

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
100,000.000 TALEN ENERGY SUPPLY LLC 144A 74966NAA4 VAR RT 07/15/2019 DD 07/10/14	94.75	95,827.41	94,750.00	0.38	-1,077.41	
100,000.000 RSI HOME PRODUCTS INC 144A 74977XAB7 6.500% 03/15/2023 DD 03/16/15	104.50	100,000.00	104,500.00	0.42	4,500.00	
100,000.000 RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.88	89,964.13	96,875.00	0.39	6,910.87	
100,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	103.00	102,215.98	103,000.00	0.41	784.02	
100,000.000 REGIONALCARE HOSPITAL PAR 144A 75915QAC2 8.250% 05/01/2023 DD 04/29/16	99.75	103,411.36	99,750.00	0.40	-3,661.36	
100,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	99.50	100,000.00	99,500.00	0.40	-500.00	
64,813.550 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	102.90	66,623.10	66,693.14	0.27	70.04	
52,019.010 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12	103.25	54,019.51	53,709.63	0.21	-309.88	
100,000.000 SBA COMMUNICATIONS CORP 144A 78388JAU0 4.875% 09/01/2024 DD 08/15/16	98.75	99,210.37	98,750.00	0.39	-460.37	
100,000.000 SESI LLC 78412FAL8 6.375% 05/01/2019 DD 11/01/11	100.00	83,992.94	100,000.00	0.40	16,007.06	

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

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

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

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

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



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30,000.000 RACKSPACE HOSTING 10/16 TL 99AAA2848	100.30	29,852.71	30,090.00	0.12	237.29
100,000.000 BASS PRO SHOPS 11/16 COV-LITE 99AAA3101 TLB	99.00	99,000.00	99,000.00	0.40	0.00
50,000.000 GENESYS 11/16 (USD) COV-LITE 99AAA3135 TLB	101.96	49,325.00	50,979.00	0.20	1,654.00
99,750.000 SAFWAY GROUP 8/16 COV-LITE TLB 99AAA9785 0.000% 08/21/2023 DD 08/04/16	101.38	98,800.69	101,121.56	0.40	2,320.87
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		23,678,090.93	24,174,588.57	96.47	496,497.64
TOTAL ASSETS U.S. DOLLAR		24,563,708.62	25,060,206.26	100.00	496,497.64
TOTAL ASSETS		24,563,708.62	25,060,206.26	100.00	496,497.64

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

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

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

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

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

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

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

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

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

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,242.000	VOESTALPINE AG EA4943406	39.33	90,002.57	88,181.51	0.14	-1,821.06
3,815.000	ERSTE GROUP BANK AG EA5289833	29.35	108,924.47	111,964.22	0.17	3,039.75
4,129.000	RAIFFEISEN BANK INTERNATIONAL EAB0704T7	18.33	80,158.62	75,690.99	0.12	-4,467.63
2,793.000	IMMOEAST AG NPV(EXCHANGE RATE EAB46JKC8 SH0	0.00	0.00	0.03	0.00	0.03
209.000	BUWOG AG EABLMP1D7	23.30	3,827.64	4,869.58	0.01	1,041.94
422.000	UMICORE SA EB4005006	57.11	15,349.46	24,102.41	0.04	8,752.95
2,380.000	KBC GROUP NV EB4497740	62.05	136,892.91	147,681.24	0.23	10,788.33
951.000	SOLVAY SA EB4821105	117.45	108,815.04	111,691.54	0.17	2,876.50
369.000	UCB SA EB5596995	64.24	16,023.06	23,706.34	0.04	7,683.28
310.000	COLRUYT SA EB5806220	49.58	15,274.96	15,369.34	0.02	94.38

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

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

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

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

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


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

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

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

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

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

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,057.000	INTESA SANPAOLO SPA EI4076846	2.36	15,376.77	11,915.87	0.02	-3,460.90
946.000	LUXOTTICA GROUP SPA EI4800658	53.90	35,144.16	50,987.25	0.08	15,843.09
18,975.000	ENEL SPA EI7144567	4.42	80,825.01	83,818.13	0.13	2,993.12
2,770.000	ENI SPA EI7145051	16.32	54,445.64	45,198.04	0.07	-9,247.60
5,709.000	SNAM SPA EI7251479	4.13	29,286.55	23,568.42	0.04	-5,718.13
6,330.000	TENARIS SA EI7538511	17.90	112,825.12	113,301.35	0.18	476.23
5,069.000	ATLANTIA SPA EI7667161	23.48	117,996.04	119,013.71	0.19	1,017.67
20,819.000	TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.59	95,981.54	95,564.87	0.15	-416.67
3,758.000	LEONARDO SPA EIB0DJNG9	14.07	52,155.84	52,876.43	0.08	720.59
1,306.000	PRYSMIAN SPA EIB1W4V62	25.74	20,667.44	33,611.09	0.05	12,943.65

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	40.21	28,731.79	40,210.92	0.06	11,479.13		
21.000 NOMURA REAL ESTATE MASTER FUND FJBYSJF3	1,515.84	29,149.44	31,832.64	0.05	2,683.20		
7,282.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	12.51	102,183.27	91,091.34	0.14	-11,091.93		
7,200.000 JAPAN POST BANK CO LTD FJBYT8165	12.03	84,102.81	86,608.65	0.14	2,505.84		
4,100.000 KYUSHU FINANCIAL GROUP INC FJBYZ5XN2	6.80	29,108.45	27,875.85	0.04	-1,232.60		
TOTAL EQUITY JAPANESE YEN			12,260,330.65		15,567,793.86	24.33	3,307,463.21
TOTAL ASSETS JAPANESE YEN			12,287,671.78		15,595,371.75	24.38	3,307,699.97
NEW ZEALAND DOLLAR							
CASH & CASH EQUIVALENTS							
NON-BASE CURRENCY			355.76	353.07	0.00	-2.69	
EQUITY							
5,598.000 RYMAN HEALTHCARE LTD AN6161524	5.66	29,616.95	31,657.27	0.05	2,040.32		
3,618.000 FLETCHER BUILDING LTD AN6341605	7.39	21,340.76	26,742.01	0.04	5,401.25		

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

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

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

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

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

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

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

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

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4,000.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	85.09	249,741.91	340,347.44	0.53	90,605.53	
14.000 IGAS ENERGY PLC EXB29PWM0	0.13	17.30	1.82	0.00	-15.48	
4,848.000 RELX PLC EXB2B0DG6	17.90	39,186.98	86,801.35	0.14	47,614.37	
5,975.000 SHIRE PLC EXB2QKY08	57.88	284,235.23	345,820.13	0.54	61,584.90	
1,180.000 FRESNILLO PLC EXB2QPKJ1	15.09	15,740.56	17,803.00	0.03	2,062.44	
2,725.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.13	23,744.01	30,337.99	0.05	6,593.98	
36,265.000 GLENCORE PLC EXB4T3BW4	3.43	131,091.23	124,282.89	0.19	-6,808.34	
16,029.000 SEGRO PLC EXB5ZN1N1	5.66	88,524.10	90,732.36	0.14	2,208.26	
1,989.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	3.67	3,070.55	7,301.85	0.01	4,231.30	
9,620.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.25	99,330.82	79,404.85	0.12	-19,925.97	

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

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11,159.000 SOUTH32 LTD EXBWSW5C0	2.00	18,201.85	22,268.62	0.03	4,066.77	
6,844.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	4.56	30,167.33	31,239.38	0.05	1,072.05	
2,545.000 INTERCONTINENTAL HOTELS GROUP EXBYXK635	44.95	95,909.22	114,405.25	0.18	18,496.03	
7,872.000 WORLDPAY GROUP PLC EXBYK2V6	3.34	28,801.93	26,253.27	0.04	-2,548.66	
578.000 CRODA INTERNATIONAL PLC EXBYZWX78	39.49	20,951.73	22,826.01	0.04	1,874.28	
1,504.000 NEX GROUP PLC EXBZ02MH9	5.74	15,271.95	8,632.35	0.01	-6,639.60	
2,731.000 JOHNSON MATTHEY PLC EXBZ4BQC2	39.32	100,266.55	107,378.50	0.17	7,111.95	
		<u>10,649,643.89</u>	<u>11,523,488.98</u>	<u>18.01</u>	<u>873,845.09</u>	
TOTAL EQUITY POUND STERLING						
TOTAL ASSETS POUND STERLING		<u>10,696,093.77</u>	<u>11,570,267.32</u>	<u>18.08</u>	<u>874,173.55</u>	
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		778.34	782.40	0.00	4.06	
EQUITY						

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
7,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.24	16,346.20	15,650.31	0.02	-695.89	
11,200.000 DBS GROUP HOLDINGS LTD FM6175208	12.00	114,359.05	134,427.91	0.21	20,068.86	
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	28.54	22,406.17	28,538.80	0.04	6,132.63	
2,300.000 SINGAPORE EXCHANGE LTD FM6303867	4.96	12,735.28	11,398.91	0.02	-1,336.37	
23,000.000 GENTING SINGAPORE PLC FM6366799	0.63	14,662.87	14,407.84	0.02	-255.03	
12,000.000 CAPITALAND MALL TRUST FM6420125	1.30	15,455.50	15,657.23	0.02	201.73	
11,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.57	15,238.53	17,283.87	0.03	2,045.34	
20,000.000 COMFORTDELGRO CORP LTD FM6603738	1.71	30,872.78	34,193.95	0.05	3,321.17	
6,500.000 UNITED OVERSEAS BANK LTD FM6916783	14.12	91,397.12	91,783.76	0.14	386.64	
6,000.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	2.44	16,417.82	14,660.48	0.02	-1,757.34	

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

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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
5,178.000 ASSA ABLOY AB SSBYPC1T6	18.61	47,534.67	96,382.87	0.15	48,848.20	
TOTAL EQUITY SWEDISH KRONA			<u>1,614,134.66</u>	<u>3.06</u>	<u>341,032.12</u>	
TOTAL ASSETS SWEDISH KRONA			<u>1,615,217.87</u>	<u>3.06</u>	<u>341,046.48</u>	
SWISS FRANC						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		52.03	52.74	0.00	0.71	
EQUITY						
10.000 SIKAAG ES4808089	4,813.30	18,597.62	48,133.03	0.08	29,535.41	
22.000 SGS SA ES4824771	2,038.67	31,118.38	44,850.69	0.07	13,732.31	
188.000 SWISSCOM AG ES5533975	448.76	80,870.06	84,367.39	0.13	3,497.33	
6.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	5,190.14	31,373.06	31,140.85	0.05	-232.21	
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	60,904.22	62,525.03	60,904.22	0.10	-1,620.81	
47.000 GIVAUDAN SA ES5980614	1,835.98	56,725.85	86,291.14	0.13	29,565.29	

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

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

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

	Asset Detail - By Currency				Report ID : IACS0005	
	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
1,591.000 AERCAP HOLDINGS NV N00985106	41.61	63,888.56	66,201.51	0.10	2,312.95
305.000 FERRARI NV N3167Y103	58.14	13,910.62	17,732.70	0.03	3,822.08
3,057.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	9.12	26,530.68	27,879.84	0.04	1,349.16
2,762.000 MOBILEYE NV N51488117	38.12	102,874.75	105,287.44	0.16	2,412.69
1,363.000 NXP SEMICONDUCTORS NV N6596X109	98.01	117,854.98	133,587.63	0.21	15,732.65
TOTAL EQUITY U.S. DOLLAR		695,883.79	711,979.72	1.11	16,095.93
TOTAL ASSETS U.S. DOLLAR		695,237.48	711,333.41	1.11	16,095.93
TOTAL ASSETS		54,178,685.67	63,980,515.76	100.00	9,801,830.09

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

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

	Asset Detail - By Currency 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : FINAL
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
917,387.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.15	917,387.00	1,054,071.24	2.03	136,684.24
979,000.700 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.12	953,759.78	1,093,274.56	2.10	139,514.78
1,544,400.000 INLAND RETAIL PROPERTY 99VVBW60		1,544,400.00	1,544,400.00	2.97	0.00
TOTAL REAL ESTATE U.S. DOLLAR		34,939,576.05	51,986,563.70	100.00	17,046,987.65
TOTAL ASSETS U.S. DOLLAR		34,939,576.14	51,986,563.79	100.00	17,046,987.65
TOTAL ASSETS		34,939,576.14	51,986,563.79	100.00	17,046,987.65



Asset Detail - By Currency


Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,689,354.780 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.32	26,613,790.78	27,754,141.33	100.00	1,140,350.55

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	

U.S. DOLLAR

PRIVATE EQUITY

45,880,381.020 STEPSTONE XL OPP FUND LP 99VVAKD50	1.25	39,714,584.68	57,221,414.76	100.00	17,506,830.08
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BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1,077,601.890 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,077,601.89	1,077,601.89	4.46	0.00	
FIXED INCOME SECURITIES						
350,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	89.10	332,553.72	311,860.50	1.29	-20,693.22	
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	100.07	301,360.51	300,198.00	1.24	-1,162.51	
300,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.88	304,742.31	305,625.00	1.26	882.69	
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	98.96	294,486.00	296,877.00	1.23	2,391.00	
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.02	297,991.00	297,054.00	1.23	-937.00	
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	108.09	574,540.66	540,435.00	2.24	-34,105.66	
250,000.000 BANK OF AMERICA CORP 06051GEM7 5.700% 01/24/2022 DD 01/24/12	112.32	284,290.75	280,810.00	1.16	-3,480.75	
300,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	99.77	303,711.82	299,313.00	1.24	-4,398.82	

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

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


BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000	MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	98.43	148,871.66	147,649.50	0.61	-1,222.16
80,000.000	MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	103.75	80,000.00	82,999.20	0.34	2,999.20
224,600.567	MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.75	224,600.57	217,305.54	0.90	-7,295.03
214,621.765	MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	98.82	214,621.76	212,097.81	0.88	-2,523.95
100,000.000	MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.59	100,000.00	102,593.00	0.42	2,593.00
100,000.000	MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	100.47	100,000.00	100,470.00	0.42	470.00
80,000.000	MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	108.42	80,000.00	86,738.40	0.36	6,738.40
500,000.000	MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.29	505,548.37	501,425.00	2.07	-4,123.37
500,000.000	NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	2.07	0.00
100,000.000	NEW YORK ST MTGE AGY HOMEOWNER 649883C94 3.350% 10/01/2026 DD 10/23/14	100.60	100,000.00	100,599.00	0.42	599.00


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

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

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
100,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QFA0 3.750% 12/01/2032 DD 04/11/13	101.11	100,466.46	101,110.00	0.42	643.54	
-2,700,000.000 IFL_S UL CPURNSA INDEX 99QAC7VS9 P 196BPS 2038 MAY 23 SL104VHX	0.00	0.00	0.00	0.00	0.00	
2,700,000.000 IFL_L UL CPURNSA INDEX 99QAC7VR1 P 196BPS 2038 MAY 23 SL104VHX	8.88	0.00	239,751.00	0.99	239,751.00	
-1,350,000.000 IFL S UL CPURNSA 99QAC8F30 P_1.775% 2036 JUN 20 SL8J2HAO	0.00	0.00	0.00	0.00	0.00	
1,350,000.000 IFL L UL CPURNSA 99QAC8F22 P_1.775% 2036 JUN 20 SL8J2HAO	11.54	0.00	155,724.00	0.64	155,724.00	
-1,250,000.000 IFL_S_UL CPURNSA 99QAC8K59 P 1.8475% 2038 JUN 28 SLB61YUU	0.00	0.00	0.00	0.00	0.00	
1,250,000.000 IFL_L_UL CPURNSA 99QAC8K42 P 1.8475% 2038 JUN 28 SLB61YUU	11.07	0.00	138,432.00	0.57	138,432.00	
-1,535,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	16.53	0.00	-253,768.00	-1.05	-253,768.00	
1,535,000.000 IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 SWPNDT00001	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 SWPNDT00002	14.05	0.00	-215,634.00	-0.89	-215,634.00	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 SWPNDT00002	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 SWPNDT00003	12.53	0.00	-192,318.00	-0.80	-192,318.00	
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 SWPNDT00003	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 SWPNDT00004	9.60	0.00	-147,418.00	-0.61	-147,418.00	
1,535,000.000 IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 SWPNDT00004	0.00	0.00	0.00	0.00	0.00	
-1,535,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	0.00	0.00	0.00	0.00	0.00	
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	0.98	49,580.50	15,066.00	0.06	-34,514.50	
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 SWPPRAIRIEINDT00006	0.00	0.00	0.00	0.00	0.00	
3,000,000.000 IRS_R US0003M P 6.75% 99QACLUZ3 VAR RT 01/27/2034 DD 01/23/14 SWPPRAIRIEINDT00006	0.88	79,500.00	26,433.00	0.11	-53,067.00	
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		23,851,838.22	23,089,739.96	95.54	-762,098.26	
TOTAL ASSETS U.S. DOLLAR		24,929,440.11	24,167,341.85	100.00	-762,098.26	

		Asset Detail - By Currency			Report ID : IACS0005 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	
TOTAL ASSETS		24,929,440.11	24,167,341.85	100.00	-762,098.26	


		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	

U.S. DOLLAR

ALTERNATIVE INVESTMENTS					
16,877,229.00 TITAN FUND LP 99VVAVXJ4	1.04	16,877,229.00	17,539,545.00	100.00	662,316.00

	Asset Detail - By Currency 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : FINAL
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
474.940 MAGNITUDE US PARTNERS Y 0116 99VVA9SY6	989.68	474,940.28	470,040.00	2.44	-4,900.28
6,432.150 MAGNITUDE US PARTNERS 99VVAWBE7	1,155.87	6,432,152.95	7,434,721.00	38.63	1,002,568.05
4,653.820 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,167.82	4,843,864.48	5,434,847.00	28.24	590,982.52
5,064.760 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,165.79	5,303,466.08	5,904,468.00	30.68	601,001.92
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		17,054,423.79	19,244,076.00	100.00	2,189,652.21
TOTAL ASSETS U.S. DOLLAR		17,054,423.79	19,244,076.00	100.00	2,189,652.21
TOTAL ASSETS		17,054,423.79	19,244,076.00	100.00	2,189,652.21

	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	

U.S. DOLLAR


OTHER

30,240,000.000 CORE COMMODITY FUND 99VVA33J9	0.85	30,240,000.00	25,767,613.38	100.00	-4,472,386.62
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	Asset Detail - By Currency				Report ID : IACS0005	
	12/31/2016				Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	

U.S. DOLLAR
OTHER


15,479.854 MARATHON EAFE 99VVA3995	1,388.92	22,295,510.32	21,500,341.01	100.00	-795,169.31
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	Asset Detail - By Currency 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : REVISED
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
163.400 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97	100.00	163.40	163.40	0.00	0.00
4,162,735.320 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	4,162,735.32	4,162,735.32	99.99	0.00
CASH		-58.31	-58.31	-0.00	0.00
INTEREST RECEIVABLE		316.87	316.87	0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,163,157.28	4,163,157.28	100.00	0.00
TOTAL ASSETS U.S. DOLLAR		4,163,157.28	4,163,157.28	100.00	0.00
TOTAL ASSETS		4,163,157.28	4,163,157.28	100.00	0.00


	Asset Detail - By Currency 12/31/2016	Report ID : IACS0005 Base Currency : USD Status : FINAL
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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
321,561.560 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	321,561.56	321,561.56	0.24	0.00
CASH		0.02	0.02	0.00	0.00
DIVIDENDS RECEIVABLE		177,730.60	177,730.60	0.13	0.00
DIVIDENDS RECEIVABLE RECLAIM		32.13	32.13	0.00	0.00
INTEREST RECEIVABLE		97.59	97.59	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		499,421.90	499,421.90	0.37	0.00
EQUITY					
220.000 ABM INDUSTRIES INC 000957100	40.84	5,005.00	8,984.80	0.01	3,979.80
1,737.000 AFLAC INC 001055102	69.60	105,749.01	120,895.20	0.09	15,146.19
558.000 AGCO CORP 001084102	57.86	20,210.76	32,285.88	0.02	12,075.12


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


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


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


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


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


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

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

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

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

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

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