

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
1,100.000	NTT DATA CORP FJ6125630	48.44	43,186.71	53,285.89	0.06	10,099.18
10,000.000	NTT DOCOMO INC FJ6129277	22.83	153,788.85	228,319.12	0.26	74,530.27
4,600.000	BRIDGESTONE CORP FJ6132107	36.13	103,812.72	166,197.12	0.19	62,384.40
1,700.000	BROTHER INDUSTRIES LTD FJ6146503	18.08	20,615.81	30,739.49	0.03	10,123.68
2,100.000	USS CO LTD FJ6171493	15.96	31,071.72	33,525.10	0.04	2,453.38
5,900.000	CANON INC FJ6172327	28.25	247,003.95	166,678.10	0.19	-80,325.85
2,600.000	CASIO COMPUTER CO LTD FJ6178969	14.17	19,654.39	36,848.29	0.04	17,193.90
1,000.000	CENTRAL JAPAN RAILWAY CO FJ6183555	164.87	93,587.18	164,873.33	0.19	71,286.15
4,000.000	CHIBA BANK LTD/THE FJ6190568	6.15	23,891.90	24,589.53	0.03	697.63
1,300.000	CHUBU ELECTRIC POWER CO INC FJ6195609	14.00	19,124.48	18,201.23	0.02	-923.25

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2,000.000 CHUGOKU BANK LTD/THE FJ6195807	14.39	27,000.83	28,773.53	0.03	1,772.70	
1,800.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	28.76	41,239.93	51,776.91	0.06	10,536.98	
7,400.000 RAKUTEN INC FJ6229598	9.82	79,232.64	72,677.16	0.08	-6,555.48	
12,900.000 KDDI CORP FJ6248994	25.37	160,405.35	327,325.00	0.37	166,919.65	
500.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	150.73	24,248.57	75,363.32	0.08	51,114.75	
3,000.000 DAICEL CORP FJ6250545	11.06	36,937.23	33,180.44	0.04	-3,756.79	
1,700.000 DAIKIN INDUSTRIES LTD FJ6250727	92.04	85,589.93	156,466.76	0.18	70,876.83	
3,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	9.90	41,172.00	29,708.06	0.03	-11,463.94	
4,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	27.40	56,652.12	109,606.90	0.12	52,954.78	
12,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.18	66,530.70	74,108.12	0.08	7,577.42	

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500.000	LAWSON INC FJ6266913	70.39	21,373.87	35,195.27	0.04	13,821.40
5,600.000	mitsubishi UFJ LEASE & FINANCE FJ6268976	5.18	20,212.29	28,999.87	0.03	8,787.58
1,000.000	DON QUIJOTE HOLDINGS CO LTD FJ6269867	37.08	33,841.50	37,081.49	0.04	3,239.99
2,300.000	EAST JAPAN RAILWAY CO FJ6298544	86.59	170,328.28	199,168.35	0.22	28,840.07
1,700.000	EISAI CO LTD FJ6307204	57.51	73,319.01	97,771.68	0.11	24,452.67
500.000	FAMILYMART UNY HOLDINGS CO LTD FJ6331279	66.70	35,481.13	33,351.91	0.04	-2,129.22
400.000	FAST RETAILING CO LTD FJ6332434	358.64	93,817.46	143,456.09	0.16	49,638.63
100,000.000	mitsubishi UFJ FINANCIAL GROUP FJ6335171	6.17	547,871.55	617,481.91	0.70	69,610.36
4,500.000	FUJI HEAVY INDUSTRIES LTD FJ6356409	40.91	39,665.24	184,112.84	0.21	144,447.60
3,300.000	FUJIFILM HOLDINGS CORP FJ6356524	38.02	113,599.80	125,481.21	0.14	11,881.41

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700.000 MIRACA HOLDINGS INC FJ6356615	45.01	31,250.91	31,508.55	0.04	257.64	
1,500.000 FANUC CORP FJ6356938	169.89	199,265.84	254,833.46	0.29	55,567.62	
14,000.000 FUJITSU LTD FJ6356946	5.57	82,911.53	77,961.16	0.09	-4,950.37	
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	10.56	25,329.24	31,688.60	0.04	6,359.36	
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	26.24	19,916.46	20,988.55	0.02	1,072.09	
1,089.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.52	20,506.15	33,239.08	0.04	12,732.93	
12.000 NIPPON BUILDING FUND INC FJ6396801	5,547.22	59,986.08	66,566.64	0.08	6,580.56	
11.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	5,461.48	48,152.48	60,076.31	0.07	11,923.83	
4,000.000 GUNMA BANK LTD/THE FJ6398088	5.49	22,358.73	21,948.82	0.02	-409.91	
4,000.000 HACHIJUNI BANK LTD/THE FJ6400629	5.81	22,614.26	23,252.03	0.03	637.77	

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1,200.000	HAMAMATSU PHOTONICS KK FJ6405875	26.36	22,620.21	31,637.16	0.04	9,016.95
1,800.000	HANKYU HANSHIN HOLDINGS INC FJ6408663	32.15	46,019.78	57,872.85	0.07	11,853.07
1,500.000	DENTSU INC FJ6416286	47.16	49,670.98	70,733.49	0.08	21,062.51
17,600.000	RESONA HOLDINGS INC FJ6421559	5.14	88,534.06	90,463.41	0.10	1,929.35
2,000.000	HINO MOTORS LTD FJ6428307	10.20	19,911.51	20,405.54	0.02	494.03
420.000	HIROSE ELECTRIC CO LTD FJ6428729	124.23	52,045.83	52,178.16	0.06	132.33
600.000	HISAMITSU PHARMACEUTICAL CO IN FJ6428901	50.16	22,518.43	30,093.88	0.03	7,575.45
44,000.000	HITACHI LTD FJ6429107	5.42	219,725.18	238,419.01	0.27	18,693.83
1,000.000	HITACHI CHEMICAL CO LTD FJ6429123	25.06	21,624.08	25,061.09	0.03	3,437.01
2,000.000	HITACHI METALS LTD FJ6429206	13.58	21,102.39	27,161.66	0.03	6,059.27

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900.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	21.70	21,330.22	19,530.16	0.02	-1,800.06	
3,643.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	35.86	138,774.78	130,652.63	0.15	-8,122.15	
11,600.000 HONDA MOTOR CO LTD FJ6435146	29.28	403,438.13	339,640.77	0.38	-63,797.36	
2,000.000 AIR WATER INC FJ6441466	18.09	38,275.59	36,181.25	0.04	-2,094.34	
3,000.000 HOYA CORP FJ6441508	42.11	91,696.64	126,317.15	0.14	34,620.51	
11,000.000 IHI CORP FJ6466984	2.61	20,027.03	28,670.64	0.03	8,643.61	
4,000.000 ISUZU MOTORS LTD FJ6467107	12.70	21,805.09	50,790.93	0.06	28,985.84	
11,000.000 ITOCHU CORP FJ6467800	13.31	101,586.04	146,371.16	0.16	44,785.12	
3,700.000 IYO BANK LTD/THE FJ6468287	6.91	42,314.80	25,568.66	0.03	-16,746.14	
1,000.000 JSR CORP FJ6470986	15.80	20,846.86	15,801.43	0.02	-5,045.43	

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2,000.000 JGC CORP FJ6473469	18.21	35,667.49	36,421.32	0.04	753.83	
8,000.000 JAPAN TOBACCO INC FJ6474533	32.96	193,599.63	263,660.14	0.30	70,060.51	
4,500.000 AEON CO LTD FJ6480043	14.20	57,282.12	63,891.63	0.07	6,609.51	
9,000.000 KAJIMA CORP FJ6481322	6.94	22,230.97	62,425.52	0.07	40,194.55	
5,100.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	10.96	51,597.94	55,882.03	0.06	4,284.09	
1,000.000 KANSAI PAINT CO LTD FJ6483740	18.46	17,155.81	18,459.30	0.02	1,303.49	
3,700.000 KAO CORP FJ6483807	47.51	108,892.46	175,776.57	0.20	66,884.11	
8,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	3.15	21,975.44	25,172.55	0.03	3,197.11	
6,000.000 KEIHAN HOLDINGS CO LTD FJ6487238	6.58	39,898.04	39,507.87	0.04	-390.17	
3,000.000 KEIKYU CORP FJ6487303	11.62	24,562.66	34,852.32	0.04	10,289.66	

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3,000.000 KEIO CORP FJ6487360	8.24	19,995.09	24,718.14	0.03	4,723.05	
1,500.000 KEISEI ELECTRIC RAILWAY CO LTD FJ6487428	24.32	42,876.75	36,485.62	0.04	-6,391.13	
2,000.000 KIKKOMAN CORP FJ6490802	32.07	23,529.90	64,131.69	0.07	40,601.79	
320.000 KEYENCE CORP FJ6490992	687.62	97,249.38	220,036.87	0.25	122,787.49	
14,000.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	3.82	45,803.55	53,534.53	0.06	7,730.98	
6,500.000 KIRIN HOLDINGS CO LTD FJ6493749	16.30	93,773.40	105,969.48	0.12	12,196.08	
1,800.000 KOBE STEEL LTD FJ6496023	9.58	30,354.29	17,238.39	0.02	-13,115.90	
1,000.000 KOITO MANUFACTURING CO LTD FJ6496320	53.07	31,821.93	53,071.55	0.06	21,249.62	
6,200.000 KOMATSU LTD FJ6496585	22.70	131,657.66	140,733.92	0.16	9,076.26	
1,100.000 KONAMI HOLDINGS CORP FJ6496684	40.47	21,350.45	44,514.94	0.05	23,164.49	

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2,500.000 KONICA MINOLTA INC FJ6496700	9.95	29,465.61	24,885.33	0.03	-4,580.28	
1,700.000 JTEKT CORP FJ6497088	16.03	20,760.61	27,255.97	0.03	6,495.36	
8,000.000 KUBOTA CORP FJ6497500	14.31	82,583.48	114,442.50	0.13	31,859.02	
2,000.000 KURARAY CO LTD FJ6497666	15.06	26,894.36	30,111.03	0.03	3,216.67	
800.000 KURITA WATER INDUSTRIES LTD FJ6497963	22.07	22,529.08	17,655.08	0.02	-4,874.00	
2,200.000 KYOCERA CORP FJ6499266	49.83	108,222.75	109,627.47	0.12	1,404.72	
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	13.86	21,017.20	27,710.38	0.03	6,693.18	
3,000.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	10.87	31,968.34	32,614.57	0.04	646.23	
4,800.000 TOKIO MARINE HOLDINGS INC FJ6513124	41.12	134,399.97	197,374.72	0.22	62,974.75	
12.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	2,028.55	19,887.19	24,342.61	0.03	4,455.42	

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1,500.000 JFE HOLDINGS INC FJ6543790	15.26	19,579.35	22,891.93	0.03	3,312.58	
700.000 SOHGO SECURITY SERVICES CO LTD FJ6546355	38.54	32,498.75	26,977.32	0.03	-5,521.43	
1,000.000 MAKITA CORP FJ6555802	67.13	41,530.35	67,132.51	0.08	25,602.16	
10,900.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	38.24	378,969.72	416,804.57	0.47	37,834.85	
10,300.000 MARUBENI CORP FJ6569464	5.68	59,223.36	58,531.66	0.07	-691.70	
2,200.000 MARUI GROUP CO LTD FJ6569522	14.64	31,250.19	32,197.88	0.04	947.69	
16,300.000 PANASONIC CORP FJ6572708	10.20	213,695.02	166,235.27	0.19	-47,459.75	
192,880.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.80	364,271.14	346,947.53	0.39	-17,323.61	
1,400.000 CREDIT SAISON CO LTD FJ6591807	17.81	21,181.17	24,930.77	0.03	3,749.60	
10,500.000 SOJITZ CORP FJ6594140	2.43	20,346.44	25,566.94	0.03	5,220.50	

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8,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.96	138,176.42	159,643.34	0.18	21,466.92	
11,200.000 MITSUBISHI CORP FJ6596780	21.35	258,994.22	239,104.91	0.27	-19,889.31	
2,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	17.10	24,360.37	34,209.29	0.04	9,848.92	
13,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.97	126,474.97	181,622.16	0.20	55,147.19	
21,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	4.57	89,527.11	95,894.03	0.11	6,366.92	
1,700.000 MITSUBISHI MATERIALS CORP FJ6597085	30.78	53,395.49	52,325.63	0.06	-1,069.86	
13,000.000 MITSUI & CO LTD FJ6597309	13.78	202,277.20	179,114.34	0.20	-23,162.86	
7,000.000 MITSUI CHEMICALS INC FJ6597366	4.50	21,538.91	31,508.55	0.04	9,969.64	
23,000.000 MITSUI OSK LINES LTD FJ6597580	2.78	72,013.88	63,891.63	0.07	-8,122.25	
7,000.000 MITSUI FUDOSAN CO LTD FJ6597606	23.19	139,553.03	162,344.07	0.18	22,791.04	

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1,500.000 MURATA MANUFACTURING CO LTD FJ6610409	134.18	109,693.41	201,268.92	0.23	91,575.51	
2,600.000 SEIKO EPSON CORP FJ6616505	21.22	20,581.74	55,172.12	0.06	34,590.38	
2,000.000 NGK INSULATORS LTD FJ6619509	19.44	40,267.01	38,873.41	0.04	-1,393.60	
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	22.27	13,596.23	22,274.62	0.03	8,678.39	
8,000.000 NAGOYA RAILROAD CO LTD FJ6619863	4.84	31,311.00	38,753.38	0.04	7,442.38	
800.000 NINTENDO CO LTD FJ6639556	210.40	106,755.36	168,319.98	0.19	61,564.62	
3,600.000 DENSO CORP FJ6640380	43.41	126,174.27	156,272.14	0.18	30,097.87	
16,000.000 NEC CORP FJ6640406	2.66	52,194.89	42,525.83	0.05	-9,669.06	
1,000.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	27.31	32,161.82	27,307.41	0.03	-4,854.41	
1,600.000 NIDEC CORP FJ6640687	86.47	98,587.23	138,346.13	0.16	39,758.90	

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1,000.000	NH FOODS LTD FJ6640760	27.05	12,882.89	27,050.20	0.03	14,167.31
1,815.000	NISSHIN SEIFUN GROUP INC FJ6640968	15.04	19,611.80	27,294.64	0.03	7,682.84
5,600.000	NIPPON TELEGRAPH & TELEPHONE C FJ6641370	42.11	126,213.80	235,840.02	0.27	109,626.22
4,100.000	NSK LTD FJ6641545	11.61	36,133.83	47,596.35	0.05	11,462.52
1,000.000	NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	33.48	14,192.47	33,480.52	0.04	19,288.05
500.000	NISSIN FOODS HOLDINGS CO LTD FJ6641768	52.64	16,662.57	26,321.43	0.03	9,658.86
1,200.000	NITTO DENKO CORP FJ6641800	76.90	48,912.48	92,277.62	0.10	43,365.14
4,000.000	NIPPON EXPRESS CO LTD FJ6642121	5.39	17,503.69	21,571.57	0.02	4,067.88
1,500.000	YAMAHA CORP FJ6642386	30.61	19,691.64	45,912.46	0.05	26,220.82
3,000.000	MINEBEA MITSUMI INC FJ6642402	9.40	18,493.86	28,190.51	0.03	9,696.65

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3,376.000	NIPPON STEEL & SUMITOMO METAL FJ6642568	22.35	74,027.60	75,459.62	0.09	1,432.02
17,500.000	NISSAN MOTOR CO LTD FJ6642865	10.08	157,570.06	176,372.88	0.20	18,802.82
26,700.000	NOMURA HOLDINGS INC FJ6643103	5.91	183,070.28	157,748.28	0.18	-25,322.00
500.000	NITORI HOLDINGS CO LTD FJ6644804	114.55	18,898.45	57,272.69	0.06	38,374.24
1,600.000	ORIENTAL LAND CO LTD/JAPAN FJ6648896	56.64	67,254.37	90,621.17	0.10	23,366.80
4,000.000	NTN CORP FJ6651189	4.06	18,099.93	16,221.55	0.02	-1,878.38
3,500.000	ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	19.83	58,892.57	69,408.84	0.08	10,516.27
4,000.000	OBAYASHI CORP FJ6656402	9.58	17,674.04	38,307.54	0.04	20,633.50
4,000.000	OJI HOLDINGS CORP FJ6657707	4.08	17,674.04	16,324.43	0.02	-1,349.61
1,800.000	OLYMPUS CORP FJ6658804	34.64	60,191.99	62,348.35	0.07	2,156.36

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1,600.000 OMRON CORP FJ6659422	38.45	41,041.22	61,525.27	0.07	20,484.05	
3,000.000 ONO PHARMACEUTICAL CO LTD FJ6660107	21.91	41,111.70	65,730.70	0.07	24,619.00	
9,000.000 TAIHEIYO CEMENT CORP FJ6660206	3.17	20,268.47	28,550.61	0.03	8,282.14	
9,400.000 ORIX CORP FJ6661147	15.64	107,290.72	147,002.19	0.17	39,711.47	
14,000.000 OSAKA GAS CO LTD FJ6661766	3.85	50,830.59	53,966.65	0.06	3,136.06	
900.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	17.29	19,739.56	15,563.94	0.02	-4,175.62	
20.000 UNITED URBAN INVESTMENT CORP FJ6723830	1,525.27	30,554.62	30,505.42	0.03	-49.20	
18,000.000 SHINSEI BANK LTD FJ6730934	1.68	37,650.65	30,248.21	0.03	-7,402.44	
2,000.000 RICOH CO LTD FJ6738226	8.47	20,124.44	16,941.74	0.02	-3,182.70	
300.000 RINNAI CORP FJ6740586	80.85	21,724.06	24,255.16	0.03	2,531.10	

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	
4,400.000 JAPAN EXCHANGE GROUP INC FJ6743887	14.32	54,988.18	62,999.96	0.07	8,011.78	
4,600.000 T&D HOLDINGS INC FJ6744299	13.25	54,210.31	60,953.40	0.07	6,743.09	
800.000 ROHM CO LTD FJ6747201	57.70	47,445.82	46,161.10	0.05	-1,284.72	
200.000 RYOHIN KEIKAKU CO LTD FJ6758455	196.42	40,633.18	39,284.95	0.04	-1,348.23	
400.000 SMC CORP/JAPAN FJ6763968	239.25	73,267.72	95,700.26	0.11	22,432.54	
7,600.000 SOFTBANK GROUP CORP FJ6770625	66.58	304,340.90	505,971.64	0.57	201,630.74	
400.000 SANKYO CO LTD FJ6775434	32.37	19,313.68	12,946.37	0.01	-6,367.31	
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	12.26	21,057.94	30,651.18	0.03	9,593.24	
1,700.000 SECOM CO LTD FJ6791597	73.29	93,148.12	124,590.39	0.14	31,442.27	
4,700.000 SEKISUI CHEMICAL CO LTD FJ6793825	15.98	44,478.87	75,112.96	0.08	30,634.09	

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4,000.000	SEKISUI HOUSE LTD FJ6793908	16.68	47,944.81	66,720.97	0.08	18,776.16
15,000.000	SHARP CORP/JAPAN FJ6800604	2.31	30,080.00	34,723.71	0.04	4,643.71
200.000	SHIMAMURA CO LTD FJ6804036	125.09	21,468.14	25,018.22	0.03	3,550.08
3,000.000	SHIMADZU CORP FJ6804366	15.96	42,980.61	47,893.00	0.05	4,912.39
4,000.000	SHIMIZU CORP FJ6804408	9.17	16,694.52	36,661.38	0.04	19,966.86
2,900.000	SHIN-ETSU CHEMICAL CO LTD FJ6804580	77.74	166,450.50	225,440.91	0.25	58,990.41
2,000.000	SHIONOGI & CO LTD FJ6804689	48.00	48,670.81	96,008.92	0.11	47,338.11
500.000	SHIMANO INC FJ6804820	157.24	31,786.17	78,621.34	0.09	46,835.17
2,700.000	SHISEIDO CO LTD FJ6805264	25.37	51,809.04	68,486.73	0.08	16,677.69
5,000.000	SHIZUOKA BANK LTD/THE FJ6805322	8.42	45,897.76	42,097.14	0.05	-3,800.62

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
9,200.000 SONY CORP FJ6821501	28.08	290,635.11	258,327.27	0.29	-32,307.84	
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	27.39	19,239.15	27,393.15	0.03	8,154.00	
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.77	54,399.47	52,437.09	0.06	-1,962.38	
5,300.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	14.46	66,533.07	76,636.09	0.09	10,103.02	
3,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	6.46	18,142.52	19,368.11	0.02	1,225.59	
5,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	12.92	73,892.69	64,603.25	0.07	-9,289.44	
3,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	26.63	74,479.95	79,890.26	0.09	5,410.31	
8,600.000 SUMITOMO CORP FJ6858941	11.79	95,340.33	101,421.53	0.11	6,081.20	
1,900.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	15.91	29,114.74	30,234.49	0.03	1,119.75	
2,000.000 SURUGA BANK LTD FJ6864329	22.37	17,950.87	44,737.86	0.05	26,786.99	

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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	
2,600.000 SUZUKI MOTOR CORP FJ6865508	35.27	66,879.50	91,708.32	0.10	24,828.82	
550.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	32.75	17,514.34	18,013.46	0.02	499.12	
900.000 THK CO LTD FJ6869138	22.17	19,643.74	19,954.56	0.02	310.82	
900.000 TDK CORP FJ6869302	68.93	58,791.71	62,039.70	0.07	3,247.99	
9,000.000 TAISEI CORP FJ6870102	7.01	19,835.39	63,119.99	0.07	43,284.60	
2,000.000 TAKASHIMAYA CO LTD FJ6870409	8.27	16,843.58	16,530.20	0.02	-313.38	
5,700.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	41.45	256,304.69	236,288.43	0.27	-20,016.26	
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	19.66	14,181.83	19,659.62	0.02	5,477.79	
1,000.000 TEIJIN LTD FJ6880507	20.31	16,875.51	20,311.23	0.02	3,435.72	
1,200.000 SYSMEX CORP FJ6883808	58.04	53,946.45	69,653.19	0.08	15,706.74	

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2,300.000 TERUMO CORP FJ6885076	37.00	63,146.57	85,090.24	0.10	21,943.67	
8,000.000 TOBU RAILWAY CO LTD FJ6895166	4.97	37,973.10	39,782.23	0.04	1,809.13	
1,200.000 TOHO CO LTD/TOKYO FJ6895208	28.34	19,177.40	34,003.52	0.04	14,826.12	
5,000.000 TOHO GAS CO LTD FJ6895224	8.15	30,434.93	40,768.21	0.05	10,333.28	
1,500.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.66	20,262.28	18,995.16	0.02	-1,267.12	
20,300.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.05	97,255.60	82,150.30	0.09	-15,105.30	
1,500.000 TOKYO TATEMONO CO LTD FJ6895422	13.40	28,721.76	20,101.17	0.02	-8,620.59	
18,000.000 TOKYO GAS CO LTD FJ6895448	4.53	84,794.06	81,623.87	0.09	-3,170.19	
1,200.000 TOKYO ELECTRON LTD FJ6895679	94.70	83,334.53	113,636.56	0.13	30,302.03	
8,000.000 TOKYU CORP FJ6896545	7.36	42,690.55	58,918.85	0.07	16,228.30	

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4,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.57	33,879.22	38,273.25	0.04	4,394.03	
10,000.000 TORAY INDUSTRIES INC FJ6897147	8.11	60,383.28	81,124.88	0.09	20,741.60	
19,000.000 TOSHIBA CORP FJ6897212	2.43	90,438.58	46,117.38	0.05	-44,321.20	
1,000.000 TOTO LTD FJ6897469	39.65	28,117.62	39,653.62	0.04	11,536.00	
1,100.000 TOYO SUISAN KAISHA LTD FJ6899960	36.31	41,535.39	39,940.84	0.05	-1,594.55	
2,200.000 LIXIL GROUP CORP FJ6900214	22.75	44,798.16	50,060.45	0.06	5,262.29	
1,100.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	18.71	19,722.52	20,578.73	0.02	856.21	
4,300.000 MAZDA MOTOR CORP FJ6900305	16.39	70,146.99	70,489.99	0.08	343.00	
1,200.000 TOYOTA INDUSTRIES CORP FJ6900545	47.76	41,638.12	57,306.99	0.06	15,668.87	
700.000 TOYODA GOSEI CO LTD FJ6900552	23.44	19,385.01	16,408.45	0.02	-2,976.56	

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1,200.000 TOYOTA TSUSHO CORP FJ6900586	26.11	19,049.63	31,328.50	0.04	12,278.87	
20,120.000 TOYOTA MOTOR CORP FJ6900644	58.97	931,700.92	1,186,482.31	1.34	254,781.39	
7,000.000 UBE INDUSTRIES LTD FJ6910700	2.10	18,259.63	14,703.99	0.02	-3,555.64	
3,000.000 UNICHARM CORP FJ6911484	21.93	40,677.61	65,782.14	0.07	25,104.53	
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	61.50	46,388.22	67,649.51	0.08	21,261.29	
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.40	32,761.71	45,372.32	0.05	12,610.61	
700.000 YAKULT HONSHA CO LTD FJ6985116	46.47	18,520.48	32,528.83	0.04	14,008.35	
1,300.000 YAMAHA MOTOR CO LTD FJ6985264	22.07	19,169.95	28,689.50	0.03	9,519.55	
14,800.000 ASTELLAS PHARMA INC FJ6985389	13.92	133,965.88	206,008.49	0.23	72,042.61	
1,000.000 YAMAZAKI BAKING CO LTD FJ6985504	19.36	26,064.18	19,359.54	0.02	-6,704.64	

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2,300.000 YAMATO HOLDINGS CO LTD FJ6985561	20.38	42,383.21	46,863.72	0.05	4,480.51	
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	15.59	18,589.69	31,174.18	0.04	12,584.49	
2,300.000 YOKOGAWA ELECTRIC CORP FJ6986429	14.52	32,622.92	33,385.35	0.04	762.43	
1,600.000 M3 INC FJB02K2M5	25.25	32,221.29	40,399.54	0.05	8,178.25	
2,800.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	23.06	77,925.54	64,577.53	0.07	-13,348.01	
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	14.91	19,317.94	23,855.62	0.03	4,537.68	
3,100.000 NTT URBAN DEVELOPMENT CORP FJB031SG1	8.82	29,837.96	27,349.42	0.03	-2,488.54	
600.000 DENA CO LTD FJB05L364	21.90	14,841.94	13,138.42	0.01	-1,703.52	
5,500.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	38.18	164,392.35	209,984.15	0.24	45,591.80	
4,400.000 DAIICHI SANKYO CO LTD FJB0J7D93	20.50	80,402.83	90,218.20	0.10	9,815.37	

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1,600.000	BANDAI NAMCO HOLDINGS INC FJB0JDQD7	27.65	30,521.85	44,240.58	0.05	13,718.73
9,400.000	MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	6.50	48,701.45	61,089.73	0.07	12,388.28
900.000	SUMCO CORP FJB0M0C87	12.95	19,020.89	11,651.73	0.01	-7,369.16
300.000	TSURUHA HOLDINGS INC FJB0MKZN5	95.17	36,307.77	28,550.61	0.03	-7,757.16
4,000.000	INPEX CORP FJB10RB16	10.04	46,271.42	40,159.47	0.05	-6,111.95
2,900.000	NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.04	59,671.99	49,429.42	0.06	-10,242.57
1,000.000	YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.91	10,806.72	10,914.39	0.01	107.67
10,000.000	AOZORA BANK LTD FJB1G1851	3.54	29,284.93	35,409.61	0.04	6,124.68
14,000.000	FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	4.45	65,074.04	62,296.91	0.07	-2,777.13
1,500.000	J FRONT RETAILING CO LTD FJB23TC16	13.50	18,142.52	20,255.50	0.02	2,112.98

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1,200.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	15.64	19,452.09	18,766.24	0.02	-685.85	
1,800.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	10.80	19,720.40	19,445.28	0.02	-275.12	
3,800.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	31.07	102,736.75	118,070.91	0.13	15,334.16	
300.000 TAISHO PHARMACEUTICAL HOLDINGS FJB3QX5G5	83.17	18,227.69	24,949.63	0.03	6,721.94	
2,900.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.67	83,165.52	126,631.80	0.14	43,466.28	
7,200.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.68	102,700.68	120,128.61	0.14	17,427.93	
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	78.54	19,510.65	78,535.60	0.09	59,024.95	
17,665.000 JX HOLDINGS INC FJB627LW8	4.24	88,571.76	74,924.99	0.08	-13,646.77	
2,100.000 SOMPO HOLDINGS INC FJB62G7K0	33.95	56,680.99	71,299.35	0.08	14,618.36	
800.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	16.98	12,446.92	13,580.83	0.02	1,133.91	

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1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	29.28	24,419.12	29,279.38	0.03	4,860.26	
10.000 NIPPON PROLOGIS REIT INC FJB98BC64	2,048.27	20,028.43	20,482.70	0.02	454.27	
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.63	27,237.03	33,300.47	0.04	6,063.44	
1,200.000 NISHI-NIPPON FINANCIAL HOLDING FJBD57ZM7	10.49	12,317.08	12,582.84	0.01	265.76	
9,000.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	4.82	47,532.86	43,412.36	0.05	-4,120.50	
4,000.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	5.92	35,349.32	23,663.57	0.03	-11,685.75	
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	3.71	21,665.59	21,717.75	0.02	52.16	
2,600.000 SEIBU HOLDINGS INC FJBKY6H33	17.97	44,094.91	46,723.54	0.05	2,628.63	
2,500.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	40.21	85,326.59	100,527.29	0.11	15,200.70	
23.000 NOMURA REAL ESTATE MASTER FUND FJBYSJF3	1,515.84	31,475.06	34,864.32	0.04	3,389.26	

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6,600.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	12.51	84,814.54	82,560.13	0.09	-2,254.41	
6,400.000 JAPAN POST BANK CO LTD FJBYT8165	12.03	82,247.66	76,985.47	0.09	-5,262.19	
TOTAL EQUITY JAPANESE YEN		17,726,381.43	21,499,724.74	24.22	3,773,343.31	
TOTAL ASSETS JAPANESE YEN		17,774,023.50	21,546,626.80	24.28	3,772,603.30	
NEW ZEALAND DOLLAR CASH & CASH EQUIVALENTS NON-BASE CURRENCY		306.88	299.46	0.00	-7.42	
EQUITY						
4,875.000 RYMAN HEALTHCARE LTD AN6161524	5.66	30,471.75	27,568.63	0.03	-2,903.12	
4,988.000 FLETCHER BUILDING LTD AN6341605	7.39	29,421.68	36,868.20	0.04	7,446.52	
13,044.000 SPARK NEW ZEALAND LTD AN6881436	2.38	15,274.71	31,015.93	0.03	15,741.22	
2,608.000 CHORUS LTD ANB4P0G70	2.77	4,652.19	7,219.68	0.01	2,567.49	
7,651.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.36	21,039.75	33,344.01	0.04	12,304.26	
TOTAL EQUITY NEW ZEALAND DOLLAR		100,860.08	136,016.45	0.15	35,156.37	

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TOTAL ASSETS NEW ZEALAND DOLLAR		101,166.96	136,315.91	0.15	35,148.95	
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
NON-BASE CURRENCY		53.77	54.57	0.00	0.80	
EQUITY						
7,525.000 DNB ASA SN4263307	14.92	100,902.20	112,249.50	0.13	11,347.30	
8,363.000 TELENOR ASA SN4732491	14.99	139,950.50	125,332.78	0.14	-14,617.72	
10,666.000 STATOIL ASA SN7133606	18.40	224,098.22	196,277.10	0.22	-27,821.12	
1,413.000 YARA INTERNATIONAL ASA SN7751258	39.50	56,698.36	55,812.82	0.06	-885.54	
2,663.000 MARINE HARVEST ASA SNB02L489	18.09	45,149.02	48,169.56	0.05	3,020.54	
18,777.000 NORSK HYDRO ASA SNB11HK30	4.80	101,864.74	90,092.60	0.10	-11,772.14	
8,784.000 ORKLA ASA SNB1VQF41	9.08	74,796.96	79,801.67	0.09	5,004.71	

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1,834.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	15.92	25,861.87	29,189.91	0.03	3,328.04		
TOTAL EQUITY NORWEGIAN KRONE			<u>769,321.87</u>	<u>736,925.94</u>	0.83	<u>-32,395.93</u>	
TOTAL ASSETS NORWEGIAN KRONE			<u>769,375.64</u>	<u>736,980.51</u>	0.83	<u>-32,395.13</u>	
POUND STERLING							
CASH & CASH EQUIVALENTS							
RECEIVABLE FOR INVESTMENTS SOLD		771.57	755.49	0.00	-16.08		
DIVIDENDS RECEIVABLE		29,128.38	28,970.90	0.03	-157.48		
DIVIDENDS RECEIVABLE RECLAIM		175.12	153.01	0.00	-22.11		
NON-BASE CURRENCY		5,418.87	5,424.55	0.01	5.68		
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			<u>35,493.94</u>	<u>35,303.95</u>	0.04	<u>-189.99</u>	
EQUITY							
20,287.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	3.18	70,152.40	64,499.01	0.07	-5,653.39		
4,037.000 ASHTEAD GROUP PLC EX0053671	19.52	65,929.49	78,815.44	0.09	12,885.95		
3,921.000 BHP BILLITON PLC EX0056658	16.14	82,780.98	63,299.72	0.07	-19,481.26		

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	
14,899.000 BARRATT DEVELOPMENTS PLC EX0081185	5.71	114,438.20	85,127.61	0.10	-29,310.59	
4,478.000 BALFOUR BEATTY PLC EX0096167	3.32	20,349.08	14,878.88	0.02	-5,470.20	
4,296.000 BRITISH LAND CO PLC/THE EX0136708	7.78	32,163.90	33,416.08	0.04	1,252.18	
7,127.000 SKY PLC EX0141195	12.25	76,562.83	87,272.19	0.10	10,709.36	
5,382.000 TULLOW OIL PLC EX0150089	3.86	29,327.44	20,795.38	0.02	-8,532.06	
36,986.000 AVIVA PLC EX0216237	6.01	242,838.16	222,293.31	0.25	-20,544.85	
18,095.000 DIAGEO PLC EX0237407	26.07	380,730.52	471,776.73	0.53	91,046.21	
1,818.000 SCHRODERS PLC EX0240542	37.04	53,618.61	67,347.42	0.08	13,728.81	
22,052.000 BAE SYSTEMS PLC EX0263494	7.31	131,449.83	161,175.20	0.18	29,725.37	
13,399.000 BRITISH AMERICAN TOBACCO PLC EX0287584	57.11	541,717.62	765,157.47	0.86	223,439.85	

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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	
12,195.000 HAMMERSON PLC EX0406507	7.08	89,894.02	86,343.95	0.10	-3,550.07	
9,234.000 STANDARD CHARTERED PLC EX0408289	8.20	92,152.96	75,716.70	0.09	-16,436.26	
6,870.000 IMPERIAL BRANDS PLC EX0454499	43.77	238,835.00	300,719.83	0.34	61,884.83	
145,569.000 HSBC HOLDINGS PLC EX0540529	8.12	1,418,664.22	1,181,581.37	1.33	-237,082.85	
44,001.000 LEGAL & GENERAL GROUP PLC EX0560394	3.06	97,238.50	134,619.72	0.15	37,381.22	
13,124.000 MEGGITT PLC EX0575806	5.67	82,293.85	74,369.65	0.08	-7,924.20	
3,919.000 ASSOCIATED BRITISH FOODS PLC EX0673122	33.92	109,387.44	132,926.96	0.15	23,539.52	
4,024.000 PEARSON PLC EX0677602	10.11	64,557.29	40,697.91	0.05	-23,859.38	
2,308.000 PERSIMMON PLC EX0682537	21.95	59,505.38	50,649.39	0.06	-8,855.99	
21,068.000 PRUDENTIAL PLC EX0709959	20.11	295,259.76	423,681.77	0.48	128,422.01	

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10,139.000 RIO TINTO PLC EX0718877	39.03	556,628.92	395,704.95	0.45	-160,923.97	
3,561.000 ST JAMES'S PLACE PLC EX0766934	12.53	49,586.43	44,617.52	0.05	-4,968.91	
9,735.000 SSE PLC EX0790876	19.19	186,402.07	186,811.19	0.21	409.12	
110,869.000 BP PLC EX0798051	6.30	936,153.51	698,127.94	0.79	-238,025.57	
341,643.000 LLOYDS BANKING GROUP PLC EX0870611	0.77	357,982.37	263,886.70	0.30	-94,095.67	
1,831.000 TATE & LYLE PLC EX0875412	8.74	20,089.93	16,007.02	0.02	-4,082.91	
20,450.000 TAYLOR WIMPEY PLC EX0878234	1.90	58,697.94	38,787.98	0.04	-19,909.96	
40,789.000 TESCO PLC EX0884703	2.56	134,771.62	104,254.32	0.12	-30,517.30	
6,086.000 SMITH & NEPHEW PLC EX0922321	15.09	74,694.28	91,821.23	0.10	17,126.95	
33,932.000 GLAXOSMITHKLINE PLC EX0925282	19.30	669,191.43	654,916.54	0.74	-14,274.89	

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,505.000	WEIR GROUP PLC/THE EX0946585	23.35	90,632.65	81,855.02	0.09	-8,777.63
4,533.000	BABCOCK INTERNATIONAL GROUP PL EX0969702	11.78	56,060.33	53,379.45	0.06	-2,680.88
9,094.000	ASTRAZENECA PLC EX0989528	54.83	451,501.97	498,641.92	0.56	47,139.95
7,196.000	GKN PLC EX3064659	4.10	19,812.66	29,493.89	0.03	9,681.23
71,719.000	BT GROUP PLC EX3091355	4.53	268,016.55	325,145.25	0.37	57,128.70
337.000	ASOS PLC EX3092726	61.34	28,749.39	20,670.79	0.02	-8,078.60
1,233.000	CARNIVAL PLC EX3121525	50.97	55,656.35	62,846.70	0.07	7,190.35
7,702.000	MARKS & SPENCER GROUP PLC EX3127480	4.32	44,017.05	33,309.42	0.04	-10,707.63
62,937.000	BARCLAYS PLC EX3134866	2.76	255,269.78	173,772.83	0.20	-81,496.95
1,582.000	INTERTEK GROUP PLC EX3163832	43.01	53,999.85	68,046.53	0.08	14,046.68

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2,749.000	BURBERRY GROUP PLC EX3174300	18.50	40,583.00	50,850.12	0.06	10,267.12
9,267.000	LAND SECURITIES GROUP PLC EX3180943	13.17	121,047.82	122,065.19	0.14	1,017.37
981.000	NEXT PLC EX3208983	61.57	32,909.37	60,402.56	0.07	27,493.19
15,873.000	KINGFISHER PLC EX3319525	4.33	61,703.88	68,706.00	0.08	7,002.12
26,306.000	ITV PLC EX3398644	2.55	74,083.43	67,090.33	0.08	-6,993.10
8,446.000	J SAINSBURY PLC EXB019KW9	3.08	29,897.66	26,017.70	0.03	-3,879.96
885.000	RANDGOLD RESOURCES LTD EXB01C3S0	79.27	63,536.95	70,151.25	0.08	6,614.30
12,404.000	G4S PLC EXB01FLG9	2.90	51,306.55	36,018.46	0.04	-15,288.09
1,785.000	ADMIRAL GROUP PLC EXB02J636	22.58	40,651.18	40,296.96	0.05	-354.22
723.000	BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.70	34,187.98	25,085.97	0.03	-9,102.01

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
6,518.000 CENTRICA PLC EXB033F22	2.89	23,311.77	18,854.34	0.02	-4,457.43	
33,309.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	27.71	995,023.75	922,974.12	1.04	-72,049.63	
33,443.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.09	856,484.83	972,763.26	1.10	116,278.43	
2,561.000 BUNZL PLC EXB0744B8	26.06	40,737.32	66,739.30	0.08	26,001.98	
31,351.000 NATIONAL GRID PLC EXB08SNH0	11.76	341,188.74	368,639.03	0.42	27,450.29	
8,134.000 INMARSAT PLC EXB09LSH9	9.29	90,437.51	75,531.59	0.09	-14,905.92	
2,225.000 PETROFAC LTD EXB0H2K56	10.74	23,291.76	23,891.60	0.03	599.84	
1,003.000 HIKMA PHARMACEUTICALS PLC EXB0LCW07	23.39	32,351.55	23,461.03	0.03	-8,890.52	
2,147.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	36.01	52,721.34	77,306.69	0.09	24,585.35	
9,196.000 UNILEVER PLC EXB10RZP7	40.68	311,064.43	374,128.01	0.42	63,063.58	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
3,329.000 TUI AG EXB11LJN2	14.37	49,966.31	47,839.76	0.05	-2,126.55	
11,413.000 INVESTEC PLC EXB17BBQ9	6.62	79,550.33	75,589.26	0.09	-3,961.07	
6,790.000 EXPERIAN PLC EXB19NLV9	19.45	81,210.55	132,059.60	0.15	50,849.05	
2,414.000 MONDI PLC EXB1CRLC8	20.59	51,268.92	49,694.43	0.06	-1,574.49	
2,156.000 SEVERN TRENT PLC EXB1FH8J7	27.46	52,106.54	59,195.44	0.07	7,088.90	
1,638.000 TP ICAP PLC EXB1H0DZ0	5.35	8,409.25	8,769.96	0.01	360.71	
899.000 WHITBREAD PLC EXB1KJJ48	46.66	20,681.88	41,945.67	0.05	21,263.79	
1,665.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	14.99	24,657.67	24,955.74	0.03	298.07	
3,280.000 SMITHS GROUP PLC EXB1WY232	17.50	54,673.30	57,389.52	0.06	2,716.22	
8,213.000 ANGLO AMERICAN PLC EXB1XZS89	14.33	128,455.54	117,721.36	0.13	-10,734.18	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
7,641.000 3I GROUP PLC EXB1YW440	8.70	41,758.98	66,468.88	0.07	24,709.90	
841.000 PROVIDENT FINANCIAL PLC EXB1Z4ST0	35.20	33,829.08	29,606.29	0.03	-4,222.79	
4,634.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	85.09	293,932.30	394,292.50	0.44	100,360.20	
1.000 IGAS ENERGY PLC EXB29PWW0	0.13	0.00	0.14	0.00	0.14	
7,795.000 RELX PLC EXB2B0DG6	17.90	79,173.23	139,566.11	0.16	60,392.88	
7,376.000 SHIRE PLC EXB2QKY08	57.88	336,840.52	426,906.99	0.48	90,066.47	
1,572.000 FRESNILLO PLC EXB2QPKJ1	15.09	20,969.12	23,717.21	0.03	2,748.09	
8,946.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.13	97,036.81	99,597.67	0.11	2,560.86	
77,674.000 GLENCORE PLC EXB4T3BW4	3.43	316,549.37	266,194.65	0.30	-50,354.72	
16,353.000 DIXONS CARPHONE PLC EXB4Y7R10	4.38	82,157.11	71,652.55	0.08	-10,504.56	

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13,993.000 SEGRO PLC EXB5ZN1N1	5.66	76,193.15	79,207.55	0.09	3,014.40	
2,617.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	3.67	4,040.03	9,607.31	0.01	5,567.28	
13,290.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.25	141,947.84	109,697.55	0.12	-32,250.29	
50,808.000 OLD MUTUAL PLC EXB77J081	2.56	125,772.18	130,144.81	0.15	4,372.63	
8,782.000 SAGE GROUP PLC/THE EXB8C3BL7	8.09	43,798.19	71,077.18	0.08	27,278.99	
7,492.000 MEDICLINIC INTERNATIONAL PLC EXB8HX8Z9	9.53	71,091.52	71,375.25	0.08	283.73	
9,132.000 WPP PLC EXB8KF9B6	22.44	123,356.82	204,916.64	0.23	81,559.82	
1,734.000 COCA-COLA HBC AG EXB9895B6	21.87	41,822.89	37,924.32	0.04	-3,898.57	
3,459.000 ROYAL MAIL PLC EXBDVZYZ8	5.71	24,172.64	19,750.68	0.02	-4,421.96	
4,912.000 MERLIN ENTERTAINMENTS PLC EXBDZT6P1	5.54	30,200.16	27,227.83	0.03	-2,972.33	

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1,809.000 WOLSELEY PLC EXBFNWV41	61.31	64,330.74	110,915.13	0.12	46,584.39	
1,348.000 IMI PLC EXBGLP8L4	12.85	21,021.35	17,322.82	0.02	-3,698.53	
123,164.000 VODAFONE GROUP PLC EXBH4HKS0	2.47	486,476.75	304,146.91	0.34	-182,329.84	
3,850.000 RSA INSURANCE GROUP PLC EXBKMKR6	7.24	29,191.08	27,877.50	0.03	-1,313.58	
11,724.000 COMPASS GROUP PLC EXBLNN3L1	18.55	126,631.49	217,446.28	0.25	90,814.79	
3,707.000 INDIVIOR PLC EXBRS65X2	3.66	4,808.12	13,567.60	0.02	8,759.48	
13,941.000 STANDARD LIFE PLC EXBVFD7Q5	4.60	66,224.10	64,081.45	0.07	-2,142.65	
16,256.000 AUTO TRADER GROUP PLC EXBVYVFW2	5.05	84,265.92	82,154.71	0.09	-2,111.21	
13,332.000 SOUTH32 LTD EXBWSW5C0	2.00	21,746.31	26,605.00	0.03	4,858.69	
11,286.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	4.56	50,963.71	51,514.84	0.06	551.13	

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7.000	LONMIN PLC EXBYSRJ65	1.75	181.85	12.25	0.00	-169.60
1,410.000	INTERCONTINENTAL HOTELS GROUP EXBYXK635	44.95	41,079.10	63,383.66	0.07	22,304.56
12,602.000	WORLDPAY GROUP PLC EXBYYK2V6	3.34	44,631.81	42,027.92	0.05	-2,603.89
1,110.000	CRODA INTERNATIONAL PLC EXBYZWX78	39.49	43,316.83	43,835.43	0.05	518.60
2,005.000	NEX GROUP PLC EXBZ02MH9	5.74	20,362.17	11,507.89	0.01	-8,854.28
1,479.000	JOHNSON MATTHEY PLC EXBZ4BQC2	39.32	49,746.14	58,151.89	0.07	8,405.75
TOTAL EQUITY POUND STERLING			15,764,883.08	15,998,876.52	18.03	233,993.44
TOTAL ASSETS POUND STERLING			15,800,377.02	16,034,180.47	18.07	233,803.45
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		2,960.20	2,965.20	0.00	5.00
	NON-BASE CURRENCY		1,616.49	1,624.91	0.00	8.42
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR			4,576.69	4,590.11	0.01	13.42
EQUITY						

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17,700.000	SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.24	41,012.25	39,572.92	0.04	-1,439.33
12,200.000	DBS GROUP HOLDINGS LTD FM6175208	12.00	135,145.15	146,430.40	0.16	11,285.25
3,000.000	CITY DEVELOPMENTS LTD FM6197921	5.73	23,337.39	17,193.88	0.02	-6,143.51
1,000.000	JARDINE CYCLE & CARRIAGE LTD FM6242263	28.54	22,406.17	28,538.80	0.03	6,132.63
5,000.000	SINGAPORE EXCHANGE LTD FM6303867	4.96	27,685.38	24,780.23	0.03	-2,905.15
39,300.000	CAPITALAND LTD FM6309302	2.09	95,841.98	82,152.70	0.09	-13,689.28
44,000.000	GENTING SINGAPORE PLC FM6366799	0.63	42,332.79	27,562.82	0.03	-14,769.97
16,000.000	CAPITALAND MALL TRUST FM6420125	1.30	20,607.34	20,876.31	0.02	268.97
15,000.000	ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.57	20,779.81	23,568.91	0.03	2,789.10
18,000.000	COMFORTDELGRO CORP LTD FM6603738	1.71	20,113.99	30,774.56	0.03	10,660.57

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9,400.000 UNITED OVERSEAS BANK LTD FMB6916783	14.12	132,228.10	132,733.44	0.15	505.34	
14,500.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	2.44	39,423.92	35,429.50	0.04	-3,994.42	
63,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.53	155,954.35	159,167.99	0.18	3,213.64	
6,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	1.97	18,394.84	11,836.37	0.01	-6,558.47	
18,800.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	6.17	118,312.27	116,076.69	0.13	-2,235.58	
10,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.48	27,963.30	24,849.45	0.03	-3,113.85	
7,000.000 STARHUB LTD FMB1CNDB1	1.95	23,320.92	13,615.28	0.02	-9,705.64	
2,527.000 KEPPEL INFRASTRUCTURE TRUST FMB1P31B4	0.33	1,077.77	830.85	0.00	-246.92	
6,600.000 KEPPEL CORP LTD FMB1VQ5C0	4.01	40,571.81	26,451.17	0.03	-14,120.64	
33,742.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.52	64,151.00	51,382.57	0.06	-12,768.43	

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TOTAL EQUITY SINGAPORE DOLLAR		1,070,660.53	1,013,824.84	1.14	-56,835.69	
TOTAL ASSETS SINGAPORE DOLLAR		1,075,237.22	1,018,414.95	1.15	-56,822.27	
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE RECLAIM		4,433.41	3,994.53	0.00	-438.88	
NON-BASE CURRENCY		1,287.05	1,304.07	0.00	17.02	
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		5,720.46	5,298.60	0.01	-421.86	
EQUITY						
10,069.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	10.52	80,063.28	105,903.72	0.12	25,840.44	
6,723.000 SWEDBANK AB SS4846522	24.25	102,378.42	163,031.60	0.18	60,653.18	
1,400.000 SWEDISH MATCH AB SS5048565	31.90	33,672.32	44,660.19	0.05	10,987.87	
22,255.000 NORDEA BANK AB SS5380034	11.15	237,550.92	248,159.69	0.28	10,608.77	
2,000.000 SECURITAS AB SS5554042	15.78	21,514.03	31,569.91	0.04	10,055.88	
4,555.000 INVESTOR AB SS5679591	37.48	127,713.44	170,726.01	0.19	43,012.57	

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6,616.000 HENNES & MAURITZ AB SS5687438	27.89	219,681.14	184,542.46	0.21	-35,138.68	
2,845.000 SKANSKA AB SS7142093	23.68	53,760.95	67,362.29	0.08	13,601.34	
1,200.000 LUNDIN PETROLEUM AB SS7187627	21.81	30,539.62	26,167.36	0.03	-4,372.26	
1,500.000 ALFA LAVAL AB SS7332686	16.60	22,545.81	24,899.28	0.03	2,353.47	
3,212.000 GETINGE AB SS7698359	16.08	69,906.41	51,655.90	0.06	-18,250.51	
781.000 ICA GRUPPEN AB SSB0S1658	30.59	30,255.45	23,890.97	0.03	-6,364.48	
2,800.000 HUSQVARNA AB SSB12PJ24	7.80	20,398.59	21,836.95	0.02	1,438.36	
1,863.000 ELECTROLUX AB SSB1KKBX5	24.91	49,647.95	46,407.87	0.05	-3,240.08	
1,800.000 SKF AB SSB1Q3J35	18.45	32,501.10	33,207.85	0.04	706.75	
10,756.000 VOLVO AB SSB1QH836	11.71	118,706.07	125,975.65	0.14	7,269.58	

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
7,098.000	SANDVIK AB SSB1VQ251	12.41	95,041.07	88,055.02	0.10	-6,986.05
4,160.000	SVENSKA CELLULOSA AB SCA SSB1VVGZ9	28.32	69,709.28	117,822.25	0.13	48,112.97
3,000.000	BOLIDEN AB SSB1XCBX9	26.19	52,918.99	78,561.52	0.09	25,642.53
1,966.000	HEXAGON AB SSB1XFTL9	35.83	49,816.34	70,441.52	0.08	20,625.18
502.000	ETRION CORP SSB5TZGM3	0.22	279.38	108.86	0.00	-170.52
8,340.000	TELE2 AB SSB97C732	8.04	73,686.64	67,062.61	0.08	-6,624.03
3,536.000	KINNEVIK AB SSBD6S7G0	24.03	84,703.09	84,968.94	0.10	265.85
5,090.000	ATLAS COPCO AB SSBXC8BS2	30.55	97,381.12	155,480.15	0.18	58,099.03
2,898.000	ATLAS COPCO AB SSBXC8BW3	27.36	53,461.56	79,303.74	0.09	25,842.18
10,872.000	SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.94	125,557.68	151,508.62	0.17	25,950.94

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	
7,594.000 ASSA ABLOY AB SSBYPC1T6	18.61	82,258.06	141,354.09	0.16	59,096.03	
TOTAL EQUITY SWEDISH KRONA		2,035,648.71	2,404,665.02	2.71	369,016.31	
TOTAL ASSETS SWEDISH KRONA		2,041,369.17	2,409,963.62	2.72	368,594.45	
SWISS FRANC						
CASH & CASH EQUIVALENTS						
DIVIDENDS RECEIVABLE		-51.81	-49.93	-0.00	1.88	
DIVIDENDS RECEIVABLE RECLAIM		96,954.75	90,052.51	0.10	-6,902.24	
NON-BASE CURRENCY		484.80	491.44	0.00	6.64	
FOREIGN TAXES PAYABLE - DIVIDENDS		51.81	49.93	0.00	-1.88	
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		97,439.55	90,543.95	0.10	-6,895.60	
EQUITY						
17.000 SIKAAG ES4808089	4,813.30	42,699.35	81,826.14	0.09	39,126.79	
40.000 SGS SA ES4824771	2,038.67	60,493.76	81,546.71	0.09	21,052.95	
292.000 SULZER AG ES4854711	103.31	29,581.72	30,166.77	0.03	585.05	

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
279.000	SWISSCOM AG ES5533975	448.76	124,183.53	125,204.80	0.14	1,021.27
6.000	CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	5,190.14	31,373.06	31,140.85	0.04	-232.21
1.000	CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	60,904.22	27,285.93	60,904.22	0.07	33,618.29
68.000	GIVAUDAN SA ES5980614	1,835.98	84,927.24	124,846.76	0.14	39,919.52
998.000	ZURICH INSURANCE GROUP AG ES5983816	275.89	248,983.73	275,337.43	0.31	26,353.70
16,355.000	NOVARTIS AG ES7103066	72.91	1,066,147.67	1,192,409.60	1.34	126,261.93
14,427.000	ABB LTD ES7108891	21.13	303,408.51	304,906.73	0.34	1,498.22
5,118.000	ROCHE HOLDING AG ES7110384	228.86	1,012,674.97	1,171,296.11	1.32	158,621.14
1,187.000	ADECCO GROUP AG ES7110723	65.58	74,225.88	77,840.85	0.09	3,614.97
4,162.000	LAFARGEHOLCIM LTD ES7110756	52.79	265,439.00	219,699.22	0.25	-45,739.78

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
23,178.000 NESTLE SA ES7123874	71.87	1,356,050.75	1,665,915.19	1.88	309,864.44	
425.000 BALOISE HOLDING AG ES7124591	126.24	42,690.13	53,650.32	0.06	10,960.19	
388.000 SONOVA HOLDING AG ES7156031	121.41	49,090.07	47,108.97	0.05	-1,981.10	
142.000 STRAUMANN HOLDING AG ES7156833	391.11	37,497.53	55,536.97	0.06	18,039.44	
5,848.000 CREDIT SUISSE GROUP AG ES7171584	14.37	121,829.67	84,064.82	0.09	-37,764.85	
228.000 SWATCH GROUP AG/THE ES7184728	311.61	80,006.14	71,046.00	0.08	-8,960.14	
400.000 LONZA GROUP AG ES7333374	173.46	40,262.65	69,385.55	0.08	29,122.90	
252.000 SWISS LIFE HOLDING AG ES7437803	283.56	41,974.42	71,458.06	0.08	29,483.64	
55.000 BANQUE CANTONALE VAUDOISE ES7520798	634.62	29,831.67	34,904.31	0.04	5,072.64	
22.000 GALENICA AG ES7552577	1,130.52	28,029.06	24,871.35	0.03	-3,157.71	

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
273.000	SWISS PRIME SITE AG ESB083BH9	82.01	19,979.10	22,388.50	0.03	2,409.40
943.000	PARGESA HOLDING SA ESB0CDLF5	65.23	61,803.52	61,515.13	0.07	-288.39
254.000	DUFRY AG ESB0R80X4	124.96	36,213.98	31,739.07	0.04	-4,474.91
88.000	PARTNERS GROUP HOLDING AG ESB119QG7	469.57	22,346.93	41,322.38	0.05	18,975.45
230.000	SCHINDLER HOLDING AG ESB11TCY9	176.71	20,772.67	40,643.48	0.05	19,870.81
425.000	KUEHNE + NAGEL INTERNATIONAL A ESB142S69	132.43	49,405.66	56,284.74	0.06	6,879.08
1,236.000	LOGITECH INTERNATIONAL SA ESB18ZRK2	24.99	20,601.44	30,889.36	0.03	10,287.92
260.000	GEBERIT AG ESB1WGG94	401.63	55,746.66	104,424.66	0.12	48,678.00
1,647.000	GAM HOLDING AG ESB1WHV6	11.61	20,525.98	19,121.96	0.02	-1,404.02
701.000	ACTELION LTD ESB1YD5Q3	216.95	47,952.15	152,083.93	0.17	104,131.78

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		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
	DIVIDENDS RECEIVABLE		1,187.20	1,187.20	0.00	0.00
	INTEREST RECEIVABLE		47.04	47.04	0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		60,406.39	60,406.39	0.07	0.00
EQUITY						
	2,238,000 MELCO CROWN ENTERTAINMENT LTD 585464100 ADR	15.90	31,018.68	35,584.20	0.04	4,565.52
	7,398,000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	36.25	387,599.58	268,177.50	0.30	-119,422.08
	8,900,000 HONGKONG LAND HOLDINGS LTD FM6434910	6.33	57,062.52	56,337.00	0.06	-725.52
	1,800,000 JARDINE MATHESON HOLDINGS LTD FM6472118	55.25	103,265.54	99,450.00	0.11	-3,815.54
	159,000 LIBERTY GLOBAL PLC G5480U104	30.59	6,020.24	4,863.81	0.01	-1,156.43
	393,000 LIBERTY GLOBAL PLC G5480U120	29.70	14,403.79	11,672.10	0.01	-2,731.69
	66,000 PROTHENA CORP PLC G72800108	49.19	386.40	3,246.54	0.00	2,860.14

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	
1,820.000 TRANSOCEAN LTD H8817H100	14.74	30,030.00	26,826.80	0.03	-3,203.20	
753.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	84.46	58,914.62	63,598.38	0.07	4,683.76	
2,031.000 AERCAP HOLDINGS NV N00985106	41.61	81,767.82	84,509.91	0.10	2,742.09	
380.000 FERRARI NV N3167Y103	58.14	17,331.27	22,093.20	0.02	4,761.93	
3,803.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	9.12	33,004.97	34,683.36	0.04	1,678.39	
2,531.000 MOBILEYE NV N51488117	38.12	98,505.16	96,481.72	0.11	-2,023.44	
2,142.000 NXP SEMICONDUCTORS NV N6596X109	98.01	183,663.43	209,937.42	0.24	26,273.99	
		<u>1,102,974.02</u>	<u>1,017,461.94</u>	<u>1.15</u>	<u>-85,512.08</u>	
TOTAL EQUITY U.S. DOLLAR						
		<u>1,163,380.41</u>	<u>1,077,868.33</u>	<u>1.21</u>	<u>-85,512.08</u>	
TOTAL ASSETS U.S. DOLLAR						
		<u>79,717,651.82</u>	<u>88,750,549.32</u>	<u>100.00</u>	<u>9,032,897.50</u>	
TOTAL ASSETS						

		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Base	Base	Base	Total	Gain/Loss
						Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	CASH		0.09	0.09	0.00	0.00
	INTEREST RECEIVABLE		4.01	4.01	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			4.10	4.10	0.00	0.00
REAL ESTATE						
3,032,575.000	LION INDUSTRIAL TRUST 999151624	1.07	3,002,595.37	3,242,686.96	4.14	240,091.59
1,571,036.850	CITIC CAPITAL CHINA 999180086	0.68	1,164,923.52	1,065,868.38	1.36	-99,055.14
7,074,411.940	UBS TRUMBULL PROPERTY FUND 999F99382	1.30	6,469,699.72	9,198,100.88	11.75	2,728,401.16
1,180.110	TTG BRPTP FUND LP 999G39667	2.51	1,180.11	2,958.91	0.00	1,778.80
1,309,685.010	H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	1.04	1,229,735.01	1,367,019.09	1.75	137,284.08
322,331.000	BRV PARTNERS FUND I LP 99VVA5GA9	0.92	148,936.00	296,178.03	0.38	147,242.03

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
6,463,869.000 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.04	6,240,112.00	6,690,957.65	8.55	450,845.65	
722.369 PRIME PROPERTY FUND LLC 99VVAE6C7	21,062.54	8,386,340.57	15,214,929.50	19.43	6,828,588.93	
2,039,173.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND 6 LP	0.74	346,847.00	1,513,645.49	1.93	1,166,798.49	
1,641,691.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.77	1,622,428.45	1,261,545.96	1.61	-360,882.49	
1,828,783.230 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.13	11,119.41	230,318.79	0.29	219,199.38	
1,839,324.020 DIVCOWEST FUND III 99VVALSA1	0.23	0.00	430,043.15	0.55	430,043.15	
1,849,673.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.37	11,653.00	689,428.62	0.88	677,775.62	
4,767,890.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.66	4,168,678.59	7,894,662.73	10.08	3,725,984.14	
1,180,732.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.79	606,814.49	930,131.08	1.19	323,316.59	
1,410,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.43	1,410,000.00	2,016,171.69	2.58	606,171.69	



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
8,196,660.440 PRISA REAL ESTATE LP 99VVAWA08	1.30	8,196,660.44	10,618,486.72	13.56	2,421,826.28
8,036,282.000 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.30	7,255,660.99	10,446,258.50	13.34	3,190,597.51
1,146,735.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.15	1,146,735.00	1,317,590.49	1.68	170,855.49
1,223,750.850 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.12	1,192,199.70	1,366,593.17	1.75	174,393.47
2,494,800.000 INLAND RETAIL PROPERTY 99VVBW60		2,494,800.00	2,494,800.00	3.19	0.00
TOTAL REAL ESTATE U.S. DOLLAR		55,107,119.37	78,288,375.79	100.00	23,181,256.42
TOTAL ASSETS U.S. DOLLAR		55,107,123.47	78,288,379.89	100.00	23,181,256.42
TOTAL ASSETS		55,107,123.47	78,288,379.89	100.00	23,181,256.42

	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	

U.S. DOLLAR

FIXED INCOME SECURITIES

3,891,178.854 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.32	38,568,762.81	40,156,965.77	100.00	1,588,202.96
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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

PRIVATE EQUITY

57,433,472.430 STEPSTONE XL OPP FUND LP 99VVAKD50	1.25	49,715,073.27	71,630,280.18	100.00	21,915,206.91
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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	Price	Cost	Market Value	Percent Of	Net Unrealized
Link Ref		Base	Base	Base	Total	Gain/Loss
						Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	993,575.140 BLACKROCK LIQ T FUND INSTL	100.00	993,575.14	993,575.14	2.44	0.00
	996229696 FUND 60					
	CASH		4,999.99	4,999.99	0.01	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		3,179.23	3,179.23	0.01	0.00
	INTEREST RECEIVABLE		302,088.42	302,088.42	0.74	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-491,990.56	-491,990.56	-1.21	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		811,852.22	811,852.22	2.00	0.00
FIXED INCOME SECURITIES						
	500,000.000 SOUTHERN CO GAS CAPITAL CORP	97.58	490,523.59	487,895.00	1.20	-2,628.59
	001192AM5 3.250% 06/15/2026 DD 05/18/16					
	370,000.000 AT&T INC	89.10	351,556.78	329,681.10	0.81	-21,875.68
	00206RBK7 4.350% 06/15/2045 DD 06/15/13					
	400,000.000 ABBVIE INC	100.07	401,814.01	400,264.00	0.98	-1,550.01
	00287YAP4 3.200% 11/06/2022 DD 05/14/15					

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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
400,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.88	406,323.08	407,500.00	1.00	1,176.92	
500,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	98.96	490,810.00	494,795.00	1.22	3,985.00	
400,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.02	397,321.34	396,072.00	0.97	-1,249.34	
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	1.33	-34,105.66	
1,000,000.000 BABSON CLO LTD 2016 1A B1 144A 05618PAE7 VAR RT 004/23/2027 DD 02/23/16	100.00	1,000,000.00	1,000,000.00	2.46	0.00	
370,000.000 BANK OF AMERICA CORP 06051GDX4 5.650% 05/01/2018 DD 05/02/08	104.78	388,888.23	387,671.20	0.95	-1,217.03	
150,000.000 BANK OF AMERICA CORP 06051GEM7 5.700% 01/24/2022 DD 01/24/12	112.32	170,574.46	168,486.00	0.41	-2,088.46	
500,000.000 BLUEMOUNTAIN CLO 201 4A B 144A 09628NAC6 VAR RT 01/20/2027 DD 01/13/16	100.00	500,000.00	500,000.00	1.23	0.00	
200,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	99.77	202,474.55	199,542.00	0.49	-2,932.55	
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	1.23	-6,077.17	

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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	
40,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	105.96	41,460.32	42,385.20	0.10	924.88	
90,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	115.47	94,346.14	103,920.30	0.26	9,574.16	
400,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	108.33	427,606.10	433,320.00	1.07	5,713.90	
200,000.000 DOW CHEMICAL CO/THE 260543BX0 8.550% 05/15/2019 DD 05/13/09	114.61	231,386.58	229,216.00	0.56	-2,170.58	
0.002 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	103.14	0.00	0.00	0.00	0.00	
999,930.379 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	106.10	1,049,126.17	1,060,906.13	2.61	11,779.96	
585,000.000 FLORIDA ST HSG FIN CORP REVENU 34074MKA8 4.000% 07/01/2027 DD 12/23/13	105.08	585,000.00	614,741.40	1.51	29,741.40	
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	0.51	-955.86	
200,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	98.72	201,975.48	197,432.00	0.49	-4,543.48	
500,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16	104.79	513,598.33	523,955.00	1.29	10,356.67	

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	
525,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAJ5 3.250% 05/15/2018 DD 11/15/13	101.31	532,722.78	531,877.50	1.31	-845.28	
300,000.000 GEORGIA ST HSG & FIN AUTH REVE 373539W84 2.600% 06/01/2024 DD 04/21/15	99.65	300,000.00	298,959.00	0.74	-1,041.00	
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFM1 6.150% 04/01/2018 DD 04/01/08	105.19	524,442.30	525,960.00	1.29	1,517.70	
200,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	103.44	211,273.78	206,870.00	0.51	-4,403.78	
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	0.74	-1,644.95	
152,260.926 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	100.81	152,260.92	153,497.28	0.38	1,236.36	
250,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528USM4 5.000% 01/01/2029 DD 09/16/15	117.66	293,142.88	294,152.50	0.72	1,009.62	
150,000.000 INTERNATIONAL LEASE FINANCE CO 459745GG4 VAR RT 03/15/2017 DD 03/15/11	101.38	151,735.03	152,062.50	0.37	327.47	
750,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15	102.83	773,604.23	771,210.00	1.90	-2,394.23	
520,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	104.68	601,994.36	544,341.20	1.34	-57,653.16	

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
400,000.000	KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	92.91	370,849.85	371,624.00	0.91	774.15
350,000.000	L3 TECHNOLOGIES INC 502413AY3 5.200% 10/15/2019 DD 04/15/10	107.56	376,396.65	376,449.50	0.93	52.85
180,000.000	MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	98.43	178,646.01	177,179.40	0.44	-1,466.61
120,000.000	MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	103.75	120,000.00	124,498.80	0.31	4,498.80
750,000.000	MASSACHUSETTS ST WTR RESOURCES 576049V80 5.250% 08/01/2027 DD 02/01/07	124.02	959,886.38	930,135.00	2.29	-29,751.38
264,449.050	MINNESOTA ST HSG FIN AGY HOME0 60416QFV1 2.350% 03/01/2043 DD 02/28/13	96.75	264,449.05	255,859.74	0.63	-8,589.31
256,842.433	MINNESOTA ST HSG FIN AGY HOME0 60416QFX7 3.000% 09/01/2043 DD 07/25/13	98.82	256,842.43	253,821.97	0.62	-3,020.46
215,000.000	MINNESOTA ST HSG FIN AGY 60416SCQ1 2.550% 07/01/2022 DD 06/20/13	102.20	215,000.00	219,725.70	0.54	4,725.70
125,000.000	MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.59	125,000.00	128,241.25	0.32	3,241.25
125,000.000	MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	100.47	125,000.00	125,587.50	0.31	587.50

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
100,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	108.42	100,000.00	108,423.00	0.27	8,423.00	
500,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.29	505,548.37	501,425.00	1.23	-4,123.37	
125,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	104.66	125,000.00	130,823.75	0.32	5,823.75	
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	1.23	0.00	
75,000.000 NEW YORK ST MTGE AGY REVENUE 64988RES7 3.950% 04/01/2021 DD 03/31/11	103.86	76,821.88	77,892.75	0.19	1,070.87	
500,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.38	533,886.05	521,890.00	1.28	-11,996.05	
1,000,000.000 OAKTREE EIF I SERIES A1 A 144A 67401DAA3 VAR RT 10/18/2027 DD 01/07/16	99.96	999,633.46	999,633.46	2.46	0.00	
200,000.000 PRUDENTIAL FINANCIAL INC 74432QAC9 5.750% 07/15/2033 DD 07/07/03	114.18	233,848.96	228,362.00	0.56	-5,486.96	
125,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	126.77	133,085.14	158,465.00	0.39	25,379.86	
150,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14	103.14	150,000.00	154,705.50	0.38	4,705.50	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
400,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	103.66	416,690.96	414,656.00	1.02	-2,034.96	
750,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	104.48	784,434.53	783,577.50	1.93	-857.03	
580,000.000 SYNCHRONY FINANCIAL 87165BAC7 3.750% 08/15/2021 DD 08/11/14	102.78	584,279.65	596,135.60	1.47	11,855.95	
110,000.000 TENNESSEE ST HSG DEV AGY 88045RA77 2.600% 07/01/2023 DD 05/28/15	100.12	110,000.00	110,133.10	0.27	133.10	
225,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AS7 3.000% 07/01/2025 DD 05/30/13	100.49	225,000.00	226,111.50	0.56	1,111.50	
180,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461BF4 3.125% 01/01/2026 DD 05/30/13	101.78	180,000.00	183,211.20	0.45	3,211.20	
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	124.05	185,650.00	186,069.00	0.46	419.00	
2,233,753.130 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.49	3,032,374.75	2,937,206.67	7.22	-95,168.08	
1,089,440.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.24	1,556,573.27	1,505,998.28	3.70	-50,574.99	
469,707.000 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	123.85	586,153.23	581,736.82	1.43	-4,416.41	

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
1,069,740.000	US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	94.67	1,006,778.29	1,012,744.25	2.49	5,965.96
2,096,465.600	US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	94.09	2,033,461.92	1,972,648.34	4.85	-60,813.58
438,664.500	US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	100.42	474,595.88	440,520.05	1.08	-34,075.83
160,000.000	U S TREASURY NOTE 912828R36 1.625% 05/15/2026 DD 05/15/16	93.25	160,689.90	149,200.00	0.37	-11,489.90
1,905,000.000	U S TREASURY NOTE 912828R77 1.375% 05/31/2021 DD 05/31/16	98.01	1,928,557.96	1,867,128.60	4.59	-61,429.36
1,900,000.000	U S TREASURY NOTE 912828U65 1.750% 11/30/2021 DD 11/30/16	99.25	1,892,521.39	1,885,826.00	4.64	-6,695.39
718,000.000	UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	107.04	800,550.46	768,547.20	1.89	-32,003.26
490,000.000	UNITEDHEALTH GROUP INC 91324PCM2 2.700% 07/15/2020 DD 07/23/15	101.51	508,194.88	497,374.50	1.22	-10,820.38
925,000.000	UTAH ST HSG FIN AGY 91755NXR1 VAR RT 07/01/2032 DD 01/01/14	100.00	925,000.00	925,000.00	2.27	0.00
200,000.000	VERIZON COMMUNICATIONS INC 92343VBQ6 4.500% 09/15/2020 DD 09/18/13	107.01	219,194.17	214,022.00	0.53	-5,172.17

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
500,000.000	VIRGINIA ST HSG DEV AUTH CMWLT 92812UN46 3.700% 10/01/2025 DD 10/30/13	104.78	500,000.00	523,875.00	1.29	23,875.00
500,000.000	VISA INC 92826CAF9 4.300% 12/14/2045 DD 12/14/15	105.55	502,587.70	527,755.00	1.30	25,167.30
100,000.000	WASHINGTON ST 93974DJP4 5.000% 07/01/2029 DD 11/06/14	116.42	115,878.55	116,416.00	0.29	537.45
750,000.000	WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15	102.86	770,150.00	771,427.50	1.90	1,277.50
275,000.000	WEST VIRGINIA ST WTR DEV AUTHI 956724AM0 5.000% 07/01/2026 DD 10/16/14	117.79	319,446.75	323,933.50	0.80	4,486.75
90,000.000	WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	46.11	40,269.18	41,499.00	0.10	1,229.82
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	0.25	643.54
500,000.000	WYOMING ST CMNTY DEV AUTH HSGR 98322QFS1 3.000% 06/01/2022 DD 08/26/14	102.08	502,489.95	510,410.00	1.26	7,920.05
-3,750,000.000	IRS R US0003M P 6.75% 99QACLUT7 2034 JAN 29 4996857B	0.00	0.00	0.00	0.00	0.00
3,750,000.000	IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 4996857B	0.88	99,375.00	33,041.00	0.08	-66,334.00

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
-4,500,000.000	IFL S UL CPURNSA INDEX 99QAC7VP5 P 196BPS 2038 MAY 23 SL104VHU	0.00	0.00	0.00	0.00	0.00
4,500,000.000	IFL L UL CPURNSA INDEX 99QAC7VNO P 196BPS 2038 MAY 23 SL104VHU	8.88	0.00	399,584.00	0.98	399,584.00
-2,250,000.000	IFL S UL CPURNSA 99QAC8FV8 P 1.775% 2036 JUN 20 SL8J2HAL	0.00	0.00	0.00	0.00	0.00
2,250,000.000	IFL L UL CPURNSA 99QAC8FU0 P 1.775% 2036 JUN 20 SL8J2HAL	11.54	0.00	259,539.00	0.64	259,539.00
-5,260,000.000	IFL S UL CPURNSA 99QAC8K18 P 1.8475% 2038 JUN 28 SLB61YUR	0.00	0.00	0.00	0.00	0.00
5,260,000.000	IFL L UL CPURNSA 99QAC8KY6 P 1.8475% 2038 JUN 28 SLB61YUR	11.07	0.00	582,521.00	1.43	582,521.00
-1,830,000.000	IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 SWPNDT00001	16.53	0.00	-302,538.00	-0.74	-302,538.00
1,830,000.000	IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 SWPNDT00001	0.00	0.00	0.00	0.00	0.00
-1,830,000.000	IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 SWPNDT00002	14.05	0.00	-257,076.00	-0.63	-257,076.00
1,830,000.000	IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 SWPNDT00002	0.00	0.00	0.00	0.00	0.00



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
-1,830,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 SWPNDT00003	12.53	0.00	-229,278.00	-0.56	-229,278.00
1,830,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 SWPNDT00003	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 SWPNDT00004	9.60	0.00	-175,750.00	-0.43	-175,750.00
1,830,000.000 IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 SWPNDT00004	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	0.00	0.00	0.00	0.00	0.00
1,830,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	0.98	59,109.00	17,961.00	0.04	-41,148.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		40,048,352.14	39,852,971.24	98.00	-195,380.90
TOTAL ASSETS U.S. DOLLAR		40,860,204.36	40,664,823.46	100.00	-195,380.90
TOTAL ASSETS		40,860,204.36	40,664,823.46	100.00	-195,380.90



Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

Status : FINAL

12/31/2016

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
35,548,259.00 TITAN FUND LP 99VVAVXJ4	1.00	35,548,259.00	35,710,820.00	100.00	162,561.00

	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					
12,362.720 MAGNITUDE US PARTNERS 99VVAWBE7	1,155.87	12,951,162.05	14,289,674.00	38.63	1,338,511.95
9,741.300 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,167.83	10,683,350.24	11,376,149.00	30.76	692,798.76
9,711.810 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,165.79	10,657,096.04	11,321,974.00	30.61	664,877.96
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		34,291,608.33	36,987,797.00	100.00	2,696,188.67
TOTAL ASSETS U.S. DOLLAR		34,291,608.33	36,987,797.00	100.00	2,696,188.67
TOTAL ASSETS		34,291,608.33	36,987,797.00	100.00	2,696,188.67

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

U.S. DOLLAR
OTHER

46,149,124.660 CORE COMMODITY FUND 99VVA33J9	0.85	44,643,000.00	39,321,008.10	100.00	-5,321,991.90
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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					
44,824.130 MARATHON EAFE 99VVA3995	1,388.92	63,839,716.03	62,257,310.63	100.00	-1,582,405.40

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
		12/31/2016			Base Currency : USD	
					Status : REVISED	
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						
137.640 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97	100.00	137.64	137.64	0.01	0.00	
2,514,950.390 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	2,514,950.39	2,514,950.39	99.99	0.00	
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,515,088.03	2,515,088.03	100.00	0.00	
TOTAL ASSETS U.S. DOLLAR		2,515,088.03	2,515,088.03	100.00	0.00	
TOTAL ASSETS		2,515,088.03	2,515,088.03	100.00	0.00	

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
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
	275,865.690 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	275,865.69	275,865.69	0.23	0.00
EQUITY						
	316.000 ABM INDUSTRIES INC 000957100	40.84	7,223.76	12,905.44	0.01	5,681.68
	2,665.000 AFLAC INC 001055102	69.60	122,470.34	185,484.00	0.15	63,013.66
	589.000 AGCO CORP 001084102	57.86	26,884.93	34,079.54	0.03	7,194.61
	2,036.000 AES CORP/VA 00130H105	11.62	25,426.81	23,658.32	0.02	-1,768.49
	299.000 AMAG PHARMACEUTICALS INC 00163U106	34.80	5,142.80	10,405.20	0.01	5,262.40
	29,039.000 AT&T INC 00206R102	42.53	897,163.79	1,235,028.67	1.02	337,864.88
	841.000 AVX CORP 002444107	15.63	10,024.72	13,144.83	0.01	3,120.11
	477.000 AARON'S INC 002535300	31.99	12,883.77	15,259.23	0.01	2,375.46

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	
8,024.000 ABBOTT LABORATORIES 002824100	38.41	187,952.44	308,201.84	0.25	120,249.40	
10,535.000 ABBVIE INC 00287Y109	62.62	283,915.97	659,701.70	0.54	375,785.73	
340.000 ABIOMED INC 003654100	112.68	24,595.60	38,311.20	0.03	13,715.60	
667.000 ACADIA HEALTHCARE CO INC 00404A109	33.10	23,084.87	22,077.70	0.02	-1,007.17	
244.000 ACADIA REALTY TRUST 004239109	32.68	4,926.36	7,973.92	0.01	3,047.56	
492.000 ACI WORLDWIDE INC 004498101	18.15	5,180.76	8,929.80	0.01	3,749.04	
2,302.000 ACTIVISION BLIZZARD INC 00507V109	36.11	30,588.24	83,125.22	0.07	52,536.98	
258.000 ACUITY BRANDS INC 00508Y102	230.86	14,107.44	59,561.88	0.05	45,454.44	
1,265.000 ACXIOM CORP 005125109	26.80	16,031.23	33,902.00	0.03	17,870.77	
2,875.000 ADOBE SYSTEMS INC 00724F101	102.95	109,521.11	295,981.25	0.24	186,460.14	

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
539.000	ADVANCE AUTO PARTS INC 00751Y106	169.12	33,342.65	91,155.68	0.08	57,813.03
1,727.000	AECOM 00766T100	36.36	37,093.97	62,793.72	0.05	25,699.75
592.000	AEGION CORP 00770F104	23.70	10,290.00	14,030.40	0.01	3,740.40
183.000	ADVANSIX INC 00773T101	22.14	1,021.53	4,051.62	0.00	3,030.09
781.000	AEROJET ROCKETDYNE HOLDINGS IN 007800105	17.95	4,904.68	14,018.95	0.01	9,114.27
2,374.000	ADVANCED MICRO DEVICES INC 007903107	11.34	25,045.70	26,921.16	0.02	1,875.46
2,256.000	AETNA INC 00817Y108	124.01	88,492.72	279,766.56	0.23	191,273.84
309.000	AFFILIATED MANAGERS GROUP INC 008252108	145.30	29,620.74	44,897.70	0.04	15,276.96
2,375.000	AGILENT TECHNOLOGIES INC 00846U101	45.56	53,797.96	108,205.00	0.09	54,407.04
333.000	AGREE REALTY CORP 008492100	46.05	9,813.51	15,334.65	0.01	5,521.14

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	
195.000 AIR LEASE CORP 00912X302	34.33	4,655.27	6,694.35	0.01	2,039.08	
1,382.000 AIR PRODUCTS & CHEMICALS INC 009158106	143.82	86,407.60	198,759.24	0.16	112,351.64	
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	66.68	36,166.27	73,081.28	0.06	36,915.01	
146.000 ALAMO GROUP INC 011311107	76.10	4,950.86	11,110.60	0.01	6,159.74	
856.000 ALASKA AIR GROUP INC 011659109	88.73	14,338.00	75,952.88	0.06	61,614.88	
197.000 ALBANY INTERNATIONAL CORP 012348108	46.30	4,873.78	9,121.10	0.01	4,247.32	
268.000 ALBEMARLE CORP 012653101	86.08	23,216.84	23,069.44	0.02	-147.40	
648.000 ALCOA CORP 013872106	28.08	12,757.49	18,195.84	0.01	5,438.35	
571.000 ALEXANDER & BALDWIN INC 014491104	44.87	8,493.22	25,620.77	0.02	17,127.55	
392.000 ALERE INC 01449J105	38.97	10,043.04	15,276.24	0.01	5,233.20	

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
47.000	ALEXANDER'S INC 014752109	426.87	15,356.77	20,062.89	0.02	4,706.12
357.000	ALEXANDRIA REAL ESTATE EQUITIE 015271109	111.13	25,139.94	39,673.41	0.03	14,533.47
999.000	ALEXION PHARMACEUTICALS INC 015351109	122.35	79,414.61	122,227.65	0.10	42,813.04
365.000	ALIGN TECHNOLOGY INC 016255101	96.13	8,066.50	35,087.45	0.03	27,020.95
98.000	ALLEGHANY CORP 017175100	608.12	28,633.04	59,595.76	0.05	30,962.72
107.000	ALLEGIANT TRAVEL CO 01748X102	166.40	4,872.78	17,804.80	0.01	12,932.02
107.000	ALLETE INC 018522300	64.19	5,077.15	6,868.33	0.01	1,791.18
288.000	ALLIANCE DATA SYSTEMS CORP 018581108	228.50	44,856.17	65,808.00	0.05	20,951.83
1,340.000	ALLIANT ENERGY CORP 018802108	37.89	30,649.35	50,772.60	0.04	20,123.25
393.000	ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	10.21	4,943.94	4,012.53	0.00	-931.41

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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
2,169.000 ALLSTATE CORP/THE 020002101	74.12	81,166.87	160,766.28	0.13	79,599.41	
1,044.000 ALLY FINANCIAL INC 02005N100	19.02	23,416.92	19,856.88	0.02	-3,560.04	
354.000 ALMOST FAMILY INC 020409108	44.10	5,200.26	15,611.40	0.01	10,411.14	
820.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	37.44	28,138.84	30,700.80	0.03	2,561.96	
587.000 ALON USA ENERGY INC 020520102	11.38	5,165.60	6,680.06	0.01	1,514.46	
1,380.000 ALPHABET INC-CL C 02079K107	771.82	294,608.32	1,065,111.60	0.88	770,503.28	
1,498.000 ALPHABET INC-CL A 02079K305	792.45	446,535.17	1,187,090.10	0.98	740,554.93	
2,384.000 ALTISOURCE RESIDENTIAL CORP 02153W100	11.04	22,290.40	26,319.36	0.02	4,028.96	
11,116.000 ALTRIA GROUP INC 02209S103	67.62	189,729.51	751,663.92	0.62	561,934.41	
1,981.000 AMAZON.COM INC 023135106	749.87	272,369.31	1,485,492.47	1.22	1,213,123.16	

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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	
53.000 AMERCO 023586100	369.59	5,074.22	19,588.27	0.02	14,514.05	
1,085.000 AMEREN CORP 023608102	52.46	33,801.46	56,919.10	0.05	23,117.64	
2,792.000 AMERICAN AIRLINES GROUP INC 02376R102	46.69	120,221.18	130,358.48	0.11	10,137.30	
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	0.02	9,592.36	
405.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	49.77	14,021.10	20,156.85	0.02	6,135.75	
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	62.96	100,427.23	171,754.88	0.14	71,327.65	
401.000 AMERICAN EQUITY INVESTMENT LIF 025676206	22.54	4,944.33	9,038.54	0.01	4,094.21	
2,728.000 AMERICAN EXPRESS CO 025816109	74.08	149,733.03	202,090.24	0.17	52,357.21	
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	88.12	4,982.40	12,689.28	0.01	7,706.88	

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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	
2,898.000 AMERICAN HOMES 4 RENT 02665T306	20.98	41,120.51	60,800.04	0.05	19,679.53	
7,450.000 AMERICAN INTERNATIONAL GROUP I 026874784	65.31	263,625.72	486,559.50	0.40	222,933.78	
604.000 AMERICAN SOFTWARE INC/GA 029683109	10.33	5,031.32	6,239.32	0.01	1,208.00	
2,286.000 AMERICAN TOWER CORP 03027X100	105.68	101,514.18	241,584.48	0.20	140,070.30	
1,132.000 AMERICAN WATER WORKS CO INC 030420103	72.36	28,899.96	81,911.52	0.07	53,011.56	
1,128.000 AMERISOURCEBERGEN CORP 03073E105	78.19	37,000.21	88,198.32	0.07	51,198.11	
1,601.000 AMERIPRISE FINANCIAL INC 03076C106	110.94	74,763.02	177,614.94	0.15	102,851.92	
572.000 AMERIS BANCORP 03076K108	43.60	5,119.40	24,939.20	0.02	19,819.80	
1,432.000 AMETEK INC 031100100	48.60	40,601.97	69,595.20	0.06	28,993.23	
4,375.000 AMGEN INC 031162100	146.21	241,930.67	639,668.75	0.53	397,738.08	

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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	
1,906.000 AMPHENOL CORP 032095101	67.20	31,153.95	128,083.20	0.11	96,929.25	
276.000 AMTRUST FINANCIAL SERVICES INC 032359309	27.38	2,515.93	7,556.88	0.01	5,040.95	
3,025.000 ANADARKO PETROLEUM CORP 032511107	69.73	133,976.38	210,933.25	0.17	76,956.87	
1,426.000 ANALOG DEVICES INC 032654105	72.62	53,599.85	103,556.12	0.09	49,956.27	
187.000 ANDERSONS INC/THE 034164103	44.70	4,965.47	8,358.90	0.01	3,393.43	
173.000 ANIXTER INTERNATIONAL INC 035290105	81.05	10,578.95	14,021.65	0.01	3,442.70	
2,342.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.97	23,982.08	23,349.74	0.02	-632.34	
547.000 ANSYS INC 03662Q105	92.49	29,023.82	50,592.03	0.04	21,568.21	
919.000 ANTERO RESOURCES CORP 03674X106	23.65	23,792.91	21,734.35	0.02	-2,058.56	
1,049.000 ANTHEM INC 036752103	143.77	74,649.18	150,814.73	0.12	76,165.55	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
4,254.000 ANWORTH MORTGAGE ASSET CORP 037347101	5.17	21,652.86	21,993.18	0.02	340.32	
1,485.000 APACHE CORP 037411105	63.47	88,010.14	94,252.95	0.08	6,242.81	
759.000 APARTMENT INVESTMENT & MANAGEM 03748R101	45.45	18,982.59	34,496.55	0.03	15,513.96	
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	16.62	55,584.48	56,408.28	0.05	823.80	
29,308.000 APPLE INC 037833100	115.82	328,614.55	3,394,452.56	2.79	3,065,838.01	
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	59.40	4,991.74	8,672.40	0.01	3,680.66	
5,581.000 APPLIED MATERIALS INC 038222105	32.27	74,267.78	180,098.87	0.15	105,831.09	
1,028.000 AQUA AMERICA INC 03836W103	30.04	17,632.26	30,881.12	0.03	13,248.86	
3,793.000 ARCHER-DANIELS-MIDLAND CO 039483102	45.65	118,389.01	173,150.45	0.14	54,761.44	
1,945.000 ARCONIC INC 03965L100	18.54	38,107.47	36,060.30	0.03	-2,047.17	

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7,350.000 ARIAD PHARMACEUTICALS INC 04033A100	12.44	46,893.00	91,434.00	0.08	44,541.00	
5.000 ARMSTRONG FLOORING INC 04238R106	19.91	56.42	99.55	0.00	43.13	
10.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	41.80	383.68	418.00	0.00	34.32	
789.000 ARROW ELECTRONICS INC 042735100	71.30	26,447.28	56,255.70	0.05	29,808.42	
236.000 ARROW FINANCIAL CORP 042744102	40.50	4,975.44	9,558.00	0.01	4,582.56	
224.000 ARTESIAN RESOURCES CORP 043113208	31.94	5,028.80	7,154.56	0.01	2,125.76	
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	61.70	5,092.08	18,139.80	0.01	13,047.72	
37.000 ASHFORD HOSPITALITY PRIME INC 044102101	13.65	573.50	505.05	0.00	-68.45	
579.000 ASHLAND GLOBAL HOLDINGS INC 044186104	109.29	31,885.53	63,278.91	0.05	31,393.38	
504.000 ASPEN TECHNOLOGY INC 045327103	54.68	7,791.84	27,558.72	0.02	19,766.88	

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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
2,277.000	ASSOCIATED BANC-CORP 045487105	24.70	24,295.59	56,241.90	0.05	31,946.31
109.000	ASSOCIATED CAPITAL GROUP INC 045528106	32.85	2,270.59	3,580.65	0.00	1,310.06
342.000	ASSURANT INC 04621X108	92.86	10,105.19	31,758.12	0.03	21,652.93
142.000	ASTEC INDUSTRIES INC 046224101	67.46	4,979.94	9,579.32	0.01	4,599.38
133.000	ASTERIAS BIOTHERAPEUTICS INC 04624N107	4.60	478.79	611.80	0.00	133.01
208.000	ATHENAHEALTH INC 04685W103	105.17	8,540.48	21,875.36	0.02	13,334.88
5,454.000	ATLANTIC POWER CORP 04878Q863	2.50	16,580.71	13,635.00	0.01	-2,945.71
538.000	ATMOS ENERGY CORP 049560105	74.15	17,382.78	39,892.70	0.03	22,509.92
14.000	ATRION CORP 049904105	507.20	3,289.44	7,100.80	0.01	3,811.36
1,560.000	AUTODESK INC 052769106	74.01	53,912.82	115,455.60	0.10	61,542.78

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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
2,789.000	AUTOMATIC DATA PROCESSING INC 053015103	102.78	105,255.76	286,653.42	0.24	181,397.66
529.000	AUTONATION INC 05329W102	48.65	11,207.50	25,735.85	0.02	14,528.35
56.000	AUTOZONE INC 053332102	789.79	43,052.79	44,228.24	0.04	1,175.45
626.000	AVALONBAY COMMUNITIES INC 053484101	177.15	79,476.42	110,895.90	0.09	31,419.48
495.000	AVANGRID INC 05351W103	37.88	19,181.25	18,750.60	0.02	-430.65
640.000	AVERY DENNISON CORP 053611109	70.22	18,284.80	44,940.80	0.04	26,656.00
708.000	AVIS BUDGET GROUP INC 053774105	36.68	15,452.38	25,969.44	0.02	10,517.06
365.000	AVISTA CORP 05379B107	39.99	9,993.70	14,596.35	0.01	4,602.65
647.000	AVNET INC 053807103	47.61	22,749.55	30,803.67	0.03	8,054.12
3,866.000	BB&T CORP 054937107	47.02	116,678.85	181,779.32	0.15	65,100.47

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481.000	B&G FOODS INC 05508R106	43.80	19,661.22	21,067.80	0.02	1,406.58
3,137.000	BGC PARTNERS INC 05541T101	10.23	10,728.54	32,091.51	0.03	21,362.97
192.000	BOK FINANCIAL CORP 05561Q201	83.04	10,043.52	15,943.68	0.01	5,900.16
630.000	BWX TECHNOLOGIES INC 05605H100	39.70	11,904.08	25,011.00	0.02	13,106.92
315.000	BABCOCK & WILCOX ENTERPRISES I 05614L100	16.59	4,384.63	5,225.85	0.00	841.22
1,727.000	BAKER HUGHES INC 057224107	64.97	86,264.04	112,203.19	0.09	25,939.15
122.000	BALCHEM CORP 057665200	83.92	5,055.68	10,238.24	0.01	5,182.56
852.000	BALL CORP 058498106	75.07	38,305.92	63,959.64	0.05	25,653.72
132.000	BANCFIRST CORP 05945F103	93.05	5,043.72	12,282.60	0.01	7,238.88
47,948.000	BANK OF AMERICA CORP 060505104	22.10	608,413.29	1,059,650.80	0.87	451,237.51

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324.000 BANK OF HAWAII CORP 062540109	88.69	14,878.08	28,735.56	0.02	13,857.48	
1,382.000 BANK MUTUAL CORP 063750103	9.45	4,906.10	13,059.90	0.01	8,153.80	
42.000 BANK OF THE OZARKS INC 063904106	52.59	527.10	2,208.78	0.00	1,681.68	
2,951.000 BANK OF NEW YORK MELLON CORP/T 064058100	47.38	81,321.66	139,818.38	0.12	58,496.72	
766.000 CR BARD INC 067383109	224.66	57,514.19	172,089.56	0.14	114,575.37	
271.000 BARNES & NOBLE INC 067774109	11.15	3,134.23	3,021.65	0.00	-112.58	
171.000 BARNES & NOBLE EDUCATION INC 06777U101	11.47	1,543.48	1,961.37	0.00	417.89	
209.000 BARNES GROUP INC 067806109	47.42	4,903.14	9,910.78	0.01	5,007.64	
3,403.000 BAXTER INTERNATIONAL INC 071813109	44.34	83,185.00	150,889.02	0.12	67,704.02	
975.000 B/E AEROSPACE INC 073302101	60.19	21,518.04	58,685.25	0.05	37,167.21	

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274.000 BEACON ROOFING SUPPLY INC 073685109	46.07	6,088.28	12,623.18	0.01	6,534.90	
2,340.000 BEAZER HOMES USA INC 07556Q881	13.30	34,848.45	31,122.00	0.03	-3,726.45	
1,428.000 BECTON DICKINSON AND CO 075887109	165.55	99,915.23	236,405.40	0.19	136,490.17	
1,565.000 BED BATH & BEYOND INC 075896100	40.64	60,487.87	63,601.60	0.05	3,113.73	
282.000 BELDEN INC 077454106	74.77	9,145.26	21,085.14	0.02	11,939.88	
674.000 BEMIS CO INC 081437105	47.82	22,290.46	32,230.68	0.03	9,940.22	
703.000 BENCHMARK ELECTRONICS INC 08160H101	30.50	10,258.48	21,441.50	0.02	11,183.02	
675.000 BENEFICIAL BANCORP INC 08171T102	18.40	5,001.59	12,420.00	0.01	7,418.41	
782.000 WR BERKLEY CORP 084423102	66.51	21,364.24	52,010.82	0.04	30,646.58	
9,107.000 BERKSHIRE HATHAWAY INC 084670702	162.98	799,681.18	1,484,258.86	1.22	684,577.68	



Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
233.000 BERKSHIRE HILLS BANCORP INC 084680107	36.85	5,063.09	8,586.05	0.01	3,522.96
954.000 BERRY PLASTICS GROUP INC 08579W103	48.73	15,006.42	46,488.42	0.04	31,482.00
1,450.000 BEST BUY CO INC 086516101	42.67	17,574.00	61,871.50	0.05	44,297.50
517.000 BIG LOTS INC 089302103	50.21	10,407.37	25,958.57	0.02	15,551.20
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	82.84	30,086.00	101,727.52	0.08	71,641.52
834.000 BIOGEN INC 09062X103	283.58	52,628.07	236,505.72	0.19	183,877.65
203.000 BIO-TECHNE CORP 09073M104	102.83	14,837.10	20,874.49	0.02	6,037.39
355.000 BLACK HILLS CORP 092113109	61.34	16,726.07	21,775.70	0.02	5,049.63
188.000 BLACKBAUD INC 09227Q100	64.00	4,998.92	12,032.00	0.01	7,033.08
229.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	37.68	5,415.84	8,627.58	0.01	3,211.74

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		12/31/2016			Base Currency : USD	
					Status : FINAL	
Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
568.000	BLACKROCK INC 09247X101	380.54	100,837.94	216,146.72	0.18	115,308.78
1,502.000	H&R BLOCK INC 093671105	22.99	22,412.96	34,530.98	0.03	12,118.02
846.000	BLOOMIN' BRANDS INC 094235108	18.03	13,375.26	15,253.38	0.01	1,878.12
2,183.000	BLUEROCK RESIDENTIAL GROWTH RE 09627J102	13.72	28,060.72	29,950.76	0.02	1,890.04
3,360.000	BOEING CO/THE 097023105	155.68	263,675.92	523,084.80	0.43	259,408.88
1,633.000	BORGWARNER INC 099724106	39.44	59,852.80	64,405.52	0.05	4,552.72
58.000	BOSTON BEER CO INC/THE 100557107	169.85	5,150.40	9,851.30	0.01	4,700.90
772.000	BOSTON PRIVATE FINANCIAL HOLDI 101119105	16.55	4,701.48	12,776.60	0.01	8,075.12
165.000	BOSTON PROPERTIES INC 101121101	125.78	19,968.30	20,753.70	0.02	785.40
7,377.000	BOSTON SCIENTIFIC CORP 101137107	21.63	53,585.00	159,564.51	0.13	105,979.51

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	
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	25.02	5,080.32	5,404.32	0.00	324.00	
3,821.000 BOX INC 10316T104	13.86	49,481.95	52,959.06	0.04	3,477.11	
1,128.000 BOYD GAMING CORP 103304101	20.17	7,185.36	22,751.76	0.02	15,566.40	
2,159.000 BRANDYWINE REALTY TRUST 105368203	16.51	21,629.15	35,645.09	0.03	14,015.94	
711.000 BRINKER INTERNATIONAL INC 109641100	49.53	14,994.99	35,215.83	0.03	20,220.84	
9,844.000 BRISTOL-MYERS SQUIBB CO 110122108	58.44	251,898.47	575,283.36	0.47	323,384.89	
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	66.30	14,727.50	45,415.50	0.04	30,688.00	
3,818.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	12.49	20,708.78	47,686.82	0.04	26,978.04	
548.000 BROOKLINE BANCORP INC 11373M107	16.40	5,025.16	8,987.20	0.01	3,962.04	
691.000 BROWN & BROWN INC 115236101	44.86	17,406.29	30,998.26	0.03	13,591.97	

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,054.000	BROWN-FORMAN CORP 115637209	44.92	21,093.97	47,345.68	0.04	26,251.71
50.000	BRUNOS INC NEW 116881202	10.00	500.00	500.00	0.00	0.00
903.000	BRUNSWICK CORP/DE 117043109	54.54	20,341.83	49,249.62	0.04	28,907.79
248.000	BRYN MAWR BANK CORP 117665109	42.15	4,915.36	10,453.20	0.01	5,537.84
272.000	BUFFALO WILD WINGS INC 119848109	154.40	18,822.40	41,996.80	0.03	23,174.40
1,675.000	CBS CORP 124857202	63.62	46,612.44	106,563.50	0.09	59,951.06
314.000	CBOE HOLDINGS INC 12503M108	73.89	7,570.54	23,201.46	0.02	15,630.92
1,423.000	CBRE GROUP INC 12504L109	31.49	32,425.28	44,810.27	0.04	12,384.99
929.000	CDK GLOBAL INC 12508E101	59.69	14,738.35	55,452.01	0.05	40,713.66
122.000	CEB INC 125134106	60.60	5,004.44	7,393.20	0.01	2,388.76

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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
2,259.000	CF INDUSTRIES HOLDINGS INC 125269100	31.48	77,937.85	71,113.32	0.06	-6,824.53
278.000	CH ROBINSON WORLDWIDE INC 12541W209	73.26	19,081.92	20,366.28	0.02	1,284.36
1,820.000	CIGNA CORP 125509109	133.39	69,943.43	242,769.80	0.20	172,826.37
1,488.000	CIT GROUP INC 125581801	42.68	52,677.93	63,507.84	0.05	10,829.91
1,753.000	CME GROUP INC 12572Q105	115.35	103,678.37	202,208.55	0.17	98,530.18
1,589.000	CMS ENERGY CORP 125896100	41.62	30,429.35	66,134.18	0.05	35,704.83
209.000	CSS INDUSTRIES INC 125906107	27.07	5,032.72	5,657.63	0.00	624.91
2,691.000	CNO FINANCIAL GROUP INC 12621E103	19.15	17,478.63	51,532.65	0.04	34,054.02
6,933.000	CSX CORP 126408103	35.93	74,784.19	249,102.69	0.21	174,318.50
192.000	CST BRANDS INC 12646R105	48.15	3,402.48	9,244.80	0.01	5,842.32

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
832.000 CSRA INC 12650T104	31.84	20,359.21	26,490.88	0.02	6,131.67	
554.000 CVB FINANCIAL CORP 126600105	22.93	4,875.20	12,703.22	0.01	7,828.02	
7,051.000 CVS HEALTH CORP 126650100	78.91	234,551.31	556,394.41	0.46	321,843.10	
929.000 CA INC 12673P105	31.77	21,984.69	29,514.33	0.02	7,529.64	
258.000 CABELA'S INC 126804301	58.55	6,764.76	15,105.90	0.01	8,341.14	
12.000 CABLE ONE INC 12685J105	621.73	1,876.41	7,460.76	0.01	5,584.35	
391.000 CABOT CORP 127055101	50.54	15,030.04	19,761.14	0.02	4,731.10	
2,485.000 CABOT OIL & GAS CORP 127097103	23.36	38,182.03	58,049.60	0.05	19,867.57	
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	25.22	16,346.21	40,377.22	0.03	24,031.01	
246.000 CALATLANTIC GROUP INC 128195104	34.01	10,049.10	8,366.46	0.01	-1,682.64	

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Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
488.000	CALERES INC 129500104	32.82	5,016.64	16,016.16	0.01	10,999.52
290.000	CALGON CARBON CORP 129603106	17.00	5,060.50	4,930.00	0.00	-130.50
279.000	CALIFORNIA WATER SERVICE GROUP 130788102	33.90	5,091.75	9,458.10	0.01	4,366.35
781.000	CALLAWAY GOLF CO 131193104	10.96	4,810.96	8,559.76	0.01	3,748.80
2,682.000	CALPINE CORP 131347304	11.43	34,981.41	30,655.26	0.03	-4,326.15
428.000	CAMDEN PROPERTY TRUST 133131102	84.07	22,136.16	35,981.96	0.03	13,845.80
441.000	CAMPBELL SOUP CO 134429109	60.47	14,893.76	26,667.27	0.02	11,773.51
2,057.000	CAPITAL ONE FINANCIAL CORP 14040H105	87.24	107,744.99	179,452.68	0.15	71,707.69
997.000	CAPITOL FEDERAL FINANCIAL INC 14057J101	16.46	11,764.60	16,410.62	0.01	4,646.02
461.000	CARDINAL FINANCIAL CORP 14149F109	32.79	4,868.16	15,116.19	0.01	10,248.03

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					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
2,234.000 CARDINAL HEALTH INC 14149Y108	71.97	105,930.77	160,780.98	0.13	54,850.21	
119.000 CARE CAPITAL PROPERTIES INC 141624106	25.00	2,318.65	2,975.00	0.00	656.35	
1,851.000 CARETRUST REIT INC 14174T107	15.32	21,249.48	28,357.32	0.02	7,107.84	
181.000 CARLISLE COS INC 142339100	110.29	9,945.69	19,962.49	0.02	10,016.80	
1,537.000 CARMAX INC 143130102	64.39	40,100.33	98,967.43	0.08	58,867.10	
1,387.000 CARNIVAL CORP 143658300	52.06	53,900.31	72,207.22	0.06	18,306.91	
542.000 CARTER'S INC 146229109	86.39	22,250.67	46,823.38	0.04	24,572.71	
113.000 CASEY'S GENERAL STORES INC 147528103	118.88	4,901.94	13,433.44	0.01	8,531.50	
3,205.000 CATERPILLAR INC 149123101	92.74	200,099.37	297,231.70	0.24	97,132.33	
471.000 CATHAY GENERAL BANCORP 149150104	38.03	6,579.87	17,912.13	0.01	11,332.26	

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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	
467.000 CAVIUM INC 14964U108	62.44	13,954.43	29,159.48	0.02	15,205.05	
1,122.000 CELANESE CORP 150870103	78.74	36,431.34	88,346.28	0.07	51,914.94	
5,273.000 CELGENE CORP 151020104	115.75	143,276.50	610,349.75	0.50	467,073.25	
947.000 CENTENE CORP 15135B101	56.51	25,112.18	53,514.97	0.04	28,402.79	
3,850.000 CENTERPOINT ENERGY INC 15189T107	24.64	55,009.40	94,864.00	0.08	39,854.60	
794.000 CENTERSTATE BANKS INC 15201P109	25.17	5,065.72	19,984.98	0.02	14,919.26	
1,057.000 CENTRAL GARDEN & PET CO 153527205	30.90	22,123.01	32,661.30	0.03	10,538.29	
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	31.42	4,889.59	11,656.82	0.01	6,767.23	
659.000 CENTURY ALUMINUM CO 156431108	8.56	4,751.39	5,641.04	0.00	889.65	
1,047.000 CENTURYLINK INC 156700106	23.78	32,278.96	24,897.66	0.02	-7,381.30	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,633.000 CERNER CORP 156782104	47.37	45,747.40	77,355.21	0.06	31,607.81	
1,130.000 CHARTER COMMUNICATIONS INC 16119P108	287.92	66,921.55	325,349.60	0.27	258,428.05	
608.000 CHATHAM LODGING TRUST 16208T102	20.55	10,019.84	12,494.40	0.01	2,474.56	
166.000 CHEESECAKE FACTORY INC/THE 163072101	59.88	5,132.72	9,940.08	0.01	4,807.36	
272.000 CHEMICAL FINANCIAL CORP 163731102	54.17	4,972.16	14,734.24	0.01	9,762.08	
1,072.000 CHEMOURS CO/THE 163851108	22.09	11,221.47	23,680.48	0.02	12,459.01	
244.000 CHEMTURA CORP 163893209	33.20	5,043.48	8,100.80	0.01	3,057.32	
966.000 CHENIERE ENERGY INC 16411R208	41.43	22,907.61	40,021.38	0.03	17,113.77	
5,212.000 CHESAPEAKE ENERGY CORP 165167107	7.02	23,558.24	36,588.24	0.03	13,030.00	
366.000 CHESAPEAKE UTILITIES CORP 165303108	66.95	13,240.44	24,503.70	0.02	11,263.26	

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10,093.000 CHEVRON CORP 166764100	117.70	653,547.59	1,187,946.10	0.98	534,398.51	
586.000 CHICAGO BRIDGE & IRON CO NV 167250109	31.75	20,427.96	18,605.50	0.02	-1,822.46	
1,205.000 CHICO'S FAS INC 168615102	14.39	14,508.20	17,339.95	0.01	2,831.75	
248.000 CHILDREN'S PLACE INC/THE 168905107	100.95	15,214.32	25,035.60	0.02	9,821.28	
2,436.000 CHIMERA INVESTMENT CORP 16934Q208	17.02	32,886.00	41,460.72	0.03	8,574.72	
214.000 CHIPOTLE MEXICAN GRILL INC 169656105	377.32	58,373.12	80,746.48	0.07	22,373.36	
1,672.000 CHURCH & DWIGHT CO INC 171340102	44.19	41,186.43	73,885.68	0.06	32,699.25	
115.000 CHURCHILL DOWNS INC 171484108	150.45	4,940.40	17,301.75	0.01	12,361.35	
1,727.000 CIENA CORP 171779309	24.41	25,278.11	42,156.07	0.03	16,877.96	
608.000 CIMAREX ENERGY CO 171798101	135.90	36,698.88	82,627.20	0.07	45,928.32	

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328.000	CINCINNATI BELL INC 171871502	22.35	5,100.40	7,330.80	0.01	2,230.40
607.000	CINCINNATI FINANCIAL CORP 172062101	75.75	17,080.98	45,980.25	0.04	28,899.27
553.000	CINEMARK HOLDINGS INC 17243V102	38.36	11,082.12	21,213.08	0.02	10,130.96
266.000	CIRRUS LOGIC INC 172755100	56.54	3,777.20	15,039.64	0.01	11,262.44
22,153.000	CISCO SYSTEMS INC 17275R102	30.22	539,012.64	669,463.66	0.55	130,451.02
753.000	CINTAS CORP 172908105	115.56	26,575.77	87,016.68	0.07	60,440.91
13,324.000	CITIGROUP INC 172967424	59.43	551,708.89	791,845.32	0.65	240,136.43
1,336.000	CITRIX SYSTEMS INC 177376100	89.31	49,327.26	119,318.16	0.10	69,990.90
156.000	CITY HOLDING CO 177835105	67.60	4,907.76	10,545.60	0.01	5,637.84
111.000	CLARCOR INC 179895107	82.47	5,038.29	9,154.17	0.01	4,115.88



Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
146.000 CLEARWATER PAPER CORP 18538R103	65.55	5,212.20	9,570.30	0.01	4,358.10
1,068.000 CLOROX CO/THE 189054109	120.02	68,030.53	128,181.36	0.11	60,150.83
1,233.000 COACH INC 189754104	35.02	41,395.73	43,179.66	0.04	1,783.93
795.000 COBIZ FINANCIAL INC 190897108	16.89	4,984.65	13,427.55	0.01	8,442.90
158.000 COCA-COLA BOTTLING CO CONSOLID 191098102	178.85	9,996.66	28,258.30	0.02	18,261.64
19,793.000 COCA-COLA CO/THE 191216100	41.46	475,130.46	820,617.78	0.68	345,487.32
6,419.000 COEUR MINING INC 192108504	9.09	80,209.52	58,348.71	0.05	-21,860.81
560.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	41.35	15,031.20	23,156.00	0.02	8,124.80
300.000 COGNEX CORP 192422103	63.62	5,055.00	19,086.00	0.02	14,031.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	56.03	80,491.66	221,150.41	0.18	140,658.75

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97.000 COHERENT INC 192479103	137.39	5,028.48	13,326.35	0.01	8,297.87	
631.000 COLFAX CORP 194014106	35.93	24,691.03	22,671.83	0.02	-2,019.20	
5,123.000 COLGATE-PALMOLIVE CO 194162103	65.44	160,496.40	335,249.12	0.28	174,752.72	
1,256.000 COLONY CAPITAL INC 19624R106	20.25	21,427.36	25,434.00	0.02	4,006.64	
529.000 COLUMBIA BANKING SYSTEM INC 197236102	44.68	9,517.21	23,635.72	0.02	14,118.51	
13,608.000 COMCAST CORP 20030N101	69.05	333,302.56	939,632.40	0.77	606,329.84	
426.000 COMERICA INC 200340107	68.11	14,809.16	29,014.86	0.02	14,205.70	
1,032.000 COMMERCE BANCSHARES INC/MO 200525103	57.81	28,806.51	59,659.92	0.05	30,853.41	
91.000 COMMERCEHUB INC 20084V108	15.01	330.72	1,365.91	0.00	1,035.19	
183.000 COMMERCEHUB INC 20084V306	15.03	670.45	2,750.49	0.00	2,080.04	

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1,375.000 COMMERCIAL METALS CO 201723103	21.78	19,717.50	29,947.50	0.02	10,230.00	
1,234.000 COMMUNICATIONS SALES & LEASING 20341J104	25.41	25,531.46	31,355.94	0.03	5,824.48	
219.000 COMMUNITY BANK SYSTEM INC 203607106	61.79	5,315.13	13,532.01	0.01	8,216.88	
205.000 COMMUNITY TRUST BANCORP INC 204149108	49.60	5,029.95	10,168.00	0.01	5,138.05	
832.000 COMPUTER SCIENCES CORP 205363104	59.42	20,149.52	49,437.44	0.04	29,287.92	
421.000 COMSCORE INC 20564W105	31.58	9,855.61	13,295.18	0.01	3,439.57	
2,257.000 CONAGRA BRANDS INC 205887102	39.55	42,856.92	89,264.35	0.07	46,407.43	
697.000 CONCHO RESOURCES INC 20605P101	132.60	36,369.46	92,422.20	0.08	56,052.74	
170.000 CONNECTICUT WATER SERVICE INC 207797101	55.85	5,026.90	9,494.50	0.01	4,467.60	
6,791.000 CONOCOPHILLIPS 20825C104	50.14	307,354.24	340,500.74	0.28	33,146.50	

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base	
1,637.000 CONSOL ENERGY INC 20854P109	18.23	23,425.47	29,842.51	0.02	6,417.04	
306.000 CONSOLIDATED COMMUNICATIONS HO 209034107	26.85	5,055.12	8,216.10	0.01	3,160.98	
1,353.000 CONSOLIDATED EDISON INC 209115104	73.68	63,200.39	99,689.04	0.08	36,488.65	
789.000 CONSTELLATION BRANDS INC 21036P108	153.31	33,960.30	120,961.59	0.10	87,001.29	
514.000 CONTINENTAL RESOURCES INC/OK 212015101	51.54	20,103.78	26,491.56	0.02	6,387.78	
1,136.000 CONVERGYS CORP 212485106	24.56	14,972.48	27,900.16	0.02	12,927.68	
92.000 COOPER COS INC/THE 216648402	174.93	6,992.92	16,093.56	0.01	9,100.64	
364.000 COOPER TIRE & RUBBER CO 216831107	38.85	6,329.96	14,141.40	0.01	7,811.44	
220.000 COPART INC 217204106	55.41	4,946.70	12,190.20	0.01	7,243.50	
558.000 CORE-MARK HOLDING CO INC 218681104	43.07	25,235.55	24,033.06	0.02	-1,202.49	

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263.000 CORESITE REALTY CORP 21870Q105	79.37	22,139.34	20,874.31	0.02	-1,265.03	
192.000 CORELOGIC INC/UNITED STATES 21871D103	36.83	5,018.88	7,071.36	0.01	2,052.48	
991.000 CORECIVIC INC 21871N101	24.46	23,230.29	24,239.86	0.02	1,009.57	
4,480.000 CORNING INC 219350105	24.27	55,819.66	108,729.60	0.09	52,909.94	
1,028.000 CORPORATE OFFICE PROPERTIES TR 22002T108	31.22	22,338.44	32,094.16	0.03	9,755.72	
2,572.000 COSTCO WHOLESALE CORP 22160K105	160.11	128,783.64	411,802.92	0.34	283,019.28	
88.000 COSTAR GROUP INC 22160N109	188.49	4,916.56	16,587.12	0.01	11,670.56	
1,089.000 COVANTA HOLDING CORP 22282E102	15.60	20,789.01	16,988.40	0.01	-3,800.61	
104.000 CRANE CO 224399105	72.12	4,877.60	7,500.48	0.01	2,622.88	
1,740.000 CROWN CASTLE INTERNATIONAL COR 22822V101	86.77	66,781.20	150,979.80	0.12	84,198.60	

BNY MELLON		Asset Detail - By Currency			Report ID : IACS0005	
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531.000	CROWN HOLDINGS INC 228368106	52.57	18,044.86	27,914.67	0.02	9,869.81
591.000	CUBESMART 229663109	26.77	6,081.39	15,821.07	0.01	9,739.68
497.000	CUMMINS INC 231021106	136.67	24,037.52	67,924.99	0.06	43,887.47
158.000	CURTISS-WRIGHT CORP 231561101	98.36	4,942.24	15,540.88	0.01	10,598.64
425.000	CYRUSONE INC 23283R100	44.73	21,896.00	19,010.25	0.02	-2,885.75
365.000	DCT INDUSTRIAL TRUST INC 233153204	47.88	7,475.20	17,476.20	0.01	10,001.00
1,732.000	DDR CORP 23317H102	15.27	22,621.30	26,447.64	0.02	3,826.34
1,729.000	DR HORTON INC 23331A109	27.33	24,185.23	47,253.57	0.04	23,068.34
97.000	DST SYSTEMS INC 233326107	107.15	4,959.61	10,393.55	0.01	5,433.94
1,473.000	DTE ENERGY CO 233331107	98.51	61,570.23	145,105.23	0.12	83,535.00

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204.000 DSW INC 23334L102	22.65	5,049.00	4,620.60	0.00	-428.40	
933.000 DANA INC 235825205	18.98	11,447.91	17,708.34	0.01	6,260.43	
3,426.000 DANAHER CORP 235851102	77.84	89,503.72	266,679.84	0.22	177,176.12	
480.000 DARDEN RESTAURANTS INC 237194105	72.72	18,366.12	34,905.60	0.03	16,539.48	
1,553.000 DARLING INGREDIENTS INC 237266101	12.91	23,051.12	20,049.23	0.02	-3,001.89	
1,010.000 DAVITA INC 23918K108	64.20	28,274.95	64,842.00	0.05	36,567.05	
545.000 DEAN FOODS CO 242370203	21.78	6,202.92	11,870.10	0.01	5,667.18	
108.000 DECKERS OUTDOOR CORP 243537107	55.39	5,114.88	5,982.12	0.00	867.24	
1,281.000 DEERE & CO 244199105	103.04	54,291.54	131,994.24	0.11	77,702.70	
1,098.000 DELL TECHNOLOGIES INC CLASS V 24703L103	54.97	51,098.21	60,357.06	0.05	9,258.85	

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5,690.000 DELTA AIR LINES INC 247361702	49.19	74,803.06	279,891.10	0.23	205,088.04	
306.000 DELUXE CORP 248019101	71.61	7,203.24	21,912.66	0.02	14,709.42	
1,279.000 DENNY'S CORP 24869P104	12.83	4,898.57	16,409.57	0.01	11,511.00	
1,430.000 DENTSPLY SIRONA INC 24906P109	57.73	41,952.38	82,553.90	0.07	40,601.52	
742.000 DERMIRA INC 24983L104	30.33	21,451.22	22,504.86	0.02	1,053.64	
1,938.000 DEVON ENERGY CORP 25179M103	45.67	106,218.98	88,508.46	0.07	-17,710.52	
221.000 DEXCOM INC 252131107	59.70	18,519.80	13,193.70	0.01	-5,326.10	
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	210.38	5,039.10	13,885.08	0.01	8,845.98	
1,551.000 DIAMONDROCK HOSPITALITY CO 252784301	11.53	15,154.80	17,883.03	0.01	2,728.23	
566.000 DIGITAL REALTY TRUST INC 253868103	98.26	27,467.98	55,615.16	0.05	28,147.18	

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280.000 DILLARD'S INC 254067101	62.69	16,599.17	17,553.20	0.01	954.03	
7,278.000 WALT DISNEY CO/THE 254687106	104.22	229,923.98	758,513.16	0.62	528,589.18	
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	72.09	76,838.66	230,111.28	0.19	153,272.62	
1,040.000 DISCOVERY COMMUNICATIONS INC 25470F104	27.41	31,638.19	28,506.40	0.02	-3,131.79	
241.000 DISCOVERY COMMUNICATIONS INC 25470F302	26.78	4,831.36	6,453.98	0.01	1,622.62	
1,495.000 DISH NETWORK CORP 25470M109	57.93	37,576.96	86,605.35	0.07	49,028.39	
297.000 DOLBY LABORATORIES INC 25659T107	45.19	9,771.30	13,421.43	0.01	3,650.13	
1,034.000 DOLLAR GENERAL CORP 256677105	74.07	56,804.08	76,588.38	0.06	19,784.30	
1,113.000 DOLLAR TREE INC 256746108	77.18	46,578.41	85,901.34	0.07	39,322.93	
3,181.000 DOMINION RESOURCES INC/VA 25746U109	76.59	122,925.93	243,632.79	0.20	120,706.86	

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368.000 DOMINO'S PIZZA INC 25754A201	159.24	9,126.40	58,600.32	0.05	49,473.92	
548.000 DOMTAR CORP 257559203	39.03	20,974.70	21,388.44	0.02	413.74	
678.000 DONALDSON CO INC 257651109	42.08	19,695.90	28,530.24	0.02	8,834.34	
122.000 RR DONNELLEY & SONS CO 257867200	16.32	2,580.33	1,991.04	0.00	-589.29	
45.000 DONNELLEY FINANCIAL SOLUTIONS 25787G100	22.98	990.95	1,034.10	0.00	43.15	
941.000 DOUGLAS EMMETT INC 25960P109	36.56	15,272.43	34,402.96	0.03	19,130.53	
352.000 DOUGLAS DYNAMICS INC 25960R105	33.65	5,047.68	11,844.80	0.01	6,797.12	
1,328.000 DOVER CORP 260003108	74.93	52,825.09	99,507.04	0.08	46,681.95	
4,627.000 DOW CHEMICAL CO/THE 260543103	57.22	164,370.07	264,756.94	0.22	100,386.87	
1,281.000 DR PEPPER SNAPPLE GROUP INC 26138E109	90.67	31,429.72	116,148.27	0.10	84,718.55	

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201.000 DRIL-QUIP INC 262037104	60.05	15,041.95	12,070.05	0.01	-2,971.90	
4,418.000 EI DU PONT DE NEMOURS & CO 263534109	73.40	181,645.93	324,281.20	0.27	142,635.27	
2,075.000 DUKE REALTY CORP 264411505	26.56	24,341.05	55,112.00	0.05	30,770.95	
3,365.000 DUKE ENERGY CORP 26441C204	77.62	178,374.92	261,191.30	0.22	82,816.38	
491.000 DUN & BRADSTREET CORP/THE 26483E100	121.32	37,710.62	59,568.12	0.05	21,857.50	
851.000 DUNKIN' BRANDS GROUP INC 265504100	52.44	27,538.36	44,626.44	0.04	17,088.08	
350.000 DUPONT FABROS TECHNOLOGY INC 26613Q106	43.93	8,708.00	15,375.50	0.01	6,667.50	
321.000 DYCOM INDUSTRIES INC 267475101	80.29	4,798.95	25,773.09	0.02	20,974.14	
3,281.000 EOG RESOURCES INC 26875P101	101.10	136,245.91	331,709.10	0.27	195,463.19	
799.000 EQT CORP 26884L109	65.40	40,195.51	52,254.60	0.04	12,059.09	

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278.000 EPR PROPERTIES 26884U109	71.77	12,782.44	19,952.06	0.02	7,169.62	
315.000 ERA GROUP INC 26885G109	16.97	5,876.06	5,345.55	0.00	-530.51	
166.000 EAGLE BANCORP INC 268948106	60.95	1,933.15	10,117.70	0.01	8,184.55	
1,013.000 E*TRADE FINANCIAL CORP 269246401	34.65	9,035.96	35,100.45	0.03	26,064.49	
227.000 EAGLE MATERIALS INC 26969P108	98.53	14,862.68	22,366.31	0.02	7,503.63	
952.000 EAST WEST BANCORP INC 27579R104	50.83	17,678.64	48,390.16	0.04	30,711.52	
304.000 EASTMAN CHEMICAL CO 277432100	75.21	18,231.76	22,863.84	0.02	4,632.08	
6,217.000 EBAY INC 278642103	29.69	74,670.96	184,582.73	0.15	109,911.77	
541.000 ECHOSTAR CORP 278768106	51.39	10,898.07	27,801.99	0.02	16,903.92	
1,513.000 ECOLAB INC 278865100	117.22	68,501.50	177,353.86	0.15	108,852.36	



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301.000 EDGEWELL PERSONAL CARE CO 28035Q102	72.99	21,245.58	21,969.99	0.02	724.41
2,402.000 EDISON INTERNATIONAL 281020107	71.99	99,825.54	172,919.98	0.14	73,094.44
199.000 EDUCATION REALTY TRUST INC 28140H203	42.30	4,955.10	8,417.70	0.01	3,462.60
1,073.000 EDWARDS LIFESCIENCES CORP 28176E108	93.70	105,744.15	100,540.10	0.08	-5,204.05
584.000 EL PASO ELECTRIC CO 283677854	46.50	23,414.48	27,156.00	0.02	3,741.52
1,799.000 ELECTRONIC ARTS INC 285512109	78.76	32,481.90	141,689.24	0.12	109,207.34
309.000 ELECTRONICS FOR IMAGING INC 286082102	43.86	5,101.59	13,552.74	0.01	8,451.15
358.000 PERRY ELLIS INTERNATIONAL INC 288853104	24.91	5,083.60	8,917.78	0.01	3,834.18
398.000 EMCOR GROUP INC 29084Q100	70.76	11,311.16	28,162.48	0.02	16,851.32
1,230.000 EMERSON ELECTRIC CO 291011104	55.75	59,746.86	68,572.50	0.06	8,825.64



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262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	34.09	4,878.44	8,931.58	0.01	4,053.14
315.000 EMPLOYERS HOLDINGS INC 292218104	39.60	5,021.10	12,474.00	0.01	7,452.90
220.000 ENCORE WIRE CORP 292562105	43.35	5,108.40	9,537.00	0.01	4,428.60
417.000 ENERGEN CORP 29265N108	57.67	19,623.06	24,048.39	0.02	4,425.33
198.000 ENERGIZER HOLDINGS INC 29272W109	44.61	3,887.05	8,832.78	0.01	4,945.73
202.000 ENERSYS 29275Y102	78.10	5,369.16	15,776.20	0.01	10,407.04
800.000 ENTEGRIS INC 29362U104	17.90	7,832.00	14,320.00	0.01	6,488.00
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	43.00	5,190.90	16,770.00	0.01	11,579.10
194.000 ENVISION HEALTHCARE CORP 29414D100	63.29	4,974.16	12,278.26	0.01	7,304.10
576.000 EQUIFAX INC 294429105	118.23	21,032.64	68,100.48	0.06	47,067.84

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269.000 EQUINIX INC 29444U700	357.41	28,747.40	96,143.29	0.08	67,395.89	
1,944.000 EQUITY COMMONWEALTH 294628102	30.24	54,672.72	58,786.56	0.05	4,113.84	
292.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	72.10	9,962.80	21,053.20	0.02	11,090.40	
2,034.000 EQUITY RESIDENTIAL 29476L107	64.36	102,719.72	130,908.24	0.11	28,188.52	
322.000 ESSEX PROPERTY TRUST INC 297178105	232.50	49,314.16	74,865.00	0.06	25,550.84	
242.000 ETHAN ALLEN INTERIORS INC 297602104	36.85	5,055.38	8,917.70	0.01	3,862.32	
321.000 EURONET WORLDWIDE INC 298736109	72.43	4,827.84	23,250.03	0.02	18,422.19	
623.000 EVERCORE PARTNERS INC 29977A105	68.70	16,135.62	42,800.10	0.04	26,664.48	
202.000 EVERBANK FINANCIAL CORP 29977G102	19.45	3,276.44	3,928.90	0.00	652.46	
1,700.000 EVERSOURCE ENERGY 30040W108	55.23	57,489.19	93,891.00	0.08	36,401.81	