTINENTAL HOTELS GROUP EXBYXK635	44.95	63,256.12	82,758.38	0.12	19,502.26

		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,168.000	WORLDPAY GROUP PLC EXBYYK2V6	3.34	29,884.85	27,240.44	0.04	-2,644.41
844.000	CRODA INTERNATIONAL PLC EXBYZWX78	39.49	31,852.01	33,330.72	0.05	1,478.71
5,076.000	NEX GROUP PLC EXBZ02MH9	5.74	52,541.66	29,134.18	0.04	-23,407.48
831.000	JOHNSON MATTHEY PLC EXBZ4BQC2	39.32	25,302.12	32,673.58	0.05	7,371.46
TOTAL EQUITY POUND STERLING			11,091,337.00	11,870,178.94	17.85	778,841.94
TOTAL ASSETS POUND STERLING			11,117,277.25	11,895,487.22	17.89	778,209.97
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		2,161.42	2,165.07	0.00	3.65
	NON-BASE CURRENCY		795.51	799.61	0.00	4.10
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR			2,956.93	2,964.68	0.00	7.75
EQUITY						
12,600.000	DBS GROUP HOLDINGS LTD FM6175208	12.00	145,595.98	151,231.40	0.23	5,635.42
1,000.000	JARDINE CYCLE & CARRIAGE LTD FM6242263	28.54	22,406.17	28,538.80	0.04	6,132.63



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,900.000 CAPITALAND LTD FM6309302	2.09	20,272.43	18,604.55	0.03	-1,667.88
28,000.000 GENTING SINGAPORE PLC FM6366799	0.63	17,850.45	17,539.97	0.03	-310.48
14,000.000 CAPITALAND MALL TRUST FM6420125	1.30	18,031.42	18,266.77	0.03	235.35
15,000.000 COMFORTDELGRO CORP LTD FM6603738	1.71	16,761.65	25,645.46	0.04	8,883.81
7,600.000 UNITED OVERSEAS BANK LTD FM6916783	14.12	102,143.48	107,316.40	0.16	5,172.92
10,400.000 UOL GROUP LTD FM6916841	4.15	45,316.88	43,120.37	0.06	-2,196.51
46,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.53	114,135.62	116,217.90	0.17	2,082.28
11,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.17	69,890.37	67,917.21	0.10	-1,973.16
8,600.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.48	20,336.41	21,370.53	0.03	1,034.12
19,700.000 STARHUB LTD FMB1CNDB1	1.95	41,120.42	38,317.30	0.06	-2,803.12

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	
2,106.000 KEPPEL INFRASTRUCTURE TRUST FMB1P31B4	0.33	898.15	692.43	0.00	-205.72	
22,000.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.52	35,174.96	33,501.77	0.05	-1,673.19	
TOTAL EQUITY SINGAPORE DOLLAR		669,934.39	688,280.86	1.04	18,346.47	
TOTAL ASSETS SINGAPORE DOLLAR		672,891.32	691,245.54	1.04	18,354.22	
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE RECLAIM		5,632.48	5,039.56	0.01	-592.92	
NON-BASE CURRENCY		1,086.85	1,101.26	0.00	14.41	
PAYABLE FOR FORWARD FOREIGN		-1,063.83	-1,067.74	-0.00	-3.91	
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		5,655.50	5,073.08	0.01	-582.42	
EQUITY						
10,111.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	10.52	73,447.96	106,345.47	0.16	32,897.51	
5,308.000 SWEDBANK AB SS4846522	24.25	84,772.82	128,718.09	0.19	43,945.27	
1,200.000 SWEDISH MATCH AB SS5048565	31.90	28,861.98	38,280.17	0.06	9,418.19	



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,737.000 NORDEA BANK AB SS5380034	11.15	200,122.74	208,931.39	0.31	8,808.65
1,800.000 SECURITAS AB SS5554042	15.78	19,362.63	28,412.92	0.04	9,050.29
3,043.000 INVESTOR AB SS5679591	37.48	71,722.11	114,054.72	0.17	42,332.61
3,657.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	5.89	19,691.13	21,536.39	0.03	1,845.26
1,600.000 SKANSKA AB SS7142093	23.68	29,626.06	37,883.89	0.06	8,257.83
2,708.000 LUNDIN PETROLEUM AB SS7187627	21.81	56,278.88	59,051.01	0.09	2,772.13
1,250.000 ALFA LAVAL AB SS7332686	16.60	18,788.18	20,749.40	0.03	1,961.22
1,564.000 ICA GRUPPEN AB SSB0S1658	30.59	47,438.38	47,843.12	0.07	404.74
2,500.000 HUSQVARNA AB SSB12PJ24	7.80	18,213.03	19,497.28	0.03	1,284.25
2,408.000 ELECTROLUX AB SSB1KKBX5	24.91	57,112.26	59,983.97	0.09	2,871.71



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,600.000 SKF AB SSB1Q3J35	18.45	31,916.81	29,518.09	0.04	-2,398.72
11,417.000 VOLVO AB SSB1QH836	11.71	131,730.56	133,717.37	0.20	1,986.81
2,767.000 INDUSTRIVARDEN AB SSB1VSK57	18.69	50,634.70	51,717.92	0.08	1,083.22
4,624.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	28.32	97,787.48	130,963.96	0.20	33,176.48
1,900.000 BOLIDEN AB SSB1XCBX9	26.19	29,299.44	49,755.63	0.07	20,456.19
1,746.000 HEXAGON AB SSB1XFTL9	35.83	49,791.77	62,558.95	0.09	12,767.18
6,324.000 TELE2 AB SSB97C732	8.04	56,643.46	50,851.79	0.08	-5,791.67
2,681.000 KINNEVIK AB SSBD6S7G0	24.03	59,606.67	64,423.56	0.10	4,816.89
4,809.000 ATLAS COPCO AB SSBXC8BS2	30.55	101,790.88	146,896.67	0.22	45,105.79
2,955.000 ATLAS COPCO AB SSBXC8BW3	27.36	58,301.31	80,863.55	0.12	22,562.24



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,759.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.94	129,608.68	149,933.89	0.23	20,325.21
4,200.000 ASSA ABLOY AB SSBYPC1T6	18.61	27,660.10	78,178.46	0.12	50,518.36
TOTAL EQUITY SWEDISH KRONA		1,550,210.02	1,920,667.66	2.89	370,457.64
TOTAL ASSETS SWEDISH KRONA		1,555,865.52	1,925,740.74	2.90	369,875.22
SWISS FRANC					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		-25.06	-24.16	-0.00	0.90
DIVIDENDS RECEIVABLE RECLAIM		78,080.89	72,373.95	0.11	-5,706.94
NON-BASE CURRENCY		49.38	50.05	0.00	0.67
FOREIGN TAXES PAYABLE - DIVIDENDS		25.06	24.16	0.00	-0.90
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		78,130.27	72,424.00	0.11	-5,706.27
EQUITY					
18.000 SIKA AG ES4808089	4,813.30	53,847.01	86,639.45	0.13	32,792.44
24.000 SGS SA ES4824771	2,038.67	33,947.33	48,928.03	0.07	14,980.70



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
162.000 SWISSCOM AG ES5533975	448.76	67,235.89	72,699.56	0.11	5,463.67
36.000 GIVAUDAN SA ES5980614	1,835.98	34,950.05	66,095.34	0.10	31,145.29
885.000 ZURICH INSURANCE GROUP AG ES5983816	275.89	217,087.55	244,161.95	0.37	27,074.40
11,421.000 NOVARTIS AG ES7103066	72.91	666,982.97	832,681.75	1.25	165,698.78
11,112.000 ABB LTD ES7108891	21.13	235,323.66	234,846.03	0.35	-477.63
3,026.000 ROCHE HOLDING AG ES7110384	228.86	495,672.51	692,524.82	1.04	196,852.31
967.000 ADECCO GROUP AG ES7110723	65.58	60,080.72	63,413.74	0.10	3,333.02
3,156.000 LAFARGEHOLCIM LTD ES7110756	52.79	204,970.23	166,595.56	0.25	-38,374.67
17,724.000 NESTLE SA ES7123874	71.87	989,182.58	1,273,909.78	1.92	284,727.20
206.000 BALOISE HOLDING AG ES7124591	126.24	18,644.45	26,004.62	0.04	7,360.17



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
123.000 STRAUMANN HOLDING AG ES7156833	391.11	32,481.51	48,105.97	0.07	15,624.46
132.000 SWATCH GROUP AG/THE ES7184728	311.61	42,640.60	41,131.89	0.06	-1,508.71
223.000 LONZA GROUP AG ES7333374	173.46	18,318.22	38,682.44	0.06	20,364.22
297.000 SWISS LIFE HOLDING AG ES7437803	283.56	62,829.48	84,218.43	0.13	21,388.95
815.000 SWISS PRIME SITE AG ESB083BH9	82.01	63,352.56	66,837.46	0.10	3,484.90
715.000 PARGESA HOLDING SA ESB0CDLF5	65.23	46,860.56	46,641.90	0.07	-218.66
114.000 PARTNERS GROUP HOLDING AG ESB119QG7	469.57	29,614.44	53,531.26	0.08	23,916.82
207.000 SCHINDLER HOLDING AG ESB11TCY9	176.71	18,695.40	36,579.13	0.06	17,883.73
240.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	132.43	26,514.11	31,784.33	0.05	5,270.22
1,112.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	24.99	18,534.64	27,790.43	0.04	9,255.79



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
166.000 GEBERIT AG ESB1WGG94	401.63	30,381.52	66,671.13	0.10	36,289.61
697.000 ACTELION LTD ESB1YD5Q3	216.95	49,424.21	151,216.12	0.23	101,791.91
1,185.000 ARYZTA AG ESB39VJC3	44.13	48,192.35	52,292.27	0.08	4,099.92
1,983.000 JULIUS BAER GROUP LTD ESB4R2R51	44.50	82,996.12	88,248.23	0.13	5,252.11
1,935.000 SWISS RE AG ESB545MG7	94.95	100,377.75	183,723.62	0.28	83,345.87
2,239.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	66.36	89,018.46	148,591.09	0.22	59,572.63
21,485.000 UBS GROUP AG ESBRJL171	15.69	348,811.36	337,172.97	0.51	-11,638.39
480.000 SYNGENTA AG ESBYY6SK4	396.96	144,459.96	190,540.66	0.29	46,080.70
TOTAL EQUITY SWISS FRANC		4,331,428.20	5,502,259.96	8.28	1,170,831.76
TOTAL ASSETS SWISS FRANC		4,409,558.47	5,574,683.96	8.38	1,165,125.49
U.S. DOLLAR CASH & CASH EQUIVALENTS					



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,554.440 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	11,554.44	11,554.44	0.02	0.00
CASH		-453.81	-453.81	-0.00	0.00
DIVIDENDS RECEIVABLE		1,026.02	1,026.02	0.00	0.00
INTEREST RECEIVABLE		15.69	15.69	0.00	0.00
FFX CONTRACTS RECEIVABLE		77,554.99	77,554.99	0.12	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		89,697.33	89,697.33	0.13	0.00
EQUITY					
1,220.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	36.25	50,497.54	44,225.00	0.07	-6,272.54
11,800.000 HONGKONG LAND HOLDINGS LTD FM6434910	6.33	76,893.15	74,694.00	0.11	-2,199.15
2,000.000 JARDINE MATHESON HOLDINGS LTD FM6472118	55.25	112,899.24	110,500.00	0.17	-2,399.24
59.000 PROTHENA CORP PLC G72800108	49.19	345.41	2,902.21	0.00	2,556.80



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,521.000 TRANSOCEAN LTD H8817H100	14.74	25,096.50	22,419.54	0.03	-2,676.96
1,109.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	84.46	91,213.65	93,666.14	0.14	2,452.49
399.000 TARO PHARMACEUTICAL INDUSTRIES M8737E108	105.27	42,844.62	42,002.73	0.06	-841.89
680.000 AERCAP HOLDINGS NV N00985106	41.61	29,355.60	28,294.80	0.04	-1,060.80
328.000 FERRARI NV N3167Y103	58.14	14,959.62	19,069.92	0.03	4,110.30
3,281.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	9.12	28,474.70	29,922.72	0.05	1,448.02
1,972.000 NXP SEMICONDUCTORS NV N6596X109	98.01	174,802.30	193,275.72	0.29	18,473.42
TOTAL EQUITY U.S. DOLLAR		647,382.33	660,972.78	0.99	13,590.45
TOTAL ASSETS U.S. DOLLAR		737,079.66	750,670.11	1.13	13,590.45
TOTAL ASSETS		56,072,474.98	66,489,674.61	100.00	10,417,199.63

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		0.66	0.66	0.00	0.00
 REAL ESTATE					
2,115,750.000 LION INDUSTRIAL TRUST 999151624	1.07	2,094,833.94	2,262,343.97	3.94	167,510.03
1,361,565.300 CITIC CAPITAL CHINA 999180086	0.68	1,009,600.42	923,753.98	1.61	-85,846.44
4,765,773.790 UBS TRUMBULL PROPERTY FUND 999F99382	1.36	4,281,281.39	6,458,633.83	11.26	2,177,352.44
1,022.760 TTG BRPTP FUND LP 999G39667	2.51	1,022.76	2,562.36	0.00	1,539.60
1,135,061.000 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	1.04	1,065,771.00	1,184,750.57	2.07	118,979.57
279,351.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.92	129,075.00	256,683.90	0.45	127,608.90
4,498,071.015 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.04	4,321,669.64	4,685,015.34	8.17	363,345.70
487.633 PRIME PROPERTY FUND LLC 99VVAE6C7	21,555.98	5,017,207.74	10,511,406.00	18.32	5,494,198.26



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,767,290.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND LP	0.74	300,600.00	1,311,827.56	2.29	1,011,227.56
1,422,799.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.77	1,406,104.79	1,093,337.09	1.91	-312,767.70
1,584,946.120 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.13	0.00	199,419.51	0.35	199,419.51
1,594,075.440 DIVCOWEST FUND III 99VVALSA1	0.23	0.00	372,698.03	0.65	372,698.03
1,603,036.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.37	10,108.00	597,507.62	1.04	587,399.62
3,002,169.230 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.84	2,569,897.48	5,538,272.70	9.65	2,968,375.22
1,023,305.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.79	525,907.60	806,115.68	1.41	280,208.08
1,222,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.43	1,222,000.00	1,747,350.02	3.05	525,350.02
5,487,621.910 PRISA REAL ESTATE LP 99VVAWA08	1.35	5,487,621.91	7,417,821.58	12.93	1,930,199.67
6,012,458.738 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.32	5,390,818.73	7,953,292.44	13.86	2,562,473.71



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
993,837.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.15	993,837.00	1,141,912.75	1.99	148,075.75
1,060,584.100 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.12	1,033,239.77	1,184,380.78	2.06	151,141.01
1,722,600.000 INLAND RETAIL PROPERTY 99VVBW60		1,722,600.00	1,722,600.00	3.00	0.00
TOTAL REAL ESTATE U.S. DOLLAR		38,583,197.17	57,371,685.71	100.00	18,788,488.54
TOTAL ASSETS U.S. DOLLAR		38,583,197.83	57,371,686.37	100.00	18,788,488.54
TOTAL ASSETS		38,583,197.83	57,371,686.37	100.00	18,788,488.54



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,871,270.535 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.32	28,414,141.44	29,631,511.92	100.00	1,217,370.48



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
49,340,193.680 STEPSTONE XL OPP FUND LP 99VVAKD50	1.25	42,760,710.47	61,610,310.41	100.00	18,849,599.94

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,172,869.770 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,172,869.77	1,172,869.77	4.57	0.00
RECEIVABLE FOR INVESTMENTS SOLD		2,543.38	2,543.38	0.01	0.00
INTEREST RECEIVABLE		181,200.01	181,200.01	0.71	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-295,194.33	-295,194.33	-1.15	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,061,418.83	1,061,418.83	4.14	0.00
FIXED INCOME SECURITIES					
280,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	89.10	266,042.96	249,488.40	0.97	-16,554.56
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	100.07	301,360.51	300,198.00	1.17	-1,162.51
300,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.88	304,742.31	305,625.00	1.19	882.69
100,000.000 ALASKA ST HSG FIN CORP 011839EA1 5.000% 12/01/2026 DD 11/06/14	116.43	116,319.38	116,433.00	0.45	113.62



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	98.96	294,486.00	296,877.00	1.16	2,391.00
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.02	297,991.00	297,054.00	1.16	-937.00
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	108.09	574,540.66	540,435.00	2.11	-34,105.66
491,000.000 BANK OF AMERICA CORP 06051GEM7 5.700% 01/24/2022 DD 01/24/12	112.32	557,732.57	551,510.84	2.15	-6,221.73
500,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	99.77	506,186.35	498,855.00	1.95	-7,331.35
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	105.96	41,460.32	42,385.20	0.17	924.88
80,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	115.47	83,863.26	92,373.60	0.36	8,510.34
300,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	108.33	320,704.57	324,990.00	1.27	4,285.43
200,000.000 DOW CHEMICAL CO/THE 260543BX0 8.550% 05/15/2019 DD 05/13/09	114.61	231,386.58	229,216.00	0.89	-2,170.58
0.004 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	103.14	0.00	0.00	0.00	0.00



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
854,276.130 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.10	896,305.87	906,369.89	3.53	10,064.02
400,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.03	414,027.72	412,116.00	1.61	-1,911.72
225,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAJ5 3.250% 05/15/2018 DD 11/15/13	101.31	228,309.76	227,947.50	0.89	-362.26
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	127.64	6,349.35	6,381.80	0.02	32.45
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12	112.42	570,173.96	562,110.00	2.19	-8,063.96
250,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	100.29	259,737.46	250,735.00	0.98	-9,002.46
750,000.000 GUILFORD CNTY NC 401784VM2 VAR RT 03/01/2025 DD 02/03/05	100.00	750,000.00	750,000.00	2.92	0.00
500,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	103.44	528,184.45	517,175.00	2.02	-11,009.45
266,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAC1 2.400% 10/30/2018 DD 10/30/15	100.42	268,567.75	267,109.22	1.04	-1,458.53
121,808.757 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	100.81	121,808.75	122,797.84	0.48	989.09



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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 INDIANAPOLIS IN LOCAL PUBLIC I 45528USL6 5.000% 01/01/2028 DD 09/16/15	118.45	295,191.12	296,122.50	1.15	931.38
100,000.000 INTERNATIONAL LEASE FINANCE CO 459745GG4 VAR RT 03/15/2017 DD 03/15/11	101.38	101,156.68	101,375.00	0.40	218.32
200,000.000 JPMORGAN CHASE & CO 46625HQW3 3.300% 04/01/2026 DD 03/23/16	98.26	204,148.07	196,510.00	0.77	-7,638.07
260,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	104.68	300,997.18	272,170.60	1.06	-28,826.58
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	92.91	278,137.39	278,718.00	1.09	580.61
155,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	98.43	153,834.05	152,571.15	0.59	-1,262.90
100,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	103.75	100,000.00	103,749.00	0.40	3,749.00
235,468.338 MINNESOTA ST HSG FIN AGY HOME O 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.75	235,468.34	227,820.33	0.89	-7,648.01
232,213.700 MINNESOTA ST HSG FIN AGY HOME O 60416QFX7 3.000% 09/01/2043 DD 07/25/13	98.82	232,213.70	229,482.87	0.89	-2,730.83
95,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.59	95,000.00	97,463.35	0.38	2,463.35



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253,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.29	255,807.48	253,721.05	0.99	-2,086.43
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	1.95	0.00
280,000.000 NEW YORK ST MTGE AGY REVENUE 64988RGD8 3.150% 10/01/2027 DD 04/25/13	100.02	280,000.00	280,064.40	1.09	64.40
750,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.38	800,186.13	782,835.00	3.05	-17,351.13
400,000.000 PRUDENTIAL FINANCIAL INC 74432QAC9 5.750% 07/15/2033 DD 07/07/03	114.18	467,697.88	456,724.00	1.78	-10,973.88
250,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	126.77	266,170.30	316,930.00	1.24	50,759.70
300,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	103.66	312,518.22	310,992.00	1.21	-1,526.22
500,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	104.48	522,956.35	522,385.00	2.04	-571.35
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	124.05	185,650.00	186,069.00	0.73	419.00
2,017,561.497 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.49	2,733,460.85	2,652,931.96	10.35	-80,528.89



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
885,170.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.24	1,264,715.82	1,223,623.60	4.77	-41,092.22
369,055.500 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	123.85	460,532.63	457,078.93	1.78	-3,453.70
882,535.500 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	94.67	830,579.19	835,514.01	3.26	4,934.82
1,894,166.500 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	94.09	1,837,309.50	1,782,297.03	6.95	-55,012.47
392,757.750 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	100.42	430,331.28	394,419.12	1.54	-35,912.16
1,125,000.000 U S TREASURY NOTE 912828R77 1.375% 05/31/2021 DD 05/31/16	98.01	1,138,845.32	1,102,635.00	4.30	-36,210.32
1,600,000.000 U S TREASURY NOTE 912828U65 1.750% 11/30/2021 DD 11/30/16	99.25	1,593,702.23	1,588,064.00	6.19	-5,638.23
350,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	107.04	390,240.47	374,640.00	1.46	-15,600.47
250,000.000 WAL-MART STORES INC 931142CK7 6.500% 08/15/2037 DD 08/24/07	135.52	363,599.15	338,802.50	1.32	-24,796.65
100,000.000 WASHINGTON ST 93974DJP4 5.000% 07/01/2029 DD 11/06/14	116.42	115,878.55	116,416.00	0.45	537.45



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400,000.000 WELLS FARGO & CO 94974BGT1 4.400% 06/14/2046 DD 06/14/16	95.71	397,676.42	382,820.00	1.49	-14,856.42
85,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	46.11	38,031.99	39,193.50	0.15	1,161.51
100,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	101.11	100,466.46	101,110.00	0.39	643.54
-3,250,000.000 IRS R US0003M P 6.75% 99QACLUW0 2034 JAN 27 4996859B	0.00	0.00	0.00	0.00	0.00
3,250,000.000 IRS-R US0003M P 6.75% 99QACLUU4 2034 JAN 29 4996859B	0.88	86,125.00	28,635.00	0.11	-57,490.00
-2,800,000.000 INF S UL CONSUMER PRICE URBAN 99QAC8UK5 P 1.96% 2038 MAY 23 SL104VI0	0.00	0.00	0.00	0.00	0.00
2,800,000.000 INF L UL CONSUMER PRICE URBAN 99QAC8UL3 P 1.96% 2038 MAY 23 SL104VI0	0.00	0.00	0.00	0.00	0.00
-2,800,000.000 IFL S_UL CPURNSA INDEX 99QAC7VV2 P 196BPS 2038 MAY 23 SL104VI0	0.00	0.00	0.00	0.00	0.00
2,800,000.000 IFL L_UL CPURNSA INDEX 99QAC7VU4 P 196BPS 2038 MAY 23 SL104VI0	8.88	0.00	248,630.00	0.97	248,630.00
-1,400,000.000 IFL S UL CPURNSA INDEX 99QAC8F55 P 1.775% 2036 JUN 20 SL8J2HAR	0.00	0.00	0.00	0.00	0.00



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1,400,000.000 IFL L UL CPURNSA INDEX 99QAC8F48 P 1.775% 2036 JUN 20 SL8J2HAR	11.54	0.00	161,491.00	0.63	161,491.00
-1,490,000.000 IFL S UL CPURNSA 99QAC8K34 P_1.8475% 2038 JUN 28 SLB61YUX	0.00	0.00	0.00	0.00	0.00
1,490,000.000 IFL L UL CPURNSA 99QAC8K26 P_1.8475% 2038 JUN 28 SLB61YUX	11.07	0.00	165,011.00	0.64	165,011.00
-1,635,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	16.53	0.00	-270,300.00	-1.05	-270,300.00
1,635,000.000 IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 SWPNDT00001	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 SWPNDT00002	14.05	0.00	-229,682.00	-0.90	-229,682.00
1,635,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 SWPNDT00002	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 SWPNDT00003	12.53	0.00	-204,847.00	-0.80	-204,847.00
1,635,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 SWPNDT00003	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 SWPNDT00004	9.60	0.00	-157,022.00	-0.61	-157,022.00



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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,635,000.000 IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 SWPNDT00004	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	0.00	0.00	0.00	0.00	0.00
1,635,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	0.98	52,810.50	16,047.00	0.06	-36,763.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		25,361,719.79	24,581,395.19	95.86	-780,324.60
TOTAL ASSETS U.S. DOLLAR		26,423,138.62	25,642,814.02	100.00	-780,324.60
TOTAL ASSETS		26,423,138.62	25,642,814.02	100.00	-780,324.60



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
24,109,867.000 TITAN FUND LP 99VVAVXJ4	1.02	24,109,867.00	24,542,961.00	100.00	433,094.00



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
8,510.870 MAGNITUDE US PARTNERS 99VVAWBE7	1,155.87	8,683,591.13	9,837,444.00	38.63	1,153,852.87
6,699.250 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,167.83	7,258,215.88	7,823,555.00	30.72	565,339.12
6,692.800 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,165.79	7,224,318.25	7,802,424.00	30.64	578,105.75
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		23,166,125.26	25,463,423.00	100.00	2,297,297.74
TOTAL ASSETS U.S. DOLLAR		23,166,125.26	25,463,423.00	100.00	2,297,297.74
TOTAL ASSETS		23,166,125.26	25,463,423.00	100.00	2,297,297.74



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
31,688,000.000 CORE COMMODITY FUND 99VVA33J9	0.85	31,688,000.00	27,001,937.25	100.00	-4,686,062.75



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
20,501.952 MARATHON EAFE 99VVA3995	1,388.92	29,205,579.50	28,475,654.15	100.00	-729,925.35

CERTIFICATE OF SERVICE

I, Jim Erickson, hereby certify that I have this day served copies of the foregoing document or a summary thereof on the attached lists of persons:

xx by depositing a true and correct copy or summary thereof,
properly enveloped with postage paid, in the United States Mail
at Minneapolis, Minnesota; or

xx via electronic filing

DOCKET No.: **E002/M-14-761**

Dated this 3rd day of April 2017

/s/

Jim Erickson
Regulatory Administrator

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