



414 Nicollet Mall
Minneapolis, MN 55401

April 3, 2017

—Via Electronic Filing—

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

RE: COMPLIANCE FILING-ANNUAL INFORMATIONAL LETTER
NUCLEAR DECOMMISSIONING ACCRUAL
DOCKET NO. E002/M-14-761

Dear Mr. Wolf:

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission this annual informational letter for the Nuclear Decommissioning Trust (NDT) fund.

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

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

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

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

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

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

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

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

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

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

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

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

We have electronically filed this document with the Minnesota Public Utilities Commission, and copies have been served on the parties on the attached service list. Please contact me at (612) 330-6950 or lisa.h.perkett@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

LISA H. PERKETT
PRINCIPAL FINANCIAL CONSULTANT

Enclosures
c: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2017

A. Summary

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

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

B. Fund Balances

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

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

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

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

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

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

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

Table 3

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

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

Table 4

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

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

Table 5

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

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

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

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

C. Trustee

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

D. Investment Managers

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

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

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

E. Historical Performance

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

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

Table 6
NDT Qualified Trust Performance (Net of fees)

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

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

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

F. Asset Allocation

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

Table 7

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

G. Required Additional Information

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

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

Table 8

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

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

¹ The NDT qualified composite is comprised of the following:

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

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

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

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

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

Table 9

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

	Asset Detail - By Currency 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : REVISED
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
203.350 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97	100.00	203.35	203.35	0.02	0.00
1,313,136.130 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,313,136.13	1,313,136.13	99.96	0.00
CASH		-81.99	-81.99	-0.01	0.00
INTEREST RECEIVABLE		418.92	418.92	0.03	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		<u>1,313,676.41</u>	<u>1,313,676.41</u>	<u>100.00</u>	<u>0.00</u>
TOTAL ASSETS U.S. DOLLAR		<u>1,313,676.41</u>	<u>1,313,676.41</u>	<u>100.00</u>	<u>0.00</u>
TOTAL ASSETS		<u>1,313,676.41</u>	<u>1,313,676.41</u>	<u>100.00</u>	<u>0.00</u>

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Base	Base	Base	Total	Gain/Loss
						Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	965,917.970 BLACKROCK LIQ T FUND INSTL	100.00	965,917.97	965,917.97	0.44	0.00
	996229696 FUND 60					
	CASH		0.02	0.02	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		48,348.22	48,348.22	0.02	0.00
	DIVIDENDS RECEIVABLE		278,362.87	278,362.87	0.13	0.00
	DIVIDENDS RECEIVABLE RECLAIM		17.24	17.24	0.00	0.00
	INTEREST RECEIVABLE		221.02	221.02	0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,292,867.34	1,292,867.34	0.60	0.00
EQUITY						
	422.000 ABM INDUSTRIES INC	40.84	9,646.92	17,234.48	0.01	7,587.56
	000957100					
	4,034.000 AFLAC INC	69.60	229,312.36	280,766.40	0.13	51,454.04
	001055102					

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,945.000 BOYD GAMING CORP 103304101	20.17	30,183.90	39,230.65	0.02	9,046.75	
1,597.000 BRADY CORP 104674106	37.55	42,160.80	59,967.35	0.03	17,806.55	
1,639.000 BRANDYWINE REALTY TRUST 105368203	16.51	20,192.48	27,059.89	0.01	6,867.41	
674.000 BRINKER INTERNATIONAL INC 109641100	49.53	16,560.18	33,383.22	0.02	16,823.04	
1,310.000 BRINK'S CO/THE 109696104	41.25	42,064.10	54,037.50	0.02	11,973.40	
15,388.000 BRISTOL-MYERS SQUIBB CO 110122108	58.44	487,296.91	899,274.72	0.41	411,977.81	
1,678.000 BRIXMOR PROPERTY GROUP INC 11120U105	24.42	42,872.90	40,976.76	0.02	-1,896.14	
914.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	66.30	19,651.00	60,598.20	0.03	40,947.20	
3,503.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	12.49	20,317.40	43,752.47	0.02	23,435.07	
1,676.000 BROOKDALE SENIOR LIVING INC 112463104	12.42	35,571.57	20,815.92	0.01	-14,755.65	

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

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

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

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

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

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

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

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



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

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

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

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

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
3,669.000 CONAGRA BRANDS INC 205887102	39.55	69,683.38	145,108.95	0.07	75,425.57	
1,367.000 CONCHO RESOURCES INC 20605P101	132.60	106,630.83	181,264.20	0.08	74,633.37	
161.000 CONMED CORP 207410101	44.17	4,929.82	7,111.37	0.00	2,181.55	
5,764.000 CONNECTONE BANCORP INC 20786W107	25.95	103,651.71	149,575.80	0.07	45,924.09	
11,464.000 CONOCOPHILLIPS 20825C104	50.14	542,013.16	574,804.96	0.26	32,791.80	
5,714.000 CONSOL ENERGY INC 20854P109	18.23	38,340.94	104,166.22	0.05	65,825.28	
1,218.000 CONSOLIDATED COMMUNICATIONS HO 209034107	26.85	28,708.26	32,703.30	0.02	3,995.04	
2,681.000 CONSOLIDATED EDISON INC 209115104	73.68	125,152.03	197,536.08	0.09	72,384.05	
1,547.000 CONSTELLATION BRANDS INC 21036P108	153.31	68,188.84	237,170.57	0.11	168,981.73	
1,051.000 CONTINENTAL RESOURCES INC/OK 212015101	51.54	27,224.23	54,168.54	0.02	26,944.31	

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,316.000	FNB CORP/PA 302520101	16.03	33,524.76	53,155.48	0.02	19,630.72
165.000	FTD COS INC 30281V108	23.84	3,787.68	3,933.60	0.00	145.92
20,866.000	FACEBOOK INC 30303M102	115.05	1,328,094.47	2,400,633.30	1.10	1,072,538.83
270.000	FACTSET RESEARCH SYSTEMS INC 303075105	163.43	46,393.38	44,126.10	0.02	-2,267.28
317.000	FAIR ISAAC CORP 303250104	119.22	9,189.83	37,792.74	0.02	28,602.91
1,000.000	FAIRPOINT COMMUNICATIONS INC 305560302	18.70	13,671.10	18,700.00	0.01	5,028.90
3,647.000	FARMLAND PARTNERS INC 31154R109	11.16	40,708.54	40,700.52	0.02	-8.02
123.000	FARO TECHNOLOGIES INC 311642102	36.00	5,098.35	4,428.00	0.00	-670.35
3,266.000	FASTENAL CO 311900104	46.98	132,149.78	153,436.68	0.07	21,286.90
702.000	FEDERAL-MOGUL HOLDINGS CORP 313549404	10.31	7,083.18	7,237.62	0.00	154.44

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
598.000 FIRST HORIZON NATIONAL CORP 320517105	20.01	6,003.10	11,965.98	0.01	5,962.88	
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	28.05	16,776.50	36,324.75	0.02	19,548.25	
1,236.000 FIRST INTERSTATE BANCSYSTEM IN 32055Y201	42.55	35,473.20	52,591.80	0.02	17,118.60	
593.000 FIRST MIDWEST BANCORP INC/IL 320867104	25.23	6,955.89	14,961.39	0.01	8,005.50	
2,750.000 FIRST POTOMAC REALTY TRUST 33610F109	10.97	29,425.00	30,167.50	0.01	742.50	
1,322.000 FIRST REPUBLIC BANK/CA 33616C100	92.14	75,812.03	121,809.08	0.06	45,997.05	
614.000 FIRST SOLAR INC 336433107	32.09	25,486.98	19,703.26	0.01	-5,783.72	
269.000 1ST SOURCE CORP 336901103	44.66	4,912.90	12,013.54	0.01	7,100.64	
249.000 FIRSTCASH INC 33767D105	47.00	9,691.08	11,703.00	0.01	2,011.92	
2,281.000 FISERV INC 337738108	106.28	53,828.75	242,424.68	0.11	188,595.93	

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Base	Base	Base	Total	Gain/Loss
						Base
1,695.000	FOREST CITY REALTY TRUST INC 345605109	20.84	27,545.07	35,323.80	0.02	7,778.73
305.000	FORESTAR GROUP INC 346233109	13.30	4,901.35	4,056.50	0.00	-844.85
1,107.000	FORTINET INC 34959E109	30.12	29,065.74	33,342.84	0.02	4,277.10
1,814.000	FORTUNE BRANDS HOME & SECURITY 34964C106	53.46	47,578.11	96,976.44	0.04	49,398.33
234.000	FORWARD AIR CORP 349853101	47.38	7,607.34	11,086.92	0.01	3,479.58
230.000	FRANKLIN ELECTRIC CO INC 353514102	38.90	5,146.25	8,947.00	0.00	3,800.75
4,025.000	FRANKLIN RESOURCES INC 354613101	39.58	149,581.39	159,309.50	0.07	9,728.11
11,211.000	FREEPORT-MCMORAN INC 35671D857	13.19	53,309.16	147,873.09	0.07	94,563.93
4,360.000	FRESHPET INC 358039105	10.15	40,460.80	44,254.00	0.02	3,793.20
13,038.000	FRONTIER COMMUNICATIONS CORP 35906A108	3.38	60,757.08	44,068.44	0.02	-16,688.64

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
472.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	43.06	9,907.28	20,324.32	0.01	10,417.04	
783.000 LEGG MASON INC 524901105	29.91	23,191.49	23,419.53	0.01	228.04	
2,055.000 LEIDOS HOLDINGS INC 525327102	51.14	71,313.65	105,092.70	0.05	33,779.05	
8,132.000 LENDINGCLUB CORP 52603A109	5.25	39,684.16	42,693.00	0.02	3,008.84	
1,519.000 LENNAR CORP 526057104	42.93	57,752.38	65,210.67	0.03	7,458.29	
514.000 LENNOX INTERNATIONAL INC 526107107	153.17	23,730.67	78,729.38	0.04	54,998.71	
2,549.000 LEUCADIA NATIONAL CORP 527288104	23.25	51,969.04	59,264.25	0.03	7,295.21	
2,542.000 LEVEL 3 COMMUNICATIONS INC 52729N308	56.36	94,674.83	143,267.12	0.07	48,592.29	
2,338.000 LEXINGTON REALTY TRUST 529043101	10.80	18,796.68	25,250.40	0.01	6,453.72	
336.000 LIBBEY INC 529898108	19.46	4,952.64	6,538.56	0.00	1,585.92	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,435.000	NETAPP INC 64110D104	35.27	83,713.01	85,882.45	0.04	2,169.44
3,692.000	NETFLIX INC 64110L106	123.80	352,029.76	457,069.60	0.21	105,039.84
846.000	NETGEAR INC 64111Q104	54.35	35,811.18	45,980.10	0.02	10,168.92
1,022.000	NETSCOUT SYSTEMS INC 64115T104	31.50	30,807.92	32,193.00	0.01	1,385.08
692.000	NEUROCRINE BIOSCIENCES INC 64125C109	38.70	5,217.68	26,780.40	0.01	21,562.72
230.000	NEW JERSEY RESOURCES CORP 646025106	35.50	4,991.00	8,165.00	0.00	3,174.00
3,314.000	NEW RESIDENTIAL INVESTMENT COR 64828T201	15.72	41,425.00	52,096.08	0.02	10,671.08
2,195.000	NEW SENIOR INVESTMENT GROUP IN 648691103	9.79	29,171.55	21,489.05	0.01	-7,682.50
2,352.000	NEW YORK COMMUNITY BANCORP INC 649445103	15.91	30,470.03	37,420.32	0.02	6,950.29
2,684.000	NEW YORK REIT INC 64976L109	10.12	28,638.28	27,162.08	0.01	-1,476.20

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

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

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

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

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

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

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

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

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

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

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

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

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		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	
613.000 PROS HOLDINGS INC 74346Y103	21.52	9,814.13	13,191.76	0.01	3,377.63	
372.000 PROSPERITY BANCSHARES INC 743606105	71.78	15,791.40	26,702.16	0.01	10,910.76	
480.000 PROVIDENT FINANCIAL SERVICES I 74386T105	28.30	6,628.80	13,584.00	0.01	6,955.20	
4,212.000 PRUDENTIAL FINANCIAL INC 744320102	104.06	333,967.77	438,300.72	0.20	104,332.95	
4,296.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	43.88	132,634.02	188,508.48	0.09	55,874.46	
1,058.000 PUBLIC STORAGE 74460D109	223.50	104,855.18	236,463.00	0.11	131,607.82	
2,828.000 PULTEGROUP INC 745867101	18.38	52,675.64	51,978.64	0.02	-697.00	
122.000 QUAKER CHEMICAL CORP 747316107	127.94	4,941.00	15,608.68	0.01	10,667.68	
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	11.11	5,070.08	10,354.52	0.00	5,284.44	
2,267.000 QEP RESOURCES INC 74733V100	18.41	36,974.77	41,735.47	0.02	4,760.70	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,160.000	QORVO INC 74736K101	52.73	29,297.77	61,166.80	0.03	31,869.03
14,769.000	QUALCOMM INC 747525103	65.20	583,618.60	962,938.80	0.44	379,320.20
787.000	QUALITY CARE PROPERTIES INC 747545101	15.50	24,278.95	12,198.50	0.01	-12,080.45
781.000	QUALYS INC 74758T303	31.65	28,037.90	24,718.65	0.01	-3,319.25
1,822.000	QUANTA SERVICES INC 74762E102	34.85	42,147.42	63,496.70	0.03	21,349.28
1,257.000	QUEST DIAGNOSTICS INC 74834L100	91.90	87,181.07	115,518.30	0.05	28,337.23
1,044.208	QUINTILES IMS HOLDINGS INC 74876Y101	76.05	71,802.72	79,412.02	0.04	7,609.30
576.000	RLI CORP 749607107	63.13	35,164.80	36,362.88	0.02	1,198.08
735.000	RLJ LODGING TRUST 74965L101	24.49	14,928.20	18,000.15	0.01	3,071.95
322.000	RPC INC 749660106	19.81	4,840.73	6,378.82	0.00	1,538.09