

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2015
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>JOHNSON AND JOHNSON SAVINGS PLAN</u>	1b Three-digit plan number (PN) ▶ <u>100</u> 1c Effective date of plan <u>06/01/1982</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>JOHNSON AND JOHNSON</u> <u>ONE JOHNSON AND JOHNSON PLAZA</u> <u>NEW BRUNSWICK, NJ 08933</u>	2b Employer Identification Number (EIN) <u>22-1024240</u> 2c Plan Sponsor's telephone number <u>800-565-0122</u> 2d Business code (see instructions) <u>339900</u>
<u>ONE JOHNSON AND JOHNSON PLAZA</u> <u>NEW BRUNSWICK, NJ 08933</u>	<u>ONE JOHNSON AND JOHNSON PLAZA</u> <u>WH-4330</u> <u>NEW BRUNSWICK, NJ 08933</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/17/2016</u>	<u>MELISSA FORD</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address ☐ Same as Plan Sponsor PENSION COMMITTEE OF JOHNSON AND JOHNSON ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933	3b Administrator's EIN 22-2941911
	3c Administrator's telephone number 732-524-0400
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 64197
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).	
a(1) Total number of active participants at the beginning of the plan year.....	6a(1) 38428
a(2) Total number of active participants at the end of the plan year	6a(2) 38503
b Retired or separated participants receiving benefits.....	6b 308
c Other retired or separated participants entitled to future benefits.....	6c 25443
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 64254
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e 453
f Total. Add lines 6d and 6e	6f 64707
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....	6g 63956
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2P 2K 2H 2J 3I 2E 2I 2O	
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☐ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☐ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

Part III	Form M-1 Compliance Information (to be completed by welfare benefit plans)
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11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2015 Form M-1 annual report. If the plan was not required to file the 2015 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</u>		
A Name of plan <u>JOHNSON AND JOHNSON SAVINGS PLAN</u>	B Three-digit plan number (PN) ►	<u>100</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>JOHNSON AND JOHNSON</u>	D Employer Identification Number (EIN) <u>22-1024240</u>	

	Part I Asset and Liability Statement		(a) Beginning of Year	(b) End of Year
1	Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
	Assets			
a	Total noninterest-bearing cash	1a		
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions	1b(1)	0	5687498
	(2) Participant contributions	1b(2)	0	15188773
	(3) Other	1b(3)		
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
	(2) U.S. Government securities	1c(2)		
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)		
	(B) All other	1c(3)(B)		
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)		
	(B) Common	1c(4)(B)		
	(5) Partnership/joint venture interests	1c(5)		
	(6) Real estate (other than employer real property)	1c(6)		
	(7) Loans (other than to participants)	1c(7)		
	(8) Participant loans	1c(8)	96202932	107071360
	(9) Value of interest in common/collective trusts	1c(9)		
	(10) Value of interest in pooled separate accounts	1c(10)		
	(11) Value of interest in master trust investment accounts	1c(11)	12372140500	12993858252
	(12) Value of interest in 103-12 investment entities	1c(12)		
	(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
	(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
	(15) Other	1c(15)	-973001	-859103

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	12467370431	13120946780

Liabilities

g Benefit claims payable	1g	2382193	1266139
h Operating payables	1h	6116891	6537167
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	8499084	7803306

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	12458871347	13113143474
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income**a Contributions:**

		(a) Amount	(b) Total
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	178840845	
(B) Participants	2a(1)(B)	512110277	
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		690951122

b Earnings on investments:**(1) Interest:**

(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		0

(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0

(3) Rents	2b(3)		
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(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0

(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		70984190
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		761935312

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	731351588	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		731351588
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		243645
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	29356988	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		29356988
j Total expenses. Add all expense amounts in column (b) and enter total	2j		760952221

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		983091
l Transfers of assets:			
(1) To this plan	2l(1)		664498868
(2) From this plan	2l(2)		11209832

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unqualified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☐ Yes ☒ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: PRICEWATERHOUSE COOPERS

(2) EIN: 13-4008324

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

	Yes	No	N/A	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒		
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒		

	Yes	No	N/A	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X		
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X		
e Was this plan covered by a fidelity bond?	X			25000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X		
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)		X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X		
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?

If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No Amount:

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
CARDINAL HEALTH 401(K) SAVINGS PLAN	31-0958666	055

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☐ Yes ☐ No ☐ Not determined

Part V Trust Information

6a Name of trust

6b Trust's EIN

6c Name of trustee or custodian

6d Trustee's or custodian's telephone number



Independent Auditor's Report

To the Administrator of Johnson & Johnson Savings Plan:

We have audited the accompanying financial statements of Johnson & Johnson Savings Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2015 and December 31, 2014, and the related statement of changes in net assets available for benefits for the year ended December 31, 2015, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on the financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on our judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, we consider internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2015 and December 31, 2014 and the changes in net assets available for benefits for the year ended December 31, 2015, in accordance with accounting principles generally accepted in the United States of America.



Other Matter

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule of Assets (Held at End of Year) at December 31, 2015 is presented for the purpose of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves and other additional procedures, in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

PricewaterhouseCoopers LLP

New York, New York
June 22, 2016

State Street Bank - J&J Master Trust Assets
2015 Year-End Actual

Plan Name	JJ1K - Russell 3000 (Balanced Fund)	JJ2C - Intermediate Bond Fund	JJ3C - Intl Equity Core	JJ4C - Russell 3000 (Diversified Equity Fund)	JJ8K - Small Cap Composite	JJ5D - Russell 3000 Fund	JJ5I - GIC Contracts	JJ5H - STIF	JJ5F - J&J Stock (Salary Savings Plan)	JJ5G - J&J Stock (Union Savings Plan)	JJ5V - J&J Stock (Puerto Rico Savings Plan)	JJ5N - J&J Stock (ESOP)	PPT Loans	12/31/15 Assets Market Value	Other Assets	12/31/15 NAV
Salary Savings	1,307,392,967.80	1,044,425,390.25	1,133,725,371.87	2,316,845,654.69	1,068,752,886.04	1,125,189,881.99	1,837,809,499.08	195,030,638.48	2,578,993,257.25			391,683,828.23		12,999,849,375.68	(32,464,918.78)	\$12,967,384,456.90
PPT Loan Acct													107,315,005.47	107,315,005.47	-	107,315,005.47

										Basis	1
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	%		10.89%
12/31/2015	JJ1R	BARROW, HANLEY	'963320106	WHIRLPOOL CORP	EQUITY	COMMON STOCK		60,100.00			960,943.53
12/31/2015	JJ1R	BARROW, HANLEY	'025816109	AMERICAN EXPRESS CO	EQUITY	COMMON STOCK		235,800.00			1,785,382.35
12/31/2015	JJ1R	BARROW, HANLEY	'244199105	DEERE + CO	EQUITY	COMMON STOCK		124,300.00			1,032,084.31
12/31/2015	JJ1R	BARROW, HANLEY	'009158106	AIR PRODUCTS + CHEMICALS INC	EQUITY	COMMON STOCK		70,600.00			1,000,013.08
12/31/2015	JJ1R	BARROW, HANLEY	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK		251,900.00			1,370,749.72
12/31/2015	JJ1R	BARROW, HANLEY	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK		134,000.00			1,716,129.73
12/31/2015	JJ1R	BARROW, HANLEY	'881624209	TEVA PHARMACEUTICAL SP ADR	EQUITY	DEPOSITORY RECEIPTS		275,300.00			1,967,275.05
12/31/2015	JJ1R	BARROW, HANLEY	'92343V104	VERIZON COMMUNICATIONS INC	EQUITY	COMMON STOCK		368,599.00			1,854,703.09
12/31/2015	JJ1R	BARROW, HANLEY	'345370860	FORD MOTOR CO	EQUITY	COMMON STOCK		1,065,200.00			1,633,926.26
12/31/2015	JJ1R	BARROW, HANLEY	'12626K203	CRH PLC SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS		671,353.00			2,106,372.67
12/31/2015	JJ1R	BARROW, HANLEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		297,800.00			2,140,702.38
12/31/2015	JJ1R	BARROW, HANLEY	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		13,240,679.09			1,441,453.25
12/31/2015	JJ1R	BARROW, HANLEY	'755111507	RAYTHEON COMPANY	EQUITY	COMMON STOCK		68,400.00			927,300.28
12/31/2015	JJ1R	BARROW, HANLEY	'166764100	CHEVRON CORP	EQUITY	COMMON STOCK		74,200.00			726,680.75
12/31/2015	JJ1R	BARROW, HANLEY	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS		330,900.00			1,536,406.39
12/31/2015	JJ1R	BARROW, HANLEY	'20825C104	CONOCOPHILLIPS	EQUITY	COMMON STOCK		251,932.00			1,280,552.86
12/31/2015	JJ1R	BARROW, HANLEY	'02209S103	ALTRIA GROUP INC	EQUITY	COMMON STOCK		231,000.00			1,463,861.13
12/31/2015	JJ1R	BARROW, HANLEY	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK		248,000.00			1,470,886.23
12/31/2015	JJ1R	BARROW, HANLEY	'G7945E105	SEADRILL LTD	EQUITY	COMMON STOCK		146,500.00			54,066.42
12/31/2015	JJ1R	BARROW, HANLEY	'00206R102	AT+T INC	EQUITY	COMMON STOCK		188,100.00			704,634.28
12/31/2015	JJ1R	BARROW, HANLEY	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK		186,300.00			1,782,959.33
12/31/2015	JJ1R	BARROW, HANLEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK		204,400.00			1,378,963.24
12/31/2015	JJ1R	BARROW, HANLEY	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK		215,600.00			1,239,759.53
12/31/2015	JJ1R	BARROW, HANLEY	'854502101	STANLEY BLACK + DECKER INC	EQUITY	COMMON STOCK		88,742.00			1,031,112.43
12/31/2015	JJ1R	BARROW, HANLEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		255,340.00			1,438,531.94
12/31/2015	JJ1R	BARROW, HANLEY	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK		73,600.00			686,911.74
12/31/2015	JJ1R	BARROW, HANLEY	'718546104	PHILLIPS 66	EQUITY	COMMON STOCK		206,766.00			1,841,292.27
12/31/2015	JJ1R	BARROW, HANLEY	'26441C204	DUKE ENERGY CORP	EQUITY	COMMON STOCK		92,200.00			716,569.97
12/31/2015	JJ1R	BARROW, HANLEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		215,900.00			1,807,932.53
12/31/2015	JJ9S	VOYA	'800677106	SANGAMO BIOSCIENCES INC	EQUITY	COMMON STOCK		111,350.00			110,675.45
12/31/2015	JJ9S	VOYA	'45256B101	IMPAX LABORATORIES INC	EQUITY	COMMON STOCK		11,350.00			52,835.26
12/31/2015	JJ9S	VOYA	'45245E109	IMAX CORP	EQUITY	COMMON STOCK		39,850.00			154,182.84
12/31/2015	JJ9S	VOYA	'159864107	CHARLES RIVER LABORATORIES	EQUITY	COMMON STOCK		29,025.00			254,018.04
12/31/2015	JJ9S	VOYA	'636518102	NATIONAL INSTRUMENTS CORP	EQUITY	COMMON STOCK		62,800.00			196,146.47
12/31/2015	JJ9S	VOYA	'829073105	SIMPSON MANUFACTURING CO INC	EQUITY	COMMON STOCK		64,800.00			240,910.66
12/31/2015	JJ9S	VOYA	'835898107	SOTHEBY S	EQUITY	COMMON STOCK		32,825.00			92,053.62
12/31/2015	JJ9S	VOYA	'46069S109	INTERSIL CORP A	EQUITY	COMMON STOCK		143,550.00			199,408.73
12/31/2015	JJ9S	VOYA	'147528103	CASEY S GENERAL STORES INC	EQUITY	COMMON STOCK		21,680.00			284,286.60
12/31/2015	JJ9S	VOYA	'201723103	COMMERCIAL METALS CO	EQUITY	COMMON STOCK		124,375.00			185,364.62
12/31/2015	JJ9S	VOYA	'179895107	CLARCOR INC	EQUITY	COMMON STOCK		61,400.00			332,078.12
12/31/2015	JJ9S	VOYA	'359694106	H.B. FULLER CO.	EQUITY	COMMON STOCK		55,900.00			221,941.17
12/31/2015	JJ9S	VOYA	'84610H108	SOVRAN SELF STORAGE INC	EQUITY	REAL ESTATE INV TRST		9,300.00			108,645.93
12/31/2015	JJ9S	VOYA	'981811102	WORTHINGTON INDUSTRIES	EQUITY	COMMON STOCK		59,700.00			195,888.02
12/31/2015	JJ9S	VOYA	'009128307	AIR METHODS CORP	EQUITY	COMMON STOCK		50,425.00			230,176.55
12/31/2015	JJ9S	VOYA	'039670104	ARCTIC CAT INC	EQUITY	COMMON STOCK		2,410.00			4,297.55
12/31/2015	JJ9S	VOYA	'090572207	BIO RAD LABORATORIES A	EQUITY	COMMON STOCK		4,925.00			74,344.31
12/31/2015	JJ9S	VOYA	'103304101	BOYD GAMING CORP	EQUITY	COMMON STOCK		33,075.00			71,546.44
12/31/2015	JJ9S	VOYA	'17273K109	CIRCOR INTERNATIONAL INC	EQUITY	COMMON STOCK		38,200.00			175,287.62
12/31/2015	JJ9S	VOYA	'192479103	COHERENT INC	EQUITY	COMMON STOCK		30,384.00			215,368.88
12/31/2015	JJ9S	VOYA	'383082104	GORMAN RUPP CO	EQUITY	COMMON STOCK		57,100.00			166,159.57
12/31/2015	JJ9S	VOYA	'421906108	HEALTHCARE SERVICES GROUP	EQUITY	COMMON STOCK		34,535.00			131,099.70
12/31/2015	JJ9S	VOYA	'443320106	HUB GROUP INC CL A	EQUITY	COMMON STOCK		46,375.00			166,352.62
12/31/2015	JJ9S	VOYA	'589889104	MERIT MEDICAL SYSTEMS INC	EQUITY	COMMON STOCK		94,975.00			192,211.33
12/31/2015	JJ9Q	GLOBAL FOCUS	'ACI02O596	JP MORGAN	EQUITY	MUTUAL FUNDS		12,795,188.03			29,628,145.15
12/31/2015	JJ9S	VOYA	'610236101	MONRO MUFFLER BRAKE INC	EQUITY	COMMON STOCK		38,250.00			275,747.08
12/31/2015	JJ9S	VOYA	'64125C109	NEUROCRINE BIOSCIENCES INC	EQUITY	COMMON STOCK		41,850.00			257,734.14
12/31/2015	JJ9S	VOYA	'720279108	PIER 1 IMPORTS INC	EQUITY	COMMON STOCK		74,616.00			41,346.62
12/31/2015	JJ9S	VOYA	'891092108	TORO CO	EQUITY	COMMON STOCK		30,550.00			243,019.22
12/31/2015	JJ9R	MET WEST SMALL CAP	'500643200	KORN/FERRY INTERNATIONAL	EQUITY	COMMON STOCK		59,200.00			213,839.73
12/31/2015	JJ9S	VOYA	'902252105	TYLER TECHNOLOGIES INC	EQUITY	COMMON STOCK		21,700.00			411,810.35
12/31/2015	JJ9R	MET WEST SMALL CAP	'045487105	ASSOCIATED BANC CORP	EQUITY	COMMON STOCK		93,280.00			190,405.77
12/31/2015	JJ9S	VOYA	'909218109	UNIT CORP	EQUITY	COMMON STOCK		51,300.00			68,134.57
12/31/2015	JJ9S	VOYA	'91879Q109	VAIL RESORTS INC	EQUITY	COMMON STOCK		28,640.00			399,061.06
12/31/2015	JJ9R	MET WEST SMALL CAP	'554489104	MACK CALI REALTY CORP	EQUITY	REAL ESTATE INV TRST		117,132.00			297,750.67
12/31/2015	JJ9S	VOYA	'942749102	WATTS WATER TECHNOLOGIES A	EQUITY	COMMON STOCK		45,457.00			245,801.90
12/31/2015	JJ9S	VOYA	'980745103	WOODWARD INC	EQUITY	COMMON STOCK		38,600.00			208,681.68
12/31/2015	JJ9S	VOYA	'045327103	ASPEN TECHNOLOGY INC	EQUITY	COMMON STOCK		36,775.00			151,173.26
12/31/2015	JJ9S	VOYA	'92240M108	VECTOR GROUP LTD	EQUITY	COMMON STOCK		58,595.00			150,480.01
12/31/2015	JJ9S	VOYA	'144577103	CARRIZO OIL + GAS INC	EQUITY	COMMON STOCK		56,790.00			182,877.53
12/31/2015	JJ9R	MET WEST SMALL CAP	'95709T100	WESTAR ENERGY INC	EQUITY	COMMON STOCK		78,350.00			361,740.87
12/31/2015	JJ9S	VOYA	'163072101	CHEESECAKE FACTORY INC/THE	EQUITY	COMMON STOCK		50,250.00			252,244.37
12/31/2015	JJ9S	VOYA	'168905107	CHILDREN S PLACE INC/THE	EQUITY	COMMON STOCK		31,835.00			191,308.49
12/31/2015	JJ9R	MET WEST SMALL CAP	'03232P405	AMSURG CORP	EQUITY	COMMON STOCK		28,305.00			234,189.30
12/31/2015	JJ9S	VOYA	'249908104	DEPOMED INC	EQUITY	COMMON STOCK		73,775.00			145,612.05
12/31/2015	JJ9R	MET WEST SMALL CAP	'05367P100	AVID TECHNOLOGY INC	EQUITY	COMMON STOCK		259,440.00			205,899.25
12/31/2015	JJ9S	VOYA	'262037104	DRIL QUIP INC	EQUITY	COMMON STOCK		16,190.00			104,394.80
12/31/2015	JJ9S	VOYA	'302445101	FLIR SYSTEMS INC	EQUITY	COMMON STOCK		63,100.00			192,824.44
12/31/2015	JJ9R	MET WEST SMALL CAP	'090572207	BIO RAD LABORATORIES A	EQUITY	COMMON STOCK		12,200.00			184,162.55
12/31/2015	JJ9S	VOYA	'303250104	FAIR ISAAC CORP	EQUITY	COMMON STOCK		33,400.00			342,448.65
12/31/2015	JJ9S	VOYA	'311642102	FARO TECHNOLOGIES INC	EQUITY	COMMON STOCK		20,500.00			65,881.05
12/31/2015	JJ9R	MET WEST SMALL CAP	'410120109	HANCOCK HOLDING CO	EQUITY	COMMON STOCK		108,700.00			297,853.74
12/31/2015	JJ9S	VOYA	'361268105	G + K SERVICES INC CL A	EQUITY	COMMON STOCK		27,355.00			187,317.20
12/31/2015	JJ9S	VOYA	'499064103	KNIGHT TRANSPORTATION INC	EQUITY	COMMON STOCK		102,050.00			269,188.64
12/31/2015	JJ9R	MET WEST SMALL CAP	'466032109	J + J SNACK FOODS CORP	EQUITY	COMMON STOCK		17,400.00			221,003.29
12/31/2015	JJ9R	MET WEST SMALL CAP	'720279108	PIER 1 IMPORTS INC	EQUITY	COMMON STOCK		545,920.00			302,508.16
12/31/2015	JJ9S	VOYA	'535555106	LINDSAY CORP	EQUITY	COMMON STOCK		28,700.00			226,209.46
12/31/2015	JJ9R	MET WEST SMALL CAP	'860630102	STIFEL FINANCIAL CORP	EQUITY	COMMON STOCK		43,520.00			200,694.35
12/31/2015	JJ9S	VOYA	'537008104	LITTELFUSE INC	EQUITY	COMMON STOCK		28,200.00			328,521.48
12/31/2015	JJ9S	VOYA	'562750109	MANHATTAN ASSOCIATES INC	EQUITY	COMMON STOCK		46,950.00			338,210.46
12/31/2015	JJ9R	MET WEST SMALL CAP	'262037104	DRIL QUIP INC	EQUITY	COMMON STOCK		39,903.00			257,298.69
12/31/2015	JJ9S	VOYA	'670002104	NOVAVAX INC	EQUITY	COMMON STOCK		151,400.00			138,285.98
12/31/2015	JJ9R	MET WEST SMALL CAP	'405024100	HAEMONETICS CORP/MASS	EQUITY	COMMON STOCK		87,124.00			305,789.90
12/31/2015	JJ9S	VOYA	'690732102	OWENS + MINOR INC	EQUITY	COMMON STOCK		43,900.00			171,955.46
12/31/2015	JJ9R	MET WEST SMALL CAP	'457985208	INTEGRA LIFESCIENCES HOLDING	EQUITY	COMMON STOCK		46,350.00			342,012.20
12/31/2015	JJ9S	VOYA	'729132100	PLEXUS CORP	EQUITY	COMMON STOCK		63,311.00			240,682.05
12/31/2015	JJ9R	MET WEST SMALL CAP	'497266106	KIRBY CORP	EQUITY	COMMON STOCK		18,508.00			106,023.13
12/31/2015	JJ9S	VOYA	'73172K104	POLYCOM INC	EQUITY	COMMON STOCK		107,325.00			147,101.44
12/31/2015	JJ9R	MET WEST SMALL CAP	'515098101	LANDSTAR SYSTEM INC	EQUITY	COMMON STOCK		52,850.00			337,445.24
12/31/2015	JJ9S	VOYA	'758750103	REGAL BELOIT CORP	EQUITY	COMMON STOCK		29,200.00			186,027.64
12/31/2015	JJ9R	MET WEST SMALL CAP	'563571108	MANITOWOC COMPANY INC	EQUITY	COMMON STOCK		225,950.00			377,581.78
12/31/2015	JJ9S	VOYA	'76009N100	RENT A CENTER INC	EQUITY	COMMON STOCK		34,925.00			56,917.85
12/31/2015	JJ9R	MET WEST SMALL CAP	'827048109	SILGAN HOLDINGS INC	EQUITY	COMMON STOCK		65,990.00			385,926.35
12/31/2015	JJ9S	VOYA	'90385D107	ULTIMATE SOFTWARE GROUP INC	EQUITY	COMMON STOCK		10,425.00			221,888.78

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis		10.89%
									%		
12/31/2015	JJ9R	MET WEST SMALL CAP	'88162G103	TETRA TECH INC	EQUITY	COMMON STOCK		90,750.00			257,065.76
12/31/2015	JJ9R	MET WEST SMALL CAP	'904214103	UMPQUA HOLDINGS CORP	EQUITY	COMMON STOCK		219,190.00			379,409.47
12/31/2015	JJ9S	VOYA	'131193104	CALLAWAY GOLF COMPANY	EQUITY	COMMON STOCK		142,051.00			145,675.16
12/31/2015	JJ9S	VOYA	'232806109	CYPRESS SEMICONDUCTOR CORP	EQUITY	COMMON STOCK		137,925.00			147,299.85
12/31/2015	JJ9R	MET WEST SMALL CAP	'337915102	FIRSTMERIT CORP	EQUITY	COMMON STOCK		193,555.00			392,982.79
12/31/2015	JJ9R	MET WEST SMALL CAP	'70159Q104	PARKWAY PROPERTIES INC	EQUITY	REAL ESTATE INV TRST		224,591.00			382,156.83
12/31/2015	JJ9S	VOYA	'286082102	ELECTRONICS FOR IMAGING	EQUITY	COMMON STOCK		30,100.00			153,160.05
12/31/2015	JJ9R	MET WEST SMALL CAP	'758075402	REDWOOD TRUST INC	EQUITY	REAL ESTATE INV TRST		240,700.00			345,891.84
12/31/2015	JJ9S	VOYA	'466367109	JACK IN THE BOX INC	EQUITY	COMMON STOCK		31,150.00			260,135.93
12/31/2015	JJ9R	MET WEST SMALL CAP	'989701107	ZIONS BANCORPORATION	EQUITY	COMMON STOCK		141,970.00			421,938.87
12/31/2015	JJ9S	VOYA	'55306N104	MKS INSTRUMENTS INC	EQUITY	COMMON STOCK		34,300.00			134,427.13
12/31/2015	JJ9R	MET WEST SMALL CAP	'466313103	JABIL CIRCUIT INC	EQUITY	COMMON STOCK		95,200.00			241,377.47
12/31/2015	JJ9S	VOYA	'552848103	MGIC INVESTMENT CORP	EQUITY	COMMON STOCK		253,600.00			243,781.22
12/31/2015	JJ9S	VOYA	'879360105	TELEDYNE TECHNOLOGIES INC	EQUITY	COMMON STOCK		20,725.00			200,128.28
12/31/2015	JJ9R	MET WEST SMALL CAP	'002896207	ABERCROMBIE + FITCH CO CL A	EQUITY	COMMON STOCK		54,400.00			159,901.66
12/31/2015	JJ9S	VOYA	'USD	US DOLLAR	CASH	FOREIGN CURRENCY			0.03		0.00
12/31/2015	JJ9S	VOYA	'69344F106	PMC SIERRA INC	EQUITY	COMMON STOCK		114,325.00			144,623.09
12/31/2015	JJ9S	VOYA	'603158106	MINERALS TECHNOLOGIES INC	EQUITY	COMMON STOCK		42,100.00			210,187.29
12/31/2015	JJ9R	MET WEST SMALL CAP	'45167R104	IDEX CORP	EQUITY	COMMON STOCK		31,550.00			263,132.88
12/31/2015	JJ9S	VOYA	'64115T104	NETSCOUT SYSTEMS INC	EQUITY	COMMON STOCK		45,775.00			152,987.88
12/31/2015	JJ9S	VOYA	'739276103	POWER INTEGRATIONS INC	EQUITY	COMMON STOCK		41,306.00			218,679.32
12/31/2015	JJ9S	VOYA	'55027E102	LUMINEX CORP	EQUITY	COMMON STOCK		37,525.00			87,381.96
12/31/2015	JJ9S	VOYA	'26746E103	DYAX CORP	EQUITY	COMMON STOCK		46,345.00			189,806.89
12/31/2015	JJ9R	MET WEST SMALL CAP	'76122Q105	RESOURCES CONNECTION INC	EQUITY	COMMON STOCK		174,981.00			311,267.12
12/31/2015	JJ9S	VOYA	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		8,594,104.32			935,601.53
12/31/2015	JJ9R	MET WEST SMALL CAP	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		9,916,493.75			1,079,564.12
12/31/2015	JJ9S	VOYA	'00508X203	ACTUANT CORP A	EQUITY	COMMON STOCK		91,075.00			237,561.63
12/31/2015	JJ9S	VOYA	'343498101	FLOWERS FOODS INC	EQUITY	COMMON STOCK		78,165.00			182,868.56
12/31/2015	JJ9R	MET WEST SMALL CAP	'00508X203	ACTUANT CORP A	EQUITY	COMMON STOCK		91,751.00			239,324.92
12/31/2015	JJ9S	VOYA	'089302103	BIG LOTS INC	EQUITY	COMMON STOCK		56,250.00			236,006.81
12/31/2015	JJ9S	VOYA	'68213N109	OMNICELL INC	EQUITY	COMMON STOCK		35,400.00			119,777.31
12/31/2015	JJ9S	VOYA	'00762W107	ADVISORY BOARD CO/THE	EQUITY	COMMON STOCK		50,075.00			270,445.95
12/31/2015	JJ9R	MET WEST SMALL CAP	'001744101	AMN HEALTHCARE SERVICES INC	EQUITY	COMMON STOCK		111,507.00			376,924.21
12/31/2015	JJ9S	VOYA	'29355X107	ENPRO INDUSTRIES INC	EQUITY	COMMON STOCK		43,300.00			206,656.34
12/31/2015	JJ9S	VOYA	'75689M101	RED ROBIN GOURMET BURGERS	EQUITY	COMMON STOCK		29,750.00			199,960.35
12/31/2015	JJ9R	MET WEST SMALL CAP	'G30397106	ENDURANCE SPECIALTY HOLDINGS	EQUITY	COMMON STOCK		49,300.00			343,438.78
12/31/2015	JJ9R	MET WEST SMALL CAP	'292554102	ENCORE CAPITAL GROUP INC	EQUITY	COMMON STOCK		81,155.00			256,921.23
12/31/2015	JJ9S	VOYA	'47102X105	JANUS CAPITAL GROUP INC	EQUITY	COMMON STOCK		144,450.00			221,574.02
12/31/2015	JJ9R	MET WEST SMALL CAP	'073685109	BEACON ROOFING SUPPLY INC	EQUITY	COMMON STOCK		38,750.00			173,719.41
12/31/2015	JJ9S	VOYA	'501889208	LKQ CORP	EQUITY	COMMON STOCK		56,225.00			181,364.14
12/31/2015	JJ9S	VOYA	'82669G104	SIGNATURE BANK	EQUITY	COMMON STOCK		9,604.00			160,355.13
12/31/2015	JJ9S	VOYA	'004225108	ACADIA PHARMACEUTICALS INC	EQUITY	COMMON STOCK		46,975.00			182,312.57
12/31/2015	JJ9R	MET WEST SMALL CAP	'447011107	HUNTSMAN CORP	EQUITY	COMMON STOCK		267,050.00			330,554.71
12/31/2015	JJ9S	VOYA	'94946T106	WELLCARE HEALTH PLANS INC	EQUITY	COMMON STOCK		34,175.00			290,978.64
12/31/2015	JJ9S	VOYA	'09227Q100	BLACKBAUD INC	EQUITY	COMMON STOCK		23,731.00			170,148.48
12/31/2015	JJ9S	VOYA	'073685109	BEACON ROOFING SUPPLY INC	EQUITY	COMMON STOCK		36,125.00			161,951.32
12/31/2015	JJ9R	MET WEST SMALL CAP	'23334L102	DSW INC CLASS A	EQUITY	COMMON STOCK		164,740.00			427,917.26
12/31/2015	JJ9S	VOYA	'57060D108	MARKETAXESS HOLDINGS INC	EQUITY	COMMON STOCK		17,755.00			215,693.10
12/31/2015	JJ9S	VOYA	'609839105	MONOLITHIC POWER SYSTEMS INC	EQUITY	COMMON STOCK		39,800.00			276,045.69
12/31/2015	JJ9R	MET WEST SMALL CAP	'675746309	OCWEN FINANCIAL CORP	EQUITY	COMMON STOCK		489,940.00			371,762.84
12/31/2015	JJ9S	VOYA	'831756101	SMITH + WESSON HOLDING CORP	EQUITY	COMMON STOCK		47,900.00			114,618.18
12/31/2015	JJ9R	MET WEST SMALL CAP	'46113M108	INTERVAL LEISURE GROUP W/I	EQUITY	COMMON STOCK		194,690.00			330,854.35
12/31/2015	JJ9S	VOYA	'40637H109	HALOZYME THERAPEUTICS INC	EQUITY	COMMON STOCK		57,250.00			108,010.10
12/31/2015	JJ9R	MET WEST SMALL CAP	'92828Q109	VIRTUS INVESTMENT PARTNERS	EQUITY	COMMON STOCK		25,790.00			329,785.56
12/31/2015	JJ9S	VOYA	'78486Q101	SVB FINANCIAL GROUP	EQUITY	COMMON STOCK		15,770.00			204,128.60
12/31/2015	JJ9R	MET WEST SMALL CAP	'70931T103	PENNYMAC MORTGAGE INVESTMENT	EQUITY	REAL ESTATE INV TRST		212,600.00			353,189.75
12/31/2015	JJ9R	MET WEST SMALL CAP	'48238T109	KAR AUCTION SERVICES INC	EQUITY	COMMON STOCK		134,900.00			543,820.99
12/31/2015	JJ9S	VOYA	'232577205	CYNOSURE INC A	EQUITY	COMMON STOCK		46,355.00			225,425.39
12/31/2015	JJ9S	VOYA	'00484M106	ACORDA THERAPEUTICS INC	EQUITY	COMMON STOCK		22,100.00			102,925.59
12/31/2015	JJ9R	MET WEST SMALL CAP	'19075F106	COBALT INTERNATIONAL ENERGY	EQUITY	COMMON STOCK		260,768.00			153,298.66
12/31/2015	JJ9S	VOYA	'73278L105	POOL CORP	EQUITY	COMMON STOCK		31,500.00			277,015.90
12/31/2015	JJ9S	VOYA	'87157B103	SYNCHRONOSS TECHNOLOGIES INC	EQUITY	COMMON STOCK		65,125.00			249,775.99
12/31/2015	JJ9S	VOYA	'29977A105	EVERCORE PARTNERS INC CL A	EQUITY	COMMON STOCK		38,200.00			224,858.88
12/31/2015	JJ9S	VOYA	'204166102	COMMVAULT SYSTEMS INC	EQUITY	COMMON STOCK		63,125.00			270,418.52
12/31/2015	JJ9S	VOYA	'421924309	HEALTHSOUTH CORP	EQUITY	COMMON STOCK		99,280.00			376,232.31
12/31/2015	JJ9S	VOYA	'79546E104	SALLY BEAUTY HOLDINGS INC	EQUITY	COMMON STOCK		64,700.00			196,445.96
12/31/2015	JJ9S	VOYA	'17243V102	CINEMARK HOLDINGS INC	EQUITY	COMMON STOCK		51,425.00			187,154.80
12/31/2015	JJ9S	VOYA	'74346Y103	PROS HOLDINGS INC	EQUITY	COMMON STOCK		50,005.00			125,425.61
12/31/2015	JJ9R	MET WEST SMALL CAP	'21871D103	CORELOGIC INC	EQUITY	COMMON STOCK		81,139.00			299,093.45
12/31/2015	JJ9S	VOYA	'574795100	MASIMO CORP	EQUITY	COMMON STOCK		55,950.00			252,838.45
12/31/2015	JJ9R	MET WEST SMALL CAP	'674215108	OASIS PETROLEUM INC	EQUITY	COMMON STOCK		237,957.00			190,922.13
12/31/2015	JJ9R	MET WEST SMALL CAP	'04351G101	ASCENA RETAIL GROUP INC	EQUITY	COMMON STOCK		257,920.00			276,574.13
12/31/2015	JJ9R	MET WEST SMALL CAP	'89465J109	TREASURY WINE ESTATES ADR	EQUITY	DEPOSITORY RECEIPTS		424,946.00			277,571.77
12/31/2015	JJ9R	MET WEST SMALL CAP	'516806106	LAREDO PETROLEUM INC	EQUITY	COMMON STOCK		245,899.00			213,891.66
12/31/2015	JJ9R	MET WEST SMALL CAP	'737446104	POST HOLDINGS INC	EQUITY	COMMON STOCK		43,490.00			292,122.41
12/31/2015	JJ9R	MET WEST SMALL CAP	'34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	COMMON STOCK		139,750.00			189,565.88
12/31/2015	JJ9R	MET WEST SMALL CAP	'25278X109	DIAMONDBACK ENERGY INC	EQUITY	COMMON STOCK		46,800.00			340,849.19
12/31/2015	JJ9R	MET WEST SMALL CAP	'04316A108	ARTISAN PARTNERS ASSET MA A	EQUITY	COMMON STOCK		67,700.00			265,769.23
12/31/2015	JJ9R	MET WEST SMALL CAP	'30040P103	EVERTEC INC	EQUITY	COMMON STOCK		238,936.00			435,439.02
12/31/2015	JJ9R	MET WEST SMALL CAP	'81282V100	SEAWORLD ENTERTAINMENT INC	EQUITY	COMMON STOCK		128,060.00			274,504.53
12/31/2015	JJ9R	MET WEST SMALL CAP	'242370203	DEAN FOODS CO	EQUITY	COMMON STOCK		204,510.00			381,829.06
12/31/2015	JJ9R	MET WEST SMALL CAP	'29272B105	ENDURANCE INTERNATIONAL GROU	EQUITY	COMMON STOCK		202,771.00			241,277.21
12/31/2015	JJ9R	MET WEST SMALL CAP	'G3198U102	ESSENT GROUP LTD	EQUITY	COMMON STOCK		142,030.00			338,466.86
12/31/2015	JJ9R	MET WEST SMALL CAP	'85917A100	STERLING BANCORP/DE	EQUITY	COMMON STOCK		185,940.00			328,332.58
12/31/2015	JJ9R	MET WEST SMALL CAP	'74978Q105	RSP PERMIAN INC	EQUITY	COMMON STOCK		88,850.00			235,917.16
12/31/2015	JJ9R	MET WEST SMALL CAP	'505743104	LADDER CAPITAL CORP REIT	EQUITY	REAL ESTATE INV TRST		144,300.00			195,109.42
12/31/2015	JJ9R	MET WEST SMALL CAP	'294628102	EQUITY COMMONWEALTH	EQUITY	REAL ESTATE INV TRST		71,016.00			214,385.98
12/31/2015	JJ9R	MET WEST SMALL CAP	'64828T201	NEW RESIDENTIAL INVESTMENT	EQUITY	REAL ESTATE INV TRST		228,210.00			302,105.44
12/31/2015	JJ9R	MET WEST SMALL CAP	'702149105	PARTY CITY HOLDCO INC	EQUITY	COMMON STOCK		270,030.00			379,514.66
12/31/2015	JJ9R	MET WEST SMALL CAP	'296689102	ESSENDANT INC	EQUITY	COMMON STOCK		106,075.00			375,422.51
12/31/2015	JJ9R	MET WEST SMALL CAP	'97315H108	WINCOR NIXDORF AG UNSP ADR	EQUITY	DEPOSITORY RECEIPTS		255,450.00			283,658.88
12/31/2015	JJ9R	MET WEST SMALL CAP	'G84720M14	STERIS PLC	EQUITY	COMMON STOCK		42,460.00			348,253.83
12/31/2015	JJ9J	EMERGING MKT PRIVATE EQ FD VI	'ACI000M16	CAPITAL GUARDIAN VI	EQUITY	LMTD PARTNRSHIP UNITS		37,050,467.00			2,470,687.02
12/31/2015	JJ1P	JP MORGAN	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK		5,310.00			60,559.23
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK		50,376.00			3,706,721.89
12/31/2015	JJ1P	JP MORGAN	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK		13,217.00			145,628.58
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'563571108	MANITOWOC COMPANY INC	EQUITY	COMMON STOCK		214,183.00			357,918.11
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'662269901	NASPERS LTD N SHS	EQUITY	COMMON STOCK		43,418.00			646,681.42
12/31/2015	JJ1P	JP MORGAN	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK		7,340.00			540,085.33
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'037833100	APPLE INC	EQUITY	COMMON STOCK		185,928.00			2,130,583.04
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK		93,107.00			1,945,581.55
12/31/2015	JJ1P	JP MORGAN	'58155Q103	MCKESSON CORP	EQUITY	COMMON STOCK		12,770.00			274,191.62
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'4789969A1	JOHNSON + JOHNSON STIF							

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis		10.89%
									%		
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'64110L106	NETFLIX INC	EQUITY	COMMON STOCK		86,731.00			1,079,977.60
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK		9,686.00			1,344,398.19
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'46120E602	INTUITIVE SURGICAL INC	EQUITY	COMMON STOCK		29,019.00			1,725,411.28
12/31/2015	JJ9E	GENESIS EMERGING MKT	'371991969	GENESIS EMERGING MKT FD	EQUITY	NON-SECY ASSET-STOCK		369,264.97			28,823,556.84
12/31/2015	JJ9H	JP MORGAN US ACTIVE CORE PLUS	'ACI01VQ23	911905925 JPM US ACT CORE PL E	EQUITY	MUTUAL FUNDS		28,625,692.90			100,876,268.38
12/31/2015	JJ9I	CAPITAL CUARDIAN	'142999978	CAPITAL GUARDIAN V	EQUITY	MUTUAL FUNDS		47,222,011.00			1,425,073.96
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'461202103	INTUIT INC	EQUITY	COMMON STOCK		87,419.00			918,382.18
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'278642103	EBAY INC	EQUITY	COMMON STOCK		527,354.00			1,577,644.96
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'151020104	CELGENE CORP	EQUITY	COMMON STOCK		208,525.00			2,718,693.31
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'249030107	DENTSPLY INTERNATIONAL INC	EQUITY	COMMON STOCK		81,042.00			536,859.98
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		347,100.00			2,096,434.83
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'654106103	NIKE INC CL B	EQUITY	COMMON STOCK		32,529.00			221,330.38
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK		430,135.00			2,340,640.85
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK		239,775.00			1,793,813.76
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'670100205	NOVO NORDISK A/S SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		259,725.00			1,642,217.45
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		10,131,135.55			1,102,931.21
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK		51,749.00			1,725,878.22
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		70,129.00			1,443,250.30
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'53071M104	LIBERTY INTERACTIVE CORP Q A	EQUITY	COMMON STOCK		717,758.00			2,134,759.91
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'57636Q104	MASTERCARD INC CLASS A	EQUITY	COMMON STOCK		190,672.00			2,020,960.33
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'82966C103	SIRONA DENTAL SYSTEMS INC	EQUITY	COMMON STOCK		44,366.00			529,215.11
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		329,700.00			2,783,498.88
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'25470F104	DISCOVERY COMMUNICATIONS A	EQUITY	COMMON STOCK		113,580.00			329,896.71
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'25470F302	DISCOVERY COMMUNICATIONS C	EQUITY	COMMON STOCK		204,537.00			561,574.35
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	COMMON STOCK		141,179.00			1,562,312.06
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'896945201	TRIPADVISOR INC	EQUITY	COMMON STOCK		154,902.00			1,437,612.08
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'985817105	YELP INC	EQUITY	COMMON STOCK		82,775.00			259,526.66
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK		111,521.00			1,270,655.11
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'501797104	L BRANDS INC	EQUITY	COMMON STOCK		137,650.00			1,435,895.00
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK		56,650.00			1,580,414.62
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'22822V101	CROWN CASTLE INTL CORP	EQUITY	REAL ESTATE INV TRST		219,450.00			2,065,336.80
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK		229,842.00			2,130,737.00
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'29444U700	EQUINIX INC	EQUITY	REAL ESTATE INV TRST		63,764.00			2,099,170.15
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK		78,762.00			2,679,520.34
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK		443,004.00			1,745,848.36
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'G6518L108	NIELSEN HOLDINGS PLC	EQUITY	COMMON STOCK		18,401.00			93,350.71
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		17,267.00			1,426,527.99
12/31/2015	JJ9F	JACKSON SQUARE PARTNERS	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		21,451.00			1,816,866.52
12/31/2015	JJ9G	RENAISSANCE INSTITUTIONAL FUND	'76699Q926	RENAISSANCE INSTITUTIONAL	EQUITY	MUTUAL FUNDS		89,393,528.75			21,467,088.49
12/31/2015	JJ9A	PZENA	'354613101	FRANKLIN RESOURCES INC	EQUITY	COMMON STOCK		247,819.00			993,364.61
12/31/2015	JJ9A	PZENA	'30231G102	EXXON MOBIL CORP	EQUITY	COMMON STOCK		226,450.00			1,921,669.71
12/31/2015	JJ9A	PZENA	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		243,725.00			1,472,064.48
12/31/2015	JJ9A	PZENA	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK		311,075.00			1,077,256.39
12/31/2015	JJ9A	PZENA	'681919106	OMNICOM GROUP	EQUITY	COMMON STOCK		170,775.00			1,406,633.42
12/31/2015	JJ9A	PZENA	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		322,300.00			1,281,741.01
12/31/2015	JJ9A	PZENA	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK		187,700.00			1,252,067.62
12/31/2015	JJ9A	PZENA	'071813109	BAXTER INTERNATIONAL INC	EQUITY	COMMON STOCK		166,725.00			692,445.46
12/31/2015	JJ9A	PZENA	'693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	COMMON STOCK		103,761.00			1,076,621.18
12/31/2015	JJ9A	PZENA	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		888,450.00			1,627,823.86
12/31/2015	JJ9A	PZENA	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		(0.10)			(0.01)
12/31/2015	JJ9A	PZENA	'002824100	ABBOTT LABORATORIES	EQUITY	COMMON STOCK		214,350.00			1,047,989.29
12/31/2015	JJ9A	PZENA	'055622104	BP PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		368,945.00			1,255,569.92
12/31/2015	JJ9A	PZENA	'458140100	INTEL CORP	EQUITY	COMMON STOCK		379,175.00			1,422,064.26
12/31/2015	JJ9A	PZENA	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK		146,350.00			1,057,278.51
12/31/2015	JJ9A	PZENA	'460690100	INTERPUBLIC GROUP OF COS INC	EQUITY	COMMON STOCK		218,800.00			554,524.32
12/31/2015	JJ9A	PZENA	'125509109	CIGNA CORP	EQUITY	COMMON STOCK		60,325.00			960,994.73
12/31/2015	JJ9A	PZENA	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK		56,600.00			1,110,539.00
12/31/2015	JJ9A	PZENA	'219350105	CORNING INC	EQUITY	COMMON STOCK		376,525.00			749,307.90
12/31/2015	JJ9A	PZENA	'260003108	DOVER CORP	EQUITY	COMMON STOCK		201,050.00			1,341,917.12
12/31/2015	JJ9A	PZENA	'59156R108	METLIFE INC	EQUITY	COMMON STOCK		213,375.00			1,119,878.65
12/31/2015	JJ9A	PZENA	'855030102	STAPLES INC	EQUITY	COMMON STOCK		1,115,011.00			1,149,527.68
12/31/2015	JJ9A	PZENA	'626717102	MURPHY OIL CORP	EQUITY	COMMON STOCK		165,100.00			403,509.46
12/31/2015	JJ9A	PZENA	'701094104	PARKER HANNIFIN CORP	EQUITY	COMMON STOCK		106,225.00			1,121,499.85
12/31/2015	JJ9A	PZENA	'345370860	FORD MOTOR CO	EQUITY	COMMON STOCK		702,725.00			1,077,920.42
12/31/2015	JJ9A	PZENA	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		179,275.00			1,288,698.52
12/31/2015	JJ9A	PZENA	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		7,177,080.82			781,336.55
12/31/2015	JJ9A	PZENA	'G0692U109	AXIS CAPITAL HOLDINGS LTD	EQUITY	COMMON STOCK		234,075.00			1,432,637.04
12/31/2015	JJ9A	PZENA	'7591EP100	REGIONS FINANCIAL CORP	EQUITY	COMMON STOCK		1,244,425.00			1,300,559.61
12/31/2015	JJ9A	PZENA	'780259206	ROYAL DUTCH SHELL SPON ADR A	EQUITY	DEPOSITORY RECEIPTS		402,425.80			2,006,073.13
12/31/2015	JJ9A	PZENA	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK		241,350.00			1,628,242.55
12/31/2015	JJ9A	PZENA	'15135U109	CENOVUS ENERGY INC	EQUITY	COMMON STOCK		462,752.00			635,766.97
12/31/2015	JJ9A	PZENA	'G96666105	WILLIS GROUP HOLDINGS PLC	EQUITY	COMMON STOCK		179,325.00			948,198.46
12/31/2015	JJ9A	PZENA	'854502101	STANLEY BLACK + DECKER INC	EQUITY	COMMON STOCK		116,525.00			1,353,929.10
12/31/2015	JJ9A	PZENA	'G7945M107	SEAGATE TECHNOLOGY	EQUITY	COMMON STOCK		61,296.00			244,632.92
12/31/2015	JJ9A	PZENA	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		275,250.00			1,550,700.70
12/31/2015	JJ9A	PZENA	'65249B109	NEWS CORP CLASS A	EQUITY	COMMON STOCK		520,300.00			756,746.79
12/31/2015	JJ9A	PZENA	'65249B208	NEWS CORP CLASS B	EQUITY	COMMON STOCK		182,885.00			277,941.76
12/31/2015	JJ9A	PZENA	'929089100	VOYA FINANCIAL INC	EQUITY	COMMON STOCK		264,675.00			1,063,523.93
12/31/2015	JJ9A	PZENA	'H42097107	UBS GROUP AG REG	EQUITY	COMMON STOCK		650,075.00			1,370,829.33
12/31/2015	JJ9A	PZENA	'07177M103	BAXALTA INC	EQUITY	COMMON STOCK		119,125.00			506,164.60
12/31/2015	JJ9A	PZENA	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		590,450.00			977,050.51
12/31/2015	JJ9A	PZENA	'40434L105	HP INC	EQUITY	COMMON STOCK		590,450.00			761,070.92
12/31/2015	JJ9B	CAPITAL GUARDIAN EMERGING MKT	'140185968	CAPITAL GUARD EMERGING MKT GTH	EQUITY	NON-SECY ASSET-STOCK		21,034,220.41			12,777,648.02
12/31/2015	JJ1J	J&J COMPANY STOCK	'478160104	JOHNSON + JOHNSON	EQUITY	COMMON STOCK		7,344,400.00			82,129,964.27
12/31/2015	JJ1K	SSGA RUSSELL 3000	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		(0.02)			(0.00)
12/31/2015	JJ1K	SSGA RUSSELL 3000	'77999X959	RUSSELL 3000 INDEX NL SERIES	EQUITY	MUTUAL FUNDS		102,013,370.25			323,854,405.94
12/31/2015	JJ1G	CASH FUND	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		26,439,598.39			2,878,360.30
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'371920992	GEOCAPITAL IV L P	EQUITY	LMTD PARTNRSHP UNTS		4,386,805.67			91,483.18
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'929999928	VS+A COMMUNICATIONS PARTNS III	EQUITY	LMTD PARTNRSHP UNTS		9,164,811.00			1.00
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'609409990	MONITOR CLIPPER EQUITY PARTN	EQUITY	LMTD PARTNRSHP UNTS		10,248,860.51			1.12
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'515990976	LANDMARK EQUITY PARTNERS IV	EQUITY	NON-SECY ASSET-STOCK		26,704.00			3,238.10
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'91199B980	US VENTURE PARTNERS VII	EQUITY	LMTD PARTNRSHP UNTS		8,250,000.00			65,998.05
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'65099T986	NEWBURY VENTURES III	EQUITY	LMTD PARTNRSHP UNTS		4,513,749.92			71,139.76
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'537993917	LITTLE JOHN FUND II	EQUITY	LMTD PARTNRSHP UNTS		9,537,307.64			4,324.45
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'53299C912	ABRY PARTNERS IV LP	EQUITY	LMTD PARTNRSHP UNTS		7,255,344.00			353,363.72
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'586993925	MENLO VENTURES IX LP	EQUITY	LMTD PARTNRSHP UNTS		5,000,000.00			76,600.49
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'826994923	SIGMA PARTNERS VI	EQUITY	LMTD PARTNRSHP UNTS		4,908,750.00			211,671.69
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'008998965	ADVANCED TECHNOLOGY VEN VII LP	EQUITY	LMTD PARTNRSHP UNTS		4,500,000.00			79,982.67
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'818999997	SEVIN ROSEN VIII	EQUITY	LMTD PARTNRSHP UNTS		3,409,364.89			9,257.53
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'9119979								

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis		10.89%
									%		
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'00383A914	ABRY PARTNERS VI LP	EQUITY	LMTD PARTNRSHIP UNTS		12,292,592.74			339,658.53
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'ACI0074O3	ABRY SENIOR EQUITY III	EQUITY	LMTD PARTNRSHIP UNTS		9,612,508.53			329,077.34
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'ACI008270	INTERWEST PARTNERS VIII	EQUITY	LMTD PARTNRSHIP UNTS		4,989,113.00			122,727.35
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'ACI0082U9	MORGAN STANLEY DEAN WITTER	EQUITY	LMTD PARTNRSHIP UNTS		5,001,451.00			15,528.18
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'ACI00SQK1	ABRY PARTNERS VII LP	EQUITY	LMTD PARTNRSHIP UNTS		11,213,632.23			1,042,036.37
12/31/2015	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'ACI04J5D6	ABRY SENIOR EQUITY IV	EQUITY	LMTD PARTNRSHIP UNTS		6,206,989.01			591,539.53
12/31/2015	JJ1D	JP MORGAN ALTERNATIVE INVESTME	'82981P105	SITI SITES COM INC	EQUITY	COMMON STOCK		2,167.00			23.59
12/31/2015	JJ1D	JP MORGAN ALTERNATIVE INVESTME	'292166105	EMPLOYEE SOLUTIONS INC	EQUITY	COMMON STOCK		1,271.00			0.14
12/31/2015	JJ1E	CAP INTL PRIVATE EQUITY IV	'13999A921	CAPITAL INTERNATIONAL	EQUITY	LMTD PARTNRSHIP UNTS		11,664,877.00			133,126.45
12/31/2015	JJ1R	BARROW, HANLEY	'29364G103	ENTERGY CORP	EQUITY	COMMON STOCK		77,000.00			573,037.55
12/31/2015	JJ1R	BARROW, HANLEY	'493267108	KEYCORP	EQUITY	COMMON STOCK		482,300.00			692,551.95
12/31/2015	JJ1R	BARROW, HANLEY	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK		122,600.00			1,129,015.22
12/31/2015	JJ1R	BARROW, HANLEY	'674599105	OCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK		194,600.00			1,432,333.25
12/31/2015	JJ1R	BARROW, HANLEY	'369550108	GENERAL DYNAMICS CORP	EQUITY	COMMON STOCK		78,301.00			1,170,894.84
12/31/2015	JJ1R	BARROW, HANLEY	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK		64,500.00			727,250.44
12/31/2015	JJ1R	BARROW, HANLEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK		216,700.00			1,702,809.60
12/31/2015	JJ1R	BARROW, HANLEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		357,600.00			2,159,853.35
12/31/2015	JJ1R	BARROW, HANLEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		405,000.00			1,610,627.08
12/31/2015	JJ1R	BARROW, HANLEY	'717081103	PFIZER INC	EQUITY	COMMON STOCK		470,088.00			1,651,973.18
12/31/2015	JJ1R	BARROW, HANLEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK		238,700.00			1,592,953.85
12/31/2015	JJ1R	BARROW, HANLEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		340,300.00			2,013,871.23
12/31/2015	JJ1R	BARROW, HANLEY	'693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	COMMON STOCK		192,500.00			1,997,374.52
12/31/2015	JJ1R	BARROW, HANLEY	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		584,337.00			1,070,626.04
12/31/2015	JJ1R	BARROW, HANLEY	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		(0.12)			(0.01)
12/31/2015	JJ1R	BARROW, HANLEY	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK		217,700.00			1,298,998.15
12/31/2015	JJ1R	BARROW, HANLEY	'055622104	BP PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		433,400.00			1,474,919.04
12/31/2015	JJ1R	BARROW, HANLEY	'458140100	INTEL CORP	EQUITY	COMMON STOCK		54,000.00			202,522.50
12/31/2015	JJ1R	BARROW, HANLEY	'478160104	JOHNSON + JOHNSON	EQUITY	COMMON STOCK		163,800.00			1,831,720.51
12/31/2015	JJ1R	BARROW, HANLEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK		256,600.00			1,853,759.25
12/31/2015	JJ1R	BARROW, HANLEY	'87612E106	TARGET CORP	EQUITY	COMMON STOCK		153,800.00			1,215,746.63
12/31/2015	JJ1R	BARROW, HANLEY	'913017109	UNITED TECHNOLOGIES CORP	EQUITY	COMMON STOCK		150,600.00			1,575,081.62
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK		44,100.00			694,172.09
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'219350105	CORNING INC	EQUITY	COMMON STOCK		1,167,900.00			2,324,192.80
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'56418H100	MANPOWERGROUP INC	EQUITY	COMMON STOCK		25,100.00			230,324.47
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		347,200.00			1,525,153.50
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'438128308	HONDA MOTOR CO LTD SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		282,100.00			980,600.94
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'626717102	MURPHY OIL CORP	EQUITY	COMMON STOCK		396,200.00			968,324.94
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'701094104	PARKER HANNIFIN CORP	EQUITY	COMMON STOCK		81,900.00			864,681.93
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'693718108	PACCAR INC	EQUITY	COMMON STOCK		84,600.00			436,555.04
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'500472303	KONINKLIJKE PHILIPS NVR NY	EQUITY	DEPOSITORY RECEIPTS		104,927.00			290,713.60
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		281,800.00			2,025,688.15
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		10,614,309.85			1,155,532.23
12/31/2015	JJ9S	VOYA	'14161H108	CARDTRONICS INC	EQUITY	COMMON STOCK		68,825.00			252,128.30
12/31/2015	JJ9S	VOYA	'89785X101	TRUEBLUE INC	EQUITY	COMMON STOCK		66,500.00			186,490.97
12/31/2015	JJ9S	VOYA	'235825205	DANA HOLDING CORP	EQUITY	COMMON STOCK		109,000.00			163,755.50
12/31/2015	JJ9S	VOYA	'431475102	HILL ROM HOLDINGS INC	EQUITY	COMMON STOCK		44,475.00			232,696.59
12/31/2015	JJ9S	VOYA	'15117B103	CELLEX THERAPEUTICS INC	EQUITY	COMMON STOCK		63,075.00			107,669.73
12/31/2015	JJ9S	VOYA	'58502B106	MEDNAX INC	EQUITY	COMMON STOCK		15,325.00			119,554.96
12/31/2015	JJ9S	VOYA	'19624R106	COLONY CAPITAL INC A	EQUITY	REAL ESTATE INV TRST		84,695.00			179,612.69
12/31/2015	JJ9S	VOYA	'81619Q105	SELECT MEDICAL HOLDINGS CORP	EQUITY	COMMON STOCK		118,875.00			154,131.92
12/31/2015	JJ9S	VOYA	'70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY	REAL ESTATE INV TRST		54,760.00			167,040.53
12/31/2015	JJ9S	VOYA	'48238T109	KAR AUCTION SERVICES INC	EQUITY	COMMON STOCK		52,800.00			212,852.10
12/31/2015	JJ9S	VOYA	'87817A107	TEAM HEALTH HOLDINGS INC	EQUITY	COMMON STOCK		67,025.00			320,252.63
12/31/2015	JJ9S	VOYA	'88146M101	TERRENO REALTY CORP	EQUITY	REAL ESTATE INV TRST		33,850.00			83,356.90
12/31/2015	JJ9S	VOYA	'30219E103	EXPRESS INC	EQUITY	COMMON STOCK		88,430.00			166,354.16
12/31/2015	JJ9S	VOYA	'31847R102	FIRST AMERICAN FINANCIAL	EQUITY	COMMON STOCK		47,500.00			185,642.91
12/31/2015	JJ9S	VOYA	'11133B409	BROADSOFT INC	EQUITY	COMMON STOCK		67,200.00			258,685.35
12/31/2015	JJ9S	VOYA	'74733T105	QLIK TECHNOLOGIES INC	EQUITY	COMMON STOCK		84,050.00			289,693.62
12/31/2015	JJ9S	VOYA	'21870Q105	CORESITE REALTY CORP	EQUITY	REAL ESTATE INV TRST		13,466.00			83,150.55
12/31/2015	JJ9S	VOYA	'80908T101	SCIQEST INC	EQUITY	COMMON STOCK		61,250.00			86,484.12
12/31/2015	JJ9S	VOYA	'032420101	ANACOR PHARMACEUTICALS INC	EQUITY	COMMON STOCK		21,225.00			261,036.43
12/31/2015	JJ9S	VOYA	'695127100	PACIRA PHARMACEUTICALS INC	EQUITY	COMMON STOCK		24,575.00			205,441.65
12/31/2015	JJ9S	VOYA	'95058W100	WENDY S CO/THE	EQUITY	COMMON STOCK		81,130.00			95,123.43
12/31/2015	JJ9S	VOYA	'48123V102	J2 GLOBAL INC	EQUITY	COMMON STOCK		39,150.00			350,854.81
12/31/2015	JJ9S	VOYA	'40171V100	GUIDEWIRE SOFTWARE INC	EQUITY	COMMON STOCK		40,860.00			267,606.40
12/31/2015	JJ9S	VOYA	'15130J109	CEMPRA INC	EQUITY	COMMON STOCK		44,225.00			149,877.78
12/31/2015	JJ9S	VOYA	'590328100	MERRIMACK PHARMACEUTICALS IN	EQUITY	COMMON STOCK		55,825.00			48,011.59
12/31/2015	JJ9S	VOYA	'094235108	BLOOMIN BRANDS INC	EQUITY	COMMON STOCK		87,648.00			161,161.75
12/31/2015	JJ9S	VOYA	'74758T303	QUALYS INC	EQUITY	COMMON STOCK		54,925.00			197,859.60
12/31/2015	JJ9S	VOYA	'96208T104	WEX INC	EQUITY	COMMON STOCK		25,625.00			246,607.59
12/31/2015	JJ9S	VOYA	'761283100	RESTORATION HARDWARE HOLDING	EQUITY	COMMON STOCK		32,525.00			281,320.58
12/31/2015	JJ9S	VOYA	'G72800108	PROTHENA CORP PLC	EQUITY	COMMON STOCK		17,190.00			127,460.92
12/31/2015	JJ9S	VOYA	'109194100	BRIGHT HORIZONS FAMILY SOLUT	EQUITY	COMMON STOCK		30,187.00			219,526.38
12/31/2015	JJ9S	VOYA	'09739D100	BOISE CASCADE CO	EQUITY	COMMON STOCK		73,200.00			203,447.42
12/31/2015	JJ9S	VOYA	'737010108	PORTOLA PHARMACEUTICALS INC	EQUITY	COMMON STOCK		29,075.00			162,852.87
12/31/2015	JJ9S	VOYA	'29664W105	ESPERION THERAPEUTICS INC	EQUITY	COMMON STOCK		36,025.00			87,301.05
12/31/2015	JJ9S	VOYA	'683745103	OPHTHOTECH CORP	EQUITY	COMMON STOCK		9,700.00			82,927.32
12/31/2015	JJ9S	VOYA	'122017106	BURLINGTON STORES INC	EQUITY	COMMON STOCK		56,055.00			261,795.36
12/31/2015	JJ9S	VOYA	'556099109	MACROGENICS INC	EQUITY	COMMON STOCK		33,461.00			112,815.93
12/31/2015	JJ9S	VOYA	'86881L106	SURGICAL CARE AFFILIATES INC	EQUITY	COMMON STOCK		25,838.00			111,980.23
12/31/2015	JJ9S	VOYA	'068323104	BARRACUDA NETWORKS INC	EQUITY	COMMON STOCK		101,417.00			206,242.39
12/31/2015	JJ9S	VOYA	'759531106	RELYPISA INC	EQUITY	COMMON STOCK		36,925.00			113,922.80
12/31/2015	JJ9S	VOYA	'90400D108	ULTRAGENYX PHARMACEUTICAL IN	EQUITY	COMMON STOCK		14,750.00			180,134.86
12/31/2015	JJ9S	VOYA	'099406100	BOOT BARN HOLDINGS INC	EQUITY	COMMON STOCK		67,450.00			90,245.21
12/31/2015	JJ9S	VOYA	'91704F104	URBAN EDGE PROPERTIES	EQUITY	REAL ESTATE INV TRST		77,925.00			198,934.43
12/31/2015	JJ9S	VOYA	'G3164Q101	C+J ENERGY SERVICES LTD	EQUITY	COMMON STOCK		103,100.00			53,426.40
12/31/2015	JJ9S	VOYA	'528872302	LEXICON PHARMACEUTICALS INC	EQUITY	COMMON STOCK		47,175.00			68,356.57
12/31/2015	JJ9S	VOYA	'98386L101	XACTLY CORP	EQUITY	COMMON STOCK		43,202.00			40,118.36
12/31/2015	JJ9S	VOYA	'09531U102	BLUE BUFFALO PET PRODUCTS IN	EQUITY	COMMON STOCK		84,235.00			171,576.05
12/31/2015	JJ9S	VOYA	'86881A100	SURGERY PARTNERS INC	EQUITY	COMMON STOCK		72,454.00			161,619.82
12/31/2015	JJ9S	VOYA	'G84720104	STERIS PLC	EQUITY	COMMON STOCK		43,325.00			355,348.50
12/31/2015	JJ9S	VOYA	'57665R106	MATCH GROUP INC	EQUITY	COMMON STOCK		44,725.00			65,975.08
12/31/2015	JJ9S	VOYA	'68268W103	ONEMAIN HOLDINGS INC	EQUITY	COMMON STOCK		34,495.00			155,995.81
12/31/2015	JJ9S	VOYA	'03152W109	AMICUS THERAPEUTICS INC	EQUITY	COMMON STOCK		80,870.00			85,398.35
12/31/2015	JJ9S	VOYA	'422704106	HECLA MINING CO	EQUITY	COMMON STOCK		444,500.00			91,458.46
12/31/2015	JJ9S	VOYA	'640491106	NEOGEN CORP	EQUITY	COMMON STOCK		23,025.00			141,674.63
12/31/2015	JJ9S	VOYA	'397624107	GREIF INC CL A	EQUITY	COMMON STOCK		43,600.00			146,240.78
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK		83,300.00			930,337.08
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS		286,200.00			1,328,859.20
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS		848,000.00			887,175.50
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK		136,700.00			839,786.46
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'629377								

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	
									%	10.89%
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'124857202	CBS CORP CLASS B NON VOTING	EQUITY	COMMON STOCK		94,000.00		482,298.15
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'42809H107	HESS CORP	EQUITY	COMMON STOCK		316,200.00		1,668,840.30
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'131347304	CALPINE CORP	EQUITY	COMMON STOCK		847,300.00		1,334,738.04
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK		32,300.00		309,122.85
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'25470F104	DISCOVERY COMMUNICATIONS A	EQUITY	COMMON STOCK		142,600.00		414,186.23
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK		432,300.00		2,916,466.77
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK		308,400.00		1,141,855.91
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'29082A107	EMBRAER SA SPON ADR	EQUITY	DEPOSITORY RECEIPTS		88,600.00		284,927.60
12/31/2015	JJ1P	JP MORGAN	'42809H107	HESS CORP	EQUITY	COMMON STOCK		5,610.00		29,608.46
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		444,197.00		2,502,512.62
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'N20944109	CNH INDUSTRIAL NV	EQUITY	COMMON STOCK		1,032,100.00		768,543.02
12/31/2015	JJ1P	JP MORGAN	'57636Q104	MASTERCARD INC CLASS A	EQUITY	COMMON STOCK		16,430.00		174,143.97
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'92857W308	VODAFONE GROUP PLC SP ADR	EQUITY	DEPOSITORY RECEIPTS		431,354.00		1,514,915.80
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'174610105	CITIZENS FINANCIAL GROUP	EQUITY	COMMON STOCK		299,800.00		854,786.05
12/31/2015	JJ1P	JP MORGAN	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK		31,450.00		173,553.45
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'036752103	ANTHEM INC	EQUITY	COMMON STOCK		78,700.00		1,194,682.24
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		120,700.00		1,010,733.93
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		832,400.00		1,377,418.66
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'40434L105	HP INC	EQUITY	COMMON STOCK		306,400.00		394,939.68
12/31/2015	JJ1P	JP MORGAN	'254709108	DISCOVER FINANCIAL SERVICES	EQUITY	COMMON STOCK		26,710.00		155,916.11
12/31/2015	JJ1P	JP MORGAN	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK		4,290.00		43,368.69
12/31/2015	JJ1P	JP MORGAN	'G491BT108	INVESCO LTD	EQUITY	COMMON STOCK		24,493.00		89,272.51
12/31/2015	JJ1P	JP MORGAN	'25470M109	DISH NETWORK CORP A	EQUITY	COMMON STOCK		25,160.00		156,619.23
12/31/2015	JJ1P	JP MORGAN	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK		13,090.00		125,276.10
12/31/2015	JJ1P	JP MORGAN	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		35,100.00		296,332.46
12/31/2015	JJ1P	JP MORGAN	'26884L109	EQT CORP	EQUITY	COMMON STOCK		24,216.00		137,429.65
12/31/2015	JJ1P	JP MORGAN	'88732J207	TIME WARNER CABLE	EQUITY	COMMON STOCK		1,540.00		31,114.70
12/31/2015	JJ1P	JP MORGAN	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK		89,566.00		630,574.41
12/31/2015	JJ1P	JP MORGAN	'G47791101	INGERSOLL RAND PLC	EQUITY	COMMON STOCK		12,720.00		76,563.89
12/31/2015	JJ1P	JP MORGAN	'Y0486S104	AVAGO TECHNOLOGIES LTD	EQUITY	COMMON STOCK		47,834.00		755,864.66
12/31/2015	JJ1P	JP MORGAN	'G1151C101	ACCENTURE PLC CL A	EQUITY	COMMON STOCK		34,190.00		388,960.67
12/31/2015	JJ1P	JP MORGAN	'16117M305	CHARTER COMMUNICATION A	EQUITY	COMMON STOCK		11,450.00		228,235.99
12/31/2015	JJ1P	JP MORGAN	'854502101	STANLEY BLACK + DECKER INC	EQUITY	COMMON STOCK		16,380.00		190,322.75
12/31/2015	JJ1P	JP MORGAN	'G98290102	XL GROUP PLC	EQUITY	COMMON STOCK		7,650.00		32,629.93
12/31/2015	JJ1P	JP MORGAN	'N6596X109	NXP SEMICONDUCTORS NV	EQUITY	COMMON STOCK		15,800.00		144,916.32
12/31/2015	JJ1P	JP MORGAN	'91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	COMMON STOCK		6,710.00		74,254.06
12/31/2015	JJ1P	JP MORGAN	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK		43,935.00		274,066.25
12/31/2015	JJ1P	JP MORGAN	'370023103	GENERAL GROWTH PROPERTIES	EQUITY	REAL ESTATE INV TRST		10,140.00		30,037.02
12/31/2015	JJ1P	JP MORGAN	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK		222,730.00		824,661.37
12/31/2015	JJ1P	JP MORGAN	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK		34,830.00		244,987.27
12/31/2015	JJ1P	JP MORGAN	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		92,603.00		521,705.86
12/31/2015	JJ1P	JP MORGAN	'61945C103	MOSAIC CO/THE	EQUITY	COMMON STOCK		23,230.00		69,773.61
12/31/2015	JJ1P	JP MORGAN	'74340W103	PROLOGIS INC	EQUITY	REAL ESTATE INV TRST		16,920.00		79,058.83
12/31/2015	JJ1P	JP MORGAN	'56585A102	MARATHON PETROLEUM CORP	EQUITY	COMMON STOCK		11,230.00		63,377.49
12/31/2015	JJ1P	JP MORGAN	'751212101	RALPH LAUREN CORP	EQUITY	COMMON STOCK		3,230.00		39,200.34
12/31/2015	JJ1P	JP MORGAN	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK		40,880.00		465,781.16
12/31/2015	JJ1P	JP MORGAN	'609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	COMMON STOCK		32,681.00		159,533.26
12/31/2015	JJ1P	JP MORGAN	'25278X109	DIAMONDBACK ENERGY INC	EQUITY	COMMON STOCK		7,220.00		52,584.00
12/31/2015	JJ1P	JP MORGAN	'05463D100	AXIALL CORP	EQUITY	COMMON STOCK		14,387.00		24,120.22
12/31/2015	JJ1P	JP MORGAN	'872590104	T MOBILE US INC	EQUITY	COMMON STOCK		16,530.00		70,398.27
12/31/2015	JJ1P	JP MORGAN	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK		123,397.00		364,858.67
12/31/2015	JJ1P	JP MORGAN	'90130A200	TWENTY FIRST CENTURY FOX B	EQUITY	COMMON STOCK		24,510.00		72,657.63
12/31/2015	JJ1P	JP MORGAN	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK		7,840.00		218,719.34
12/31/2015	JJ1P	JP MORGAN	'G0176J109	ALLEGION PLC	EQUITY	COMMON STOCK		2,230.00		16,003.40
12/31/2015	JJ1P	JP MORGAN	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK		14,828.00		504,455.55
12/31/2015	JJ1P	JP MORGAN	'198280109	COLUMBIA PIPELINE GROUP	EQUITY	COMMON STOCK		74,779.00		162,817.08
12/31/2015	JJ1P	JP MORGAN	'78469X107	SPX FLOW INC	EQUITY	COMMON STOCK		2,885.00		8,765.89
12/31/2015	JJ1P	JP MORGAN	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		7,791.00		643,660.14
12/31/2015	JJ1P	JP MORGAN	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		3,921.00		332,102.64
12/31/2015	JJ1P	JP MORGAN	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		83,810.00		138,685.08
12/31/2015	JJ1P	JP MORGAN	'40434L105	HP INC	EQUITY	COMMON STOCK		83,030.00		107,022.98
12/31/2015	JJ1P	JP MORGAN	'H1467J104	CHUBB LTD	EQUITY	COMMON STOCK		69,140.00		879,525.41
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		9,100.00		51,267.49
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'53578A108	LINKEDIN CORP A	EQUITY	COMMON STOCK		27,600.00		676,295.18
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'693656100	PVH CORP	EQUITY	COMMON STOCK		900.00		7,216.15
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK		18,800.00		175,461.15
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'03027X100	AMERICAN TOWER CORP	EQUITY	REAL ESTATE INV TRST		141,448.00		1,492,914.46
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK		290,049.00		3,304,778.86
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'81762P102	SERVICENOW INC	EQUITY	COMMON STOCK		59,300.00		558,807.52
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'00287Y109	ABBVIE INC	EQUITY	COMMON STOCK		7,600.00		49,013.86
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'02043Q107	ALNYLAM PHARMACEUTICALS INC	EQUITY	COMMON STOCK		18,715.00		191,802.53
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'79466L302	SALESFORCE.COM INC	EQUITY	COMMON STOCK		168,128.00		1,434,981.86
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'57636Q104	MASTERCARD INC CLASS A	EQUITY	COMMON STOCK		161,866.00		1,715,641.33
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'04685W103	ATHENAHEALTH INC	EQUITY	COMMON STOCK		92,444.00		1,619,996.12
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		135,186.00		1,141,310.52
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'582839106	MEAD JOHNSON NUTRITION CO	EQUITY	COMMON STOCK		126,720.00		1,089,149.76
12/31/2015	JJ1P	JP MORGAN	'502424104	L 3 COMMUNICATIONS HOLDINGS	EQUITY	COMMON STOCK		3,070.00		39,942.29
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'88160R101	TESLA MOTORS INC	EQUITY	COMMON STOCK		62,131.00		1,623,409.12
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'53578A108	LINKEDIN CORP A	EQUITY	COMMON STOCK		65,705.00		1,609,999.08
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'848637104	SPLUNK INC	EQUITY	COMMON STOCK		169,094.00		1,082,604.13
12/31/2015	JJ1P	JP MORGAN	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK		29,620.00		228,269.17
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK		286,613.00		3,265,629.55
12/31/2015	JJ1P	JP MORGAN	'281020107	EDISON INTERNATIONAL	EQUITY	COMMON STOCK		17,460.00		112,545.88
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'98138H101	WORKDAY INC CLASS A	EQUITY	COMMON STOCK		118,800.00		1,030,519.15
12/31/2015	JJ1P	JP MORGAN	'025537101	AMERICAN ELECTRIC POWER	EQUITY	COMMON STOCK		5,100.00		32,352.32
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'83416T100	SOLARCITY CORP	EQUITY	COMMON STOCK		34,884.00		193,756.84
12/31/2015	JJ1P	JP MORGAN	'126408103	CSX CORP	EQUITY	COMMON STOCK		30,289.00		85,568.24
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'98978V103	ZOETIS INC	EQUITY	COMMON STOCK		232,211.00		1,211,406.50
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'46122T102	INTREXON CORP	EQUITY	COMMON STOCK		45,266.00		148,576.37
12/31/2015	JJ1P	JP MORGAN	'23331A109	DR HORTON INC	EQUITY	COMMON STOCK		51,638.00		180,059.75
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'90184L102	TWITTER INC	EQUITY	COMMON STOCK		465,564.00		1,172,824.55
12/31/2015	JJ1P	JP MORGAN	'444859102	HUMANA INC	EQUITY	COMMON STOCK		9,290.00		180,537.97
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'47215P106	JD.COM INC ADR	EQUITY	DEPOSITORY RECEIPTS		135,279.00		475,173.66
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'N51488117	MOBILEYE NV	EQUITY	COMMON STOCK		38,247.00		176,044.58
12/31/2015	JJ1P	JP MORGAN	'493267108	KEYCORP	EQUITY	COMMON STOCK		21,700.00		31,159.81
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS		54,105.00		478,693.98
12/31/2015	JJ1P	JP MORGAN	'512807108	LAM RESEARCH CORP	EQUITY	COMMON STOCK		60,524.00		523,296.47
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'52603A109	LENDINGCLUB CORP	EQUITY	COMMON STOCK		232,102.00		279,210.32
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'61174X109	MONSTER BEVERAGE CORP	EQUITY	COMMON STOCK		73,581.00		1,193,234.09
12/31/2015	JJ1P	JP MORGAN	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK		4,180.00		38,493.34
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'05605H100	BWX TECHNOLOGIES INC	EQUITY	COMMON STOCK		111,812.00		386,719.38
12/31/2015	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		22,467.00		1,856,130.44
12/31/2015	JJ1P	JP MORGAN	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK		3,240.00		66,597.86

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis		10.89%
									%		
12/31/2015	JJ1P	JP MORGAN	'674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK		102,023.00			750,929.78
12/31/2015	JJ1P	JP MORGAN	'69351T106	PPL CORP	EQUITY	COMMON STOCK		33,660.00			125,066.42
12/31/2015	JJ1P	JP MORGAN	'723787107	PIONEER NATURAL RESOURCES CO	EQUITY	COMMON STOCK		12,390.00			169,118.02
12/31/2015	JJ1P	JP MORGAN	'745867101	PULTEGROUP INC	EQUITY	COMMON STOCK		19,440.00			37,713.28
12/31/2015	JJ1P	JP MORGAN	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK		26,470.00			225,346.59
12/31/2015	JJ1P	JP MORGAN	'91913Y100	VALERO ENERGY CORP	EQUITY	COMMON STOCK		6,110.00			47,034.05
12/31/2015	JJ1P	JP MORGAN	'29265N108	ENERGEN CORP	EQUITY	COMMON STOCK		6,300.00			28,113.10
12/31/2015	JJ1P	JP MORGAN	'413086109	HARMAN INTERNATIONAL	EQUITY	COMMON STOCK		22,050.00			226,149.64
12/31/2015	JJ1P	JP MORGAN	'889478103	TOLL BROTHERS INC	EQUITY	COMMON STOCK		45,320.00			164,295.03
12/31/2015	JJ1P	JP MORGAN	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK		9,610.00			199,562.18
12/31/2015	JJ1P	JP MORGAN	'127097103	CABOT OIL + GAS CORP	EQUITY	COMMON STOCK		37,740.00			72,680.86
12/31/2015	JJ1P	JP MORGAN	'151020104	CELGENE CORP	EQUITY	COMMON STOCK		27,110.00			353,452.95
12/31/2015	JJ1P	JP MORGAN	'192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	COMMON STOCK		15,300.00			99,971.85
12/31/2015	JJ1P	JP MORGAN	'363576109	ARTHUR J GALLAGHER + CO	EQUITY	COMMON STOCK		32,830.00			146,321.80
12/31/2015	JJ1P	JP MORGAN	'45337C102	INCYTE CORP	EQUITY	COMMON STOCK		1,260.00			14,876.14
12/31/2015	JJ1P	JP MORGAN	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK		17,157.00			235,025.97
12/31/2015	JJ1P	JP MORGAN	'015271109	ALEXANDRIA REAL ESTATE EQUIT	EQUITY	REAL ESTATE INV TRST		1,530.00			15,050.74
12/31/2015	JJ1P	JP MORGAN	'375558103	GILEAD SCIENCES INC	EQUITY	COMMON STOCK		22,430.00			247,091.14
12/31/2015	JJ1P	JP MORGAN	'49427F108	KILROY REALTY CORP	EQUITY	REAL ESTATE INV TRST		2,010.00			13,846.91
12/31/2015	JJ1P	JP MORGAN	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK		56,980.00			642,460.93
12/31/2015	JJ1P	JP MORGAN	'742718109	PROCTER + GAMBLE CO/THE	EQUITY	COMMON STOCK		24,470.00			211,543.39
12/31/2015	JJ1P	JP MORGAN	'037833100	APPLE INC	EQUITY	COMMON STOCK		89,290.00			1,023,190.48
12/31/2015	JJ1P	JP MORGAN	'086516101	BEST BUY CO INC	EQUITY	COMMON STOCK		21,820.00			72,332.31
12/31/2015	JJ1P	JP MORGAN	'369604103	GENERAL ELECTRIC CO W/D	EQUITY	COMMON STOCK		67,062.00			227,418.01
12/31/2015	JJ1P	JP MORGAN	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		183,740.00			1,109,763.57
12/31/2015	JJ1P	JP MORGAN	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK		138,630.00			480,077.32
12/31/2015	JJ1P	JP MORGAN	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		25,890.00			102,960.83
12/31/2015	JJ1P	JP MORGAN	'717081103	PFIZER INC	EQUITY	COMMON STOCK		177,540.00			623,907.27
12/31/2015	JJ1P	JP MORGAN	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		169,450.00			1,002,793.07
12/31/2015	JJ1P	JP MORGAN	'494368103	KIMBERLY CLARK CORP	EQUITY	COMMON STOCK		8,400.00			116,412.06
12/31/2015	JJ1P	JP MORGAN	'574599106	MASCO CORP	EQUITY	COMMON STOCK		50,440.00			155,400.29
12/31/2015	JJ1P	JP MORGAN	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		268,784.00			492,467.79
12/31/2015	JJ1P	JP MORGAN	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		0.09			0.01
12/31/2015	JJ1P	JP MORGAN	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK		47,870.00			358,491.64
12/31/2015	JJ1P	JP MORGAN	'260543103	DOW CHEMICAL CO W/D	EQUITY	COMMON STOCK		18,210.00			102,056.06
12/31/2015	JJ1P	JP MORGAN	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK		82,920.00			686,422.80
12/31/2015	JJ1P	JP MORGAN	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK		63,220.00			381,633.37
12/31/2015	JJ1P	JP MORGAN	'670346105	NUCOR CORP	EQUITY	COMMON STOCK		7,460.00			32,729.11
12/31/2015	JJ1P	JP MORGAN	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK		36,500.00			217,792.52
12/31/2015	JJ1P	JP MORGAN	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK		6,080.00			106,897.22
12/31/2015	JJ1P	JP MORGAN	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK		14,170.00			102,738.77
12/31/2015	JJ1P	JP MORGAN	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK		43,590.00			399,851.40
12/31/2015	JJ1P	JP MORGAN	'913017109	UNITED TECHNOLOGIES CORP	EQUITY	COMMON STOCK		20,740.00			216,913.63
12/31/2015	JJ1P	JP MORGAN	'191216100	COCA COLA CO/THE	EQUITY	COMMON STOCK		44,320.00			207,278.53
12/31/2015	JJ1P	JP MORGAN	'713448108	PEPSICO INC	EQUITY	COMMON STOCK		35,666.00			387,969.10
12/31/2015	JJ1P	JP MORGAN	'49446R109	KIMCO REALTY CORP	EQUITY	REAL ESTATE INV TRST		6,720.00			19,357.51
12/31/2015	JJ1P	JP MORGAN	'886547108	TIFFANY + CO	EQUITY	COMMON STOCK		6,130.00			50,911.79
12/31/2015	JJ1P	JP MORGAN	'929042109	VORNADO REALTY TRUST	EQUITY	REAL ESTATE INV TRST		3,980.00			43,311.14
12/31/2015	JJ1P	JP MORGAN	'053484101	AVALONBAY COMMUNITIES INC	EQUITY	REAL ESTATE INV TRST		1,540.00			30,869.93
12/31/2015	JJ1P	JP MORGAN	'101121101	BOSTON PROPERTIES INC	EQUITY	REAL ESTATE INV TRST		3,400.00			47,208.00
12/31/2015	JJ1P	JP MORGAN	'78440X101	SL GREEN REALTY CORP	EQUITY	REAL ESTATE INV TRST		2,410.00			29,642.10
12/31/2015	JJ1P	JP MORGAN	'828806109	SIMON PROPERTY GROUP INC	EQUITY	REAL ESTATE INV TRST		2,820.00			59,693.22
12/31/2015	JJ1P	JP MORGAN	'194162103	COLGATE PALMOLIVE CO	EQUITY	COMMON STOCK		9,390.00			68,102.10
12/31/2015	JJ1P	JP MORGAN	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK		19,730.00			387,118.98
12/31/2015	JJ1P	JP MORGAN	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK		11,457.00			86,997.23
12/31/2015	JJ1P	JP MORGAN	'427866108	HERSHEY CO/THE	EQUITY	COMMON STOCK		3,460.00			33,625.75
12/31/2015	JJ1P	JP MORGAN	'482480100	KLA TENCOR CORP	EQUITY	COMMON STOCK		4,262.00			32,177.35
12/31/2015	JJ1P	JP MORGAN	'872540109	TIJX COMPANIES INC	EQUITY	COMMON STOCK		25,120.00			193,917.69
12/31/2015	JJ1P	JP MORGAN	'929160109	VULCAN MATERIALS CO	EQUITY	COMMON STOCK		3,010.00			31,120.26
12/31/2015	JJ1P	JP MORGAN	'59156R108	METLIFE INC	EQUITY	COMMON STOCK		50,120.00			263,050.11
12/31/2015	JJ1P	JP MORGAN	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK		73,700.00			264,210.16
12/31/2015	JJ1P	JP MORGAN	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK		19,080.00			195,127.84
12/31/2015	JJ1P	JP MORGAN	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK		44,290.00			567,219.30
12/31/2015	JJ1P	JP MORGAN	'918204108	VF CORP	EQUITY	COMMON STOCK		6,340.00			42,965.41
12/31/2015	JJ1P	JP MORGAN	'09247X101	BLACKROCK INC	EQUITY	COMMON STOCK		7,980.00			295,825.64
12/31/2015	JJ1P	JP MORGAN	'573284106	MARTIN MARIETTA MATERIALS	EQUITY	COMMON STOCK		4,450.00			66,166.39
12/31/2015	JJ1P	JP MORGAN	'693718108	PACCAR INC	EQUITY	COMMON STOCK		40,372.00			208,328.61
12/31/2015	JJ1P	JP MORGAN	'G5876H105	MARVELL TECHNOLOGY GROUP LTD	EQUITY	COMMON STOCK		24,300.00			23,332.71
12/31/2015	JJ1P	JP MORGAN	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK		9,890.00			206,663.32
12/31/2015	JJ1P	JP MORGAN	'343412102	FLUOR CORP	EQUITY	COMMON STOCK		14,048.00			72,215.56
12/31/2015	JJ1P	JP MORGAN	'00817Y108	AETNA INC	EQUITY	COMMON STOCK		22,500.00			264,837.12
12/31/2015	JJ1P	JP MORGAN	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		2,607,126.58			283,826.16
12/31/2015	JJ1P	JP MORGAN	'755111507	RAYTHEON COMPANY	EQUITY	COMMON STOCK		5,500.00			74,563.62
12/31/2015	JJ1P	JP MORGAN	'166764100	CHEVRON CORP	EQUITY	COMMON STOCK		12,670.00			124,084.17
12/31/2015	JJ1P	JP MORGAN	'912909108	UNITED STATES STEEL CORP	EQUITY	COMMON STOCK		124,106.00			107,816.68
12/31/2015	JJ1P	JP MORGAN	'988498101	YUM BRANDS INC	EQUITY	COMMON STOCK		5,700.00			45,329.96
12/31/2015	JJ1P	JP MORGAN	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK		32,550.00			199,963.78
12/31/2015	JJ1P	JP MORGAN	'228368106	CROWN HOLDINGS INC	EQUITY	COMMON STOCK		16,280.00			89,857.15
12/31/2015	JJ1P	JP MORGAN	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK		9,430.00			314,499.44
12/31/2015	JJ1P	JP MORGAN	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK		27,260.00			278,723.92
12/31/2015	JJ1P	JP MORGAN	'78486Q101	SVB FINANCIAL GROUP	EQUITY	COMMON STOCK		4,600.00			59,542.90
12/31/2015	JJ1P	JP MORGAN	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK		12,460.00			144,354.92
12/31/2015	JJ1P	JP MORGAN	'124857202	CBS CORP CLASS B NON VOTING	EQUITY	COMMON STOCK		26,220.00			134,530.40
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'756577102	RED HAT INC	EQUITY	COMMON STOCK		67,452.00			608,090.08
12/31/2015	JJ1P	JP MORGAN	'87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	COMMON STOCK		7,470.00			28,227.05
12/31/2015	JJ1P	JP MORGAN	'31620M106	FIDELITY NATIONAL INFO SERV	EQUITY	COMMON STOCK		28,646.00			188,984.82
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'82481R106	SHIRE PLC ADR	EQUITY	DEPOSITORY RECEIPTS		4,100.00			91,501.46
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'863667101	STRYKER CORP	EQUITY	COMMON STOCK		36,259.00			366,867.12
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'518439104	ESTEE LAUDER COMPANIES CL A	EQUITY	COMMON STOCK		16,000.00			153,387.15
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'665859104	NORTHERN TRUST CORP	EQUITY	COMMON STOCK		14,304.00			112,259.43
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK		57,000.00			628,041.85
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK		95,935.00			7,059,003.58
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'58155Q103	MCKESSON CORP	EQUITY	COMMON STOCK		95,830.00			2,057,618.06
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'099724106	BORGWARNER INC	EQUITY	COMMON STOCK		5,000.00			23,531.28
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'776696106	ROPER TECHNOLOGIES INC	EQUITY	COMMON STOCK		31,961.00			660,364.91
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'011659109	ALASKA AIR GROUP INC	EQUITY	COMMON STOCK		37,600.00			329,555.05
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'444859102	HUMANA INC	EQUITY	COMMON STOCK		8,800.00			171,015.52
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'539830109	LOCKHEED MARTIN CORP	EQUITY	COMMON STOCK		4,900.00			115,836.71
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK		900.00			18,499.41
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'723787107	PIONEER NATURAL RESOURCES CO	EQUITY	COMMON STOCK		5,200.00			70,977.70
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK		86,564.00			1,336,770.82
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK		7,364.00			62,691.81
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'436440101	HOLOGIC INC	EQUITY						

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 10.89%
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'445658107	HUNT (JB) TRANSPRT SVCS INC	EQUITY	COMMON STOCK		24,600.00		196,464.79
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'75886F107	REGENERON PHARMACEUTICALS	EQUITY	COMMON STOCK		18,800.00		1,111,076.58
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'806407102	HENRY SCHEIN INC	EQUITY	COMMON STOCK		8,200.00		141,215.76
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'892356106	TRACTOR SUPPLY COMPANY	EQUITY	COMMON STOCK		67,200.00		625,497.66
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK		116,230.00		2,413,643.29
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'151020104	CELGENE CORP	EQUITY	COMMON STOCK		146,458.00		1,909,480.32
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	COMMON STOCK		24,700.00		161,392.46
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'34354P105	FLOWSERVE CORP	EQUITY	COMMON STOCK		4,100.00		18,782.35
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'45337C102	INCYTE CORP	EQUITY	COMMON STOCK		11,000.00		129,871.11
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK		67,700.00		927,391.62
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'929740108	WABTEC CORP	EQUITY	COMMON STOCK		42,800.00		331,379.64
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'375558103	GILEAD SCIENCES INC	EQUITY	COMMON STOCK		145,400.00		1,601,741.04
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'075887109	BECTON DICKINSON AND CO	EQUITY	COMMON STOCK		45,400.00		761,588.91
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'031162100	AMGEN INC	EQUITY	COMMON STOCK		1,800.00		31,809.85
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'037833100	APPLE INC	EQUITY	COMMON STOCK		114,046.00		1,306,874.02
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK		65,800.00		700,360.77
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK		76,299.00		872,829.09
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'437076102	HOME DEPOT INC	EQUITY	COMMON STOCK		81,800.00		1,177,712.50
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		409,100.00		2,470,906.05
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK		291,600.00		1,009,814.24
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK		140,800.00		1,054,431.24
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK		167,000.00		1,382,448.24
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK		52,765.00		318,520.80
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'883203101	TEXTRON INC	EQUITY	COMMON STOCK		49,300.00		225,470.59
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK		14,200.00		249,661.27
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK		88,300.00		809,976.58
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK		61,211.00		442,207.55
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'571903202	MARRIOTT INTERNATIONAL CL A	EQUITY	COMMON STOCK		36,167.00		263,959.19
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'654106103	NIKE INC CL B	EQUITY	COMMON STOCK		127,728.00		869,073.35
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'14149Y108	CARDINAL HEALTH INC	EQUITY	COMMON STOCK		68,500.00		665,712.03
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'501044101	KROGER CO	EQUITY	COMMON STOCK		2,000.00		9,107.69
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'824348106	SHERWIN WILLIAMS CO/THE	EQUITY	COMMON STOCK		15,900.00		449,357.62
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'125509109	CIGNA CORP	EQUITY	COMMON STOCK		900.00		14,337.26
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'278865100	ECOLAB INC	EQUITY	COMMON STOCK		36,100.00		449,518.53
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK		102,300.00		599,278.82
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'053332102	AUTOZONE INC	EQUITY	COMMON STOCK		6,900.00		557,302.02
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK		94,352.00		1,485,181.97
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK		37,091.00		601,611.27
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'337738108	FISERV INC	EQUITY	COMMON STOCK		84,806.00		844,399.71
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'693506107	PPG INDUSTRIES INC	EQUITY	COMMON STOCK		700.00		7,530.66
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK		39,100.00		292,516.39
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'552953101	MGM RESORTS INTERNATIONAL	EQUITY	COMMON STOCK		160,200.00		396,242.58
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK		107,482.00		1,376,515.34
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'918204108	VF CORP	EQUITY	COMMON STOCK		7,400.00		50,148.90
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'235851102	DANAHER CORP W/D	EQUITY	COMMON STOCK		285,554.00		2,887,358.81
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'00971T101	AKAMAI TECHNOLOGIES INC	EQUITY	COMMON STOCK		12,400.00		71,046.94
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'855244109	STARBUCKS CORP	EQUITY	COMMON STOCK		192,598.00		1,258,665.76
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'21036P108	CONSTELLATION BRANDS INC A	EQUITY	COMMON STOCK		21,900.00		339,598.98
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'00817Y108	AETNA INC	EQUITY	COMMON STOCK		36,000.00		423,739.39
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		2,174,266.31		236,702.61
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'774341101	ROCKWELL COLLINS INC	EQUITY	COMMON STOCK		4,500.00		45,217.29
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'03073E105	AMERISOURCEBERGEN CORP	EQUITY	COMMON STOCK		32,000.00		361,294.14
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	COMMON STOCK		29,200.00		405,624.17
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'64110L106	NETFLIX INC	EQUITY	COMMON STOCK		92,000.00		1,145,587.38
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'171798101	CIMAREX ENERGY CO	EQUITY	COMMON STOCK		9,800.00		95,357.91
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'143130102	CARMAX INC	EQUITY	COMMON STOCK		11,000.00		64,630.19
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK		8,679.00		51,475.09
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK		21,886.00		3,037,734.75
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'46120E602	INTUITIVE SURGICAL INC	EQUITY	COMMON STOCK		11,600.00		689,712.63
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'09062X103	BIOPEN INC	EQUITY	COMMON STOCK		27,906.00		930,691.56
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'22943F100	CTRP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS		90,000.00		453,936.51
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'79466L302	SALESFORCE.COM INC	EQUITY	COMMON STOCK		175,276.00		1,495,990.44
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'517834107	LAS VEGAS SANDS CORP	EQUITY	COMMON STOCK		2,427.00		11,583.26
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK		1,800.00		18,404.37
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'044209104	ASHLAND INC	EQUITY	COMMON STOCK		21,900.00		244,852.68
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		30,126.00		619,991.14
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK		31,275.00		362,335.49
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'451734107	IHS INC CLASS A	EQUITY	COMMON STOCK		10,100.00		130,218.71
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	COMMON STOCK		206,384.00		779,867.71
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'169656105	CHIPOTLE MEXICAN GRILL INC	EQUITY	COMMON STOCK		3,955.00		206,605.69
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'57636Q104	MASTERCARD INC CLASS A	EQUITY	COMMON STOCK		231,090.00		2,449,356.60
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'410345102	HANESBRANDS INC	EQUITY	COMMON STOCK		205,900.00		659,685.46
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK		4,500.00		24,832.77
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK		38,900.00		174,561.27
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK		6,757.00		68,308.21
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		318,820.00		2,691,644.26
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK		1,000.00		7,040.33
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'Y04865104	AVAGO TECHNOLOGIES LTD	EQUITY	COMMON STOCK		1,200.00		18,962.19
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'88160R101	TESLA MOTORS INC	EQUITY	COMMON STOCK		14,570.00		380,696.77
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	COMMON STOCK		74,900.00		828,856.79
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK		78,500.00		489,682.50
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY	COMMON STOCK		39,959.00		1,102,416.74
12/31/2015	JJ1U	GOLDMAN SACHS	'742962103	PRIVATEBANCORP INC	EQUITY	COMMON STOCK		99,257.00		443,248.32
12/31/2015	JJ1U	GOLDMAN SACHS	'29362U104	ENTEGRIS INC	EQUITY	COMMON STOCK		187,296.00		270,576.28
12/31/2015	JJ1U	GOLDMAN SACHS	'588056101	MERCER INTERNATIONAL INC	EQUITY	COMMON STOCK		25,181.00		24,809.15
12/31/2015	JJ1U	GOLDMAN SACHS	'004239109	ACADIA REALTY TRUST	EQUITY	REAL ESTATE INV TRST		98,614.00		355,887.23
12/31/2015	JJ1U	GOLDMAN SACHS	'511656100	LAKELAND FINANCIAL CORP	EQUITY	COMMON STOCK		17,453.00		88,579.38
12/31/2015	JJ1U	GOLDMAN SACHS	'743606105	PROSPERITY BANCSHARES INC	EQUITY	COMMON STOCK		53,687.00		279,725.55
12/31/2015	JJ1U	GOLDMAN SACHS	'320734106	FIRST OF LONG ISLAND CORP	EQUITY	COMMON STOCK		16,750.00		54,704.92
12/31/2015	JJ1U	GOLDMAN SACHS	'59001A102	MERITAGE HOMES CORP	EQUITY	COMMON STOCK		29,713.00		109,948.16
12/31/2015	JJ1U	GOLDMAN SACHS	'59151K108	METHANEX CORP	EQUITY	COMMON STOCK		4,336.00		15,582.07
12/31/2015	JJ1U	GOLDMAN SACHS	'059692103	BANCORPSOUTH INC	EQUITY	COMMON STOCK		108,748.00		284,015.36
12/31/2015	JJ1U	GOLDMAN SACHS	'97650W108	WINTRUST FINANCIAL CORP	EQUITY	COMMON STOCK		12,322.00		65,086.71
12/31/2015	JJ1U	GOLDMAN SACHS	'M81873107	RADWARE LTD	EQUITY	COMMON STOCK		66,368.00		110,834.35
12/31/2015	JJ1U	GOLDMAN SACHS	'320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY	COMMON STOCK		59,659.00		119,699.30
12/31/2015	JJ1U	GOLDMAN SACHS	'95082P105	WESCO INTERNATIONAL INC	EQUITY	COMMON STOCK		21,377.00		101,652.88
12/31/2015	JJ1U	GOLDMAN SACHS	'12709P103	CABOT MICROELECTRONICS CORP	EQUITY	COMMON STOCK		20,709.00		98,701.83
12/31/2015	JJ1U	GOLDMAN SACHS	'46069S109	INTERSIL CORP A	EQUITY	COMMON STOCK		189,442.00		263,158.41
12/31/2015	JJ1U	GOLDMAN SACHS	'011311107	ALAMO GROUP INC	EQUITY	COMMON STOCK		17,298.00		98,112.40
12/31/2015	JJ1U	GOLDMAN SACHS	'201723103	COMMERCIAL METALS CO	EQUITY	COMMON STOCK		87,810.00		130,869.28
12/31/2015	JJ1U	GOLDMAN SACHS	'231561101	CURTISS WRIGHT CORP	EQUITY	COMMON STOCK		25,729.00		191,868.54
12/31/2015	JJ1U	GOLDMAN SACHS	'253922108	DIME COMMUNITY BANCSHARES	EQUITY	COMMON STOCK		29,852.00		56,839.93
12/31/2015	JJ1U	GOLDMAN SACHS	'42722X106	HERITAGE FINANCIAL CORP	EQUITY	COMMON STOCK		28,722.00		58,909.57

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	
									%	10.89%
12/31/2015	JJ1U	GOLDMAN SACHS	'747316107	QUAKER CHEMICAL CORP	EQUITY	COMMON STOCK		12,487.00		105,027.52
12/31/2015	JJ1U	GOLDMAN SACHS	'000957100	ABM INDUSTRIES INC	EQUITY	COMMON STOCK		73,317.00		227,238.78
12/31/2015	JJ1U	GOLDMAN SACHS	'101119105	BOSTON PRIVATE FINL HOLDING	EQUITY	COMMON STOCK		102,754.00		126,853.39
12/31/2015	JJ1U	GOLDMAN SACHS	'179895107	CLARCOR INC	EQUITY	COMMON STOCK		23,679.00		128,066.41
12/31/2015	JJ1U	GOLDMAN SACHS	'190897108	COBIZ FINANCIAL INC	EQUITY	COMMON STOCK		45,015.00		65,765.79
12/31/2015	JJ1U	GOLDMAN SACHS	'37637Q105	GLACIER BANCORP INC	EQUITY	COMMON STOCK		75,835.00		219,026.79
12/31/2015	JJ1U	GOLDMAN SACHS	'84610H108	SOVRAN SELF STORAGE INC	EQUITY	REAL ESTATE INV TRST		24,886.00		290,727.15
12/31/2015	JJ1U	GOLDMAN SACHS	'216831107	COOPER TIRE + RUBBER	EQUITY	COMMON STOCK		28,288.00		116,562.39
12/31/2015	JJ1U	GOLDMAN SACHS	'451107106	IDACORP INC	EQUITY	COMMON STOCK		40,959.00		303,213.52
12/31/2015	JJ1U	GOLDMAN SACHS	'750236101	RADIAN GROUP INC	EQUITY	COMMON STOCK		147,790.00		215,434.83
12/31/2015	JJ1U	GOLDMAN SACHS	'902788108	UMB FINANCIAL CORP	EQUITY	COMMON STOCK		26,401.00		133,792.07
12/31/2015	JJ1U	GOLDMAN SACHS	'009128307	AIR METHODS CORP	EQUITY	COMMON STOCK		50,337.00		229,774.85
12/31/2015	JJ1U	GOLDMAN SACHS	'03232P405	AMSURG CORP	EQUITY	COMMON STOCK		19,355.00		160,138.98
12/31/2015	JJ1U	GOLDMAN SACHS	'067806109	BARNES GROUP INC	EQUITY	COMMON STOCK		43,786.00		168,696.53
12/31/2015	JJ1U	GOLDMAN SACHS	'203607106	COMMUNITY BANK SYSTEM INC	EQUITY	COMMON STOCK		41,786.00		181,689.22
12/31/2015	JJ1U	GOLDMAN SACHS	'207410101	CONMED CORP	EQUITY	COMMON STOCK		18,846.00		90,376.48
12/31/2015	JJ1U	GOLDMAN SACHS	'253798102	DIGI INTERNATIONAL INC	EQUITY	COMMON STOCK		4,370.00		5,413.95
12/31/2015	JJ1U	GOLDMAN SACHS	'29084Q100	EMCOR GROUP INC	EQUITY	COMMON STOCK		51,569.00		269,700.66
12/31/2015	JJ1U	GOLDMAN SACHS	'297425100	ESTERLINE TECHNOLOGIES CORP	EQUITY	COMMON STOCK		41,786.00		368,473.38
12/31/2015	JJ1U	GOLDMAN SACHS	'343873105	FLUSHING FINANCIAL CORP	EQUITY	COMMON STOCK		47,659.00		112,277.44
12/31/2015	JJ1U	GOLDMAN SACHS	'453836108	INDEPENDENT BANK CORP/MA	EQUITY	COMMON STOCK		30,476.00		154,343.37
12/31/2015	JJ1U	GOLDMAN SACHS	'466032109	J + J SNACK FOODS CORP	EQUITY	COMMON STOCK		9,272.00		117,766.81
12/31/2015	JJ1U	GOLDMAN SACHS	'483548103	KAMAN CORP	EQUITY	COMMON STOCK		47,054.00		209,051.58
12/31/2015	JJ1U	GOLDMAN SACHS	'610236101	MONRO MUFFLER BRAKE INC	EQUITY	COMMON STOCK		10,964.00		79,040.29
12/31/2015	JJ1U	GOLDMAN SACHS	'615394202	MOOG INC CLASS A	EQUITY	COMMON STOCK		32,809.00		216,449.17
12/31/2015	JJ1U	GOLDMAN SACHS	'651824104	NEWPORT CORP	EQUITY	COMMON STOCK		78,836.00		136,204.61
12/31/2015	JJ1U	GOLDMAN SACHS	'749607107	RLI CORP	EQUITY	COMMON STOCK		24,326.00		163,530.20
12/31/2015	JJ1U	GOLDMAN SACHS	'29266S106	ENDOLOGIX INC	EQUITY	COMMON STOCK		155,877.00		167,999.32
12/31/2015	JJ1U	GOLDMAN SACHS	'84489S102	SOUTHWEST GAS CORP	EQUITY	COMMON STOCK		46,684.00		280,338.42
12/31/2015	JJ1U	GOLDMAN SACHS	'860630102	STIFEL FINANCIAL CORP	EQUITY	COMMON STOCK		45,504.00		209,843.65
12/31/2015	JJ1U	GOLDMAN SACHS	'91879Q109	VAIL RESORTS INC	EQUITY	COMMON STOCK		23,205.00		323,331.42
12/31/2015	JJ1U	GOLDMAN SACHS	'929328102	WSFS FINANCIAL CORP	EQUITY	COMMON STOCK		28,902.00		101,818.50
12/31/2015	JJ1U	GOLDMAN SACHS	'942749102	WATTS WATER TECHNOLOGIES A	EQUITY	COMMON STOCK		38,130.00		206,182.25
12/31/2015	JJ1U	GOLDMAN SACHS	'980745103	WOODWARD INC	EQUITY	COMMON STOCK		16,934.00		91,549.63
12/31/2015	JJ1U	GOLDMAN SACHS	'035290105	ANIXTER INTERNATIONAL INC	EQUITY	COMMON STOCK		28,105.00		184,773.17
12/31/2015	JJ1U	GOLDMAN SACHS	'092113109	BLACK HILLS CORP	EQUITY	COMMON STOCK		41,220.00		208,351.66
12/31/2015	JJ1U	GOLDMAN SACHS	'126501105	CTS CORP	EQUITY	COMMON STOCK		60,332.00		115,860.82
12/31/2015	JJ1U	GOLDMAN SACHS	'126600105	CVB FINANCIAL CORP	EQUITY	COMMON STOCK		101,993.00		187,871.55
12/31/2015	JJ1U	GOLDMAN SACHS	'144577103	CARRIZO OIL + GAS INC	EQUITY	COMMON STOCK		63,773.00		205,364.47
12/31/2015	JJ1U	GOLDMAN SACHS	'32020R109	FIRST FINL BANKSHARES INC	EQUITY	COMMON STOCK		55,787.00		183,230.86
12/31/2015	JJ1U	GOLDMAN SACHS	'320817109	FIRST MERCHANTS CORP	EQUITY	COMMON STOCK		44,817.00		124,024.83
12/31/2015	JJ1U	GOLDMAN SACHS	'349853101	FORWARD AIR CORP	EQUITY	COMMON STOCK		52,421.00		245,451.14
12/31/2015	JJ1U	GOLDMAN SACHS	'361268105	G + K SERVICES INC CL A	EQUITY	COMMON STOCK		15,234.00		104,316.95
12/31/2015	JJ1U	GOLDMAN SACHS	'405217100	HAIN CELESTIAL GROUP INC	EQUITY	COMMON STOCK		13,938.00		61,286.47
12/31/2015	JJ1U	GOLDMAN SACHS	'457985208	INTEGRA LIFESCIENCES HOLDING	EQUITY	COMMON STOCK		24,053.00		177,484.78
12/31/2015	JJ1U	GOLDMAN SACHS	'537008104	LITTELFUSE INC	EQUITY	COMMON STOCK		11,094.00		129,241.75
12/31/2015	JJ1U	GOLDMAN SACHS	'556269108	STEVEN MADDEN LTD	EQUITY	COMMON STOCK		20,071.00		66,031.90
12/31/2015	JJ1U	GOLDMAN SACHS	'563571108	MANITOWOC COMPANY INC	EQUITY	COMMON STOCK		113,357.00		189,429.24
12/31/2015	JJ1U	GOLDMAN SACHS	'577933104	MAXIMUS INC	EQUITY	COMMON STOCK		17,972.00		110,054.86
12/31/2015	JJ1U	GOLDMAN SACHS	'60740F105	MOBILE MINI INC	EQUITY	COMMON STOCK		49,693.00		168,408.74
12/31/2015	JJ1U	GOLDMAN SACHS	'682159108	ON ASSIGNMENT INC	EQUITY	COMMON STOCK		29,977.00		146,692.59
12/31/2015	JJ1U	GOLDMAN SACHS	'729132100	PLEXUS CORP	EQUITY	COMMON STOCK		41,993.00		159,639.90
12/31/2015	JJ1U	GOLDMAN SACHS	'73172K104	POLYCOM INC	EQUITY	COMMON STOCK		126,586.00		173,500.89
12/31/2015	JJ1U	GOLDMAN SACHS	'800363103	SANDY SPRING BANCORP INC	EQUITY	COMMON STOCK		22,164.00		65,051.65
12/31/2015	JJ1U	GOLDMAN SACHS	'816850101	SEMTECH CORP	EQUITY	COMMON STOCK		79,439.00		163,623.32
12/31/2015	JJ1U	GOLDMAN SACHS	'844767103	SOUTHWEST BANCORP INC/OKLA	EQUITY	COMMON STOCK		31,428.00		59,806.51
12/31/2015	JJ1U	GOLDMAN SACHS	'854231107	STANDEX INTERNATIONAL CORP	EQUITY	COMMON STOCK		8,571.00		77,586.12
12/31/2015	JJ1U	GOLDMAN SACHS	'89609S106	TRICO BANCSHARES	EQUITY	COMMON STOCK		23,905.00		71,410.68
12/31/2015	JJ1U	GOLDMAN SACHS	'101388106	BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	COMMON STOCK		36,054.00		116,691.35
12/31/2015	JJ1U	GOLDMAN SACHS	'124830100	CBL + ASSOCIATES PROPERTIES	EQUITY	REAL ESTATE INV TRST		81,898.00		110,289.28
12/31/2015	JJ1U	GOLDMAN SACHS	'232806109	CYPRESS SEMICONDUCTOR CORP	EQUITY	COMMON STOCK		115,629.00		123,488.38
12/31/2015	JJ1U	GOLDMAN SACHS	'286082102	ELECTRONICS FOR IMAGING	EQUITY	COMMON STOCK		34,086.00		173,442.31
12/31/2015	JJ1U	GOLDMAN SACHS	'38388F108	WR GRACE + CO	EQUITY	COMMON STOCK		23,566.00		255,500.59
12/31/2015	JJ1U	GOLDMAN SACHS	'431284108	HIGHWOODS PROPERTIES INC	EQUITY	REAL ESTATE INV TRST		65,800.00		312,322.08
12/31/2015	JJ1U	GOLDMAN SACHS	'466367109	JACK IN THE BOX INC	EQUITY	COMMON STOCK		29,415.00		245,646.81
12/31/2015	JJ1U	GOLDMAN SACHS	'55306N104	MKS INSTRUMENTS INC	EQUITY	COMMON STOCK		49,025.00		192,136.73
12/31/2015	JJ1U	GOLDMAN SACHS	'63633D104	NATL HEALTH INVESTORS INC	EQUITY	REAL ESTATE INV TRST		23,307.00		154,447.18
12/31/2015	JJ1U	GOLDMAN SACHS	'69360J107	PS BUSINESS PARKS INC/CA	EQUITY	REAL ESTATE INV TRST		37,031.00		352,465.18
12/31/2015	JJ1U	GOLDMAN SACHS	'826919102	SILICON LABORATORIES INC	EQUITY	COMMON STOCK		16,334.00		86,314.27
12/31/2015	JJ1U	GOLDMAN SACHS	'947890109	WEBSTER FINANCIAL CORP	EQUITY	COMMON STOCK		97,554.00		394,967.68
12/31/2015	JJ1U	GOLDMAN SACHS	'676220106	OFFICE DEPOT INC	EQUITY	COMMON STOCK		46,209.00		28,372.39
12/31/2015	JJ1U	GOLDMAN SACHS	'USD	US DOLLAR	CASH	FOREIGN CURRENCY			0.04	0.00
12/31/2015	JJ1U	GOLDMAN SACHS	'603158106	MINERALS TECHNOLOGIES INC	EQUITY	COMMON STOCK		9,158.00		45,721.98
12/31/2015	JJ1U	GOLDMAN SACHS	'142339100	CARLISLE COS INC	EQUITY	COMMON STOCK		11,301.00		109,114.34
12/31/2015	JJ1Y	DODGE & COX	'77119S104	ROCHE HOLDINGS LTD SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		364,000.00		1,365,944.23
12/31/2015	JJ1U	GOLDMAN SACHS	'64115T104	NETSCOUT SYSTEMS INC	EQUITY	COMMON STOCK		31,631.00		105,716.21
12/31/2015	JJ1U	GOLDMAN SACHS	'21248S106	CONVERGYS CORP	EQUITY	COMMON STOCK		78,422.00		212,497.15
12/31/2015	JJ1U	GOLDMAN SACHS	'73179P106	POLYONE CORPORATION	EQUITY	COMMON STOCK		50,996.00		176,322.16
12/31/2015	JJ1U	GOLDMAN SACHS	'92924F106	WGL HOLDINGS INC	EQUITY	COMMON STOCK		16,016.00		109,828.73
12/31/2015	JJ1U	GOLDMAN SACHS	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		10,799,252.56		1,175,666.11
12/31/2015	JJ1Y	DODGE & COX	'054937107	BB+T CORP	EQUITY	COMMON STOCK		165,900.00		682,878.38
12/31/2015	JJ1Y	DODGE & COX	'278642103	EBAY INC	EQUITY	COMMON STOCK		26,600.00		79,577.20
12/31/2015	JJ1Y	DODGE & COX	'037411105	APACHE CORP	EQUITY	COMMON STOCK		158,100.00		765,401.49
12/31/2015	JJ1Y	DODGE & COX	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK		5,500.00		84,934.15
12/31/2015	JJ1Y	DODGE & COX	'871503108	SYMANTEC CORP	EQUITY	COMMON STOCK		500,000.00		1,143,087.83
12/31/2015	JJ1Y	DODGE & COX	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK		300,000.00		2,357,373.70
12/31/2015	JJ1Y	DODGE & COX	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK		365,000.00		1,079,028.64
12/31/2015	JJ1Y	DODGE & COX	'268648102	EMC CORP/MA	EQUITY	COMMON STOCK		525,000.00		1,467,724.77
12/31/2015	JJ1Y	DODGE & COX	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		417,400.00		2,521,036.88
12/31/2015	JJ1Y	DODGE & COX	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK		185,000.00		1,234,589.29
12/31/2015	JJ1Y	DODGE & COX	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		431,333.00		2,552,598.06
12/31/2015	JJ1Y	DODGE & COX	'06050S104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		1,070,000.00		1,960,460.94
12/31/2015	JJ1Y	DODGE & COX	'USD	US DOLLAR	CASH	FOREIGN CURRENCY			0.02	0.00
12/31/2015	JJ1Y	DODGE & COX	'127387108	CADENCE DESIGN SYS INC	EQUITY	COMMON STOCK		128,800.00		291,795.27
12/31/2015	JJ1Y	DODGE & COX	'871607107	SYNOPSYS INC	EQUITY	COMMON STOCK		95,600.00		474,688.01
12/31/2015	JJ1Y	DODGE & COX	'87612E106	TARGET CORP	EQUITY	COMMON STOCK		74,400.00		588,111.50
12/31/2015	JJ1Y	DODGE & COX	'025816109	AMERICAN EXPRESS CO	EQUITY	COMMON STOCK		110,000.00		832,875.56
12/31/2015	JJ1Y	DODGE & COX	'412822108	HARLEY DAVIDSON INC	EQUITY	COMMON STOCK		42,500.00		210,009.73
12/31/2015	JJ1Y	DODGE & COX	'007924103	AEGON N.V. NY REG SHR	EQUITY	DEPOSITORY RECEIPTS		600,013.00		370,368.48
12/31/2015	JJ1Y	DODGE & COX	'125509109	CIGNA CORP	EQUITY	COMMON STOCK		80,000.00		1,274,423.18
12/31/2015	JJ1Y	DODGE & COX	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK		71,800.00		1,408,775.62
12/31/2015	JJ1Y	DODGE & COX	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK		218,800.00		1,661,429.17
12/31/2015	JJ1Y	DODGE & COX	'057224107	BAKER HUGHES INC	EQUITY	COMMON STOCK		185,000.00		929,466.49

										Basis	1
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	%		10.89%
12/31/2015	JJ1Y	DODGE & COX	'219350105	CORNING INC	EQUITY	COMMON STOCK		373,000.00			742,292.93
12/31/2015	JJ1Y	DODGE & COX	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK		79,500.00			1,289,479.82
12/31/2015	JJ1Y	DODGE & COX	'57772K101	MAXIM INTEGRATED PRODUCTS	EQUITY	COMMON STOCK		140,100.00			579,578.19
12/31/2015	JJ1Y	DODGE & COX	'59156R108	METLIFE INC	EQUITY	COMMON STOCK		165,000.00			865,987.01
12/31/2015	JJ1Y	DODGE & COX	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK		625,000.00			2,240,588.23
12/31/2015	JJ1Y	DODGE & COX	'046353108	ASTRAZENECA PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		79,900.00			295,309.12
12/31/2015	JJ1Y	DODGE & COX	'66987V109	NOVARTIS AG SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS		205,000.00			1,920,191.59
12/31/2015	JJ1Y	DODGE & COX	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK		75,400.00			965,643.15
12/31/2015	JJ1Y	DODGE & COX	'235851102	DANAHER CORP W/D	EQUITY	COMMON STOCK		49,600.00			501,526.85
12/31/2015	JJ1Y	DODGE & COX	'637071101	NATIONAL OILWELL VARCO INC	EQUITY	COMMON STOCK		125,000.00			455,738.23
12/31/2015	JJ1Y	DODGE & COX	'48203R104	JUNIPER NETWORKS INC	EQUITY	COMMON STOCK		51,851.00			155,796.08
12/31/2015	JJ1Y	DODGE & COX	'189754104	COACH INC	EQUITY	COMMON STOCK		98,900.00			352,397.32
12/31/2015	JJ1Y	DODGE & COX	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		165,000.00			1,186,084.26
12/31/2015	JJ1Y	DODGE & COX	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		31,310,566.25			3,408,640.68
12/31/2015	JJ1Y	DODGE & COX	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS		318,537.00			1,479,003.57
12/31/2015	JJ1Y	DODGE & COX	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK		268,950.00			1,652,235.31
12/31/2015	JJ1Y	DODGE & COX	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK		3,500.00			485,793.28
12/31/2015	JJ1Y	DODGE & COX	'150870103	CELANESE CORP SERIES A	EQUITY	COMMON STOCK		88,200.00			646,498.47
12/31/2015	JJ1Y	DODGE & COX	'53071M104	LIBERTY INTERACTIVE CORP Q A	EQUITY	COMMON STOCK		205,700.00			611,794.10
12/31/2015	JJ1Y	DODGE & COX	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK		356,400.00			1,599,322.27
12/31/2015	JJ1Y	DODGE & COX	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK		32,200.00			325,517.88
12/31/2015	JJ1Y	DODGE & COX	'928563402	VMWARE INC CLASS A	EQUITY	COMMON STOCK		28,500.00			175,517.87
12/31/2015	JJ1Y	DODGE & COX	'25470M109	DISH NETWORK CORP A	EQUITY	COMMON STOCK		66,200.00			412,090.35
12/31/2015	JJ1Y	DODGE & COX	'64110D104	NETAPP INC	EQUITY	COMMON STOCK		190,900.00			551,357.75
12/31/2015	JJ1Y	DODGE & COX	'88732J207	TIME WARNER CABLE	EQUITY	COMMON STOCK		114,889.00			2,321,257.51
12/31/2015	JJ1Y	DODGE & COX	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK		225,166.00			1,585,243.48
12/31/2015	JJ1Y	DODGE & COX	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK		152,500.00			876,917.11
12/31/2015	JJ1Y	DODGE & COX	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK		134,775.00			947,980.45
12/31/2015	JJ1Y	DODGE & COX	'30219G108	EXPRESS SCRIPTS HOLDING CO	EQUITY	COMMON STOCK		156,700.00			1,491,146.86
12/31/2015	JJ1Y	DODGE & COX	'00101J106	ADT CORP/THE	EQUITY	COMMON STOCK		115,187.00			413,565.61
12/31/2015	JJ1Y	DODGE & COX	'65249B109	NEWS CORP CLASS A	EQUITY	COMMON STOCK		68,600.00			99,774.80
12/31/2015	JJ1Y	DODGE & COX	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK		277,500.00			820,508.44
12/31/2015	JJ1Y	DODGE & COX	'90130A200	TWENTY FIRST CENTURY FOX B	EQUITY	COMMON STOCK		97,000.00			287,547.55
12/31/2015	JJ1Y	DODGE & COX	'85207U105	SPRINT CORP	EQUITY	COMMON STOCK		1,001,340.00			394,621.22
12/31/2015	JJ1Y	DODGE & COX	'67011P100	NOW INC	EQUITY	COMMON STOCK		15,400.00			26,522.69
12/31/2015	JJ1Y	DODGE & COX	'G48833100	WEATHERFORD INTERNATIONAL PL	EQUITY	COMMON STOCK		250,000.00			228,345.40
12/31/2015	JJ1Y	DODGE & COX	'G91442106	TYCO INTERNATIONAL PLC	EQUITY	COMMON STOCK		124,975.00			433,878.34
12/31/2015	JJ1Y	DODGE & COX	'036752103	ANTHEM INC	EQUITY	COMMON STOCK		26,300.00			399,239.43
12/31/2015	JJ1Y	DODGE & COX	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		59,500.00			498,249.12
12/31/2015	JJ1Y	DODGE & COX	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		16,543.00			1,366,714.11
12/31/2015	JJ1Y	DODGE & COX	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		7,000.00			592,889.17
12/31/2015	JJ1Y	DODGE & COX	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		895,000.00			1,481,006.36
12/31/2015	JJ1Y	DODGE & COX	'40434L105	HP INC	EQUITY	COMMON STOCK		800,000.00			1,031,174.09
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'487836108	KELLOGG CO	EQUITY	COMMON STOCK		55,700.00			438,231.46
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'842587107	SOUTHERN CO/THE	EQUITY	COMMON STOCK		117,100.00			596,485.98
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'91529Y106	UNUM GROUP	EQUITY	COMMON STOCK		226,400.00			820,503.65
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'020002101	ALLSTATE CORP	EQUITY	COMMON STOCK		114,900.00			776,661.88
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'231021106	CUMMINS INC	EQUITY	COMMON STOCK		168,100.00			1,610,608.68
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'444859102	HUMANA INC	EQUITY	COMMON STOCK		27,500.00			534,423.50
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'460146103	INTERNATIONAL PAPER CO	EQUITY	COMMON STOCK		244,900.00			1,005,125.84
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'69351T106	PPL CORP	EQUITY	COMMON STOCK		160,100.00			594,864.32
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'565849106	MARATHON OIL CORP	EQUITY	COMMON STOCK		1,006,400.00			1,379,388.69
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK		146,000.00			1,147,255.20
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		406,400.00			2,454,598.43
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		448,800.00			1,784,813.42
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK		106,800.00			712,725.06
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		125,564.00			743,078.84
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		1,349,609.00			2,472,762.37
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		79,050.00			8,605.82
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'478366107	JOHNSON CONTROLS INC	EQUITY	COMMON STOCK		303,700.00			1,305,636.33
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK		140,400.00			1,014,293.84
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'87612E106	TARGET CORP	EQUITY	COMMON STOCK		97,900.00			773,872.53
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'075896100	BED BATH + BEYOND INC	EQUITY	COMMON STOCK		182,000.00			956,002.45
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'412822108	HARLEY DAVIDSON INC	EQUITY	COMMON STOCK		85,800.00			423,972.58
12/31/2015	JJ1Z	HOTCHKISS & WILEY	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK		28,000.00			549,383.25
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK		87,100.00			555,656.08
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'98978V103	ZOETIS INC	EQUITY	COMMON STOCK		12,300.00			64,167.07
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'501797104	L BRANDS INC	EQUITY	COMMON STOCK		29,200.00			304,599.59
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'872590104	T MOBILE US INC	EQUITY	COMMON STOCK		10,400.00			44,291.71
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK		34,590.00			964,987.49
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK		267,500.00			1,233,296.51
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'43300A104	HILTON WORLDWIDE HOLDINGS IN	EQUITY	COMMON STOCK		200,451.00			466,995.08
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'G97822103	PERRIGO CO PLC	EQUITY	COMMON STOCK		500.00			7,876.42
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'BMMV2K903	TENCENT HOLDINGS LTD	EQUITY	COMMON STOCK		550,400.00			1,180,586.07
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'47215P106	JD.COM INC ADR	EQUITY	DEPOSITORY RECEIPTS		30,300.00			106,430.13
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS		143,507.00			1,269,678.15
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'036752103	ANTHEM INC	EQUITY	COMMON STOCK		53,700.00			815,177.08
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK		96,100.00			890,889.50
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		31,955.00			267,589.09
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK		70,943.00			2,413,514.28
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'07177M103	BAXALTA INC	EQUITY	COMMON STOCK		11,600.00			49,288.64
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'61174X109	MONSTER BEVERAGE CORP	EQUITY	COMMON STOCK		4,000.00			64,866.42
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK		31,300.00			123,351.15
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		48,239.00			3,985,306.29
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		29,232.00			2,475,905.19
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'32008D106	FIRST DATA CORP CLASS A	EQUITY	COMMON STOCK		39,000.00			68,016.99
12/31/2015	JJ9M	T ROWE PRICE LG CAP GROWTH	'N3167J106	FERRARI NV	EQUITY	COMMON STOCK		5,200.00			27,172.83
12/31/2015	JJ9P	CORNERSTONE	'559222401	MAGNA INTERNATIONAL INC	EQUITY	COMMON STOCK		255,100.00			1,126,415.73
12/31/2015	JJ9P	CORNERSTONE	'099724106	BORGWARNER INC	EQUITY	COMMON STOCK		268,400.00			1,263,159.08
12/31/2015	JJ9P	CORNERSTONE	'534187109	LINCOLN NATIONAL CORP	EQUITY	COMMON STOCK		194,000.00			1,061,486.60
12/31/2015	JJ9P	CORNERSTONE	'231021106	CUMMINS INC	EQUITY	COMMON STOCK		108,825.00			1,042,679.89
12/31/2015	JJ9P	CORNERSTONE	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK		73,825.00			679,849.50
12/31/2015	JJ9P	CORNERSTONE	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK		124,000.00			1,398,124.88
12/31/2015	JJ9P	CORNERSTONE	'037833100	APPLE INC	EQUITY	COMMON STOCK		60,000.00			687,551.00
12/31/2015	JJ9P	CORNERSTONE	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK		188,467.00			1,480,957.16
12/31/2015	JJ9P	CORNERSTONE	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK		539,125.00			1,593,784.43
12/31/2015	JJ9P	CORNERSTONE	'364760108	GAP INC/THE	EQUITY	COMMON STOCK		377,700.00			1,015,627.00
12/31/2015	JJ9P	CORNERSTONE	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		321,352.00			1,940,920.56
12/31/2015	JJ9P	CORNERSTONE	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		378,762.00			1,506,282.31
12/31/2015	JJ9P	CORNERSTONE	'693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	COMMON STOCK		111,800.00			1,160,033.62
12/31/2015	JJ9P	CORNERSTONE	'								

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis		10.89%
									%		
12/31/2015	JJ9P	CORNERSTONE	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK		71,400.00			1,123,897.67
12/31/2015	JJ9P	CORNERSTONE	'701094104	PARKER HANNIFIN CORP	EQUITY	COMMON STOCK		131,032.00			1,383,406.62
12/31/2015	JJ9P	CORNERSTONE	'918204108	VF CORP	EQUITY	COMMON STOCK		159,300.00			1,079,556.64
12/31/2015	JJ9P	CORNERSTONE	'902494103	TYSON FOODS INC CL A	EQUITY	COMMON STOCK		215,500.00			1,251,149.36
12/31/2015	JJ9P	CORNERSTONE	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		267,875.00			1,925,589.83
12/31/2015	JJ9P	CORNERSTONE	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		12,742,368.57			1,387,204.42
12/31/2015	JJ9P	CORNERSTONE	'902973304	US BANCORP	EQUITY	COMMON STOCK		236,400.00			1,098,146.84
12/31/2015	JJ9P	CORNERSTONE	'166764100	CHEVRON CORP	EQUITY	COMMON STOCK		133,950.00			1,311,844.82
12/31/2015	JJ9P	CORNERSTONE	'780259206	ROYAL DUTCH SHELL SPON ADR A	EQUITY	DEPOSITORY RECEIPTS		150,608.00			750,773.59
12/31/2015	JJ9P	CORNERSTONE	'256677105	DOLLAR GENERAL CORP	EQUITY	COMMON STOCK		115,000.00			899,778.86
12/31/2015	JJ9P	CORNERSTONE	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		270,075.00			1,521,545.84
12/31/2015	JJ9P	CORNERSTONE	'G3157S106	ENSCO PLC CL A	EQUITY	COMMON STOCK		357,600.00			599,137.40
12/31/2015	JJ9P	CORNERSTONE	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		13,745.00			1,164,180.24
12/31/2015	JJ9P	CORNERSTONE	'H1467J104	CHUBB LTD	EQUITY	COMMON STOCK		92,710.00			1,179,357.84
12/31/2015	JJ9P	CORNERSTONE	'958102105	WESTERN DIGITAL CORP	EQUITY	COMMON STOCK		113,025.00			738,886.66
12/31/2015	JJ1U	GOLDMAN SACHS	'00508X203	ACTUANT CORP A	EQUITY	COMMON STOCK		25,795.00			67,284.13
12/31/2015	JJ1U	GOLDMAN SACHS	'74267C106	PROASSURANCE CORP	EQUITY	COMMON STOCK		19,804.00			104,629.35
12/31/2015	JJ1U	GOLDMAN SACHS	'125141101	CECO ENVIRONMENTAL CORP	EQUITY	COMMON STOCK		52,093.00			43,554.29
12/31/2015	JJ1U	GOLDMAN SACHS	'55264U108	MB FINANCIAL INC	EQUITY	COMMON STOCK		78,922.00			278,119.27
12/31/2015	JJ1U	GOLDMAN SACHS	'69349H107	PNM RESOURCES INC	EQUITY	COMMON STOCK		85,335.00			283,996.46
12/31/2015	JJ1U	GOLDMAN SACHS	'143436400	CARMIKE CINEMAS INC	EQUITY	COMMON STOCK		32,931.00			82,241.05
12/31/2015	JJ1U	GOLDMAN SACHS	'043436104	ASBURY AUTOMOTIVE GROUP	EQUITY	COMMON STOCK		14,193.00			104,203.44
12/31/2015	JJ1U	GOLDMAN SACHS	'92343X100	VERINT SYSTEMS INC	EQUITY	COMMON STOCK		59,916.00			264,564.19
12/31/2015	JJ1U	GOLDMAN SACHS	'11373M107	BROOKLINE BANCORP INC	EQUITY	COMMON STOCK		57,015.00			71,380.12
12/31/2015	JJ1U	GOLDMAN SACHS	'55272X102	MFA FINANCIAL INC	EQUITY	REAL ESTATE INV TRST		244,290.00			175,525.38
12/31/2015	JJ1U	GOLDMAN SACHS	'74386T105	PROVIDENT FINANCIAL SERVICES	EQUITY	COMMON STOCK		65,165.00			142,948.55
12/31/2015	JJ1U	GOLDMAN SACHS	'G30397106	ENDURANCE SPECIALTY HOLDINGS	EQUITY	COMMON STOCK		25,244.00			175,857.37
12/31/2015	JJ1U	GOLDMAN SACHS	'40425J101	HMS HOLDINGS CORP	EQUITY	COMMON STOCK		120,021.00			161,236.25
12/31/2015	JJ1U	GOLDMAN SACHS	'116794108	BRUKER CORP	EQUITY	COMMON STOCK		10,354.00			27,356.99
12/31/2015	JJ1U	GOLDMAN SACHS	'88224Q107	TEXAS CAPITAL BANCSHARES INC	EQUITY	COMMON STOCK		21,477.00			115,549.12
12/31/2015	JJ1U	GOLDMAN SACHS	'G9456A100	GOLAR LNG LTD	EQUITY	COMMON STOCK		46,130.00			79,296.84
12/31/2015	JJ1U	GOLDMAN SACHS	'146229109	CARTER S INC	EQUITY	COMMON STOCK		26,459.00			256,448.46
12/31/2015	JJ1U	GOLDMAN SACHS	'65336K103	NEXSTAR BROADCASTING GROUP A	EQUITY	COMMON STOCK		42,181.00			269,553.69
12/31/2015	JJ1U	GOLDMAN SACHS	'025676206	AMERICAN EQUITY INVT LIFE HL	EQUITY	COMMON STOCK		94,248.00			246,556.36
12/31/2015	JJ1U	GOLDMAN SACHS	'26969P108	EAGLE MATERIALS INC	EQUITY	COMMON STOCK		25,156.00			165,494.85
12/31/2015	JJ1U	GOLDMAN SACHS	'72346Q104	PINNACLE FINANCIAL PARTNERS	EQUITY	COMMON STOCK		47,303.00			264,486.80
12/31/2015	JJ1U	GOLDMAN SACHS	'29275Y102	ENERSYS	EQUITY	COMMON STOCK		15,088.00			91,868.54
12/31/2015	JJ1U	GOLDMAN SACHS	'073685109	BEACON ROOFING SUPPLY INC	EQUITY	COMMON STOCK		49,469.00			221,773.56
12/31/2015	JJ1U	GOLDMAN SACHS	'57060D108	MARKETAXESS HOLDINGS INC	EQUITY	COMMON STOCK		13,522.00			164,269.34
12/31/2015	JJ1U	GOLDMAN SACHS	'74112D101	PRESTIGE BRANDS HOLDINGS INC	EQUITY	COMMON STOCK		24,438.00			136,960.24
12/31/2015	JJ1U	GOLDMAN SACHS	'218681104	CORE MARK HOLDING CO INC	EQUITY	COMMON STOCK		15,070.00			134,431.03
12/31/2015	JJ1U	GOLDMAN SACHS	'75970E107	RENASANT CORP	EQUITY	COMMON STOCK		33,688.00			126,197.34
12/31/2015	JJ1U	GOLDMAN SACHS	'89469A104	TREEHOUSE FOODS INC	EQUITY	COMMON STOCK		52,181.00			445,708.59
12/31/2015	JJ1U	GOLDMAN SACHS	'75524B104	RBC BEARINGS INC	EQUITY	COMMON STOCK		22,479.00			158,063.86
12/31/2015	JJ1U	GOLDMAN SACHS	'03071H100	AMERISAFE INC	EQUITY	COMMON STOCK		17,302.00			95,874.78
12/31/2015	JJ1U	GOLDMAN SACHS	'538034109	LIVE NATION ENTERTAINMENT IN	EQUITY	COMMON STOCK		116,935.00			312,780.72
12/31/2015	JJ1U	GOLDMAN SACHS	'736508847	PORTLAND GENERAL ELECTRIC CO	EQUITY	COMMON STOCK		72,939.00			288,797.49
12/31/2015	JJ1U	GOLDMAN SACHS	'436893200	HOME BANCSHARES INC	EQUITY	COMMON STOCK		38,029.00			167,754.68
12/31/2015	JJ1U	GOLDMAN SACHS	'866264203	SUMMIT STATE BANK	EQUITY	COMMON STOCK		10,827.00			16,089.08
12/31/2015	JJ1U	GOLDMAN SACHS	'483007704	KAISER ALUMINUM CORP	EQUITY	COMMON STOCK		25,407.00			231,399.04
12/31/2015	JJ1U	GOLDMAN SACHS	'45665G303	INFINITY PHARMACEUTICALS INC	EQUITY	COMMON STOCK		105,492.00			90,152.85
12/31/2015	JJ1U	GOLDMAN SACHS	'204166102	COMMVAULT SYSTEMS INC	EQUITY	COMMON STOCK		29,995.00			128,494.31
12/31/2015	JJ1U	GOLDMAN SACHS	'04247X102	ARMSTRONG WORLD INDUSTRIES	EQUITY	COMMON STOCK		23,446.00			116,724.03
12/31/2015	JJ1U	GOLDMAN SACHS	'421924309	HEALTHSOUTH CORP	EQUITY	COMMON STOCK		41,671.00			157,916.77
12/31/2015	JJ1U	GOLDMAN SACHS	'032359309	AMTRUST FINANCIAL SERVICES	EQUITY	COMMON STOCK		23,702.00			158,896.74
12/31/2015	JJ1U	GOLDMAN SACHS	'G3075P101	ENSTAR GROUP LTD	EQUITY	COMMON STOCK		6,732.00			109,961.70
12/31/2015	JJ1U	GOLDMAN SACHS	'48562P103	KAPSTONE PAPER AND PACKAGING	EQUITY	COMMON STOCK		26,051.00			64,066.49
12/31/2015	JJ1U	GOLDMAN SACHS	'61022P100	MONOTYPE IMAGING HOLDINGS IN	EQUITY	COMMON STOCK		33,632.00			86,554.66
12/31/2015	JJ1U	GOLDMAN SACHS	'05566T101	BNC BANCORP	EQUITY	COMMON STOCK		11,995.00			33,142.26
12/31/2015	JJ1U	GOLDMAN SACHS	'388689101	GRAPHIC PACKAGING HOLDING CO	EQUITY	COMMON STOCK		115,497.00			161,319.79
12/31/2015	JJ1U	GOLDMAN SACHS	'G5753U112	MAIDEN HOLDINGS LTD	EQUITY	COMMON STOCK		145,439.00			236,074.36
12/31/2015	JJ1U	GOLDMAN SACHS	'695263103	PACWEST BANCORP	EQUITY	COMMON STOCK		45,444.00			213,227.95
12/31/2015	JJ1U	GOLDMAN SACHS	'404303109	HSN INC	EQUITY	COMMON STOCK		24,233.00			133,674.44
12/31/2015	JJ1U	GOLDMAN SACHS	'22410J106	CRACKER BARREL OLD COUNTRY	EQUITY	COMMON STOCK		5,205.00			71,867.58
12/31/2015	JJ1U	GOLDMAN SACHS	'90187B101	TWO HARBORS INVESTMENT CORP	EQUITY	REAL ESTATE INV TRST		154,214.00			135,987.54
12/31/2015	JJ1U	GOLDMAN SACHS	'489398107	KENNEDY WILSON HOLDINGS INC	EQUITY	COMMON STOCK		106,572.00			279,376.52
12/31/2015	JJ1U	GOLDMAN SACHS	'70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY	REAL ESTATE INV TRST		157,671.00			480,961.43
12/31/2015	JJ1U	GOLDMAN SACHS	'87151Q106	SYMETRA FINANCIAL CORP	EQUITY	COMMON STOCK		15,812.00			54,688.29
12/31/2015	JJ1U	GOLDMAN SACHS	'165240102	CHESAPEAKE LODGING TRUST	EQUITY	REAL ESTATE INV TRST		153,193.00			419,604.23
12/31/2015	JJ1U	GOLDMAN SACHS	'88146M101	TERRENO REALTY CORP	EQUITY	REAL ESTATE INV TRST		88,320.00			217,491.34
12/31/2015	JJ1U	GOLDMAN SACHS	'38173M102	GOLUB CAPITAL BDC INC	EQUITY	COMMON STOCK		26,807.00			48,532.29
12/31/2015	JJ1U	GOLDMAN SACHS	'12621E103	CNO FINANCIAL GROUP INC	EQUITY	COMMON STOCK		189,816.00			394,483.69
12/31/2015	JJ1U	GOLDMAN SACHS	'84763R101	SPECTRUM BRANDS HOLDINGS INC	EQUITY	COMMON STOCK		33,845.00			375,087.51
12/31/2015	JJ1U	GOLDMAN SACHS	'68633D103	ORITANI FINANCIAL CORP	EQUITY	COMMON STOCK		37,876.00			68,035.93
12/31/2015	JJ1U	GOLDMAN SACHS	'444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY	REAL ESTATE INV TRST		88,773.00			271,953.90
12/31/2015	JJ1U	GOLDMAN SACHS	'891826109	TOWER INTERNATIONAL INC	EQUITY	COMMON STOCK		38,758.00			120,548.52
12/31/2015	JJ1U	GOLDMAN SACHS	'04351G101	ASCENA RETAIL GROUP INC	EQUITY	COMMON STOCK		24,010.00			25,746.53
12/31/2015	JJ1U	GOLDMAN SACHS	'695127100	PACIRA PHARMACEUTICALS INC	EQUITY	COMMON STOCK		9,897.00			82,736.77
12/31/2015	JJ1U	GOLDMAN SACHS	'856190103	STATE BANK FINANCIAL CORP	EQUITY	COMMON STOCK		52,143.00			119,378.35
12/31/2015	JJ1U	GOLDMAN SACHS	'36191G107	GNC HOLDINGS INC CL A	EQUITY	COMMON STOCK		20,864.00			70,457.90
12/31/2015	JJ1U	GOLDMAN SACHS	'88362T103	THERMON GROUP HOLDINGS INC	EQUITY	COMMON STOCK		48,254.00			88,884.08
12/31/2015	JJ1U	GOLDMAN SACHS	'74339G101	PROGRESSIVE WASTE SOLUTIONS	EQUITY	COMMON STOCK		82,828.00			212,352.99
12/31/2015	JJ1U	GOLDMAN SACHS	'647551100	NEW MOUNTAIN FINANCE CORP	EQUITY	COMMON STOCK		37,514.00			53,173.43
12/31/2015	JJ1U	GOLDMAN SACHS	'06652V208	BANNER CORPORATION	EQUITY	COMMON STOCK		37,478.00			187,111.62
12/31/2015	JJ1U	GOLDMAN SACHS	'229663109	CUBESMART	EQUITY	REAL ESTATE INV TRST		137,089.00			456,980.95
12/31/2015	JJ1U	GOLDMAN SACHS	'57164Y107	MARRIOTT VACATIONS WORLD	EQUITY	COMMON STOCK		28,745.00			178,215.86
12/31/2015	JJ1U	GOLDMAN SACHS	'98212B103	WPX ENERGY INC	EQUITY	COMMON STOCK		159,069.00			99,400.31
12/31/2015	JJ1U	GOLDMAN SACHS	'737446104	POST HOLDINGS INC	EQUITY	COMMON STOCK		12,797.00			85,957.47
12/31/2015	JJ1U	GOLDMAN SACHS	'34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	COMMON STOCK		26,707.00			36,227.09
12/31/2015	JJ1U	GOLDMAN SACHS	'29977G102	EVERBANK FINANCIAL CORP	EQUITY	COMMON STOCK		97,633.00			169,849.28
12/31/2015	JJ1U	GOLDMAN SACHS	'69327R101	PDC ENERGY INC	EQUITY	COMMON STOCK		25,187.00			146,367.72
12/31/2015	JJ1U	GOLDMAN SACHS	'26817R108	DYNEGY INC	EQUITY	COMMON STOCK		64,786.00			94,509.67
12/31/2015	JJ1U	GOLDMAN SACHS	'08579W103	BERRY PLASTICS GROUP INC	EQUITY	COMMON STOCK		59,635.00			234,887.60
12/31/2015	JJ1U	GOLDMAN SACHS	'69318G106	PBF ENERGY INC CLASS A	EQUITY	COMMON STOCK		51,818.00			207,652.31
12/31/2015	JJ1U	GOLDMAN SACHS	'23283R100	CYRUSONE INC	EQUITY	REAL ESTATE INV TRST		74,792.00			304,927.98
12/31/2015	JJ1U	GOLDMAN SACHS	'05463D100	AXIALL CORP	EQUITY	COMMON STOCK		6,102.00			10,230.18
12/31/2015	JJ1U	GOLDMAN SACHS	'45384B106	INDEPENDENT BANK GROUP INC	EQUITY	COMMON STOCK		14,064.00			48,994.70
12/31/2015	JJ1U	GOLDMAN SACHS	'09257W100	BLACKSTONE MORTGAGE TRU CL A	EQUITY	REAL ESTATE INV TRST		93,533.00			272,484.17
12/31/2015	JJ1U	GOLDMAN SACHS	'552074700	WILLIAM LYON HOMES CL A	EQUITY	COMMON STOCK		28,551.00			51,285.62
12/31/2015	JJ1U	GOLDMAN SACHS	'25272T104	DIAMOND RESORTS INTERNATIONAL	EQUITY	COMMON STOCK		77,750.00			215,924.12
12/31/2015	JJ1U	GOLDMAN SACHS	'122017106	BURLINGTON STORES INC	EQUITY	COMMON STOCK		51,838.00			242,100.58
12/31/2015	JJ1U	GOLDMAN SACHS	'315785105	FIDELITY + GUARANTY LIFE	EQUITY</						

										Basis	1
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	%		10.89%
12/31/2015	JJ1U	GOLDMAN SACHS	'762760106	RICE ENERGY INC	EQUITY	COMMON STOCK		221,383.00			262,700.60
12/31/2015	JJ1U	GOLDMAN SACHS	'211171103	CONTINENTAL BUILDING PRODUCT	EQUITY	COMMON STOCK		72,042.00			136,936.84
12/31/2015	JJ1U	GOLDMAN SACHS	'553498106	MSA SAFETY INC	EQUITY	COMMON STOCK		15,234.00			72,093.13
12/31/2015	JJ1U	GOLDMAN SACHS	'636220303	NATIONAL GENERAL HLDGS	EQUITY	COMMON STOCK		83,609.00			198,972.70
12/31/2015	JJ1U	GOLDMAN SACHS	'300415106	EVERYDAY HEALTH INC	EQUITY	COMMON STOCK		99,116.00			64,957.69
12/31/2015	JJ1U	GOLDMAN SACHS	'60786M105	MOELIS + CO CLASS A	EQUITY	COMMON STOCK		5,826.00			18,507.43
12/31/2015	JJ1U	GOLDMAN SACHS	'701877102	PARSLEY ENERGY INC CLASS A	EQUITY	COMMON STOCK		97,422.00			195,678.77
12/31/2015	JJ1U	GOLDMAN SACHS	'58605Q109	MEMORIAL RESOURCE DEVELOPMEN	EQUITY	COMMON STOCK		136,427.00			239,862.94
12/31/2015	JJ1U	GOLDMAN SACHS	'840441109	SOUTH STATE CORP	EQUITY	COMMON STOCK		27,619.00			216,336.13
12/31/2015	JJ1U	GOLDMAN SACHS	'20786W107	CONNECTONE BANCORP INC	EQUITY	COMMON STOCK		26,061.00			53,026.22
12/31/2015	JJ1U	GOLDMAN SACHS	'892231101	TOWNSQUARE MEDIA INC CL A	EQUITY	COMMON STOCK		20,912.00			27,228.08
12/31/2015	JJ1U	GOLDMAN SACHS	'148806102	CATALENT INC	EQUITY	COMMON STOCK		15,662.00			42,677.44
12/31/2015	JJ1U	GOLDMAN SACHS	'G67506108	OM ASSET MANAGEMENT PLC	EQUITY	COMMON STOCK		108,501.00			181,078.21
12/31/2015	JJ1U	GOLDMAN SACHS	'391416104	GREAT WESTERN BANCORP INC	EQUITY	COMMON STOCK		79,203.00			250,224.22
12/31/2015	JJ1U	GOLDMAN SACHS	'099406100	BOOT BARN HOLDINGS INC	EQUITY	COMMON STOCK		59,760.00			79,956.32
12/31/2015	JJ1U	GOLDMAN SACHS	'52471Y106	LEGACYTEXAS FINANCIAL GROUP	EQUITY	COMMON STOCK		86,747.00			236,282.78
12/31/2015	JJ1U	GOLDMAN SACHS	'86614U100	SUMMIT MATERIALS INC CL A	EQUITY	COMMON STOCK		79,795.24			174,086.46
12/31/2015	JJ1U	GOLDMAN SACHS	'928254101	VIRTU FINANCIAL INC CLASS A	EQUITY	COMMON STOCK		29,770.00			73,374.57
12/31/2015	JJ1U	GOLDMAN SACHS	'632307104	NATERA INC	EQUITY	COMMON STOCK		36,299.00			42,678.46
12/31/2015	JJ1U	GOLDMAN SACHS	'55024U109	LUMENTUM HOLDINGS INC	EQUITY	COMMON STOCK		23,359.00			55,996.63
12/31/2015	JJ1U	GOLDMAN SACHS	'128195104	CALATLANTIC GROUP INC	EQUITY	COMMON STOCK		30,756.00			126,966.31
12/31/2015	JJ1U	GOLDMAN SACHS	'N96617118	WRIGHT MEDICAL GROUP NV	EQUITY	COMMON STOCK		43,492.00			114,486.95
12/31/2015	JJ1U	GOLDMAN SACHS	'G33856108	FERROGLOBE PLC	EQUITY	COMMON STOCK		55,714.00			65,202.33
12/31/2015	JJ1U	GOLDMAN SACHS	'925550105	VIAVI SOLUTIONS INC	EQUITY	COMMON STOCK		242,853.00			161,009.34
12/31/2015	JJ1U	GOLDMAN SACHS	'536797103	LITHIA MOTORS INC CL A	EQUITY	COMMON STOCK		25,081.00			291,257.72
12/31/2015	JJ1U	GOLDMAN SACHS	'646025106	NEW JERSEY RESOURCES CORP	EQUITY	COMMON STOCK		82,383.00			295,607.27
12/31/2015	JJ1U	GOLDMAN SACHS	'024061103	AMERICAN AXLE + MFG HOLDINGS	EQUITY	COMMON STOCK		38,544.00			79,474.36
12/31/2015	JJ1U	GOLDMAN SACHS	'303726103	FAIRCHILD SEMICONDUCTOR INTE	EQUITY	COMMON STOCK		75,235.00			169,625.18
12/31/2015	JJ1U	GOLDMAN SACHS	'063904106	BANK OF THE OZARKS	EQUITY	COMMON STOCK		56,680.00			305,192.78
12/31/2015	JJ1U	GOLDMAN SACHS	'668074305	NORTHWESTERN CORP	EQUITY	COMMON STOCK		47,903.00			282,912.90
12/31/2015	JJ1U	GOLDMAN SACHS	'03762U105	APOLLO COMMERCIAL REAL ESTAT	EQUITY	REAL ESTATE INV TRST		116,143.00			217,855.55
12/31/2015	JJ1V	PRIMECAP	'29362U104	ENTEGRIS INC	EQUITY	COMMON STOCK		34,035.00			49,168.50
12/31/2015	JJ1V	PRIMECAP	'91347P105	UNIVERSAL DISPLAY CORP	EQUITY	COMMON STOCK		57,050.00			338,114.71
12/31/2015	JJ1V	PRIMECAP	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK		108,500.00			1,237,415.44
12/31/2015	JJ1V	PRIMECAP	'750917106	RAMBUS INC	EQUITY	COMMON STOCK		115,000.00			145,101.39
12/31/2015	JJ1V	PRIMECAP	'249906108	DESCARTES SYSTEMS GRP/THE	EQUITY	COMMON STOCK		38,200.00			83,505.94
12/31/2015	JJ1V	PRIMECAP	'315616102	F5 NETWORKS INC	EQUITY	COMMON STOCK		14,000.00			147,778.39
12/31/2015	JJ1V	PRIMECAP	'767744105	RITCHIE BROS AUCTIONEERS	EQUITY	COMMON STOCK		122,525.00			321,597.17
12/31/2015	JJ1V	PRIMECAP	'461202103	INTUIT INC	EQUITY	COMMON STOCK		97,625.00			1,025,601.53
12/31/2015	JJ1V	PRIMECAP	'743315103	PROGRESSIVE CORP	EQUITY	COMMON STOCK		96,350.00			333,556.29
12/31/2015	JJ1V	PRIMECAP	'278642103	EBAY INC	EQUITY	COMMON STOCK		135,000.00			403,869.26
12/31/2015	JJ1V	PRIMECAP	'73755L107	POTASH CORP OF SASKATCHEWAN	EQUITY	COMMON STOCK		41,000.00			76,414.88
12/31/2015	JJ1V	PRIMECAP	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK		11,350.00			87,469.79
12/31/2015	JJ1V	PRIMECAP	'714046109	PERKINELMER INC	EQUITY	COMMON STOCK		74,614.00			435,143.27
12/31/2015	JJ1V	PRIMECAP	'126408103	CSX CORP	EQUITY	COMMON STOCK		66,925.00			189,067.14
12/31/2015	JJ1V	PRIMECAP	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK		14,175.00			130,536.63
12/31/2015	JJ1V	PRIMECAP	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK		64,200.00			991,413.14
12/31/2015	JJ1V	PRIMECAP	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK		11,650.00			99,179.74
12/31/2015	JJ1V	PRIMECAP	'75281A109	RANGE RESOURCES CORP	EQUITY	COMMON STOCK		11,200.00			30,006.82
12/31/2015	JJ1V	PRIMECAP	'038222105	APPLIED MATERIALS INC	EQUITY	COMMON STOCK		210,800.00			428,455.01
12/31/2015	JJ1V	PRIMECAP	'497266106	KIRBY CORP	EQUITY	COMMON STOCK		75,000.00			429,637.73
12/31/2015	JJ1V	PRIMECAP	'00826T108	AFFYMETRIX INC	EQUITY	COMMON STOCK		190,400.00			209,145.45
12/31/2015	JJ1V	PRIMECAP	'225447101	CREE INC	EQUITY	COMMON STOCK		193,300.00			561,235.55
12/31/2015	JJ1V	PRIMECAP	'67066G104	NVIDIA CORP	EQUITY	COMMON STOCK		323,870.00			1,162,112.64
12/31/2015	JJ1V	PRIMECAP	'80004C101	SANDISK CORP	EQUITY	COMMON STOCK		198,125.00			1,639,026.69
12/31/2015	JJ1V	PRIMECAP	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK		40,500.00			456,645.62
12/31/2015	JJ1V	PRIMECAP	'031162100	AMGEN INC	EQUITY	COMMON STOCK		388,300.00			6,862,091.12
12/31/2015	JJ1V	PRIMECAP	'101137107	BOSTON SCIENTIFIC CORP	EQUITY	COMMON STOCK		324,158.00			650,740.69
12/31/2015	JJ1V	PRIMECAP	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK		40,000.00			425,751.23
12/31/2015	JJ1V	PRIMECAP	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK		443,100.00			1,309,911.21
12/31/2015	JJ1V	PRIMECAP	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK		86,600.00			990,668.28
12/31/2015	JJ1V	PRIMECAP	'268648102	EMC CORP/MA	EQUITY	COMMON STOCK		400,125.00			1,118,615.95
12/31/2015	JJ1V	PRIMECAP	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		728,705.00			4,401,274.98
12/31/2015	JJ1V	PRIMECAP	'595112103	MICRON TECHNOLOGY INC	EQUITY	COMMON STOCK		265,000.00			408,506.93
12/31/2015	JJ1V	PRIMECAP	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		42,400.00			168,618.74
12/31/2015	JJ1V	PRIMECAP	'74005P104	PRAXAIR INC	EQUITY	COMMON STOCK		33,900.00			377,911.37
12/31/2015	JJ1V	PRIMECAP	'941848103	WATERS CORP	EQUITY	COMMON STOCK		12,700.00			186,069.22
12/31/2015	JJ1V	PRIMECAP	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		148,505.00			878,842.04
12/31/2015	JJ1V	PRIMECAP	'260543103	DOW CHEMICAL CO W/D	EQUITY	COMMON STOCK		55,700.00			312,164.88
12/31/2015	JJ1V	PRIMECAP	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK		257,950.00			1,557,139.01
12/31/2015	JJ1V	PRIMECAP	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK		657,400.00			3,922,652.20
12/31/2015	JJ1V	PRIMECAP	'458140100	INTEL CORP	EQUITY	COMMON STOCK		472,700.00			1,772,821.99
12/31/2015	JJ1V	PRIMECAP	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK		685,100.00			6,284,427.55
12/31/2015	JJ1V	PRIMECAP	'032654105	ANALOG DEVICES INC	EQUITY	COMMON STOCK		58,000.00			349,301.51
12/31/2015	JJ1V	PRIMECAP	'075896100	BED BATH + BEYOND INC	EQUITY	COMMON STOCK		50,800.00			266,840.25
12/31/2015	JJ1V	PRIMECAP	'911312106	UNITED PARCEL SERVICE CL B	EQUITY	COMMON STOCK		44,300.00			464,092.46
12/31/2015	JJ1V	PRIMECAP	'244199105	DEERE + CO	EQUITY	COMMON STOCK		55,700.00			462,486.69
12/31/2015	JJ1V	PRIMECAP	'149123101	CATERPILLAR INC	EQUITY	COMMON STOCK		138,610.00			1,025,506.07
12/31/2015	JJ1V	PRIMECAP	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK		183,800.00			1,076,710.13
12/31/2015	JJ1V	PRIMECAP	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK		57,464.00			436,345.36
12/31/2015	JJ1V	PRIMECAP	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK		17,650.00			277,826.24
12/31/2015	JJ1V	PRIMECAP	'219350105	CORNING INC	EQUITY	COMMON STOCK		239,900.00			477,415.75
12/31/2015	JJ1V	PRIMECAP	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK		147,200.00			2,387,565.15
12/31/2015	JJ1V	PRIMECAP	'482480100	KLA TENCOR CORP	EQUITY	COMMON STOCK		83,000.00			626,635.30
12/31/2015	JJ1V	PRIMECAP	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK		145,020.00			789,146.98
12/31/2015	JJ1V	PRIMECAP	'773903109	ROCKWELL AUTOMATION INC	EQUITY	COMMON STOCK		24,600.00			274,798.97
12/31/2015	JJ1V	PRIMECAP	'844741108	SOUTHWEST AIRLINES CO	EQUITY	COMMON STOCK		901,325.00			4,225,185.14
12/31/2015	JJ1V	PRIMECAP	'872540109	TXJ COMPANIES INC	EQUITY	COMMON STOCK		64,500.00			497,917.63
12/31/2015	JJ1V	PRIMECAP	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK		38,275.00			286,344.37
12/31/2015	JJ1V	PRIMECAP	'466313103	JABIL CIRCUIT INC	EQUITY	COMMON STOCK		118,400.00			300,200.56
12/31/2015	JJ1V	PRIMECAP	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK		856,175.00			3,069,337.00
12/31/2015	JJ1V	PRIMECAP	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK		413,850.00			4,232,371.84
12/31/2015	JJ1V	PRIMECAP	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		159,900.00			702,396.44
12/31/2015	JJ1V	PRIMECAP	'66987V109	NOVARTIS AG SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS		207,100.00			1,939,861.85
12/31/2015	JJ1V	PRIMECAP	'835699307	SONY CORP SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS		683,600.00			1,831,487.54
12/31/2015	JJ1V	PRIMECAP	'469814107	JACOBS ENGINEERING GROUP INC	EQUITY	COMMON STOCK		181,500.00			828,893.81
12/31/2015	JJ1V	PRIMECAP	'N72482107	QIAGEN N.V.	EQUITY	COMMON STOCK		226,100.00			680,590.68
12/31/2015	JJ1V	PRIMECAP	'45167R104	IDEX CORP	EQUITY	COMMON STOCK		32,820.00			273,724.92
12/31/2015	JJ1V	PRIMECAP	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK		167,570.00			762,722.82
12/31/2015	JJ1V	PRIMECAP	'637071101	NATIONAL OILWELL VARCO INC	EQUITY	COMMON STOCK		29,800.00			108,647.99
12/31/2015	JJ1V	PRIMECAP	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK		12,500.00			261,202.37
12/31/2015	JJ1V	PRIMECAP	'61166W101	MONSANTO CO	EQUITY	COMMON STOCK		106,285.00			1,139,952.31
12/31/2015	JJ1V	PRIMECAP	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		191,864.00			1,379,193.15

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Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	%	10.89%
12/31/2015	JJ1V	PRIMECAP	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		76,021,629.33		8,276,133.25
12/31/2015	JJ1V	PRIMECAP	'902973304	US BANCORP	EQUITY	COMMON STOCK		16,450.00		76,415.04
12/31/2015	JJ1V	PRIMECAP	'812578102	SEATTLE GENETICS INC	EQUITY	COMMON STOCK		52,625.00		257,119.64
12/31/2015	JJ1V	PRIMECAP	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK		9,700.00		108,334.57
12/31/2015	JJ1V	PRIMECAP	'477143101	JETBLUE AIRWAYS CORP	EQUITY	COMMON STOCK		281,950.00		695,233.37
12/31/2015	JJ1V	PRIMECAP	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS		12,225.00		56,762.07
12/31/2015	JJ1V	PRIMECAP	'143130102	CARMAX INC	EQUITY	COMMON STOCK		359,300.00		2,111,056.89
12/31/2015	JJ1V	PRIMECAP	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS		1,093,300.00		1,143,807.76
12/31/2015	JJ1V	PRIMECAP	'228368106	CROWN HOLDINGS INC	EQUITY	COMMON STOCK		2,000.00		11,038.96
12/31/2015	JJ1V	PRIMECAP	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK		359,500.00		2,132,191.93
12/31/2015	JJ1V	PRIMECAP	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK		166,500.00		5,552,932.88
12/31/2015	JJ1V	PRIMECAP	'57060D108	MARKETAXESS HOLDINGS INC	EQUITY	COMMON STOCK		6,400.00		77,749.13
12/31/2015	JJ1V	PRIMECAP	'64126X201	NEUSTAR INC CLASS A	EQUITY	COMMON STOCK		115,226.00		300,682.96
12/31/2015	JJ1V	PRIMECAP	'12541W209	C.H. ROBINSON WORLDWIDE INC	EQUITY	COMMON STOCK		27,130.00		183,177.39
12/31/2015	JJ1V	PRIMECAP	'67020Y100	NUANCE COMMUNICATIONS INC	EQUITY	COMMON STOCK		528,255.00		1,143,849.01
12/31/2015	JJ1V	PRIMECAP	'00206R102	AT+T INC	EQUITY	COMMON STOCK		211,818.00		793,483.38
12/31/2015	JJ1V	PRIMECAP	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK		226,340.00		1,249,032.97
12/31/2015	JJ1V	PRIMECAP	'00766T100	AECOM	EQUITY	COMMON STOCK		132,725.00		433,908.71
12/31/2015	JJ1V	PRIMECAP	'928563402	VMWARE INC CLASS A	EQUITY	COMMON STOCK		31,312.00		192,835.63
12/31/2015	JJ1V	PRIMECAP	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		223,600.00		1,887,747.49
12/31/2015	JJ1V	PRIMECAP	'64110D104	NETAPP INC	EQUITY	COMMON STOCK		508,685.00		1,469,184.99
12/31/2015	JJ1V	PRIMECAP	'00507V109	ACTIVISION BLIZZARD INC	EQUITY	COMMON STOCK		147,100.00		619,906.44
12/31/2015	JJ1V	PRIMECAP	'H8817H100	TRANSOCEAN LTD	EQUITY	COMMON STOCK		267,600.00		360,659.23
12/31/2015	JJ1V	PRIMECAP	'269246401	E TRADE FINANCIAL CORP	EQUITY	COMMON STOCK		45,000.00		145,204.81
12/31/2015	JJ1V	PRIMECAP	'88160R101	TESLA MOTORS INC	EQUITY	COMMON STOCK		11,200.00		292,642.68
12/31/2015	JJ1V	PRIMECAP	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK		263,167.00		1,641,634.06
12/31/2015	JJ1V	PRIMECAP	'N07059210	ASML HOLDING NV NY REG SHS	EQUITY	DEPOSITORY RECEIPTS		11,233.00		108,555.61
12/31/2015	JJ1V	PRIMECAP	'00287Y109	ABBVIE INC	EQUITY	COMMON STOCK		62,921.00		405,789.65
12/31/2015	JJ1V	PRIMECAP	'896047503	TRIBUNE MEDIA CO A	EQUITY	COMMON STOCK		148,100.00		545,118.01
12/31/2015	JJ1V	PRIMECAP	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK		42,600.00		271,767.50
12/31/2015	JJ1V	PRIMECAP	'501797104	L BRANDS INC	EQUITY	COMMON STOCK		304,819.00		3,179,717.24
12/31/2015	JJ1V	PRIMECAP	'09228F103	BLACKBERRY LTD	EQUITY	COMMON STOCK		1,000,800.00		1,011,080.13
12/31/2015	JJ1V	PRIMECAP	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK		247,320.00		1,140,257.54
12/31/2015	JJ1V	PRIMECAP	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS		208,400.00		1,843,818.96
12/31/2015	JJ1V	PRIMECAP	'49338L103	KEYSIGHT TECHNOLOGIES IN	EQUITY	COMMON STOCK		84,200.00		259,686.26
12/31/2015	JJ1V	PRIMECAP	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		200,775.00		1,681,276.77
12/31/2015	JJ1V	PRIMECAP	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK		135,000.00		532,025.73
12/31/2015	JJ1V	PRIMECAP	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		29,139.00		2,407,343.44
12/31/2015	JJ1V	PRIMECAP	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		28,960.00		2,452,867.21
12/31/2015	JJ1V	PRIMECAP	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		591,350.00		978,539.79
12/31/2015	JJ1V	PRIMECAP	'40434L105	HP INC	EQUITY	COMMON STOCK		658,075.00		848,237.36
12/31/2015	JJ1V	PRIMECAP	'88105A106	TERRAVIA HOLDINGS INC	EQUITY	COMMON STOCK		347,900.00		93,928.29
12/31/2015	JJ1V	PRIMECAP	'89703P107	TRONC INC	EQUITY	COMMON STOCK		8,375.00		8,406.32
12/31/2015	JJ1V	PRIMECAP	'N22035104	CONSTELLIUM NV CLASS A	EQUITY	COMMON STOCK		178,400.00		149,546.37
12/31/2015	JJ1V	PRIMECAP	'845467109	SOUTHWESTERN ENERGY CO	EQUITY	COMMON STOCK		78,250.00		60,568.14
12/31/2015	JJ1V	PRIMECAP	'896239100	TRIMBLE NAVIGATION LTD	EQUITY	COMMON STOCK		518,800.00		1,211,483.67
12/31/2015	JJ1V	PRIMECAP	'Y2573F102	FLEXTRONICS INTL LTD	EQUITY	COMMON STOCK		966,000.00		1,178,889.34
12/31/2015	JJ1V	PRIMECAP	'002824100	ABBOTT LABORATORIES	EQUITY	COMMON STOCK		300,421.00		1,468,803.31
12/31/2015	JJ1V	PRIMECAP	'225223304	CRAY INC	EQUITY	COMMON STOCK		80,025.00		282,703.17
12/31/2015	JJ9D	CAP INTL GLOBAL EMERGING III	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		-		-
12/31/2015	JJ1S	NET GAINS/LOSSES EQUITIZATION	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		-		-
12/31/2015	JJ1Q	ARBOR CAPITAL	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		-		-
								889,644,193.37		1,307,392,967.80

JJ1K-1	DC Balanced - Salaried	1,325,027,044.61	10.89%
JJ1K-2	DC Balanced - Union	919,268.56	0.01%
JJ1K-5	Balanced Fund Puerto Rico	22,326,410.44	0.18%
JJ1K-H	General Corporate Salaried Plan	10,250,758,598.30	84.22%
JJ1K-K	PR PENSION	296,511,635.77	2.44%
JJ1K-J	Per Prod Little Rock Local 526	275,686,256.78	2.27%
		12,171,229,214.46	100.00%

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31405FZX3	FNMA POOL 788358	FIXED INCOME	FNMA		199,566.87		19,551.21	47,395.95
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31402DF70	FNMA POOL 725690	FIXED INCOME	FNMA		1,545,500.57		151,147.69	366,411.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'880334AA5	TENGIZCHEVROIL FIN CO	FIXED INCOME	CORPORATE BONDS		-		-	-
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'04519DAA5	ASIA ALUMINUM HOLDINGS L	FIXED INCOME	CORPORATE BONDS		825,000.00		7.08	17.17
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31402QWA5	FNMA POOL 735141	FIXED INCOME	FNMA		2,154,066.12		208,106.63	504,491.10
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31402RDG1	FNMA POOL 735503	FIXED INCOME	FNMA		5,494,188.47		537,452.65	1,302,890.17
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31402RFE4	FNMA POOL 735565	FIXED INCOME	FNMA		384,899.40		38,896.16	94,291.88
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'20030NAF8	COMCAST CORP	FIXED INCOME	CORPORATE BONDS		1,000,000.00		99,902.15	242,182.32
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'75405TAA7	RAS LAFFAN LNG II	FIXED INCOME	CORPORATE BONDS		1,155,220.00		105,204.37	255,035.94
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'G0536XAA1	ASIA ALUMINUM HOLDINGS L	FIXED INCOME	CORPORATE BONDS		275,000.00		120.40	291.86
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36292HQ22	GNMA POOL 649473	FIXED INCOME	GNMA I		1,154,891.92		110,552.21	268,000.14
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31407CSA6	FNMA POOL 826813	FIXED INCOME	FNMA		531,528.18		51,507.15	124,863.40
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31407TMQ0	FNMA POOL 840167	FIXED INCOME	FNMA		81,441.31		7,784.03	18,870.01
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31407TPQ7	FNMA POOL 840231	FIXED INCOME	FNMA		148,919.38		14,233.47	34,504.72
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'801KDF907	MIRABELA NICKEL LTD	EQUITY	COMMON STOCK		2,070,050.00		10,730.72	26,013.35
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912810FS2	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		6,590,815.00		628,588.39	1,523,821.01
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828EW6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		9,350,000.00		806,424.26	1,954,929.87
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'706451BC4	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS		1,300,000.00		129,172.86	313,140.24
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'74820QAA3	QUEBECOR WORLD CAP ULC	FIXED INCOME	CORPORATE BONDS		450,000.00		-	-
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'677879CE6	OIL INSURANCE LTD	FIXED INCOME	CORPORATE BONDS		2,100,000.00		158,638.61	384,570.96
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'428236BR3	HP INC	FIXED INCOME	CORPORATE BONDS		1,750,000.00		131,167.39	317,975.36
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'91911TAH6	VALE OVERSEAS LIMITED	FIXED INCOME	CORPORATE BONDS		2,250,000.00		135,017.94	327,309.85
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'521865AQ8	LEAR CORP	FIXED INCOME	CORPORATE BONDS		350,000.00		-	-
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'P8716HAA1	PAMPA CALICHERA SA	FIXED INCOME	CORPORATE BONDS		1,250,000.00		107,883.59	261,530.89
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'53079EAQ7	LIBERTY MUTUAL GROUP INC	FIXED INCOME	CORPORATE BONDS		220,000.00		17,563.56	42,577.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31411SQD1	FNMA POOL 914052	FIXED INCOME	FNMA		322,759.23		31,664.56	76,761.08
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31413UJP5	FNMA POOL 955770	FIXED INCOME	FNMA		98,138.08		9,516.76	23,070.48
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31402QVH1	FNMA POOL 735116	FIXED INCOME	FNMA		1,319,838.44		128,818.49	312,281.17
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3128LXB6F	FED HM LN PC POOL G01838	FIXED INCOME	FHLMC		456,963.36		43,281.36	104,922.46
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'313400624	FREDDIE MAC	EQUITY	PREFERRED STOCK		25,000.00		7,296.69	17,688.60
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'313586752	FANNIE MAE	EQUITY	PREFERRED STOCK		73,000.00		20,548.08	49,812.55
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3128M4Y80	FED HM LN PC POOL G03135	FIXED INCOME	FHLMC		391,532.13		37,981.49	92,074.55
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912810PW2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		2,400,000.00		259,992.81	630,273.35
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'B3CDY7II1	TRANSNEFT(TRANS CAP INV)	FIXED INCOME	CORPORATE BONDS		550,000.00		51,581.15	125,042.79
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'29250RAP1	ENBRIDGE ENERGY PARTNERS	FIXED INCOME	CORPORATE BONDS		1,900,000.00		155,704.79	377,458.81
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31416BLC0	FNMA POOL 995023	FIXED INCOME	FNMA		924,622.21		89,121.55	216,048.03
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31416BLF3	FNMA POOL 995026	FIXED INCOME	FNMA		1,751,529.93		171,501.31	415,752.67
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'23311RAC0	DCP MIDSTREAM LLC	FIXED INCOME	CORPORATE BONDS		2,200,000.00		192,301.91	466,177.38
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'980236AE3	WOODSIDE FINANCE LTD	FIXED INCOME	CORPORATE BONDS		2,550,000.00		251,136.65	608,804.27
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'91913YAP5	VALERO ENERGY CORP	FIXED INCOME	CORPORATE BONDS		2,575,000.00		294,079.29	712,905.61
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3620A6B63	GNMA POOL 720161	FIXED INCOME	GNMA I		2,072,788.76		192,253.86	466,060.91
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'638671AK3	NATIONWIDE MUTUAL INSURA	FIXED INCOME	CORPORATE BONDS		1,200,000.00		149,515.65	362,455.14
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31417KLX3	FNMA POOL AC1241	FIXED INCOME	FNMA		1,252,425.10		118,883.95	288,197.90
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31418MFD9	FNMA POOL AD0163	FIXED INCOME	FNMA		1,255,463.81		122,814.36	297,725.98
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'25271CAL6	DIAMOND OFFSHORE DRILL	FIXED INCOME	CORPORATE BONDS		350,000.00		20,540.09	49,793.20
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'743674AX1	PROTECTIVE LIFE CORP	FIXED INCOME	CORPORATE BONDS		2,175,000.00		215,984.13	523,587.70
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'312938BZ5	FED HM LN PC POOL A90056	FIXED INCOME	FHLMC		2,472,329.78		232,715.42	564,147.62
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31417VPC1	FNMA POOL AC8518	FIXED INCOME	FNMA		1,791,305.67		169,571.24	411,073.81
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'22822RAQ3	CROWN CASTLE TOWERS LLC	FIXED INCOME	CORPORATE BONDS		100,000.00		8,702.19	21,095.81
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'87261PAD7	ROSENET FINANCE SA	FIXED INCOME	CORPORATE BONDS		1,990,000.00		180,408.43	437,345.25
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828MP2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		13,700,000.00		1,268,485.45	3,075,056.44
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'053807AQ6	AVNET INC	FIXED INCOME	CORPORATE BONDS		1,745,000.00		162,547.14	394,046.00
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'26884TAA0	ERAC USA FINANCE LLC	FIXED INCOME	CORPORATE BONDS		1,550,000.00		145,783.67	353,408.08
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'24736VAA0	DELTA AIR LINES 2010 1 A	FIXED INCOME	CORPORATE BONDS		1,624,855.27		149,421.28	362,226.35
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31410LAW2	FNMA POOL 890221	FIXED INCOME	FNMA		752,512.75		72,549.28	175,873.62
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31416WLM2	FNMA POOL AB1231	FIXED INCOME	FNMA		1,437,017.55		136,478.24	330,849.90
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'22822RAZ3	CROWN CASTLE TOWERS LLC	FIXED INCOME	CORPORATE BONDS		1,750,000.00		160,594.78	389,313.10
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3128M74U7	FED HM LN PC POOL G05935	FIXED INCOME	FHLMC		1,832,421.02		179,479.06	435,092.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'35906AAK4	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		450,000.00		35,732.32	86,622.11
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31418XGC6	FNMA POOL AD9194	FIXED INCOME	FNMA		925,421.11		87,673.31	212,537.23
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3128M5WA4	FED HM LN PC POOL G03941	FIXED INCOME	FHLMC		479,822.34		46,353.56	112,370.09
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'577081AU6	MATTEL INC	FIXED INCOME	CORPORATE BONDS		1,300,000.00		119,983.12	290,862.51
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'02109TAC6	ALROSA FINANCE SA	FIXED INCOME	CORPORATE BONDS		2,150,000.00		194,114.47	470,571.37
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'549876AE0	LUKOIL INTL FINANCE BV	FIXED INCOME	CORPORATE BONDS		2,400,000.00		209,536.88	507,958.31
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912810QL5	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		7,100,000.00		753,503.51	1,826,639.64
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828PC8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		19,400,000.00		1,730,284.48	4,194,547.46
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'12958RAC1	CALFRAC HOLDINGS LP	FIXED INCOME	CORPORATE BONDS		1,690,000.00		57,667.45	139,797.16
12/31/2015	JJ2I	PIMCO	'6499022E2	NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	MUNICIPALS		250,000.00		25,028.50	60,673.98
12/31/2015	JJ2I	PIMCO	'985TVRII5	OOREDOO INTL FINANCE	FIXED INCOME	CORPORATE BONDS		2,900,000.00		251,365.62	609,359.35
12/31/2015	JJ2I	PIMCO	'46635GAA8	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		70,527.87		6,069.94	14,714.73
12/31/2015	JJ2I	PIMCO	'302154AX7	EXPORT IMPORT BK KOREA	FIXED INCOME	GOVERNMENT ISSUES		1,200,000.00		109,711.99	265,963.29
12/31/2015	JJ2I	PIMCO	'29364DAQ3	ENTERGY ARKANSAS INC	FIXED INCOME	CORPORATE BONDS		500,000.00		44,654.41	108,251.00
12/31/2015	JJ2I	PIMCO	'62888UAA8	NCUA GUARANTEED NOTES	FIXED INCOME	CMO		866,199.79		74,475.49	180,543.13
12/31/2015	JJ2I	PIMCO	'54473ENR1	LOS ANGELES CNTY CA PUBLIC WKS	FIXED INCOME	MUNICIPALS		1,800,000.00		185,091.08	448,696.92
12/31/2015	JJ2I	PIMCO	'13063BJC7	CALIFORNIA ST	FIXED INCOME	MUNICIPALS		1,700,000.00		216,602.22	525,086.08
12/31/2015	JJ2I	PIMCO	'02R032612	FHLMC TBA 30 YR 3.5	FIXED INCOME	FHLMC		3,000,000.00		265,097.66	642,648.48
12/31/2015	JJ2I	PIMCO	'01F032625	FNMA TBA 30 YR 3.5	FIXED INCOME	FNMA		33,000,000.00		2,916,612.62	7,070,438.53
12/31/2015	JJ2I	PIMCO	'02R032620	FHLMC TBA 30 YR 3.5	FIXED INCOME	FHLMC		5,000,000.00		440,804.51	1,068,804.70
12/31/2015	JJ2I	PIMCO	'71645WAT8	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		2,100,000.00		179,550.06	435,264.41
12/31/2015	JJ2I	PIMCO	'31397QRE0	FANNIE MAE	FIXED INCOME	CMO		1,144,754.70		99,333.05	240,802.72
12/31/2015	JJ2I	PIMCO	'3138A8LD6	FNMA POOL AH6623	FIXED INCOME	FNMA		704,292.26		64,145.76	155,501.86
12/31/2015	JJ2I	PIMCO	'85171RAA2	SPRINGLEAF FINANCE CORP	FIXED INCOME	CORPORATE BONDS		5,000,000.00		444,239.61	1,076,923.56
12/31/2015	JJ2I	PIMCO	'982YJLIJ4	DNB BOLIGKREDITT AS	FIXED INCOME	CORPORATE BONDS		1,000,000.00		86,152.44	208,850.34
12/31/2015	JJ2I	PIMCO	'12802NAA2	CAISSE D AMORT DETTE SOC	FIXED INCOME	GOVERNMENT ISSUES		8,200,000.00		706,787.88	1,713,391.83
12/31/2015	JJ2I	PIMCO	'28264QVZ7	EKSPOFTFINANS ASA	FIXED INCOME	CORPORATE BONDS		500,000.00		42,951.75	104,123.42
12/31/2015	JJ2I	PIMCO	'64952WBC6	NEW YORK LIFE GLOBAL FDG	FIXED INCOME	CORPORATE BONDS		5,300,000.00		458,373.66	1,111,187.27
12/31/2015	JJ2I	PIMCO	'63946BAD2	NBCUNIVERSAL MEDIA LLC	FIXED INCOME	CORPORATE BONDS		2,700,000.00		258,796.61	627,373.52
12/31/2015	JJ2I	PIMCO	'973HFSII1	CSFB CASH COLL CCP	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		109,000.00		9,356.93	22,683.03
12/31/2015	JJ2I	PIMCO	'31418AAX6	FNMA POOL MA0921	FIXED INCOME	FNMA		395,200.50		35,005.40	84,859.94
12/31/2015	JJ2I	PIMCO	'U48055AC8	JP MORGAN CHASE BANK NA	FIXED INCOME	CORPORATE BONDS		400,000.00		38,264.15	92,759.78
12/31/2015	JJ2I	PIMCO	'01F030611	FNMA TBA 30 YR 3	FIXED INCOME	FNMA		46,000,000.00		3,948,832.46	9,

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2I	PIMCO	'912810RB6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		1,700,000.00		142,285.44	344,927.69
12/31/2015	JJ2I	PIMCO	'71647NAD1	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		300,000.00		25,109.20	60,869.59
12/31/2015	JJ2I	PIMCO	'00254ELU4	SWEDISH EXPORT CREDIT	FIXED INCOME	CORPORATE BONDS		7,200,000.00		617,652.21	1,497,309.57
12/31/2015	JJ2I	PIMCO	'3138WVDL2	FNMA POOL AT7306	FIXED INCOME	FNMA		3,283,281.84		282,437.76	684,684.27
12/31/2015	JJ2I	PIMCO	'14987BAE3	CC HOLDINGS GS V LLC/CRO	FIXED INCOME	CORPORATE BONDS		500,000.00		42,124.00	102,116.81
12/31/2015	JJ2I	PIMCO	'02005NAP5	ALLY FINANCIAL INC	FIXED INCOME	CORPORATE BONDS		1,600,000.00		137,692.82	333,794.28
12/31/2015	JJ2I	PIMCO	'02005NAQ3	ALLY FINANCIAL INC	FIXED INCOME	CORPORATE BONDS		300,000.00		25,751.17	62,425.86
12/31/2015	JJ2I	PIMCO	'ACI06GFT4	SCHAEFFLER HLDG FIN BV	FIXED INCOME	CORPORATE BONDS		500,000.00		48,276.40	117,031.42
12/31/2015	JJ2I	PIMCO	'02005NAR1	ALLY FINANCIAL INC	FIXED INCOME	CORPORATE BONDS		1,500,000.00		131,823.28	319,565.36
12/31/2015	JJ2I	PIMCO	'92343VBM5	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		3,700,000.00		325,223.16	788,404.44
12/31/2015	JJ2I	PIMCO	'92343VBR4	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		100,000.00		9,436.99	22,877.10
12/31/2015	JJ2I	PIMCO	'922UQC906	CCSCXIUS6 STANDARD CHARTER BOC	EQUITY	NON-SECY ASSET-STOCK		(260,000.00)		(22,319.28)	(54,106.30)
12/31/2015	JJ2I	PIMCO	'05367AAFO	AVIATION CAPITAL GROUP	FIXED INCOME	CORPORATE BONDS		600,000.00		51,892.34	125,797.16
12/31/2015	JJ2I	PIMCO	'36159XAF7	GE COMMERCIAL MORTGAGE CORPORA	FIXED INCOME	CMO		8,726,282.68		775,855.40	1,880,824.99
12/31/2015	JJ2I	PIMCO	'923VBFII3	CCFOBHUSO CREDIT SUISSE COC	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		862,000.00		73,997.01	179,383.21
12/31/2015	JJ2I	PIMCO	'ACI06Y2R3	BANCO POPULAR ESPANOL SA	FIXED INCOME	CORPORATE BONDS		1,300,000.00		131,531.51	318,858.06
12/31/2015	JJ2I	PIMCO	'00828EAX7	AFRICAN DEVELOPMENT BANK	FIXED INCOME	CORPORATE BONDS		1,430,000.00		122,656.63	297,343.63
12/31/2015	JJ2I	PIMCO	'46630VAF9	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		1,619,802.75		145,059.58	351,652.75
12/31/2015	JJ2I	PIMCO	'3138XDV56	FNMA POOL AV2435	FIXED INCOME	FNMA		3,845,788.92		340,931.57	826,484.69
12/31/2015	JJ2I	PIMCO	'3138W9BV1	FNMA POOL AS0051	FIXED INCOME	FNMA		1,060,341.23		94,049.04	227,993.25
12/31/2015	JJ2I	PIMCO	'3138WSYW2	FNMA POOL AR7924	FIXED INCOME	FNMA		872,928.59		77,451.70	187,758.05
12/31/2015	JJ2I	PIMCO	'06051GFB0	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		3,400,000.00		301,455.42	730,786.80
12/31/2015	JJ2I	PIMCO	'816410AA2	SELKIRK LIMITED	FIXED INCOME	CMO		438,065.06		37,424.57	90,724.48
12/31/2015	JJ2I	PIMCO	'912810RF7	TSV INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		1,530,780.00		133,734.33	324,198.12
12/31/2015	JJ2I	PIMCO	'404119BN8	HCA INC	FIXED INCOME	CORPORATE BONDS		200,000.00		17,125.76	41,516.18
12/31/2015	JJ2I	PIMCO	'71647NAM1	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		200,000.00		12,318.53	29,862.52
12/31/2015	JJ2I	PIMCO	'71647NAJ8	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		2,900,000.00		228,096.65	552,950.82
12/31/2015	JJ2I	PIMCO	'71647NAG4	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		500,000.00		39,702.57	96,246.79
12/31/2015	JJ2I	PIMCO	'L2324EAB7	DELOS FIN S A R L	FIXED INCOME	BANK LOAN		2,000,000.00		170,797.47	414,046.41
12/31/2015	JJ2I	PIMCO	'G82003AE7	SINOPEC GRP OVERSEA 2014	FIXED INCOME	CORPORATE BONDS		2,500,000.00		221,721.28	537,495.67
12/31/2015	JJ2I	PIMCO	'38141EC23	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		3,900,000.00		341,639.06	828,199.79
12/31/2015	JJ2I	PIMCO	'ACI08W7D1	BK NEDERLANDE GEMEENTEN	FIXED INCOME	CORPORATE BONDS		6,100,000.00		522,980.77	1,267,807.52
12/31/2015	JJ2I	PIMCO	'912828WU0	TSV INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		58,697,862.00		4,785,507.39	11,601,004.39
12/31/2015	JJ2I	PIMCO	'91754RYG6	STATE BOARD OF REGENTS OF THE	FIXED INCOME	OTHER ASSET BACKED		2,819,220.81		235,392.49	570,637.37
12/31/2015	JJ2I	PIMCO	'912810RH3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		4,800,000.00		421,110.10	1,020,853.11
12/31/2015	JJ2I	PIMCO	'90261XHF2	UBS AG STAMFORD CT	FIXED INCOME	CORPORATE BONDS		5,500,000.00		468,472.09	1,135,667.81
12/31/2015	JJ2I	PIMCO	'03040WAL9	AMERICAN WATER CAPITAL C	FIXED INCOME	CORPORATE BONDS		1,396,000.00		121,749.64	295,144.89
12/31/2015	JJ2I	PIMCO	'0258MODQ9	AMERICAN EXPRESS CREDIT	FIXED INCOME	CORPORATE BONDS		5,900,000.00		495,478.45	1,201,136.53
12/31/2015	JJ2I	PIMCO	'BQQ3S0I19	BANCO SANTANDER SA	FIXED INCOME	CORPORATE BONDS		700,000.00		61,033.23	147,956.47
12/31/2015	JJ2I	PIMCO	'64952WBU6	NEW YORK LIFE GLOBAL FDG	FIXED INCOME	CORPORATE BONDS		5,900,000.00		505,958.96	1,226,543.33
12/31/2015	JJ2I	PIMCO	'36182GGH5	GNMA POOL AH0200	FIXED INCOME	GNMA I		93,265.49		8,337.78	20,212.42
12/31/2015	JJ2I	PIMCO	'02005NAU4	ALLY FINANCIAL INC	FIXED INCOME	CORPORATE BONDS		1,800,000.00		154,324.98	374,113.88
12/31/2015	JJ2I	PIMCO	'36183FRP6	GNMA POOL AJ9494	FIXED INCOME	GNMA I		150,837.02		13,483.72	32,687.16
12/31/2015	JJ2I	PIMCO	'718172BM0	PHILIP MORRIS INTL INC	FIXED INCOME	CORPORATE BONDS		2,400,000.00		207,112.59	502,081.37
12/31/2015	JJ2I	PIMCO	'45580KAC2	IND + COMM BK CHINA/NY	FIXED INCOME	CORPORATE BONDS		4,000,000.00		348,952.75	845,929.59
12/31/2015	JJ2I	PIMCO	'785592AJ5	SABINE PASS LIQUEFACTION	FIXED INCOME	CORPORATE BONDS		2,000,000.00		149,367.52	362,096.04
12/31/2015	JJ2I	PIMCO	'61764PBS0	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO		6,600,000.00		576,236.84	1,396,910.62
12/31/2015	JJ2I	PIMCO	'46643TBB7	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO		5,000,000.00		432,276.04	1,047,921.54
12/31/2015	JJ2I	PIMCO	'91086QBF4	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES		134,000.00		10,180.17	24,678.72
12/31/2015	JJ2I	PIMCO	'38148LAB2	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		1,600,000.00		137,552.86	333,454.99
12/31/2015	JJ2I	PIMCO	'912828HA5	TSV INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		1,807,506.00		148,101.33	359,026.55
12/31/2015	JJ2I	PIMCO	'02154VAB7	ALTICE LUXEMBOURG SA	FIXED INCOME	CORPORATE BONDS		900,000.00		66,635.94	161,538.53
12/31/2015	JJ2I	PIMCO	'L0178WAF9	ALDICE FINANCING SA	FIXED INCOME	CORPORATE BONDS		2,100,000.00		178,017.76	431,549.80
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'675757AA6	ODEBRECHT DRILL VIII/IX	FIXED INCOME	CORPORATE BONDS		1,334,500.00		41,240.89	99,975.96
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'247361ZH4	DELTA AIR LINES 2010 2A	FIXED INCOME	CORPORATE BONDS		-		-	-
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'97381WAN4	WINDSTREAM SERVICES LLC	FIXED INCOME	CORPORATE BONDS		210,000.00		15,187.84	36,818.30
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05955WAB9	BANCO CRUZEIRO DO SUL SA	FIXED INCOME	CORPORATE BONDS		1,200,000.00		6,695.79	16,231.89
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828PP9	TSV INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		4,349,040.00		384,891.53	933,052.22
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'71645WAR2	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		2,350,000.00		150,290.34	364,333.12
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'85205TAD2	SPIRIT AEROSYSTEMS INC	FIXED INCOME	CORPORATE BONDS		425,000.00		37,760.37	91,538.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'29246DAA2	EMPRESAS ICA SOCIEDAD	FIXED INCOME	CORPORATE BONDS		1,300,000.00		23,714.24	57,487.95
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'591555AB3	METINVEST BV	FIXED INCOME	CORPORATE BONDS		1,000,000.00		36,526.37	88,547.05
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31417WJ77	FNMA POOL AC9285	FIXED INCOME	FNMA		2,446,210.41		231,874.97	562,110.20
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31410LCN0	FNMA POOL 890277	FIXED INCOME	FNMA		755,541.56		73,223.85	177,508.91
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92911QAA5	VOTORANTIM CIMENTOS SA	FIXED INCOME	CORPORATE BONDS		500,000.00		32,620.49	79,078.44
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'01538RAB5	ALFA BANK (ALFA BOND)	FIXED INCOME	CORPORATE BONDS		1,400,000.00		125,438.67	304,087.84
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'156700AR7	CENTURYLINK INC	FIXED INCOME	CORPORATE BONDS		250,000.00		20,924.33	50,724.66
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'25470DAE9	DISCOVERY COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		1,650,000.00		145,153.33	351,880.03
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'60740FAK1	MOBILE MINI INC	FIXED INCOME	CORPORATE BONDS		1,381,000.00		122,698.98	297,446.29
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92718WAB5	VIMPELCOM HOLDINGS BV	FIXED INCOME	CORPORATE BONDS		1,950,000.00		167,394.64	405,797.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'26817CAB7	QYNCORP INTERNTL INC	FIXED INCOME	CORPORATE BONDS		1,150,000.00		73,052.74	177,094.10
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'G7306EAA6	QGOC ATLANTIC/ALASKAN RI	FIXED INCOME	CORPORATE BONDS		408,870.00		23,867.18	57,858.70
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912810QS0	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		9,900,000.00		976,231.68	2,366,576.23
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'021332AC5	ALTA MESA HLDGS/FINANC S	FIXED INCOME	CORPORATE BONDS		1,350,000.00		40,561.01	98,327.80
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EHB87	FNMA POOL AL0933	FIXED INCOME	FNMA		1,958,577.08		185,594.14	449,916.45
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'P56226AC0	INSTIT COSTA DE ELECTRIC	FIXED INCOME	CORPORATE BONDS		2,060,000.00		176,174.27	427,080.83
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'031162BM1	AMGEN INC	FIXED INCOME	CORPORATE BONDS		1,400,000.00		125,213.33	303,541.57
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828RR3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		4,100,000.00		352,989.19	855,714.72
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'893830AZ2	TRANSOCEAN INC	FIXED INCOME	CORPORATE BONDS		730,000.00		35,719.44	86,590.90
12/31/2015	JJ2C	SSGA INTERMEDIATE BOND FUND	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		0.01		0.00	0.00
12/31/2015	JJ2C	SSGA INTERMEDIATE BOND FUND	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		1,630.80		139.99	339.37
12/31/2015	JJ2C	SSGA INTERMEDIATE BOND FUND	'85744L394	SSGA US BND INDEX SER A	EQUITY	MUTUAL FUNDS		46,017,003.06		51,803,658.79	125,582,184.70
12/31/2015	JJ2I	PIMCO	'3133T15B4	FREDDIE MAC	FIXED INCOME	CMO		302,826.67		29,601.70	71,760.31
12/31/2015	JJ2I	PIMCO	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY		51,494.20		6,515.28	15,794.32
12/31/2015	JJ2I	PIMCO	'JPY	JAPANESE YEN	CASH	FOREIGN CURRENCY		4.00		0.00	0.01
12/31/2015	JJ2I	PIMCO	'CAD	CANADIAN DOLLAR	CASH	FOREIGN CURRENCY		1,662.65		102.75	249.08
12/31/2015	JJ2I	PIMCO	'AUD	AUSTRALIAN DOLLAR	CASH	FOREIGN CURRENCY		1,844.81		115.22	279.31
12/31/2015	JJ2I	PIMCO	'MXN	MEXICAN PESO (NEW)	CASH	FOREIGN CURRENCY		(325.62)		(1.62)	(3.92)
12/31/2015	JJ2I	PIMCO	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		3,666,350.80		314,732.03	762,971.89
12/31/2015	JJ2I	PIMCO	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY		120,006.96		11,190.85	27,128.81
12/31/2015	JJ2I	PIMCO	'912810FH6	TSV INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		1,302,102.00		151,849.21	368,112.13
12/31/2015	JJ2I	PIMCO	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		273,252.00		23,456.88	56,864.06
12/31/2015	JJ2I	PIMCO	'079860AA0	BELLSOUTH LLC	FIXED INCOME	CORPORATE BONDS		3,400,000.00		295,338.46	715,958.09

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2I	PIMCO	'058927AA2	BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	CMO		207,871.78		17,700.16	42,908.64
12/31/2015	JJ2I	PIMCO	'31409CC26	FNMA POOL 866888	FIXED INCOME	FNMA		398,538.65		35,849.31	86,905.73
12/31/2015	JJ2I	PIMCO	'282645AQ3	EKSPORTFINANS ASA	FIXED INCOME	CORPORATE BONDS		300,000.00		26,076.74	63,215.10
12/31/2015	JJ2I	PIMCO	'07384M2C5	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	CMO		964,892.85		77,360.19	187,536.21
12/31/2015	JJ2I	PIMCO	'07384M7D8	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	CMO		121,910.71		10,579.55	25,646.90
12/31/2015	JJ2I	PIMCO	'59020UA39	MLCC MORTGAGE INVESTORS INC	FIXED INCOME	CMO		235,058.65		19,111.66	46,330.39
12/31/2015	JJ2I	PIMCO	'86359LPD5	STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	CMO		199,645.29		14,819.07	35,924.32
12/31/2015	JJ2I	PIMCO	'22545LAD1	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO		4,139,172.53		359,039.94	870,382.92
12/31/2015	JJ2I	PIMCO	'912810PS1	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		11,793,900.00		1,170,396.71	2,837,270.18
12/31/2015	JJ2I	PIMCO	'46630JAC3	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		1,629,824.41		142,792.41	346,156.69
12/31/2015	JJ2I	PIMCO	'88880LAA1	TOBACCO SETTLEMENT FIN AUTH WV	FIXED INCOME	MUNICIPALS		1,450,000.00		107,563.29	260,754.41
12/31/2015	JJ2I	PIMCO	'28264QGC2	EKSPORTFINANS ASA	FIXED INCOME	CORPORATE BONDS		400,000.00		35,708.80	86,565.09
12/31/2015	JJ2I	PIMCO	'B1V8SLI1	DEPFA ACS BANK	FIXED INCOME	CORPORATE BONDS		1,100,000.00		114,809.97	278,321.79
12/31/2015	JJ2I	PIMCO	'31397JIT7	FREDDIE MAC	FIXED INCOME	CMO		324,588.35		27,814.30	67,427.28
12/31/2015	JJ2I	PIMCO	'07384MK27	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	CMO		1,328,986.49		112,938.76	273,785.62
12/31/2015	JJ2I	PIMCO	'38144LAB6	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		91,933.05	222,863.66
12/31/2015	JJ2I	PIMCO	'02581FYE3	AMERICAN EXPR CENTURION	FIXED INCOME	CORPORATE BONDS		1,000,000.00		91,950.39	222,905.70
12/31/2015	JJ2I	PIMCO	'48121CYK6	JP MORGAN CHASE BANK NA	FIXED INCOME	CORPORATE BONDS		2,600,000.00		238,628.86	578,482.96
12/31/2015	JJ2I	PIMCO	'060505DP6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		100,000.00		9,183.10	22,261.62
12/31/2015	JJ2I	PIMCO	'90261XEM0	UBS AG STAMFORD CT	FIXED INCOME	CORPORATE BONDS		1,511,000.00		140,098.84	339,626.95
12/31/2015	JJ2I	PIMCO	'91086QAV0	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES		194,000.00		18,235.71	44,206.93
12/31/2015	JJ2I	PIMCO	'912810PV4	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		5,449,440.00		511,142.81	1,239,109.98
12/31/2015	JJ2I	PIMCO	'025816AY5	AMERICAN EXPRESS CO	FIXED INCOME	CORPORATE BONDS		600,000.00		57,119.79	138,469.52
12/31/2015	JJ2I	PIMCO	'831641EL5	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		140,770.21		12,945.81	31,383.17
12/31/2015	JJ2I	PIMCO	'83162CRS4	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		861,863.53		82,009.28	198,806.52
12/31/2015	JJ2I	PIMCO	'86722TAA0	SUNCOR ENERGY INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		92,329.56	223,824.88
12/31/2015	JJ2I	PIMCO	'83162CRX3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		76,383.00		7,347.21	17,811.07
12/31/2015	JJ2I	PIMCO	'996HWM907	SWAP CITIBANK COC	EQUITY	NON-SECY ASSET-STOCK		270,000.00		23,177.72	56,187.32
12/31/2015	JJ2I	PIMCO	'996HWWX903	SWAP JP MORGAN COC	EQUITY	NON-SECY ASSET-STOCK		270,000.00		23,177.72	56,187.32
12/31/2015	JJ2I	PIMCO	'B1ZPGKI4	RMAC SECURITIES PLC	FIXED INCOME	CMO		2,340,367.09		266,350.12	645,684.71
12/31/2015	JJ2I	PIMCO	'01F040628	FNMA TBA 30 YR 4	FIXED INCOME	FNMA		15,000,000.00		1,359,991.03	3,296,883.83
12/31/2015	JJ2I	PIMCO	'21H042612	GNMA II TBA 30 YR 4.5	FIXED INCOME	GNMA II		5,000,000.00		461,140.03	1,117,893.48
12/31/2015	JJ2I	PIMCO	'912810PZ5	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		9,017,410.60		917,028.56	2,223,056.29
12/31/2015	JJ2I	PIMCO	'50064FAJ3	REPUBLIC OF KOREA	FIXED INCOME	GOVERNMENT ISSUES		3,000,000.00		298,091.22	722,631.32
12/31/2015	JJ2I	PIMCO	'46625HHL7	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS		200,000.00		19,251.26	46,668.81
12/31/2015	JJ2I	PIMCO	'452252FH7	ILLINOIS ST TOLL HIGHWAY AUTH	FIXED INCOME	MUNICIPALS		5,000,000.00		536,830.30	1,301,381.48
12/31/2015	JJ2I	PIMCO	'06051GDZ9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		900,000.00		89,490.56	216,942.60
12/31/2015	JJ2I	PIMCO	'980NNHII4	COOPERATIEVE RABOBANK UA	FIXED INCOME	CORPORATE BONDS		5,000,000.00		529,868.40	1,284,504.48
12/31/2015	JJ2I	PIMCO	'72201P613	PIMCO FDS SHORT TERM FLTG NAV	EQUITY	MUTUAL FUNDS		10,874,794.42		9,339,027.68	22,639,626.75
12/31/2015	JJ2I	PIMCO	'61758FAA0	MORGAN STANLEY REREMIC TRUST	FIXED INCOME	CMO		6,492,877.76		572,594.35	1,388,080.52
12/31/2015	JJ2I	PIMCO	'12641RAA8	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO		461,972.65		39,618.50	96,042.99
12/31/2015	JJ2I	PIMCO	'46633PAN2	JP MORGAN REREMIC	FIXED INCOME	CMO		28,483.79		2,445.49	5,928.36
12/31/2015	JJ2I	PIMCO	'845467AE9	SOUTHWESTERN ENERGY CO	FIXED INCOME	CORPORATE BONDS		2,600,000.00		189,713.92	459,903.59
12/31/2015	JJ2I	PIMCO	'929TZWII9	NATIONAL BANK GREECE SA	FIXED INCOME	CORPORATE BONDS		1,000,000.00		90,326.48	218,969.02
12/31/2015	JJ2I	PIMCO	'138616AA5	CANTOR FITZGERALD LP	FIXED INCOME	CORPORATE BONDS		300,000.00		28,264.22	68,518.00
12/31/2015	JJ2I	PIMCO	'71645WAP6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		1,000,000.00		67,387.07	163,359.42
12/31/2015	JJ2I	PIMCO	'21H040616	GNMA II TBA 30 YR 4	FIXED INCOME	GNMA II		9,000,000.00		820,454.93	1,988,942.96
12/31/2015	JJ2I	PIMCO	'345397VM2	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS		900,000.00		90,994.33	220,588.03
12/31/2015	JJ2I	PIMCO	'36830GAA2	GE CAPITAL TRUST I	FIXED INCOME	CORPORATE BONDS		6,900,000.00		615,642.06	1,492,436.57
12/31/2015	JJ2I	PIMCO	'31417W2W0	FNMA POOL AC9788	FIXED INCOME	FNMA		19,650.10		1,821.82	4,416.46
12/31/2015	JJ2I	PIMCO	'31417J5K2	FNMA POOL AC0849	FIXED INCOME	FNMA		33,843.89		3,690.03	7,682.35
12/31/2015	JJ2I	PIMCO	'46630JAD1	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		2,191,892.87		193,962.63	470,203.28
12/31/2015	JJ2I	PIMCO	'28370TAA7	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS		1,600,000.00		140,137.91	339,721.67
12/31/2015	JJ2I	PIMCO	'64971MT44	NEW YORK CITY NY TRANSITIONAL	FIXED INCOME	MUNICIPALS		1,500,000.00		145,547.06	352,834.49
12/31/2015	JJ2I	PIMCO	'302154AW9	EXPORT IMPORT BK KOREA	FIXED INCOME	GOVERNMENT ISSUES		500,000.00		47,378.05	114,853.64
12/31/2015	JJ2I	PIMCO	'67087MAA4	OBP DEPOSITOR LLC TRUST	FIXED INCOME	CMO		450,000.00		41,620.31	100,895.75
12/31/2015	JJ2I	PIMCO	'61759LAA6	MORGAN STANLEY REREMIC TRUST	FIXED INCOME	CMO		854,326.10		75,259.24	182,443.09
12/31/2015	JJ2I	PIMCO	'31417J6J4	FNMA POOL AC0872	FIXED INCOME	FNMA		635,502.83		58,381.87	141,529.06
12/31/2015	JJ2I	PIMCO	'46625HHS2	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS		400,000.00		36,651.01	88,849.21
12/31/2015	JJ2I	PIMCO	'B1H0JWII0	NEWGATE FUNDING PLC	FIXED INCOME	CMO		1,146,531.12		132,934.69	322,259.65
12/31/2015	JJ2I	PIMCO	'92928BAA9	WAHA AEROSPACE BV	FIXED INCOME	CORPORATE BONDS		1,200,000.00		106,617.51	258,461.65
12/31/2015	JJ2I	PIMCO	'36249KAC4	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO		400,000.00		36,858.96	89,353.32
12/31/2015	JJ2I	PIMCO	'459745GA7	INTL LEASE FINANCE CORP	FIXED INCOME	CORPORATE BONDS		400,000.00		35,281.64	85,529.58
12/31/2015	JJ2I	PIMCO	'79730PDD4	SAN DIEGO CA REDEV AGY TAX ALL	FIXED INCOME	MUNICIPALS		100,000.00		10,060.07	24,387.58
12/31/2015	JJ2I	PIMCO	'31419CVZ8	FNMA POOL AE2555	FIXED INCOME	FNMA		29,901.94		2,717.14	6,586.88
12/31/2015	JJ2I	PIMCO	'29364GAF0	ENTERGY CORP	FIXED INCOME	CORPORATE BONDS		2,500,000.00		230,609.93	559,043.51
12/31/2015	JJ2I	PIMCO	'05565QBP2	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS		600,000.00		55,125.63	133,635.29
12/31/2015	JJ2I	PIMCO	'21H030617	GNMA II TBA 30 YR 3	FIXED INCOME	GNMA II		7,000,000.00		609,049.01	1,476,453.73
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31371HM21	FNMA POOL 252477	FIXED INCOME	FNMA		155,741.31		15,048.74	36,481.08
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36207YEV8	GNMA POOL 445748	FIXED INCOME	GNMA I		3,795.25		331.19	802.87
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36208DJ22	GNMA POOL 447681	FIXED INCOME	GNMA I		5,565.66		480.01	1,163.65
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36207YG61	GNMA POOL 445821	FIXED INCOME	GNMA I		5,646.75		487.01	1,180.60
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36211W6V5	GNMA POOL 525684	FIXED INCOME	GNMA I		2,862.50		247.54	600.10
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36209RRK1	GNMA POOL 479390	FIXED INCOME	GNMA I		4,243.98		382.23	926.61
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'887315AM1	HISTORIC TW INC	FIXED INCOME	CORPORATE BONDS		375,000.00		41,766.31	101,249.70
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'337358BH7	WACHOVIA CORPORATION	FIXED INCOME	CORPORATE BONDS		1,936,000.00		210,176.76	509,509.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31371HNN4	FNMA POOL 252497	FIXED INCOME	FNMA		123,309.79		12,097.41	29,326.48
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'30251TAA7	FNBC 1993 A PASS THRU TR	FIXED INCOME	CORPORATE BONDS		252,125.47		22,564.10	54,699.79
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'53079QAC1	LIBERTY MUTUAL INSURANCE	FIXED INCOME	CORPORATE BONDS		1,700,000.00		175,831.97	426,251.03
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		(33,375.00)		(2,865.02)	(6,945.38)
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		9,627,788.03		826,482.08	2,003,553.96
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36225BKX5	GNMA POOL 781210	FIXED INCOME	GNMA I		225,613.08		22,232.31	53,895.47
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912810FP8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		3,650,000.00		424,890.57	1,030,017.71
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31384WK58	FNMA POOL 535916	FIXED INCOME	FNMA		55,596.70		5,517.19	13,374.75
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'03235MAA0	AMTRAK/PENN STN LEASE TR	FIXED INCOME	CORPORATE BONDS		743,850.00		66,850.03	162,057.54
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31283GUX3	FED HM LN PC POOL G00598	FIXED INCOME	FHLMC		51,161.87		5,099.64	12,362.51
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31388SA21	FNMA POOL 613025	FIXED INCOME	FNMA		695,812.15		69,554.69	168,614.14
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31287XV86	FED HM LN PC POOL C70639	FIXED INCOME	FHLMC		436,692.63		44,104.87	106,918.81
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31385WVRV3	FNMA POOL 555000	FIXED INCOME	FNMA		377,791.23		37,150.37	90,059.74
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31385JMR6	FNMA POOL 545868	FIXED INCOME	FNMA		112,647.16		11,631.79	28,197.73
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31374SY96	FNMA POOL 323036	FIXED INCOME	FNMA		97,606.08		9,575.73	23,213.43
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31391HTS3	FNMA POOL 667561	FIXED INCOME	FNMA		146,278.27		14,252.75	34,551.45
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31390UBK1	FNMA POOL 656242							

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	1	4
									%	8.58%	20.81%
12/31/2015	JJ2G	DODGE & COX	'001957BD0	AT+T CORP	FIXED INCOME	CORPORATE BONDS		3,465,000.00		397,413.51	963,407.95
12/31/2015	JJ2H	WAMCO	'88732JAS7	TIME WARNER CABLE INC	FIXED INCOME	CORPORATE BONDS		1,340,000.00		132,089.13	320,209.85
12/31/2015	JJ2H	WAMCO	'767201AH9	RIO TINTO FIN USA LTD	FIXED INCOME	CORPORATE BONDS		120,000.00		12,025.74	29,152.75
12/31/2015	JJ2G	DODGE & COX	'31385W3H0	FNMA POOL 555300	FIXED INCOME	FNMA		31,437.89		2,756.29	6,681.79
12/31/2015	JJ2H	WAMCO	'31415XJF9	FNMA POOL 992262	FIXED INCOME	FNMA		16,838.46		1,604.13	3,888.72
12/31/2015	JJ2G	DODGE & COX	'31385XAZ0	FNMA POOL 555424	FIXED INCOME	FNMA		136,682.86		13,198.61	31,996.01
12/31/2015	JJ2G	DODGE & COX	'452151LF8	ILLINOIS ST	FIXED INCOME	MUNICIPALS		1,875,000.00		152,208.40	368,982.89
12/31/2015	JJ2H	WAMCO	'20030NAY7	COMCAST CORP	FIXED INCOME	CORPORATE BONDS		260,000.00		28,110.20	68,144.62
12/31/2015	JJ2H	WAMCO	'87938WAH6	TELEFONICA EMISIONES SAU	FIXED INCOME	CORPORATE BONDS		180,000.00		16,982.07	41,167.85
12/31/2015	JJ2G	DODGE & COX	'31393NTB5	FHLMC STRUCTURED PASS THROUGH	FIXED INCOME	CMO		2,935,336.68		277,931.82	673,761.00
12/31/2015	JJ2H	WAMCO	'88732JAU2	TIME WARNER CABLE INC	FIXED INCOME	CORPORATE BONDS		250,000.00		21,538.17	52,212.74
12/31/2015	JJ2G	DODGE & COX	'31385W2S7	FNMA POOL 555285	FIXED INCOME	FNMA		1,038,947.77		101,806.53	246,798.91
12/31/2015	JJ2H	WAMCO	'126650BP4	CVS PASS THROUGH TRUST	FIXED INCOME	CORPORATE BONDS		663,492.42		62,548.83	151,630.58
12/31/2015	JJ2G	DODGE & COX	'31385XEC7	FNMA POOL 555531	FIXED INCOME	FNMA		96,242.39		9,288.35	22,516.79
12/31/2015	JJ2H	WAMCO	'31418MG30	FNMA POOL AD0217	FIXED INCOME	FNMA		16,149.47		1,581.57	3,834.03
12/31/2015	JJ2G	DODGE & COX	'3128JLEY1	FED HM LN PC POOL 1B1150	FIXED INCOME	FHLMC		567,512.01		51,819.38	125,620.29
12/31/2015	JJ2H	WAMCO	'73755LAH0	POTASH CORP SASKATCHEWAN	FIXED INCOME	CORPORATE BONDS		590,000.00		54,906.31	133,103.62
12/31/2015	JJ2G	DODGE & COX	'31393UAN3	FANNIEMAE WHOLE LOAN	FIXED INCOME	CMO		463,277.33		49,432.20	119,833.31
12/31/2015	JJ2G	DODGE & COX	'31402CQ39	FNMA POOL 725074	FIXED INCOME	FNMA		91,792.91		8,067.19	19,556.44
12/31/2015	JJ2G	DODGE & COX	'31283HY82	FED HM LN PC POOL G01635	FIXED INCOME	FHLMC		285,864.55		28,371.74	68,778.64
12/31/2015	JJ2G	DODGE & COX	'31283KVA3	FED HM LN PC POOL G11509	FIXED INCOME	FHLMC		67,750.00		5,955.01	14,436.11
12/31/2015	JJ2G	DODGE & COX	'31402CTR3	FNMA POOL 725160	FIXED INCOME	FNMA		39,098.53		3,414.58	8,277.62
12/31/2015	JJ2G	DODGE & COX	'83162CNN9	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		138,486.22		12,543.57	30,408.06
12/31/2015	JJ2G	DODGE & COX	'31402CUD2	FNMA POOL 725180	FIXED INCOME	FNMA		85,690.28		7,976.87	19,337.48
12/31/2015	JJ2G	DODGE & COX	'31283KVH8	FED HM LN PC POOL G11516	FIXED INCOME	FHLMC		44,120.27		3,864.75	9,368.90
12/31/2015	JJ2G	DODGE & COX	'31402CVT6	FNMA POOL 725226	FIXED INCOME	FNMA		54,756.97		4,802.42	11,642.00
12/31/2015	JJ2G	DODGE & COX	'83162CNQ2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		208,850.15		18,761.64	45,481.88
12/31/2015	JJ2G	DODGE & COX	'31402C4R0	FNMA POOL 725432	FIXED INCOME	FNMA		10,250.17		897.14	2,174.83
12/31/2015	JJ2G	DODGE & COX	'31402DAK6	FNMA POOL 725510	FIXED INCOME	FNMA		34.89		3.01	7.31
12/31/2015	JJ2G	DODGE & COX	'31402DJK7	FNMA POOL 725766	FIXED INCOME	FNMA		45,431.75		3,965.84	9,613.98
12/31/2015	JJ2G	DODGE & COX	'36242DJS3	GSMPs MORTGAGE LOAN TRUST	FIXED INCOME	CMO		699,130.93		63,682.72	154,379.34
12/31/2015	JJ2G	DODGE & COX	'577778CE1	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS		375,000.00		33,445.77	81,079.08
12/31/2015	JJ2G	DODGE & COX	'31394BZ72	FANNIEMAE WHOLE LOAN	FIXED INCOME	CMO		187,395.46		17,762.82	43,060.55
12/31/2015	JJ2G	DODGE & COX	'31404NAH9	FNMA POOL 773208	FIXED INCOME	FNMA		2,271,818.06		204,889.49	496,692.14
12/31/2015	JJ2G	DODGE & COX	'31402QTS0	FNMA POOL 735061	FIXED INCOME	FNMA		4,995,108.14		487,077.35	1,180,770.61
12/31/2015	JJ2G	DODGE & COX	'31283H6C4	FED HM LN PC POOL G01767	FIXED INCOME	FHLMC		1,347,290.29		134,414.60	325,847.24
12/31/2015	JJ2G	DODGE & COX	'31402CTT9	FNMA POOL 725162	FIXED INCOME	FNMA		540,552.69		52,965.83	128,399.52
12/31/2015	JJ2G	DODGE & COX	'3128CUH33	FED HM LN PC POOL G30250	FIXED INCOME	FHLMC		1,354,472.07		132,417.76	321,006.51
12/31/2015	JJ2G	DODGE & COX	'31402RDG1	FNMA POOL 735503	FIXED INCOME	FNMA		123,579.18		12,088.77	29,305.53
12/31/2015	JJ2G	DODGE & COX	'31402RBG3	FNMA POOL 735439	FIXED INCOME	FNMA		493,183.25		43,750.03	106,058.63
12/31/2015	JJ2G	DODGE & COX	'31283H5J0	FED HM LN PC POOL G01749	FIXED INCOME	FHLMC		556,380.98		53,161.02	128,872.69
12/31/2015	JJ2G	DODGE & COX	'90783VAA3	UNP RR CO 2005 PASS TRST	FIXED INCOME	CORPORATE BONDS		1,218,327.45		113,567.38	275,309.49
12/31/2015	JJ2G	DODGE & COX	'83162CPY3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		357,430.49		33,653.10	81,581.69
12/31/2015	JJ2G	DODGE & COX	'31403DA66	FNMA POOL 745329	FIXED INCOME	FNMA		316,813.55		31,033.04	75,230.15
12/31/2015	JJ2G	DODGE & COX	'706451BG5	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS		1,375,000.00		105,493.49	255,736.83
12/31/2015	JJ2G	DODGE & COX	'3128NC6H2	FED HM LN PC POOL 1G0872	FIXED INCOME	FHLMC		1,196,166.59		108,144.52	262,163.43
12/31/2015	JJ2G	DODGE & COX	'31404NLA2	FNMA POOL 773521	FIXED INCOME	FNMA		185,556.99		16,804.19	40,736.64
12/31/2015	JJ2G	DODGE & COX	'404280AG4	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS		2,300,000.00		235,640.88	571,239.50
12/31/2015	JJ2G	DODGE & COX	'83162CQG1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		603,408.95		57,869.11	140,286.03
12/31/2015	JJ2G	DODGE & COX	'48632HAA5	KAUPTHING BANK HF	FIXED INCOME	CORPORATE BONDS		3,275,000.00		-	-
12/31/2015	JJ2G	DODGE & COX	'056335AA0	BAC CAPITAL TRUST XI	FIXED INCOME	CORPORATE BONDS		6,275,000.00		613,587.36	1,487,455.58
12/31/2015	JJ2G	DODGE & COX	'83162CQK2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		621,542.01		59,656.44	144,618.87
12/31/2015	JJ2G	DODGE & COX	'90783WAA1	UNP RR CO 2006 PASS TRST	FIXED INCOME	CORPORATE BONDS		1,773,907.71		173,011.57	419,413.83
12/31/2015	JJ2G	DODGE & COX	'31410US29	FNMA POOL 897937	FIXED INCOME	FNMA		463,492.64		43,104.85	104,494.58
12/31/2015	JJ2G	DODGE & COX	'05568DAA2	BNSF RAILWAY CO 2006 3 P	FIXED INCOME	CORPORATE BONDS		444,094.96		41,744.27	101,196.27
12/31/2015	JJ2G	DODGE & COX	'3128S4C54	FED HM LN PC POOL 1Q0092	FIXED INCOME	FHLMC		719,007.86		65,123.78	157,872.77
12/31/2015	JJ2G	DODGE & COX	'31410FSC0	FNMA POOL 888015	FIXED INCOME	FNMA		657,354.35		56,394.51	136,711.30
12/31/2015	JJ2G	DODGE & COX	'314275AC2	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS		1,025,000.00		89,041.93	215,855.03
12/31/2015	JJ2G	DODGE & COX	'31410F6B6	FNMA POOL 888366	FIXED INCOME	FNMA		2,443,953.67		243,055.69	589,214.45
12/31/2015	JJ2G	DODGE & COX	'422248AA2	HEALTH NET INC	FIXED INCOME	CORPORATE BONDS		1,775,000.00		158,466.92	384,154.76
12/31/2015	JJ2G	DODGE & COX	'31371NH40	FNMA POOL 256851	FIXED INCOME	FNMA		272,748.03		26,089.89	63,246.98
12/31/2015	JJ2G	DODGE & COX	'3128NGEH4	FED HM LN PC POOL 1H1336	FIXED INCOME	FHLMC		364,953.60		33,317.86	80,768.99
12/31/2015	JJ2G	DODGE & COX	'31410GHG1	FNMA POOL 888631	FIXED INCOME	FNMA		530,639.89		49,548.41	120,115.02
12/31/2015	JJ2G	DODGE & COX	'404280AH2	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS		3,825,000.00		393,928.30	954,959.11
12/31/2015	JJ2G	DODGE & COX	'31410GJS3	FNMA POOL 888673	FIXED INCOME	FNMA		549.37		53.80	130.43
12/31/2015	JJ2G	DODGE & COX	'31410F6E0	FNMA POOL 888369	FIXED INCOME	FNMA		1,278,368.36		127,346.36	308,712.43
12/31/2015	JJ2G	DODGE & COX	'29268BAC5	ENEL FINANCE INTL NV	FIXED INCOME	CORPORATE BONDS		1,525,000.00		159,840.73	387,485.14
12/31/2015	JJ2G	DODGE & COX	'3128MTXG8	FED HM LN PC POOL H01579	FIXED INCOME	FHLMC		36,297.96		3,464.49	8,398.59
12/31/2015	JJ2G	DODGE & COX	'31413QPD4	FNMA POOL 952320	FIXED INCOME	FNMA		-		-	-
12/31/2015	JJ2G	DODGE & COX	'87927VAV0	TELECOM ITALIA CAPITAL	FIXED INCOME	CORPORATE BONDS		2,625,000.00		234,915.84	569,481.86
12/31/2015	JJ2G	DODGE & COX	'78442FEH7	NAVIENT CORP	FIXED INCOME	CORPORATE BONDS		2,500,000.00		225,875.45	547,566.21
12/31/2015	JJ2G	DODGE & COX	'31414CNW4	FNMA POOL 962205	FIXED INCOME	FNMA		640,992.32		57,738.49	139,969.37
12/31/2015	JJ2G	DODGE & COX	'88732JAP3	TIME WARNER CABLE INC	FIXED INCOME	CORPORATE BONDS		2,125,000.00		211,613.66	512,992.82
12/31/2015	JJ2G	DODGE & COX	'3128MB5F0	FED HM LN PC POOL G13346	FIXED INCOME	FHLMC		825,352.45		76,896.54	186,412.24
12/31/2015	JJ2G	DODGE & COX	'31414J6B4	FNMA POOL 968066	FIXED INCOME	FNMA		1,237,308.73		115,824.74	280,781.79
12/31/2015	JJ2G	DODGE & COX	'224044BU0	COX COMMUNICATIONS INC	FIXED INCOME	CORPORATE BONDS		2,250,000.00		223,787.25	542,503.99
12/31/2015	JJ2G	DODGE & COX	'88732JAS7	TIME WARNER CABLE INC	FIXED INCOME	CORPORATE BONDS		1,825,000.00		179,897.51	436,106.70
12/31/2015	JJ2G	DODGE & COX	'13063A5G5	CALIFORNIA ST	FIXED INCOME	MUNICIPALS		1,925,000.00		240,025.17	581,867.89
12/31/2015	JJ2G	DODGE & COX	'260543BY8	DOW CHEMICAL CO/THE	FIXED INCOME	CORPORATE BONDS		2,675,000.00		330,007.22	800,001.94
12/31/2015	JJ2G	DODGE & COX	'06051GD29	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		2,360,000.00		234,664.14	568,871.70
12/31/2015	JJ2G	DODGE & COX	'872456AA6	TELECOM ITALIA CAPITAL	FIXED INCOME	CORPORATE BONDS		4,300,000.00		406,969.49	986,573.52
12/31/2015	JJ2G	DODGE & COX	'88732JAU2	TIME WARNER CABLE INC	FIXED INCOME	CORPORATE BONDS		2,100,000.00		180,920.66	438,587.01
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'59125QAB4	METALLOINVEST FINANCE LT	FIXED INCOME	CORPORATE BONDS		1,400,000.00		115,520.15	280,043.41
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'62476KAB6	MRIYA AGRO HOLDING PLC	FIXED INCOME	CORPORATE BONDS		550,000.00		6,373.87	15,451.51
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACIO5RHD4	EDC FINANCE LTD	FIXED INCOME	CORPORATE BONDS		2,250,000.00		169,273.83	410,352.83
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'30050AAFO	EVRAZ GROUP SA	FIXED INCOME	CORPORATE BONDS		1,800,000.00		144,783.48	350,983.43
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'97381WAZ7	WINDSTREAM SERVICES LLC	FIXED INCOME	CORPORATE BONDS		800,000.00		49,445.80	119,866.27
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'59132VAA6	METALSA SA DE CV	FIXED INCOME	CORPORATE BONDS		650,000.00		47,986.46	116,328.55
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'549876AH3	LUKOIL INTL FINANCE BV	FIXED INCOME	CORPORATE BONDS		1,600,000.00		123,099.44	298,417.08

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	1	4
									%	8.58%	20.81%
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'67576GAA5	ODBRCHT OFFSHRE DRLL FIN	FIXED INCOME	CORPORATE BONDS		1,517,420.00		29,959.91	72,628.68
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'693320AS2	PHH CORP	FIXED INCOME	CORPORATE BONDS		610,000.00		47,651.67	115,516.96
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'257867AZ4	RR DONNELLEY + SONS CO	FIXED INCOME	CORPORATE BONDS		600,000.00		48,737.59	118,149.44
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'279158AE9	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS		500,000.00		36,054.23	87,402.49
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'86564CAA8	SUMITOMO LIFE INSUR	FIXED INCOME	CORPORATE BONDS		2,600,000.00		248,748.43	603,014.76
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'897050AB6	TRONOX FINANCE LLC	FIXED INCOME	CORPORATE BONDS		1,200,000.00		61,992.67	150,282.34
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'29265WAA6	ENEL SPA	FIXED INCOME	CORPORATE BONDS		1,000,000.00		97,754.17	236,975.21
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'28176EAC2	EDWARDS LIFESCIENCES COR	FIXED INCOME	CORPORATE BONDS		950,000.00		82,497.39	199,989.78
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'P22575AF4	CEMEX SAB DE CV	FIXED INCOME	CORPORATE BONDS		1,800,000.00		148,723.70	360,535.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'313381WK7	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES		2,350,000.00		197,262.62	478,203.12
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'043126AA9	ARTESYN EMBEDDED TECHNOL	FIXED INCOME	CORPORATE BONDS		1,000,000.00		76,186.02	184,689.79
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'716473AC7	PETROFAC LTD	FIXED INCOME	CORPORATE BONDS		1,700,000.00		138,610.24	336,018.30
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'35671DBC8	FREEPOR MCMORAN INC	FIXED INCOME	CORPORATE BONDS		800,000.00		35,710.86	86,570.09
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'019517AA9	ALLIED SPECIALTY VEHICLE	FIXED INCOME	CORPORATE BONDS		1,300,000.00		113,270.37	274,589.49
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'55314WAA2	MMC NORILSK NICK VIA MMC	FIXED INCOME	CORPORATE BONDS		1,300,000.00		111,732.57	270,861.57
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'79586KAC5	SAMARCO MINERACAO SA	FIXED INCOME	CORPORATE BONDS		500,000.00		13,734.94	33,296.19
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'15126RAA5	CEMENTOS PROGRESO TRUST	FIXED INCOME	CORPORATE BONDS		1,500,000.00		127,799.37	309,810.62
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92743JAB3	VINGROUP JSC	FIXED INCOME	CORPORATE BONDS		1,250,000.00		114,716.29	278,094.70
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'G4182JAA1	GUANAY FINANCE LTD	FIXED INCOME	CORPORATE BONDS		1,115,000.00		94,518.95	229,132.40
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'06682KAA5	BANTRAB SENIOR TRUST	FIXED INCOME	CORPORATE BONDS		1,646,000.00		135,646.31	328,833.15
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'12480AAA9	CBC AMMO LLC/CBC FINCO	FIXED INCOME	CORPORATE BONDS		1,275,000.00		90,351.25	219,029.08
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'00751YAC0	ADVANCE AUTO PARTS	FIXED INCOME	CORPORATE BONDS		1,650,000.00		144,421.47	350,105.85
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'00830FAD4	AFREN PLC	FIXED INCOME	CORPORATE BONDS		1,171,003.20		1,025.33	2,485.61
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'02154EAB5	ALTICE FINCO SA	FIXED INCOME	CORPORATE BONDS		200,000.00		16,610.70	40,267.58
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'02154CAC7	ALTICE FINANCING SA	FIXED INCOME	CORPORATE BONDS		400,000.00		33,993.99	82,408.06
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'91701RAA9	URANIUM ONE INVESTMENTS	FIXED INCOME	CORPORATE BONDS		1,000,000.00		80,370.89	194,834.72
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'28620QAA1	ELETSON HOLDINGS	FIXED INCOME	CORPORATE BONDS		1,940,000.00		148,217.22	359,307.48
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'30227CAB3	ARCHROCK PARTNERS LP/FIN	FIXED INCOME	CORPORATE BONDS		1,200,000.00		84,727.44	205,395.86
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'46115HAP2	INTESA SANPAOLO SPA	FIXED INCOME	CORPORATE BONDS		2,100,000.00		192,941.50	467,727.88
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3128M9XH0	FED HM LN PC POOL G07580	FIXED INCOME	FHLMC		1,809,379.31		170,600.46	413,568.84
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'918370AB3	VTR FINANCE BV	FIXED INCOME	CORPORATE BONDS		2,000,000.00		157,951.86	382,906.15
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'858577AR0	STENA AB	FIXED INCOME	CORPORATE BONDS		850,000.00		62,021.86	150,353.10
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'29246QAA3	EMPRESA DE TRANSPORTE ME	FIXED INCOME	CORPORATE BONDS		850,000.00		74,817.77	181,372.89
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACI07QQ69	PUMA INTL FINANCING	FIXED INCOME	CORPORATE BONDS		300,000.00		25,328.10	61,400.25
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'685218AB5	ORANGE SA	FIXED INCOME	CORPORATE BONDS		550,000.00		50,126.59	121,516.64
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'200303AA3	COMCEL TRUST (COM CELULA	FIXED INCOME	CORPORATE BONDS		800,000.00		52,879.54	128,190.32
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'60447KAA8	MINSUR SA	FIXED INCOME	CORPORATE BONDS		1,200,000.00		94,771.12	229,743.69
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'87264AAL9	T MOBILE USA INC	FIXED INCOME	CORPORATE BONDS		675,000.00		59,103.18	143,277.66
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'66978CAA0	ZHAIKMUNAI LLP	FIXED INCOME	CORPORATE BONDS		2,600,000.00		173,811.43	421,352.85
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05542YAA7	B COMMUNICATIONS LTD	FIXED INCOME	CORPORATE BONDS		715,000.00		66,104.14	160,249.35
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'607848AA6	MODULAR SPACE CORP	FIXED INCOME	CORPORATE BONDS		1,320,000.00		45,325.32	109,877.42
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'89352HAM1	TRANSCANADA PIPELINES	FIXED INCOME	CORPORATE BONDS		1,000,000.00		81,162.36	196,753.41
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'46625HJW1	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS		1,900,000.00		164,937.37	399,840.39
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92769XAJ4	VIRGIN MEDIA SECURED FIN	FIXED INCOME	CORPORATE BONDS		585,000.00		50,218.39	121,739.18
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05543EAA0	BCP SINGAPORE VI CAYMN	FIXED INCOME	CORPORATE BONDS		430,000.00		29,299.43	71,027.53
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31416YC97	FNMA POOL AB2795	FIXED INCOME	FNMA		1,275,873.76		119,249.97	289,085.22
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'899415AC7	TULLOW OIL PLC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		57,515.08	139,427.78
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EMUX7	FNMA POOL AL5097	FIXED INCOME	FNMA		2,038,573.05		189,335.33	458,985.82
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'29357JAA4	ENQUEST PLC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		29,937.89	72,575.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'69033CAB5	OVERSEA CHINESE BANKING	FIXED INCOME	CORPORATE BONDS		1,300,000.00		113,533.18	275,226.60
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'63938NAE4	NAVIOS SA LOGIST/FIN US	FIXED INCOME	CORPORATE BONDS		1,250,000.00		70,284.29	170,382.83
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36120PAC7	GTL TRADE FINANCE INC	FIXED INCOME	CORPORATE BONDS		1,250,000.00		69,211.24	167,781.57
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EKAV7	FNMA POOL AL2719	FIXED INCOME	FNMA		1,387,167.92		131,159.33	317,955.83
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'67091TAA3	OFFICE CHERIFEN DES PHO	FIXED INCOME	CORPORATE BONDS		1,500,000.00		160,664.39	316,755.99
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'378272AH1	GLENCORE FUNDING LLC	FIXED INCOME	CORPORATE BONDS		2,000,000.00		124,335.58	301,413.74
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'67054LAB3	SFR GROUP SA	FIXED INCOME	CORPORATE BONDS		1,100,000.00		91,594.91	222,043.95
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'12591DAC5	CNOOC FINANCE 2014 ULC	FIXED INCOME	CORPORATE BONDS		800,000.00		69,218.90	167,800.13
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'059897AA6	BANGLALINK DIGITAL COMM	FIXED INCOME	CORPORATE BONDS		1,400,000.00		124,086.64	300,810.24
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'50066MAA5	KOREA LAND + HOUSING COR	FIXED INCOME	GOVERNMENT ISSUES		950,000.00		81,363.42	197,240.82
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'680617AB3	OLEODUCTO CENTRAL SA	FIXED INCOME	CORPORATE BONDS		1,300,000.00		107,132.57	259,710.26
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'582839AG1	MEAD JOHNSON NUTRITION C	FIXED INCOME	CORPORATE BONDS		605,000.00		48,075.59	116,544.61
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'335934AH8	FIRST QUANTUM MINERALS L	FIXED INCOME	CORPORATE BONDS		1,200,000.00		64,382.55	156,075.88
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'24664UAEO	DELEK + AVNER TAMAR BD	FIXED INCOME	CORPORATE BONDS		900,000.00		77,741.93	188,461.62
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACI08DXP7	DELEK + AVNER TAMAR BD	FIXED INCOME	CORPORATE BONDS		475,000.00		41,030.46	99,465.86
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'24664UAD2	DELEK + AVNER TAMAR BD	FIXED INCOME	CORPORATE BONDS		275,000.00		23,754.48	57,585.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'08861JAB5	BHARTI AIRTEL INTERNATIO	FIXED INCOME	CORPORATE BONDS		900,000.00		81,105.48	196,615.53
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'502413BD8	L 3 COMMUNICATIONS CORP	FIXED INCOME	CORPORATE BONDS		958,000.00		78,118.43	189,374.34
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'10552TAF4	BRF SA	FIXED INCOME	CORPORATE BONDS		1,100,000.00		86,637.45	210,026.11
12/31/2015	JJ2G	DODGE & COX	'3128KVEL5	FED HM LN PC POOL A64639	FIXED INCOME	FHLMC		485,361.66		48,431.95	117,408.51
12/31/2015	JJ2G	DODGE & COX	'31418MGG1	FNMA POOL AD0198	FIXED INCOME	FNMA		1,705,787.65		164,545.33	398,890.01
12/31/2015	JJ2G	DODGE & COX	'29268BAF8	ENEL FINANCE INTL NV	FIXED INCOME	CORPORATE BONDS		3,025,000.00		290,354.71	703,876.52
12/31/2015	JJ2G	DODGE & COX	'13063A7D0	CALIFORNIA ST	FIXED INCOME	MUNICIPALS		4,665,000.00		560,479.07	1,358,710.72
12/31/2015	JJ2G	DODGE & COX	'31418MEC2	FNMA POOL AD0130	FIXED INCOME	FNMA		204,040.54		20,017.57	48,526.49
12/31/2015	JJ2G	DODGE & COX	'31410KXM1	FNMA POOL 889984	FIXED INCOME	FNMA		515,140.80		50,538.32	122,514.75
12/31/2015	JJ2G	DODGE & COX	'31418MRQ7	FNMA POOL AD0494	FIXED INCOME	FNMA		819,183.84		78,957.48	191,408.36
12/31/2015	JJ2G	DODGE & COX	'31418MH47	FNMA POOL AD0250	FIXED INCOME	FNMA		768,703.06		74,116.15	179,672.03
12/31/2015	JJ2G	DODGE & COX	'31418MH39	FNMA POOL AD0249	FIXED INCOME	FNMA		2,537,320.73		244,993.64	593,912.42
12/31/2015	JJ2G	DODGE & COX	'544646ZR6	LOS ANGELES CA UNIF SCH DIST	FIXED INCOME	MUNICIPALS		2,280,000.00		257,888.48	625,172.04
12/31/2015	JJ2G	DODGE & COX	'46625HHQ6	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS		1,800,000.00		167,548.02	406,169.12
12/31/2015	JJ2G	DODGE & COX	'13063BFR8	CALIFORNIA ST	FIXED INCOME	MUNICIPALS		1,000,000.00		125,011.17	303,051.49
12/31/2015	JJ2G	DODGE & COX	'3128PRQ28	FED HM LN PC POOL J12273	FIXED INCOME	FHLMC		762,743.28		68,566.37	166,218.28
12/31/2015	JJ2G	DODGE & COX	'31419ADD6	FNMA POOL AE0099	FIXED INCOME	FNMA		1,967,135.89		189,843.19	460,216.97
12/31/2015	JJ2G	DODGE & COX	'3128MCRJ6	FED HM LN PC POOL G13889	FIXED INCOME	FHLMC		2,356,390.44		217,884.42	528,194.37
12/31/2015	JJ2G	DODGE & COX	'173080201	CITIGROUP CAPITAL XIII	EQUITY	PREFERRED STOCK		216,054.00		482,031.61	1,168,538.74
12/31/2015	JJ2G	DODGE & COX	'31419AQV2	FNMA POOL AE0467	FIXED INCOME	FNMA		742,901.93		69,169.27	167,679.82
12/31/2015	JJ2G	DODGE & COX	'13063BJC7	CALIFORNIA ST	FIXED INCOME	MUNICIPALS		1,250,000.00		159,266.34	386,092.70
12/31/2015	JJ2G	DODGE & COX	'646139X83	NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	MUNICIPALS		3,850,000.00		454,255.04	1,101,202.93
12/31/2015	JJ2G	DODGE & COX	'36962G4Y7	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS		194,000.00		18,291.94	44,343.23
12/31/2015	JJ2G	DODGE & COX	'71645WAR2	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		6,775,000.00			

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	1	4
									%	8.58%	20.81%
12/31/2015	JJ2G	DODGE & COX	'260543CH4	DOW CHEMICAL CO/THE	FIXED INCOME	CORPORATE BONDS		1,460,000.00		119,981.72	290,859.13
12/31/2015	JJ2G	DODGE & COX	'3128MDKE2	FED HM LN PC POOL G14593	FIXED INCOME	FHLMC		2,996,125.47		271,682.35	658,611.07
12/31/2015	JJ2G	DODGE & COX	'224044BW6	COX COMMUNICATIONS INC	FIXED INCOME	CORPORATE BONDS		4,950,000.00		386,134.73	936,065.98
12/31/2015	JJ2G	DODGE & COX	'780099CE5	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS		5,300,000.00		495,324.97	1,200,764.44
12/31/2015	JJ2G	DODGE & COX	'3136A9SC3	FANNIE MAE	FIXED INCOME	CMO		6,498,817.99		565,694.49	1,371,353.91
12/31/2015	JJ2G	DODGE & COX	'912828UG3	WI TREASURY SEC	FIXED INCOME	GOVERNMENT ISSUES		28,000,000.00		2,403,711.42	5,827,065.86
12/31/2015	JJ2G	DODGE & COX	'3128MDMR1	FED HM LN PC POOL G14668	FIXED INCOME	FHLMC		1,459,283.30		132,284.61	320,683.71
12/31/2015	JJ2G	DODGE & COX	'31416W5Z1	FNMA POOL AB1763	FIXED INCOME	FNMA		1,340,044.39		122,795.05	297,679.18
12/31/2015	JJ2G	DODGE & COX	'3128MDM34	FED HM LN PC POOL G14678	FIXED INCOME	FHLMC		1,371,030.40		124,313.33	301,359.80
12/31/2015	JJ2G	DODGE & COX	'31300LT21	FED HM LN PC POOL 848669	FIXED INCOME	FHLMC		526,311.08		46,977.62	113,882.92
12/31/2015	JJ2G	DODGE & COX	'3136ADWH8	FANNIE MAE	FIXED INCOME	CMO		3,208,025.92		275,579.94	668,059.60
12/31/2015	JJ2G	DODGE & COX	'10112RAV6	BOSTON PROPERTIES LP	FIXED INCOME	CORPORATE BONDS		2,700,000.00		225,662.21	547,049.26
12/31/2015	JJ2G	DODGE & COX	'26884ABA0	ERP OPERATING LP	FIXED INCOME	CORPORATE BONDS		1,925,000.00		162,219.38	393,251.45
12/31/2015	JJ2G	DODGE & COX	'224044CA3	COX COMMUNICATIONS INC	FIXED INCOME	CORPORATE BONDS		4,875,000.00		368,651.11	893,682.29
12/31/2015	JJ2G	DODGE & COX	'71647NAF6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		1,250,000.00		70,820.81	171,683.47
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'45824TAC9	INTELSAT JACKSON HLDG	FIXED INCOME	CORPORATE BONDS		500,000.00		37,556.49	91,044.26
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EHE24	FNMA POOL AL1052	FIXED INCOME	FNMA		1,240,213.26		117,788.13	285,541.42
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'44841CAB0	HUTCH WHAMPOA INT 11 LTD	FIXED INCOME	CORPORATE BONDS		2,000,000.00		184,109.38	446,317.08
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'282563AA3	EILEME 2 AB	FIXED INCOME	CORPORATE BONDS		700,000.00		63,695.80	154,411.07
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'45824TAG0	INTELSAT JACKSON HLDG	FIXED INCOME	CORPORATE BONDS		400,000.00		29,873.50	72,419.21
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'G20011AA3	CNTL AMR BOTTLING CORP	FIXED INCOME	CORPORATE BONDS		905,000.00		78,659.38	190,685.70
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828SF8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		11,400,000.00		980,373.36	2,376,616.47
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'03938LAX2	ARCELORMITTAL	FIXED INCOME	CORPORATE BONDS		600,000.00		41,462.36	100,512.87
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'44920UAD0	HYUNDAI CAPITAL SERVICES	FIXED INCOME	CORPORATE BONDS		2,200,000.00		192,360.45	466,319.30
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'606839AA6	MITSUI SUMITOMO INSURANC	FIXED INCOME	CORPORATE BONDS		1,100,000.00		110,480.46	267,826.21
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828SM3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		11,200,000.00		962,947.89	2,334,373.72
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EH2M3	FNMA POOL AL1679	FIXED INCOME	FNMA		1,412,012.77		136,783.85	331,590.77
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'681919AZ9	OMNICOM GROUP INC	FIXED INCOME	CORPORATE BONDS		1,910,000.00		165,508.69	401,225.38
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'705011AA2	PEARSON FUNDING FOUR PLC	FIXED INCOME	CORPORATE BONDS		2,250,000.00		189,628.89	459,697.46
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36177RHM6	GNMA II POOL 796535	FIXED INCOME	GNMA II		1,251,240.19		117,950.62	285,935.33
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36177PP66	GNMA II POOL 794944	FIXED INCOME	GNMA II		904,518.46		86,037.16	208,570.87
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'205768AJ3	COMSTOCK RESOURCES INC	FIXED INCOME	CORPORATE BONDS		250,000.00		3,702.00	8,974.36
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'G6710EAL4	ODEBRECHT FINANCE LTD	FIXED INCOME	CORPORATE BONDS		850,000.00		37,030.70	89,769.64
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'709599AH7	PENSKE TRUCK LEASING/PTL	FIXED INCOME	CORPORATE BONDS		2,350,000.00		209,820.24	508,645.23
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'21987BAQ1	CODELCO INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		77,103.26	186,913.35
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'89378TAC7	TRANSNET SOC LTD	FIXED INCOME	CORPORATE BONDS		2,000,000.00		151,407.16	367,040.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'78468VAA0	SPL LOGISTICS ESCROW LLC	FIXED INCOME	CORPORATE BONDS		1,280,000.00		107,132.57	259,710.26
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'12624LAA2	COSL FINANCE BVI LTD	FIXED INCOME	CORPORATE BONDS		800,000.00		65,009.00	157,594.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'893830BC2	TRANSOCEAN INC	FIXED INCOME	CORPORATE BONDS		2,400,000.00		109,192.81	264,704.69
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3136G0WG2	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES		2,000,000.00		171,990.52	416,938.60
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'50064YAF0	KOREA HYDRO + NUCLEAR PO	FIXED INCOME	CORPORATE BONDS		700,000.00		59,742.46	144,827.39
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACI02GJ15	TIZIR LTD	FIXED INCOME	CORPORATE BONDS		800,000.00		57,772.61	140,052.09
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'69342NAA9	PKO BNK POLSKI (PKO FIN)	FIXED INCOME	CORPORATE BONDS		1,600,000.00		143,173.06	347,079.46
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'00855UAB5	AGROKOR D.D	FIXED INCOME	CORPORATE BONDS		600,000.00		54,725.17	132,664.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'83238PAD6	SMITHS GROUP PLC	FIXED INCOME	CORPORATE BONDS		400,000.00		33,276.27	80,668.17
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92676XAA5	VIKING CRUISES LTD	FIXED INCOME	CORPORATE BONDS		100,000.00		8,133.66	19,717.59
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'78406JAC8	SBERBANK (SB CAP SA)	FIXED INCOME	CORPORATE BONDS		1,500,000.00		117,665.55	285,244.27
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'032523AA0	ANADOLU EFES	FIXED INCOME	CORPORATE BONDS		600,000.00		40,202.86	104,732.16
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3133814R3	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES		500,000.00		41,725.90	101,151.74
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'89346DAF4	TRANSALTA CORP	FIXED INCOME	CORPORATE BONDS		1,700,000.00		126,779.39	307,338.00
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05210QAA5	AUSDRIILL FINANCE PTY LTD	FIXED INCOME	CORPORATE BONDS		1,000,000.00		60,948.82	147,751.83
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'84265VAG0	SOUTHERN COPPER CORP	FIXED INCOME	CORPORATE BONDS		700,000.00		43,368.97	105,134.85
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'17178FAA4	CIELO SA/CIELO USA INC	FIXED INCOME	CORPORATE BONDS		1,400,000.00		99,161.15	240,385.99
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'053807AR4	AVNET INC	FIXED INCOME	CORPORATE BONDS		1,500,000.00		131,837.18	319,599.07
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'64110DAD6	NETAPP INC	FIXED INCOME	CORPORATE BONDS		1,550,000.00		125,657.16	304,617.49
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'294429AJ4	QUIFAX INC	FIXED INCOME	CORPORATE BONDS		897,000.00		76,745.58	186,046.27
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'052769AB2	AUTODESK INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		83,386.65	202,145.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'98977BAB4	ZOOMLION HK SPV CO LTD	FIXED INCOME	CORPORATE BONDS		900,000.00		62,579.84	151,705.75
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'01551UAB0	ALGECO SCOTSMAN GLOB FIN	FIXED INCOME	CORPORATE BONDS		1,400,000.00		46,870.50	113,623.24
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'031652BG4	AMKOR TECHNOLOGY INC	FIXED INCOME	CORPORATE BONDS		550,000.00		45,915.49	111,308.11
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'845467AH2	SOUTHWESTERN ENERGY CO	FIXED INCOME	CORPORATE BONDS		790,000.00		42,653.73	103,400.98
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'22234XAF6	COUNTRY GARDEN HLDG CO	FIXED INCOME	CORPORATE BONDS		2,600,000.00		230,732.30	559,340.15
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'855030AM4	STAPLES INC	FIXED INCOME	CORPORATE BONDS		1,400,000.00		114,852.07	278,423.84
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G34R8	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		3,000,000.00		255,069.76	618,338.92
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'45579AAA1	INDO ENERGY FINANCE II	FIXED INCOME	CORPORATE BONDS		700,000.00		24,712.17	59,907.12
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACI045BW7	SIBUR SECURITIES DAC	FIXED INCOME	CORPORATE BONDS		1,400,000.00		116,584.96	282,624.70
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'96208TAA2	WEX INC	FIXED INCOME	CORPORATE BONDS		1,094,000.00		85,460.54	207,173.04
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'25389MAD1	DIGITALGLOBE INC	FIXED INCOME	CORPORATE BONDS		700,000.00		50,475.92	122,363.49
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'379390AF4	GLOBAL A+T ELECTRONICS	FIXED INCOME	CORPORATE BONDS		1,500,000.00		101,724.43	246,599.89
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'30161MAL7	EXELON GENERATION CO LLC	FIXED INCOME	CORPORATE BONDS		2,730,000.00		237,444.77	575,612.49
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'88156LAC4	TERVITA CORP	FIXED INCOME	CORPORATE BONDS		1,000,000.00		53,222.91	129,022.73
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92857WBE9	VODAFONE GROUP PLC	FIXED INCOME	CORPORATE BONDS		300,000.00		25,466.93	61,736.81
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'042735BC3	ARROW ELECTRONICS INC	FIXED INCOME	CORPORATE BONDS		1,850,000.00		160,443.66	388,946.76
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36179M2T6	GNMA II POOL MA0786	FIXED INCOME	GNMA II		3,036,846.14		286,610.05	694,798.73
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'382550BD2	GOODYEAR TIRE + RUBBER	FIXED INCOME	CORPORATE BONDS		300,000.00		27,072.86	65,629.91
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'50065RAC1	KOREA HOUSING FINANCE CO	FIXED INCOME	GOVERNMENT ISSUES		1,950,000.00		164,820.94	399,558.15
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'529772AF2	LEXMARK INTL INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		89,285.89	216,446.44
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31416WJ45	FNMA POOL AB1182	FIXED INCOME	FNMA		2,103,247.35		202,188.14	490,143.53
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EJNK0	FNMA POOL AL2193	FIXED INCOME	FNMA		1,809,437.14		168,855.25	409,338.09
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'57772KAB7	MAXIM INTEGRATED PRODUCT	FIXED INCOME	CORPORATE BONDS		2,160,000.00		183,864.21	445,722.74
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'165167CK1	CHESAPEAKE ENERGY CORP	FIXED INCOME	CORPORATE BONDS		770,000.00		17,846.84	43,264.23
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACI05HQT1	SEA TRUCKS GROUP LTD	FIXED INCOME	CORPORATE BONDS		1,267,500.00		66,047.73	160,112.59
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'55302TAC9	MHP SA	FIXED INCOME	CORPORATE BONDS		2,250,000.00		167,072.72	405,016.90
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'835407AA5	SOMPO JAPAN NIPPONKOA	FIXED INCOME	CORPORATE BONDS		1,300,000.00		117,406.69	284,616.75
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31417FBL1	FNMA POOL AB8142	FIXED INCOME	FNMA		1,966,855.30		187,971.65	455,679.99
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'78413HAA7	SES	FIXED INCOME	CORPORATE BONDS		350,000.00		29,267.62	70,950.43
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'23339BAA7	DTEK FINANCE PLC	FIXED INCOME	CORPORATE BONDS		650,000.00		21,041.51	51,008.72
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36179NBG2	GNMA II POOL MA0939	FIXED INCOME	GNMA II		2,206,166.87		212,039.19	514,024.40
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'12623TAE8	CNPC GENERAL CAPITAL LTD	FIXED INCOME	COR					

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2I	PIMCO	'912828K33	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		2,843,764.00		241,006.60	584,247.06
12/31/2015	JJ2I	PIMCO	'36182UXM4	GNMA POOL AJ0684	FIXED INCOME	GNMA I		1,603,647.93		143,352.26	347,513.86
12/31/2015	JJ2I	PIMCO	'36184BZJ9	GNMA POOL AL5245	FIXED INCOME	GNMA I		154,604.97		13,822.32	33,507.99
12/31/2015	JJ2I	PIMCO	'36184KHY6	GNMA POOL AM0247	FIXED INCOME	GNMA I		153,701.17		13,741.67	33,312.48
12/31/2015	JJ2I	PIMCO	'36183WHF2	GNMA POOL AL1130	FIXED INCOME	GNMA I		990,987.43		88,596.78	214,775.90
12/31/2015	JJ2I	PIMCO	'36183WHN5	GNMA POOL AL1137	FIXED INCOME	GNMA I		160,296.30		14,329.64	34,737.85
12/31/2015	JJ2I	PIMCO	'36184KHZ3	GNMA POOL AM0248	FIXED INCOME	GNMA I		144,429.80		12,913.48	31,304.80
12/31/2015	JJ2I	PIMCO	'82938BAB6	SINOPEC GRP OVERSEA 2015	FIXED INCOME	CORPORATE BONDS		1,100,000.00		92,893.39	225,191.71
12/31/2015	JJ2I	PIMCO	'36184QS21	GNMA POOL AM4137	FIXED INCOME	GNMA I		1,415,705.36		126,552.31	306,787.52
12/31/2015	JJ2I	PIMCO	'05348EAV1	AVALONBAY COMMUNITIES	FIXED INCOME	CORPORATE BONDS		2,100,000.00		178,000.63	431,508.29
12/31/2015	JJ2I	PIMCO	'747525AK9	QUALCOMM INC	FIXED INCOME	CORPORATE BONDS		3,500,000.00		266,954.23	647,149.17
12/31/2015	JJ2I	PIMCO	'21688AAE2	RABOBANK NEDERLAND NY	FIXED INCOME	CORPORATE BONDS		1,600,000.00		135,990.78	329,668.21
12/31/2015	JJ2I	PIMCO	'249670AA8	DEPOSITORY TRUST + CLEAR	FIXED INCOME	CORPORATE BONDS		1,750,000.00		149,099.26	361,445.72
12/31/2015	JJ2I	PIMCO	'42217KBF2	WELLTOWER INC	FIXED INCOME	CORPORATE BONDS		2,200,000.00		185,770.72	450,344.50
12/31/2015	JJ2I	PIMCO	'59156RBP2	METLIFE INC	FIXED INCOME	CORPORATE BONDS		1,700,000.00		148,487.63	359,963.00
12/31/2015	JJ2I	PIMCO	'90261XHN5	UBS AG STAMFORD CT	FIXED INCOME	CORPORATE BONDS		2,100,000.00		179,579.08	435,334.77
12/31/2015	JJ2I	PIMCO	'437076BG6	HOME DEPOT INC	FIXED INCOME	CORPORATE BONDS		3,500,000.00		300,137.94	727,592.97
12/31/2015	JJ2I	PIMCO	'225313AH8	CREDIT AGRICOLE LONDON	FIXED INCOME	CORPORATE BONDS		2,600,000.00		222,713.88	539,901.92
12/31/2015	JJ2I	PIMCO	'761713BB1	REYNOLDS AMERICAN INC	FIXED INCOME	CORPORATE BONDS		1,900,000.00		181,327.53	439,573.35
12/31/2015	JJ2I	PIMCO	'05530QAJ9	BAT INTL FINANCE PLC	FIXED INCOME	CORPORATE BONDS		3,500,000.00		300,044.50	727,366.45
12/31/2015	JJ2I	PIMCO	'9950NYOX5	BWU00D6D5 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP		19,700,000.00		1,691,115.03	4,099,593.06
12/31/2015	JJ2I	PIMCO	'9950NYOY3	BWU00D6D5 IRS USD P F 2.50000	FIXED INCOME	INTEREST RATE SWAP		(19,700,000.00)		(1,741,407.90)	(4,221,512.79)
12/31/2015	JJ2I	PIMCO	'36185BRF5	GNMA POOL AM8586	FIXED INCOME	GNMA I		118,680.54		10,611.20	25,723.63
12/31/2015	JJ2I	PIMCO	'29273RBG3	ENERGY TRANSFER PARTNERS	FIXED INCOME	CORPORATE BONDS		1,500,000.00		108,302.14	262,545.54
12/31/2015	JJ2I	PIMCO	'279158AL3	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS		1,800,000.00		131,726.70	319,331.25
12/31/2015	JJ2I	PIMCO	'9950O36O2	BWU00DAD0 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP		32,300,000.00		2,772,741.91	6,721,667.82
12/31/2015	JJ2I	PIMCO	'9950O36P9	BWU00DAD0 IRS USD P F 2.25000	FIXED INCOME	INTEREST RATE SWAP		(32,300,000.00)		(2,829,469.18)	(6,859,185.81)
12/31/2015	JJ2I	PIMCO	'ACIOFHC99	BUNDESREPUB. DEUTSCHLAND	FIXED INCOME	GOVERNMENT ISSUES		1,400,000.00		135,035.66	327,352.82
12/31/2015	JJ2I	PIMCO	'58772PAA6	MERCEDES BENZ AUTO RECEIVABLES	FIXED INCOME	AUTO LOAN RECEIVABLE		1,677,617.22		143,982.82	349,042.47
12/31/2015	JJ2I	PIMCO	'167486VV8	CHICAGO IL	FIXED INCOME	MUNICIPALS		1,800,000.00		163,282.39	395,828.40
12/31/2015	JJ2I	PIMCO	'36186QH88	GNMA POOL AN7455	FIXED INCOME	GNMA I		1,495,120.60		134,849.58	326,901.73
12/31/2015	JJ2I	PIMCO	'36182WUP6	GNMA POOL AJ2390	FIXED INCOME	GNMA I		186,964.13		16,713.02	40,515.63
12/31/2015	JJ2I	PIMCO	'36184VFS7	GNMA POOL AM5577	FIXED INCOME	GNMA I		170,334.65		15,230.34	36,921.32
12/31/2015	JJ2I	PIMCO	'36182XK26	GNMA POOL AJ3013	FIXED INCOME	GNMA I		125,921.55		11,256.98	27,289.11
12/31/2015	JJ2I	PIMCO	'6325C0DD0	NATIONAL AUSTRALIA BANK	FIXED INCOME	CORPORATE BONDS		6,300,000.00		540,189.88	1,309,525.75
12/31/2015	JJ2I	PIMCO	'172967JV4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		3,500,000.00		300,311.60	728,013.96
12/31/2015	JJ2I	PIMCO	'17290TAA7	CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	CMO		1,400,000.00		120,333.03	291,710.77
12/31/2015	JJ2I	PIMCO	'233851BX1	DAIMLER FINANCE NA LLC	FIXED INCOME	CORPORATE BONDS		4,600,000.00		394,418.43	956,147.30
12/31/2015	JJ2I	PIMCO	'233851BZ6	DAIMLER FINANCE NA LLC	FIXED INCOME	CORPORATE BONDS		3,500,000.00		298,448.20	723,496.70
12/31/2015	JJ2I	PIMCO	'00772BAD3	AERCAP IRELAND CAP LTD/A	FIXED INCOME	CORPORATE BONDS		2,500,000.00		214,340.25	519,602.61
12/31/2015	JJ2I	PIMCO	'40428HPW6	HSBC USA INC	FIXED INCOME	CORPORATE BONDS		5,600,000.00		480,353.86	1,164,471.56
12/31/2015	JJ2I	PIMCO	'53944VAL3	LLOYDS BANK PLC	FIXED INCOME	CORPORATE BONDS		2,400,000.00		206,006.04	499,398.86
12/31/2015	JJ2I	PIMCO	'912810RNO	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		15,250,000.00		1,271,423.87	3,082,179.73
12/31/2015	JJ2I	PIMCO	'43814MAB3	HONDA AUTO RECEIVABLES OWNER T	FIXED INCOME	AUTO LOAN RECEIVABLE		2,500,000.00		214,415.77	519,785.69
12/31/2015	JJ2I	PIMCO	'99ZN03065	317U856J6 IRO USD 5Y P 2.8000	OPTIONS	OP-FIXED INCOME		(4,800,000.00)		(6,820.48)	(16,534.18)
12/31/2015	JJ2I	PIMCO	'99ZN03040	317U857J5 IRO USD 30Y P 2.9400	OPTIONS	OP-FIXED INCOME		1,100,000.00		8,038.61	19,487.16
12/31/2015	JJ2I	PIMCO	'585055BS4	MEDTRONIC INC	FIXED INCOME	CORPORATE BONDS		4,100,000.00		354,833.45	860,185.57
12/31/2015	JJ2I	PIMCO	'38376REV4	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		1,637,296.30		139,449.67	338,053.23
12/31/2015	JJ2I	PIMCO	'9950PBXO3	SWPC08367 CDS USD R F 1.00000	FIXED INCOME	CREDIT DEFAULT SWAP		3,500,000.00		302,124.59	732,408.99
12/31/2015	JJ2I	PIMCO	'9950PBXP0	SWPC08367 CDS USD P V 03MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP		(3,500,000.00)		(300,451.91)	(728,354.10)
12/31/2015	JJ2I	PIMCO	'9950PBXC9	SWPC083F7 CDS USD R F 1.00000	FIXED INCOME	CREDIT DEFAULT SWAP		1,500,000.00		129,579.83	314,126.80
12/31/2015	JJ2I	PIMCO	'9950PBXD7	SWPC083F7 CDS USD P V 03MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP		(1,500,000.00)		(128,765.10)	(312,151.76)
12/31/2015	JJ2I	PIMCO	'38376RHD1	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		1,994,645.18		169,667.47	411,307.09
12/31/2015	JJ2I	PIMCO	'24703CAA1	DELL EQUIPMENT FINANCE TRUST	FIXED INCOME	OTHER ASSET BACKED		1,267,139.06		108,775.71	263,693.57
12/31/2015	JJ2I	PIMCO	'406216BK6	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS		1,600,000.00		135,775.83	329,147.13
12/31/2015	JJ2I	PIMCO	'406216BG5	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS		2,000,000.00		167,175.22	405,265.38
12/31/2015	JJ2I	PIMCO	'912810RP5	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		9,250,000.00		791,662.97	1,919,145.62
12/31/2015	JJ2I	PIMCO	'9950Q2O61	BWU00FAL7 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP		1,000,000.00		85,843.40	208,101.17
12/31/2015	JJ2I	PIMCO	'9950Q2O79	BWU00FAL7 IRS USD P F 2.50000	FIXED INCOME	INTEREST RATE SWAP		(1,000,000.00)		(82,863.05)	(200,876.21)
12/31/2015	JJ2I	PIMCO	'9950Q3CI6	BWU00FAB9 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP		5,700,000.00		489,307.40	1,186,176.67
12/31/2015	JJ2I	PIMCO	'9950Q3CI4	BWU00FAB9 IRS USD P F 2.25000	FIXED INCOME	INTEREST RATE SWAP		(5,700,000.00)		(487,754.21)	(1,182,411.44)
12/31/2015	JJ2I	PIMCO	'01609WAQ5	ALIBABA GROUP HOLDING	FIXED INCOME	CORPORATE BONDS		400,000.00		32,800.49	79,514.79
12/31/2015	JJ2I	PIMCO	'29082EA41	EMC CORPORATION MASS	CASH EQUIVALENT	SHORT TERMS		3,500,000.00		300,428.12	728,296.44
12/31/2015	JJ2I	PIMCO	'29082EAB5	EMC CORPORATION MASS	CASH EQUIVALENT	SHORT TERMS		7,500,000.00		643,646.68	1,560,325.24
12/31/2015	JJ2I	PIMCO	'9950QCV95	BWU00FL35 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP		2,000,000.00		171,686.81	416,202.34
12/31/2015	JJ2I	PIMCO	'9950QCVA2	BWU00FL35 IRS USD P F 2.25000	FIXED INCOME	INTEREST RATE SWAP		(2,000,000.00)		(170,534.85)	(413,409.77)
12/31/2015	JJ2I	PIMCO	'05490TAA0	BBCRE TRUST	FIXED INCOME	CMO		3,400,000.00		300,745.92	729,066.83
12/31/2015	JJ2I	PIMCO	'44266RAC1	HOWARD HUGHES MEDICAL IN	FIXED INCOME	CORPORATE BONDS		5,000,000.00		445,753.89	1,080,594.46
12/31/2015	JJ2I	PIMCO	'43289DAC7	HILTON WORLDWIDE FIN LLC	FIXED INCOME	BANK LOAN		4,447,368.41		380,704.44	922,901.91
12/31/2015	JJ2I	PIMCO	'92343VCA0	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		3,400,000.00		289,888.42	702,746.13
12/31/2015	JJ2H	WAMCO	'780097AH4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS		80,000.00		8,507.08	20,622.83
12/31/2015	JJ2H	WAMCO	'969457BG4	WILLIAMS COS INC	FIXED INCOME	CORPORATE BONDS		554,000.00		42,801.90	103,760.17
12/31/2015	JJ2H	WAMCO	'337932AC1	FIRSTENERGY CORP	FIXED INCOME	CORPORATE BONDS		2,180,000.00		227,931.66	552,550.84
12/31/2015	JJ2H	WAMCO	'25179SAD2	DEVON FINANCING CORP LLC	FIXED INCOME	CORPORATE BONDS		80,000.00		7,043.71	17,075.32
12/31/2015	JJ2H	WAMCO	'251799AA0	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS		300,000.00		26,612.01	64,512.72
12/31/2015	JJ2H	WAMCO	'00184AAG0	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS		800,000.00		85,717.18	207,795.18
12/31/2015	JJ2H	WAMCO	'852060AT9	SPRINT CAPITAL CORP	FIXED INCOME	CORPORATE BONDS		140,000.00		9,013.56	21,850.62
12/31/2015	JJ2H	WAMCO	'00209TAB1	COMCAST CABLE COMMUNICAT	FIXED INCOME	CORPORATE BONDS		210,000.00		24,888.92	60,335.60
12/31/2015	JJ2H	WAMCO	'01F050619	FNMA TBA 30 YR 5	FIXED INCOME	FNMA		2,500,000.00		236,215.23	572,631.84
12/31/2015	JJ2H	WAMCO	'969457BM1	WILLIAMS COS INC	FIXED INCOME	CORPORATE BONDS		180,000.00		11,645.51	28,230.98
12/31/2015	JJ2H	WAMCO	'31371K7E5	FNMA POOL 254793	FIXED INCOME	FNMA		88,966.78		8,448.84	20,481.63
12/31/2015	JJ2H	WAMCO	'31385XLY1	FNMA POOL 555743	FIXED INCOME	FNMA		107,986.94		10,255.34	24,860.95
12/31/2015	JJ2H	WAMCO	'694308GE1	PACIFIC GAS + ELECTRIC	FIXED INCOME	CORPORATE BONDS		900,000.00		91,029.72	220,673.81
12/31/2015	JJ2H	WAMCO	'45254NJG3	IMPAC CMB TRUST	FIXED INCOME	CMO		474,591.89		38,391.01	93,067.30
12/31/2015	JJ2H	WAMCO	'492386AU1	KERR MCGEE CORP	FIXED INCOME	CORPORATE BONDS		450,000.00		41,499.86	100,603.76
12/31/2015	JJ2H	WAMCO	'912810FR4	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		618,272.20		60,337.79	146,270.59
12/31/2015	JJ2H	WAMCO	'362373AC6	GSAA HOME EQUITY TRUST	FIXED INCOME	OTHER ASSET BACKED		377,303.34		31,912.99	77,363.31
12/31/2015	JJ2H	WAMCO	'31402CTT9	FNMA POOL 725162	FIXED INCOME	FNMA		15,606.00		1,529.15	3,706.95
12/31/2015	JJ2H	WAMCO	'30161NAC5	EXELON CORP	FIXED INCOME	CORPORATE BONDS		400,000.00		36,645.11	88,834.89
12/31/2015	JJ2H	WAMCO	'20030NAF8	COMCAST CORP	FIXED INCOME	CORPORATE BONDS		130,000.00		12,987.28	31,483.70
12/31/2015	JJ2H	WAMCO	'31407PJH2	FNMA POOL 836464	FIXED INCOME	FNMA		629,066.29		56,639.80	137,305.95

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	1	4
									%	8.58%	20.81%
12/31/2015	JJ2H	WAMCO	'36202EPZ6	GNMA II POOL 004040	FIXED INCOME	GNMA II		22,820.16		2,257.74	5,473.20
12/31/2015	JJ2G	DODGE & COX	'125509BE8	CIGNA CORP	FIXED INCOME	CORPORATE BONDS		900,000.00		101,480.71	246,009.05
12/31/2015	JJ2H	WAMCO	'02364WAN5	AMERICA MOVIL SAB DE CV	FIXED INCOME	CORPORATE BONDS		370,000.00		33,891.77	82,160.27
12/31/2015	JJ2H	WAMCO	'59562VAR8	BERKSHIRE HATHAWAY ENERG	FIXED INCOME	CORPORATE BONDS		130,000.00		13,581.59	32,924.42
12/31/2015	JJ2H	WAMCO	'31403DWU9	FNMA POOL 745959	FIXED INCOME	FNMA		81,260.53		7,796.71	18,900.75
12/31/2015	JJ2H	WAMCO	'060505DP6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		100,000.00		9,183.10	22,261.62
12/31/2015	JJ2G	DODGE & COX	'254063AW0	DILLARDS INC	FIXED INCOME	CORPORATE BONDS		1,500,000.00		149,757.04	363,040.30
12/31/2015	JJ2H	WAMCO	'3128M5NM8	FED HM LN PC POOL G03696	FIXED INCOME	FHLMC		9,726.37		928.65	2,251.22
12/31/2015	JJ2G	DODGE & COX	'3839909A8	GOVERNMENT STIF 8	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		19,895,859.13		1,707,928.25	4,140,351.58
12/31/2015	JJ2H	WAMCO	'3128M5NL0	FED HM LN PC POOL G03695	FIXED INCOME	FHLMC		145,685.79		13,913.94	33,730.10
12/31/2015	JJ2G	DODGE & COX	'254067AN1	DILLARDS INC	FIXED INCOME	CORPORATE BONDS		1,725,000.00		164,022.30	397,622.08
12/31/2015	JJ2H	WAMCO	'501044CH2	KROGER CO/THE	FIXED INCOME	CORPORATE BONDS		50,000.00		4,857.76	11,776.16
12/31/2015	JJ2G	DODGE & COX	'743862AA2	PROVIDENT COMPANIES INC	FIXED INCOME	CORPORATE BONDS		2,025,000.00		202,169.91	490,099.34
12/31/2015	JJ2H	WAMCO	'92976WBH8	WACHOVIA CORP	FIXED INCOME	CORPORATE BONDS		1,000,000.00		92,718.60	224,767.99
12/31/2015	JJ2H	WAMCO	'91324PBJ0	UNITEDHEALTH GROUP INC	FIXED INCOME	CORPORATE BONDS		840,000.00		78,426.10	190,120.17
12/31/2015	JJ2G	DODGE & COX	'125509AZ2	CIGNA CORP	FIXED INCOME	CORPORATE BONDS		1,338,000.00		150,900.14	365,811.41
12/31/2015	JJ2H	WAMCO	'31413TUG5	FNMA POOL 955183	FIXED INCOME	FNMA		16,851.10		1,704.70	4,132.52
12/31/2015	JJ2G	DODGE & COX	'12189PAG7	BURLINGTN NO SF 00 1 TR	FIXED INCOME	CORPORATE BONDS		1,040,549.03		100,551.97	243,757.62
12/31/2015	JJ2G	DODGE & COX	'12189PAF9	BURLINGTN NO SF 99 2 TR	FIXED INCOME	CORPORATE BONDS		592,551.43		56,156.56	136,134.46
12/31/2015	JJ2H	WAMCO	'501044CK5	KROGER CO/THE	FIXED INCOME	CORPORATE BONDS		180,000.00		19,091.55	46,281.64
12/31/2015	JJ2H	WAMCO	'38141GFM1	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		800,000.00		74,574.98	180,784.31
12/31/2015	JJ2G	DODGE & COX	'83162CHF3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		14,692.53		1,288.56	3,123.71
12/31/2015	JJ2H	WAMCO	'617446Q07	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS		490,000.00		46,123.63	111,812.70
12/31/2015	JJ2H	WAMCO	'931142CM3	WAL MART STORES INC	FIXED INCOME	CORPORATE BONDS		870,000.00		93,647.09	227,018.83
12/31/2015	JJ2G	DODGE & COX	'31410HAQ4	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS		1,154,000.00		111,633.43	270,621.23
12/31/2015	JJ2H	WAMCO	'247367BH7	DELTA AIR LINES 2007 1 A	FIXED INCOME	CORPORATE BONDS		1,162,240.79		114,915.90	278,578.57
12/31/2015	JJ2G	DODGE & COX	'31331FAX9	FIDEX CORP 1998 PASS TST	FIXED INCOME	CORPORATE BONDS		712,428.67		68,954.86	167,160.04
12/31/2015	JJ2H	WAMCO	'59018YN64	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		290,000.00		27,465.13	66,580.83
12/31/2015	JJ2G	DODGE & COX	'260543BJ1	DOW CHEMICAL CO/THE	FIXED INCOME	CORPORATE BONDS		550,000.00		58,311.44	141,358.33
12/31/2015	JJ2H	WAMCO	'31371NWA9	FNMA POOL 257241	FIXED INCOME	FNMA		71,891.62		6,676.06	16,184.07
12/31/2015	JJ2H	WAMCO	'444859AY8	HUMANA INC	FIXED INCOME	CORPORATE BONDS		660,000.00		63,394.14	153,679.78
12/31/2015	JJ2G	DODGE & COX	'06423KAA9	BANK ONE CAPITAL III	FIXED INCOME	CORPORATE BONDS		1,300,000.00		159,826.28	387,450.11
12/31/2015	JJ2H	WAMCO	'31414CT24	FNMA POOL 962369	FIXED INCOME	FNMA		41,035.21		3,813.22	9,243.98
12/31/2015	JJ2G	DODGE & COX	'00184AAC9	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS		5,300,000.00		562,957.63	1,364,719.22
12/31/2015	JJ2H	WAMCO	'88732JAN8	TIME WARNER CABLE INC	FIXED INCOME	CORPORATE BONDS		200,000.00		18,613.56	45,122.91
12/31/2015	JJ2G	DODGE & COX	'83162CLN1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		122,461.98		11,372.47	27,569.10
12/31/2015	JJ2H	WAMCO	'767201AC0	RIO TINTO FIN USA LTD	FIXED INCOME	CORPORATE BONDS		330,000.00		30,690.31	74,399.30
12/31/2015	JJ2G	DODGE & COX	'31294KEX9	FED HM LN PC POOL E01050	FIXED INCOME	FHLMC		14,302.00		1,242.93	3,013.10
12/31/2015	JJ2G	DODGE & COX	'31384WHX1	FNMA POOL 535846	FIXED INCOME	FNMA		2,565.10		220.76	535.17
12/31/2015	JJ2H	WAMCO	'78445JAA5	SLM STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED		1,002,619.93		86,127.01	208,788.68
12/31/2015	JJ2G	DODGE & COX	'3139216A1	FANNIEMAE GRANTOR TRUST	FIXED INCOME	CMO		1,061,444.80		106,855.72	259,039.13
12/31/2015	JJ2H	WAMCO	'713448BJ6	PEPSICO INC	FIXED INCOME	CORPORATE BONDS		167,000.00		16,798.15	40,721.98
12/31/2015	JJ2G	DODGE & COX	'31392AJW9	FANNIE MAE	FIXED INCOME	CMO		531,304.74		52,293.35	126,769.29
12/31/2015	JJ2H	WAMCO	'057224AY3	BAKER HUGHES INC	FIXED INCOME	CORPORATE BONDS		840,000.00		81,412.04	197,358.67
12/31/2015	JJ2H	WAMCO	'02209SAE3	ALTRIA GROUP INC	FIXED INCOME	CORPORATE BONDS		320,000.00		44,030.58	106,738.72
12/31/2015	JJ2G	DODGE & COX	'577778BQ5	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS		5,675,000.00		537,634.14	1,303,330.15
12/31/2015	JJ2H	WAMCO	'822582AD4	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS		300,000.00		30,445.25	73,805.22
12/31/2015	JJ2G	DODGE & COX	'00184AA60	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS		2,785,000.00		298,402.93	723,386.97
12/31/2015	JJ2H	WAMCO	'36962G4B7	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS		702,000.00		82,141.54	199,127.13
12/31/2015	JJ2G	DODGE & COX	'31294KH99	FED HM LN PC POOL E01156	FIXED INCOME	FHLMC		92,178.83		8,118.78	19,681.52
12/31/2015	JJ2G	DODGE & COX	'172967BL4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		101,306.72	245,587.27
12/31/2015	JJ2G	DODGE & COX	'10112RAW4	BOSTON PROPERTIES LP	FIXED INCOME	CORPORATE BONDS		3,325,000.00		290,227.67	703,568.54
12/31/2015	JJ2G	DODGE & COX	'62856RAB1	MYRIAD INTL HOLDINGS BV	FIXED INCOME	CORPORATE BONDS		3,075,000.00		280,843.97	680,820.62
12/31/2015	JJ2G	DODGE & COX	'3132HTKA3	FREDDIEMAC STRIP	FIXED INCOME	CMO		4,602,895.14		389,841.56	945,052.05
12/31/2015	JJ2G	DODGE & COX	'151290BJ1	CEMEX SAB DE CV	FIXED INCOME	CORPORATE BONDS		3,300,000.00		273,368.32	662,698.18
12/31/2015	JJ2G	DODGE & COX	'3128M9RZ7	FED HM LN PC POOL G07404	FIXED INCOME	FHLMC		4,041,155.53		391,327.74	948,654.86
12/31/2015	JJ2G	DODGE & COX	'3138ELTD5	FNMA POOL AL4147	FIXED INCOME	FNMA		1,045,709.39		96,555.74	234,069.98
12/31/2015	JJ2G	DODGE & COX	'92343VBT0	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		775,000.00		78,983.46	191,471.34
12/31/2015	JJ2G	DODGE & COX	'14040HBD6	CAPITAL ONE FINANCIAL CO	FIXED INCOME	CORPORATE BONDS		4,950,000.00		422,327.70	1,023,804.82
12/31/2015	JJ2G	DODGE & COX	'3138ELTX1	FNMA POOL AL4165	FIXED INCOME	FNMA		5,936,592.18		553,422.90	1,341,605.17
12/31/2015	JJ2G	DODGE & COX	'3138ANJ30	FNMA POOL AI8900	FIXED INCOME	FNMA		2,132,963.33		199,384.06	483,345.90
12/31/2015	JJ2G	DODGE & COX	'161571GC2	CHASE ISSUANCE TRUST	FIXED INCOME	CREDIT CARD RCVEABLE		2,000,000.00		171,533.13	415,829.80
12/31/2015	JJ2G	DODGE & COX	'912828WF3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		7,900,000.00		677,262.28	1,641,816.02
12/31/2015	JJ2G	DODGE & COX	'3128M9U59	FED HM LN PC POOL G07504	FIXED INCOME	FHLMC		5,711,360.88		528,818.64	1,281,959.65
12/31/2015	JJ2G	DODGE & COX	'3132HTV60	FREDDIEMAC STRIP	FIXED INCOME	CMO		5,144,778.29		436,407.37	1,057,936.69
12/31/2015	JJ2G	DODGE & COX	'780097AZ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS		2,950,000.00		272,741.17	661,177.84
12/31/2015	JJ2G	DODGE & COX	'3137B6GQ8	FREDDIE MAC	FIXED INCOME	CMO		12,116,000.00		1,127,595.57	2,733,511.84
12/31/2015	JJ2G	DODGE & COX	'3128M9X56	FED HM LN PC POOL G07600	FIXED INCOME	FHLMC		1,166,319.27		108,125.68	262,117.76
12/31/2015	JJ2G	DODGE & COX	'314188AQ9	FNMA POOL MA1814	FIXED INCOME	FNMA		4,200,135.97		385,748.40	935,129.44
12/31/2015	JJ2G	DODGE & COX	'3138EMJY8	FNMA POOL AL4778	FIXED INCOME	FNMA		3,434,068.74		314,554.48	762,541.48
12/31/2015	JJ2G	DODGE & COX	'31300MH71	FED HM LN PC POOL 849254	FIXED INCOME	FHLMC		4,182,859.80		369,836.75	896,556.50
12/31/2015	JJ2G	DODGE & COX	'912828C32	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		19,815,000.00		1,698,529.10	4,117,566.21
12/31/2015	JJ2G	DODGE & COX	'71647NAM1	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		975,000.00		60,052.83	145,579.78
12/31/2015	JJ2G	DODGE & COX	'92343VBY9	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		1,625,000.00		143,354.25	347,518.71
12/31/2015	JJ2G	DODGE & COX	'3128M9X20	FED HM LN PC POOL G07596	FIXED INCOME	FHLMC		1,942,084.49		182,978.92	443,576.63
12/31/2015	JJ2G	DODGE & COX	'12516UAD7	CEMEX FINANCE LLC	FIXED INCOME	CORPORATE BONDS		1,850,000.00		136,179.83	330,126.49
12/31/2015	JJ2G	DODGE & COX	'31300MJX2	FED HM LN PC POOL 849278	FIXED INCOME	FHLMC		2,120,432.78		186,878.96	453,031.08
12/31/2015	JJ2G	DODGE & COX	'3128MJUH1	FED HM LN PC POOL G08583	FIXED INCOME	FHLMC		7,283,062.30		675,061.86	1,636,481.76
12/31/2015	JJ2G	DODGE & COX	'31300MC76	FED HM LN PC POOL 849094	FIXED INCOME	FHLMC		1,875,777.60		168,878.27	409,393.90
12/31/2015	JJ2G	DODGE & COX	'14040HBF1	CAPITAL ONE FINANCIAL CO	FIXED INCOME	CORPORATE BONDS		2,200,000.00		190,077.95	460,786.06
12/31/2015	JJ2G	DODGE & COX	'3128MJUM0	FED HM LN PC POOL G08587	FIXED INCOME	FHLMC		2,272,369.47		210,616.94	510,576.58
12/31/2015	JJ2G	DODGE & COX	'3138EM2P5	FNMA POOL AL5281	FIXED INCOME	FNMA		3,177,096.05		279,167.49	676,756.51
12/31/2015	JJ2G	DODGE & COX	'87927YAA0	TELECOM ITALIA SPA	FIXED INCOME	CORPORATE BONDS		1,715,000.00		145,381.17	352,432.34
12/31/2015	JJ2G	DODGE & COX	'31300MKZ5	FED HM LN PC POOL 849312	FIXED INCOME	FHLMC		1,378,464.05		121,918.70	295,554.73
12/31/2015	JJ2G	DODGE & COX	'3128M92T8	FED HM LN PC POOL G07686	FIXED INCOME	FHLMC		1,410,117.45		130,788.16	317,056.03
12/31/2015	JJ2G	DODGE & COX	'3138WAAK3	FNMA POOL AS0909	FIXED INCOME	FNMA		1,855,429.69		172,659.88	418,561.27
12/31/2015	JJ2G	DODGE & COX	'3128M9YH9	FED HM LN PC POOL G07612	FIXED INCOME	FHLMC		1,525,265.15		141,649.27	343,385.50
12/31/2015	JJ2G	DODGE & COX	'06051GFH7	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		975,000.00		83,042.64	201,311.57
12/31/2015	JJ2G	DODGE & COX	'06738EAC9	BARCLAYS PLC	FIXED INCOME	CORPORATE BONDS		3,525,000.00			

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis		1	4
									%			
12/31/2015	JJ2H	WAMCO	'01F032419	FNMA TBA 15 YR 3.5	FIXED INCOME	FNMA		21,700,000.00		8.58%	1,950,776.38	20.81%
12/31/2015	JJ2H	WAMCO	'01F030413	FNMA TBA 15 YR 3	FIXED INCOME	FNMA		4,800,000.00			424,468.71	1,028,995.03
12/31/2015	JJ2H	WAMCO	'693506BF3	PPG INDUSTRIES INC	FIXED INCOME	CORPORATE BONDS		620,000.00			53,242.07	129,069.17
12/31/2015	JJ2H	WAMCO	'88732JAY4	TIME WARNER CABLE INC	FIXED INCOME	CORPORATE BONDS		210,000.00			17,083.68	41,414.18
12/31/2015	JJ2H	WAMCO	'715638BM3	REPUBLIC OF PERU	FIXED INCOME	GOVERNMENT ISSUES		590,000.00			51,660.56	125,235.28
12/31/2015	JJ2H	WAMCO	'26875PAG6	EOG RESOURCES INC	FIXED INCOME	CORPORATE BONDS		660,000.00			59,768.97	144,891.64
12/31/2015	JJ2H	WAMCO	'1248EPAS2	CCO HLDGS LLC/CAP CORP	FIXED INCOME	CORPORATE BONDS		13,000.00			1,139.68	2,762.80
12/31/2015	JJ2H	WAMCO	'71645WAR2	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		2,700,000.00			172,674.00	418,595.51
12/31/2015	JJ2H	WAMCO	'38141GGM0	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		1,490,000.00			152,567.33	369,853.00
12/31/2015	JJ2H	WAMCO	'369622SM8	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS		195,000.00			18,875.75	45,758.51
12/31/2015	JJ2H	WAMCO	'31397QWQ7	FANNIE MAE	FIXED INCOME	CMO		125,783.47			11,681.46	28,318.15
12/31/2015	JJ2H	WAMCO	'29358QAA7	ENSCO PLC	FIXED INCOME	CORPORATE BONDS		250,000.00			17,279.83	41,889.67
12/31/2015	JJ2H	WAMCO	'31417YYC5	FNMA POOL MA0706	FIXED INCOME	FNMA		32,997.89			3,083.67	7,475.41
12/31/2015	JJ2H	WAMCO	'887317AL9	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS		70,000.00			6,673.48	16,177.81
12/31/2015	JJ2H	WAMCO	'31417YY84	FNMA POOL MA0734	FIXED INCOME	FNMA		104,420.32			9,759.88	23,659.86
12/31/2015	JJ2H	WAMCO	'31417Y2J5	FNMA POOL MA0776	FIXED INCOME	FNMA		34,310.44			3,207.11	7,774.65
12/31/2015	JJ2H	WAMCO	'00206RAX0	AT+T INC	FIXED INCOME	CORPORATE BONDS		170,000.00			15,532.52	37,653.86
12/31/2015	JJ2H	WAMCO	'492386AT4	KERR MCGEE CORP	FIXED INCOME	CORPORATE BONDS		580,000.00			53,716.15	130,218.43
12/31/2015	JJ2H	WAMCO	'X74344DM5	RUSSIAN FEDERATION	FIXED INCOME	GOVERNMENT ISSUES		83,300.00			86,767.22	20,768.61
12/31/2015	JJ2H	WAMCO	'45254NED5	IMPAC CMB TRUST	FIXED INCOME	CMO		5,265.77			445.55	1,080.10
12/31/2015	JJ2H	WAMCO	'040104BF7	ARGENT SECURITIES INC.	FIXED INCOME	OTHER ASSET BACKED		120,467.60			10,027.97	24,309.77
12/31/2015	JJ2H	WAMCO	'312962KV4	FED HM LN PC POOL B10308	FIXED INCOME	FHLMC		84,978.00			7,550.22	18,303.21
12/31/2015	JJ2H	WAMCO	'126671Y91	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED		6,686.73			518.05	1,255.86
12/31/2015	JJ2H	WAMCO	'59020UAR6	MLCC MORTGAGE INVESTORS INC	FIXED INCOME	CMO		889,050.67			73,263.47	177,604.96
12/31/2015	JJ2H	WAMCO	'00080QAB1	ROYAL BK OF SCOTLAND NV	FIXED INCOME	CORPORATE BONDS		280,000.00			24,782.79	60,078.32
12/31/2015	JJ2H	WAMCO	'92922FYA0	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO		717,555.88			62,142.37	150,645.23
12/31/2015	JJ2H	WAMCO	'92922FZF8	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO		640,131.04			53,210.19	128,991.89
12/31/2015	JJ2H	WAMCO	'576433UE4	MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	CMO		568,308.91			49,020.69	118,835.72
12/31/2015	JJ2H	WAMCO	'939336X81	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO		523,633.12			42,590.33	103,247.29
12/31/2015	JJ2H	WAMCO	'92922FD21	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO		280,514.87			22,678.21	54,976.42
12/31/2015	JJ2H	WAMCO	'17307GNR5	CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED		1,149,674.79			95,201.03	230,785.89
12/31/2015	JJ2H	WAMCO	'31283H4W2	FED HM LN PC POOL G01737	FIXED INCOME	FHLMC		14,925.37			1,414.93	3,430.07
12/31/2015	JJ2H	WAMCO	'040104HT1	ARGENT SECURITIES INC.	FIXED INCOME	OTHER ASSET BACKED		358,534.59			29,806.89	72,257.73
12/31/2015	JJ2H	WAMCO	'126685AF3	COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	OTHER ASSET BACKED		1,105,758.87			87,214.88	211,425.91
12/31/2015	JJ2H	WAMCO	'31393YBS3	FANNIE MAE	FIXED INCOME	CMO		153,393.21			13,212.47	32,029.60
12/31/2015	JJ2H	WAMCO	'31407PWM6	FNMA POOL 836852	FIXED INCOME	FNMA		347,392.90			31,226.98	75,700.31
12/31/2015	JJ2H	WAMCO	'31407XPG0	FNMA POOL 843823	FIXED INCOME	FNMA		166,475.02			14,982.54	36,320.61
12/31/2015	JJ2H	WAMCO	'31403CUZ2	FNMA POOL 745000	FIXED INCOME	FNMA		22,640.61			2,199.05	5,330.92
12/31/2015	JJ2H	WAMCO	'31297VUH9	FED HM LN PC POOL A39584	FIXED INCOME	FHLMC		195,950.69			18,583.38	45,049.74
12/31/2015	JJ2H	WAMCO	'92925CBB7	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO		193,764.99			15,286.84	37,058.27
12/31/2015	JJ2H	WAMCO	'92978AAA0	WACHOVIA CAP TRUST III	FIXED INCOME	CORPORATE BONDS		2,400,000.00			198,452.78	481,088.29
12/31/2015	JJ2H	WAMCO	'61748HBM2	MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	CMO		205,221.89			45,131.27	42,064.48
12/31/2015	JJ2H	WAMCO	'12513XAG7	CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	CMO		129,149.78			11,072.27	26,841.34
12/31/2015	JJ2H	WAMCO	'25156PAH6	DEUTSCHE TELEKOM INT FIN	FIXED INCOME	CORPORATE BONDS		650,000.00			56,313.73	136,515.48
12/31/2015	JJ2H	WAMCO	'31395BT78	FANNIE MAE	FIXED INCOME	CMO		589,314.68			3,603.44	8,735.45
12/31/2015	JJ2H	WAMCO	'31402Q5R8	FNMA POOL 735356	FIXED INCOME	FNMA		729,579.56			65,686.56	159,237.05
12/31/2015	JJ2H	WAMCO	'222372AJ3	COUNTRYWIDE FINL CORP	FIXED INCOME	CORPORATE BONDS		2,040,000.00			178,072.37	431,682.21
12/31/2015	JJ2H	WAMCO	'004375BL4	ACCREDITED MORTGAGE LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED		528,010.94			45,131.27	109,407.00
12/31/2015	JJ2H	WAMCO	'004421HQ9	ACE SECURITIES CORP.	FIXED INCOME	OTHER ASSET BACKED		648,985.09			54,343.85	131,740.10
12/31/2015	JJ2H	WAMCO	'02660TC24	AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	CMO		784,207.82			62,760.87	152,144.60
12/31/2015	JJ2H	WAMCO	'025816AU3	AMERICAN EXPRESS CO	FIXED INCOME	CORPORATE BONDS		260,000.00			26,486.68	54,512.10
12/31/2015	JJ2H	WAMCO	'61746BDC7	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS		310,000.00			26,556.74	64,378.73
12/31/2015	JJ2H	WAMCO	'3128QHTP5	FED HM LN PC POOL 1N1458	FIXED INCOME	FHLMC		720,124.47			64,911.02	157,357.00
12/31/2015	JJ2H	WAMCO	'381427AA1	GOLDMAN SACHS CAPITAL II	FIXED INCOME	CORPORATE BONDS		580,000.00			35,101.37	85,092.57
12/31/2015	JJ2H	WAMCO	'36160RAA8	GE BUSINESS LOAN TRUST	FIXED INCOME	CMO		2,624,202.70			213,453.00	517,451.76
12/31/2015	JJ2H	WAMCO	'637640AE3	NATIONAL SEMICONDUCTOR	FIXED INCOME	CORPORATE BONDS		90,000.00			8,302.46	20,126.78
12/31/2015	JJ2H	WAMCO	'009503AA1	AIRSPEED LTD	FIXED INCOME	OTHER ASSET BACKED		4,407,848.69			314,059.33	761,341.13
12/31/2015	JJ2H	WAMCO	'524908R36	LEHMAN BROTHERS HOLDINGS	FIXED INCOME	CORPORATE BONDS		150,000.00			1.29	3.12
12/31/2015	JJ2H	WAMCO	'976826BE6	WISCONSIN POWER + LIGHT	FIXED INCOME	CORPORATE BONDS		190,000.00			20,779.79	50,374.27
12/31/2015	JJ2H	WAMCO	'36295H5T3	GNMA POOL 671458	FIXED INCOME	GNMA I		694,014.55			67,321.55	163,200.57
12/31/2015	JJ2H	WAMCO	'31413NJ63	FNMA POOL 950385	FIXED INCOME	FNMA		304,205.38			26,770.47	64,896.86
12/31/2015	JJ2H	WAMCO	'66704JBX5	NORTHSTAR EDU FIN INC DE	FIXED INCOME	MUNICIPALS		450,000.00			34,960.92	84,752.10
12/31/2015	JJ2H	WAMCO	'007036GZ3	ADJUSTABLE RATE MORTGAGE TRUST	FIXED INCOME	CMO		850,970.96			71,902.24	174,305.06
12/31/2015	JJ2H	WAMCO	'780097AU5	ROYAL BK SCOTLND GRP PLC	EQUITY	CORPORATE BONDS		100,000.00			8,970.64	21,746.57
12/31/2015	JJ2H	WAMCO	'31395NQ59	FANNIE MAE	FIXED INCOME	CMO		861,032.11			5,800.69	14,062.01
12/31/2015	JJ2H	WAMCO	'126698AC3	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED		893,126.73			68,308.91	165,594.13
12/31/2015	JJ2H	WAMCO	'31413TCD2	FNMA POOL 954668	FIXED INCOME	FNMA		70,568.46			6,923.18	16,783.13
12/31/2015	JJ2H	WAMCO	'31413DUU9	FNMA POOL 942595	FIXED INCOME	FNMA		140,237.89			13,585.06	32,932.84
12/31/2015	JJ2H	WAMCO	'5249087M6	LEHMAN BROTHERS HOLDINGS	FIXED INCOME	CORPORATE BONDS		1,450,000.00			12.45	30.17
12/31/2015	JJ2H	WAMCO	'31410GYN7	FNMA POOL 889117	FIXED INCOME	FNMA		298,492.80			28,340.24	68,702.28
12/31/2015	JJ2H	WAMCO	'31414KEZ9	FNMA POOL 968252	FIXED INCOME	FNMA		1,856.90			166.60	403.86
12/31/2015	JJ2H	WAMCO	'31414UVL9	FNMA POOL 976819	FIXED INCOME	FNMA		48,643.11			4,509.86	10,932.78
12/31/2015	JJ2H	WAMCO	'20825CAP9	CONOCOPHILLIPS	FIXED INCOME	CORPORATE BONDS		280,000.00			23,503.94	56,978.15
12/31/2015	JJ2H	WAMCO	'3141253G8	FNMA POOL 933799	FIXED INCOME	FNMA		2,479.45			230.35	558.42
12/31/2015	JJ2H	WAMCO	'31415BB65	FNMA POOL 981661	FIXED INCOME	FNMA		3,966.73			367.77	891.54
12/31/2015	JJ2H	WAMCO	'31414SXY4	FNMA POOL 975095	FIXED INCOME	FNMA		158,282.81			14,695.33	35,624.34
12/31/2015	JJ2H	WAMCO	'037411AZ8	APACHE CORP	FIXED INCOME	CORPORATE BONDS		247,000.00			20,194.87	48,956.31
12/31/2015	JJ2H	WAMCO	'11070TAA6	BRITISH COLUMBIA PROV OF	FIXED INCOME	GOVERNMENT ISSUES		1,150,000.00			98,821.20	239,561.89
12/31/2015	JJ2H	WAMCO	'60871RAC4	MOLSON COORS BREWING CO	FIXED INCOME	CORPORATE BONDS		90,000.00			7,768.38	18,832.08
12/31/2015	JJ2H	WAMCO	'05565QBZ0	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS		110,000.00			9,325.09	22,605.84
12/31/2015	JJ2H	WAMCO	'377373AD7	GLAXOSMITHKLINE CAPITAL	FIXED INCOME	CORPORATE BONDS		650,000.00			56,231.65	136,316.51
12/31/2015	JJ2H	WAMCO	'94973VAX5	ANTHEM INC	FIXED INCOME	CORPORATE BONDS		320,000.00			26,959.80	65,355.82
12/31/2015	JJ2H	WAMCO	'00037BAC6	ABB FINANCE USA INC	FIXED INCOME	CORPORATE BONDS		80,000.00			6,816.43	16,524.35
12/31/2015	JJ2H	WAMCO	'25179MAP8	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS		500,000.00			36,485.03	88,446.85
12/31/2015	JJ2H	WAMCO	'031162BP4	AMGEN INC	FIXED INCOME	CORPORATE BONDS		120,000.00			10,944.12	26,530.68
12/31/2015	JJ2H	WAMCO	'31412GQ38	FNMA POOL 924874	FIXED INCOME	FNMA		29,005.66			2,991.30	7,251.49
12/31/2015	JJ2H	WAMCO	'31415QFG6	FNMA POOL 985867	FIXED INCOME	FNMA		18,132.02			1,685.38	4,085.69
12/31/2015	JJ2H	WAMCO	'31415WQA4	FNMA POOL 991549	FIXED INCOME	FNMA		18,293.42			1,831.74	4,440.49
12/31/2015	JJ2H	WAMCO	'039380AE0	ARCH COAL INC	FIXED INCOME	CORPORATE BONDS		140,000.00			90.14	218.51
12/31/2015	JJ2H	WAMCO	'3128MDF99	FED HM LN PC POOL G14492	FIXED INCOME	F						

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828D56	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		14,000,000.00		1,214,342.49	2,943,803.32
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'172967HY0	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		85,514.71	207,304.35
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'620076BF5	MOTOROLA SOLUTIONS INC	FIXED INCOME	CORPORATE BONDS		500,000.00		37,248.10	90,296.66
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'949748GA2	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS		400,000.00		34,159.49	82,809.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'35906AAP3	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		100,000.00		7,275.23	17,636.57
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'903914AC3	ULTRA PETROLEUM CORP	FIXED INCOME	CORPORATE BONDS		1,025,000.00		20,017.61	48,526.59
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'920253AE1	VALMONT INDUSTRIES INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		73,151.20	177,332.79
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'279158AK5	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS		800,000.00		54,939.78	133,184.75
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'P57908AF5	MEXICHEM SAB DE CV	FIXED INCOME	CORPORATE BONDS		600,000.00		43,136.31	104,570.84
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'007903BC0	ADVANCED MICRO DEVICES	FIXED INCOME	CORPORATE BONDS		1,800,000.00		100,436.78	243,478.37
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'032095AE1	AMPHENOL CORP	FIXED INCOME	CORPORATE BONDS		1,850,000.00		157,026.22	380,662.22
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'404280AS8	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS		1,200,000.00		101,724.43	246,599.89
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'225313AE5	CREDIT AGRICOLE SA	FIXED INCOME	CORPORATE BONDS		500,000.00		42,192.03	102,281.73
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92936MAF4	WPP FINANCE 2010	FIXED INCOME	CORPORATE BONDS		450,000.00		38,429.16	93,159.79
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'48126HAC4	JP Morgan CHASE + CO	FIXED INCOME	CORPORATE BONDS		500,000.00		43,140.60	104,581.24
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'43858EAA0	HONGHUA GROUP LTD	FIXED INCOME	CORPORATE BONDS		600,000.00		20,602.42	49,944.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'87971KAK3	TEMBEC INDUSTRIES INC	FIXED INCOME	CORPORATE BONDS		950,000.00		53,008.30	128,502.47
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'81663NAA5	SEMICONDUCTOR MANUFACTUR	FIXED INCOME	CORPORATE BONDS		1,200,000.00		103,214.09	250,211.11
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05523UAK6	BAE SYSTEMS HOLDINGS INC	FIXED INCOME	CORPORATE BONDS		1,500,000.00		128,038.87	310,391.22
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACI09LPH5	SEVEN ENERGY LTD	FIXED INCOME	CORPORATE BONDS		950,000.00		41,998.88	101,813.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'364725BD2	TEGNA INC	FIXED INCOME	CORPORATE BONDS		140,000.00		12,438.71	30,153.86
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'364725BE0	TEGNA INC	FIXED INCOME	CORPORATE BONDS		500,000.00		45,282.39	109,773.37
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'61761JVL0	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS		500,000.00		43,128.11	104,550.96
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92343VCQ5	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		750,000.00		59,401.21	144,000.13
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'92343VCN2	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		250,000.00		21,400.52	51,879.05
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'78386FAC0	SACHI FALABELLA	FIXED INCOME	CORPORATE BONDS		500,000.00		42,495.27	103,016.84
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'44841DAB8	HUTCH WHAMPOA INT 14 LTD	FIXED INCOME	CORPORATE BONDS		400,000.00		34,068.91	82,589.69
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'985083AA2	YASAR HOLDING	FIXED INCOME	CORPORATE BONDS		400,000.00		34,982.90	84,805.39
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'482480AE0	KLA TENCOR CORP	FIXED INCOME	CORPORATE BONDS		2,000,000.00		172,743.37	418,763.65
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'83006LAA1	SIXSIGMA NETWORKS MEXICO	FIXED INCOME	CORPORATE BONDS		900,000.00		90,000.00	178,862.96
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828G38	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		650,000.00		55,769.87	135,197.05
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'14149YBB3	CARDINAL HEALTH INC	FIXED INCOME	CORPORATE BONDS		500,000.00		41,428.15	100,429.94
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'85207UAF2	SPRINT CORP	FIXED INCOME	CORPORATE BONDS		1,584,000.00		102,117.94	247,553.82
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'85207UAE5	SPRINT CORP	FIXED INCOME	CORPORATE BONDS		800,000.00		51,828.81	125,643.16
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'008916AN8	AGRIUM INC	FIXED INCOME	CORPORATE BONDS		850,000.00		68,016.38	164,884.99
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'811065AC5	SCRIPPS NETWORKS INTERAC	FIXED INCOME	CORPORATE BONDS		1,200,000.00		98,485.53	238,748.15
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'896239AA8	TRIMBLE NAVIGATION LTD	FIXED INCOME	CORPORATE BONDS		1,500,000.00		127,943.71	310,160.54
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'286189AA3	ELEMENTIA SA	FIXED INCOME	CORPORATE BONDS		2,200,000.00		172,802.77	418,907.66
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'482539AA1	KLK INC	FIXED INCOME	CORPORATE BONDS		1,200,000.00		97,861.48	237,235.33
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'714295AA0	PERRIGO FINANCE UNLIMITD	FIXED INCOME	CORPORATE BONDS		650,000.00		50,397.56	122,173.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'81180WAM3	SEAGATE HDD CAYMAN	FIXED INCOME	CORPORATE BONDS		400,000.00		24,028.36	58,249.43
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828G61	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		13,700,000.00		1,171,369.21	2,839,627.71
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'591555AC1	METINVEST BV	FIXED INCOME	CORPORATE BONDS		281,000.00		10,734.29	26,022.01
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3130A3HY3	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES		1,000,000.00		85,279.07	206,733.11
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'25460CAA1	DIRECTV HOLDINGS/FING	FIXED INCOME	CORPORATE BONDS		275,000.00		23,271.95	56,415.76
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'171340AJ1	CHURCH + DWIGHT CO INC	FIXED INCOME	CORPORATE BONDS		200,000.00		17,079.03	41,402.89
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'457153AG9	INGRAM MICRO INC	FIXED INCOME	CORPORATE BONDS		2,350,000.00		200,988.41	487,235.16
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'ACI08BRT6	MIRABELA NICKEL	FIXED INCOME	CORPORATE BONDS		12,025.31			-
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'842400GF4	SOUTHERN CAL EDISON	FIXED INCOME	CORPORATE BONDS		1,137,500.01		96,743.64	234,525.47
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'06051GFM6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		2,100,000.00		176,472.47	427,803.73
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'845467AL3	SOUTHWESTERN ENERGY CO	FIXED INCOME	CORPORATE BONDS		210,000.00		11,357.08	27,531.78
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'50540RAQ5	LABORATORY CORP OF AMER	FIXED INCOME	CORPORATE BONDS		300,000.00		24,849.99	60,241.23
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'61747YDW2	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS		1,500,000.00		128,414.99	311,303.02
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'629377BY7	NRG ENERGY INC	FIXED INCOME	CORPORATE BONDS		200,000.00		14,425.13	34,969.32
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'14074LAA3	CAR INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		88,246.42	213,926.55
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'12505FAB7	OUTFRONT MEDIA CAP LLC/C	FIXED INCOME	CORPORATE BONDS		150,000.00		13,166.23	31,917.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828J27	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		2,400,000.00		201,396.66	488,224.82
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'88032WAD8	TENCENT HOLDINGS LTD	FIXED INCOME	CORPORATE BONDS		1,700,000.00		142,763.08	346,085.59
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912810RK6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		5,400,000.00		415,913.50	1,008,255.54
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'04021LAA8	ARGOS MERGER SUB INC	FIXED INCOME	CORPORATE BONDS		350,000.00		29,789.81	72,216.31
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'89236TCD5	TOYOTA MOTOR CREDIT CORP	FIXED INCOME	CORPORATE BONDS		300,000.00		25,418.05	61,618.32
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'042735BE9	ARROW ELECTRONICS INC	FIXED INCOME	CORPORATE BONDS		570,000.00		47,004.68	113,948.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'233851BR4	DAILMER FINANCE NA LLC	FIXED INCOME	CORPORATE BONDS		650,000.00		54,546.83	132,232.16
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'25380QAH2	DIGICEL LIMITED	FIXED INCOME	CORPORATE BONDS		900,000.00		64,511.32	156,388.03
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31529TAC7	FERREXPO FINANCE PLC	FIXED INCOME	CORPORATE BONDS		750,000.00		34,457.54	83,531.81
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'151290BS1	CEMEX SAB DE CV	FIXED INCOME	CORPORATE BONDS		700,000.00		51,377.28	124,548.55
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'097751BM2	BOMBARDIER INC	FIXED INCOME	CORPORATE BONDS		1,400,000.00		84,126.53	203,939.15
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'00507UA50	ACTAVIS FUNDING SCS	FIXED INCOME	CORPORATE BONDS		400,000.00		34,162.00	82,815.36
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'82967NAU2	SIRIUS XM RADIO INC	FIXED INCOME	CORPORATE BONDS		900,000.00		77,741.93	188,461.62
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'512807AN8	LAM RESEARCH CORP	FIXED INCOME	CORPORATE BONDS		2,750,000.00		222,201.94	538,660.88
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'74834LAX8	QUEST DIAGNOSTICS INC	FIXED INCOME	CORPORATE BONDS		2,150,000.00		178,309.57	432,257.22
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'099724AJ5	BORGWARNER INC	FIXED INCOME	CORPORATE BONDS		650,000.00		52,676.36	127,697.78
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'225313AF2	CREDIT AGRICOLE SA	FIXED INCOME	CORPORATE BONDS		1,900,000.00		157,792.01	382,518.65
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'600814AM9	MILLICOM INTL CELLULAR	FIXED INCOME	CORPORATE BONDS		500,000.00		36,483.45	88,443.00
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'911365BD5	UNITED RENTALS NORTH AM	FIXED INCOME	CORPORATE BONDS		1,250,000.00		104,085.13	252,322.67
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'17186HAA0	CIMPRESS NV	FIXED INCOME	CORPORATE BONDS		500,000.00		41,204.83	99,888.56
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'912828J84	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		13,000,000.00		1,102,232.29	2,672,026.32
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'18683KAG6	CLIFFS NATURAL RESOURCES	FIXED INCOME	CORPORATE BONDS		1,314,000.00		32,711.49	79,299.03
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'60856BAC8	MOLEX ELECTRONICS TECH	FIXED INCOME	CORPORATE BONDS		2,300,000.00		184,749.18	447,868.10
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3620AJGT0	GNMA POOL 731110	FIXED INCOME	GNMA I		1,795,510.00		163,723.28	396,897.19
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'747301AC3	QUAD GRAPHICS INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		53,866.74	130,583.48
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'378272AL2	GLENCORE FUNDING LLC	FIXED INCOME	CORPORATE BONDS		900,000.00		53,695.05	130,167.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'527298BG7	LEVEL 3 FINANCING INC	FIXED INCOME	CORPORATE BONDS		100,000.00		8,541.42	20,706.07
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'67091TAC9	OFFICE CHERIFIEN DES PHO	FIXED INCOME	CORPORATE BONDS		200,000.00		15,969.07	38,712.15
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'38148BAB4	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		1,150,000.00		98,102.91	237,820.62
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'16891VAB5	CHINA CINDA FINANCE 2015	FIXED INCOME	CORPORATE BONDS		2,900,000.00		235,259.82	570,315.74
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'00206RCN0	AT+T INC	FIXED INCOME	CORPORATE BONDS		830,000.00		68,477.69	166,003.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'00206RCM2	AT+T INC	FIXED INCOME	CORPORATE BONDS		470,000.00		39,378.85	95,462.03
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'98877DAC9	ZF NA CAPITAL	FIXED INCOME	CORPORATE BONDS		550,000.00		44,971.21	109,019.00
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'075887BL2	BECTON DICKINSON AND CO	FIXED INCOME	CORPORATE BONDS		950,000.00		82,609.03	200,260.43
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3130A55B1	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES		2,000,000.00		171,764.24	416,390.05

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3130A5RS0	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES		1,500,000.00		128,539.77	311,605.49
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'124857AQ6	CBS CORP	FIXED INCOME	CORPORATE BONDS		1,803,000.00		150,927.78	365,878.41
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'21987DAD6	CORP FINANCIERA DE DESAR	FIXED INCOME	CORPORATE BONDS		500,000.00		42,277.88	102,489.83
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'89031RAF3	TONON LUXEMBOURG SA	FIXED INCOME	CORPORATE BONDS		1,709,812.00		14,677.61	35,581.39
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'161175AM6	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS		1,200,000.00		102,911.85	249,478.43
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'500255AU8	KOHL S CORPORATION	FIXED INCOME	CORPORATE BONDS		1,825,000.00		152,770.79	370,346.23
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'81180WAL5	SEAGATE HDD CAYMAN	FIXED INCOME	CORPORATE BONDS		1,600,000.00		114,371.29	277,258.35
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'50066AAJ2	KOREA GAS CORP	FIXED INCOME	CORPORATE BONDS		700,000.00		61,288.04	148,574.18
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'94974BGM6	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS		1,000,000.00		85,623.47	207,568.02
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'31562QAF4	FIAT CHRYSLER AUTOMOBILE	FIXED INCOME	CORPORATE BONDS		800,000.00		67,472.91	163,567.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'37957TAK7	GLOBO COMMUNICACOES PART	FIXED INCOME	CORPORATE BONDS		1,400,000.00		108,162.69	262,207.48
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'87165BAG8	SYNCHRONY FINANCIAL	FIXED INCOME	CORPORATE BONDS		360,000.00		30,830.45	74,739.02
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'345397XL2	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS		1,300,000.00		111,196.35	269,561.67
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'88104UAA1	TERRAFORM GLOBAL OPERATI	FIXED INCOME	CORPORATE BONDS		725,000.00		49,633.58	120,321.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'785712AE0	SABLE INTL FINANCE LTD	FIXED INCOME	CORPORATE BONDS		400,000.00		33,135.55	80,327.05
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7PW5	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		1,500,000.00		128,824.72	312,296.28
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'151020AS3	CELGENE CORP	FIXED INCOME	CORPORATE BONDS		850,000.00		72,671.38	176,169.61
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'78669PAA0	SAGICOR FINANCE 2015 LTD	FIXED INCOME	CORPORATE BONDS		1,800,000.00		168,424.76	408,294.50
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'780099CJ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS		500,000.00		44,692.22	108,342.67
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138ENZX0	FNMA POOL AL6157	FIXED INCOME	FNMA		1,499,762.59		143,779.00	348,548.38
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EPTA2	FNMA POOL AL6844	FIXED INCOME	FNMA		892,110.64		85,303.91	206,793.34
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'585055BU9	MEDTRONIC INC	FIXED INCOME	CORPORATE BONDS		500,000.00		44,271.76	107,323.39
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7XP1	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		2,100,000.00		180,088.17	436,568.89
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'375558BF9	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS		150,000.00		12,985.69	31,479.85
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'375558BD4	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS		260,000.00		22,587.70	54,756.99
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'09062XAF0	BIOGEN INC	FIXED INCOME	CORPORATE BONDS		1,075,000.00		92,700.43	224,723.95
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7YE5	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		2,400,000.00		205,399.30	497,928.00
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'35906AAU2	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		600,000.00		51,312.89	124,392.47
12/31/2015	JJ2G	DODGE & COX	'25746UBY4	DOMINION RESOURCES INC	FIXED INCOME	CORPORATE BONDS		3,225,000.00		271,252.71	657,569.53
12/31/2015	JJ2G	DODGE & COX	'31418BJZ0	FNMA POOL MA2079	FIXED INCOME	FNMA		5,720,428.99		525,462.32	1,273,823.28
12/31/2015	JJ2G	DODGE & COX	'05579T5G7	BNP PARIBAS	FIXED INCOME	CORPORATE BONDS		5,275,000.00		448,569.67	1,087,420.47
12/31/2015	JJ2G	DODGE & COX	'71656LBA8	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS		3,150,000.00		236,605.88	573,578.85
12/31/2015	JJ2G	DODGE & COX	'71654QBR2	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS		3,350,000.00		243,398.35	590,045.14
12/31/2015	JJ2G	DODGE & COX	'3128MABL2	FED HM LN PC POOL G07843	FIXED INCOME	FHLMC		3,507,853.55		325,133.19	788,186.34
12/31/2015	JJ2G	DODGE & COX	'53944YAA1	LLOYDS BANKING GROUP PLC	FIXED INCOME	CORPORATE BONDS		1,775,000.00		154,676.97	374,967.18
12/31/2015	JJ2G	DODGE & COX	'3138EMWF4	FNMA POOL AL5145	FIXED INCOME	FNMA		5,554,403.77		510,143.51	1,236,687.48
12/31/2015	JJ2G	DODGE & COX	'161571GQ1	CHASE ISSUANCE TRUST	FIXED INCOME	CREDIT CARD RCVEABLE		3,380,000.00		289,321.25	701,371.20
12/31/2015	JJ2G	DODGE & COX	'3138ENTP4	FNMA POOL AL5957	FIXED INCOME	FNMA		6,361,658.99		579,139.60	1,403,947.49
12/31/2015	JJ2G	DODGE & COX	'494568AF8	KINDER MORGAN INC/DELAWA	FIXED INCOME	CORPORATE BONDS		6,200,000.00		459,849.66	1,114,765.38
12/31/2015	JJ2G	DODGE & COX	'494568AH4	KINDER MORGAN INC/DELAWA	FIXED INCOME	CORPORATE BONDS		9,475,000.00		634,938.09	1,539,213.91
12/31/2015	JJ2G	DODGE & COX	'3138ENZB8	FNMA POOL AL6137	FIXED INCOME	FNMA		1,017,614.49		94,333.33	228,682.41
12/31/2015	JJ2G	DODGE & COX	'912828H29	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		10,000,000.00		856,991.86	2,077,515.61
12/31/2015	JJ2G	DODGE & COX	'34530RAA6	FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	AUTO LOAN RECEIVABLE		3,590,000.00		304,290.92	737,660.62
12/31/2015	JJ2G	DODGE & COX	'3138Y5D37	FNMA POOL AX3721	FIXED INCOME	FNMA		5,934,664.63		534,636.67	1,296,063.68
12/31/2015	JJ2G	DODGE & COX	'71656LBE0	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS		2,325,000.00		152,723.14	370,230.71
12/31/2015	JJ2G	DODGE & COX	'151290BS1	CEMEX SAB DE CV	FIXED INCOME	CORPORATE BONDS		3,800,000.00		278,905.22	676,120.70
12/31/2015	JJ2G	DODGE & COX	'00507UA50	ACTAVIS FUNDING SCS	FIXED INCOME	CORPORATE BONDS		2,150,000.00		183,620.75	445,132.56
12/31/2015	JJ2G	DODGE & COX	'161571GT5	CHASE ISSUANCE TRUST	FIXED INCOME	CREDIT CARD RCVEABLE		2,675,000.00		229,599.11	556,593.09
12/31/2015	JJ2G	DODGE & COX	'912828J68	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		3,630,000.00		310,528.08	752,780.70
12/31/2015	JJ2G	DODGE & COX	'34530QA02	FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	AUTO LOAN RECEIVABLE		3,600,000.00		308,537.47	747,955.06
12/31/2015	JJ2G	DODGE & COX	'90131HBG9	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS		1,100,000.00		108,764.33	263,665.97
12/31/2015	JJ2G	DODGE & COX	'90131HBQ7	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS		1,500,000.00		144,696.82	350,773.36
12/31/2015	JJ2G	DODGE & COX	'00206RCN0	AT+T INC	FIXED INCOME	CORPORATE BONDS		1,075,000.00		88,690.98	215,004.25
12/31/2015	JJ2G	DODGE & COX	'00206RCQ3	AT+T INC	FIXED INCOME	CORPORATE BONDS		1,150,000.00		90,387.56	219,117.09
12/31/2015	JJ2G	DODGE & COX	'3138W4U25	FNMA POOL AR6900	FIXED INCOME	FNMA		2,564,838.03		221,221.60	536,284.37
12/31/2015	JJ2G	DODGE & COX	'12626PAM5	CRH AMERICA INC	FIXED INCOME	CORPORATE BONDS		3,550,000.00		302,618.49	733,606.31
12/31/2015	JJ2G	DODGE & COX	'3132LPAR0	FED HM LN PC POOL K92816	FIXED INCOME	FHLMC		1,994,470.88		182,973.89	443,564.44
12/31/2015	JJ2G	DODGE & COX	'3138EN3S6	FNMA POOL AL6208	FIXED INCOME	FNMA		2,218,815.60		197,302.20	478,299.05
12/31/2015	JJ2G	DODGE & COX	'31335ABB3	FED HM LN PC POOL G60034	FIXED INCOME	FHLMC		1,439,649.70		133,402.60	323,393.96
12/31/2015	JJ2G	DODGE & COX	'05581JAA2	BSNF RAILWAY CO 2015 1 P	FIXED INCOME	CORPORATE BONDS		4,611,611.73		382,360.03	926,915.38
12/31/2015	JJ2G	DODGE & COX	'161175AP9	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS		1,425,000.00		122,527.34	297,030.21
12/31/2015	JJ2G	DODGE & COX	'62856RAC9	MYRIAD INTL HOLDINGS BV	FIXED INCOME	CORPORATE BONDS		3,850,000.00		317,948.79	770,769.94
12/31/2015	JJ2G	DODGE & COX	'94974BGL8	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS		3,575,000.00		313,498.74	759,982.16
12/31/2015	JJ2G	DODGE & COX	'453140AF2	IMPERIAL BRANDS FINANCE	FIXED INCOME	CORPORATE BONDS		3,575,000.00		311,421.09	754,945.54
12/31/2015	JJ2G	DODGE & COX	'453140AE5	IMPERIAL BRANDS FINANCE	FIXED INCOME	CORPORATE BONDS		3,475,000.00		299,499.94	726,046.35
12/31/2015	JJ2G	DODGE & COX	'31326J5C0	FED HM LN PC POOL 2B4443	FIXED INCOME	FHLMC		4,299,797.18		376,086.68	911,707.55
12/31/2015	JJ2G	DODGE & COX	'3138EP5H3	FNMA POOL AL7147	FIXED INCOME	FNMA		2,045,573.29		191,148.92	463,382.31
12/31/2015	JJ2G	DODGE & COX	'31335AE20	FED HM LN PC POOL G60153	FIXED INCOME	FHLMC		3,189,128.76		295,504.79	716,361.31
12/31/2015	JJ2G	DODGE & COX	'3138EQAF9	FNMA POOL AL7205	FIXED INCOME	FNMA		2,976,416.83		267,819.54	649,246.86
12/31/2015	JJ2G	DODGE & COX	'92343VCV4	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		9,073,000.00		703,150.72	1,704,574.64
12/31/2015	JJ2G	DODGE & COX	'21987BAV0	CODELCO INC	FIXED INCOME	CORPORATE BONDS		1,950,000.00		157,633.18	382,133.62
12/31/2015	JJ2G	DODGE & COX	'05581KAA9	BNP PARIBAS	FIXED INCOME	CORPORATE BONDS		1,875,000.00		157,628.12	382,121.35
12/31/2015	JJ2G	DODGE & COX	'42824CAE9	HP ENTERPRISE CO	FIXED INCOME	CORPORATE BONDS		5,850,000.00		503,336.42	1,220,185.76
12/31/2015	JJ2G	DODGE & COX	'055451AX6	BHP BILLITON FIN USA LTD	FIXED INCOME	CORPORATE BONDS		3,475,000.00		287,865.12	697,841.26
12/31/2015	JJ2G	DODGE & COX	'36164NFF7	GE CAPITAL INTL FUNDING	FIXED INCOME	CORPORATE BONDS		1,620,000.00		137,906.50	334,312.28
12/31/2015	JJ2G	DODGE & COX	'3138ECT94	FNMA POOL AK7775	FIXED INCOME	FNMA		9,844,113.83		878,305.97	2,129,185.18
12/31/2015	JJ2G	DODGE & COX	'539439AH2	LLOYDS BANKING GROUP PLC	FIXED INCOME	CORPORATE BONDS		1,812,000.00		155,927.16	377,997.89
12/31/2015	JJ2G	DODGE & COX	'83162CPR8	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		609,457.26		55,516.39	134,582.56
12/31/2015	JJ2G	DODGE & COX	'125509BH1	CIGNA CORP	FIXED INCOME	CORPORATE BONDS		675,000.00		65,979.32	159,946.75
12/31/2015	JJ2G	DODGE & COX	'126410LM9	CSX TRANSPORTATION INC	FIXED INCOME	CORPORATE BONDS		723,764.73		70,901.26	171,878.49
12/31/2015	JJ2G	DODGE & COX	'161175AM6	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS		1,700,000.00		145,791.79	353,427.77
12/31/2015	JJ2G	DODGE & COX	'31393LFM0	FHLMC STRUCTURED PASS THROUGH	FIXED INCOME	CMO		1,859,321.82		185,847.75	450,531.24
12/31/2015	JJ2G	DODGE & COX	'31368HLZ4	FNMA POOL 190344	FIXED INCOME	FNMA		1,191,212.25		116,764.26	283,059.37
12/31/2015	JJ2G	DODGE & COX	'3138EQLK5	FNMA POOL AL7498	FIXED INCOME	FNMA		4,789,908.13		444,087.79	1,076,555.53
12/31/2015	JJ2H	WAMCO	'31415ALM1	FNMA POOL 981032	FIXED INCOME	FNMA		72,571.60		6,728.35	16,310.83
12/31/2015	JJ2H	WAMCO	'314145KQ5	FNMA POOL 974703	FIXED INCOME	FNMA		12,182.52		1,310.70	2,741.03
12/31/2015	JJ2H	WAMCO	'93899B948	W200000001 US DOLLAR HIGH YIELD	EQUITY	MUTUAL FUNDS		1,233,146.75		2,854,130.27	6,918,969.10
12/31/2015	JJ2H	WAMCO	'31416BMV7	FNMA POOL 995072	FIXED INCOME	FNMA		200,264.85		19,211.76	46,573.06
12/31/2015	JJ2H	WAMCO	'31397KL90	FREDDIE MAC	FIXED INCOME	CMO		1,622,593.31		23,775.17	57,635.66

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis		1	4
									%			
12/31/2015	JJ2H	WAMCO	'31398QHC4	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO		1,659,934.19		8.58%	5,155.21	12,497.22
12/31/2015	JJ2H	WAMCO	'857477AF0	STATE STREET CORP	FIXED INCOME	CORPORATE BONDS		740,000.00			66,649.70	161,571.88
12/31/2015	JJ2H	WAMCO	'941063AQ2	WASTE MANAGEMENT INC	FIXED INCOME	CORPORATE BONDS		120,000.00			11,110.70	26,934.50
12/31/2015	JJ2H	WAMCO	'36202FQ74	GNMA II POOL 004978	FIXED INCOME	GNMA II		2,756,541.90			257,764.41	624,871.26
12/31/2015	JJ2H	WAMCO	'92978QCC9	WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	CMO		980,000.00			80,549.40	195,267.47
12/31/2015	JJ2H	WAMCO	'843452BC6	SOUTHERN NATURAL GAS	FIXED INCOME	CORPORATE BONDS		120,000.00			10,474.81	25,393.00
12/31/2015	JJ2H	WAMCO	'3128QHXR6	FED HM LN PC POOL 1N1588	FIXED INCOME	FHLMC		258,899.26			23,107.57	56,017.27
12/31/2015	JJ2H	WAMCO	'694308GN1	PACIFIC GAS + ELECTRIC	FIXED INCOME	CORPORATE BONDS		410,000.00			40,906.88	99,166.26
12/31/2015	JJ2H	WAMCO	'36202FPG5	GNMA II POOL 004923	FIXED INCOME	GNMA II		36,935.33			3,453.82	8,372.72
12/31/2015	JJ2H	WAMCO	'949746QU8	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS		530,000.00			46,065.67	111,672.18
12/31/2015	JJ2H	WAMCO	'02209SAL7	ALTRIA GROUP INC	FIXED INCOME	CORPORATE BONDS		210,000.00			19,559.80	47,416.77
12/31/2015	JJ2H	WAMCO	'06051GEH8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		1,130,000.00			105,980.68	256,917.86
12/31/2015	JJ2H	WAMCO	'20605PAC5	CONCHO RESOURCES INC	FIXED INCOME	CORPORATE BONDS		304,000.00			25,052.54	60,732.25
12/31/2015	JJ2H	WAMCO	'31415P4K1	FNMA POOL 985626	FIXED INCOME	FNMA		62,900.33			6,158.91	14,930.40
12/31/2015	JJ2H	WAMCO	'36202FTU0	GNMA II POOL 005063	FIXED INCOME	GNMA II		28,982.17			2,817.17	6,829.37
12/31/2015	JJ2H	WAMCO	'01F030496	FNMA TBA 15 YR 3	FIXED INCOME	FNMA		-			-	-
12/31/2015	JJ2H	WAMCO	'25179MAL7	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS		20,000.00			1,297.66	3,145.77
12/31/2015	JJ2H	WAMCO	'912828QX1	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		6,250,000.00			539,224.80	1,307,186.20
12/31/2015	JJ2H	WAMCO	'38141GGQ1	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		230,000.00			21,829.34	52,918.59
12/31/2015	JJ2H	WAMCO	'404121AD7	HCA INC	FIXED INCOME	CORPORATE BONDS		40,000.00			3,802.86	9,218.88
12/31/2015	JJ2H	WAMCO	'345397VU4	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS		580,000.00			55,521.70	134,595.44
12/31/2015	JJ2H	WAMCO	'31416YVG0	FNMA POOL AB3314	FIXED INCOME	FNMA		-			-	-
12/31/2015	JJ2H	WAMCO	'883556AZ5	THERMO FISHER SCIENTIFIC	FIXED INCOME	CORPORATE BONDS		290,000.00			25,279.03	61,281.31
12/31/2015	JJ2H	WAMCO	'94973VAW7	ANTHEM INC	FIXED INCOME	CORPORATE BONDS		150,000.00			13,160.33	31,903.22
12/31/2015	JJ2H	WAMCO	'00206RBA9	AT+T INC	FIXED INCOME	CORPORATE BONDS		60,000.00			5,175.69	12,546.89
12/31/2015	JJ2H	WAMCO	'674599CC7	OCCIDENTAL PETROLEUM COR	FIXED INCOME	CORPORATE BONDS		340,000.00			28,538.02	69,181.74
12/31/2015	JJ2H	WAMCO	'912828RE2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		2,300,000.00			198,751.02	481,811.29
12/31/2015	JJ2H	WAMCO	'31417JY20	FNMA POOL AC0728	FIXED INCOME	FNMA		40,174.09			3,850.46	9,334.28
12/31/2015	JJ2H	WAMCO	'31416WLJ9	FNMA POOL AB1228	FIXED INCOME	FNMA		29,634.34			2,840.05	6,884.83
12/31/2015	JJ2H	WAMCO	'06849RAF9	BARRICK NA FINANCE LLC	FIXED INCOME	CORPORATE BONDS		640,000.00			49,332.13	119,590.72
12/31/2015	JJ2H	WAMCO	'767201AQ9	RIO TINTO FIN USA LTD	FIXED INCOME	CORPORATE BONDS		100,000.00			8,344.26	20,228.12
12/31/2015	JJ2H	WAMCO	'46636VAC0	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		40,000.00			3,656.56	8,864.22
12/31/2015	JJ2H	WAMCO	'3128M8W67	FED HM LN PC POOL G06669	FIXED INCOME	FHLMC		129,935.78			12,702.96	30,794.46
12/31/2015	JJ2H	WAMCO	'40429CGD8	HSBC FINANCE CORP	FIXED INCOME	CORPORATE BONDS		1,210,000.00			119,209.70	288,987.59
12/31/2015	JJ2H	WAMCO	'31418AAP3	FNMA POOL MA0913	FIXED INCOME	FNMA		240,256.74			22,456.88	54,439.85
12/31/2015	JJ2H	WAMCO	'05565QBU1	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS		20,000.00			1,751.24	4,245.36
12/31/2015	JJ2H	WAMCO	'91324PBT8	UNITEDHEALTH GROUP INC	FIXED INCOME	CORPORATE BONDS		80,000.00			7,098.29	17,207.64
12/31/2015	JJ2H	WAMCO	'718172AL3	PHILIP MORRIS INTL INC	FIXED INCOME	CORPORATE BONDS		840,000.00			72,970.37	176,894.43
12/31/2015	JJ2H	WAMCO	'31418ABH0	FNMA POOL MA0939	FIXED INCOME	FNMA		282,179.52			26,377.60	63,944.44
12/31/2015	JJ2H	WAMCO	'893830BA6	TRANSOCEAN INC	FIXED INCOME	CORPORATE BONDS		180,000.00			14,988.26	36,334.46
12/31/2015	JJ2H	WAMCO	'655044AF2	NOBLE ENERGY INC	FIXED INCOME	CORPORATE BONDS		190,000.00			15,806.93	38,319.08
12/31/2015	JJ2H	WAMCO	'278865AL4	ECOLAB INC	FIXED INCOME	CORPORATE BONDS		180,000.00			16,498.97	39,996.72
12/31/2015	JJ2H	WAMCO	'31418ACE6	FNMA POOL MA0968	FIXED INCOME	FNMA		48,990.15			4,587.27	11,120.43
12/31/2015	JJ2H	WAMCO	'36202F2A3	GNMA II POOL 005269	FIXED INCOME	GNMA II		147,030.00			14,257.59	34,563.19
12/31/2015	JJ2H	WAMCO	'21686CAD2	COOPERATIVE RABOBANK UA	FIXED INCOME	CORPORATE BONDS		1,490,000.00			130,750.55	316,964.86
12/31/2015	JJ2H	WAMCO	'1248EPAX1	CCO HLDGS LLC/CAP CORP	FIXED INCOME	CORPORATE BONDS		380,000.00			34,373.84	83,328.91
12/31/2015	JJ2H	WAMCO	'00206RBD3	AT+T INC	FIXED INCOME	CORPORATE BONDS		500,000.00			42,075.20	101,998.50
12/31/2015	JJ2H	WAMCO	'912810QV3	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		3,641,926.80			274,655.19	665,817.81
12/31/2015	JJ2H	WAMCO	'03938LAW4	ARCELORMITTAL	FIXED INCOME	CORPORATE BONDS		10,000.00			829.16	2,010.05
12/31/2015	JJ2H	WAMCO	'20605PAD3	CONCHO RESOURCES INC	FIXED INCOME	CORPORATE BONDS		130,000.00			10,155.27	24,618.37
12/31/2015	JJ2H	WAMCO	'718172AP4	PHILIP MORRIS INTL INC	FIXED INCOME	CORPORATE BONDS		330,000.00			28,113.62	68,152.91
12/31/2015	JJ2H	WAMCO	'06051GEQ8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		240,000.00			21,052.87	51,036.26
12/31/2015	JJ2H	WAMCO	'ACI01TMO4	RUSSIAN FEDERATION	FIXED INCOME	GOVERNMENT ISSUES		200,000.00			17,270.90	41,868.04
12/31/2015	JJ2H	WAMCO	'3132H7DU5	FED HM LN PC POOL U99114	FIXED INCOME	FHLMC		92,288.77			9,185.33	19,842.84
12/31/2015	JJ2H	WAMCO	'91087BAA8	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES		840,000.00			70,269.69	170,347.46
12/31/2015	JJ2H	WAMCO	'023135AQ9	AMAZON.COM INC	FIXED INCOME	CORPORATE BONDS		730,000.00			66,735.01	161,778.68
12/31/2015	JJ2H	WAMCO	'075887BF5	BECTON DICKINSON AND CO	FIXED INCOME	CORPORATE BONDS		370,000.00			32,032.86	77,653.91
12/31/2015	JJ2H	WAMCO	'075887BG3	BECTON DICKINSON AND CO	FIXED INCOME	CORPORATE BONDS		130,000.00			11,259.09	27,294.22
12/31/2015	JJ2H	WAMCO	'31410LNV0	FNMA POOL 890604	FIXED INCOME	FNMA		1,142,028.80			107,265.78	260,033.19
12/31/2015	JJ2H	WAMCO	'3138ENEN5	FNMA POOL AL5540	FIXED INCOME	FNMA		176,834.48			16,653.69	40,371.79
12/31/2015	JJ2H	WAMCO	'912828G95	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		18,950,000.00			1,626,795.92	3,943,670.98
12/31/2015	JJ2H	WAMCO	'06051GFM6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		840,000.00			70,588.99	171,121.49
12/31/2015	JJ2H	WAMCO	'3138WDW98	FNMA POOL AS4271	FIXED INCOME	FNMA		91,685.48			8,680.77	21,043.88
12/31/2015	JJ2H	WAMCO	'58933YAR6	MERCK + CO INC	FIXED INCOME	CORPORATE BONDS		430,000.00			35,934.77	87,112.91
12/31/2015	JJ2H	WAMCO	'3138EKLE3	FNMA POOL AL3024	FIXED INCOME	FNMA		1,930,492.35			171,243.96	415,128.79
12/31/2015	JJ2H	WAMCO	'912810RL4	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		5,605,611.00			419,662.97	1,017,344.98
12/31/2015	JJ2H	WAMCO	'00507UAT8	ACTAVIS FUNDING SCS	FIXED INCOME	CORPORATE BONDS		210,000.00			17,519.78	42,471.36
12/31/2015	JJ2H	WAMCO	'00507UA50	ACTAVIS FUNDING SCS	FIXED INCOME	CORPORATE BONDS		550,000.00			46,972.75	113,871.12
12/31/2015	JJ2H	WAMCO	'00507UAU5	ACTAVIS FUNDING SCS	FIXED INCOME	CORPORATE BONDS		290,000.00			24,273.34	58,843.32
12/31/2015	JJ2H	WAMCO	'00507UAR2	ACTAVIS FUNDING SCS	FIXED INCOME	CORPORATE BONDS		390,000.00			33,515.45	81,248.00
12/31/2015	JJ2H	WAMCO	'161571GT5	CHASE ISSUANCE TRUST	FIXED INCOME	CREDIT CARD RCVEABLE		3,500,000.00			300,410.06	728,252.64
12/31/2015	JJ2H	WAMCO	'98956PAH5	ZIMMER BIOMET HOLDINGS	FIXED INCOME	CORPORATE BONDS		680,000.00			53,681.51	130,134.46
12/31/2015	JJ2H	WAMCO	'05565QDA3	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS		700,000.00			58,191.47	141,067.48
12/31/2015	JJ2H	WAMCO	'94989EAE7	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO		550,000.00			46,133.00	111,835.40
12/31/2015	JJ2H	WAMCO	'90131HBM6	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS		30,000.00			2,927.25	7,096.22
12/31/2015	JJ2H	WAMCO	'90131HBF1	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS		80,000.00			7,797.63	18,902.98
12/31/2015	JJ2H	WAMCO	'90131HBL8	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS		50,000.00			4,987.76	12,091.30
12/31/2015	JJ2H	WAMCO	'912828K33	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES		14,929,761.00			1,265,284.66	3,067,297.08
12/31/2015	JJ2H	WAMCO	'00206RCN0	AT+T INC	FIXED INCOME	CORPORATE BONDS		2,980,000.00			245,859.64	596,011.78
12/31/2015	JJ2H	WAMCO	'12634MAB6	CNOOC FINANCE 2015 US	FIXED INCOME	CORPORATE BONDS		1,450,000.00			118,479.06	287,216.39
12/31/2015	JJ2H	WAMCO	'00287YQA2	ABBVIE INC	FIXED INCOME	CORPORATE BONDS		400,000.00			33,888.74	82,152.93
12/31/2015	JJ2H	WAMCO	'822582BF8	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS		520,000.00			42,141.80	102,159.95
12/31/2015	JJ2H	WAMCO	'822582BE1	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS		290,000.00			23,762.56	57,605.07
12/31/2015	JJ2H	WAMCO	'12634NAZ1	CSAIL COMMERCIAL MORTGAGE TRUS	FIXED INCOME	CMO		672,000.00			51,851.25	125,697.55
12/31/2015	JJ2H	WAMCO	'912810RM2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		11,390,000.00			973,288.01	2,359,440.19
12/31/2015	JJ2H	WAMCO	'225433AE1	CREC SUI5 GP FUN LTD	FIXED INCOME	CORPORATE BONDS		960,000.00			81,263.02	196,997.43
12/31/2015	JJ2H	WAMCO	'38148LAF3	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		510,000.00			42,527.41	103,094.75
12/31/2015	JJ2H	WAMCO	'46625HLL2	JP MORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS		760,000.00			65,228.46	158,126.52
12/31/2015	JJ2H	WAMCO	'71647NAN9	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS		660,000.00			36,685.18	88,932.04
12/31/2015	JJ2H	WAMCO	'172967JT9	CITIGROUP								

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2H	WAMCO	'151020AS3	CELGENE CORP	FIXED INCOME	CORPORATE BONDS		1,140,000.00		97,465.14	236,274.53
12/31/2015	JJ2H	WAMCO	'151020AR5	CELGENE CORP	FIXED INCOME	CORPORATE BONDS		410,000.00		35,537.93	86,150.89
12/31/2015	JJ2H	WAMCO	'151020AU8	CELGENE CORP	FIXED INCOME	CORPORATE BONDS		980,000.00		84,453.62	204,732.06
12/31/2015	JJ2H	WAMCO	'404280AU3	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS		800,000.00		68,153.27	165,216.85
12/31/2015	JJ2H	WAMCO	'912828K74	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		5,440,000.00		455,331.62	1,103,812.76
12/31/2015	JJ2H	WAMCO	'46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO		3,220,000.00		282,673.03	685,254.63
12/31/2015	JJ2H	WAMCO	'375558BF9	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS		510,000.00		44,151.35	107,031.49
12/31/2015	JJ2H	WAMCO	'375558BD4	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS		410,000.00		35,619.06	86,347.56
12/31/2015	JJ2H	WAMCO	'912828L65	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		90,000.00		7,592.51	18,405.73
12/31/2015	JJ2H	WAMCO	'912828L57	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		450,000.00		37,862.97	91,787.23
12/31/2015	JJ2H	WAMCO	'46625HNJ5	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS		500,000.00		42,819.12	103,801.90
12/31/2015	JJ2H	WAMCO	'172967KA8	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		670,000.00		57,134.27	138,504.63
12/31/2015	JJ2H	WAMCO	'38141GV50	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		430,000.00		36,668.19	88,890.85
12/31/2015	JJ2H	WAMCO	'38141GVR2	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		440,000.00		37,482.41	90,864.69
12/31/2015	JJ2H	WAMCO	'36164NFH3	GE CAPITAL INTL FUNDING	FIXED INCOME	CORPORATE BONDS		2,497,000.00		218,741.31	530,271.66
12/31/2015	JJ2H	WAMCO	'36164NFF7	GE CAPITAL INTL FUNDING	FIXED INCOME	CORPORATE BONDS		1,690,000.00		143,865.42	348,757.88
12/31/2015	JJ2H	WAMCO	'00440EAV9	CHUBB INA HOLDINGS INC	FIXED INCOME	CORPORATE BONDS		230,000.00		19,683.49	47,716.62
12/31/2015	JJ2H	WAMCO	'00440EAW7	CHUBB INA HOLDINGS INC	FIXED INCOME	CORPORATE BONDS		550,000.00		47,975.53	116,302.04
12/31/2015	JJ2H	WAMCO	'00440EAT4	CHUBB INA HOLDINGS INC	FIXED INCOME	CORPORATE BONDS		170,000.00		14,488.44	35,122.80
12/31/2015	JJ2H	WAMCO	'912828M49	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		4,530,000.00		383,949.07	930,767.51
12/31/2015	JJ2H	WAMCO	'345397XQ1	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS		860,000.00		73,326.05	177,756.65
12/31/2015	JJ2H	WAMCO	'406216BG5	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS		600,000.00		50,152.57	121,579.61
12/31/2015	JJ2H	WAMCO	'94974BGQ7	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS		430,000.00		37,241.85	90,281.52
12/31/2015	JJ2H	WAMCO	'912810RP5	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		7,130,000.00		610,222.37	1,479,298.19
12/31/2015	JJ2H	WAMCO	'539830BH1	LOCKHEED MARTIN CORP	FIXED INCOME	CORPORATE BONDS		420,000.00		36,181.10	87,710.06
12/31/2015	JJ2H	WAMCO	'539830BG3	LOCKHEED MARTIN CORP	FIXED INCOME	CORPORATE BONDS		150,000.00		12,868.00	31,194.54
12/31/2015	JJ2H	WAMCO	'912828M98	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		20,000.00		1,706.67	4,137.31
12/31/2015	JJ2H	WAMCO	'912828M80	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		4,910,000.00		419,185.97	1,016,188.65
12/31/2015	JJ2H	WAMCO	'58013MEY6	MCDONALD S CORP	FIXED INCOME	CORPORATE BONDS		470,000.00		40,313.23	97,727.15
12/31/2015	JJ2H	WAMCO	'3622A2QF2	GNMA II POOL 784054	FIXED INCOME	GNMA II		2,974,395.29		274,206.00	664,728.89
12/31/2015	JJ2H	WAMCO	'30293VAL8	FRESB MULTIFAMILY MORTGAGE PAS	FIXED INCOME	CMO		690,000.00		58,404.35	141,583.54
12/31/2015	JJ2H	WAMCO	'92826CAF9	VISA INC	FIXED INCOME	CORPORATE BONDS		290,000.00		25,257.03	61,227.97
12/31/2015	JJ2H	WAMCO	'92826CAD4	VISA INC	FIXED INCOME	CORPORATE BONDS		1,330,000.00		114,312.84	277,116.65
12/31/2015	JJ2H	WAMCO	'761713BU9	REYNOLDS AMERICAN INC	FIXED INCOME	CORPORATE BONDS		860,000.00		73,655.97	178,556.46
12/31/2015	JJ2H	WAMCO	'761713BS4	REYNOLDS AMERICAN INC	FIXED INCOME	CORPORATE BONDS		20,000.00		2,020.27	4,897.52
12/31/2015	JJ2H	WAMCO	'36202FSG2	GNMA II POOL 005019	FIXED INCOME	GNMA II		214,204.61		20,778.42	50,370.95
12/31/2015	JJ2H	WAMCO	'38377YTW0	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		775,985.08		6,091.87	14,767.88
12/31/2015	JJ2H	WAMCO	'126192AG8	COMM MORTGAGE TRUST	FIXED INCOME	CMO		590,000.00		54,469.25	132,044.09
12/31/2015	JJ2H	WAMCO	'92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO		3,968,717.71		24,562.29	59,543.79
12/31/2015	JJ2H	WAMCO	'3128M86L3	FED HM LN PC POOL G06875	FIXED INCOME	FHLMC		1,765,938.49		168,500.97	408,479.25
12/31/2015	JJ2H	WAMCO	'12527DAD2	CFRE COMMERCIAL MORTGAGE TRUS	FIXED INCOME	CMO		530,000.00		50,679.89	122,857.94
12/31/2015	JJ2H	WAMCO	'3136ABQF3	FANNIE MAE	FIXED INCOME	CMO		760,012.27		74,350.83	180,240.92
12/31/2015	JJ2H	WAMCO	'3136ABQH9	FANNIE MAE	FIXED INCOME	CMO		1,290,518.17		123,160.13	298,564.20
12/31/2015	JJ2H	WAMCO	'31418AQ27	FNMA POOL MA1372	FIXED INCOME	FNMA		752,187.91		66,758.51	161,835.66
12/31/2015	JJ2H	WAMCO	'31418ARZ3	FNMA POOL MA1403	FIXED INCOME	FNMA		1,501,968.80		133,304.70	323,156.62
12/31/2015	JJ2H	WAMCO	'3128M9PU0	FED HM LN PC POOL G07335	FIXED INCOME	FHLMC		584,828.54		58,048.33	140,720.49
12/31/2015	JJ2H	WAMCO	'61762DAY7	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO		260,000.00		22,386.63	54,269.55
12/31/2015	JJ2H	WAMCO	'61762MBW0	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO		90,000.00		8,212.83	19,909.51
12/31/2015	JJ2H	WAMCO	'05377RBF0	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	AUTO LOAN RECEIVABLE		5,385,000.00		470,464.38	1,140,497.52
12/31/2015	JJ2H	WAMCO	'31418AY36	FNMA POOL MA1629	FIXED INCOME	FNMA		627,487.60		59,264.22	143,668.05
12/31/2015	JJ2H	WAMCO	'31397RCW4	FREDDIE MAC	FIXED INCOME	CMO		369,716.83		401.21	972.60
12/31/2015	JJ2H	WAMCO	'98978VAB9	ZOETIS INC	FIXED INCOME	CORPORATE BONDS		140,000.00		11,475.41	27,818.64
12/31/2015	JJ2H	WAMCO	'3138ELYW7	FNMA POOL AL4324	FIXED INCOME	FNMA		1,960,119.14		192,299.12	466,170.62
12/31/2015	JJ2H	WAMCO	'21684AAA4	COOPERATIVE RABOBANK UA	FIXED INCOME	CORPORATE BONDS		1,140,000.00		101,985.85	247,233.62
12/31/2015	JJ2H	WAMCO	'3138ELDU4	FNMA POOL AL3714	FIXED INCOME	FNMA		-		-	-
12/31/2015	JJ2H	WAMCO	'375558AW3	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS		760,000.00		66,827.58	162,003.11
12/31/2015	JJ2H	WAMCO	'78443CCY8	SLM STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED		4,750,000.00		369,021.04	894,579.06
12/31/2015	JJ2H	WAMCO	'3130A1NN4	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES		50,000.00		4,286.12	10,390.39
12/31/2015	JJ2H	WAMCO	'172967HQ7	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		530,000.00		44,359.58	107,536.28
12/31/2015	JJ2H	WAMCO	'69342TAJ7	PFF III	FIXED INCOME	CMO		130,000.00		11,147.75	27,024.31
12/31/2015	JJ2H	WAMCO	'94106LAZ2	WASTE MANAGEMENT INC	FIXED INCOME	CORPORATE BONDS		320,000.00		27,690.11	67,126.25
12/31/2015	JJ2H	WAMCO	'17322MBB1	CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	CMO		7,696,576.67		50,996.42	123,625.28
12/31/2015	JJ2H	WAMCO	'3138XJ4A2	FNMA POOL AV7116	FIXED INCOME	FNMA		91,371.12		8,630.20	20,921.28
12/31/2015	JJ2H	WAMCO	'17322FAA9	CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	CMO		500,000.00		42,475.54	102,969.01
12/31/2015	JJ2H	WAMCO	'38378N6R9	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		9,346,006.38		49,345.91	119,624.13
12/31/2015	JJ2H	WAMCO	'31352DC24	FREDDIEMAC STRIP	FIXED INCOME	CMO		10,110,288.66		62,493.16	151,495.62
12/31/2015	JJ2H	WAMCO	'05377RBV5	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	AUTO LOAN RECEIVABLE		1,450,000.00		124,204.88	301,096.89
12/31/2015	JJ2H	WAMCO	'3136AKTB9	FANNIE MAE	FIXED INCOME	CMO		8,077,535.83		43,381.80	105,165.95
12/31/2015	JJ2H	WAMCO	'20030NBL4	COMCAST CORP	FIXED INCOME	CORPORATE BONDS		120,000.00		10,396.21	25,202.43
12/31/2015	JJ2H	WAMCO	'3138WWX46	FNMA POOL AT8798	FIXED INCOME	FNMA		473,260.86		42,539.58	103,124.25
12/31/2015	JJ2H	WAMCO	'3138WRDN7	FNMA POOL AT3708	FIXED INCOME	FNMA		907,145.64		81,542.60	197,675.19
12/31/2015	JJ2H	WAMCO	'05522RC55	BANK OF AMERICA CREDIT CARD TR	FIXED INCOME	CREDIT CARD RCVEABLE		6,550,000.00		561,659.72	1,361,572.84
12/31/2015	JJ2H	WAMCO	'12649AAN9	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO		650,000.00		53,110.69	128,750.69
12/31/2015	JJ2H	WAMCO	'714294AD7	PERRIGO CO PLC	FIXED INCOME	CORPORATE BONDS		380,000.00		31,801.46	77,092.94
12/31/2015	JJ2H	WAMCO	'46643FAJ1	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		470,000.00		40,677.42	98,610.00
12/31/2015	JJ2H	WAMCO	'92939KAK4	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO		660,000.00		54,542.29	132,221.17
12/31/2015	JJ2H	WAMCO	'92939KBR8	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO		660,000.00		56,951.66	138,061.94
12/31/2015	JJ2H	WAMCO	'92939KAE8	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO		210,000.00		18,286.46	44,329.96
12/31/2015	JJ2H	WAMCO	'12649CAG0	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO		484,000.00		41,027.21	99,457.98
12/31/2015	JJ2H	WAMCO	'912828G87	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		4,000,000.00		346,404.91	839,753.15
12/31/2015	JJ2H	WAMCO	'38379APY0	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		478,248.82		1,555.24	3,770.21
12/31/2015	JJ2H	WAMCO	'31394UEC2	FANNIE MAE	FIXED INCOME	CMO		791,883.65		4,262.47	10,333.06
12/31/2015	JJ2H	WAMCO	'38378UGA9	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		805,881.46		2,643.89	6,409.31
12/31/2015	JJ2H	WAMCO	'200474BH6	COMM MORTGAGE TRUST	FIXED INCOME	CMO		330,000.00		27,124.82	65,755.87
12/31/2015	JJ2H	WAMCO	'12629NAL9	COMM MORTGAGE TRUST	FIXED INCOME	CMO		150,000.00		12,402.83	30,066.89
12/31/2015	JJ2H	WAMCO	'12629NAJ4	COMM MORTGAGE TRUST	FIXED INCOME	CMO		500,000.00		42,991.53	104,219.87
12/31/2015	JJ2H	WAMCO	'172967JM4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		1,320,000.00		109,064.04	264,392.54
12/31/2015	JJ2H	WAMCO	'3138L9T85	FNMA POOL AM8674	FIXED INCOME	FNMA		150,000.00		12,722.53	30,841.90
12/31/2015	JJ2H	WAMCO	'36179RF95	GNMA II POOL MA2892	FIXED INCOME	GNMA II		-		-	-
12/31/2015	JJ2H	WAMCO	'54910JAE4	LSTAR COMMERCIAL MORTGAGE TRUS	FIXED INCOME	CMO		1,796,000.00		154,798.11	375,260.85
12/31/2015	JJ2H	WAMCO	'46644PAG4	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		1,120,000.00		91,713.99	222,332.62
12/31/2015	JJ2H	WAMCO	'46644UBA5	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO		2,130,000.00		187,322.18	454,105.55
12/31/2015	JJ2H	WAMCO	'98160VAD3	WORLD OMNI AUTOMOBILE LEASE SE	FIXED INCOME	AUTO LOAN RECEIVABLE		3,350,000.00		285,521.91	692,160.86
12/31/2015	JJ2H	WAMCO	'46644YAZ3	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO					

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 8.58%	4 20.81%
12/31/2015	JJ2H	WAMCO	'3138WBTG0	FNMA POOL AS2350	FIXED INCOME	FNMA		-		-	-
12/31/2015	JJ2H	WAMCO	'94989AAW5	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO		620,000.00		53,703.85	130,188.61
12/31/2015	JJ2H	WAMCO	'31396L4U1	FANNIE MAE	FIXED INCOME	CMO		1,012,896.55		5,235.24	12,691.26
12/31/2015	JJ2H	WAMCO	'31396L4S6	FANNIE MAE	FIXED INCOME	CMO		1,132,524.61		7,765.50	18,825.08
12/31/2015	JJ2H	WAMCO	'200474BE3	COMM MORTGAGE TRUST	FIXED INCOME	CMO		650,000.00		55,493.15	134,526.22
12/31/2015	JJ2H	WAMCO	'83162CWV1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED		116,901.63		9,985.16	24,205.97
12/31/2015	JJ2H	WAMCO	'68784LAD4	OSCAR US FUNDING TRUST	FIXED INCOME	AUTO LOAN RECEIVABLE		4,100,000.00		351,786.20	852,798.43
12/31/2015	JJ2H	WAMCO	'94989EAG2	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO		620,000.00		52,075.83	126,241.99
12/31/2015	JJ2H	WAMCO	'83162CWY5	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	CMO		489,826.78		41,878.34	101,521.28
12/31/2015	JJ2H	WAMCO	'21870PAL1	CORE INDUSTRIAL TRUST	FIXED INCOME	CMO		380,000.00		31,858.95	77,232.32
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'35906AAX6	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS		400,000.00		33,993.99	82,408.06
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05367AAH6	AVIATION CAPITAL GROUP	FIXED INCOME	CORPORATE BONDS		1,905,000.00		162,529.23	394,002.60
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05329WAM4	AUTONATION INC	FIXED INCOME	CORPORATE BONDS		1,900,000.00		165,448.69	401,079.94
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'83368JFA3	SOCIETE GENERALE	FIXED INCOME	CORPORATE BONDS		900,000.00		78,732.16	190,862.13
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138YUUS8	FNMA POOL AZ3292	FIXED INCOME	FNMA		1,494,019.38		135,955.67	329,583.09
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7XN6	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		1,800,000.00		154,602.34	374,786.25
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'25400LAC0	DIGITAL REALTY TRUST LP	FIXED INCOME	CORPORATE BONDS		2,500,000.00		216,509.51	524,861.33
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'64072TAC9	NEPTUNE FINCO CORP	FIXED INCOME	CORPORATE BONDS		800,000.00		71,421.71	173,140.17
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'095370AC6	BLUE CUBE SPINCO INC	FIXED INCOME	CORPORATE BONDS		1,100,000.00		103,870.52	251,802.42
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36185SJR1	GNMA II POOL AN2972	FIXED INCOME	GNMA II		1,513,381.01		140,446.22	340,469.07
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'42824CAP4	HP ENTERPRISE CO	FIXED INCOME	CORPORATE BONDS		1,850,000.00		155,731.60	377,523.80
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7S85	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		1,000,000.00		85,657.81	207,651.26
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7U41	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		600,000.00		51,149.98	123,997.54
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'268317AS3	ELECTRICITE DE FRANCE SA	FIXED INCOME	CORPORATE BONDS		700,000.00		58,742.37	142,402.99
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7S77	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		1,940,000.00		164,606.71	399,038.81
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G7Z53	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		770,000.00		65,943.49	159,859.90
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'38141GVR2	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		1,100,000.00		93,706.03	227,161.72
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EQLB6	FNMA POOL AL7521	FIXED INCOME	FNMA		1,053,484.19		99,720.64	241,742.30
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G73E9	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		1,700,000.00		145,532.76	352,799.82
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3136G2QE0	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES		650,000.00		55,510.96	134,569.41
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'36164NFE0	GE CAPITAL INTL FUNDING	FIXED INCOME	CORPORATE BONDS		2,321,000.00		199,332.40	483,220.65
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EPTG9	FNMA POOL AL6850	FIXED INCOME	FNMA		628,399.60		59,808.27	144,986.92
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'44891AAC1	HYUNDAI CAPITAL AMERICA	FIXED INCOME	CORPORATE BONDS		500,000.00		42,788.56	103,727.82
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3135G0G80	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES		3,170,000.00		271,552.13	658,295.38
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'494580AE3	KINDRED HEALTHCARE INC	FIXED INCOME	CORPORATE BONDS		800,000.00		64,210.87	155,659.68
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'26884TAP7	ERAC USA FINANCE LLC	FIXED INCOME	CORPORATE BONDS		550,000.00		46,719.78	113,257.87
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'98978VAK9	ZOETIS INC	FIXED INCOME	CORPORATE BONDS		870,000.00		75,688.48	183,483.66
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'24713GAB8	DELPHI AUTOMOTIVE PLC	FIXED INCOME	CORPORATE BONDS		1,800,000.00		155,206.97	376,251.99
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G76Y2	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		500,000.00		42,670.14	103,440.74
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'50065RAD9	KOREA HOUSING FINANCE CO	FIXED INCOME	GOVERNMENT ISSUES		1,500,000.00		128,510.15	311,533.70
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'750086AA8	RACKSPACE HOSTIN	FIXED INCOME	CORPORATE BONDS		800,000.00		66,271.11	160,654.10
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3136G2VD6	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES		1,150,000.00		98,471.93	238,715.18
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'49338LAB9	KEYSIGHT TECHNOLOGIES	FIXED INCOME	CORPORATE BONDS		2,000,000.00		165,045.27	400,101.97
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'01609WAQ5	ALIBABA GROUP HOLDING	FIXED INCOME	CORPORATE BONDS		2,100,000.00		172,202.57	417,452.66
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'966837AD8	WHOLE FOODS MARKET INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		85,716.35	207,793.18
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G8AS8	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		2,390,000.00		204,432.68	495,584.72
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'032654AJ4	ANALOG DEVICES INC	FIXED INCOME	CORPORATE BONDS		250,000.00		21,665.99	52,522.60
12/31/2015	JJ2H	WAMCO	'02209SAN3	ALTRIA GROUP INC	FIXED INCOME	CORPORATE BONDS		1,000,000.00		83,687.10	202,873.88
12/31/2015	JJ2H	WAMCO	'718172AT6	PHILIP MORRIS INTL INC	FIXED INCOME	CORPORATE BONDS		290,000.00		24,391.89	59,130.71
12/31/2015	JJ2H	WAMCO	'78412FAP9	SESI LLC	FIXED INCOME	CORPORATE BONDS		160,000.00		12,224.10	29,633.61
12/31/2015	JJ2H	WAMCO	'74733VAC4	QEP RESOURCES INC	FIXED INCOME	CORPORATE BONDS		50,000.00		3,047.44	7,387.59
12/31/2015	JJ2H	WAMCO	'105756BU3	FED REPUBLIC OF BRAZIL	FIXED INCOME	GOVERNMENT ISSUES		200,000.00		13,048.20	31,631.38
12/31/2015	JJ2H	WAMCO	'05567L7E1	BNP PARIBAS	FIXED INCOME	CORPORATE BONDS		481,000.00		41,781.17	101,285.71
12/31/2015	JJ2H	WAMCO	'89233P6S0	TOYOTA MOTOR CREDIT CORP	FIXED INCOME	CORPORATE BONDS		1,020,000.00		87,303.11	211,639.78
12/31/2015	JJ2H	WAMCO	'31418AMB1	FNMA POOL MA1253	FIXED INCOME	FNMA		577,566.29		52,790.81	127,975.23
12/31/2015	JJ2H	WAMCO	'25470XAJ4	DISH DBS CORP	FIXED INCOME	CORPORATE BONDS		110,000.00		8,805.39	21,345.98
12/31/2015	JJ2H	WAMCO	'11070TAB4	BRITISH COLUMBIA PROV OF	FIXED INCOME	GOVERNMENT ISSUES		1,590,000.00		132,586.00	321,414.36
12/31/2015	JJ2H	WAMCO	'68389XAN5	ORACLE CORP	FIXED INCOME	CORPORATE BONDS		960,000.00		82,453.34	199,883.01
12/31/2015	JJ2H	WAMCO	'172967GD7	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		370,000.00		31,079.17	75,341.99
12/31/2015	JJ2H	WAMCO	'726505AN0	FREEMPORT MCMORAN OIL+GAS	FIXED INCOME	CORPORATE BONDS		104,000.00		5,758.38	13,959.43
12/31/2015	JJ2H	WAMCO	'726505AP5	FREEMPORT MCMORAN OIL+GAS	FIXED INCOME	CORPORATE BONDS		136,000.00		7,355.06	17,830.11
12/31/2015	JJ2H	WAMCO	'761713AX4	REYNOLDS AMERICAN INC	FIXED INCOME	CORPORATE BONDS		300,000.00		25,463.84	61,729.32
12/31/2015	JJ2H	WAMCO	'14916RAD6	CATHOLIC HEALTH INITIATI	FIXED INCOME	CORPORATE BONDS		90,000.00		7,226.11	17,517.50
12/31/2015	JJ2H	WAMCO	'912810QY7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		9,290,000.00		760,383.81	1,843,318.83
12/31/2015	JJ2H	WAMCO	'84265VAG0	SOUTHERN COPPER CORP	FIXED INCOME	CORPORATE BONDS		1,370,000.00		84,879.27	205,763.93
12/31/2015	JJ2H	WAMCO	'91830CAA6	VNO MORTGAGE TRUST	FIXED INCOME	CMO		100,000.00		8,457.00	20,501.41
12/31/2015	JJ2H	WAMCO	'912828UA6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES		4,680,000.00		398,420.26	965,848.50
12/31/2015	JJ2H	WAMCO	'126650BZ2	CVS HEALTH CORP	FIXED INCOME	CORPORATE BONDS		2,020,000.00		168,948.41	409,563.94
12/31/2015	JJ2H	WAMCO	'780099CE5	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS		400,000.00		37,383.02	90,623.73
12/31/2015	JJ2H	WAMCO	'037411BC8	APACHE CORP	FIXED INCOME	CORPORATE BONDS		170,000.00		11,424.43	27,695.04
12/31/2015	JJ2H	WAMCO	'444859BB7	HUMANA INC	FIXED INCOME	CORPORATE BONDS		130,000.00		10,487.22	25,423.06
12/31/2015	JJ2H	WAMCO	'444859BA9	HUMANA INC	FIXED INCOME	CORPORATE BONDS		140,000.00		11,682.56	28,320.80
12/31/2015	JJ2H	WAMCO	'46639EAJ0	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		1,630,000.00		141,315.16	342,575.55
12/31/2015	JJ2H	WAMCO	'94974BFG0	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS		850,000.00		72,656.05	176,132.46
12/31/2015	JJ2H	WAMCO	'345370CQ1	FORD MOTOR COMPANY	FIXED INCOME	CORPORATE BONDS		1,460,000.00		118,141.23	286,397.42
12/31/2015	JJ2H	WAMCO	'50076QA29	KRAFT HEINZ FOODS CO	FIXED INCOME	CORPORATE BONDS		570,000.00		49,466.34	119,916.06
12/31/2015	JJ2H	WAMCO	'50076QAU0	KRAFT HEINZ FOODS CO	FIXED INCOME	CORPORATE BONDS		453,000.00		42,579.04	103,219.90
12/31/2015	JJ2H	WAMCO	'20030NBH3	COMCAST CORP	FIXED INCOME	CORPORATE BONDS		150,000.00		12,652.78	30,672.81
12/31/2015	JJ2H	WAMCO	'06051GEU9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS		1,330,000.00		112,382.08	272,436.12
12/31/2015	JJ2H	WAMCO	'38141GRD8	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS		1,500,000.00		130,227.23	315,696.24
12/31/2015	JJ2H	WAMCO	'3136ABQD8	FANNIE MAE	FIXED INCOME	CMO		2,991,343.27		39,204.53	95,039.44
12/31/2015	JJ2H	WAMCO	'748149AG6	PROVINCE OF QUEBEC	FIXED INCOME	GOVERNMENT ISSUES		1,840,000.00		156,586.52	379,596.31
12/31/2015	JJ2H	WAMCO	'683234C55	ONTARIO (PROVINCE OF)	FIXED INCOME	GOVERNMENT ISSUES		2,570,000.00		219,330.02	531,698.80
12/31/2015	JJ2H	WAMCO	'3138MDZ88	FNMA POOL AP9766	FIXED INCOME	FNMA		570,719.79		52,163.11	126,453.56
12/31/2015	JJ2H	WAMCO	'337932AE7	FIRSTENERGY CORP	FIXED INCOME	CORPORATE BONDS		250,000.00		21,558.52	52,262.06
12/31/2015	JJ2H	WAMCO	'337932AF4	FIRSTENERGY CORP	FIXED INCOME	CORPORATE BONDS		1,420,000.00		124,017.55	300,642.77
12/31/2015	JJ2H	WAMCO	'772739AP3	WESTROCK RKT CO	FIXED INCOME	CORPORATE BONDS		270,000.00		23,410.05	56,750.54
12/31/2015	JJ2H	WAMCO	'772739AQ1	WESTROCK RKT CO	FIXED INCOME	CORPORATE BONDS		60,000.00		5,168.05	12,528.37
12/31/2015	JJ2H	WAMCO	'172967GR6	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		360,000.00		29,281.18	70,983.31
12/31/2015	JJ2H	WAMCO	'46625HJJ0	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS		470,000.00		39,653.13	96,126.92
12/31/2015	JJ2H	WAMCO	'172967GT2	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		350,000.00		29,540.94	71,613.01
12/31/2015	JJ2H	WAMCO	'857477AL7	STATE STREET CORP	FIXED INCOME	CORPORATE BONDS		750,000.00		63,622.97	154,234.49
12/31/2015	JJ2H	WAMCO	'912810RB6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES					

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	1	4
									%	8.58%	20.81%
12/31/2015	JJ2H	WAMCO	'655044AG0	NOBLE ENERGY INC	FIXED INCOME	CORPORATE BONDS		160,000.00		11,080.21	26,860.60
12/31/2015	JJ2H	WAMCO	'278062AC8	EATON CORP	FIXED INCOME	CORPORATE BONDS		1,470,000.00		122,106.55	296,010.13
12/31/2015	JJ2H	WAMCO	'278062AE4	EATON CORP	FIXED INCOME	CORPORATE BONDS		690,000.00		54,619.26	132,407.75
12/31/2015	JJ2H	WAMCO	'21684AAB2	COOPERATIVE RABOBANK UA	FIXED INCOME	CORPORATE BONDS		380,000.00		36,463.87	88,395.55
12/31/2015	JJ2H	WAMCO	'31416YDX3	FNMA POOL AB2817	FIXED INCOME	FNMA		-		-	-
12/31/2015	JJ2H	WAMCO	'843452AZ6	SOUTHERN NATURAL GAS	FIXED INCOME	CORPORATE BONDS		55,000.00		4,636.33	11,239.36
12/31/2015	JJ2H	WAMCO	'283695BK9	EL PASO NATURAL GAS	FIXED INCOME	CORPORATE BONDS		12,000.00		993.17	2,407.63
12/31/2015	JJ2H	WAMCO	'073249BT0	BAYVIEW FINANCIAL ACQUISITION	FIXED INCOME	OTHER ASSET BACKED		45,851.40		3,926.84	9,519.44
12/31/2015	JJ2H	WAMCO	'007036JD9	ADJUSTABLE RATE MORTGAGE TRUST	FIXED INCOME	CMO		141,142.37		11,763.37	28,516.70
12/31/2015	JJ2H	WAMCO	'1266712U9	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED		496,507.31		40,765.47	98,823.46
12/31/2015	JJ2H	WAMCO	'04541GGS5	ASSET BACKED SECURITIES CORP H	FIXED INCOME	OTHER ASSET BACKED		714,806.53		58,801.48	142,546.27
12/31/2015	JJ2H	WAMCO	'743873AX9	PROVIDENT FUNDING MORTGAGE LOA	FIXED INCOME	CMO		254,652.76		22,070.36	53,502.87
12/31/2015	JJ2H	WAMCO	'22541SG28	CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	OTHER ASSET BACKED		1,347,321.35		107,998.26	261,808.88
12/31/2015	JJ2H	WAMCO	'36159EAA0	GE BUSINESS LOAN TRUST	FIXED INCOME	CMO		630,823.88		51,338.32	124,454.12
12/31/2015	JJ2H	WAMCO	'31410FYL3	FNMA POOL 888215	FIXED INCOME	FNMA		72,719.52		7,134.21	17,294.72
12/31/2015	JJ2H	WAMCO	'22545YAF8	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO		208,000.00		18,428.22	44,673.62
12/31/2015	JJ2H	WAMCO	'452550AB2	IMPAC CMB TRUST	FIXED INCOME	CMO		1,196,556.39		94,927.20	230,122.08
12/31/2015	JJ2H	WAMCO	'31410GGV9	FNMA POOL 888612	FIXED INCOME	FNMA		192,055.86		17,528.37	42,492.20
12/31/2015	JJ2H	WAMCO	'3128M4XV0	FED HM LN PC POOL G03092	FIXED INCOME	FHLMC		89,590.16		8,611.99	20,877.13
12/31/2015	JJ2H	WAMCO	'3128NKG42	FED HM LN PC POOL 1J2919	FIXED INCOME	FHLMC		129,128.53		11,541.81	27,979.60
12/31/2015	JJ2H	WAMCO	'36962G3M4	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS		870,000.00		77,992.25	189,068.45
12/31/2015	JJ2H	WAMCO	'92976GAH4	WELLS FARGO BANK NA	FIXED INCOME	CORPORATE BONDS		1,130,000.00		104,620.31	253,620.05
12/31/2015	JJ2H	WAMCO	'31414KE97	FNMA POOL 968260	FIXED INCOME	FNMA		2,204.77		204.41	495.53
12/31/2015	JJ2H	WAMCO	'3128QPRW4	FED HM LN PC POOL 1B7350	FIXED INCOME	FHLMC		368,216.74		33,536.44	81,298.87
12/31/2015	JJ2H	WAMCO	'31415XH20	FNMA POOL 992249	FIXED INCOME	FNMA		12,525.58		1,174.90	2,848.18
12/31/2015	JJ2H	WAMCO	'36202EXU8	GNMA II POOL 004291	FIXED INCOME	GNMA II		136,284.61		13,248.19	32,116.20
12/31/2015	JJ2H	WAMCO	'36202FDW3	GNMA II POOL 004617	FIXED INCOME	GNMA II		291,588.73		27,266.18	66,098.54
12/31/2015	JJ2H	WAMCO	'87938WAM5	TELEFONICA EMISIONES SAU	FIXED INCOME	CORPORATE BONDS		255,000.00		23,900.78	57,940.16
12/31/2015	JJ2H	WAMCO	'36202FGD2	GNMA II POOL 004696	FIXED INCOME	GNMA II		393,531.11		36,798.86	89,207.62
12/31/2015	JJ2H	WAMCO	'31419AJR9	FNMA POOL AE0271	FIXED INCOME	FNMA		-		-	-
12/31/2015	JJ2H	WAMCO	'36202FIT4	GNMA II POOL 004774	FIXED INCOME	GNMA II		124,450.32		12,076.14	29,274.93
12/31/2015	JJ2H	WAMCO	'38375BJN3	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		2,054,562.81		174,523.59	423,079.25
12/31/2015	JJ2H	WAMCO	'38375BLE0	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO		536,102.74		45,848.67	111,146.14
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'032654AK1	ANALOG DEVICES INC	FIXED INCOME	CORPORATE BONDS		150,000.00		13,265.75	32,158.78
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'05523UAP5	BAE SYSTEMS HOLDINGS INC	FIXED INCOME	CORPORATE BONDS		900,000.00		76,484.15	185,412.52
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'3134G8CW7	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES		1,200,000.00		102,868.90	249,374.29
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'580645AP4	S+P GLOBAL INC	FIXED INCOME	CORPORATE BONDS		700,000.00		61,482.20	149,044.85
12/31/2015	JJ2F	GLOBAL INVESTMENT ADVISORS	'172967JM4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		2,250,000.00		185,904.62	450,669.10
12/31/2015	JJ2H	WAMCO	'3138ACAQ0	FNMA POOL AH9914	FIXED INCOME	FNMA		-		-	-
12/31/2015	JJ2H	WAMCO	'3138AFB90	FNMA POOL AI1863	FIXED INCOME	FNMA		274,625.18		26,328.00	63,824.21
12/31/2015	JJ2H	WAMCO	'3128M8RT3	FED HM LN PC POOL G06498	FIXED INCOME	FHLMC		358,027.34		32,781.36	79,468.42
12/31/2015	JJ2H	WAMCO	'3128M8RR7	FED HM LN PC POOL G06496	FIXED INCOME	FHLMC		3,895,337.32		371,925.34	901,619.65
12/31/2015	JJ2H	WAMCO	'3136FG5L7	FANNIEMAE STRIP	FIXED INCOME	CMO		386,636.49		6,470.95	15,686.86
12/31/2015	JJ2H	WAMCO	'36202FUJ3	GNMA II POOL 005085	FIXED INCOME	GNMA II		35,908.87		3,483.83	8,445.49
12/31/2015	JJ2H	WAMCO	'3138EGG21	FNMA POOL AL0215	FIXED INCOME	FNMA		1,649,377.64		153,224.00	371,444.88
12/31/2015	JJ2H	WAMCO	'3138AFV31	FNMA POOL AI2433	FIXED INCOME	FNMA		407,652.87		39,081.51	94,741.22
12/31/2015	JJ2H	WAMCO	'3138AFWD8	FNMA POOL AI2443	FIXED INCOME	FNMA		213,035.62		20,423.44	49,510.40
12/31/2015	JJ2H	WAMCO	'3138EGQ64	FNMA POOL AL0476	FIXED INCOME	FNMA		1,137,494.79		109,048.99	264,356.05
12/31/2015	JJ2H	WAMCO	'3138AFWY2	FNMA POOL AI2462	FIXED INCOME	FNMA		284,391.71		27,264.33	66,094.05
12/31/2015	JJ2H	WAMCO	'3138AFC65	FNMA POOL AI1892	FIXED INCOME	FNMA		1,378,132.50		131,948.56	319,869.06
12/31/2015	JJ2H	WAMCO	'3138AGBF4	FNMA POOL AI2737	FIXED INCOME	FNMA		43,279.18		4,149.13	10,058.31
12/31/2015	JJ2H	WAMCO	'3138AHWX0	FNMA POOL AI4261	FIXED INCOME	FNMA		245,371.29		23,523.58	57,025.75
12/31/2015	JJ2H	WAMCO	'3138ADR98	FNMA POOL AI0511	FIXED INCOME	FNMA		129,090.95		12,375.86	30,001.50
12/31/2015	JJ2H	WAMCO	'31418UGU2	FNMA POOL AD6510	FIXED INCOME	FNMA		30,294.27		2,902.97	7,037.36
12/31/2015	JJ2H	WAMCO	'46636VAM8	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		928,000.00		87,743.67	212,707.78
12/31/2015	JJ2H	WAMCO	'3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO		1,313,123.50		8,435.35	20,448.95
12/31/2015	JJ2H	WAMCO	'055451AL2	BHP BILLITON FIN USA LTD	FIXED INCOME	CORPORATE BONDS		430,000.00		34,672.14	84,052.03
12/31/2015	JJ2H	WAMCO	'3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO		395,988.37		2,496.46	6,051.91
12/31/2015	JJ2H	WAMCO	'31419AZY6	FNMA POOL AE0758	FIXED INCOME	FNMA		485,779.84		48,483.68	117,533.91
12/31/2015	JJ2H	WAMCO	'3136A35F4	FANNIE MAE	FIXED INCOME	CMO		105,451.48		10,049.08	24,360.94
12/31/2015	JJ2H	WAMCO	'3138EHT44	FNMA POOL AL1470	FIXED INCOME	FNMA		203,237.52		20,223.77	49,026.36
12/31/2015	JJ2H	WAMCO	'3138EHT36	FNMA POOL AL1469	FIXED INCOME	FNMA		476,312.25		46,561.78	112,874.86
12/31/2015	JJ2H	WAMCO	'585055AX4	MEDTRONIC INC	FIXED INCOME	CORPORATE BONDS		90,000.00		7,804.09	18,918.64
12/31/2015	JJ2H	WAMCO	'61747YDT9	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS		120,000.00		10,670.19	25,866.62
12/31/2015	JJ2H	WAMCO	'24422ERR2	JOHN DEERE CAPITAL CORP	FIXED INCOME	CORPORATE BONDS		30,000.00		2,586.46	6,270.09
12/31/2015	JJ2H	WAMCO	'46634SAJ4	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO		600,000.00		52,785.81	127,963.12
12/31/2015	JJ2H	WAMCO	'90269GAG6	UBS COMMERCIAL MORTGAGE TRUST	FIXED INCOME	CMO		5,441,034.62		46,969.07	113,862.19
12/31/2015	JJ2H	WAMCO	'31412TZM8	FNMA POOL 934648	FIXED INCOME	FNMA		105,883.92		10,685.02	25,902.57
12/31/2015	JJ2H	WAMCO	'31414RWR2	FNMA POOL 974156	FIXED INCOME	FNMA		11,068.19		1,055.00	2,557.52
12/31/2015	JJ2H	WAMCO	'31415SNG3	FNMA POOL 987891	FIXED INCOME	FNMA		3,104.55		276.28	669.75
12/31/2015	JJ2H	WAMCO	'31412MBF4	FNMA POOL 928938	FIXED INCOME	FNMA		21,038.56		2,136.63	5,179.60
12/31/2015	JJ2H	WAMCO	'3136FLFM3	FANNIEMAE STRIP	FIXED INCOME	CMO		1,365,148.61		24,284.49	58,870.34
12/31/2015	JJ2H	WAMCO	'02364WBD6	AMERICA MOVIL SAB DE CV	FIXED INCOME	CORPORATE BONDS		232,000.00		19,569.50	47,440.28
12/31/2015	JJ2H	WAMCO	'151191AW3	CELULOSA ARAUCO CONSTITU	FIXED INCOME	CORPORATE BONDS		450,000.00		39,316.44	95,310.73
12/31/2015	JJ2H	WAMCO	'31418AUX7	FNMA POOL MA1177	FIXED INCOME	FNMA		81,363.08		7,217.39	17,496.37
12/31/2015	JJ2H	WAMCO	'05377RBB9	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	AUTO LOAN RECEIVABLE		500,000.00		42,871.32	103,928.46
12/31/2015	JJ2H	WAMCO	'31418ALB2	FNMA POOL MA1221	FIXED INCOME	FNMA		75,770.52		7,153.93	17,342.51
12/31/2015	JJ2H	WAMCO	'30290QAE8	FREMF MORTGAGE TRUST	FIXED INCOME	CMO		12,432,432.01		10,726.85	26,003.98
12/31/2015	JJ2H	WAMCO	'12624PAE5	COMM MORTGAGE TRUST	FIXED INCOME	CMO		50,000.00		4,243.42	10,286.87
12/31/2015	JJ2H	WAMCO	'24422ERY7	JOHN DEERE CAPITAL CORP	FIXED INCOME	CORPORATE BONDS		160,000.00		13,382.20	32,441.07
12/31/2015	JJ2H	WAMCO	'3132H3K51	FED HM LN PC POOL U90316	FIXED INCOME	FHLMC		324,545.53		29,670.07	71,926.05
12/31/2015	JJ2H	WAMCO	'3128M9G22	FED HM LN PC POOL G07117	FIXED INCOME	FHLMC		34,285.47		3,357.03	8,138.09
12/31/2015	JJ2H	WAMCO	'31374CPC4	FNMA POOL 310119	FIXED INCOME	FNMA		-		-	-
12/31/2015	JJ2H	WAMCO	'3137ATCE0	FREDDIE MAC	FIXED INCOME	CMO		4,784,895.05		38,384.54	93,051.62
12/31/2015	JJ2H	WAMCO	'172967GF2	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS		210,000.00		17,711.64	42,936.47
12/31/2015	JJ2H	WAMCO	'46115HAG2	INTESA SANPAOLO SPA	FIXED INCOME	CORPORATE BONDS		510,000.00		43,801.98	106,184.56
12/31/2015	JJ2H	WAMCO	'61690KAE2	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO		160,000.00		13,584.76	32,932.12
12/31/2015	JJ2H	WAMCO	'42805RBN8	HERTZ VEHICLE FINANCING LLC	FIXED INCOME	AUTO LOAN RECEIVABLE		570,000.00		48,281.46	117,043.69
12/31/2015	JJ2H	WAMCO	'36241LW51	GNMA II POOL 783368	FIXED INCOME	GNMA II		416,514.88		38,948.46	94,418.68
12/31/2015	JJ2H	WAMCO	'94974BFJ4	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS		750,000.00		64,534.24	156,443.59
12/31/2015	JJ2H	WAMCO	'65474VAG6	NISSAN MASTER OWNER TRUST RECE	FIXED INCOME	AUTO LOAN RECEIVABLE		3,000,000.00		257,530.23	624,303.57
12/31/2015	JJ2H	WAMCO	'12625CAC7	COMM MORTGAGE TRUST	FIXED INCOME	CMO		150,000.00		12,987.43	31,484.07
12/31/2015	JJ2H	WAMCO	'3132HBBH73	FED HM LN PC POOL U91254	FIXED INCOME	FHLMC		609,874.10		55,744.65	135,13

Period	End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1	4
12/31/2015	JJ2H	WAMCO	'31418AXV5	FNMA POOL MA1591	FIXED INCOME	FNMA			617,381.29		8.58%	20.81%
12/31/2015	JJ2H	WAMCO	'31418AXL7	FNMA POOL MA1582	FIXED INCOME	FNMA			1,339,836.81			
12/31/2015	JJ2H	WAMCO	'12626GAP8	COMM MORTGAGE TRUST	FIXED INCOME	CMO			600,000.00			
12/31/2015	JJ2H	WAMCO	'31418AZ68	FNMA POOL MA1664	FIXED INCOME	FNMA			354,223.70			
12/31/2015	JJ2H	WAMCO	'31418XNQ7	FNMA POOL AD9398	FIXED INCOME	FNMA			-		-	-
12/31/2015	JJ2H	WAMCO	'46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO			200,000.00		17,851.13	43,274.61
12/31/2015	JJ2H	WAMCO	'12591KAH8	COMM MORTGAGE TRUST	FIXED INCOME	CMO			130,000.00		11,822.91	28,661.04
12/31/2015	JJ2H	WAMCO	'12591KAK1	COMM MORTGAGE TRUST	FIXED INCOME	CMO			50,000.00		4,448.38	10,783.74
12/31/2015	JJ2H	WAMCO	'12591KAG0	COMM MORTGAGE TRUST	FIXED INCOME	CMO			210,000.00		18,995.28	46,048.26
12/31/2015	JJ2H	WAMCO	'3128M9VA7	FED HM LN PC POOL G07509	FIXED INCOME	FHLMC			359,497.42		35,145.68	85,199.99
12/31/2015	JJ2H	WAMCO	'38378NJF1	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO			1,746,124.45		8,418.29	20,407.58
12/31/2015	JJ2H	WAMCO	'00206RAZ5	AT+T INC	FIXED INCOME	CORPORATE BONDS			190,000.00		16,826.82	40,791.51
12/31/2015	JJ2H	WAMCO	'3137AUUN7	FREDDIE MAC	FIXED INCOME	CMO			1,804,376.83		20,973.39	50,843.58
12/31/2015	JJ2H	WAMCO	'61690KAG7	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO			83,000.00		7,067.65	17,133.37
12/31/2015	JJ2H	WAMCO	'38378TPA2	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO			2,603,576.80		38,583.77	93,534.59
12/31/2015	JJ2H	WAMCO	'59001FCA7	MERITAGE MORTGAGE LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED			117,415.47		10,078.64	24,432.58
12/31/2015	JJ2H	WAMCO	'747262AM5	QVC INC	FIXED INCOME	CORPORATE BONDS			20,000.00		1,456.44	3,530.69
12/31/2015	JJ2H	WAMCO	'883556BG6	THERMO FISHER SCIENTIFIC	FIXED INCOME	CORPORATE BONDS			90,000.00		8,255.25	20,012.33
12/31/2015	JJ2H	WAMCO	'912828A75	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES			6,930,000.00		597,590.25	1,448,675.46
12/31/2015	JJ2H	WAMCO	'780097AZ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS			900,000.00		83,209.17	201,715.27
12/31/2015	JJ2H	WAMCO	'609207AB1	MONDELEZ INTERNATIONAL	FIXED INCOME	CORPORATE BONDS			850,000.00		75,213.91	182,333.20
12/31/2015	JJ2H	WAMCO	'91086QBE7	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES			3,100,000.00		272,767.41	661,241.47
12/31/2015	JJ2H	WAMCO	'06051GFC8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS			1,630,000.00		146,038.66	354,024.77
12/31/2015	JJ2H	WAMCO	'857524AC6	REPUBLIC OF POLAND	FIXED INCOME	GOVERNMENT ISSUES			1,830,000.00		165,262.29	400,628.05
12/31/2015	JJ2H	WAMCO	'195325BR5	REPUBLIC OF COLOMBIA	FIXED INCOME	GOVERNMENT ISSUES			1,140,000.00		89,298.60	216,477.24
12/31/2015	JJ2H	WAMCO	'912828B25	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES			2,986,636.90		253,475.43	614,473.95
12/31/2015	JJ2H	WAMCO	'900123CF5	REPUBLIC OF TURKEY	FIXED INCOME	GOVERNMENT ISSUES			1,460,000.00		132,415.10	321,000.05
12/31/2015	JJ2H	WAMCO	'949746RE3	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS			177,000.00		15,980.81	38,740.62
12/31/2015	JJ2H	WAMCO	'912810RF7	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES			2,673,762.40		233,589.29	566,266.05
12/31/2015	JJ2H	WAMCO	'38141GVM3	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS			260,000.00		22,908.07	55,533.63
12/31/2015	JJ2H	WAMCO	'92553PAX0	VIACOM INC	FIXED INCOME	CORPORATE BONDS			100,000.00		8,043.90	19,499.97
12/31/2015	JJ2H	WAMCO	'404280AP4	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS			530,000.00		45,661.98	110,693.55
12/31/2015	JJ2H	WAMCO	'369604BH5	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS			240,000.00		21,202.61	51,399.26
12/31/2015	JJ2H	WAMCO	'71647NAM1	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS			900,000.00		55,433.38	134,381.33
12/31/2015	JJ2H	WAMCO	'36252WAY4	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO			2,370,000.00		210,021.79	509,133.83
12/31/2015	JJ2H	WAMCO	'06051GFF1	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS			860,000.00		75,502.27	183,032.24
12/31/2015	JJ2H	WAMCO	'06051GFG9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS			810,000.00		71,998.38	174,538.14
12/31/2015	JJ2H	WAMCO	'3136FLFL5	FANNIEMAE STRIP	FIXED INCOME	CMO			3,512,419.32		60,543.15	146,768.42
12/31/2015	JJ2H	WAMCO	'912810RG5	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES			4,580,000.00		421,943.48	1,022,873.39
12/31/2015	JJ2H	WAMCO	'151020AP9	CELGENE CORP	FIXED INCOME	CORPORATE BONDS			130,000.00		10,975.52	26,606.80
12/31/2015	JJ2H	WAMCO	'031162BV1	AMGEN INC	FIXED INCOME	CORPORATE BONDS			210,000.00		18,020.39	43,684.95
12/31/2015	JJ2H	WAMCO	'279158AJ8	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS			650,000.00		39,616.73	96,038.69
12/31/2015	JJ2H	WAMCO	'780099CH8	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS			510,000.00		44,356.06	107,527.76
12/31/2015	JJ2H	WAMCO	'94988XAX4	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO			6,722,086.08		43,075.15	104,422.58
12/31/2015	JJ2H	WAMCO	'3138EMHT1	FNMA POOL AL4741	FIXED INCOME	FNMA			350,565.59		33,091.10	80,219.29
12/31/2015	JJ2H	WAMCO	'45824TAP0	INTELSAT JACKSON HLDG	FIXED INCOME	CORPORATE BONDS			30,000.00		2,021.61	4,900.78
12/31/2015	JJ2H	WAMCO	'38141EC23	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS			340,000.00		29,783.92	72,202.03
12/31/2015	JJ2H	WAMCO	'37045VAF7	GENERAL MOTORS CO	FIXED INCOME	CORPORATE BONDS			630,000.00		57,138.89	138,515.82
12/31/2015	JJ2H	WAMCO	'105756BW9	FED REPUBLIC OF BRAZIL	FIXED INCOME	GOVERNMENT ISSUES			610,000.00		34,953.29	84,733.59
12/31/2015	JJ2H	WAMCO	'902494AY9	TYSON FOODS INC	FIXED INCOME	CORPORATE BONDS			130,000.00		11,652.92	28,248.96
12/31/2015	JJ2H	WAMCO	'12592GBJ1	COMM MORTGAGE TRUST	FIXED INCOME	CMO			465,000.00		39,644.70	96,106.50
12/31/2015	JJ2H	WAMCO	'06051GFH7	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS			860,000.00		73,247.86	177,567.13
12/31/2015	JJ2H	WAMCO	'060505EH3	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS			1,060,000.00		91,221.49	221,138.71
12/31/2015	JJ2H	WAMCO	'46625HJY7	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS			630,000.00		53,797.09	130,414.66
12/31/2015	JJ2H	WAMCO	'404280AS8	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS			650,000.00		55,100.73	133,574.94
12/31/2015	JJ2H	WAMCO	'71654QBR2	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS			840,000.00		61,031.23	147,951.62
12/31/2015	JJ2H	WAMCO	'94974BGE4	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS			200,000.00		16,703.03	40,491.41
12/31/2015	JJ2H	WAMCO	'53944YAA1	LLOYDS BANKING GROUP PLC	FIXED INCOME	CORPORATE BONDS			520,000.00		45,313.82	109,849.54
12/31/2015	JJ2H	WAMCO	'12649CAA3	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO			660,000.00		56,306.42	136,497.76
12/31/2015	JJ2H	WAMCO	'35671DBH7	FREEPORT MCMORAN INC	FIXED INCOME	CORPORATE BONDS			610,000.00		31,418.69	76,165.03
12/31/2015	JJ2H	WAMCO	'375558BA0	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS			60,000.00		5,038.14	12,213.42
12/31/2015	JJ2H	WAMCO	'172967JC6	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS			190,000.00		16,229.74	39,344.06
									2,974,848,594.98	-	305,013,384.86	739,412,005.39

JJ2C-1	DC Balanced - Salaried	289,639,188.70	8.58%
JJ2C-2	DC Balanced - Union	200,918.01	0.01%
JJ2C-4	DC Int Bond - Salaried	702,141,951.74	20.81%
JJ2C-5	Balanced Fund Puerto Rico	4,881,011.12	0.14%
JJ2C-6	Int Bond Fund Puerto Rico	10,774,660.35	0.32%
JJ2C-I	DC Int Bond - Union	505,097.47	0.01%
JJ2C-H	General Corporate Salaried Plan	2,240,809,021.69	66.41%
JJ2C-K	PR PENSION	64,823,642.23	1.92%
JJ2C-J	Per Prod Little Rock Local 526	60,265,841.61	1.79%
		3,374,041,332.92	100.00%

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 7.66%	3 29.21%
12/31/2015	JJ3C	SSGA EAFE FUND	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		0.01		0.00	0.00
12/31/2015	JJ3C	SSGA EAFE FUND	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		1.78		0.14	0.52
12/31/2015	JJ3C	SSGA EAFE FUND	'85744L774	STATE STR BK DAILY EAFE INDEX	EQUITY	MUTUAL FUNDS		27,828,611.24	34,955,059.91	133,367,138.29	
12/31/2015	JJ3E	GMO	'648427003	K S HOLDINGS CORP	EQUITY	COMMON STOCK		124,600.00		327,498.91	1,249,535.61
12/31/2015	JJ3E	GMO	'077396000	TRAVIS PERKINS PLC	EQUITY	COMMON STOCK		117,784.00		262,223.01	1,000,482.68
12/31/2015	JJ3E	GMO	'599933900	TELEPERFORMANCE	EQUITY	COMMON STOCK		55,796.00		359,620.05	1,372,090.24
12/31/2015	JJ3E	GMO	'646710004	ISUZU MOTORS LTD	EQUITY	COMMON STOCK		360,800.00		301,719.69	1,151,177.89
12/31/2015	JJ3E	GMO	'068866904	EUROMONEY INSTL INVESTOR PLC	EQUITY	COMMON STOCK		93,579.00		105,065.20	400,864.57
12/31/2015	JJ3E	GMO	'023958903	SCHRODERS PLC NON VOTING	EQUITY	COMMON STOCK		125,319.00		320,289.38	1,222,028.45
12/31/2015	JJ3E	GMO	'375916954	GILDAN ACTIVEWEAR INC	EQUITY	COMMON STOCK		178,434.00		386,872.44	1,476,068.72
12/31/2015	JJ3E	GMO	'045449907	IMPERIAL BRANDS PLC	EQUITY	COMMON STOCK		167,119.00		676,322.87	2,580,434.59
12/31/2015	JJ3E	GMO	'063671952	BANK OF MONTREAL	EQUITY	COMMON STOCK		54,300.00		233,665.97	891,526.47
12/31/2015	JJ3E	GMO	'008916959	AGRIUM INC	EQUITY	COMMON STOCK		37,300.00		254,231.30	969,991.22
12/31/2015	JJ3E	GMO	'559222955	MAGNA INTERNATIONAL INC	EQUITY	COMMON STOCK		73,000.00		225,785.66	861,460.03
12/31/2015	JJ3E	GMO	'456788108	INFOSYS LTD SP ADR	EQUITY	DEPOSITORY RECEIPTS		366,900.00		470,491.59	1,795,108.25
12/31/2015	JJ3E	GMO	'HUF	HUNGARIAN FORINT	CASH	FOREIGN CURRENCY		0.64		-	-
12/31/2015	JJ3E	GMO	'IDR	INDONESIAN RUPIAH	CASH	FOREIGN CURRENCY		1.35		-	-
12/31/2015	JJ3E	GMO	'ILS	NEW ISRAELI SHEQEL	CASH	FOREIGN CURRENCY		248,579.16		4,890.88	18,660.62
12/31/2015	JJ3E	GMO	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY		6,964.00		0.45	1.74
12/31/2015	JJ3E	GMO	'PLN	POLISH ZLOTY	CASH	FOREIGN CURRENCY		0.01		-	-
12/31/2015	JJ3E	GMO	'TWD	NEW TAIWAN DOLLAR	CASH	FOREIGN CURRENCY		241,471.00		562.81	2,147.32
12/31/2015	JJ3E	GMO	'SGD	SINGAPORE DOLLAR	CASH	FOREIGN CURRENCY		0.01		0.00	0.00
12/31/2015	JJ3E	GMO	'664266004	NIPPON ELECTRIC GLASS CO LTD	EQUITY	COMMON STOCK		864,000.00		337,066.80	1,286,040.84
12/31/2015	JJ3E	GMO	'56501R957	MANULIFE FINANCIAL CORP	EQUITY	COMMON STOCK		99,400.00		113,619.00	433,500.64
12/31/2015	JJ3E	GMO	'624899902	KDDI CORP	EQUITY	COMMON STOCK		233,700.00		469,096.47	1,789,785.34
12/31/2015	JJ3E	GMO	'891160954	TORONTO DOMINION BANK	EQUITY	COMMON STOCK		76,408.00		228,409.59	871,471.37
12/31/2015	JJ3E	GMO	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY		82,055.44		9,259.02	35,326.74
12/31/2015	JJ3E	GMO	'CAD	CANADIAN DOLLAR	CASH	FOREIGN CURRENCY		9,120.00		502.63	1,917.74
12/31/2015	JJ3E	GMO	'MXN	MEXICAN PESO (NEW)	CASH	FOREIGN CURRENCY		0.81		0.00	0.01
12/31/2015	JJ3E	GMO	'567959903	INVESTOR AB B SHS	EQUITY	COMMON STOCK		159,399.00		452,486.29	1,726,411.03
12/31/2015	JJ3E	GMO	'002826006	AMEC FOSTER WHEELER PLC	EQUITY	COMMON STOCK		171,620.00		83,057.98	316,898.47
12/31/2015	JJ3E	GMO	'028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	COMMON STOCK		144,706.00		615,744.41	2,349,304.24
12/31/2015	JJ3E	GMO	'087061008	LLOYDS BANKING GROUP PLC	EQUITY	COMMON STOCK		1,470,855.00		121,273.63	462,706.03
12/31/2015	JJ3E	GMO	'098952906	ASTRAZENECA PLC	EQUITY	COMMON STOCK		276,805.00		1,441,930.01	5,501,523.37
12/31/2015	JJ3E	GMO	'405671009	ASSICURAZIONI GENERALI	EQUITY	COMMON STOCK		192,017.00		270,196.16	1,030,903.34
12/31/2015	JJ3E	GMO	'407216001	BANCA POPOLARE DI MILANO	EQUITY	COMMON STOCK		2,971,682.00		227,615.11	868,440.10
12/31/2015	JJ3E	GMO	'416343002	CAPGEMINI	EQUITY	COMMON STOCK		35,342.00		251,596.16	959,937.14
12/31/2015	JJ3E	GMO	'458836004	MICHELIN (CGDE)	EQUITY	COMMON STOCK		42,852.00		313,255.78	1,195,192.56
12/31/2015	JJ3E	GMO	'487416901	TECHNIP SA	EQUITY	COMMON STOCK		54,030.00		205,505.18	784,082.13
12/31/2015	JJ3E	GMO	'494290901	E.ON SE	EQUITY	COMMON STOCK		321,268.00		238,619.91	910,427.71
12/31/2015	JJ3E	GMO	'507794907	MEDIASET SPA	EQUITY	COMMON STOCK		1,395,418.00		444,701.86	1,696,710.43
12/31/2015	JJ3E	GMO	'517617908	ORANGE	EQUITY	COMMON STOCK		105,189.00		135,462.99	516,843.96
12/31/2015	JJ3E	GMO	'523148906	ALLIANZ SE REG	EQUITY	COMMON STOCK		45,061.00		612,901.24	2,338,456.42
12/31/2015	JJ3E	GMO	'527178909	ENDESA SA	EQUITY	COMMON STOCK		223,114.00		343,735.32	1,311,483.85
12/31/2015	JJ3E	GMO	'584235907	DEUTSCHE TELEKOM AG REG	EQUITY	COMMON STOCK		298,130.00		413,810.15	1,578,846.56
12/31/2015	JJ3E	GMO	'613210004	BRIDGESTONE CORP	EQUITY	COMMON STOCK		84,100.00		223,403.62	852,371.63
12/31/2015	JJ3E	GMO	'614650000	BROTHER INDUSTRIES LTD	EQUITY	COMMON STOCK		133,600.00		119,205.48	454,815.25
12/31/2015	JJ3E	GMO	'625050000	DAITO TRUST CONSTRUCT CO LTD	EQUITY	COMMON STOCK		20,400.00		181,890.52	693,983.02
12/31/2015	JJ3E	GMO	'642910004	HITACHI LTD	EQUITY	COMMON STOCK		719,000.00		316,419.21	1,207,262.25
12/31/2015	JJ3E	GMO	'664137007	NIPPON TELEGRAPH + TELEPHONE	EQUITY	COMMON STOCK		313,000.00		963,324.03	3,675,455.54
12/31/2015	JJ3E	GMO	'607355906	CHINA MOBILE LTD	EQUITY	COMMON STOCK		405,000.00		350,059.85	1,335,614.39
12/31/2015	JJ3E	GMO	'607580909	BANK HAPAOALIM BM	EQUITY	COMMON STOCK		816,417.00		322,872.18	1,231,882.84
12/31/2015	JJ3E	GMO	'677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	COMMON STOCK		4,379.00		360,249.56	1,374,492.07
12/31/2015	JJ3E	GMO	'677381907	SAMSUNG ELECTRONICS PREF	EQUITY	PREFERRED STOCK		2,657.00		189,266.73	722,126.12
12/31/2015	JJ3E	GMO	'688910900	TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	COMMON STOCK		1,759,000.00		586,267.08	2,236,836.74
12/31/2015	JJ3E	GMO	'055768006	HOWDEN JOINERY GROUP PLC	EQUITY	COMMON STOCK		530,119.00		314,940.97	1,201,622.18
12/31/2015	JJ3E	GMO	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY		(0.01)		(0.00)	(0.00)
12/31/2015	JJ3E	GMO	'024054900	SCHRODERS PLC	EQUITY	COMMON STOCK		29,649.00		99,563.55	379,873.65
12/31/2015	JJ3E	GMO	'590294906	NOKIA OYJ	EQUITY	COMMON STOCK		536,387.00		294,192.89	1,122,460.20
12/31/2015	JJ3E	GMO	'643532005	POWER ASSETS HOLDINGS LTD	EQUITY	COMMON STOCK		875,500.00		618,360.05	2,359,283.90
12/31/2015	JJ3E	GMO	'597500909	ALCATEL LUCENT SA	EQUITY	COMMON STOCK		1,071,793.00		325,344.08	1,241,314.10
12/31/2015	JJ3E	GMO	'78440P108	SK TELECOM CO LTD SPON ADR	EQUITY	DEPOSITORY RECEIPTS		21,408.00		33,024.82	126,002.53
12/31/2015	JJ3E	GMO	'075947002	RPS GROUP PLC	EQUITY	COMMON STOCK		773,696.00		206,907.44	789,432.29
12/31/2015	JJ3E	GMO	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		20,625,088.10		1,579,010.98	6,024,540.56
12/31/2015	JJ3E	GMO	'598381903	ZURICH INSURANCE GROUP AG	EQUITY	COMMON STOCK		27,746.00		548,337.76	2,092,121.65
12/31/2015	JJ3E	GMO	'475531901	ANHEUSER BUSCH INBEV SA/NV	EQUITY	COMMON STOCK		45,512.00		433,003.17	1,652,075.36
12/31/2015	JJ3E	GMO	'490773900	ALTRAN TECHNOLOGIES SA	EQUITY	COMMON STOCK		159,359.00		163,542.59	623,978.55
12/31/2015	JJ3E	GMO	'633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	COMMON STOCK		2,244,500.00		1,081,470.35	4,126,229.69
12/31/2015	JJ3E	GMO	'711038901	ROCHE HOLDING AG GENUSSSCHEIN	EQUITY	COMMON STOCK		48,257.00		1,020,125.54	3,892,175.38
12/31/2015	JJ3E	GMO	'714505906	ENI SPA	EQUITY	COMMON STOCK		345,321.00		396,315.63	1,512,098.16
12/31/2015	JJ3E	GMO	'715418901	ING GROEP NV CVA	EQUITY	DEPOSITORY RECEIPTS		353,260.00		365,765.67	1,395,538.18
12/31/2015	JJ3E	GMO	'710352907	PEUGEOT SA	EQUITY	COMMON STOCK		187,590.00		252,812.09	964,576.39
12/31/2015	JJ3E	GMO	'712459908	BALOISE HOLDING AG REG	EQUITY	COMMON STOCK		25,521.00		249,059.79	950,259.90
12/31/2015	JJ3E	GMO	'642155907	RESONA HOLDINGS INC	EQUITY	COMMON STOCK		649,300.00		244,298.94	932,095.42
12/31/2015	JJ3E	GMO	'730968906	BNP PARIBAS	EQUITY	COMMON STOCK		75,422.00		327,610.04	1,249,959.60
12/31/2015	JJ3E	GMO	'651312902	TOKIO MARINE HOLDINGS INC	EQUITY	COMMON STOCK		73,500.00		220,411.57	840,955.79
12/31/2015	JJ3E	GMO	'738048909	COMPAGNIE DE SAINT GOBAIN	EQUITY	COMMON STOCK		87,657.00		290,505.30	1,108,390.61
12/31/2015	JJ3E	GMO	'763439908	TELECOM ITALIA SPA	EQUITY	COMMON STOCK		5,110,190.00		499,360.33	1,905,253.74
12/31/2015	JJ3E	GMO	'667304901	INCITEC PIVOT LTD	EQUITY	COMMON STOCK		3,274,706.00		722,303.43	2,755,868.31
12/31/2015	JJ3E	GMO	'B012VF907	WINCOR NIXDORF AG	EQUITY	COMMON STOCK		36,221.00		139,695.84	532,993.94
12/31/2015	JJ3E	GMO	'B037JC905	NEXITY	EQUITY	COMMON STOCK		50,850.00		172,561.32	658,388.51
12/31/2015	JJ3E	GMO	'B02L3W908	BERKELEY GROUP HOLDINGS/THE	EQUITY	COMMON STOCK		57,061.00		237,458.49	905,996.42
12/31/2015	JJ3E	GMO	'B07443904	ESSENTRA PLC	EQUITY	COMMON STOCK		261,598.00		244,411.80	932,526.00
12/31/2015	JJ3E	GMO	'B085NH908	NATIONAL GRID PLC	EQUITY	COMMON STOCK		267,379.00		282,849.87	1,079,182.18
12/31/2015	JJ3E	GMO	'B0Z5Y2906	ARKEMA	EQUITY	COMMON STOCK		45,245.00		243,038.46	927,286.18
12/31/2015	JJ3E	GMO	'B1FW75903	GALP ENERGIA SGPS SA	EQUITY	COMMON STOCK		319,561.00		284,896.87	1,086,992.29
12/31/2015	JJ3E	GMO	'B1G185909	AOZORA BANK LTD	EQUITY	COMMON STOCK		1,466,000.00		394,653.63	1,505,756.97
12/31/2015	JJ3E	GMO	'B1LB9P906	SCOR SE	EQUITY	COMMON STOCK		106,169.00		304,706.57	1,162,573.97
12/31/2015	JJ3E	GMO	'B1VVGZ901	SVENSKA CELLULOSA AB SCA B	EQUITY	COMMON STOCK		122,391.00		273,966.37	1,045,288.19
12/31/2015	JJ3E	GMO	'B1YC5L903	ASCIANO LTD	EQUITY	COMMON STOCK		957,330.00		466,042.24	1,778,132.26
12/31/2015	JJ3E	GMO	'B288C9908	IBERDROLA SA	EQUITY	COMMON STOCK		507,726.00		276,573.03	1,055,233.60
12/31/2015	JJ3E	GMO	'B29H42901	TYMAN PLC	EQUITY	COMMON STOCK		568,079.00		193,585.62	738,604.36
12/31/2015	JJ3E	GMO	'867224958	SUNCOR ENERGY INC	EQUITY	COMMON STOCK		151,100.00		297,462.17	1,134,933.78
12/31/2015	JJ3E	GMO	'15135U950	CENOVUS ENERGY INC	EQUITY	COMMON STOCK		57,000.00		54,975.44	209,752.68
12/31/2015	JJ3E	GMO	'B61TVQ901	INCHCAPE PLC	EQUITY	COMMON STOCK		184,153.00		163,119.49	622,364.26
12/31/2015	JJ3E	GMO	'ACIO061K6	TECHNICOLOR REGR	EQUITY	COMMON STOCK		252,490.00		157,066.98	599,271.59
12/31/2015	JJ3E	GMO	'B5NOP8909	WOOD GROUP (JOHN) PLC	EQUITY	COMMON STOCK		162,322.00		112,186.57	428,035.38
12/31/2015	JJ3E	GMO	'B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI	EQUITY	COMMON STOCK		376,451.00		153,124.70	584,230.23
12/31/2015	JJ3E	GMO	'B80RZK901	MACQUARIE M							

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	1	3
									%	7.66%	29.21%
12/31/2015	JJ3B	CAPITAL GUARDIAN	'665760005	OIL SEARCH LTD	EQUITY	COMMON STOCK		589,097.00		219,843.58	838,788.70
12/31/2015	JJ3B	CAPITAL GUARDIAN	'647211002	JARDINE MATHESON HLDGS LTD	EQUITY	COMMON STOCK		56,200.00		209,663.13	799,946.32
12/31/2015	JJ3B	CAPITAL GUARDIAN	'SGD	SINGAPORE DOLLAR	CASH	FOREIGN CURRENCY			0.04	0.00	0.01
12/31/2015	JJ3B	CAPITAL GUARDIAN	'675845903	RYOHIN KEIKAKU CO LTD	EQUITY	COMMON STOCK		16,400.00		257,173.56	981,217.07
12/31/2015	JJ3B	CAPITAL GUARDIAN	'455710905	GEA GROUP AG	EQUITY	COMMON STOCK		70,380.00		218,907.17	835,215.93
12/31/2015	JJ3B	CAPITAL GUARDIAN	'649099009	KEYENCE CORP	EQUITY	COMMON STOCK		20,540.00		876,870.09	3,345,600.17
12/31/2015	JJ3B	CAPITAL GUARDIAN	'624899902	KDDI CORP	EQUITY	COMMON STOCK		115,900.00		232,641.34	887,617.12
12/31/2015	JJ3B	CAPITAL GUARDIAN	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY		36,095.98		4,073.02	15,540.14
12/31/2015	JJ3B	CAPITAL GUARDIAN	'CAD	CANADIAN DOLLAR	CASH	FOREIGN CURRENCY		23,109.00		1,273.61	4,859.32
12/31/2015	JJ3B	CAPITAL GUARDIAN	'AUD	AUSTRALIAN DOLLAR	CASH	FOREIGN CURRENCY			44.74	2.49	9.51
12/31/2015	JJ3B	CAPITAL GUARDIAN	'CHF	SWISS FRANC	CASH	FOREIGN CURRENCY			31.73	2.43	9.26
12/31/2015	JJ3B	CAPITAL GUARDIAN	'023740905	DIAGEO PLC	EQUITY	COMMON STOCK		84,400.00		176,805.11	674,580.20
12/31/2015	JJ3B	CAPITAL GUARDIAN	'028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	COMMON STOCK		68,700.00		292,328.18	1,115,345.61
12/31/2015	JJ3B	CAPITAL GUARDIAN	'070995006	PRUDENTIAL PLC	EQUITY	COMMON STOCK		373,500.00		645,242.86	2,461,852.27
12/31/2015	JJ3B	CAPITAL GUARDIAN	'071887004	RIO TINTO PLC	EQUITY	COMMON STOCK		91,200.00		203,707.84	777,224.59
12/31/2015	JJ3B	CAPITAL GUARDIAN	'087061008	LLOYDS BANKING GROUP PLC	EQUITY	COMMON STOCK		3,464,900.00		285,684.86	1,089,998.76
12/31/2015	JJ3B	CAPITAL GUARDIAN	'098952906	ASTRAZENECA PLC	EQUITY	COMMON STOCK		122,100.00		636,042.17	2,426,748.08
12/31/2015	JJ3B	CAPITAL GUARDIAN	'407684000	INTESA SANPAOLO RSP	EQUITY	PREFERRED STOCK		311,319.00		73,374.41	279,951.88
12/31/2015	JJ3B	CAPITAL GUARDIAN	'426330007	DNB ASA	EQUITY	COMMON STOCK		171,781.00		163,138.81	622,437.96
12/31/2015	JJ3B	CAPITAL GUARDIAN	'468232004	PERNOD RICARD SA	EQUITY	COMMON STOCK		76,747.00		671,454.01	2,561,858.01
12/31/2015	JJ3B	CAPITAL GUARDIAN	'484628904	SAP SE	EQUITY	COMMON STOCK		14,243.00		86,919.72	331,632.50
12/31/2015	JJ3B	CAPITAL GUARDIAN	'522603901	SAMPO OYJ A SHS	EQUITY	COMMON STOCK		101,517.00		396,803.74	1,513,960.49
12/31/2015	JJ3B	CAPITAL GUARDIAN	'552902900	DAIMLER AG REGISTERED SHARES	EQUITY	COMMON STOCK		63,138.00		407,361.26	1,554,241.51
12/31/2015	JJ3B	CAPITAL GUARDIAN	'584235907	DEUTSCHE TELEKOM AG REG	EQUITY	COMMON STOCK		124,219.00		172,418.35	657,843.02
12/31/2015	JJ3B	CAPITAL GUARDIAN	'617520903	DBS GROUP HOLDINGS LTD	EQUITY	COMMON STOCK		62,873.00		56,628.44	216,059.50
12/31/2015	JJ3B	CAPITAL GUARDIAN	'628661001	ANSELL LTD	EQUITY	COMMON STOCK		61,343.00		73,221.62	279,368.95
12/31/2015	JJ3B	CAPITAL GUARDIAN	'635693005	FANUC CORP	EQUITY	COMMON STOCK		28,900.00		387,712.87	1,479,275.26
12/31/2015	JJ3B	CAPITAL GUARDIAN	'646698001	IHI CORP	EQUITY	COMMON STOCK		494,000.00		105,949.43	404,238.24
12/31/2015	JJ3B	CAPITAL GUARDIAN	'647346006	JGC CORP	EQUITY	COMMON STOCK		32,000.00		37,940.63	144,758.27
12/31/2015	JJ3B	CAPITAL GUARDIAN	'647453901	JAPAN TOBACCO INC	EQUITY	COMMON STOCK		27,300.00		77,679.98	296,379.29
12/31/2015	JJ3B	CAPITAL GUARDIAN	'648462000	KAWASAKI HEAVY INDUSTRIES	EQUITY	COMMON STOCK		243,000.00		69,901.50	266,701.37
12/31/2015	JJ3B	CAPITAL GUARDIAN	'649750007	KUBOTA CORP	EQUITY	COMMON STOCK		182,000.00		218,683.06	834,360.86
12/31/2015	JJ3B	CAPITAL GUARDIAN	'G5480U120	LIBERTY GLOBAL PLC SERIES C	EQUITY	COMMON STOCK		36,609.00		114,266.23	435,970.09
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BCZM1B902	PROSIEBENSAT.1 MEDIA SE	EQUITY	COMMON STOCK		63,771.00		248,018.05	946,285.26
12/31/2015	JJ3B	CAPITAL GUARDIAN	'ACIO6R7K8	CIE FINANCIERE RICHEMONT REG	EQUITY	COMMON STOCK		104,941.00		578,676.34	2,207,875.12
12/31/2015	JJ3B	CAPITAL GUARDIAN	'ACIO74VD7	MERLIN ENTERTAINMENT	EQUITY	COMMON STOCK		48,700.00		25,030.80	95,502.24
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BG3FC1903	SFR GROUP SA	EQUITY	COMMON STOCK		168,280.00		468,831.13	1,788,772.95
12/31/2015	JJ3B	CAPITAL GUARDIAN	'ACIO7GG13	NOVO NORDISK A/S B	EQUITY	COMMON STOCK		180,939.00		806,359.74	3,076,575.78
12/31/2015	JJ3B	CAPITAL GUARDIAN	'ACIO7KLY6	VODAFONE GROUP PLC	EQUITY	COMMON STOCK		1,427,572.00		355,998.12	1,358,271.18
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BK1PTB904	AGGREKO PLC	EQUITY	COMMON STOCK		29,600.00		30,527.79	116,475.37
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BMSKPJ909	AA PLC	EQUITY	COMMON STOCK		1,131,040.00		400,742.15	1,528,987.04
12/31/2015	JJ3B	CAPITAL GUARDIAN	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS		36,700.00		228,341.93	871,213.20
12/31/2015	JJ3B	CAPITAL GUARDIAN	'ACIO9N1W4	UBS GROUP AG REG	EQUITY	COMMON STOCK		210,890.00		314,840.84	1,201,240.16
12/31/2015	JJ3B	CAPITAL GUARDIAN	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		91,600.00		539,416.33	2,058,082.93
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BP051D904	BCA MARKETPLACE PLC	EQUITY	COMMON STOCK		2,242,300.00		437,088.30	1,667,661.74
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BXDZ9Q900	SVENSKA HANDELSBANKEN A SHS	EQUITY	COMMON STOCK		415,332.00		425,814.25	1,624,646.85
12/31/2015	JJ3B	CAPITAL GUARDIAN	'ACIOCQYQ0	ASSA ABLOY AB B	EQUITY	COMMON STOCK		273,075.00		441,400.48	1,684,114.37
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BWFGQN900	SPIRAX SARCO ENGINEERING PLC	EQUITY	COMMON STOCK		16,899.00		62,602.16	238,851.56
12/31/2015	JJ3B	CAPITAL GUARDIAN	'783513203	RYANAIR HOLDINGS PLC SP ADR	EQUITY	DEPOSITORY RECEIPTS		12,200.00		80,754.07	308,108.15
12/31/2015	JJ3B	CAPITAL GUARDIAN	'BYQP13905	ABN AMRO GROUP NV CVA	EQUITY	DEPOSITORY RECEIPTS		19,107.00		32,845.22	125,317.26
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'553100900	MORPHOSYS AG	EQUITY	COMMON STOCK		69,876.00		335,016.71	1,278,218.96
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'622959906	RAKUTEN INC	EQUITY	COMMON STOCK		1,838,200.00		1,641,315.97	6,262,258.30
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'626735906	HONG KONG EXCHANGES + CLEAR	EQUITY	COMMON STOCK		373,984.00		733,318.71	2,797,895.86
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'626986905	DON QUIJOTE HOLDINGS CO LTD	EQUITY	COMMON STOCK		133,800.00		364,027.33	1,388,905.75
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY			108.00	0.01	0.03
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'546834904	AIKTRON SE	EQUITY	COMMON STOCK		428,159.00		146,988.68	560,818.94
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'070995006	PRUDENTIAL PLC	EQUITY	COMMON STOCK		968,774.00		1,673,613.13	6,385,484.52
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'479053902	SCHIBSTED ASA CL A	EQUITY	COMMON STOCK		128,249.00		324,126.12	1,236,667.10
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'512067901	HEIDELBERGCEMENT AG	EQUITY	COMMON STOCK		55,201.00		347,154.46	1,324,529.17
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'550507909	KERING	EQUITY	COMMON STOCK		91,100.00		1,196,677.52	4,565,789.81
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'570594903	BANCO SANTANDER SA	EQUITY	COMMON STOCK		2,155,520.00		817,081.74	3,117,484.38
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'676396005	SMC CORP	EQUITY	COMMON STOCK		58,800.00		1,188,875.30	4,536,021.30
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'677062903	SOFTBANK GROUP CORP	EQUITY	COMMON STOCK		536,700.00		2,096,867.51	8,000,364.48
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'677634008	SANRIO CO LTD	EQUITY	COMMON STOCK		62,200.00		112,817.64	430,443.14
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'057580003	MEGGITT PLC	EQUITY	COMMON STOCK		968,612.00		409,534.93	1,562,534.91
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'005958905	ARM HOLDINGS PLC	EQUITY	COMMON STOCK		1,292,827.00		1,515,700.42	5,782,986.15
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		8,620,347.11		659,954.65	2,517,983.47
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'405780909	L OREAL	EQUITY	COMMON STOCK		127,876.00		1,651,580.04	6,301,419.70
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'459573903	GENMAB A/S	EQUITY	COMMON STOCK		43,019.00		439,857.12	1,678,225.87
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'435664909	SYNGENTA AG REG	EQUITY	COMMON STOCK		46,981.00		1,409,599.79	5,378,171.02
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'630386902	SINGAPORE EXCHANGE LTD	EQUITY	COMMON STOCK		275,000.00		114,271.39	435,989.75
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'040828907	STANDARD CHARTERED PLC	EQUITY	COMMON STOCK		681,536.00		433,505.13	1,653,990.56
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'306062902	BANK OF IRELAND	EQUITY	COMMON STOCK		22,188,733.00		627,408.72	2,393,808.08
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'641297908	JAMES HARDIE INDUSTRIES CDI	EQUITY	DEPOSITORY RECEIPTS		368,021.00		358,111.02	1,366,332.71
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'656039906	NAVER CORP	EQUITY	COMMON STOCK		21,086.00		905,895.42	3,456,343.09
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'22943F100	CTRI.P.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS		11,766.00		41,733.08	159,227.94
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B00GC1909	INVESTMENT AB KINNEVIK B SHS	EQUITY	COMMON STOCK		617,688.00		1,469,607.33	5,607,123.11
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B02K2M903	M3 INC	EQUITY	COMMON STOCK		644,200.00		1,033,969.11	3,944,994.00
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B0D000905	BIM BIRLESIK MAGAZALAR AS	EQUITY	COMMON STOCK		217,387.00		292,786.86	1,117,095.65
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		226,600.00		3,279,464.64	12,512,432.13
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'647581107	NEW ORIENTAL EDUCATIO SP ADR	EQUITY	DEPOSITORY RECEIPTS		266,200.00		639,310.61	2,439,218.42
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B1VQ25903	SANDVIK AB	EQUITY	COMMON STOCK		416,003.00		279,738.59	1,067,311.43
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B1Y1SQ901	JERONIMO MARTINS	EQUITY	COMMON STOCK		330,383.00		329,577.13	1,257,464.85
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'58733R102	MERCADOLIBRE INC	EQUITY	COMMON STOCK		88,400.00		773,819.72	2,952,422.96
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B2QKYZ909	MAGNIT PJSC SPON GDR REGS	EQUITY	DEPOSITORY RECEIPTS		90,498.00		278,657.28	1,063,185.80
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B3B20H900	SMA SOLAR TECHNOLOGY AG	EQUITY	COMMON STOCK		59,462.00		255,762.67	975,833.98
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B0CSYV900	CELLTRION INC	EQUITY	COMMON STOCK		145,521.00		802,860.97	3,063,226.63
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B3MB57900	OCADO GROUP PLC	EQUITY	COMMON STOCK		385,376.00		132,238.68	504,541.94
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO054Q2	BASF SE	EQUITY	COMMON STOCK		129,069.00		759,107.57	2,896,290.40
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B4TX8S909	AIA GROUP LTD	EQUITY	COMMON STOCK		5,536,600.00		2,548,638.83	9,724,047.63
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B63H84900	ROLLS ROYCE HOLDINGS PLC	EQUITY	COMMON STOCK		2,211,286.00		1,434,729.97	5,4

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 7.66%	3 29.21%
12/31/2015	JJ3B	CAPITAL GUARDIAN	'674058003	RINNAI CORP	EQUITY	COMMON STOCK		34,600.00		237,375.90	905,681.31
12/31/2015	JJ3B	CAPITAL GUARDIAN	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY		21,247,418.81		1,767,035.62	6,741,927.62
12/31/2015	JJ3B	CAPITAL GUARDIAN	'874039100	TAIWAN SEMICONDUCTOR SP ADR	EQUITY	DEPOSITORY RECEIPTS		165,800.00		288,772.12	1,101,777.88
12/31/2015	JJ3B	CAPITAL GUARDIAN	'005958905	ARM HOLDINGS PLC	EQUITY	COMMON STOCK		71,100.00		83,357.09	318,039.70
12/31/2015	JJ3B	CAPITAL GUARDIAN	'596651901	SOCIETE GENERALE SA	EQUITY	COMMON STOCK		66,863.00		236,716.56	903,165.66
12/31/2015	JJ3B	CAPITAL GUARDIAN	'151290889	CEMEX SAB SPONS ADR PART CER	EQUITY	DEPOSITORY RECEIPTS		107,880.00		46,002.93	175,519.05
12/31/2015	JJ3B	CAPITAL GUARDIAN	'075902007	FIDESSA GROUP PLC	EQUITY	COMMON STOCK		91,500.00		206,804.25	789,038.57
12/31/2015	JJ3B	CAPITAL GUARDIAN	'040520009	HALMA PLC	EQUITY	COMMON STOCK		50,300.00		49,095.48	187,318.33
12/31/2015	JJ3B	CAPITAL GUARDIAN	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		50,007.76		3,828.48	14,607.15
12/31/2015	JJ3B	CAPITAL GUARDIAN	'400212908	BOUYGUES SA	EQUITY	COMMON STOCK		18,203.00		55,323.55	211,080.85
12/31/2015	JJ3B	CAPITAL GUARDIAN	'405780909	L OREAL	EQUITY	COMMON STOCK		32,246.00		416,472.60	1,589,004.81
12/31/2015	JJ3B	CAPITAL GUARDIAN	'406141903	LVMH MOET HENNESSY LOUIS VUI	EQUITY	COMMON STOCK		35,465.00		427,373.39	1,630,595.57
12/31/2015	JJ3B	CAPITAL GUARDIAN	'575602909	BAYERISCHE MOTOREN WERKE AG	EQUITY	COMMON STOCK		47,308.00		384,111.23	1,465,533.62
12/31/2015	JJ3B	CAPITAL GUARDIAN	'513863902	ELRINGKLINGER AG	EQUITY	COMMON STOCK		53,081.00		103,739.96	395,808.27
12/31/2015	JJ3B	CAPITAL GUARDIAN	'459573903	GENMAB A/S	EQUITY	COMMON STOCK		84,223.00		861,156.38	3,285,646.28
12/31/2015	JJ3B	CAPITAL GUARDIAN	'015008907	TULLOW OIL PLC	EQUITY	COMMON STOCK		190,522.00		35,622.55	135,913.88
12/31/2015	JJ3B	CAPITAL GUARDIAN	'335934956	FIRST QUANTUM MINERALS LTD	EQUITY	COMMON STOCK		759,430.00		216,807.02	827,203.03
12/31/2015	JJ3B	CAPITAL GUARDIAN	'702196908	DEUTSCHE BOERSE AG	EQUITY	COMMON STOCK		9,656.00		65,359.31	249,371.15
12/31/2015	JJ3B	CAPITAL GUARDIAN	'302323902	PAGEGROUP PLC	EQUITY	COMMON STOCK		120,000.00		65,577.24	250,202.65
12/31/2015	JJ3B	CAPITAL GUARDIAN	'633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	COMMON STOCK		527,400.00		254,117.83	969,558.27
12/31/2015	JJ3B	CAPITAL GUARDIAN	'711038901	ROCHE HOLDING AG GENUSSSCHEIN	EQUITY	COMMON STOCK		34,908.00		737,935.27	2,815,509.84
12/31/2015	JJ3B	CAPITAL GUARDIAN	'710306903	NOVARTIS AG REG	EQUITY	COMMON STOCK		56,135.00		372,656.51	1,421,829.42
12/31/2015	JJ3B	CAPITAL GUARDIAN	'711072900	ADECCO GROUP AG REG	EQUITY	COMMON STOCK		44,614.00		235,096.22	896,983.45
12/31/2015	JJ3B	CAPITAL GUARDIAN	'711075903	LAFARGEHOLCIM LTD REG	EQUITY	COMMON STOCK		58,252.00		224,095.99	855,013.30
12/31/2015	JJ3B	CAPITAL GUARDIAN	'712387901	NESTLE SA REG	EQUITY	COMMON STOCK		60,905.00		347,260.88	1,324,935.20
12/31/2015	JJ3B	CAPITAL GUARDIAN	'713666907	JCDECAUX SA	EQUITY	COMMON STOCK		45,429.00		133,366.58	508,845.33
12/31/2015	JJ3B	CAPITAL GUARDIAN	'715418901	ING GROEP NV CVA	EQUITY	DEPOSITORY RECEIPTS		93,892.00		97,215.85	370,916.24
12/31/2015	JJ3B	CAPITAL GUARDIAN	'307073908	BANK OF IRELAND	EQUITY	COMMON STOCK		7,588,334.00		213,305.60	813,843.78
12/31/2015	JJ3B	CAPITAL GUARDIAN	'718473903	SWATCH GROUP AG/THE REG	EQUITY	COMMON STOCK		8,213.00		42,713.58	162,968.92
12/31/2015	JJ3B	CAPITAL GUARDIAN	'718472905	SWATCH GROUP AG/THE BR	EQUITY	COMMON STOCK		7,517.00		201,333.46	768,165.39
12/31/2015	JJ3B	CAPITAL GUARDIAN	'717158901	CREDIT SUISSE GROUP AG REG	EQUITY	COMMON STOCK		124,661.00		206,797.56	789,013.08
12/31/2015	JJ3B	CAPITAL GUARDIAN	'729433904	ZODIAC AEROSPACE	EQUITY	COMMON STOCK		178,939.00		327,019.02	1,247,704.66
12/31/2015	JJ3B	CAPITAL GUARDIAN	'730968906	BNP PARIBAS	EQUITY	COMMON STOCK		58,526.00		254,218.99	969,944.26
12/31/2015	JJ3E	GMO	'ACIO7KLY6	VODAFONE GROUP PLC	EQUITY	COMMON STOCK		1,280,502.00		319,322.81	1,218,340.63
12/31/2015	JJ3E	GMO	'BMJ6DW904	INFORMA PLC	EQUITY	COMMON STOCK		272,308.00		188,355.49	718,649.40
12/31/2015	JJ3E	GMO	'BLZH0Z901	SCENTRE GROUP	EQUITY	REAL ESTATE INV TRST		1,657,564.00		386,844.57	1,475,962.38
12/31/2015	JJ3E	GMO	'ACIO9N1W4	UBS GROUP AG REG	EQUITY	COMMON STOCK		290,861.00		434,230.74	1,656,759.04
12/31/2015	JJ3E	GMO	'BW9P81905	CK HUTCHISON HOLDINGS LTD	EQUITY	COMMON STOCK		284,500.00		293,401.28	1,119,439.90
12/31/2015	JJ3E	GMO	'BYYK2V904	WORLDPAY GROUP PLC	EQUITY	COMMON STOCK		382,474.00		132,623.93	506,011.83
12/31/2015	JJ3E	GMO	'BYT816903	JAPAN POST BANK CO LTD	EQUITY	COMMON STOCK		88,900.00		99,010.57	377,763.81
12/31/2015	JJ3E	GMO	'BYZBCY906	LINK ADMINISTRATION HOLDINGS	EQUITY	COMMON STOCK		219,934.00		91,264.28	348,208.69
12/31/2015	JJ3E	GMO	'BYT814908	JAPAN POST HOLDINGS CO LTD	EQUITY	COMMON STOCK		213,700.00		253,644.31	967,751.61
12/31/2015	JJ3E	GMO	'BYRJ4900	MELROSE INDUSTRIES PLC	EQUITY	COMMON STOCK		1,249,905.00		410,277.91	1,565,369.68
12/31/2015	JJ3B	CAPITAL GUARDIAN	'312748908	MARKS + SPENCER GROUP PLC	EQUITY	COMMON STOCK		203,900.00		104,087.18	397,133.03
12/31/2015	JJ3B	CAPITAL GUARDIAN	'317430908	BURBERRY GROUP PLC	EQUITY	COMMON STOCK		28,000.00		37,755.77	144,052.94
12/31/2015	JJ3B	CAPITAL GUARDIAN	'656302908	SUMITOMO MITSUI FINANCIAL GR	EQUITY	COMMON STOCK		34,100.00		99,958.58	381,380.83
12/31/2015	JJ3B	CAPITAL GUARDIAN	'312152903	CARNIVAL PLC	EQUITY	COMMON STOCK		53,700.00		234,257.52	893,783.49
12/31/2015	JJ3B	CAPITAL GUARDIAN	'G9456A100	GOLAR LNG LTD	EQUITY	COMMON STOCK		100,900.00		121,972.70	465,373.25
12/31/2015	JJ3B	CAPITAL GUARDIAN	'670625904	PICC PROPERTY + CASUALTY H	EQUITY	COMMON STOCK		1,534,280.00		234,008.24	892,832.38
12/31/2015	JJ3B	CAPITAL GUARDIAN	'22943F100	CTRIIP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS		94,200.00		334,120.05	1,274,797.85
12/31/2015	JJ3B	CAPITAL GUARDIAN	'059460303	BANCO BRADESCO ADR	EQUITY	DEPOSITORY RECEIPTS		382,440.00		140,830.83	537,324.33
12/31/2015	JJ3B	CAPITAL GUARDIAN	'779255900	HEINEKEN NV	EQUITY	COMMON STOCK		7,838.00		51,345.84	195,904.32
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B01FLR903	PING AN INSURANCE GROUP CO H	EQUITY	COMMON STOCK		555,000.00		235,195.77	897,363.27
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B00ZQQ907	SES	EQUITY	DEPOSITORY RECEIPTS		56,033.00		119,178.70	454,713.06
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B02PY2901	SINGAPORE TELECOMMUNICATIONS	EQUITY	COMMON STOCK		1,043,200.00		206,608.28	788,290.88
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B058TZ909	SAFRAN SA	EQUITY	COMMON STOCK		104,906.00		552,870.17	2,109,414.58
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B05M8B904	LANXESS AG	EQUITY	COMMON STOCK		98,978.00		351,319.46	1,340,420.29
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B04V12902	GRAINGER PLC	EQUITY	COMMON STOCK		262,300.00		68,903.09	262,892.05
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B0767Y908	SEEK LTD	EQUITY	COMMON STOCK		341,286.00		292,366.08	1,115,490.22
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B09DHL908	MTU AERO ENGINES AG	EQUITY	COMMON STOCK		23,998.00		179,820.40	686,084.72
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B096LW904	FUGRO NV CVA	EQUITY	DEPOSITORY RECEIPTS		16,835.00		21,085.18	80,448.14
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B0BKSS902	VIENNA INSURANCE GROUP AG	EQUITY	COMMON STOCK		11,797.00		24,811.87	94,666.94
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B09RMQ900	SEADRILL LTD	EQUITY	COMMON STOCK		146,208.00		38,633.33	147,401.18
12/31/2015	JJ3B	CAPITAL GUARDIAN	'619857907	REA GROUP LTD	EQUITY	COMMON STOCK		12,261.00		37,622.78	143,545.51
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B0HZL9902	KONINKLIJKE DSM NV	EQUITY	COMMON STOCK		72,292.00		278,242.02	1,061,601.44
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B0HZP1905	GREENE KING PLC	EQUITY	COMMON STOCK		77,600.00		81,433.31	310,699.72
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B036QP900	COSMOS PHARMACEUTICAL CORP	EQUITY	COMMON STOCK		4,100.00		49,837.81	190,150.63
12/31/2015	JJ3B	CAPITAL GUARDIAN	'573563905	TAG IMMOBILIEN AG	EQUITY	COMMON STOCK		150,925.00		144,343.81	550,727.72
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B119QG904	PARTNERS GROUP HOLDING AG	EQUITY	COMMON STOCK		9,457.00		261,286.22	996,908.47
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B15C55900	TOTAL SA	EQUITY	COMMON STOCK		33,000.00		113,249.14	432,089.48
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B12T3J908	UNILEVER NV CVA	EQUITY	DEPOSITORY RECEIPTS		76,982.00		256,759.69	979,637.99
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B15456906	BANK OF CHINA LTD H	EQUITY	COMMON STOCK		2,968,607.00		101,463.08	387,121.08
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B151P4905	MODERN TIMES GROUP B SHS	EQUITY	COMMON STOCK		42,982.00		84,581.70	322,712.04
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B0Y20Z908	DEUTSCHE WOHNEN AG BR	EQUITY	COMMON STOCK		226,118.00		481,691.10	1,837,838.75
12/31/2015	JJ3B	CAPITAL GUARDIAN	'67812M207	ROSNEFT OJSC REG S GDR	EQUITY	DEPOSITORY RECEIPTS		225,100.00		59,902.45	228,551.14
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B19NK8902	HOME RETAIL GROUP	EQUITY	COMMON STOCK		1,047,484.00		117,664.67	448,936.43
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1G1QD902	IND + COMM BK OF CHINA H	EQUITY	COMMON STOCK		1,742,890.00		80,574.03	307,421.22
12/31/2015	JJ3B	CAPITAL GUARDIAN	'585464100	MELCO CROWN ENTERTAINME ADR	EQUITY	DEPOSITORY RECEIPTS		49,600.00		63,794.07	243,399.16
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1KKBX907	ELECTROLUX AB SER B	EQUITY	COMMON STOCK		108,716.00		202,582.38	772,930.52
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1QH8P909	SPORTS DIRECT INTERNATIONAL	EQUITY	COMMON STOCK		511,900.00		333,286.98	1,271,619.37
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1SK05902	FREENET AG	EQUITY	COMMON STOCK		29,500.00		76,826.94	293,124.65
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1Y9TB906	DANONE	EQUITY	COMMON STOCK		50,840.00		263,325.71	1,004,689.94
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1YBT0905	SUNNY OPTICAL TECH	EQUITY	COMMON STOCK		1,269,000.00		223,382.19	852,289.89
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1VYCH909	THOMAS COOK GROUP PLC	EQUITY	COMMON STOCK		3,232,640.00		441,732.03	1,685,379.38
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B1Z656908	STELLA INTERNATIONAL	EQUITY	COMMON STOCK		486,500.00		92,366.71	352,414.88
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B283W9907	CAIXABANK S.A	EQUITY	COMMON STOCK		286,238.00		76,508.96	291,911.41
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B2QY96901	HYPERMARCAS SA	EQUITY	COMMON STOCK		293,100.00		123,134.93	469,807.60
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B3CM95902	HENDERSON GROUP PLC	EQUITY	COMMON STOCK		226,000.00		78,952.67	301,235.11
12/31/2015	JJ3B	CAPITAL GUARDIAN	'01626P957	ALIMENTATION COUCHE TARD B	EQUITY	COMMON STOCK		63,700.00		213,837.50	815,873.15
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B3FF8W906	HOSHIZAKI CORP	EQUITY	COMMON STOCK		12,900.00		62,065.93	236,805.64
12/31/2015	JJ3B	CAPITAL GUARDIAN	'465562106	ITAU UNIBANCO H SPON PRF ADR	EQUITY	DEPOSITORY RECEIPTS		321,920.00		160,442.08	612,148.89
12/31/2015	JJ3B	CAPITAL GUARDIAN	'91912E105	VALE SA SP ADR	EQUITY	DEPOSITORY RECEIPTS		294,700.00		74,227.59	283,207.11
12/31/2015	JJ3B	CAPITAL GUARDIAN	'91912E204	VALE SA SP PREF ADR	EQUITY	DEPOSITORY RECEIPTS		407,940.00		79,639.00	303,853.74
12/31/2015	JJ3B	CAPITAL GUARDIAN	'152006953	CENTERRA GOLD INC	EQUITY	COMMON STOCK		317,600.00		115,351.10	440,109.27
12/31/2015	JJ3B	CAPITAL GUARDIAN	'B4R2R5908	JULIUS BAER GROUP LTD	EQUITY	COMMON STOCK		69			

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis	1	3
									%	7.66%	29.21%
12/31/2015	JJ3D	MARATHON INVESTMENT	'B2PDGW903	WH SMITH PLC	EQUITY	COMMON STOCK		112,927.00		225,415.11	860,046.27
12/31/2015	JJ3D	MARATHON INVESTMENT	'670866201	O KEY GROUP SA GDR REGS	EQUITY	DEPOSITORY RECEIPTS		148,906.00		22,799.83	86,990.20
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BBHXP908	BANCO POPULAR ESPANOL	EQUITY	COMMON STOCK		4,697,697.00		1,188,847.31	4,535,914.52
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO6R7K8	CIE FINANCIERE RICHEMONT REG	EQUITY	COMMON STOCK		186,810.00		1,030,126.71	3,930,333.73
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BMMV2K903	TENCENT HOLDINGS LTD	EQUITY	COMMON STOCK		1,911,800.00		2,883,770.70	11,002,705.96
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'47215P106	JD.COM INC ADR	EQUITY	DEPOSITORY RECEIPTS		138,400.00		341,866.94	1,304,355.22
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BK1PTB904	AGGREKO PLC	EQUITY	COMMON STOCK		495,287.00		510,811.35	1,948,943.80
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO8XL68	INDUSTRIA DE DISENO TEXTIL	EQUITY	COMMON STOCK		1,206,846.00		3,180,630.51	12,135,341.50
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS		182,225.00		1,133,776.78	4,325,799.03
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BQV0SV900	ZALANDO SE	EQUITY	COMMON STOCK		300,414.00		909,411.99	3,469,760.18
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO9JG80	ROCKET INTERNET SE	EQUITY	COMMON STOCK		184,442.00		433,175.26	1,652,731.95
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO9N1H7	FIAT CHRYSLER AUTOMOBILES NV	EQUITY	COMMON STOCK		2,649,515.00		2,846,872.53	10,861,925.10
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BXC8BS904	ATLAS COPCO AB A SHS	EQUITY	COMMON STOCK		913,239.00		1,728,275.68	6,594,043.40
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BXD29Q900	SVENSKA HANDELSBANKEN A SHS	EQUITY	COMMON STOCK		1,309,229.00		1,342,271.64	5,121,287.95
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIOCS7P8	SCHIBSTED ASA B SHS	EQUITY	COMMON STOCK		128,249.00		312,922.58	1,193,921.24
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'630946903	SBI HOLDINGS INC	EQUITY	COMMON STOCK		404,200.00		339,813.70	1,296,521.35
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'721247906	ESSILOR INTERNATIONAL	EQUITY	COMMON STOCK		72,646.00		695,084.26	2,652,016.59
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'733268908	ALFA LAVAL AB	EQUITY	COMMON STOCK		376,854.00		530,439.29	2,023,832.02
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BOM42T902	ELEKTA AB B SHS	EQUITY	COMMON STOCK		622,924.00		407,850.67	1,556,108.82
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B06HZC902	EXOR SPA	EQUITY	COMMON STOCK		223,417.00		782,049.54	2,983,822.94
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B573M1909	CHR HANSEN HOLDING A/S	EQUITY	COMMON STOCK		110,600.00		532,086.72	2,030,117.63
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO0NNS8	DISTRIBUIDORA INTERNACIONAL	EQUITY	COMMON STOCK		886,958.00		401,569.11	1,532,142.22
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B9MS8P902	GEMALTO	EQUITY	COMMON STOCK		64,916.00		298,387.31	1,138,463.53
12/31/2015	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO7GG13	NOVO NORDISK A/S B	EQUITY	COMMON STOCK		274,471.00		1,223,187.72	4,666,936.54
12/31/2015	JJ3D	MARATHON INVESTMENT	'621210905	CHROMA ATE INC	EQUITY	COMMON STOCK		136,000.00		20,255.05	77,280.90
12/31/2015	JJ3D	MARATHON INVESTMENT	'024249906	DCC PLC	EQUITY	COMMON STOCK		50,097.00		319,952.54	1,220,743.28
12/31/2015	JJ3D	MARATHON INVESTMENT	'698869005	YUNGTAI ENGINEERING CO LTD	EQUITY	COMMON STOCK		701,000.00		77,526.09	295,792.15
12/31/2015	JJ3D	MARATHON INVESTMENT	'522865906	RANDSTAD HOLDING NV	EQUITY	COMMON STOCK		11,949.00		57,169.59	218,124.19
12/31/2015	JJ3D	MARATHON INVESTMENT	'547311902	BANK PEKAO SA	EQUITY	COMMON STOCK		3,830.00		10,655.12	40,653.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'401225909	AIRBUS GROUP SE	EQUITY	COMMON STOCK		48,439.00		249,761.78	952,938.26
12/31/2015	JJ3D	MARATHON INVESTMENT	'205118904	ALMACENES EXITO SA	EQUITY	COMMON STOCK		53,821.00		17,522.64	66,855.68
12/31/2015	JJ3D	MARATHON INVESTMENT	'062152905	NATIONAL EXPRESS GROUP PLC	EQUITY	COMMON STOCK		109,797.00		41,231.70	157,314.95
12/31/2015	JJ3D	MARATHON INVESTMENT	'026704908	DEVRO PLC	EQUITY	COMMON STOCK		311,955.00		102,081.57	389,480.88
12/31/2015	JJ3D	MARATHON INVESTMENT	'656320900	MTN GROUP LTD	EQUITY	COMMON STOCK		44,505.00		29,220.31	111,486.85
12/31/2015	JJ3D	MARATHON INVESTMENT	'604077909	AFRICAN BANK INVESTMENTS LTD	EQUITY	COMMON STOCK		1,385,588.00		-	-
12/31/2015	JJ3D	MARATHON INVESTMENT	'619975907	CJ O SHOPPING CO LTD	EQUITY	COMMON STOCK		1,002.00		12,482.57	47,625.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'641613005	CHINA MERCHANTS HLDGS INTL	EQUITY	COMMON STOCK		209,080.00		50,910.65	194,243.92
12/31/2015	JJ3D	MARATHON INVESTMENT	'603658907	FUJI MEDIA HOLDINGS INC	EQUITY	COMMON STOCK		210,300.00		191,656.72	731,244.88
12/31/2015	JJ3D	MARATHON INVESTMENT	'620482901	GS HOME SHOPPING INC	EQUITY	COMMON STOCK		1,045.00		11,394.38	43,473.99
12/31/2015	JJ3D	MARATHON INVESTMENT	'018270009	CRH PLC	EQUITY	COMMON STOCK		17,545.00		39,020.91	148,879.94
12/31/2015	JJ3D	MARATHON INVESTMENT	'079737003	SERCO GROUP PLC	EQUITY	COMMON STOCK		1,631,848.00		174,007.88	663,907.70
12/31/2015	JJ3D	MARATHON INVESTMENT	'076693902	ST JAMES S PLACE PLC	EQUITY	COMMON STOCK		40,897.00		46,516.75	177,479.49
12/31/2015	JJ3D	MARATHON INVESTMENT	'633987003	FIRST PACIFIC CO	EQUITY	COMMON STOCK		2,387,350.00		121,215.58	462,484.54
12/31/2015	JJ3D	MARATHON INVESTMENT	'CLP	CHILEAN PESO	CASH	FOREIGN CURRENCY		37,993,619.00		4,104.86	15,661.65
12/31/2015	JJ3D	MARATHON INVESTMENT	'CNY	YUAN RENMINBI	CASH	FOREIGN CURRENCY		(64,800.00)		(763.97)	(2,914.86)
12/31/2015	JJ3D	MARATHON INVESTMENT	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY		1,561.00		0.10	0.39
12/31/2015	JJ3D	MARATHON INVESTMENT	'TWD	NEW TAIWAN DOLLAR	CASH	FOREIGN CURRENCY		8,042,758.00		18,745.57	71,521.63
12/31/2015	JJ3D	MARATHON INVESTMENT	'561709908	NEOPOST SA	EQUITY	COMMON STOCK		39,681.00		74,152.33	282,919.96
12/31/2015	JJ3D	MARATHON INVESTMENT	'698502002	YAMADA DENKI CO LTD	EQUITY	COMMON STOCK		296,700.00		98,755.43	376,790.36
12/31/2015	JJ3D	MARATHON INVESTMENT	'204448104	CIA DE MINAS BUENAVENTUR ADR	EQUITY	DEPOSITORY RECEIPTS		46,946.00		15,382.67	58,690.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'647211002	JARDINE MATHESON HLDGS LTD	EQUITY	COMMON STOCK		83,151.00		310,208.17	1,183,564.71
12/31/2015	JJ3D	MARATHON INVESTMENT	'55068R202	LUXOTTICA GROUP SPA SPON ADR	EQUITY	DEPOSITORY RECEIPTS		109,991.00		546,164.46	2,083,829.66
12/31/2015	JJ3D	MARATHON INVESTMENT	'664406006	NIPPON TELEVISION HOLDINGS	EQUITY	COMMON STOCK		41,660.00		58,753.10	224,165.91
12/31/2015	JJ3D	MARATHON INVESTMENT	'775109960	ROGERS COMMUNICATIONS INC B	EQUITY	COMMON STOCK		80,343.00		211,302.34	806,200.55
12/31/2015	JJ3D	MARATHON INVESTMENT	'455710905	GEA GROUP AG	EQUITY	COMMON STOCK		15,401.00		47,902.66	182,767.27
12/31/2015	JJ3D	MARATHON INVESTMENT	'014119903	SKY PLC	EQUITY	COMMON STOCK		97,221.00		121,989.45	465,437.17
12/31/2015	JJ3D	MARATHON INVESTMENT	'005665906	BHP BILLITON PLC	EQUITY	COMMON STOCK		134,713.00		115,526.21	440,777.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'695799908	WEST JAPAN RAILWAY CO	EQUITY	COMMON STOCK		90,000.00		480,787.58	1,834,391.46
12/31/2015	JJ3D	MARATHON INVESTMENT	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY		3,294,158.09		371,707.95	1,418,210.28
12/31/2015	JJ3D	MARATHON INVESTMENT	'JPY	JAPANESE YEN	CASH	FOREIGN CURRENCY		1,049,253,074.00		667,762.48	2,547,773.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'CAD	CANADIAN DOLLAR	CASH	FOREIGN CURRENCY		43,298.90		2,386.34	9,104.82
12/31/2015	JJ3D	MARATHON INVESTMENT	'AUD	AUSTRALIAN DOLLAR	CASH	FOREIGN CURRENCY		13.88		0.77	2.95
12/31/2015	JJ3D	MARATHON INVESTMENT	'HKD	HONG KONG DOLLAR	CASH	FOREIGN CURRENCY		17,298,200.51		170,875.64	651,956.98
12/31/2015	JJ3D	MARATHON INVESTMENT	'SEK	SWEDISH KRONA	CASH	FOREIGN CURRENCY		0.01		-	-
12/31/2015	JJ3D	MARATHON INVESTMENT	'476876008	SAIPEM SPA	EQUITY	COMMON STOCK		234,738.00		146,219.18	557,883.00
12/31/2015	JJ3D	MARATHON INVESTMENT	'002826006	AMEC FOSTER WHEELER PLC	EQUITY	COMMON STOCK		114,152.00		55,245.51	210,783.09
12/31/2015	JJ3D	MARATHON INVESTMENT	'008118002	BARRATT DEVELOPMENTS PLC	EQUITY	COMMON STOCK		112,109.00		79,190.34	302,141.93
12/31/2015	JJ3D	MARATHON INVESTMENT	'023740905	DIAGEO PLC	EQUITY	COMMON STOCK		197,476.00		413,682.06	1,578,357.82
12/31/2015	JJ3D	MARATHON INVESTMENT	'026349902	BAE SYSTEMS PLC	EQUITY	COMMON STOCK		593,735.00		334,712.93	1,277,059.91
12/31/2015	JJ3D	MARATHON INVESTMENT	'028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	COMMON STOCK		7,122.00		30,305.11	115,625.78
12/31/2015	JJ3D	MARATHON INVESTMENT	'041610007	HAYS PLC	EQUITY	COMMON STOCK		1,128,653.00		185,811.74	708,943.99
12/31/2015	JJ3D	MARATHON INVESTMENT	'071887004	RIO TINTO PLC	EQUITY	COMMON STOCK		65,845.00		147,073.94	561,144.23
12/31/2015	JJ3D	MARATHON INVESTMENT	'079805909	BP PLC	EQUITY	COMMON STOCK		1,240,607.00		495,558.46	1,890,748.13
12/31/2015	JJ3D	MARATHON INVESTMENT	'087061008	LLOYDS BANKING GROUP PLC	EQUITY	COMMON STOCK		5,390,584.00		444,459.64	1,695,786.28
12/31/2015	JJ3D	MARATHON INVESTMENT	'088470000	TESCO PLC	EQUITY	COMMON STOCK		647,808.00		109,281.06	416,949.73
12/31/2015	JJ3D	MARATHON INVESTMENT	'402400006	AMER SPORTS OYJ	EQUITY	COMMON STOCK		16,093.00		36,095.83	137,719.63
12/31/2015	JJ3D	MARATHON INVESTMENT	'403197908	ADIDAS AG	EQUITY	COMMON STOCK		6,833.00		51,092.66	194,938.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'407683002	INTESA SANPAOLO	EQUITY	COMMON STOCK		288,520.00		74,095.59	282,703.46
12/31/2015	JJ3D	MARATHON INVESTMENT	'416279008	THALES SA	EQUITY	COMMON STOCK		20,810.00		119,588.45	456,276.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'416921005	CARLSBERG AS B	EQUITY	COMMON STOCK		38,553.00		263,153.72	1,004,033.72
12/31/2015	JJ3D	MARATHON INVESTMENT	'426330007	DNB ASA	EQUITY	COMMON STOCK		99,412.00		94,410.65	360,213.31
12/31/2015	JJ3D	MARATHON INVESTMENT	'452518905	WARTSILA OYJ ABP	EQUITY	COMMON STOCK		29,698.00		104,103.16	397,194.01
12/31/2015	JJ3D	MARATHON INVESTMENT	'479053902	SCHIBSTED ASA CL A	EQUITY	COMMON STOCK		41,160.00		104,024.44	396,893.68
12/31/2015	JJ3D	MARATHON INVESTMENT	'487416901	TECHNIP SA	EQUITY	COMMON STOCK		9,158.00		34,832.81	132,900.69
12/31/2015	JJ3D	MARATHON INVESTMENT	'494290901	E.ON SE	EQUITY	COMMON STOCK		166,101.00		123,370.54	470,706.55
12/31/2015	JJ3D	MARATHON INVESTMENT	'504856907	SWEDISH MATCH AB	EQUITY	COMMON STOCK		36,467.00		99,412.63	379,297.83
12/31/2015	JJ3D	MARATHON INVESTMENT	'512907908	FRESENIUS MEDICAL CARE AG +	EQUITY	COMMON STOCK		97,623.00		631,073.50	2,407,790.66
12/31/2015	JJ3D	MARATHON INVESTMENT	'522603901	SAMPO OYJ A SHS	EQUITY	COMMON STOCK		204,733.00		800,248.44	3,053,258.79
12/31/2015	JJ3D	MARATHON INVESTMENT	'545831901	AKZO NOBEL	EQUITY	COMMON STOCK		50,357.00		258,311.26	985,557.85
12/31/2015	JJ3D	MARATHON INVESTMENT	'549716900	VOLKSWAGEN AG PREF	EQUITY	PREFERRED STOCK		25,658.00		285,401.15	1,088,916.30
12/31/2015	JJ3D	MARATHON INVESTMENT	'563828904	VISCOFAN SA	EQUITY	COMMON STOCK		51,496.00		238,286.67	909,156.24
12/31/2015	JJ3D	MARATHON INVESTMENT	'566629903	TUI AG DI	EQUITY	COMMON STOCK		73,415.00		102,481.45	391,006.57
12/31/2015	JJ3D	MARATHON INVESTMENT	'567173901	SANOFI	EQUITY	COMMON STOCK		17,862.00		116,759.37	445,482.39
12/31/2015	JJ3D	MARATHON INVESTMENT	'569937907	WIENERBERGER AG	EQUITY						

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 7.66%	3 29.21%
12/31/2015	JJ3D	MARATHON INVESTMENT	'659684005	MITSUBISHI LOGISTICS CORP	EQUITY	COMMON STOCK		151,000.00		154,238.84	588,481.11
12/31/2015	JJ3D	MARATHON INVESTMENT	'659706006	MITSUBISHI HEAVY INDUSTRIES	EQUITY	COMMON STOCK		644,000.00		218,574.36	833,946.12
12/31/2015	JJ3D	MARATHON INVESTMENT	'663376002	NEW WORLD DEVELOPMENT	EQUITY	COMMON STOCK		105,742.00		8,011.65	30,567.57
12/31/2015	JJ3D	MARATHON INVESTMENT	'663710002	NEWCREST MINING LTD	EQUITY	COMMON STOCK		90,601.00		65,452.33	249,726.09
12/31/2015	JJ3D	MARATHON INVESTMENT	'663955003	NINTENDO CO LTD	EQUITY	COMMON STOCK		21,500.00		229,258.08	874,708.68
12/31/2015	JJ3D	MARATHON INVESTMENT	'664040003	NEC CORP	EQUITY	COMMON STOCK		587,000.00		143,827.06	548,756.12
12/31/2015	JJ3D	MARATHON INVESTMENT	'664076007	NH FOODS LTD	EQUITY	COMMON STOCK		62,000.00		93,830.77	358,000.87
12/31/2015	JJ3D	MARATHON INVESTMENT	'664092004	NIPPON SUISAN KAISHA LTD	EQUITY	COMMON STOCK		337,700.00		145,929.33	556,777.12
12/31/2015	JJ3D	MARATHON INVESTMENT	'664137007	NIPPON TELEGRAPH + TELEPHONE	EQUITY	COMMON STOCK		306,200.00		942,395.58	3,595,605.39
12/31/2015	JJ3D	MARATHON INVESTMENT	'664310000	NOMURA HOLDINGS INC	EQUITY	COMMON STOCK		403,700.00		174,475.42	665,691.52
12/31/2015	JJ3D	MARATHON INVESTMENT	'665640009	OBAYASHI CORP	EQUITY	COMMON STOCK		706,000.00		502,778.33	1,918,294.72
12/31/2015	JJ3D	MARATHON INVESTMENT	'677670002	SANTOS LTD	EQUITY	COMMON STOCK		141,831.00		29,071.75	110,920.02
12/31/2015	JJ3D	MARATHON INVESTMENT	'679159004	SECOM CO LTD	EQUITY	COMMON STOCK		60,700.00		318,315.41	1,214,497.00
12/31/2015	JJ3D	MARATHON INVESTMENT	'679390005	SEKISUI HOUSE LTD	EQUITY	COMMON STOCK		17,000.00		22,141.27	84,477.53
12/31/2015	JJ3D	MARATHON INVESTMENT	'680440005	SHIMIZU CORP	EQUITY	COMMON STOCK		207,000.00		130,420.93	497,606.55
12/31/2015	JJ3D	MARATHON INVESTMENT	'680526001	SHISEIDO CO LTD	EQUITY	COMMON STOCK		94,300.00		151,775.71	579,083.33
12/31/2015	JJ3D	MARATHON INVESTMENT	'685856007	SUMITOMO CHEMICAL CO LTD	EQUITY	COMMON STOCK		1,257,000.00		560,783.28	2,139,606.16
12/31/2015	JJ3D	MARATHON INVESTMENT	'685870008	SUMITOMO ELECTRIC INDUSTRIES	EQUITY	COMMON STOCK		135,300.00		148,448.84	566,390.03
12/31/2015	JJ3D	MARATHON INVESTMENT	'685886004	SUMITOMO FORESTRY CO LTD	EQUITY	COMMON STOCK		71,700.00		74,971.89	286,046.91
12/31/2015	JJ3D	MARATHON INVESTMENT	'688143007	SPARK NEW ZEALAND LTD	EQUITY	COMMON STOCK		876,674.00		151,627.61	578,518.27
12/31/2015	JJ3D	MARATHON INVESTMENT	'689526002	TOHOKU ELECTRIC POWER CO INC	EQUITY	COMMON STOCK		261,300.00		252,769.55	964,414.08
12/31/2015	JJ3D	MARATHON INVESTMENT	'689567006	TOKYO ELECTRON LTD	EQUITY	COMMON STOCK		45,900.00		213,886.89	816,061.62
12/31/2015	JJ3D	MARATHON INVESTMENT	'690021001	LIXIL GROUP CORP	EQUITY	COMMON STOCK		131,300.00		225,616.19	860,813.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'690026000	TOYO SEIKAN GROUP HOLDINGS L	EQUITY	COMMON STOCK		222,700.00		320,593.40	1,223,188.42
12/31/2015	JJ3D	MARATHON INVESTMENT	'690064001	TOYOTA MOTOR CORP	EQUITY	COMMON STOCK		150,200.00		715,776.66	2,730,966.12
12/31/2015	JJ3D	MARATHON INVESTMENT	'691653000	UNITED INDUSTRIAL CORP LTD	EQUITY	COMMON STOCK		72,658.00		11,292.50	43,085.27
12/31/2015	JJ3D	MARATHON INVESTMENT	'691678007	UNITED OVERSEAS BANK LTD	EQUITY	COMMON STOCK		58,000.00		61,378.98	234,184.66
12/31/2015	JJ3D	MARATHON INVESTMENT	'695498006	ALUMINA LTD	EQUITY	COMMON STOCK		2,378,885.00		153,040.93	583,910.64
12/31/2015	JJ3D	MARATHON INVESTMENT	'695757005	ILUKA RESOURCES LTD	EQUITY	COMMON STOCK		224,204.00		76,551.91	292,075.27
12/31/2015	JJ3D	MARATHON INVESTMENT	'698538006	ASTELLAS PHARMA INC	EQUITY	COMMON STOCK		50,500.00		55,648.78	212,321.72
12/31/2015	JJ3D	MARATHON INVESTMENT	'698556008	YAMATO HOLDINGS CO LTD	EQUITY	COMMON STOCK		178,700.00		292,962.59	1,117,766.15
12/31/2015	JJ3D	MARATHON INVESTMENT	'698644002	BANK OF YOKOHAMA LTD/THE	EQUITY	COMMON STOCK		230,000.00		109,211.06	416,682.65
12/31/2015	JJ3D	MARATHON INVESTMENT	'094573904	DAILY MAIL+GENERAL TST A NV	EQUITY	COMMON STOCK		268,307.00		211,927.57	808,586.03
12/31/2015	JJ3D	MARATHON INVESTMENT	'491603908	AIR FRANCE KLM	EQUITY	COMMON STOCK		276,034.00		161,153.16	614,861.92
12/31/2015	JJ3D	MARATHON INVESTMENT	'538003906	NORDEA BANK AB	EQUITY	COMMON STOCK		148,259.00		125,612.70	479,261.28
12/31/2015	JJ3D	MARATHON INVESTMENT	'606558005	AUST AND NZ BANKING GROUP	EQUITY	COMMON STOCK		4,793.00		7,456.42	28,449.15
12/31/2015	JJ3D	MARATHON INVESTMENT	'615816907	HSBC HOLDINGS PLC	EQUITY	COMMON STOCK		507,881.00		310,048.53	1,182,955.63
12/31/2015	JJ3D	MARATHON INVESTMENT	'619056005	CHIBA BANK LTD/THE	EQUITY	COMMON STOCK		245,000.00		134,716.75	513,996.75
12/31/2015	JJ3D	MARATHON INVESTMENT	'632164901	ESPRIT HOLDINGS LTD	EQUITY	COMMON STOCK		4,158,515.00		350,812.75	1,338,486.99
12/31/2015	JJ3D	MARATHON INVESTMENT	'646707000	FAIRFAX MEDIA LTD	EQUITY	COMMON STOCK		2,206,627.00		113,075.61	431,427.39
12/31/2015	JJ3D	MARATHON INVESTMENT	'690054002	TOYOTA INDUSTRIES CORP	EQUITY	COMMON STOCK		24,000.00		99,739.27	380,544.08
12/31/2015	JJ3D	MARATHON INVESTMENT	'219618907	CIA CERVECERIAS UNIDAS SA	EQUITY	COMMON STOCK		98,409.00		85,057.58	324,527.71
12/31/2015	JJ3D	MARATHON INVESTMENT	'225712900	VALE SA PREF	EQUITY	PREFERRED STOCK		80,000.00		15,867.90	60,542.21
12/31/2015	JJ3D	MARATHON INVESTMENT	'229256904	TIM PARTICIPACOES SA	EQUITY	COMMON STOCK		184,925.00		24,548.52	93,662.15
12/31/2015	JJ3D	MARATHON INVESTMENT	'607701000	BANGKOK BANK PCL FOREIGN REG	EQUITY	COMMON STOCK		240,900.00		78,158.19	298,203.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'609231907	LOPEZ HOLDINGS CORP	EQUITY	COMMON STOCK		1,777,600.00		19,088.05	72,828.33
12/31/2015	JJ3D	MARATHON INVESTMENT	'618023907	S 1 CORPORATION	EQUITY	COMMON STOCK		7,448.00		48,483.37	184,982.90
12/31/2015	JJ3D	MARATHON INVESTMENT	'626073902	DELTA ELECTRONICS INC	EQUITY	COMMON STOCK		179,979.00		65,229.77	248,876.93
12/31/2015	JJ3D	MARATHON INVESTMENT	'645026907	SK HYNIX INC	EQUITY	COMMON STOCK		14,590.00		29,292.63	111,762.77
12/31/2015	JJ3D	MARATHON INVESTMENT	'645105909	HYUNDAI MOTOR CO	EQUITY	COMMON STOCK		11,411.00		111,011.49	423,551.99
12/31/2015	JJ3D	MARATHON INVESTMENT	'650531908	KT CORP	EQUITY	COMMON STOCK		34,154.00		62,996.73	240,357.00
12/31/2015	JJ3D	MARATHON INVESTMENT	'653703009	LG CORP	EQUITY	COMMON STOCK		6,196.00		28,641.95	109,280.18
12/31/2015	JJ3D	MARATHON INVESTMENT	'676100902	ANGLO AMERICAN PLATINUM LTD	EQUITY	COMMON STOCK		3,783.00		3,464.09	13,216.85
12/31/2015	JJ3D	MARATHON INVESTMENT	'677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	COMMON STOCK		2,368.00		194,809.54	743,274.09
12/31/2015	JJ3D	MARATHON INVESTMENT	'687985903	TECO ELECTRIC + MACHINERY	EQUITY	COMMON STOCK		1,025,414.00		62,856.27	239,821.11
12/31/2015	JJ3D	MARATHON INVESTMENT	'688879907	KASIKORN BANK PCL FOREIGN	EQUITY	COMMON STOCK		88,100.00		28,208.52	107,626.45
12/31/2015	JJ3D	MARATHON INVESTMENT	'688910900	TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	COMMON STOCK		453,353.00		151,100.59	576,507.47
12/31/2015	JJ3D	MARATHON INVESTMENT	'690580907	TSINGTAO BREWERY CO LTD H	EQUITY	COMMON STOCK		120,500.00		41,780.48	159,408.76
12/31/2015	JJ3D	MARATHON INVESTMENT	'697245009	CHINA RESOURCES BEER HOLDIN	EQUITY	COMMON STOCK		564,346.00		92,652.19	353,504.12
12/31/2015	JJ3D	MARATHON INVESTMENT	'219633906	CIA SUD AMERICANA DE VAPORES	EQUITY	COMMON STOCK		6,315,324.00		9,347.69	35,665.08
12/31/2015	JJ3D	MARATHON INVESTMENT	'033086000	SPECTRIS PLC	EQUITY	COMMON STOCK		75,904.00		154,339.42	588,864.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'076680008	CLOSE BROTHERS GROUP PLC	EQUITY	COMMON STOCK		24,589.00		37,096.22	141,536.50
12/31/2015	JJ3D	MARATHON INVESTMENT	'004561908	ANTOFAGASTA PLC	EQUITY	COMMON STOCK		11,914.00		6,309.07	24,071.57
12/31/2015	JJ3D	MARATHON INVESTMENT	'056225907	MILLENNIUM + COPTHORNE HOTEL	EQUITY	COMMON STOCK		60,853.00		31,819.65	121,404.34
12/31/2015	JJ3D	MARATHON INVESTMENT	'635800006	G.U.D. HOLDINGS LTD	EQUITY	COMMON STOCK		82,875.00		39,190.74	149,527.89
12/31/2015	JJ3D	MARATHON INVESTMENT	'670435908	DAPHNE INTERNATIONAL HOLDING	EQUITY	COMMON STOCK		1,082,000.00		13,894.72	53,013.76
12/31/2015	JJ3D	MARATHON INVESTMENT	'625086004	SUMITOMO DAINIPPON PHARMA CO	EQUITY	COMMON STOCK		239,100.00		217,751.41	830,806.25
12/31/2015	JJ3D	MARATHON INVESTMENT	'689996007	TOYO SUISAN KAISHA LTD	EQUITY	COMMON STOCK		72,500.00		195,173.18	744,661.53
12/31/2015	JJ3D	MARATHON INVESTMENT	'698554003	AZBIL CORP	EQUITY	COMMON STOCK		55,900.00		110,818.34	422,815.02
12/31/2015	JJ3D	MARATHON INVESTMENT	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY		32.86		2.73	10.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'595937905	ERICSSON LM B SHS	EQUITY	COMMON STOCK		274,297.00		204,999.00	782,150.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'685699902	SMARTONE TELECOMMUNICATIONS	EQUITY	COMMON STOCK		300,239.00		34,996.80	133,526.39
12/31/2015	JJ3D	MARATHON INVESTMENT	'05968L102	BANCOLOMBIA S.A. SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		24,000.00		49,150.10	187,526.72
12/31/2015	JJ3D	MARATHON INVESTMENT	'833635105	QUIMICA Y MINERA CHIL SP ADR	EQUITY	DEPOSITORY RECEIPTS		2,986.00		4,345.72	16,580.59
12/31/2015	JJ3D	MARATHON INVESTMENT	'623500907	GREAT EASTERN HOLDINGS LTD	EQUITY	COMMON STOCK		193,500.00		211,351.61	806,388.52
12/31/2015	JJ3D	MARATHON INVESTMENT	'596154906	WILLIAM DEMANT HOLDING	EQUITY	COMMON STOCK		40,796.00		298,695.17	1,139,638.15
12/31/2015	JJ3D	MARATHON INVESTMENT	'596465906	VESTAS WIND SYSTEMS A/S	EQUITY	COMMON STOCK		167,717.00		904,249.33	3,450,062.61
12/31/2015	JJ3D	MARATHON INVESTMENT	'595607904	KONINKLIJKE KPN NV	EQUITY	COMMON STOCK		814,890.00		236,653.18	902,923.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		8,400,420.80		643,117.58	2,453,743.50
12/31/2015	JJ3D	MARATHON INVESTMENT	'612563908	NTT DATA CORP	EQUITY	COMMON STOCK		138,400.00		517,911.05	1,976,031.94
12/31/2015	JJ3D	MARATHON INVESTMENT	'575602909	BAYERISCHE MOTOREN WERKE AG	EQUITY	COMMON STOCK		46,968.00		381,350.64	1,455,000.91
12/31/2015	JJ3D	MARATHON INVESTMENT	'598662906	KONINKLIJKE PHILIPS NV	EQUITY	COMMON STOCK		114,759.00		224,854.28	857,906.48
12/31/2015	JJ3D	MARATHON INVESTMENT	'136385952	CANADIAN NATURAL RESOURCES	EQUITY	COMMON STOCK		147,302.00		245,334.67	936,047.12
12/31/2015	JJ3D	MARATHON INVESTMENT	'092232909	SMITH + NEPHEW PLC	EQUITY	COMMON STOCK		41,321.00		56,324.22	214,898.78
12/31/2015	JJ3D	MARATHON INVESTMENT	'440920908	FIELMANN AG	EQUITY	COMMON STOCK		13,072.00		74,142.21	282,881.35
12/31/2015	JJ3D	MARATHON INVESTMENT	'597264902	EUROFINS SCIENTIFIC	EQUITY	COMMON STOCK		8,631.00		231,022.22	881,439.56
12/31/2015	JJ3D	MARATHON INVESTMENT	'450109905	GM STORE NORD A/S	EQUITY	COMMON STOCK		187,048.00		261,185.69	996,524.93
12/31/2015	JJ3D	MARATHON INVESTMENT	'451180905	HANNOVER RUECK SE	EQUITY	COMMON STOCK		7,266.00		63,841.64	243,580.66
12/31/2015	JJ3D	MARATHON INVESTMENT	'271286908	QUINENCO S.A.	EQUITY	COMMON STOCK		444,710.00		60,063.39	229,165.18
12/31/2015	JJ3D	MARATHON INVESTMENT	'464731900	AXEL SPRINGER SE	EQUITY	COMMON STOCK		44,667.00		190,713.65	727,646.69
12/31/2015	JJ3D	MARATHON INVESTMENT	'458882909	DANSKE BANK A/S	EQUITY	COMMON STOCK		26,140.00		53,950.04	205,840.39
12/31/2015	JJ3D	MARATHON INVESTMENT	'475531901	ANHEUSER BUSCH INBEV SA/NV	EQUITY	COMMON STOCK		58,515.00		556,714.28	2,124,081.33
12/31/2015	JJ3D	MARATHON INVESTMENT	'576320907	VICAT	EQUITY	COMMON STOCK		12,282.00		56,525.89	215,668.22
12/31/2015	JJ3D	MARATHON INVESTMENT	'092528900	GLAXOSMITHKLINE PLC	EQUITY	COMMON STOCK		21,242.00		32,909.66	125,563.13
12/31/2015	JJ3D	MARATHON INVESTMENT	'040828907</								

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 7.66%	3 29.21%
12/31/2015	JJ3D	MARATHON INVESTMENT	'316383900	INTERTEK GROUP PLC	EQUITY	COMMON STOCK		178,875.00		560,509.45	2,138,561.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'710725904	OPAP SA	EQUITY	COMMON STOCK		23,350.00		15,729.36	60,013.62
12/31/2015	JJ3D	MARATHON INVESTMENT	'653323907	BLUESCOPE STEEL LTD	EQUITY	COMMON STOCK		569,470.00		140,516.32	536,124.36
12/31/2015	JJ3D	MARATHON INVESTMENT	'654524909	BANK PAN INDONESIA TBK PT	EQUITY	COMMON STOCK		133.00		0.61	2.31
12/31/2015	JJ3D	MARATHON INVESTMENT	'654379908	JFE HOLDINGS INC	EQUITY	COMMON STOCK		222,300.00		271,632.95	1,036,385.28
12/31/2015	JJ3D	MARATHON INVESTMENT	'656302908	SUMITOMO MITSUI FINANCIAL GR	EQUITY	COMMON STOCK		178,200.00		522,364.19	1,993,022.39
12/31/2015	JJ3D	MARATHON INVESTMENT	'658857909	TELKOM SA SOC LTD	EQUITY	COMMON STOCK		43,605.00		13,859.05	52,877.68
12/31/2015	JJ3D	MARATHON INVESTMENT	'659101901	MIZUHO FINANCIAL GROUP INC	EQUITY	COMMON STOCK		3,317,200.00		514,058.31	1,961,332.24
12/31/2015	JJ3D	MARATHON INVESTMENT	'312152903	CARNIVAL PLC	EQUITY	COMMON STOCK		66,695.00		290,946.10	1,110,072.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'655259901	SIGMA PHARMACEUTICALS LTD	EQUITY	COMMON STOCK		752,214.00		36,241.79	138,276.53
12/31/2015	JJ3D	MARATHON INVESTMENT	'668721905	ALFRESA HOLDINGS CORP	EQUITY	COMMON STOCK		255,200.00		390,604.74	1,490,308.90
12/31/2015	JJ3D	MARATHON INVESTMENT	'339864902	ITV PLC	EQUITY	COMMON STOCK		1,743,173.00		544,064.11	2,075,816.01
12/31/2015	JJ3D	MARATHON INVESTMENT	'338721905	ICAP PLC	EQUITY	COMMON STOCK		427,473.00		245,759.49	937,667.95
12/31/2015	JJ3D	MARATHON INVESTMENT	'B00FM5901	BANCO BRADESCO SA PREF	EQUITY	PREFERRED STOCK		17,160.00		6,402.21	24,426.92
12/31/2015	JJ3D	MARATHON INVESTMENT	'B00G05903	CNOOC LTD	EQUITY	COMMON STOCK		503,233.00		40,116.39	153,059.63
12/31/2015	JJ3D	MARATHON INVESTMENT	'B00L2M903	MILLICOM INTL CELLULAR SDR	EQUITY	DEPOSITORY RECEIPTS		9,591.00		42,371.87	161,665.13
12/31/2015	JJ3D	MARATHON INVESTMENT	'779255900	HEINEKEN NV	EQUITY	COMMON STOCK		72,107.00		472,364.66	1,802,254.76
12/31/2015	JJ3D	MARATHON INVESTMENT	'B014K5907	NATURA COSMETICOS SA	EQUITY	COMMON STOCK		33,644.00		15,293.13	58,349.22
12/31/2015	JJ3D	MARATHON INVESTMENT	'588185900	CTS EVENTIM AG + CO KGAA	EQUITY	COMMON STOCK		50,781.00		155,159.91	591,995.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'B011GL903	IMERYS SA	EQUITY	COMMON STOCK		6,114.00		32,755.58	124,975.26
12/31/2015	JJ3D	MARATHON INVESTMENT	'B01B1L907	CHINA MENGNIU DAIRY CO	EQUITY	COMMON STOCK		527,000.00		65,801.67	251,058.94
12/31/2015	JJ3D	MARATHON INVESTMENT	'B01G2K907	MEDIASET ESPANA COMUNICACION	EQUITY	COMMON STOCK		141,113.00		117,708.30	449,102.91
12/31/2015	JJ3D	MARATHON INVESTMENT	'B01JCK900	LI NING CO LTD	EQUITY	COMMON STOCK		2,026,708.00		84,085.23	320,817.82
12/31/2015	JJ3D	MARATHON INVESTMENT	'671695906	SAI GLOBAL LTD	EQUITY	COMMON STOCK		219,018.00		51,114.72	195,022.53
12/31/2015	JJ3D	MARATHON INVESTMENT	'B01FLG907	G4S PLC	EQUITY	COMMON STOCK		1,041,244.00		264,945.45	1,010,869.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'B01ZVZ900	ACERINOX SA	EQUITY	COMMON STOCK		170,056.00		133,181.42	508,138.89
12/31/2015	JJ3D	MARATHON INVESTMENT	'B02J63904	ADMIRAL GROUP PLC	EQUITY	COMMON STOCK		131,496.00		246,159.35	939,193.59
12/31/2015	JJ3D	MARATHON INVESTMENT	'B030GJ908	STANDARD BANK GROUP LTD	EQUITY	COMMON STOCK		68,725.00		38,538.46	147,039.20
12/31/2015	JJ3D	MARATHON INVESTMENT	'B033FZ900	CENTRICA PLC	EQUITY	COMMON STOCK		81,169.00		19,975.76	76,215.28
12/31/2015	JJ3D	MARATHON INVESTMENT	'B031SG909	NTT URBAN DEVELOPMENT CORP	EQUITY	COMMON STOCK		150,500.00		112,063.49	427,565.75
12/31/2015	JJ3D	MARATHON INVESTMENT	'B03J9L900	AIRASIA BHD	EQUITY	COMMON STOCK		945,400.00		21,746.19	82,970.17
12/31/2015	JJ3D	MARATHON INVESTMENT	'B03MYP906	TURKIYE GARANTI BANKASI	EQUITY	COMMON STOCK		448,593.00		83,774.15	319,630.95
12/31/2015	JJ3D	MARATHON INVESTMENT	'B05L89901	TOP GLOVE CORP BHD	EQUITY	COMMON STOCK		121,700.00		29,469.19	112,436.42
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0744W900	METCASH LTD	EQUITY	COMMON STOCK		666,819.00		59,983.62	228,860.82
12/31/2015	JJ3D	MARATHON INVESTMENT	'B06QFB906	IG GROUP HOLDINGS PLC	EQUITY	COMMON STOCK		226,884.00		205,450.08	783,871.91
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0736T907	TRANSNORTH PACIFIC INDUSTRIES GROU	EQUITY	COMMON STOCK		2,433,732.00		107,090.77	408,592.89
12/31/2015	JJ3D	MARATHON INVESTMENT	'B08BR2904	DAVIDE CAMPARI MILANO SPA	EQUITY	COMMON STOCK		78,143.00		51,989.93	198,361.77
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0744B906	BUNZL PLC	EQUITY	COMMON STOCK		251,068.00		534,023.20	2,037,506.06
12/31/2015	JJ3D	MARATHON INVESTMENT	'B07C79900	ALPARGATAS SA PREF	EQUITY	PREFERRED STOCK		364,700.00		50,248.30	191,716.79
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0D749907	EDP ENERGIAS DO BRASIL SA	EQUITY	COMMON STOCK		257,200.00		59,924.31	228,634.54
12/31/2015	JJ3D	MARATHON INVESTMENT	'B09CBL906	ROYAL DUTCH SHELL PLC A SHS	EQUITY	COMMON STOCK		109,737.00		192,518.18	734,531.66
12/31/2015	JJ3D	MARATHON INVESTMENT	'B03MM4906	ROYAL DUTCH SHELL PLC B SHS	EQUITY	COMMON STOCK		104,277.00		181,556.53	692,708.70
12/31/2015	JJ3D	MARATHON INVESTMENT	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		7,504.00		108,601.51	414,356.98
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0F997900	BERENDSEN PLC	EQUITY	COMMON STOCK		92,888.00		113,093.71	431,496.47
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0F55D909	SEVEN + I HOLDINGS CO LTD	EQUITY	COMMON STOCK		180,700.00		638,253.05	2,435,183.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0JDQD905	BANDAI NAMCO HOLDINGS INC	EQUITY	COMMON STOCK		125,400.00		204,624.35	780,721.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0H2K5904	PETROFAC LTD	EQUITY	COMMON STOCK		32,707.00		29,377.25	112,085.64
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0LNLV905	GRINDROD LTD	EQUITY	COMMON STOCK		250,230.00		13,957.80	53,254.44
12/31/2015	JJ3D	MARATHON INVESTMENT	'112585955	BROOKFIELD ASSET MANAGE CL A	EQUITY	COMMON STOCK		58,873.00		141,630.32	540,374.72
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0MP18905	SHENZHOU INTERNATIONAL GROUP	EQUITY	COMMON STOCK		40,924.00		18,009.64	68,713.77
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0RNR908	HANA FINANCIAL GROUP	EQUITY	COMMON STOCK		45,811.00		70,589.44	269,326.15
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0WGPZ905	LOTTE SHOPPING CO	EQUITY	COMMON STOCK		6,265.00		95,104.70	362,861.41
12/31/2015	JJ3D	MARATHON INVESTMENT	'B10LQP908	TOTVS SA	EQUITY	COMMON STOCK		80,600.00		48,397.44	184,655.06
12/31/2015	JJ3D	MARATHON INVESTMENT	'B11ZRK906	LEGRAND SA	EQUITY	COMMON STOCK		113,077.00		490,889.69	1,872,934.93
12/31/2015	JJ3D	MARATHON INVESTMENT	'B15C55900	TOTAL SA	EQUITY	COMMON STOCK		25,712.00		88,238.24	336,663.18
12/31/2015	JJ3D	MARATHON INVESTMENT	'B10RZP905	UNILEVER PLC	EQUITY	COMMON STOCK		161,101.00		531,990.86	2,029,751.90
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1577G905	OESTERREICHISCHE POST AG	EQUITY	COMMON STOCK		35,891.00		100,381.01	382,992.56
12/31/2015	JJ3D	MARATHON INVESTMENT	'B151P4905	MODERN TIMES GROUP B SHS	EQUITY	COMMON STOCK		47,976.00		94,409.09	360,207.36
12/31/2015	JJ3D	MARATHON INVESTMENT	'B15CPD901	PIAGGIO + C. S.P.A.	EQUITY	COMMON STOCK		579,543.00		112,107.46	427,733.52
12/31/2015	JJ3D	MARATHON INVESTMENT	'B18ZRK909	LOGITECH INTERNATIONAL REG	EQUITY	COMMON STOCK		138,840.00		163,527.42	623,920.66
12/31/2015	JJ3D	MARATHON INVESTMENT	'669978009	PREMIER INVESTMENTS LTD	EQUITY	COMMON STOCK		13,229.00		10,463.27	39,921.45
12/31/2015	JJ3D	MARATHON INVESTMENT	'B197DR900	VALLOUREC SA	EQUITY	COMMON STOCK		29,964.00		21,430.75	81,766.64
12/31/2015	JJ3D	MARATHON INVESTMENT	'602675100	MINDRAY MEDICAL INTL LTD ADR	EQUITY	DEPOSITORY RECEIPTS		16,476.00		34,208.25	130,517.75
12/31/2015	JJ3D	MARATHON INVESTMENT	'B19NLV907	EXPERIAN PLC	EQUITY	COMMON STOCK		227,908.00		308,858.81	1,178,416.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'B0PR2N901	WUMART STORES INC H	EQUITY	COMMON STOCK		581,000.00		35,583.37	135,764.38
12/31/2015	JJ3D	MARATHON INVESTMENT	'B05R49902	HITE JINRO CO LTD	EQUITY	COMMON STOCK		16,600.00		25,361.91	96,765.53
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1GHON905	ENERGY DEVELOPMENT CORP	EQUITY	COMMON STOCK		5,403,700.00		54,508.78	207,972.19
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1JB4K905	SYMRISE AG	EQUITY	COMMON STOCK		27,002.00		137,723.49	525,468.64
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1L86W901	LPS BRASIL CONS DE IMOVEIS	EQUITY	COMMON STOCK		157,900.00		6,905.52	26,347.23
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1TNRD909	AUSEN CHINA HOLDINGS LTD	EQUITY	COMMON STOCK		929,000.00		31,568.46	120,445.94
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1WVF6905	ANDRITZ AG	EQUITY	COMMON STOCK		19,124.00		71,649.42	273,370.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1WGG9901	GEBERIT AG REG	EQUITY	COMMON STOCK		19,663.00		511,610.38	1,951,992.44
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1VQ25903	SANDVIK AB	EQUITY	COMMON STOCK		136,137.00		91,544.47	349,277.71
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1XF88903	BOSKALIS WESTMINSTER	EQUITY	COMMON STOCK		72,270.00		226,168.13	862,919.30
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1Y47Y901	GERRERSEIMER AG	EQUITY	COMMON STOCK		8,046.00		48,305.46	184,304.09
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1VYCH909	THOMAS COOK GROUP PLC	EQUITY	COMMON STOCK		1,420,842.00		194,154.45	740,774.66
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1Z656908	STELLA INTERNATIONAL	EQUITY	COMMON STOCK		141,230.00		26,813.87	102,305.35
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1YW0L904	ANGLO AMERICAN PLC	EQUITY	COMMON STOCK		70,627.00		24,073.58	91,850.06
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1YW44908	3I GROUP PLC	EQUITY	COMMON STOCK		498,869.00		271,100.55	1,034,353.97
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1Z4ST908	PROVIDENT FINANCIAL PLC	EQUITY	COMMON STOCK		132,327.00		502,746.43	1,918,173.00
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1YKG0909	INTERNATIONAL PERSONAL FINAN	EQUITY	COMMON STOCK		440,970.00		143,801.79	548,659.72
12/31/2015	JJ3D	MARATHON INVESTMENT	'B235JN901	MRV ENGENHARIA	EQUITY	COMMON STOCK		397,000.00		66,683.11	254,421.98
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1ZBKY909	MONEYSUPERMARKET.COM	EQUITY	COMMON STOCK		484,084.00		200,467.61	764,861.82
12/31/2015	JJ3D	MARATHON INVESTMENT	'B1LH3Y900	B2W CIA DIGITAL	EQUITY	COMMON STOCK		79,551.00		23,445.05	89,451.98
12/31/2015	JJ3D	MARATHON INVESTMENT	'B23K0M900	CAPITA PLC	EQUITY	COMMON STOCK		416,034.00		567,091.54	2,163,674.62
12/31/2015	JJ3D	MARATHON INVESTMENT	'B24CGK904	RECKITT BENCKISER GROUP PLC	EQUITY	COMMON STOCK		98,492.00		698,051.01	2,663,335.89
12/31/2015	JJ3D	MARATHON INVESTMENT	'B03XPL901	ARCELOORMITTAL	EQUITY	COMMON STOCK		151,949.00		49,245.59	187,891.08
12/31/2015	JJ3D	MARATHON INVESTMENT	'B292JQ905	GROUPE EUROTUNNEL SE REGR	EQUITY	COMMON STOCK		221,223.00		210,840.49	804,438.42
12/31/2015	JJ3D	MARATHON INVESTMENT	'B2B0DG904	RELX PLC	EQUITY	COMMON STOCK		293,646.00		396,620.95	1,513,263.06
12/31/2015	JJ3D	MARATHON INVESTMENT	'B2987V904	RIGHTMOVE PLC	EQUITY	COMMON STOCK		166,500.00		774,989.11	2,956,884.64
12/31/2015	JJ3D	MARATHON INVESTMENT	'B2Q14Z904	WANT WANT CHINA HOLDINGS LTD	EQUITY	COMMON STOCK		831,731.00		47,406.50	180,874.24
12/31/2015	JJ3D	MARATHON INVESTMENT	'B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN	EQUITY	COMMON STOCK		244,700.00		555,960.51	2,121,205.43
12/31/2015	JJ3D	MARATHON INVESTMENT	'B2Q4CL900	ISETAN MITSUKOSHI HOLDINGS L	EQUITY	COMMON STOCK		167,700.00		169,269.23	645,827.88
12/31/2015	JJ3D	MARATHON INVESTMENT	'37949E204	GLOBALTRA SPONS GDR REG S	EQUITY	DEPOSITORY RECEIPTS		26,375.00		9,187.41	35,053.55
12/31/2015	JJ3D	MARATHON INVESTMENT	'B3DF0Y902	KB FINANCIAL GROUP INC	EQUITY	COMMON STOCK		26,645.00		57,670.97	220,037.15</

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Basis %	1 7.66%	3 29.21%
12/31/2015	JJ3D	MARATHON INVESTMENT	'37951Q202	GLOBAL PORTS INV GDR REG S	EQUITY	DEPOSITORY RECEIPTS		144,954.00		36,066.41	137,607.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI00UHJ9	STAGECOACH GROUP PLC	EQUITY	COMMON STOCK		493,790.00		165,094.02	629,897.86
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI01AOK7	UNICREDIT SPA	EQUITY	COMMON STOCK		838,923.00		358,262.77	1,366,911.69
12/31/2015	JJ3D	MARATHON INVESTMENT	'B759CR908	BGEO GROUP PLC	EQUITY	COMMON STOCK		15,874.00		34,104.42	130,121.63
12/31/2015	JJ3D	MARATHON INVESTMENT	'B7MBV7907	GRUPO BTG PACTUAL UNIT	EQUITY	COMMON STOCK UNIT		96,800.00		28,097.79	107,204.01
12/31/2015	JJ3D	MARATHON INVESTMENT	'B8GKBK905	THANACHART CAPITAL FOREIGN	EQUITY	COMMON STOCK		144,000.00		11,182.10	42,664.04
12/31/2015	JJ3D	MARATHON INVESTMENT	'B865ZR908	ALS LTD	EQUITY	COMMON STOCK		344,164.00		72,270.15	275,738.72
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI02GTQ9	ASML HOLDING NV	EQUITY	COMMON STOCK		10,092.00		69,284.08	264,345.69
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI04G724	COLOPLAST B	EQUITY	COMMON STOCK		129,542.00		804,101.81	3,067,960.90
12/31/2015	JJ3D	MARATHON INVESTMENT	'B8KF9B904	WPP PLC	EQUITY	COMMON STOCK		167,560.00		295,519.91	1,127,523.29
12/31/2015	JJ3D	MARATHON INVESTMENT	'B87ZDH907	TELEVISION BROADCASTS LTD	EQUITY	COMMON STOCK		328,300.00		103,614.61	395,329.99
12/31/2015	JJ3D	MARATHON INVESTMENT	'B94P97907	TODPANMARK A/S	EQUITY	COMMON STOCK		32,398.00		70,765.16	269,996.60
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI06R7K8	CIE FINANCIERE RICHEMONT REG	EQUITY	COMMON STOCK		67,874.00		374,277.72	1,428,014.94
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI06WQZ3	CNH INDUSTRIAL NV	EQUITY	COMMON STOCK		466,644.00		246,044.73	938,756.27
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI074VD7	MERLIN ENTERTAINMENT	EQUITY	COMMON STOCK		785,495.00		403,728.32	1,540,380.45
12/31/2015	JJ3D	MARATHON INVESTMENT	'BH4TCV902	ORORA LTD	EQUITY	COMMON STOCK		130,966.00		16,413.20	62,622.74
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI07GG13	NOVO NORDISK A/S B	EQUITY	COMMON STOCK		114,090.00		508,445.29	1,939,916.38
12/31/2015	JJ3D	MARATHON INVESTMENT	'BGLP8L902	IMI PLC	EQUITY	COMMON STOCK		24,760.00		24,069.29	91,833.71
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI07KLY6	VODAFONE GROUP PLC	EQUITY	COMMON STOCK		658,595.00		164,235.91	626,623.81
12/31/2015	JJ3D	MARATHON INVESTMENT	'BJ62K6903	PETS AT HOME GROUP PLC	EQUITY	COMMON STOCK		416,153.00		129,510.42	494,132.57
12/31/2015	JJ3D	MARATHON INVESTMENT	'BKJ9RT904	ISS A/S	EQUITY	COMMON STOCK		22,714.00		62,952.74	240,189.18
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI081R62	KONINKLIJKE AHOLD NV	EQUITY	COMMON STOCK		174,178.00		282,104.42	1,076,338.00
12/31/2015	JJ3D	MARATHON INVESTMENT	'BKK5CNC905	JUST EAT PLC	EQUITY	COMMON STOCK		232,715.00		129,641.76	494,633.70
12/31/2015	JJ3D	MARATHON INVESTMENT	'BMJ6DW904	INFORMA PLC	EQUITY	COMMON STOCK		207,727.00		143,684.80	548,213.36
12/31/2015	JJ3D	MARATHON INVESTMENT	'BMHTPY909	REXAM PLC	EQUITY	COMMON STOCK		325,925.00		222,316.34	848,223.25
12/31/2015	JJ3D	MARATHON INVESTMENT	'BLP5S85906	IRISH CONTINENTAL GROUP PLC	EQUITY	COMMON STOCK UNIT		265,030.00		119,330.76	455,293.23
12/31/2015	JJ3D	MARATHON INVESTMENT	'BLNN3L909	COMPASS GROUP PLC	EQUITY	COMMON STOCK		472,684.00		626,709.36	2,391,139.75
12/31/2015	JJ3D	MARATHON INVESTMENT	'BNGWY4907	SSP GROUP PLC	EQUITY	COMMON STOCK		676,666.00		248,150.48	946,790.53
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI09N1W4	UBS GROUP AG REG	EQUITY	COMMON STOCK		208,966.00		311,968.47	1,190,280.96
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI080RT4	TUI AG DI	EQUITY	COMMON STOCK		204,247.00		279,098.33	1,064,868.60
12/31/2015	JJ3D	MARATHON INVESTMENT	'BSPL1J903	BETFAIR GROUP PLC	EQUITY	COMMON STOCK		85,809.00		377,619.89	1,440,766.62
12/31/2015	JJ3D	MARATHON INVESTMENT	'BVSS79904	ELIS SA	EQUITY	COMMON STOCK		16,155.00		20,488.77	78,172.63
12/31/2015	JJ3D	MARATHON INVESTMENT	'BW9P81905	CK HUTCHISON HOLDINGS LTD	EQUITY	COMMON STOCK		362,784.00		374,134.58	1,427,468.84
12/31/2015	JJ3D	MARATHON INVESTMENT	'BWT6H8900	PADDY POWER BETFAIR PLC	EQUITY	COMMON STOCK		28,876.00		295,620.27	1,127,906.23
12/31/2015	JJ3D	MARATHON INVESTMENT	'BXDZ9Q900	SVENSKA HANDELSBANKEN A SHS	EQUITY	COMMON STOCK		420,618.00		431,233.66	1,645,324.00
12/31/2015	JJ3D	MARATHON INVESTMENT	'BWXS2N900	CHEUNG KONG PROPERTY HOLDING	EQUITY	COMMON STOCK		379,284.00		190,142.76	725,468.54
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI0C57P8	SCHIBSTED ASA B SHS	EQUITY	COMMON STOCK		41,160.00		100,428.80	383,174.90
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI0CQYQ0	ASSA ABLOY AB B	EQUITY	COMMON STOCK		416,798.00		673,715.41	2,570,486.13
12/31/2015	JJ3D	MARATHON INVESTMENT	'BYL6RK906	ORIFLAME HOLDING AG	EQUITY	COMMON STOCK		6,354.00		7,847.24	29,940.27
12/31/2015	JJ3D	MARATHON INVESTMENT	'BYYTFB905	HOMESERVE PLC	EQUITY	COMMON STOCK		478,418.00		223,331.74	852,097.37
12/31/2015	JJ3D	MARATHON INVESTMENT	'BYSVPQ903	ROLLS ROYCE HOLDINGS PLC	EQUITY	PREFERRED STOCK		20,581,995.00		2,322.44	8,861.02
12/31/2015	JJ3D	MARATHON INVESTMENT	'BYZDW2900	LUKOIL PJSC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		15,511.00		38,237.11	145,889.42
12/31/2015	JJ3D	MARATHON INVESTMENT	'BYT8L4908	JAPAN POST HOLDINGS CO LTD	EQUITY	COMMON STOCK		280,500.00		332,930.41	1,270,258.90
12/31/2015	JJ3D	MARATHON INVESTMENT	'BZ027D903	GL LTD	EQUITY	COMMON STOCK		1,037,400.00		48,985.59	186,899.08
12/31/2015	JJ3D	MARATHON INVESTMENT	'BZ1MXR908	ALPHA BANK AE	EQUITY	COMMON STOCK		4,485.00		928.75	3,543.56
12/31/2015	JJ3D	MARATHON INVESTMENT	'ACI0J7WW4	BANCO BRADESCO SA	EQUITY	RIGHTS		562.00		22.51	85.89
								1,526,724,629.76		235,437,979.77	898,287,392.10
			JJ3C-1	DC Balanced - Salaried	\$235,473,022.86		7.66%				
			JJ3C-2	DC Balanced - Union	\$163,334.47		0.01%				
			JJ3C-3	DC Int'l Equity - Salaried	\$898,421,095.09		29.21%				
			JJ3C-5	Balanced Fund Puerto Rico	\$3,969,670.37		0.13%				
			JJ3C-7	Int Equity Fund Puerto Rico	\$13,461,605.11		0.44%				
			JJ3C-I	DC Int'l Equity - Union	\$497,852.28		0.02%				
			JJ3C-H	General Corporate Salaried Plan	\$1,822,048,429.65		59.24%				
			JJ3C-K	PR PENSION	\$52,717,186.28		1.71%				
			JJ3C-J	Per Prod Little Rock Local 526	\$49,003,380.42		1.59%				
					3,075,755,576.53		100.00%				

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Basis		1
								Shares/Par Value	%	
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK		3,800.00		189,205.73
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK		20,100.00		813,827.65
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK		2,932.00		267,436.72
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		162,612.00		12,386,904.50
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK		500.00		31,761.52
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'Y0486S104	AVAGO TECHNOLOGIES LTD	EQUITY	COMMON STOCK		600.00		85,545.40
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'88160R101	TESLA MOTORS INC	EQUITY	COMMON STOCK		7,120.00		1,678,563.31
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK		39,800.00		2,240,093.21
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY	COMMON STOCK		19,830.00		4,936,191.46
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		4,700.00		238,911.25
12/31/2015	JJ4B	J.P. MORGAN	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK		11,240.00		1,156,618.67
12/31/2015	JJ4B	J.P. MORGAN	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK		27,950.00		2,778,648.63
12/31/2015	JJ4B	J.P. MORGAN	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK		15,520.00		10,303,769.48
12/31/2015	JJ4B	J.P. MORGAN	'58155Q103	MCKESSON CORP	EQUITY	COMMON STOCK		26,970.00		5,224,952.14
12/31/2015	JJ4B	J.P. MORGAN	'502424104	L 3 COMMUNICATIONS HOLDINGS	EQUITY	COMMON STOCK		6,550.00		768,907.23
12/31/2015	JJ4B	J.P. MORGAN	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK		62,610.00		4,353,554.76
12/31/2015	JJ4B	J.P. MORGAN	'281020107	EDISON INTERNATIONAL	EQUITY	COMMON STOCK		36,945.00		2,148,716.54
12/31/2015	JJ4B	J.P. MORGAN	'025537101	AMERICAN ELECTRIC POWER	EQUITY	COMMON STOCK		10,600.00		606,707.38
12/31/2015	JJ4B	J.P. MORGAN	'126408103	CSX CORP	EQUITY	COMMON STOCK		64,420.00		1,642,050.38
12/31/2015	JJ4B	J.P. MORGAN	'23331A109	DR HORTON INC	EQUITY	COMMON STOCK		109,160.00		3,434,384.07
12/31/2015	JJ4B	J.P. MORGAN	'444859102	HUMANA INC	EQUITY	COMMON STOCK		19,638.00		3,443,405.76
12/31/2015	JJ4B	J.P. MORGAN	'493267108	KEYCORP	EQUITY	COMMON STOCK		45,860.00		594,165.24
12/31/2015	JJ4B	J.P. MORGAN	'512807108	LAM RESEARCH CORP	EQUITY	COMMON STOCK		127,955.00		9,981,953.44
12/31/2015	JJ4B	J.P. MORGAN	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK		8,600.00		714,571.80
12/31/2015	JJ4B	J.P. MORGAN	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK		6,860.00		1,272,264.78
12/31/2015	JJ4B	J.P. MORGAN	'674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK		215,631.00		14,320,247.65
12/31/2015	JJ4B	J.P. MORGAN	'69351T106	PPL CORP	EQUITY	COMMON STOCK		71,170.00		2,385,951.71
12/31/2015	JJ4B	J.P. MORGAN	'723787107	PIONEER NATURAL RESOURCES CO	EQUITY	COMMON STOCK		26,190.00		3,225,463.71
12/31/2015	JJ4B	J.P. MORGAN	'745867101	PULTEGROUP INC	EQUITY	COMMON STOCK		41,040.00		718,362.16
12/31/2015	JJ4B	J.P. MORGAN	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK		55,940.00		4,296,923.39
12/31/2015	JJ4B	J.P. MORGAN	'91913Y100	VALERO ENERGY CORP	EQUITY	COMMON STOCK		12,910.00		896,675.85
12/31/2015	JJ4B	J.P. MORGAN	'29265N108	ENERGEN CORP	EQUITY	COMMON STOCK		13,780.00		554,824.37
12/31/2015	JJ4B	J.P. MORGAN	'413086109	HARMAN INTERNATIONAL	EQUITY	COMMON STOCK		46,604.00		4,312,693.49
12/31/2015	JJ4B	J.P. MORGAN	'889478103	TOLL BROTHERS INC	EQUITY	COMMON STOCK		95,780.00		3,132,906.70
12/31/2015	JJ4B	J.P. MORGAN	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK		20,330.00		3,809,169.70
12/31/2015	JJ4B	J.P. MORGAN	'127097103	CABOT OIL + GAS CORP	EQUITY	COMMON STOCK		79,620.00		1,383,497.57
12/31/2015	JJ4B	J.P. MORGAN	'151020104	CELGENE CORP	EQUITY	COMMON STOCK		57,514.00		6,765,715.88
12/31/2015	JJ4B	J.P. MORGAN	'192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	COMMON STOCK		32,340.00		1,906,621.13
12/31/2015	JJ4B	J.P. MORGAN	'363576109	ARTHUR J GALLAGHER + CO	EQUITY	COMMON STOCK		69,390.00		2,790,442.78
12/31/2015	JJ4B	J.P. MORGAN	'45337C102	INCYTE CORP	EQUITY	COMMON STOCK		2,660.00		283,360.68
12/31/2015	JJ4B	J.P. MORGAN	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK		36,310.00		4,487,855.26
12/31/2015	JJ4B	J.P. MORGAN	'015271109	ALEXANDRIA REAL ESTATE EQUIT	EQUITY	REAL ESTATE INV TRST		3,240.00		287,574.01
12/31/2015	JJ4B	J.P. MORGAN	'375558103	GILEAD SCIENCES INC	EQUITY	COMMON STOCK		47,250.00		4,696,429.47
12/31/2015	JJ4B	J.P. MORGAN	'49427F108	KILROY REALTY CORP	EQUITY	REAL ESTATE INV TRST		4,250.00		264,170.18
12/31/2015	JJ4B	J.P. MORGAN	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK		120,460.00		12,254,771.87
12/31/2015	JJ4B	J.P. MORGAN	'742718109	PROCTER + GAMBLE CO/THE	EQUITY	COMMON STOCK		51,562.00		4,021,919.25
12/31/2015	JJ4B	J.P. MORGAN	'037833100	APPLE INC	EQUITY	COMMON STOCK		188,808.00		19,521,453.63
12/31/2015	JJ4B	J.P. MORGAN	'086516101	BEST BUY CO INC	EQUITY	COMMON STOCK		46,120.00		1,379,446.91
12/31/2015	JJ4B	J.P. MORGAN	'369604103	GENERAL ELECTRIC CO W/D	EQUITY	COMMON STOCK		141,806.00		4,338,914.11
12/31/2015	JJ4B	J.P. MORGAN	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		388,370.00		21,164,622.34
12/31/2015	JJ4B	J.P. MORGAN	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK		293,000.00		9,155,028.18
12/31/2015	JJ4B	J.P. MORGAN	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		54,730.00		1,963,828.31
12/31/2015	JJ4B	J.P. MORGAN	'717081103	PFIZER INC	EQUITY	COMMON STOCK		375,262.00		11,898,617.69
12/31/2015	JJ4B	J.P. MORGAN	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		358,400.00		19,137,087.60
12/31/2015	JJ4B	J.P. MORGAN	'494368103	KIMBERLY CLARK CORP	EQUITY	COMMON STOCK		17,700.00		2,213,247.93
12/31/2015	JJ4B	J.P. MORGAN	'574599106	MASCO CORP	EQUITY	COMMON STOCK		106,670.00		2,965,221.40
12/31/2015	JJ4B	J.P. MORGAN	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		568,349.00		9,395,666.91
12/31/2015	JJ4B	J.P. MORGAN	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		0.11		0.11
12/31/2015	JJ4B	J.P. MORGAN	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK		101,430.00		6,853,621.73
12/31/2015	JJ4B	J.P. MORGAN	'260543103	DOW CHEMICAL CO W/D	EQUITY	COMMON STOCK		38,480.00		1,945,817.02
12/31/2015	JJ4B	J.P. MORGAN	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK		175,050.00		13,074,726.69
12/31/2015	JJ4B	J.P. MORGAN	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK		133,660.00		7,280,000.40
12/31/2015	JJ4B	J.P. MORGAN	'670346105	NUCOR CORP	EQUITY	COMMON STOCK		15,770.00		624,259.46
12/31/2015	JJ4B	J.P. MORGAN	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK		77,150.00		4,153,594.81
12/31/2015	JJ4B	J.P. MORGAN	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK		12,860.00		2,040,055.07
12/31/2015	JJ4B	J.P. MORGAN	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK		29,950.00		1,959,293.29
12/31/2015	JJ4B	J.P. MORGAN	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK		92,170.00		7,628,505.05
12/31/2015	JJ4B	J.P. MORGAN	'913017109	UNITED TECHNOLOGIES CORP	EQUITY	COMMON STOCK		43,790.00		4,132,293.23
12/31/2015	JJ4B	J.P. MORGAN	'191216100	COCA COLA CO/THE	EQUITY	COMMON STOCK		93,610.00		3,950,162.06
12/31/2015	JJ4B	J.P. MORGAN	'713448108	PEPSICO INC	EQUITY	COMMON STOCK		75,380.00		7,398,385.46
12/31/2015	JJ4B	J.P. MORGAN	'49446R109	KIMCO REALTY CORP	EQUITY	REAL ESTATE INV TRST		14,380.00		373,746.49
12/31/2015	JJ4B	J.P. MORGAN	'886547108	TIFFANY + CO	EQUITY	COMMON STOCK		12,950.00		970,433.50
12/31/2015	JJ4B	J.P. MORGAN	'929042109	VORNADO REALTY TRUST	EQUITY	REAL ESTATE INV TRST		8,410.00		825,753.91
12/31/2015	JJ4B	J.P. MORGAN	'053484101	AVALONBAY COMMUNITIES INC	EQUITY	REAL ESTATE INV TRST		3,250.00		587,809.11
12/31/2015	JJ4B	J.P. MORGAN	'101121101	BOSTON PROPERTIES INC	EQUITY	REAL ESTATE INV TRST		7,180.00		899,496.03
12/31/2015	JJ4B	J.P. MORGAN	'78440X101	SL GREEN REALTY CORP	EQUITY	REAL ESTATE INV TRST		5,100.00		565,978.77
12/31/2015	JJ8P	PRIMECAP	'91347P105	UNIVERSAL DISPLAY CORP	EQUITY	COMMON STOCK		27,100.00		1,449,158.22
12/31/2015	JJ4B	J.P. MORGAN	'828806109	SIMON PROPERTY GROUP INC	EQUITY	REAL ESTATE INV TRST		5,970.00		1,140,219.17
12/31/2015	JJ8P	PRIMECAP	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK		67,500.00		6,945,886.12
12/31/2015	JJ4B	J.P. MORGAN	'194162103	COLGATE PALMOLIVE CO	EQUITY	COMMON STOCK		19,880.00		1,300,916.45
12/31/2015	JJ8P	PRIMECAP	'750917106	RAMBUS INC	EQUITY	COMMON STOCK		44,100.00		502,053.99
12/31/2015	JJ8P	PRIMECAP	'315616102	F5 NETWORKS INC	EQUITY	COMMON STOCK		7,400.00		704,778.62
12/31/2015	JJ8P	PRIMECAP	'767744105	RITCHIE BROS AUCTIONEERS	EQUITY	COMMON STOCK		59,100.00		1,399,629.50
12/31/2015	JJ4B	J.P. MORGAN	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK		41,732.00		7,387,962.41
12/31/2015	JJ8P	PRIMECAP	'461202103	INTUIT INC	EQUITY	COMMON STOCK		49,950.00		4,734,686.21
12/31/2015	JJ4B	J.P. MORGAN	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK		24,220.00		1,659,383.42
12/31/2015	JJ8P	PRIMECAP	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK		4,800.00		477,191.89
12/31/2015	JJ4B	J.P. MORGAN	'427866108	HERSHEY CO/THE	EQUITY	COMMON STOCK		7,320.00		641,866.95
12/31/2015	JJ8P	PRIMECAP	'743315103	PROGRESSIVE CORP	EQUITY	COMMON STOCK		50,700.00		1,583,665.57
12/31/2015	JJ4B	J.P. MORGAN	'482480100	KLA TENCOR CORP	EQUITY	COMMON STOCK		9,020.00		614,442.71
12/31/2015	JJ8P	PRIMECAP	'278642103	EBAY INC	EQUITY	COMMON STOCK		20,600.00		556,048.08
12/31/2015	JJ4B	J.P. MORGAN	'872540109	TJX COMPANIES INC	EQUITY	COMMON STOCK		53,141.00		3,701,396.45
12/31/2015	JJ8P	PRIMECAP	'73755L107	POTASH CORP OF SASKATCHEWAN	EQUITY	COMMON STOCK		38,800.00		652,475.01
12/31/2015	JJ8P	PRIMECAP	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK		6,000.00		417,206.97
12/31/2015	JJ4B	J.P. MORGAN	'929160109	VULCAN MATERIALS CO	EQUITY	COMMON STOCK		6,360.00		593,296.72
12/31/2015	JJ8P	PRIMECAP	'845467109	SOUTHWESTERN ENERGY CO	EQUITY	COMMON STOCK		41,175.00		287,562.07
12/31/2015	JJ8P	PRIMECAP	'714046109	PERKINELMER INC	EQUITY	COMMON STOCK		43,500.00		2,288,965.78
12/31/2015	JJ4B	J.P. MORGAN	'59156R108	METLIFE INC	EQUITY	COMMON STOCK		105,990.00		5,019,152.83
12/31/2015	JJ8P	PRIMECAP	'126408103	CSX CORP	EQUITY	COMMON STOCK		31,250.00		796,555.02
12/31/2015	JJ4B	J.P. MORGAN	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK		155,840.00		5,040,795.35
12/31/2015	JJ8P	PRIMECAP	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK		6,600.00		548,392.31
12/31/2015	JJ4B	J.P. MORGAN	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK		40,330.00		3,721,407.03
12/31/2015	JJ8P	PRIMECAP	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK		23,800.00		3,316,154.02
12/31/2015	JJ4B	J.P. MORGAN	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK		93,610.00		10,816,970.79
12/31/2015	JJ8P	PRIMECAP	'907818108	UNION PACIFIC CORP	EQUITY	COMMON				

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Basis		1
								Shares/Par Value	%	
12/31/2015	JJ8P	PRIMECAP	'038222105	APPLIED MATERIALS INC	EQUITY	COMMON STOCK		74,000.00		1,357,076.82
12/31/2015	JJ4B	J.P. MORGAN	'09247X101	BLACKROCK INC	EQUITY	COMMON STOCK		16,796.00		5,617,937.28
12/31/2015	JJ8P	PRIMECAP	'497266106	KIRBY CORP	EQUITY	COMMON STOCK		37,400.00		1,933,084.51
12/31/2015	JJ4B	J.P. MORGAN	'573284106	MARTIN MARIETTA MATERIALS	EQUITY	COMMON STOCK		9,410.00		1,262,423.67
12/31/2015	JJ8P	PRIMECAP	'896239100	TRIMBLE NAVIGATION LTD	EQUITY	COMMON STOCK		205,800.00		4,336,117.71
12/31/2015	JJ4B	J.P. MORGAN	'693718108	PACCAR INC	EQUITY	COMMON STOCK		84,980.00		3,956,612.00
12/31/2015	JJ8P	PRIMECAP	'00826T108	AFFYMETRIX INC	EQUITY	COMMON STOCK		89,700.00		889,020.97
12/31/2015	JJ4B	J.P. MORGAN	'G5876H105	MARVELL TECHNOLOGY GROUP LTD	EQUITY	COMMON STOCK		51,300.00		444,441.24
12/31/2015	JJ8P	PRIMECAP	'225447101	CREE INC	EQUITY	COMMON STOCK		91,100.00		2,386,545.88
12/31/2015	JJ4B	J.P. MORGAN	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		5,495,287.75		5,397,825.42
12/31/2015	JJ8P	PRIMECAP	'67066G104	NVIDIA CORP	EQUITY	COMMON STOCK		162,000.00		5,244,820.31
12/31/2015	JJ4B	J.P. MORGAN	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK		20,920.00		3,944,272.21
12/31/2015	JJ8P	PRIMECAP	'80004C101	SANDISK CORP	EQUITY	COMMON STOCK		118,775.00		8,865,635.66
12/31/2015	JJ4B	J.P. MORGAN	'343412102	FLUOR CORP	EQUITY	COMMON STOCK		29,722.00		1,378,581.38
12/31/2015	JJ8P	PRIMECAP	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK		20,800.00		2,116,048.94
12/31/2015	JJ4B	J.P. MORGAN	'00817Y108	AETNA INC	EQUITY	COMMON STOCK		47,562.00		5,051,199.73
12/31/2015	JJ8P	PRIMECAP	'Y2573F102	FLEXTRONICS INTL LTD	EQUITY	COMMON STOCK		454,900.00		5,008,987.47
12/31/2015	JJ4B	J.P. MORGAN	'755111507	RAYTHEON COMPANY	EQUITY	COMMON STOCK		11,500.00		1,406,695.91
12/31/2015	JJ8P	PRIMECAP	'031162100	AMGEN INC	EQUITY	COMMON STOCK		180,200.00		28,733,066.05
12/31/2015	JJ4B	J.P. MORGAN	'166764100	CHEVRON CORP	EQUITY	COMMON STOCK		26,750.00		2,363,750.47
12/31/2015	JJ8P	PRIMECAP	'101137107	BOSTON SCIENTIFIC CORP	EQUITY	COMMON STOCK		178,300.00		3,229,539.91
12/31/2015	JJ4B	J.P. MORGAN	'912909108	UNITED STATES STEEL CORP	EQUITY	COMMON STOCK		262,162.00		2,054,948.91
12/31/2015	JJ8P	PRIMECAP	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK		19,000.00		1,824,683.78
12/31/2015	JJ4B	J.P. MORGAN	'988498101	YUM BRANDS INC	EQUITY	COMMON STOCK		12,100.00		868,228.40
12/31/2015	JJ8P	PRIMECAP	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK		255,100.00		6,804,381.60
12/31/2015	JJ4B	J.P. MORGAN	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK		68,820.00		3,814,636.10
12/31/2015	JJ8P	PRIMECAP	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK		41,300.00		4,262,834.89
12/31/2015	JJ4B	J.P. MORGAN	'228368106	CROWN HOLDINGS INC	EQUITY	COMMON STOCK		34,494.00		1,717,828.94
12/31/2015	JJ8P	PRIMECAP	'268648102	EMC CORP/MA	EQUITY	COMMON STOCK		209,400.00		5,282,020.62
12/31/2015	JJ4B	J.P. MORGAN	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK		19,925.00		5,995,765.11
12/31/2015	JJ8P	PRIMECAP	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		332,600.00		18,125,378.86
12/31/2015	JJ4B	J.P. MORGAN	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK		57,820.00		5,334,141.93
12/31/2015	JJ8P	PRIMECAP	'595112103	MICRON TECHNOLOGY INC	EQUITY	COMMON STOCK		175,000.00		2,434,051.14
12/31/2015	JJ4B	J.P. MORGAN	'78486Q101	SVB FINANCIAL GROUP	EQUITY	COMMON STOCK		9,730.00		1,136,378.72
12/31/2015	JJ8P	PRIMECAP	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		26,900.00		965,228.97
12/31/2015	JJ4B	J.P. MORGAN	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK		26,340.00		2,753,388.04
12/31/2015	JJ90	BARROW HANLEY	'29364G103	ENTERGY CORP	EQUITY	COMMON STOCK		42,307.00		2,840,813.22
12/31/2015	JJ90	BARROW HANLEY	'493267108	KEYCORP	EQUITY	COMMON STOCK		255,400.00		3,308,979.56
12/31/2015	JJ90	BARROW HANLEY	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK		65,900.00		5,475,614.13
12/31/2015	JJ90	BARROW HANLEY	'674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK		104,864.00		6,964,112.07
12/31/2015	JJ90	BARROW HANLEY	'369550108	GENERAL DYNAMICS CORP	EQUITY	COMMON STOCK		43,800.00		5,909,663.99
12/31/2015	JJ90	BARROW HANLEY	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK		36,243.00		3,687,113.54
12/31/2015	JJ90	BARROW HANLEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK		122,817.00		8,707,706.02
12/31/2015	JJ90	BARROW HANLEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		192,671.00		10,499,804.18
12/31/2015	JJ90	BARROW HANLEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		221,600.00		7,951,477.31
12/31/2015	JJ90	BARROW HANLEY	'717081103	PFIZER INC	EQUITY	COMMON STOCK		253,475.00		8,037,057.10
12/31/2015	JJ90	BARROW HANLEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK		129,400.00		7,791,537.17
12/31/2015	JJ90	BARROW HANLEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		194,084.00		10,363,288.25
12/31/2015	JJ90	BARROW HANLEY	'693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	COMMON STOCK		108,100.00		10,120,280.72
12/31/2015	JJ90	BARROW HANLEY	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		329,999.00		5,455,381.61
12/31/2015	JJ90	BARROW HANLEY	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		(0.07)		(0.07)
12/31/2015	JJ90	BARROW HANLEY	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK		117,258.00		6,312,925.73
12/31/2015	JJ90	BARROW HANLEY	'055622104	BP PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		233,600.00		7,172,824.55
12/31/2015	JJ90	BARROW HANLEY	'458140100	INTEL CORP	EQUITY	COMMON STOCK		29,054.00		983,158.54
12/31/2015	JJ90	BARROW HANLEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK		140,525.00		9,159,850.11
12/31/2015	JJ90	BARROW HANLEY	'87612E106	TARGET CORP	EQUITY	COMMON STOCK		84,200.00		6,005,330.65
12/31/2015	JJ90	BARROW HANLEY	'913017109	UNITED TECHNOLOGIES CORP	EQUITY	COMMON STOCK		81,700.00		7,709,713.56
12/31/2015	JJ90	BARROW HANLEY	'963320106	WHIRLPOOL CORP	EQUITY	COMMON STOCK		32,200.00		4,645,338.46
12/31/2015	JJ90	BARROW HANLEY	'025816109	AMERICAN EXPRESS CO	EQUITY	COMMON STOCK		129,035.00		8,815,217.99
12/31/2015	JJ90	BARROW HANLEY	'244199105	DEERE + CO	EQUITY	COMMON STOCK		68,100.00		5,101,868.42
12/31/2015	JJ90	BARROW HANLEY	'009158106	AIR PRODUCTS + CHEMICALS INC	EQUITY	COMMON STOCK		37,800.00		4,830,931.42
12/31/2015	JJ90	BARROW HANLEY	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK		138,900.00		6,819,779.58
12/31/2015	JJ90	BARROW HANLEY	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK		72,225.00		8,345,857.44
12/31/2015	JJ90	BARROW HANLEY	'881624209	TEVA PHARMACEUTICAL SP ADR	EQUITY	DEPOSITORY RECEIPTS		149,198.00		9,619,665.48
12/31/2015	JJ90	BARROW HANLEY	'92343V104	VERIZON COMMUNICATIONS INC	EQUITY	COMMON STOCK		209,010.00		9,489,108.28
12/31/2015	JJ90	BARROW HANLEY	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		4,917,497.49		4,830,282.63
12/31/2015	JJ90	BARROW HANLEY	'345370860	FORD MOTOR CO	EQUITY	COMMON STOCK		597,500.00		8,269,462.81
12/31/2015	JJ90	BARROW HANLEY	'12626K203	CRH PLC SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS		367,600.00		10,406,336.74
12/31/2015	JJ90	BARROW HANLEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		168,841.00		10,950,844.42
12/31/2015	JJ90	BARROW HANLEY	'755111507	RAYTHEON COMPANY	EQUITY	COMMON STOCK		36,673.00		4,485,892.09
12/31/2015	JJ90	BARROW HANLEY	'166764100	CHEVRON CORP	EQUITY	COMMON STOCK		39,400.00		3,481,561.45
12/31/2015	JJ90	BARROW HANLEY	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS		181,100.00		7,586,926.59
12/31/2015	JJ90	BARROW HANLEY	'20825C104	CONOCOPHILLIPS	EQUITY	COMMON STOCK		141,265.00		6,478,684.69
12/31/2015	JJ90	BARROW HANLEY	'02209S103	ALTRIA GROUP INC	EQUITY	COMMON STOCK		126,363.00		7,225,134.28
12/31/2015	JJ90	BARROW HANLEY	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK		135,696.00		7,261,603.65
12/31/2015	JJ90	BARROW HANLEY	'G7945E105	SEADRILL LTD	EQUITY	COMMON STOCK		81,700.00		272,050.89
12/31/2015	JJ90	BARROW HANLEY	'00206R102	AT+T INC	EQUITY	COMMON STOCK		102,000.00		3,447,571.17
12/31/2015	JJ90	BARROW HANLEY	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK		102,030.00		8,810,378.42
12/31/2015	JJ90	BARROW HANLEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK		110,900.00		6,750,585.44
12/31/2015	JJ90	BARROW HANLEY	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK		120,600.00		6,257,114.47
12/31/2015	JJ90	BARROW HANLEY	'854502101	STANLEY BLACK + DECKER INC	EQUITY	COMMON STOCK		47,643.00		4,994,752.88
12/31/2015	JJ90	BARROW HANLEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		139,647.00		7,098,561.68
12/31/2015	JJ90	BARROW HANLEY	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK		39,000.00		3,284,171.49
12/31/2015	JJ90	BARROW HANLEY	'718546104	PHILLIPS 66	EQUITY	COMMON STOCK		110,832.00		8,905,265.46
12/31/2015	JJ90	BARROW HANLEY	'26441C204	DUKE ENERGY CORP	EQUITY	COMMON STOCK		48,800.00		3,422,044.08
12/31/2015	JJ90	BARROW HANLEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		116,408.00		8,795,296.79
12/31/2015	JJ80	HOTCHKIS AND WILEY	'487836108	KELLOGG CO	EQUITY	COMMON STOCK		35,000.00		2,484,588.64
12/31/2015	JJ80	HOTCHKIS AND WILEY	'842587107	SOUTHERN CO/THE	EQUITY	COMMON STOCK		73,700.00		3,387,263.08
12/31/2015	JJ80	HOTCHKIS AND WILEY	'91529Y106	UNUM GROUP	EQUITY	COMMON STOCK		143,600.00		4,695,659.87
12/31/2015	JJ80	HOTCHKIS AND WILEY	'020002101	ALLSTATE CORP	EQUITY	COMMON STOCK		69,200.00		4,220,424.64
12/31/2015	JJ80	HOTCHKIS AND WILEY	'231021106	CUMMINS INC	EQUITY	COMMON STOCK		105,800.00		9,146,313.53
12/31/2015	JJ80	HOTCHKIS AND WILEY	'444859102	HUMANA INC	EQUITY	COMMON STOCK		17,500.00		3,068,520.26
12/31/2015	JJ80	HOTCHKIS AND WILEY	'460146103	INTERNATIONAL PAPER CO	EQUITY	COMMON STOCK		154,100.00		5,706,533.68
12/31/2015	JJ80	HOTCHKIS AND WILEY	'69351T106	PPL CORP	EQUITY	COMMON STOCK		100,800.00		3,379,288.08
12/31/2015	JJ80	HOTCHKIS AND WILEY	'565849106	MARATHON OIL CORP	EQUITY	COMMON STOCK		633,100.00		7,829,363.19
12/31/2015	JJ80	HOTCHKIS AND WILEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK		89,100.00		6,317,176.01
12/31/2015	JJ80	HOTCHKIS AND WILEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		256,700.00		13,989,130.35
12/31/2015	JJ80	HOTCHKIS AND WILEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK		279,100.00		10,014,699.09
12/31/2015	JJ80	HOTCHKIS AND WILEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK		67,700.00		4,076,407.00
12/31/2015	JJ80	HOTCHKIS AND WILEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		79,421.00		4,240,755.12
12/31/2015	JJ80	HOTCHKIS AND WILEY	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK		851,400.00		14,074,927.21
12/31/2015	JJ80	HOTCHKIS AND WILEY	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		49,750.00		48,867.65
12/31/2015	JJ80	HOTCHKIS AND WILEY	'478366107	JOHNSON CONTROLS INC	EQUITY	COMMON STOCK		191,100.00		7,412,696.46
12/31/2015	JJ80	HOTCHKIS AND WILEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK		88,300.00		5,755,664.58
12/31/2015	JJ80	HOTCHK								

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Basis		1
								Shares/Par Value	%	
12/31/2015	JJ80	HOTCHKIS AND WILEY	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK		18,100.00		3,204,306.52
12/31/2015	JJ80	HOTCHKIS AND WILEY	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK		27,300.00		3,877,299.07
12/31/2015	JJ80	HOTCHKIS AND WILEY	'219350105	CORNING INC	EQUITY	COMMON STOCK		734,900.00		13,195,712.19
12/31/2015	JJ80	HOTCHKIS AND WILEY	'56418H100	MANPOWERGROUP INC	EQUITY	COMMON STOCK		15,500.00		1,283,323.50
12/31/2015	JJ80	HOTCHKIS AND WILEY	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		215,900.00		8,557,060.00
12/31/2015	JJ80	HOTCHKIS AND WILEY	'438128308	HONDA MOTOR CO LTD SPONS ADR	EQUITY	DEPOSITORY RECEIPTS		168,800.00		5,294,192.84
12/31/2015	JJ80	HOTCHKIS AND WILEY	'626717102	MURPHY OIL CORP	EQUITY	COMMON STOCK		243,900.00		5,378,442.64
12/31/2015	JJ80	HOTCHKIS AND WILEY	'701094104	PARKER HANNIFIN CORP	EQUITY	COMMON STOCK		51,100.00		4,867,785.98
12/31/2015	JJ80	HOTCHKIS AND WILEY	'693718108	PACCAR INC	EQUITY	COMMON STOCK		58,700.00		2,733,032.77
12/31/2015	JJ80	HOTCHKIS AND WILEY	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		7,172,815.00		7,045,600.69
12/31/2015	JJ80	HOTCHKIS AND WILEY	'500472303	KONINKLIJKE PHILIPS NVR NY	EQUITY	DEPOSITORY RECEIPTS		65,035.00		1,625,785.80
12/31/2015	JJ80	HOTCHKIS AND WILEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		177,300.00		11,499,486.00
12/31/2015	JJ80	HOTCHKIS AND WILEY	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK		51,700.00		5,209,835.00
12/31/2015	JJ80	HOTCHKIS AND WILEY	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS		178,900.00		7,494,760.72
12/31/2015	JJ80	HOTCHKIS AND WILEY	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS		555,200.00		5,240,844.10
12/31/2015	JJ80	HOTCHKIS AND WILEY	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK		85,900.00		4,761,366.48
12/31/2015	JJ80	HOTCHKIS AND WILEY	'629377508	NRG ENERGY INC	EQUITY	COMMON STOCK		474,200.00		5,482,345.59
12/31/2015	JJ80	HOTCHKIS AND WILEY	'780259206	ROYAL DUTCH SHELL SPON ADR A	EQUITY	DEPOSITORY RECEIPTS		158,162.74		7,113,825.68
12/31/2015	JJ80	HOTCHKIS AND WILEY	'124857202	CBS CORP CLASS B NON VOTING	EQUITY	COMMON STOCK		58,700.00		2,717,464.86
12/31/2015	JJ80	HOTCHKIS AND WILEY	'42809H107	HESS CORP	EQUITY	COMMON STOCK		199,000.00		9,476,415.26
12/31/2015	JJ80	HOTCHKIS AND WILEY	'131347304	CALPINE CORP	EQUITY	COMMON STOCK		533,000.00		7,575,723.86
12/31/2015	JJ80	HOTCHKIS AND WILEY	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK		20,100.00		1,735,652.32
12/31/2015	JJ80	HOTCHKIS AND WILEY	'25470F104	DISCOVERY COMMUNICATIONS A	EQUITY	COMMON STOCK		85,000.00		2,227,579.16
12/31/2015	JJ80	HOTCHKIS AND WILEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK		271,000.00		16,496,020.32
12/31/2015	JJ80	HOTCHKIS AND WILEY	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK		195,700.00		6,537,713.03
12/31/2015	JJ80	HOTCHKIS AND WILEY	'29082A107	EMBRAER SA SPON ADR	EQUITY	DEPOSITORY RECEIPTS		45,700.00		1,326,035.30
12/31/2015	JJ80	HOTCHKIS AND WILEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		287,259.00		14,602,001.69
12/31/2015	JJ80	HOTCHKIS AND WILEY	'N20944109	CNH INDUSTRIAL NV	EQUITY	COMMON STOCK		659,100.00		4,428,287.50
12/31/2015	JJ80	HOTCHKIS AND WILEY	'92857W308	VODAFONE GROUP PLC SP ADR	EQUITY	DEPOSITORY RECEIPTS		263,754.00		8,357,796.91
12/31/2015	JJ80	HOTCHKIS AND WILEY	'174610105	CITIZENS FINANCIAL GROUP	EQUITY	COMMON STOCK		188,700.00		4,854,402.63
12/31/2015	JJ80	HOTCHKIS AND WILEY	'036752103	ANTHEM INC	EQUITY	COMMON STOCK		49,500.00		6,779,863.79
12/31/2015	JJ80	HOTCHKIS AND WILEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		75,900.00		5,734,683.41
12/31/2015	JJ80	HOTCHKIS AND WILEY	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		539,200.00		8,050,481.70
12/31/2015	JJ80	HOTCHKIS AND WILEY	'40434L105	HP INC	EQUITY	COMMON STOCK		198,200.00		2,305,068.04
12/31/2015	JJ4C	SSGA S&P 500 NL	'857444590	SSGA S+P 500 INDEX SER A	EQUITY	MUTUAL FUNDS		830,860.43		31,249,411.23
12/31/2015	JJ4C	SSGA S&P 500 NL	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		490.14		481.45
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'756577102	RED HAT INC	EQUITY	COMMON STOCK		32,748.00		2,663,765.33
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'82481R106	SHIRE PLC ADR	EQUITY	DEPOSITORY RECEIPTS		1,900.00		382,591.98
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'863667101	STRYKER CORP	EQUITY	COMMON STOCK		18,132.00		1,655,300.23
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'518439104	ESTEE LAUDER COMPANIES CL A	EQUITY	COMMON STOCK		8,300.00		717,935.07
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'665859104	NORTHERN TRUST CORP	EQUITY	COMMON STOCK		7,447.00		527,332.79
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK		29,300.00		2,912,858.86
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK		48,592.00		32,260,358.66
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'58155Q103	MCKESSON CORP	EQUITY	COMMON STOCK		48,454.00		9,387,090.51
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'099724106	BORGWARNER INC	EQUITY	COMMON STOCK		2,600.00		110,404.55
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'776696106	ROPER TECHNOLOGIES INC	EQUITY	COMMON STOCK		15,942.00		2,971,970.72
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'011659109	ALASKA AIR GROUP INC	EQUITY	COMMON STOCK		20,200.00		1,597,458.53
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'444859102	HUMANA INC	EQUITY	COMMON STOCK		4,300.00		753,979.26
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'539830109	LOCKHEED MARTIN CORP	EQUITY	COMMON STOCK		2,500.00		533,246.78
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK		500.00		92,730.67
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'723787107	PIONEER NATURAL RESOURCES CO	EQUITY	COMMON STOCK		2,700.00		332,522.03
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK		43,864.00		6,111,755.46
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK		3,916.00		300,800.00
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'436440101	HOLOGIC INC	EQUITY	COMMON STOCK		11,500.00		437,043.80
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'445658107	HUNT (JB) TRANSPRT SVCS INC	EQUITY	COMMON STOCK		12,700.00		915,148.22
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'75886F107	REGENERON PHARMACEUTICALS	EQUITY	COMMON STOCK		9,600.00		5,119,121.90
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'806407102	HENRY SCHEIN INC	EQUITY	COMMON STOCK		4,100.00		637,076.05
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'892356106	TRACTOR SUPPLY COMPANY	EQUITY	COMMON STOCK		33,900.00		2,847,044.19
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK		58,998.00		11,054,274.17
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'151020104	CELGENE CORP	EQUITY	COMMON STOCK		73,332.00		8,626,481.85
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	COMMON STOCK		12,500.00		736,943.85
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'34354P105	FLOWSERVE CORP	EQUITY	COMMON STOCK		2,100.00		86,800.74
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'45337C102	INCYTE CORP	EQUITY	COMMON STOCK		5,700.00		607,201.46
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK		34,400.00		4,251,782.45
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'929740108	WABTEC CORP	EQUITY	COMMON STOCK		21,200.00		1,481,003.23
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'375558103	GILEAD SCIENCES INC	EQUITY	COMMON STOCK		73,900.00		7,345,315.09
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'075887109	BECTON DICKINSON AND CO	EQUITY	COMMON STOCK		23,100.00		3,496,349.44
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'031162100	AMGEN INC	EQUITY	COMMON STOCK		900.00		143,505.88
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'037833100	APPLE INC	EQUITY	COMMON STOCK		57,862.00		5,982,534.37
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK		33,300.00		3,197,998.42
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK		38,572.00		3,981,260.71
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'437076102	HOME DEPOT INC	EQUITY	COMMON STOCK		41,200.00		5,352,063.93
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK		207,600.00		11,313,375.38
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK		148,100.00		4,627,507.42
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK		72,700.00		4,912,336.58
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK		84,500.00		6,311,421.91
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK		26,309.00		1,432,960.72
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'883203101	TEXTRON INC	EQUITY	COMMON STOCK		24,100.00		994,484.73
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK		7,300.00		1,158,040.59
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK		45,800.00		3,790,664.33
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK		30,855.00		2,011,223.45
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'571903202	MARRIOTT INTERNATIONAL CL A	EQUITY	COMMON STOCK		18,744.00		1,234,311.22
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'654106103	NIKE INC CL B	EQUITY	COMMON STOCK		64,672.00		3,970,312.63
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'14149Y108	CARDINAL HEALTH INC	EQUITY	COMMON STOCK		34,400.00		3,016,423.90
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'501044101	KROGER CO	EQUITY	COMMON STOCK		1,000.00		41,088.12
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'824348106	SHERWIN WILLIAMS CO/THE	EQUITY	COMMON STOCK		8,000.00		2,039,966.67
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'125509109	CIGNA CORP	EQUITY	COMMON STOCK		400.00		57,493.90
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'278865100	ECOLAB INC	EQUITY	COMMON STOCK		18,700.00		2,100,971.18
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK		53,000.00		2,801,349.26
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'053332102	AUTOZONE INC	EQUITY	COMMON STOCK		3,500.00		2,550,631.18
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK		47,735.00		6,779,592.34
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK		18,670.00		2,732,309.13
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'337738108	FISERV INC	EQUITY	COMMON STOCK		42,548.00		3,822,422.98
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'693506107	PPG INDUSTRIES INC	EQUITY	COMMON STOCK		300.00		29,120.21
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK		18,800.00		1,269,022.72
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'552953101	MGM RESORTS INTERNATIONAL	EQUITY	COMMON STOCK		83,200.00		1,856,778.29
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK		54,294.00		6,273,866.17
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'918204108	VF CORP	EQUITY	COMMON STOCK		3,800.00		232,354.64
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'235851102	DANAHER CORP W/D	EQUITY	COMMON STOCK		144,732.00		13,204,293.41
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'00971T101	AKAMAI TECHNOLOGIES INC	EQUITY	COMMON STOCK		6,400.00		330,858.08
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'855244109	STARBUCKS CORP	EQUITY	COMMON STOCK		98,246.00		5,793,107.89
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		1,1		

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Basis		1
								Shares/Par Value	%	
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'64110L106	NETFLIX INC	EQUITY	COMMON STOCK		46,600.00		5,235,575.23
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'171798101	CIMAREX ENERGY CO	EQUITY	COMMON STOCK		4,600.00		403,856.04
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'143130102	CARMAX INC	EQUITY	COMMON STOCK		6,400.00		339,281.98
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK		4,511.00		241,400.59
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK		11,171.00		13,989,867.49
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'46120E602	INTUITIVE SURGICAL INC	EQUITY	COMMON STOCK		5,800.00		3,111,546.38
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK		13,999.00		4,212,532.79
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'22943F100	CTRP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS		46,600.00		2,120,687.19
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'79466L302	SALESFORCE.COM INC	EQUITY	COMMON STOCK		87,488.00		6,737,409.54
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'517834107	LAS VEGAS SANDS CORP	EQUITY	COMMON STOCK		1,245.00		53,612.78
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK		1,000.00		92,254.27
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'044209104	ASHLAND INC	EQUITY	COMMON STOCK		11,000.00		1,109,664.07
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		15,203.00		2,823,003.39
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK		15,161.00		1,584,818.38
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'451734107	IHS INC CLASS A	EQUITY	COMMON STOCK		4,600.00		535,116.02
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	COMMON STOCK		106,034.00		3,615,165.26
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'169656105	CHIPOTLE MEXICAN GRILL INC	EQUITY	COMMON STOCK		2,028.00		955,876.63
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'57636Q104	MASTERCARD INC CLASS A	EQUITY	COMMON STOCK		117,060.00		11,194,829.43
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'410345102	HANESBRANDS INC	EQUITY	COMMON STOCK		104,200.00		3,012,217.84
12/31/2015	JJ4B	J.P. MORGAN	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK		195,741.00		9,949,942.08
12/31/2015	JJ4B	J.P. MORGAN	'61945C103	MOSAIC CO/THE	EQUITY	COMMON STOCK		49,120.00		1,331,185.12
12/31/2015	JJ4B	J.P. MORGAN	'74340W103	PROLOGIS INC	EQUITY	REAL ESTATE INV TRST		35,770.00		1,508,019.82
12/31/2015	JJ4B	J.P. MORGAN	'56585A102	MARATHON PETROLEUM CORP	EQUITY	COMMON STOCK		23,720.00		1,207,836.29
12/31/2015	JJ4B	J.P. MORGAN	'751212101	RALPH LAUREN CORP	EQUITY	COMMON STOCK		6,830.00		747,904.35
12/31/2015	JJ4B	J.P. MORGAN	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK		86,400.00		8,882,247.47
12/31/2015	JJ4B	J.P. MORGAN	'609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	COMMON STOCK		69,000.00		3,039,086.70
12/31/2015	JJ4B	J.P. MORGAN	'25278X109	DIAMONDBACK ENERGY INC	EQUITY	COMMON STOCK		15,270.00		1,003,444.95
12/31/2015	JJ4B	J.P. MORGAN	'05463D100	AXIALL CORP	EQUITY	COMMON STOCK		30,370.00		459,403.09
12/31/2015	JJ4B	J.P. MORGAN	'872590104	T MOBILE US INC	EQUITY	COMMON STOCK		34,930.00		1,342,226.56
12/31/2015	JJ4B	J.P. MORGAN	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK		260,800.00		6,957,700.79
12/31/2015	JJ4B	J.P. MORGAN	'90130A200	TWENTY FIRST CENTURY FOX B	EQUITY	COMMON STOCK		51,760.00		1,384,427.78
12/31/2015	JJ4B	J.P. MORGAN	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK		16,570.00		4,170,918.71
12/31/2015	JJ4B	J.P. MORGAN	'G0176J109	ALLEGION PLC	EQUITY	COMMON STOCK		4,720.00		305,624.10
12/31/2015	JJ4B	J.P. MORGAN	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK		31,463.00		9,657,807.57
12/31/2015	JJ4B	J.P. MORGAN	'198280109	COLUMBIA PIPELINE GROUP	EQUITY	COMMON STOCK		158,050.00		3,104,937.71
12/31/2015	JJ4B	J.P. MORGAN	'78469X107	SPX FLOW INC	EQUITY	COMMON STOCK		6,110.00		167,505.64
12/31/2015	JJ4B	J.P. MORGAN	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		16,404.00		12,227,882.69
12/31/2015	JJ4B	J.P. MORGAN	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		8,327.00		6,363,589.25
12/31/2015	JJ4B	J.P. MORGAN	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		177,100.00		2,644,177.13
12/31/2015	JJ4B	J.P. MORGAN	'40434L105	HP INC	EQUITY	COMMON STOCK		175,500.00		2,041,066.80
12/31/2015	JJ4B	J.P. MORGAN	'H1467J104	CHUBB LTD	EQUITY	COMMON STOCK		146,200.00		16,780,484.08
12/31/2015	JJ8P	PRIMECAP	'74005P104	PRAXAIR INC	EQUITY	COMMON STOCK		18,000.00		1,810,509.71
12/31/2015	JJ8P	PRIMECAP	'941848103	WATERS CORP	EQUITY	COMMON STOCK		7,000.00		925,351.98
12/31/2015	JJ4B	J.P. MORGAN	'124857202	CBS CORP CLASS B NON VOTING	EQUITY	COMMON STOCK		55,420.00		2,565,620.15
12/31/2015	JJ8P	PRIMECAP	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK		98,150.00		5,240,806.77
12/31/2015	JJ4B	J.P. MORGAN	'87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	COMMON STOCK		15,810.00		539,032.41
12/31/2015	JJ8P	PRIMECAP	'002824100	ABBOTT LABORATORIES	EQUITY	COMMON STOCK		138,524.00		6,110,777.55
12/31/2015	JJ4B	J.P. MORGAN	'31620M106	FIDELITY NATIONAL INFO SERV	EQUITY	COMMON STOCK		60,630.00		3,609,014.18
12/31/2015	JJ8P	PRIMECAP	'260543103	DOW CHEMICAL CO W/D	EQUITY	COMMON STOCK		26,100.00		1,319,797.93
12/31/2015	JJ8P	PRIMECAP	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK		122,625.00		6,678,961.91
12/31/2015	JJ8P	PRIMECAP	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK		322,793.00		17,378,500.71
12/31/2015	JJ8P	PRIMECAP	'458140100	INTEL CORP	EQUITY	COMMON STOCK		231,025.00		7,817,656.81
12/31/2015	JJ8P	PRIMECAP	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK		357,809.00		29,614,275.40
12/31/2015	JJ8P	PRIMECAP	'032654105	ANALOG DEVICES INC	EQUITY	COMMON STOCK		29,000.00		1,575,827.10
12/31/2015	JJ8P	PRIMECAP	'075896100	BED BATH + BEYOND INC	EQUITY	COMMON STOCK		25,500.00		1,208,553.54
12/31/2015	JJ8P	PRIMECAP	'911312106	UNITED PARCEL SERVICE CL B	EQUITY	COMMON STOCK		21,200.00		2,003,893.99
12/31/2015	JJ8P	PRIMECAP	'244199105	DEERE + CO	EQUITY	COMMON STOCK		29,600.00		2,217,552.21
12/31/2015	JJ8P	PRIMECAP	'149123101	CATERPILLAR INC	EQUITY	COMMON STOCK		58,400.00		3,898,473.74
12/31/2015	JJ8P	PRIMECAP	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK		113,700.00		6,009,686.99
12/31/2015	JJ8P	PRIMECAP	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK		30,520.00		2,091,014.95
12/31/2015	JJ8P	PRIMECAP	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK		8,200.00		1,164,609.98
12/31/2015	JJ8P	PRIMECAP	'219350105	CORNING INC	EQUITY	COMMON STOCK		112,700.00		2,023,617.86
12/31/2015	JJ8P	PRIMECAP	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK		69,300.00		10,141,886.61
12/31/2015	JJ8P	PRIMECAP	'482480100	KLA TENCOR CORP	EQUITY	COMMON STOCK		43,900.00		2,990,469.53
12/31/2015	JJ8P	PRIMECAP	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK		69,650.00		3,419,709.49
12/31/2015	JJ8P	PRIMECAP	'773903109	ROCKWELL AUTOMATION INC	EQUITY	COMMON STOCK		19,500.00		1,965,407.89
12/31/2015	JJ8P	PRIMECAP	'844741108	SOUTHWEST AIRLINES CO	EQUITY	COMMON STOCK		485,081.00		20,517,133.56
12/31/2015	JJ8P	PRIMECAP	'872540109	TXI COMPANIES INC	EQUITY	COMMON STOCK		33,900.00		2,361,215.25
12/31/2015	JJ8P	PRIMECAP	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK		17,200.00		1,161,020.78
12/31/2015	JJ8P	PRIMECAP	'466313103	JABIL CIRCUIT INC	EQUITY	COMMON STOCK		65,000.00		1,487,000.93
12/31/2015	JJ8P	PRIMECAP	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK		411,365.00		13,305,998.33
12/31/2015	JJ8P	PRIMECAP	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK		195,000.00		17,993,413.61
12/31/2015	JJ8P	PRIMECAP	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS		44,500.00		1,763,729.37
12/31/2015	JJ8P	PRIMECAP	'66987V109	NOVARTIS AG SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS		107,800.00		9,110,612.15
12/31/2015	JJ8P	PRIMECAP	'835699307	SONY CORP SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS		282,900.00		6,838,690.62
12/31/2015	JJ8P	PRIMECAP	'469814107	JACOBS ENGINEERING GROUP INC	EQUITY	COMMON STOCK		96,200.00		3,964,016.31
12/31/2015	JJ8P	PRIMECAP	'N72482107	QIAGEN N.V.	EQUITY	COMMON STOCK		108,400.00		2,944,101.74
12/31/2015	JJ8P	PRIMECAP	'45167R104	IDEX CORP	EQUITY	COMMON STOCK		16,000.00		1,204,020.39
12/31/2015	JJ8P	PRIMECAP	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK		90,700.00		3,724,910.57
12/31/2015	JJ8P	PRIMECAP	'637071101	NATIONAL OILWELL VARCO INC	EQUITY	COMMON STOCK		14,300.00		470,413.29
12/31/2015	JJ8P	PRIMECAP	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		53,985,354.63		53,027,890.94
12/31/2015	JJ8P	PRIMECAP	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK		6,500.00		1,225,514.79
12/31/2015	JJ8P	PRIMECAP	'61166W101	MONSANTO CO	EQUITY	COMMON STOCK		58,600.00		5,670,879.45
12/31/2015	JJ8P	PRIMECAP	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK		199,400.00		12,932,868.06
12/31/2015	JJ8P	PRIMECAP	'902973304	US BANCORP	EQUITY	COMMON STOCK		8,950.00		375,123.33
12/31/2015	JJ8P	PRIMECAP	'812578102	SEATTLE GENETICS INC	EQUITY	COMMON STOCK		27,650.00		1,218,923.30
12/31/2015	JJ8P	PRIMECAP	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK		6,000.00		604,623.02
12/31/2015	JJ8P	PRIMECAP	'477143101	JETBLUE AIRWAYS CORP	EQUITY	COMMON STOCK		141,300.00		3,143,683.13
12/31/2015	JJ8P	PRIMECAP	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS		6,425.00		269,166.22
12/31/2015	JJ8P	PRIMECAP	'143130102	CARMAX INC	EQUITY	COMMON STOCK		191,800.00		10,167,856.70
12/31/2015	JJ8P	PRIMECAP	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS		527,500.00		4,979,368.27
12/31/2015	JJ8P	PRIMECAP	'228368106	CROWN HOLDINGS INC	EQUITY	COMMON STOCK		700.00		34,860.56
12/31/2015	JJ8P	PRIMECAP	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK		194,675.00		10,417,791.90
12/31/2015	JJ8P	PRIMECAP	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK		83,700.00		25,186,727.21
12/31/2015	JJ8P	PRIMECAP	'64126X201	NEUSTAR INC CLASS A	EQUITY	COMMON STOCK		54,240.00		1,277,074.14
12/31/2015	JJ8P	PRIMECAP	'12541W209	C.H. ROBINSON WORLDWIDE INC	EQUITY	COMMON STOCK		14,300.00		871,156.53
12/31/2015	JJ8P	PRIMECAP	'67020Y100	NUANCE COMMUNICATIONS INC	EQUITY	COMMON STOCK		251,800.00		4,919,476.66
12/31/2015	JJ8P	PRIMECAP	'00206R102	AT-T INC	EQUITY	COMMON STOCK		126,546.00		4,277,219.03
12/31/2015	JJ8P	PRIMECAP	'225223304	CRAY INC	EQUITY	COMMON STOCK		41,950.00		1,337,134.40
12/31/2015	JJ8P	PRIMECAP	'01748X102	ALLEGiant TRAVEL CO	EQUITY	COMMON STOCK		20,800.00		3,428,951.37
12/31/2015	JJ8P	PRIMECAP	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK		114,700.00		5,711,025.57
12/31/2015	JJ8P	PRIMECAP	'928563402	VMWARE INC CLASS A	EQUITY	COMMON STOCK		14,600.00		811,273.76
12/31/2015	JJ8P	PRIMECAP	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		93,800.00		7,145,177.74
12/31/2015	JJ8P	PRIMECAP	'64110D104	NETAPP INC	EQUITY	COMMON STOCK		284,252.00		7,407,457.61
12/31/2015	JJ8P	PRIMECAP	'00507V109	ACTIVISION BLIZZARD INC						

									Basis		1
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	%		98.23%
12/31/2015	JJ8P	PRIMECAP	'88160R101	TESLA MOTORS INC	EQUITY	COMMON STOCK		7,000.00			1,650,272.92
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'53578A108	LINKEDIN CORP A	EQUITY	COMMON STOCK		14,000.00			3,095,232.94
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'693656100	PVH CORP	EQUITY	COMMON STOCK		1,000.00			72,343.77
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK		9,700.00			816,832.40
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'03027X100	AMERICAN TOWER CORP	EQUITY	REAL ESTATE INV TRST		71,089.00			6,769,843.27
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK		146,976.00			15,109,689.85
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'81762P102	SERVICENOW INC	EQUITY	COMMON STOCK		29,900.00			2,542,241.66
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'00287Y109	ABBVIE INC	EQUITY	COMMON STOCK		4,000.00			232,757.37
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK		44,800.00			2,578,719.03
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'98978V103	ZOETIS INC	EQUITY	COMMON STOCK		7,400.00			348,318.81
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'501797104	L BRANDS INC	EQUITY	COMMON STOCK		15,100.00			1,421,220.65
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'872590104	T MOBILE US INC	EQUITY	COMMON STOCK		5,800.00			222,871.86
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK		17,650.00			4,442,770.99
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK		135,700.00			5,644,970.26
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'43300A104	HILTON WORLDWIDE HOLDINGS IN	EQUITY	COMMON STOCK		98,573.00			2,072,049.58
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'G97822103	PERRIGO CO PLC	EQUITY	COMMON STOCK		300.00			42,640.10
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'BMMV2K903	TENCENT HOLDINGS LTD	EQUITY	COMMON STOCK		281,900.00			5,455,724.11
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'47215P106	JD.COM INC ADR	EQUITY	DEPOSITORY RECEIPTS		15,700.00			497,576.34
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS		73,080.00			5,833,876.01
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'036752103	ANTHEM INC	EQUITY	COMMON STOCK		27,000.00			3,698,107.52
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK		48,000.00			4,014,946.72
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		16,153.00			1,220,452.45
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK		36,148.00			11,095,904.01
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'61174X109	MONSTER BEVERAGE CORP	EQUITY	COMMON STOCK		2,100.00			307,268.01
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK		16,200.00			576,039.12
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		24,433.00			18,212,866.24
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		14,778.00			11,293,517.71
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'32008D106	FIRST DATA CORP CLASS A	EQUITY	COMMON STOCK		19,800.00			311,570.33
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'N3167J106	FERRARI NV	EQUITY	COMMON STOCK		1,900.00			89,582.51
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	COMMON STOCK		38,000.00			3,794,192.62
12/31/2015	JJ9N	T ROWE PRICE LG CAP GROWTH	'07177M103	BAXALTA INC	EQUITY	COMMON STOCK		5,800.00			222,359.12
12/31/2015	JJ8P	PRIMECAP	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK		139,250.00			7,837,512.05
12/31/2015	JJ8P	PRIMECAP	'N07059210	ASML HOLDING NV NY REG SHS	EQUITY	DEPOSITORY RECEIPTS		41,280.00			3,599,434.74
12/31/2015	JJ8P	PRIMECAP	'00287Y109	ABBVIE INC	EQUITY	COMMON STOCK		27,124.00			1,578,327.71
12/31/2015	JJ8P	PRIMECAP	'896047503	TRIBUNE MEDIA CO A	EQUITY	COMMON STOCK		97,300.00			3,231,367.90
12/31/2015	JJ8P	PRIMECAP	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK		13,300.00			765,557.21
12/31/2015	JJ8P	PRIMECAP	'501797104	L BRANDS INC	EQUITY	COMMON STOCK		151,990.00			14,305,385.89
12/31/2015	JJ8P	PRIMECAP	'N22035104	CONSTELLUM NV CLASS A	EQUITY	COMMON STOCK		105,000.00			794,160.75
12/31/2015	JJ8P	PRIMECAP	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK		201,525.00			8,383,217.62
12/31/2015	JJ8P	PRIMECAP	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS		75,700.00			6,043,027.01
12/31/2015	JJ8P	PRIMECAP	'49338L103	KEYSIGHT TECHNOLOGIES IN	EQUITY	COMMON STOCK		55,050.00			1,531,906.62
12/31/2015	JJ8P	PRIMECAP	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK		98,125.00			7,413,910.54
12/31/2015	JJ8P	PRIMECAP	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK		20,600.00			732,494.19
12/31/2015	JJ8P	PRIMECAP	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK		15,937.00			11,879,771.18
12/31/2015	JJ8P	PRIMECAP	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK		15,700.00			11,998,120.72
12/31/2015	JJ8P	PRIMECAP	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK		311,280.00			4,647,540.70
12/31/2015	JJ8P	PRIMECAP	'40434L105	HP INC	EQUITY	COMMON STOCK		342,955.00			3,988,570.17
12/31/2015	JJ8P	PRIMECAP	'88105A106	TERRAVIA HOLDINGS INC	EQUITY	COMMON STOCK		162,050.00			394,756.34
12/31/2015	JJ8P	PRIMECAP	'89703P107	TRONC INC	EQUITY	COMMON STOCK		3,925.00			35,546.67
12/31/2015	JJ8P	PRIMECAP	'09228F103	BLACKBERRY LTD	EQUITY	COMMON STOCK		576,600.00			5,255,947.40
12/31/2015	JJ8P	PRIMECAP	'00766T100	AECOM	EQUITY	COMMON STOCK		69,400.00			2,047,119.52
12/31/2015	JJ4B	J.P. MORGAN	'42809H107	HESS CORP	EQUITY	COMMON STOCK		11,850.00			564,299.10
12/31/2015	JJ4B	J.P. MORGAN	'57636Q104	MASTERCARD INC CLASS A	EQUITY	COMMON STOCK		34,760.00			3,324,212.12
12/31/2015	JJ4B	J.P. MORGAN	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK		66,494.00			3,310,801.52
12/31/2015	JJ4B	J.P. MORGAN	'254709108	DISCOVER FINANCIAL SERVICES	EQUITY	COMMON STOCK		56,450.00			2,973,165.96
12/31/2015	JJ4B	J.P. MORGAN	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK		9,280.00			846,457.29
12/31/2015	JJ4B	J.P. MORGAN	'G491BT108	INVESCO LTD	EQUITY	COMMON STOCK		51,763.00			1,702,288.96
12/31/2015	JJ4B	J.P. MORGAN	'25470M109	DISH NETWORK CORP A	EQUITY	COMMON STOCK		53,220.00			2,989,147.99
12/31/2015	JJ4B	J.P. MORGAN	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK		27,650.00			2,387,601.33
12/31/2015	JJ4B	J.P. MORGAN	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK		74,270.00			5,657,487.75
12/31/2015	JJ4B	J.P. MORGAN	'26884L109	EQT CORP	EQUITY	COMMON STOCK		51,590.00			2,641,688.76
12/31/2015	JJ4B	J.P. MORGAN	'88732J207	TIME WARNER CABLE	EQUITY	COMMON STOCK		3,250.00			592,469.95
12/31/2015	JJ4B	J.P. MORGAN	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK		189,298.00			12,024,783.96
12/31/2015	JJ4B	J.P. MORGAN	'G47791101	INGERSOLL RAND PLC	EQUITY	COMMON STOCK		26,900.00			1,460,922.80
12/31/2015	JJ4B	J.P. MORGAN	'Y0486S104	AVAGO TECHNOLOGIES LTD	EQUITY	COMMON STOCK		101,124.00			14,417,822.55
12/31/2015	JJ4B	J.P. MORGAN	'G1151C101	ACCENTURE PLC CL A	EQUITY	COMMON STOCK		72,260.00			7,417,245.33
12/31/2015	JJ4B	J.P. MORGAN	'16117M305	CHARTER COMMUNICATION A	EQUITY	COMMON STOCK		23,380.00			4,204,953.98
12/31/2015	JJ4B	J.P. MORGAN	'854502101	STANLEY BLACK + DECKER INC	EQUITY	COMMON STOCK		34,630.00			3,630,507.99
12/31/2015	JJ4B	J.P. MORGAN	'G98290102	XL GROUP PLC	EQUITY	COMMON STOCK		16,170.00			622,304.37
12/31/2015	JJ4B	J.P. MORGAN	'N6596X109	NXP SEMICONDUCTORS NV	EQUITY	COMMON STOCK		33,400.00			2,764,042.85
12/31/2015	JJ4B	J.P. MORGAN	'91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	COMMON STOCK		14,240.00			1,421,823.76
12/31/2015	JJ4B	J.P. MORGAN	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK		92,907.00			5,229,154.27
12/31/2015	JJ4B	J.P. MORGAN	'370023103	GENERAL GROWTH PROPERTIES	EQUITY	REAL ESTATE INV TRST		21,450.00			573,303.03
12/31/2015	JJ4B	J.P. MORGAN	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK		470,730.00			15,725,588.42
12/31/2015	JJ4B	J.P. MORGAN	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK		73,620.00			4,672,227.16
									117,093,354.15		2,316,845,654.69
				JJ4C-1	Salaried	2,318,029,998.65	98.23%				
				JJ4C-2	Union	14,723,533.45	0.62%				
				JJ4C-8	Puerto Rico	27,130,470.35	1.15%				
						2,359,884,002.45	100.00%				

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	J&J Type	Investment Type Name	Shares/Par Value	Basis		1
									%	98.34%	
12/31/2015	JJ8M	T ROWE PRICE	'74587V107	PUMA BIOTECHNOLOGY INC	EQUITY		COMMON STOCK	16,700.00			1,287,562.95
12/31/2015	JJ8M	T ROWE PRICE	'76169B102	REXNORD CORP	EQUITY		COMMON STOCK	56,996.00			1,015,636.99
12/31/2015	JJ8M	T ROWE PRICE	'34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY		COMMON STOCK	46,700.00			572,230.31
12/31/2015	JJ8M	T ROWE PRICE	'848637104	SPLUNK INC	EQUITY		COMMON STOCK	20,900.00			1,208,741.42
12/31/2015	JJ8M	T ROWE PRICE	'743424103	PROOFPOINT INC	EQUITY		COMMON STOCK	21,100.00			1,348,958.41
12/31/2015	JJ8M	T ROWE PRICE	'31660B101	FIESTA RESTAURANT GROUP	EQUITY		COMMON STOCK	15,100.00			498,944.41
12/31/2015	JJ8M	T ROWE PRICE	'69327R101	PDC ENERGY INC	EQUITY		COMMON STOCK	14,300.00			750,672.57
12/31/2015	JJ8M	T ROWE PRICE	'81762P102	SERVICENOW INC	EQUITY		COMMON STOCK	59,890.00			5,098,090.02
12/31/2015	JJ8M	T ROWE PRICE	'53071M880	LIBERTY VENTURES SER A	EQUITY		COMMON STOCK	87,800.00			3,894,962.51
12/31/2015	JJ8M	T ROWE PRICE	'825690100	SHUTTERSTOCK INC	EQUITY		COMMON STOCK	101,300.00			3,221,702.24
12/31/2015	JJ8M	T ROWE PRICE	'45845P108	INTERCEPT PHARMACEUTICALS IN	EQUITY		COMMON STOCK	2,250.00			330,463.64
12/31/2015	JJ8M	T ROWE PRICE	'25278X109	DIAMONDBACK ENERGY INC	EQUITY		COMMON STOCK	27,100.00			1,782,917.91
12/31/2015	JJ8M	T ROWE PRICE	'96208T104	WEX INC	EQUITY		COMMON STOCK	21,900.00			1,903,848.20
12/31/2015	JJ8M	T ROWE PRICE	'761283100	RESTORATION HARDWARE HOLDING	EQUITY		COMMON STOCK	91,600.00			7,156,906.01
12/31/2015	JJ8M	T ROWE PRICE	'G72800108	PROTHENA CORP PLC	EQUITY		COMMON STOCK	22,600.00			1,513,753.84
12/31/2015	JJ8M	T ROWE PRICE	'109194100	BRIGHT HORIZONS FAMILY SOLUT	EQUITY		COMMON STOCK	54,200.00			3,560,505.72
12/31/2015	JJ8M	T ROWE PRICE	'87336U105	TABLEAU SOFTWARE INC CL A	EQUITY		COMMON STOCK	9,400.00			870,977.41
12/31/2015	JJ8M	T ROWE PRICE	'57063L107	MARKETO INC	EQUITY		COMMON STOCK	66,500.00			1,877,546.82
12/31/2015	JJ8M	T ROWE PRICE	'85208M102	SPROUTS FARMERS MARKET INC	EQUITY		COMMON STOCK	140,500.00			3,673,927.65
12/31/2015	JJ8M	T ROWE PRICE	'122017106	BURLINGTON STORES INC	EQUITY		COMMON STOCK	100,200.00			4,227,279.39
12/31/2015	JJ8M	T ROWE PRICE	'75524W108	RE/MAX HOLDINGS INC CL A	EQUITY		COMMON STOCK	24,600.00			902,360.09
12/31/2015	JJ8M	T ROWE PRICE	'29272B105	ENDURANCE INTERNATIONAL GROU	EQUITY		COMMON STOCK	286,700.00			3,081,653.42
12/31/2015	JJ8M	T ROWE PRICE	'31680Q104	58.COM INC ADR	EQUITY		DEPOSITORY RECEIPTS	28,300.00			1,835,705.55
12/31/2015	JJ8M	T ROWE PRICE	'M98068105	WIX.COM LTD	EQUITY		COMMON STOCK	94,400.00			2,111,977.73
12/31/2015	JJ8M	T ROWE PRICE	'90400D108	ULTRAGENYX PHARMACEUTICAL IN	EQUITY		COMMON STOCK	7,600.00			838,426.44
12/31/2015	JJ8M	T ROWE PRICE	'400110102	GRUBHUB INC	EQUITY		COMMON STOCK	132,800.00			3,160,453.32
12/31/2015	JJ8M	T ROWE PRICE	'98936J101	ZENDESK INC	EQUITY		COMMON STOCK	87,700.00			2,280,326.23
12/31/2015	JJ8M	T ROWE PRICE	'701877102	PARSLEY ENERGY INC CLASS A	EQUITY		COMMON STOCK	53,900.00			977,959.96
12/31/2015	JJ8M	T ROWE PRICE	'006855100	ADEPTUS HEALTH INC CLASS A	EQUITY		COMMON STOCK	20,700.00			1,109,844.49
12/31/2015	JJ8M	T ROWE PRICE	'81761R109	SERVICEMASTER GLOBAL HOLDING	EQUITY		COMMON STOCK	72,200.00			2,786,134.86
12/31/2015	JJ8M	T ROWE PRICE	'59408Q106	MICHAELS COS INC/THE	EQUITY		COMMON STOCK	127,100.00			2,763,568.49
12/31/2015	JJ8M	T ROWE PRICE	'148806102	CATALENT INC	EQUITY		COMMON STOCK	82,800.00			2,038,107.68
12/31/2015	JJ8M	T ROWE PRICE	'531465102	LIBERTY TRIPADVISOR HDG A	EQUITY		COMMON STOCK	97,500.00			2,909,083.12
12/31/2015	JJ8M	T ROWE PRICE	'25456K101	DIPLOMAT PHARMACY INC	EQUITY		COMMON STOCK	77,100.00			2,594,599.45
12/31/2015	JJ8M	T ROWE PRICE	'31572Q808	FIBROGEN INC	EQUITY		COMMON STOCK	5,717.00			171,307.58
12/31/2015	JJ8M	T ROWE PRICE	'64829B100	NEW RELIC INC	EQUITY		COMMON STOCK	51,000.00			1,827,112.49
12/31/2015	JJ8M	T ROWE PRICE	'84652J103	SPARK THERAPEUTICS INC	EQUITY		COMMON STOCK	19,000.00			846,610.40
12/31/2015	JJ8M	T ROWE PRICE	'98954M101	ZILLOW GROUP INC A	EQUITY		COMMON STOCK	117,900.00			3,019,191.94
12/31/2015	JJ8M	T ROWE PRICE	'29786A106	ETSY INC	EQUITY		COMMON STOCK	113,900.00			925,208.70
12/31/2015	JJ8M	T ROWE PRICE	'09627Y109	BLUEPRINT MEDICINES CORP	EQUITY		COMMON STOCK	4,500.00			116,563.94
12/31/2015	JJ8M	T ROWE PRICE	'09214X100	BLACK KNIGHT FINANCIAL CL A	EQUITY		COMMON STOCK	101,000.00			3,283,674.96
12/31/2015	JJ8M	T ROWE PRICE	'82509L107	SHOPIFY INC CLASS A	EQUITY		COMMON STOCK	8,400.00			213,125.26
12/31/2015	JJ8M	T ROWE PRICE	'G0750W104	AXOVANT SCIENCES LTD	EQUITY		COMMON STOCK	17,100.00			303,199.01
12/31/2015	JJ8M	T ROWE PRICE	'12685J105	CABLE ONE INC	EQUITY		COMMON STOCK	2,400.00			1,023,520.50
12/31/2015	JJ8M	T ROWE PRICE	'89400J107	TRANSUNION	EQUITY		COMMON STOCK	65,500.00			1,775,881.59
12/31/2015	JJ8M	T ROWE PRICE	'81750R102	SERES THERAPEUTICS INC	EQUITY		COMMON STOCK	4,700.00			162,187.42
12/31/2015	JJ8M	T ROWE PRICE	'98954M200	ZILLOW GROUP INC C	EQUITY		COMMON STOCK	192,800.00			4,451,855.51
12/31/2015	JJ8M	T ROWE PRICE	'74624M102	PURE STORAGE INC CLASS A	EQUITY		COMMON STOCK	234,178.00			3,585,672.69
12/31/2015	JJ8M	T ROWE PRICE	'749119103	QUOTIENT TECHNOLOGY INC	EQUITY		COMMON STOCK	65,400.00			438,629.73
12/31/2015	JJ8M	T ROWE PRICE	'00790T100	ADVANCED ACCELERATOR APP ADR	EQUITY		DEPOSITORY RECEIPTS	4,800.00			147,606.36
12/31/2015	JJ8M	T ROWE PRICE	'57665R106	MATCH GROUP INC	EQUITY		COMMON STOCK	40,700.00			542,337.51
12/31/2015	JJ8M	T ROWE PRICE	'G06242104	ATLIASSIAN CORP PLC CLASS A	EQUITY		COMMON STOCK	18,579.00			549,586.56
12/31/2015	JJ8M	T ROWE PRICE	'683745103	OPHTHOTECH CORP	EQUITY		COMMON STOCK	15,600.00			1,204,747.78
12/31/2015	JJ8M	T ROWE PRICE	'82966C103	SIRONA DENTAL SYSTEMS INC	EQUITY		COMMON STOCK	30,500.00			3,286,453.10
12/31/2015	JJ8M	T ROWE PRICE	'01748X102	ALLEGIANT TRAVEL CO	EQUITY		COMMON STOCK	32,300.00			5,330,992.30
12/31/2015	JJ8M	T ROWE PRICE	'G6583A102	NORD ANGLIA EDUCATION INC	EQUITY		COMMON STOCK	56,600.00			1,128,808.63
12/31/2015	JJ8M	T ROWE PRICE	'45252L103	IMMUNE DESIGN CORP	EQUITY		COMMON STOCK	700.00			13,822.85
12/31/2015	JJ8M	T ROWE PRICE	'079481107	BELLICUM PHARMACEUTICALS INC	EQUITY		COMMON STOCK	8,300.00			165,450.38
12/31/2015	JJ8R	DELAWARE	'743606105	PROSPERITY BANCSHARES INC	EQUITY		COMMON STOCK	11,400.00			536,554.06
12/31/2015	JJ8R	DELAWARE	'751452202	RAMCO GERSHENSON PROPERTIES	EQUITY		REAL ESTATE INV TRST	30,500.00			498,201.94
12/31/2015	JJ8R	DELAWARE	'59001A102	MERITAGE HOMES CORP	EQUITY		COMMON STOCK	24,900.00			832,312.56
12/31/2015	JJ8R	DELAWARE	'320209109	FIRST FINANCIAL BANCORP	EQUITY		COMMON STOCK	39,100.00			694,817.66
12/31/2015	JJ8R	DELAWARE	'919794107	VALLEY NATIONAL BANCORP	EQUITY		COMMON STOCK	81,300.00			787,522.04
12/31/2015	JJ8R	DELAWARE	'589433101	MEREDITH CORP	EQUITY		COMMON STOCK	9,035.00			384,282.15
12/31/2015	JJ8R	DELAWARE	'248019101	DELUXE CORP	EQUITY		COMMON STOCK	9,000.00			482,718.10
12/31/2015	JJ8R	DELAWARE	'320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY		COMMON STOCK	35,400.00			641,600.27
12/31/2015	JJ8R	DELAWARE	'95082P105	WESCO INTERNATIONAL INC	EQUITY		COMMON STOCK	5,600.00			240,550.68
12/31/2015	JJ8R	DELAWARE	'879369106	TELEFLEX INC	EQUITY		COMMON STOCK	5,200.00			672,202.11
12/31/2015	JJ8R	DELAWARE	'377316104	GLATFELTER	EQUITY		COMMON STOCK	20,100.00			364,496.12
12/31/2015	JJ8R	DELAWARE	'950755108	WERNER ENTERPRISES INC	EQUITY		COMMON STOCK	26,800.00			616,454.40
12/31/2015	JJ8R	DELAWARE	'101119105	BOSTON PRIVATE FINL HOLDING	EQUITY		COMMON STOCK	48,800.00			544,212.88
12/31/2015	JJ8R	DELAWARE	'359694106	H.B. FULLER CO.	EQUITY		COMMON STOCK	26,100.00			936,078.37
12/31/2015	JJ8R	DELAWARE	'105368203	BRANDYWINE REALTY TRUST	EQUITY		REAL ESTATE INV TRST	59,900.00			804,661.94
12/31/2015	JJ8R	DELAWARE	'529043101	LEXINGTON REALTY TRUST	EQUITY		REAL ESTATE INV TRST	73,800.00			580,607.03
12/31/2015	JJ8R	DELAWARE	'012653101	ALBEMARLE CORP	EQUITY		COMMON STOCK	12,500.00			688,512.02
12/31/2015	JJ8R	DELAWARE	'680665205	OLIN CORP	EQUITY		COMMON STOCK	48,400.00			821,527.47
12/31/2015	JJ8R	DELAWARE	'817565104	SERVICE CORP INTERNATIONAL	EQUITY		COMMON STOCK	31,500.00			806,034.79
12/31/2015	JJ8R	DELAWARE	'880349105	TENNECO INC	EQUITY		COMMON STOCK	12,300.00			555,326.43
12/31/2015	JJ8R	DELAWARE	'928298108	VISHAY INTERTECHNOLOGY INC	EQUITY		COMMON STOCK	69,300.00			821,213.76
12/31/2015	JJ8R	DELAWARE	'067806109	BARNES GROUP INC	EQUITY		COMMON STOCK	13,100.00			455,919.11
12/31/2015	JJ8R	DELAWARE	'149205106	CATO CORP CLASS A	EQUITY		COMMON STOCK	8,645.00			313,029.11
12/31/2015	JJ8R	DELAWARE	'17273K109	CIRCOR INTERNATIONAL INC	EQUITY		COMMON STOCK	5,500.00			227,979.72
12/31/2015	JJ8R	DELAWARE	'172755100	CIRRUS LOGIC INC	EQUITY		COMMON STOCK	16,600.00			482,067.08
12/31/2015	JJ8R	DELAWARE	'203607106	COMMUNITY BANK SYSTEM INC	EQUITY		COMMON STOCK	25,900.00			1,017,287.63
12/31/2015	JJ8R	DELAWARE	'283677854	EL PASO ELECTRIC CO	EQUITY		COMMON STOCK	15,400.00			583,065.56
12/31/2015	JJ8R	DELAWARE	'317923100	FINISH LINE/THE CL A	EQUITY		COMMON STOCK	11,600.00			206,249.24
12/31/2015	JJ8R	DELAWARE	'410120109	HANCOCK HOLDING CO	EQUITY		COMMON STOCK	35,900.00			888,614.92
12/31/2015	JJ8R	DELAWARE	'453836108	INDEPENDENT BANK CORP/MA	EQUITY		COMMON STOCK	8,100.00			370,561.81
12/31/2015	JJ8R	DELAWARE	'466032109	J + J SNACK FOODS CORP	EQUITY		COMMON STOCK	5,795.00			664,888.13
12/31/2015	JJ8R	DELAWARE	'628778102	N B T BANCORP INC	EQUITY		COMMON STOCK	31,900.00			874,619.97
12/31/2015	JJ8R	DELAWARE	'816300107	SELECTIVE INSURANCE GROUP	EQUITY		COMMON STOCK	36,900.00			1,218,549.00
12/31/2015	JJ8R	DELAWARE	'844895102	SOUTHWEST GAS CORP	EQUITY		COMMON STOCK	16,000.00			867,920.96

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	J&J Type	Investment Type Name	Shares/Par Value	Basis		1
									%	98.34%	
12/31/2015	JJ8R	DELAWARE	'853666105	STANDARD MOTOR PRODS	EQUITY		COMMON STOCK	11,172.00			418,043.55
12/31/2015	JJ8R	DELAWARE	'860630102	STIFEL FINANCIAL CORP	EQUITY		COMMON STOCK	17,600.00			733,169.78
12/31/2015	JJ8R	DELAWARE	'904708104	UNIFIRST CORP/MA	EQUITY		COMMON STOCK	5,400.00			553,346.82
12/31/2015	JJ8R	DELAWARE	'978097103	WOLVERINE WORLD WIDE INC	EQUITY		COMMON STOCK	20,100.00			330,299.90
12/31/2015	JJ8R	DELAWARE	'092113109	BLACK HILLS CORP	EQUITY		COMMON STOCK	11,300.00			515,956.47
12/31/2015	JJ8R	DELAWARE	'163072101	CHEESECAKE FACTORY INC/THE	EQUITY		COMMON STOCK	15,800.00			716,453.73
12/31/2015	JJ8R	DELAWARE	'262037104	DRIL QUIP INC	EQUITY		COMMON STOCK	7,100.00			413,557.61
12/31/2015	JJ8R	DELAWARE	'27579R104	EAST WEST BANCORP INC	EQUITY		COMMON STOCK	53,800.00			2,198,840.63
12/31/2015	JJ8R	DELAWARE	'371532102	GENESCO INC	EQUITY		COMMON STOCK	4,313.00			241,042.18
12/31/2015	JJ8R	DELAWARE	'497266106	KIRBY CORP	EQUITY		COMMON STOCK	7,300.00			377,754.50
12/31/2015	JJ8R	DELAWARE	'556269108	STEVEN MADDEN LTD	EQUITY		COMMON STOCK	14,500.00			430,921.74
12/31/2015	JJ8R	DELAWARE	'690732102	OWENS + MINOR INC	EQUITY		COMMON STOCK	21,100.00			746,585.50
12/31/2015	JJ8R	DELAWARE	'758750103	REGAL BELOIT CORP	EQUITY		COMMON STOCK	9,700.00			558,228.48
12/31/2015	JJ8R	DELAWARE	'783859101	S + T BANCORP INC	EQUITY		COMMON STOCK	17,503.00			530,494.72
12/31/2015	JJ8R	DELAWARE	'810186106	SCOTTS MIRACLE GRO CO CL A	EQUITY		COMMON STOCK	10,600.00			672,463.70
12/31/2015	JJ8R	DELAWARE	'880770102	TERADYNE INC	EQUITY		COMMON STOCK	34,800.00			707,384.69
12/31/2015	JJ8R	DELAWARE	'950810101	WESBANCO INC	EQUITY		COMMON STOCK	21,800.00			643,580.86
12/31/2015	JJ8R	DELAWARE	'286082102	ELECTRONICS FOR IMAGING	EQUITY		COMMON STOCK	19,600.00			900,908.57
12/31/2015	JJ8R	DELAWARE	'421946104	HEALTHCARE REALTY TRUST INC	EQUITY		REAL ESTATE INV TRST	23,700.00			660,051.06
12/31/2015	JJ8R	DELAWARE	'431284108	HIGHWOODS PROPERTIES INC	EQUITY		REAL ESTATE INV TRST	19,500.00			836,097.72
12/31/2015	JJ8R	DELAWARE	'576323109	MASTEC INC	EQUITY		COMMON STOCK	54,800.00			936,626.13
12/31/2015	JJ8R	DELAWARE	'939653101	WASHINGTON REIT	EQUITY		REAL ESTATE INV TRST	23,000.00			612,056.57
12/31/2015	JJ8R	DELAWARE	'947890109	WEBSTER FINANCIAL CORP	EQUITY		COMMON STOCK	38,000.00			1,389,778.90
12/31/2015	JJ8R	DELAWARE	'871607107	SYNOPSYS INC	EQUITY		COMMON STOCK	26,500.00			1,188,616.86
12/31/2015	JJ8R	DELAWARE	'109641100	BRINKER INTERNATIONAL INC	EQUITY		COMMON STOCK	8,600.00			405,530.01
12/31/2015	JJ8R	DELAWARE	'878237106	TECH DATA CORP	EQUITY		COMMON STOCK	14,000.00			913,905.36
12/31/2015	JJ8R	DELAWARE	'64115T104	NETSCOUT SYSTEMS INC	EQUITY		COMMON STOCK	18,700.00			564,567.56
12/31/2015	JJ8R	DELAWARE	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT		STIF-TYPE INSTRUMENT	2,232,770.95			2,195,735.95
12/31/2015	JJ8R	DELAWARE	'682189105	ON SEMICONDUCTOR CORP	EQUITY		COMMON STOCK	82,700.00			797,016.89
12/31/2015	JJ8R	DELAWARE	'703481101	PATTERSON UTI ENERGY INC	EQUITY		COMMON STOCK	36,800.00			545,739.14
12/31/2015	JJ8R	DELAWARE	'74267C106	PROASSURANCE CORP	EQUITY		COMMON STOCK	16,200.00			773,145.52
12/31/2015	JJ8R	DELAWARE	'918194101	VCA INC	EQUITY		COMMON STOCK	14,900.00			805,906.94
12/31/2015	JJ8R	DELAWARE	'85254C305	STAGE STORES INC	EQUITY		COMMON STOCK	10,301.00			92,285.55
12/31/2015	JJ8R	DELAWARE	'043436104	ASBURY AUTOMOTIVE GROUP	EQUITY		COMMON STOCK	5,200.00			344,871.13
12/31/2015	JJ8R	DELAWARE	'062540109	BANK OF HAWAII CORP	EQUITY		COMMON STOCK	18,300.00			1,131,977.19
12/31/2015	JJ8R	DELAWARE	'29355X107	ENPRO INDUSTRIES INC	EQUITY		COMMON STOCK	7,800.00			336,280.04
12/31/2015	JJ8R	DELAWARE	'45665Q103	INFINITY PROPERTY + CASUALTY	EQUITY		COMMON STOCK	7,600.00			614,581.98
12/31/2015	JJ8R	DELAWARE	'966387102	WHITING PETROLEUM CORP	EQUITY		COMMON STOCK	21,100.00			195,880.13
12/31/2015	JJ8R	DELAWARE	'025676206	AMERICAN EQUITY INVT LIFE HL	EQUITY		COMMON STOCK	31,200.00			737,300.12
12/31/2015	JJ8R	DELAWARE	'882681109	TEXAS ROADHOUSE INC	EQUITY		COMMON STOCK	14,600.00			513,579.56
12/31/2015	JJ8R	DELAWARE	'668074305	NORTHWESTERN CORP	EQUITY		COMMON STOCK	13,700.00			730,897.12
12/31/2015	JJ8R	DELAWARE	'498904200	KNOLL INC	EQUITY		COMMON STOCK	20,612.00			381,078.04
12/31/2015	JJ8R	DELAWARE	'218681104	CORE MARK HOLDING CO INC	EQUITY		COMMON STOCK	7,160.00			576,958.96
12/31/2015	JJ8R	DELAWARE	'404030108	H+E EQUIPMENT SERVICES INC	EQUITY		COMMON STOCK	32,400.00			556,957.91
12/31/2015	JJ8R	DELAWARE	'42330P107	HELIX ENERGY SOLUTIONS GROUP	EQUITY		COMMON STOCK	51,500.00			266,396.74
12/31/2015	JJ8R	DELAWARE	'483007704	KAISER ALUMINUM CORP	EQUITY		COMMON STOCK	9,100.00			748,678.21
12/31/2015	JJ8R	DELAWARE	'78709Y105	SAIA INC	EQUITY		COMMON STOCK	9,500.00			207,868.92
12/31/2015	JJ8R	DELAWARE	'02208R106	ALTRA INDUSTRIAL MOTION CORP	EQUITY		COMMON STOCK	21,770.00			536,935.23
12/31/2015	JJ8R	DELAWARE	'86800U104	SUPER MICRO COMPUTER INC	EQUITY		COMMON STOCK	21,300.00			513,403.53
12/31/2015	JJ8R	DELAWARE	'17243V102	CINEMARK HOLDINGS INC	EQUITY		COMMON STOCK	14,867.00			488,760.00
12/31/2015	JJ8R	DELAWARE	'111621306	BROCADE COMMUNICATIONS SYS	EQUITY		COMMON STOCK	63,300.00			571,455.39
12/31/2015	JJ8R	DELAWARE	'G9319H102	VALIDUS HOLDINGS LTD	EQUITY		COMMON STOCK	15,600.00			710,146.12
12/31/2015	JJ8R	DELAWARE	'56035L104	MAIN STREET CAPITAL CORP	EQUITY		COMMON STOCK	16,500.00			471,861.22
12/31/2015	JJ8R	DELAWARE	'74164F103	PRIMORIS SERVICES CORP	EQUITY		COMMON STOCK	29,300.00			634,772.43
12/31/2015	JJ8R	DELAWARE	'18538R103	CLEARWATER PAPER CORP	EQUITY		COMMON STOCK	10,700.00			479,090.29
12/31/2015	JJ8R	DELAWARE	'32055Y201	FIRST INTERSTATE BANCSYS A	EQUITY		COMMON STOCK	15,700.00			448,828.70
12/31/2015	JJ8R	DELAWARE	'78454L100	SM ENERGY CO	EQUITY		COMMON STOCK	21,300.00			411,812.05
12/31/2015	JJ8R	DELAWARE	'674215108	OASIS PETROLEUM INC	EQUITY		COMMON STOCK	50,100.00			363,112.46
12/31/2015	JJ8R	DELAWARE	'163893209	CHEMTURA CORP	EQUITY		COMMON STOCK	31,200.00			836,711.37
12/31/2015	JJ8R	DELAWARE	'866082100	SUMMIT HOTEL PROPERTIES INC	EQUITY		REAL ESTATE INV TRST	38,600.00			453,618.91
12/31/2015	JJ8R	DELAWARE	'88362T103	THERMON GROUP HOLDINGS INC	EQUITY		COMMON STOCK	21,700.00			361,073.85
12/31/2015	JJ8R	DELAWARE	'450911201	ITT CORP	EQUITY		COMMON STOCK	28,500.00			1,017,950.45
12/31/2015	JJ8R	DELAWARE	'097793103	BONANZA CREEK ENERGY INC	EQUITY		COMMON STOCK	24,700.00			128,009.88
12/31/2015	JJ8R	DELAWARE	'014491104	ALEXANDER + BALDWIN INC	EQUITY		COMMON STOCK	15,100.00			524,337.12
12/31/2015	JJ8R	DELAWARE	'57686G105	MATSON INC	EQUITY		COMMON STOCK	14,000.00			586,920.54
12/31/2015	JJ8R	DELAWARE	'08579W103	BERRY PLASTICS GROUP INC	EQUITY		COMMON STOCK	37,597.00			1,337,696.82
12/31/2015	JJ8R	DELAWARE	'69370C100	PTC INC	EQUITY		COMMON STOCK	21,100.00			718,572.98
12/31/2015	JJ8R	DELAWARE	'72348P104	PINNACLE FOODS INC	EQUITY		COMMON STOCK	13,900.00			580,404.44
12/31/2015	JJ8R	DELAWARE	'48019R108	JONES ENERGY INC A	EQUITY		COMMON STOCK	13,100.00			49,598.43
12/31/2015	JJ8R	DELAWARE	'20337X109	COMMSCOPE HOLDING CO INC	EQUITY		COMMON STOCK	33,030.00			840,962.37
12/31/2015	JJ8R	DELAWARE	'783754104	RYERSON HOLDING CORP	EQUITY		COMMON STOCK	23,300.00			107,006.15
12/31/2015	JJ8R	DELAWARE	'91843L103	VWR CORP	EQUITY		COMMON STOCK	22,636.00			630,195.78
12/31/2015	JJ8R	DELAWARE	'391416104	GREAT WESTERN BANCORP INC	EQUITY		COMMON STOCK	30,900.00			881,844.13
12/31/2015	JJ8R	DELAWARE	'296689102	ESSENDANT INC	EQUITY		COMMON STOCK	10,500.00			335,692.94
12/31/2015	JJ8R	DELAWARE	'G84720104	STERIS PLC	EQUITY		COMMON STOCK	9,725.00			720,528.50
12/31/2015	JJ8R	DELAWARE	'28140H203	EDUCATION REALTY TRUST INC	EQUITY		REAL ESTATE INV TRST	13,633.00			507,852.21
12/31/2015	JJ8R	DELAWARE	'460335201	INTL SPEEDWAY CORP CL A	EQUITY		COMMON STOCK	15,400.00			510,674.56
12/31/2015	JJ8R	DELAWARE	'405024100	HAEMONETICS CORP/MASS	EQUITY		COMMON STOCK	13,400.00			424,850.14
12/31/2015	JJ8N	GOLDMAN SACHS	'742962103	PRIVATEBANCORP INC	EQUITY		COMMON STOCK	91,431.00			3,688,290.03
12/31/2015	JJ8N	GOLDMAN SACHS	'29362U104	ENTEGRIS INC	EQUITY		COMMON STOCK	172,820.00			2,255,282.04
12/31/2015	JJ8N	GOLDMAN SACHS	'588056101	MERCER INTERNATIONAL INC	EQUITY		COMMON STOCK	23,197.00			206,450.69
12/31/2015	JJ8N	GOLDMAN SACHS	'004239109	ACADIA REALTY TRUST	EQUITY		REAL ESTATE INV TRST	90,846.00			2,961,592.36
12/31/2015	JJ8N	GOLDMAN SACHS	'511656100	LAKELAND FINANCIAL CORP	EQUITY		COMMON STOCK	16,077.00			737,077.61
12/31/2015	JJ8N	GOLDMAN SACHS	'743606105	PROSPERITY BANCSHARES INC	EQUITY		COMMON STOCK	49,537.00			2,331,515.65
12/31/2015	JJ8N	GOLDMAN SACHS	'320734106	FIRST OF LONG ISLAND CORP	EQUITY		COMMON STOCK	15,516.00			457,759.08
12/31/2015	JJ8N	GOLDMAN SACHS	'59001A102	MERITAGE HOMES CORP	EQUITY		COMMON STOCK	27,372.00			914,942.15
12/31/2015	JJ8N	GOLDMAN SACHS	'59151K108	METHANEX CORP	EQUITY		COMMON STOCK	3,994.00			129,655.08
12/31/2015	JJ8N	GOLDMAN SACHS	'059692103	BANCORPSOUTH INC	EQUITY		COMMON STOCK	100,176.00			2,363,359.96
12/31/2015	JJ8N	GOLDMAN SACHS	'97650W108	WINTRUST FINANCIAL CORP	EQUITY		COMMON STOCK	11,350.00			541,567.50
12/31/2015	JJ8N	GOLDMAN SACHS	'M81873107	RADWARE LTD	EQUITY		COMMON STOCK	61,134.00			922,240.33
12/31/2015	JJ8N	GOLDMAN SACHS	'320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY		COMMON STOCK	54,964.00			996,184.10
12/31/2015	JJ8N	GOLDMAN SACHS	'95082P105	WESCO INTERNATIONAL INC	EQUITY		COMMON STOCK	19,693.00			845,922.25

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	J&J Type	Investment Type Name	Shares/Par Value	Basis		1
									%	98.34%	
12/31/2015	JJ8N	GOLDMAN SACHS	'12709P103	CABOT MICROELECTRONICS CORP	EQUITY		COMMON STOCK	19,109.00			822,715.46
12/31/2015	JJ8N	GOLDMAN SACHS	'46069S109	INTERSIL CORP A	EQUITY		COMMON STOCK	174,801.00			2,193,464.07
12/31/2015	JJ8N	GOLDMAN SACHS	'011311107	ALAMO GROUP INC	EQUITY		COMMON STOCK	15,961.00			817,774.87
12/31/2015	JJ8N	GOLDMAN SACHS	'201723103	COMMERCIAL METALS CO	EQUITY		COMMON STOCK	80,887.00			1,088,975.51
12/31/2015	JJ8N	GOLDMAN SACHS	'231561101	CURTISS WRIGHT CORP	EQUITY		COMMON STOCK	23,700.00			1,596,521.81
12/31/2015	JJ8N	GOLDMAN SACHS	'253922108	DIME COMMUNITY BANCSHARES	EQUITY		COMMON STOCK	27,497.00			472,945.46
12/31/2015	JJ8N	GOLDMAN SACHS	'42722X106	HERITAGE FINANCIAL CORP	EQUITY		COMMON STOCK	26,458.00			490,200.61
12/31/2015	JJ8N	GOLDMAN SACHS	'747316107	QUAKER CHEMICAL CORP	EQUITY		COMMON STOCK	11,522.00			875,424.13
12/31/2015	JJ8N	GOLDMAN SACHS	'000957100	ABM INDUSTRIES INC	EQUITY		COMMON STOCK	67,536.00			1,890,857.24
12/31/2015	JJ8N	GOLDMAN SACHS	'101119105	BOSTON PRIVATE FINL HOLDING	EQUITY		COMMON STOCK	94,662.00			1,055,661.47
12/31/2015	JJ8N	GOLDMAN SACHS	'179895107	CLARCOR INC	EQUITY		COMMON STOCK	21,847.00			1,067,356.10
12/31/2015	JJ8N	GOLDMAN SACHS	'190897108	COBIZ FINANCIAL INC	EQUITY		COMMON STOCK	41,474.00			547,349.06
12/31/2015	JJ8N	GOLDMAN SACHS	'37637Q105	GLACIER BANCORP INC	EQUITY		COMMON STOCK	69,951.00			1,825,017.85
12/31/2015	JJ8N	GOLDMAN SACHS	'84610H108	SOVRAN SELF STORAGE INC	EQUITY		REAL ESTATE INV TRST	22,924.00			2,419,170.81
12/31/2015	JJ8N	GOLDMAN SACHS	'216831107	COOPER TIRE + RUBBER	EQUITY		COMMON STOCK	26,102.00			971,573.38
12/31/2015	JJ8N	GOLDMAN SACHS	'451107106	IDACORP INC	EQUITY		COMMON STOCK	37,793.00			2,527,296.63
12/31/2015	JJ8N	GOLDMAN SACHS	'750236101	RADIAN GROUP INC	EQUITY		COMMON STOCK	136,365.00			1,795,640.67
12/31/2015	JJ8N	GOLDMAN SACHS	'902788108	UMB FINANCIAL CORP	EQUITY		COMMON STOCK	24,336.00			1,114,050.35
12/31/2015	JJ8N	GOLDMAN SACHS	'009128307	AIR METHODS CORP	EQUITY		COMMON STOCK	46,386.00			1,912,703.82
12/31/2015	JJ8N	GOLDMAN SACHS	'03232P405	AMSURG CORP	EQUITY		COMMON STOCK	17,828.00			1,332,453.79
12/31/2015	JJ8N	GOLDMAN SACHS	'067806109	BARNES GROUP INC	EQUITY		COMMON STOCK	40,381.00			1,405,379.36
12/31/2015	JJ8N	GOLDMAN SACHS	'203607106	COMMUNITY BANK SYSTEM INC	EQUITY		COMMON STOCK	38,556.00			1,514,383.85
12/31/2015	JJ8N	GOLDMAN SACHS	'207410101	CONMED CORP	EQUITY		COMMON STOCK	17,375.00			752,673.57
12/31/2015	JJ8N	GOLDMAN SACHS	'253798102	DIGI INTERNATIONAL INC	EQUITY		COMMON STOCK	4,026.00			45,055.93
12/31/2015	JJ8N	GOLDMAN SACHS	'29084Q100	EMCOR GROUP INC	EQUITY		COMMON STOCK	47,503.00			2,244,191.82
12/31/2015	JJ8N	GOLDMAN SACHS	'297425100	ESTERLINE TECHNOLOGIES CORP	EQUITY		COMMON STOCK	38,492.00			3,066,136.14
12/31/2015	JJ8N	GOLDMAN SACHS	'343873105	FLUSHING FINANCIAL CORP	EQUITY		COMMON STOCK	43,918.00			934,621.46
12/31/2015	JJ8N	GOLDMAN SACHS	'453836108	INDEPENDENT BANK CORP/MA	EQUITY		COMMON STOCK	28,075.00			1,284,385.55
12/31/2015	JJ8N	GOLDMAN SACHS	'466032109	J + J SNACK FOODS CORP	EQUITY		COMMON STOCK	8,540.00			979,835.13
12/31/2015	JJ8N	GOLDMAN SACHS	'483548103	KAMAN CORP	EQUITY		COMMON STOCK	43,348.00			1,739,688.92
12/31/2015	JJ8N	GOLDMAN SACHS	'610236101	MONRO MUFFLER BRAKE INC	EQUITY		COMMON STOCK	10,099.00			657,663.12
12/31/2015	JJ8N	GOLDMAN SACHS	'615394202	MOOG INC CLASS A	EQUITY		COMMON STOCK	30,225.00			1,801,253.64
12/31/2015	JJ8N	GOLDMAN SACHS	'29266S106	ENDOLOGIX INC	EQUITY		COMMON STOCK	143,630.00			1,398,351.31
12/31/2015	JJ8N	GOLDMAN SACHS	'844895102	SOUTHWEST GAS CORP	EQUITY		COMMON STOCK	43,003.00			2,332,700.33
12/31/2015	JJ8N	GOLDMAN SACHS	'860630102	STIFEL FINANCIAL CORP	EQUITY		COMMON STOCK	41,917.00			1,746,152.15
12/31/2015	JJ8N	GOLDMAN SACHS	'91879Q109	VAIL RESORTS INC	EQUITY		COMMON STOCK	21,375.00			2,690,407.72
12/31/2015	JJ8N	GOLDMAN SACHS	'929328102	WSFS FINANCIAL CORP	EQUITY		COMMON STOCK	26,628.00			847,389.35
12/31/2015	JJ8N	GOLDMAN SACHS	'942749102	WATTS WATER TECHNOLOGIES A	EQUITY		COMMON STOCK	35,145.00			1,716,696.99
12/31/2015	JJ8N	GOLDMAN SACHS	'980745103	WOODWARD INC	EQUITY		COMMON STOCK	15,598.00			761,748.43
12/31/2015	JJ8N	GOLDMAN SACHS	'035290105	ANIXTER INTERNATIONAL INC	EQUITY		COMMON STOCK	25,889.00			1,537,503.96
12/31/2015	JJ8N	GOLDMAN SACHS	'092113109	BLACK HILLS CORP	EQUITY		COMMON STOCK	38,029.00			1,736,399.00
12/31/2015	JJ8N	GOLDMAN SACHS	'126501105	CTS CORP	EQUITY		COMMON STOCK	55,618.00			964,827.97
12/31/2015	JJ8N	GOLDMAN SACHS	'126600105	CVB FINANCIAL CORP	EQUITY		COMMON STOCK	93,952.00			1,563,300.00
12/31/2015	JJ8N	GOLDMAN SACHS	'144577103	CARRIZO OIL + GAS INC	EQUITY		COMMON STOCK	58,744.00			1,708,825.14
12/31/2015	JJ8N	GOLDMAN SACHS	'32020R109	FIRST FINL BANKSHARES INC	EQUITY		COMMON STOCK	51,389.00			1,524,689.52
12/31/2015	JJ8N	GOLDMAN SACHS	'320817109	FIRST MERCHANTS CORP	EQUITY		COMMON STOCK	41,303.00			1,032,507.18
12/31/2015	JJ8N	GOLDMAN SACHS	'349853101	FORWARD AIR CORP	EQUITY		COMMON STOCK	48,287.00			2,042,375.56
12/31/2015	JJ8N	GOLDMAN SACHS	'361268105	G + K SERVICES INC CL A	EQUITY		COMMON STOCK	14,032.00			867,972.89
12/31/2015	JJ8N	GOLDMAN SACHS	'405217100	HAIN CELESTIAL GROUP INC	EQUITY		COMMON STOCK	12,861.00			510,839.57
12/31/2015	JJ8N	GOLDMAN SACHS	'457985208	INTEGRA LIFESCIENCES HOLDING	EQUITY		COMMON STOCK	22,156.00			1,476,824.40
12/31/2015	JJ8N	GOLDMAN SACHS	'536797103	LITHIA MOTORS INC CL A	EQUITY		COMMON STOCK	23,141.00			2,427,506.25
12/31/2015	JJ8N	GOLDMAN SACHS	'537008104	LITTELFUSE INC	EQUITY		COMMON STOCK	10,220.00			1,075,501.94
12/31/2015	JJ8N	GOLDMAN SACHS	'556269108	STEVEN MADDEN LTD	EQUITY		COMMON STOCK	18,488.00			549,440.07
12/31/2015	JJ8N	GOLDMAN SACHS	'563571108	MANITOWOC COMPANY INC	EQUITY		COMMON STOCK	104,596.00			1,578,917.34
12/31/2015	JJ8N	GOLDMAN SACHS	'577933104	MAXIMUS INC	EQUITY		COMMON STOCK	16,555.00			915,772.61
12/31/2015	JJ8N	GOLDMAN SACHS	'60740F105	MOBILE MINI INC	EQUITY		COMMON STOCK	45,774.00			1,401,309.04
12/31/2015	JJ8N	GOLDMAN SACHS	'646025106	NEW JERSEY RESOURCES CORP	EQUITY		COMMON STOCK	75,885.00			2,459,682.66
12/31/2015	JJ8N	GOLDMAN SACHS	'682159108	ON ASSIGNMENT INC	EQUITY		COMMON STOCK	27,661.00			1,222,738.29
12/31/2015	JJ8N	GOLDMAN SACHS	'729132100	PLEXUS CORP	EQUITY		COMMON STOCK	38,747.00			1,330,602.26
12/31/2015	JJ8N	GOLDMAN SACHS	'73172K104	POLYCOM INC	EQUITY		COMMON STOCK	116,601.00			1,443,656.74
12/31/2015	JJ8N	GOLDMAN SACHS	'800363103	SANDY SPRING BANCORP INC	EQUITY		COMMON STOCK	20,425.00			541,524.23
12/31/2015	JJ8N	GOLDMAN SACHS	'816850101	SEMTECH CORP	EQUITY		COMMON STOCK	73,173.00			1,361,469.55
12/31/2015	JJ8N	GOLDMAN SACHS	'844767103	SOUTHWEST BANCORP INC/OKLA	EQUITY		COMMON STOCK	28,952.00			497,686.59
12/31/2015	JJ8N	GOLDMAN SACHS	'854231107	STANDEX INTERNATIONAL CORP	EQUITY		COMMON STOCK	7,908.00			646,643.41
12/31/2015	JJ8N	GOLDMAN SACHS	'896095106	TRICO BANCSHARES	EQUITY		COMMON STOCK	22,019.00			594,179.46
12/31/2015	JJ8N	GOLDMAN SACHS	'024061103	AMERICAN AXLE + MFG HOLDINGS	EQUITY		COMMON STOCK	35,564.00			662,409.44
12/31/2015	JJ8N	GOLDMAN SACHS	'101388106	BOTTOMLINE TECHNOLOGIES (DE)	EQUITY		COMMON STOCK	33,211.00			970,985.62
12/31/2015	JJ8N	GOLDMAN SACHS	'232806109	CYPRESS SEMICONDUCTOR CORP	EQUITY		COMMON STOCK	106,688.00			1,029,249.16
12/31/2015	JJ8N	GOLDMAN SACHS	'286082102	ELECTRONICS FOR IMAGING	EQUITY		COMMON STOCK	31,397.00			1,443,154.41
12/31/2015	JJ8N	GOLDMAN SACHS	'303726103	FAIRCHILD SEMICONDUCTOR INTE	EQUITY		COMMON STOCK	69,309.00			1,411,580.57
12/31/2015	JJ8N	GOLDMAN SACHS	'38388F108	WR GRACE + CO	EQUITY		COMMON STOCK	21,744.00			2,129,566.03
12/31/2015	JJ8N	GOLDMAN SACHS	'431284108	HIGHWOODS PROPERTIES INC	EQUITY		REAL ESTATE INV TRST	60,720.00			2,603,479.67
12/31/2015	JJ8N	GOLDMAN SACHS	'466367109	JACK IN THE BOX INC	EQUITY		COMMON STOCK	27,095.00			2,043,982.05
12/31/2015	JJ8N	GOLDMAN SACHS	'55306N104	MKS INSTRUMENTS INC	EQUITY		COMMON STOCK	45,160.00			1,598,793.50
12/31/2015	JJ8N	GOLDMAN SACHS	'63633D104	NATL HEALTH INVESTORS INC	EQUITY		REAL ESTATE INV TRST	21,505.00			1,287,296.79
12/31/2015	JJ8N	GOLDMAN SACHS	'69360J107	PS BUSINESS PARKS INC/CA	EQUITY		REAL ESTATE INV TRST	34,114.00			2,933,114.81
12/31/2015	JJ8N	GOLDMAN SACHS	'947890109	WEBSTER FINANCIAL CORP	EQUITY		COMMON STOCK	89,865.00			3,286,644.23
12/31/2015	JJ8N	GOLDMAN SACHS	'676220106	OFFICE DEPOT INC	EQUITY		COMMON STOCK	42,637.00			236,483.96
12/31/2015	JJ8N	GOLDMAN SACHS	'USD	US DOLLAR	CASH		FOREIGN CURRENCY	0.05			0.05
12/31/2015	JJ8N	GOLDMAN SACHS	'603158106	MINERALS TECHNOLOGIES INC	EQUITY		COMMON STOCK	8,435.00			380,412.76
12/31/2015	JJ8N	GOLDMAN SACHS	'142339100	CARLISLE COS INC	EQUITY		COMMON STOCK	10,410.00			907,948.72
12/31/2015	JJ8N	GOLDMAN SACHS	'063904106	BANK OF THE OZARKS	EQUITY		COMMON STOCK	52,209.00			2,539,425.20
12/31/2015	JJ8N	GOLDMAN SACHS	'64115T104	NETSCOUT SYSTEMS INC	EQUITY		COMMON STOCK	29,137.00			879,668.72
12/31/2015	JJ8N	GOLDMAN SACHS	'212485106	CONVERGYS CORP	EQUITY		COMMON STOCK	72,241.00			1,768,253.74
12/31/2015	JJ8N	GOLDMAN SACHS	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT		STIF-TYPE INSTRUMENT	10,174,923.30			10,006,151.70
12/31/2015	JJ8N	GOLDMAN SACHS	'73179P106	POLYONE CORPORATION	EQUITY		COMMON STOCK	47,054.00			1,469,646.82
12/31/2015	JJ8S	METROPOLITAN WEST	'500643200	KORN/FERRY INTERNATIONAL	EQUITY		COMMON STOCK	25,720.00			839,234.41
12/31/2015	JJ8S	METROPOLITAN WEST	'045487105	ASSOCIATED BANC CORP	EQUITY		COMMON STOCK	40,610.00			748,807.53
12/31/2015	JJ8S	METROPOLITAN WEST	'554489104	MACK CALI REALTY CORP	EQUITY		REAL ESTATE INV TRST	50,960.00			1,170,178.85
12/31/2015	JJ8S	METROPOLITAN WEST	'95709T100	WESTAR ENERGY INC	EQUITY		COMMON STOCK	34,100.00			1,422,193.17
12/31/2015	JJ8S	METROPOLITAN WEST	'03232P405	AMSURG CORP	EQUITY		COMMON STOCK	12,325.00			921,162.94
12/31/2015	JJ8S	METROPOLITAN WEST	'05367P100	AVID TECHNOLOGY INC	EQUITY		COMMON STOCK	112,780.00			808,528.92

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	J&J Type	Investment Type Name	Shares/Par Value	Basis	
									%	98.34%
12/31/2015	JJ8S	METROPOLITAN WEST	'090572207	BIO RAD LABORATORIES A	EQUITY		COMMON STOCK	5,300.00		722,708.24
12/31/2015	JJ8S	METROPOLITAN WEST	'410120109	HANCOCK HOLDING CO	EQUITY		COMMON STOCK	47,250.00		1,169,555.85
12/31/2015	JJ8S	METROPOLITAN WEST	'466032109	J + J SNACK FOODS CORP	EQUITY		COMMON STOCK	7,550.00		866,247.69
12/31/2015	JJ8S	METROPOLITAN WEST	'720279108	PIER 1 IMPORTS INC	EQUITY		COMMON STOCK	237,190.00		1,187,271.65
12/31/2015	JJ8S	METROPOLITAN WEST	'860630102	STIFEL FINANCIAL CORP	EQUITY		COMMON STOCK	18,920.00		788,157.52
12/31/2015	JJ8S	METROPOLITAN WEST	'262037104	DRIL QUIP INC	EQUITY		COMMON STOCK	17,357.00		1,011,002.74
12/31/2015	JJ8K	US SMALL CAP POOL	'857444723	STATE STR BK + TR CO INVT FDS	EQUITY		MUTUAL FUNDS	5,784,320.61		208,052,352.07
12/31/2015	JJ8M	T ROWE PRICE	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY		COMMON STOCK	9,900.00		1,019,921.21
12/31/2015	JJ8M	T ROWE PRICE	'249906108	DESCARTES SYSTEMS GRP/THE	EQUITY		COMMON STOCK	79,300.00		1,565,931.77
12/31/2015	JJ8M	T ROWE PRICE	'366651107	GARTNER INC	EQUITY		COMMON STOCK	66,700.00		5,949,343.70
12/31/2015	JJ8M	T ROWE PRICE	'636518102	NATIONAL INSTRUMENTS CORP	EQUITY		COMMON STOCK	65,500.00		1,848,024.77
12/31/2015	JJ8M	T ROWE PRICE	'501014104	KRISPY KREME DOUGHNUTS INC	EQUITY		COMMON STOCK	236,000.00		3,497,527.95
12/31/2015	JJ8M	T ROWE PRICE	'698813102	PAPA JOHN S INTL INC	EQUITY		COMMON STOCK	26,800.00		1,472,480.00
12/31/2015	JJ8M	T ROWE PRICE	'955306105	WEST PHARMACEUTICAL SERVICES	EQUITY		COMMON STOCK	63,100.00		3,736,853.30
12/31/2015	JJ8M	T ROWE PRICE	'384109104	GRACO INC	EQUITY		COMMON STOCK	49,600.00		3,515,378.86
12/31/2015	JJ8M	T ROWE PRICE	'776696106	ROPER TECHNOLOGIES INC	EQUITY		COMMON STOCK	66,500.00		12,411,689.71
12/31/2015	JJ8M	T ROWE PRICE	'30241L109	FEI COMPANY	EQUITY		COMMON STOCK	18,100.00		1,420,244.05
12/31/2015	JJ8M	T ROWE PRICE	'526107107	LENNOX INTERNATIONAL INC	EQUITY		COMMON STOCK	38,700.00		4,753,454.51
12/31/2015	JJ8M	T ROWE PRICE	'596278101	MIDDLEBY CORP	EQUITY		COMMON STOCK	3,900.00		413,714.96
12/31/2015	JJ8M	T ROWE PRICE	'610236101	MONRO MUFFLER BRAKE INC	EQUITY		COMMON STOCK	59,100.00		3,848,687.03
12/31/2015	JJ8M	T ROWE PRICE	'64125C109	NEUROCRINE BIOSCIENCES INC	EQUITY		COMMON STOCK	75,100.00		4,177,938.61
12/31/2015	JJ8M	T ROWE PRICE	'741511109	PRICESMART INC	EQUITY		COMMON STOCK	78,200.00		6,382,171.29
12/31/2015	JJ8M	T ROWE PRICE	'75886F107	REGENERON PHARMACEUTICALS	EQUITY		COMMON STOCK	8,050.00		4,297,616.53
12/31/2015	JJ8M	T ROWE PRICE	'806407102	HENRY SCHEIN INC	EQUITY		COMMON STOCK	32,000.00		4,978,115.20
12/31/2015	JJ8M	T ROWE PRICE	'891092108	TORO CO	EQUITY		COMMON STOCK	50,200.00		3,607,270.94
12/31/2015	JJ8M	T ROWE PRICE	'91879Q109	VAIL RESORTS INC	EQUITY		COMMON STOCK	83,900.00		10,560,243.65
12/31/2015	JJ8M	T ROWE PRICE	'941053100	WASTE CONNECTIONS INC	EQUITY		COMMON STOCK	120,700.00		6,685,068.39
12/31/2015	JJ8M	T ROWE PRICE	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY		COMMON STOCK	18,222.00		3,418,192.58
12/31/2015	JJ8M	T ROWE PRICE	'22160N109	COSTAR GROUP INC	EQUITY		COMMON STOCK	32,400.00		6,585,676.81
12/31/2015	JJ8M	T ROWE PRICE	'353514102	FRANKLIN ELECTRIC CO INC	EQUITY		COMMON STOCK	22,700.00		603,403.52
12/31/2015	JJ8M	T ROWE PRICE	'45168D104	IDEXX LABORATORIES INC	EQUITY		COMMON STOCK	99,300.00		7,120,850.16
12/31/2015	JJ8M	T ROWE PRICE	'45337C102	INCYTE CORP	EQUITY		COMMON STOCK	83,800.00		8,937,365.39
12/31/2015	JJ8M	T ROWE PRICE	'60740F105	MOBILE MINI INC	EQUITY		COMMON STOCK	139,800.00		4,279,787.74
12/31/2015	JJ8M	T ROWE PRICE	'775711104	ROLLINS INC	EQUITY		COMMON STOCK	71,800.00		1,828,774.46
12/31/2015	JJ8M	T ROWE PRICE	'816850101	SEMTECH CORP	EQUITY		COMMON STOCK	90,600.00		1,685,719.34
12/31/2015	JJ8M	T ROWE PRICE	'920253101	VALMONT INDUSTRIES	EQUITY		COMMON STOCK	29,700.00		3,096,564.91
12/31/2015	JJ8M	T ROWE PRICE	'169905106	CHOICE HOTELS INTL INC	EQUITY		COMMON STOCK	95,600.00		4,739,259.93
12/31/2015	JJ8M	T ROWE PRICE	'303075105	FACTSET RESEARCH SYSTEMS INC	EQUITY		COMMON STOCK	38,700.00		6,187,102.48
12/31/2015	JJ8M	T ROWE PRICE	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT		STIF-TYPE INSTRUMENT	22,885,789.72		22,506,182.79
12/31/2015	JJ8M	T ROWE PRICE	'452327109	ILLUMINA INC	EQUITY		COMMON STOCK	14,900.00		2,812,541.96
12/31/2015	JJ8M	T ROWE PRICE	'343498101	FLOWERS FOODS INC	EQUITY		COMMON STOCK	289,400.00		6,116,047.94
12/31/2015	JJ8M	T ROWE PRICE	'00762W107	ADVISORY BOARD CO/THE	EQUITY		COMMON STOCK	62,000.00		3,024,801.33
12/31/2015	JJ8M	T ROWE PRICE	'00508Y102	ACUITY BRANDS INC	EQUITY		COMMON STOCK	36,900.00		8,484,120.18
12/31/2015	JJ8M	T ROWE PRICE	'64110L106	NETFLIX INC	EQUITY		COMMON STOCK	46,200.00		5,196,704.31
12/31/2015	JJ8M	T ROWE PRICE	'116794108	BRUKER CORP	EQUITY		COMMON STOCK	180,200.00		4,300,911.45
12/31/2015	JJ8M	T ROWE PRICE	'22943F100	CTRIIP.COM INTERNATIONAL ADR	EQUITY		DEPOSITORY RECEIPTS	86,300.00		3,931,959.49
12/31/2015	JJ8M	T ROWE PRICE	'82669G104	SIGNATURE BANK	EQUITY		COMMON STOCK	17,400.00		2,624,373.26
12/31/2015	JJ8M	T ROWE PRICE	'004225108	ACADIA PHARMACEUTICALS INC	EQUITY		COMMON STOCK	17,900.00		627,550.25
12/31/2015	JJ8M	T ROWE PRICE	'94946T106	WELLCARE HEALTH PLANS INC	EQUITY		COMMON STOCK	39,700.00		3,053,435.36
12/31/2015	JJ8M	T ROWE PRICE	'252131107	DEXCOM INC	EQUITY		COMMON STOCK	98,300.00		7,917,231.76
12/31/2015	JJ8M	T ROWE PRICE	'218681104	CORE MARK HOLDING CO INC	EQUITY		COMMON STOCK	49,400.00		3,980,694.49
12/31/2015	JJ8M	T ROWE PRICE	'78486Q101	SVB FINANCIAL GROUP	EQUITY		COMMON STOCK	17,100.00		1,999,465.45
12/31/2015	JJ8M	T ROWE PRICE	'75524B104	RBC BEARINGS INC	EQUITY		COMMON STOCK	38,263.00		2,430,413.90
12/31/2015	JJ8M	T ROWE PRICE	'343389102	FLOTEK INDUSTRIES INC	EQUITY		COMMON STOCK	37,100.00		417,384.07
12/31/2015	JJ8M	T ROWE PRICE	'169656105	CHIPOTLE MEXICAN GRILL INC	EQUITY		COMMON STOCK	7,000.00		3,303,235.05
12/31/2015	JJ8M	T ROWE PRICE	'04685W103	ATHENAHEALTH INC	EQUITY		COMMON STOCK	42,100.00		6,664,429.51
12/31/2015	JJ8M	T ROWE PRICE	'55354G100	MSCI INC	EQUITY		COMMON STOCK	81,488.00		5,780,235.46
12/31/2015	JJ8M	T ROWE PRICE	'64118Q107	NETSUITE INC	EQUITY		COMMON STOCK	60,100.00		5,001,306.05
12/31/2015	JJ8M	T ROWE PRICE	'194014106	COLFAX CORP	EQUITY		COMMON STOCK	82,600.00		1,896,718.46
12/31/2015	JJ8M	T ROWE PRICE	'34959E109	FORTINET INC	EQUITY		COMMON STOCK	56,700.00		1,738,024.12
12/31/2015	JJ8M	T ROWE PRICE	'317485100	FINANCIAL ENGINES INC	EQUITY		COMMON STOCK	22,700.00		751,631.40
12/31/2015	JJ8M	T ROWE PRICE	'78467J100	SS+C TECHNOLOGIES HOLDINGS	EQUITY		COMMON STOCK	187,100.00		12,561,445.80
12/31/2015	JJ8M	T ROWE PRICE	'78463M107	SPS COMMERCE INC	EQUITY		COMMON STOCK	40,700.00		2,810,148.83
12/31/2015	JJ8M	T ROWE PRICE	'31847R102	FIRST AMERICAN FINANCIAL	EQUITY		COMMON STOCK	107,800.00		3,805,827.92
12/31/2015	JJ8M	T ROWE PRICE	'12503M108	CBOE HOLDINGS INC	EQUITY		COMMON STOCK	54,500.00		3,478,380.90
12/31/2015	JJ8M	T ROWE PRICE	'V5633W109	MAKEMYTRIP LTD	EQUITY		COMMON STOCK	122,300.00		2,063,857.36
12/31/2015	JJ8M	T ROWE PRICE	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY		COMMON STOCK	49,900.00		12,435,904.29
12/31/2015	JJ8M	T ROWE PRICE	'457669307	INSMED INC	EQUITY		COMMON STOCK	47,700.00		851,394.71
12/31/2015	JJ8M	T ROWE PRICE	'14964U108	CAVIUM INC	EQUITY		COMMON STOCK	16,600.00		1,072,693.12
12/31/2015	JJ8M	T ROWE PRICE	'351793104	FRANCESCAS HOLDINGS CORP	EQUITY		COMMON STOCK	120,500.00		2,063,107.02
12/31/2015	JJ8M	T ROWE PRICE	'265504100	DUNKIN BRANDS GROUP INC	EQUITY		COMMON STOCK	81,400.00		3,409,321.71
12/31/2015	JJ8M	T ROWE PRICE	'G01767105	ALKERMES PLC	EQUITY		COMMON STOCK	57,500.00		4,488,641.06
12/31/2015	JJ8M	T ROWE PRICE	'00404A109	ACADIA HEALTHCARE CO INC	EQUITY		COMMON STOCK	29,600.00		1,818,149.66
12/31/2015	JJ8M	T ROWE PRICE	'189464100	CLOVIS ONCOLOGY INC	EQUITY		COMMON STOCK	12,500.00		430,243.18
12/31/2015	JJ8M	T ROWE PRICE	'40171V100	GUIDEWIRE SOFTWARE INC	EQUITY		COMMON STOCK	135,400.00		8,010,551.75
12/31/2015	JJ8M	T ROWE PRICE	'576485205	MATADOR RESOURCES CO	EQUITY		COMMON STOCK	57,500.00		1,117,919.30
12/31/2015	JJ8S	METROPOLITAN WEST	'405024100	HAEMONETICS CORP/MASS	EQUITY		COMMON STOCK	37,947.00		1,203,118.54
12/31/2015	JJ8S	METROPOLITAN WEST	'457985208	INTEGRA LIFESCIENCES HOLDING	EQUITY		COMMON STOCK	20,200.00		1,346,445.79
12/31/2015	JJ8S	METROPOLITAN WEST	'497266106	KIRBY CORP	EQUITY		COMMON STOCK	15,470.00		800,529.05
12/31/2015	JJ8S	METROPOLITAN WEST	'515098101	LANDSTAR SYSTEM INC	EQUITY		COMMON STOCK	22,980.00		1,325,421.40
12/31/2015	JJ8S	METROPOLITAN WEST	'563571108	MANITOWOC COMPANY INC	EQUITY		COMMON STOCK	96,300.00		1,453,685.99
12/31/2015	JJ8S	METROPOLITAN WEST	'827048109	SILGAN HOLDINGS INC	EQUITY		COMMON STOCK	28,680.00		1,515,134.16
12/31/2015	JJ8S	METROPOLITAN WEST	'88162G103	TETRA TECH INC	EQUITY		COMMON STOCK	39,450.00		1,009,462.61
12/31/2015	JJ8N	GOLDMAN SACHS	'92924F106	WGL HOLDINGS INC	EQUITY		COMMON STOCK	14,753.00		913,877.30
12/31/2015	JJ8S	METROPOLITAN WEST	'904214103	UMPQUA HOLDINGS CORP	EQUITY		COMMON STOCK	95,440.00		1,492,325.27
12/31/2015	JJ8S	METROPOLITAN WEST	'337915102	FIRSTMERIT CORP	EQUITY		COMMON STOCK	84,228.00		1,544,796.45
12/31/2015	JJ8N	GOLDMAN SACHS	'00508X203	ACTUANT CORP A	EQUITY		COMMON STOCK	23,761.00		559,870.35
12/31/2015	JJ8S	METROPOLITAN WEST	'70159Q104	PARKWAY PROPERTIES INC	EQUITY		REAL ESTATE INV TRST	97,615.00		1,500,415.27
12/31/2015	JJ8S	METROPOLITAN WEST	'758075402	REDWOOD TRUST INC	EQUITY		REAL ESTATE INV TRST	104,820.00		1,360,673.81
12/31/2015	JJ8N	GOLDMAN SACHS	'74267C106	PROASSURANCE CORP	EQUITY		COMMON STOCK	18,244.00		870,695.49
12/31/2015	JJ8N	GOLDMAN SACHS	'125141101	CECO ENVIRONMENTAL CORP	EQUITY		COMMON STOCK	48,005.00		362,563.13
12/31/2015	JJ8N	GOLDMAN SACHS	'55264U108	MB FINANCIAL INC	EQUITY		COMMON STOCK	72,713.00		2,314,678.63

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	J&J Type	Investment Type Name	Shares/Par Value	Basis		1
									%	98.34%	
12/31/2015	JJ8N	GOLDMAN SACHS	'69349H107	PNM RESOURCES INC	EQUITY		COMMON STOCK	78,727.00			2,366,764.68
12/31/2015	JJ8N	GOLDMAN SACHS	'143436400	CARMIKE CINEMAS INC	EQUITY		COMMON STOCK	30,334.00			684,319.69
12/31/2015	JJ8N	GOLDMAN SACHS	'043436104	ASBURY AUTOMOTIVE GROUP	EQUITY		COMMON STOCK	13,074.00			867,085.61
12/31/2015	JJ8N	GOLDMAN SACHS	'92343X100	VERINT SYSTEMS INC	EQUITY		COMMON STOCK	55,192.00			2,201,456.04
12/31/2015	JJ8N	GOLDMAN SACHS	'11373M107	BROOKLINE BANCORP INC	EQUITY		COMMON STOCK	52,518.00			593,939.16
12/31/2015	JJ8N	GOLDMAN SACHS	'74386T105	PROVIDENT FINANCIAL SERVICES	EQUITY		COMMON STOCK	60,046.00			1,189,857.82
12/31/2015	JJ8N	GOLDMAN SACHS	'G30397106	ENDURANCE SPECIALTY HOLDINGS	EQUITY		COMMON STOCK	23,256.00			1,463,467.45
12/31/2015	JJ8N	GOLDMAN SACHS	'40425J101	HMS HOLDINGS CORP	EQUITY		COMMON STOCK	110,572.00			1,341,826.19
12/31/2015	JJ8N	GOLDMAN SACHS	'116794108	BRUKER CORP	EQUITY		COMMON STOCK	9,538.00			227,647.58
12/31/2015	JJ8N	GOLDMAN SACHS	'88224Q107	TEXAS CAPITAL BANCSHARES INC	EQUITY		COMMON STOCK	19,783.00			961,459.14
12/31/2015	JJ8N	GOLDMAN SACHS	'G9456A100	GOLAR LNG LTD	EQUITY		COMMON STOCK	42,492.00			659,819.64
12/31/2015	JJ8S	METROPOLITAN WEST	'989701107	ZIONS BANCORPORATION	EQUITY		COMMON STOCK	61,720.00			1,657,007.61
12/31/2015	JJ8N	GOLDMAN SACHS	'65336K103	NEXSTAR BROADCASTING GROUP A	EQUITY		COMMON STOCK	38,854.00			2,242,899.30
12/31/2015	JJ8N	GOLDMAN SACHS	'025676206	AMERICAN EQUITY INVT LIFE HL	EQUITY		COMMON STOCK	86,814.00			2,051,537.58
12/31/2015	JJ8N	GOLDMAN SACHS	'26969P108	EAGLE MATERIALS INC	EQUITY		COMMON STOCK	23,171.00			1,376,998.00
12/31/2015	JJ8N	GOLDMAN SACHS	'72346Q104	PINNACLE FINANCIAL PARTNERS	EQUITY		COMMON STOCK	43,578.00			2,201,041.59
12/31/2015	JJ8N	GOLDMAN SACHS	'29275Y102	ENERSYS	EQUITY		COMMON STOCK	13,898.00			764,421.80
12/31/2015	JJ8N	GOLDMAN SACHS	'073685109	BEACON ROOFING SUPPLY INC	EQUITY		COMMON STOCK	45,565.00			1,845,243.38
12/31/2015	JJ8N	GOLDMAN SACHS	'668074305	NORTHWESTERN CORP	EQUITY		COMMON STOCK	44,125.00			2,354,075.57
12/31/2015	JJ8N	GOLDMAN SACHS	'57060D108	MARKETAXESS HOLDINGS INC	EQUITY		COMMON STOCK	12,455.00			1,366,799.93
12/31/2015	JJ8N	GOLDMAN SACHS	'74112D101	PRESTIGE BRANDS HOLDINGS INC	EQUITY		COMMON STOCK	22,513.00			1,139,745.40
12/31/2015	JJ8N	GOLDMAN SACHS	'218681104	CORE MARK HOLDING CO INC	EQUITY		COMMON STOCK	13,881.00			1,118,542.92
12/31/2015	JJ8N	GOLDMAN SACHS	'75970E107	RENASANT CORP	EQUITY		COMMON STOCK	31,031.00			1,050,065.48
12/31/2015	JJ8N	GOLDMAN SACHS	'89469A104	TREEHOUSE FOODS INC	EQUITY		COMMON STOCK	48,066.00			3,708,704.44
12/31/2015	JJ8N	GOLDMAN SACHS	'75524B104	RBC BEARINGS INC	EQUITY		COMMON STOCK	20,705.00			1,315,153.54
12/31/2015	JJ8N	GOLDMAN SACHS	'03071H100	AMERISAFE INC	EQUITY		COMMON STOCK	15,939.00			797,838.14
12/31/2015	JJ8N	GOLDMAN SACHS	'538034109	LIVE NATION ENTERTAINMENT IN	EQUITY		COMMON STOCK	107,714.00			2,602,634.90
12/31/2015	JJ8N	GOLDMAN SACHS	'736508847	PORTLAND GENERAL ELECTRIC CO	EQUITY		COMMON STOCK	67,303.00			2,407,208.25
12/31/2015	JJ8N	GOLDMAN SACHS	'436893200	HOME BANCSHARES INC	EQUITY		COMMON STOCK	35,034.00			1,396,031.12
12/31/2015	JJ8N	GOLDMAN SACHS	'866264203	SUMMIT STATE BANK	EQUITY		COMMON STOCK	7,228.00			97,025.69
12/31/2015	JJ8N	GOLDMAN SACHS	'483007704	KAISER ALUMINUM CORP	EQUITY		COMMON STOCK	23,402.00			1,925,337.07
12/31/2015	JJ8N	GOLDMAN SACHS	'45665G303	INFINITY PHARMACEUTICALS INC	EQUITY		COMMON STOCK	97,180.00			750,209.38
12/31/2015	JJ8N	GOLDMAN SACHS	'204166102	COMMVAULT SYSTEMS INC	EQUITY		COMMON STOCK	27,676.00			1,070,986.50
12/31/2015	JJ8N	GOLDMAN SACHS	'04247X102	ARMSTRONG WORLD INDUSTRIES	EQUITY		COMMON STOCK	21,619.00			972,238.34
12/31/2015	JJ8N	GOLDMAN SACHS	'421924309	HEALTHSOUTH CORP	EQUITY		COMMON STOCK	38,383.00			1,313,950.12
12/31/2015	JJ8S	METROPOLITAN WEST	'466313103	JABIL CIRCUIT INC	EQUITY		COMMON STOCK	41,350.00			947,067.52
12/31/2015	JJ8N	GOLDMAN SACHS	'032359309	AMTRUST FINANCIAL SERVICES	EQUITY		COMMON STOCK	21,833.00			1,322,175.29
12/31/2015	JJ8S	METROPOLITAN WEST	'45167R104	IDEX CORP	EQUITY		COMMON STOCK	13,710.00			1,032,901.38
12/31/2015	JJ8N	GOLDMAN SACHS	'G3075P101	ENSTAR GROUP LTD	EQUITY		COMMON STOCK	4,049.00			597,435.15
12/31/2015	JJ8S	METROPOLITAN WEST	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT		STIF-TYPE INSTRUMENT	4,277,205.85			4,206,259.77
12/31/2015	JJ8N	GOLDMAN SACHS	'48562P103	KAPSTONE PAPER AND PACKAGING	EQUITY		COMMON STOCK	24,032.00			533,878.07
12/31/2015	JJ8S	METROPOLITAN WEST	'76122Q105	RESOURCES CONNECTION INC	EQUITY		COMMON STOCK	76,050.00			1,222,045.03
12/31/2015	JJ8N	GOLDMAN SACHS	'61022P100	MONOTYPE IMAGING HOLDINGS IN	EQUITY		COMMON STOCK	30,980.00			720,219.41
12/31/2015	JJ8S	METROPOLITAN WEST	'00508X203	ACTUANT CORP A	EQUITY		COMMON STOCK	38,222.00			900,608.75
12/31/2015	JJ8N	GOLDMAN SACHS	'05566T101	BNC BANCORP	EQUITY		COMMON STOCK	11,068.00			276,246.45
12/31/2015	JJ8S	METROPOLITAN WEST	'001744101	AMN HEALTHCARE SERVICES INC	EQUITY		COMMON STOCK	48,456.00			1,479,602.66
12/31/2015	JJ8N	GOLDMAN SACHS	'388689101	GRAPHIC PACKAGING HOLDING CO	EQUITY		COMMON STOCK	106,390.00			1,342,342.70
12/31/2015	JJ8N	GOLDMAN SACHS	'G5753U112	MAIDEN HOLDINGS LTD	EQUITY		COMMON STOCK	134,219.00			1,968,011.27
12/31/2015	JJ8S	METROPOLITAN WEST	'G30397106	ENDURANCE SPECIALTY HOLDINGS	EQUITY		COMMON STOCK	21,450.00			1,349,818.40
12/31/2015	JJ8N	GOLDMAN SACHS	'695263103	PACWEST BANCORP	EQUITY		COMMON STOCK	41,860.00			1,774,240.27
12/31/2015	JJ8S	METROPOLITAN WEST	'292554102	ENCORE CAPITAL GROUP INC	EQUITY		COMMON STOCK	35,270.00			1,008,639.10
12/31/2015	JJ8N	GOLDMAN SACHS	'404303109	HSN INC	EQUITY		COMMON STOCK	22,363.00			1,114,337.91
12/31/2015	JJ8S	METROPOLITAN WEST	'073685109	BEACON ROOFING SUPPLY INC	EQUITY		COMMON STOCK	16,850.00			682,373.55
12/31/2015	JJ8N	GOLDMAN SACHS	'22410J106	CRACKER BARREL OLD COUNTRY	EQUITY		COMMON STOCK	4,802.00			598,935.54
12/31/2015	JJ8S	METROPOLITAN WEST	'447011107	HUNTSMAN CORP	EQUITY		COMMON STOCK	116,050.00			1,297,602.12
12/31/2015	JJ8N	GOLDMAN SACHS	'03762U105	APOLLO COMMERCIAL REAL ESTAT	EQUITY		REAL ESTATE INV TRST	106,988.00			1,812,826.68
12/31/2015	JJ8S	METROPOLITAN WEST	'23334L102	DSW INC CLASS A	EQUITY		COMMON STOCK	71,710.00			1,682,620.21
12/31/2015	JJ8N	GOLDMAN SACHS	'90187B101	TWO HARBORS INVESTMENT CORP	EQUITY		REAL ESTATE INV TRST	142,076.00			1,131,727.00
12/31/2015	JJ8S	METROPOLITAN WEST	'675746309	OCWEN FINANCIAL CORP	EQUITY		COMMON STOCK	213,370.00			1,462,520.88
12/31/2015	JJ8N	GOLDMAN SACHS	'489398107	KENNEDY WILSON HOLDINGS INC	EQUITY		COMMON STOCK	98,188.00			2,325,149.25
12/31/2015	JJ8S	METROPOLITAN WEST	'92828Q109	VIRTUS INVESTMENT PARTNERS	EQUITY		COMMON STOCK	11,250.00			1,299,506.50
12/31/2015	JJ8N	GOLDMAN SACHS	'70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY		REAL ESTATE INV TRST	145,233.00			4,001,928.99
12/31/2015	JJ8S	METROPOLITAN WEST	'70931T103	PENNYMAC MORTGAGE INVESTMENT	EQUITY		REAL ESTATE INV TRST	92,590.00			1,389,487.22
12/31/2015	JJ8N	GOLDMAN SACHS	'87151Q106	SYMETRA FINANCIAL CORP	EQUITY		COMMON STOCK	14,565.00			455,054.74
12/31/2015	JJ8N	GOLDMAN SACHS	'165240102	CHESAPEAKE LODGING TRUST	EQUITY		REAL ESTATE INV TRST	141,112.00			3,491,487.75
12/31/2015	JJ8S	METROPOLITAN WEST	'48238T109	KAR AUCTION SERVICES INC	EQUITY		COMMON STOCK	58,750.00			2,139,427.24
12/31/2015	JJ8N	GOLDMAN SACHS	'88146M101	TERRENO REALTY CORP	EQUITY		REAL ESTATE INV TRST	81,375.00			1,810,170.74
12/31/2015	JJ8S	METROPOLITAN WEST	'21871D103	CORELOGIC INC	EQUITY		COMMON STOCK	35,304.00			1,175,565.43
12/31/2015	JJ8N	GOLDMAN SACHS	'38173M102	GOLUB CAPITAL BDC INC	EQUITY		COMMON STOCK	24,697.00			403,898.64
12/31/2015	JJ8S	METROPOLITAN WEST	'674215108	OASIS PETROLEUM INC	EQUITY		COMMON STOCK	103,642.00			751,171.69
12/31/2015	JJ8N	GOLDMAN SACHS	'12621E103	CNO FINANCIAL GROUP INC	EQUITY		COMMON STOCK	174,856.00			3,282,633.57
12/31/2015	JJ8S	METROPOLITAN WEST	'04351G101	ASCENA RETAIL GROUP INC	EQUITY		COMMON STOCK	112,229.00			1,087,119.44
12/31/2015	JJ8N	GOLDMAN SACHS	'84763R101	SPECTRUM BRANDS HOLDINGS INC	EQUITY		COMMON STOCK	31,174.00			3,120,874.09
12/31/2015	JJ8S	METROPOLITAN WEST	'516806106	LAREDO PETROLEUM INC	EQUITY		COMMON STOCK	106,864.00			839,680.65
12/31/2015	JJ8N	GOLDMAN SACHS	'68633D103	ORITANI FINANCIAL CORP	EQUITY		COMMON STOCK	34,898.00			566,265.91
12/31/2015	JJ8S	METROPOLITAN WEST	'737446104	POST HOLDINGS INC	EQUITY		COMMON STOCK	18,920.00			1,148,000.92
12/31/2015	JJ8S	METROPOLITAN WEST	'34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY		COMMON STOCK	60,750.00			744,389.54
12/31/2015	JJ8S	METROPOLITAN WEST	'25278X109	DIAMONDBACK ENERGY INC	EQUITY		COMMON STOCK	20,350.00			1,338,833.19
12/31/2015	JJ8S	METROPOLITAN WEST	'04316A108	ARTISAN PARTNERS ASSET MA A	EQUITY		COMMON STOCK	29,440.00			1,043,997.52
12/31/2015	JJ8S	METROPOLITAN WEST	'30040P103	EVERTEC INC	EQUITY		COMMON STOCK	104,001.00			1,712,099.13
12/31/2015	JJ8S	METROPOLITAN WEST	'81282V100	SEAWORLD ENTERTAINMENT INC	EQUITY		COMMON STOCK	55,670.00			1,077,960.57
12/31/2015	JJ8S	METROPOLITAN WEST	'242370203	DEAN FOODS CO	EQUITY		COMMON STOCK	88,880.00			1,499,008.55
12/31/2015	JJ8S	METROPOLITAN WEST	'29272B105	ENDURANCE INTERNATIONAL GROU	EQUITY		COMMON STOCK	88,279.00			948,884.83
12/31/2015	JJ8S	METROPOLITAN WEST	'G3198U102	ESSENT GROUP LTD	EQUITY		COMMON STOCK	61,740.00			1,329,071.44
12/31/2015	JJ8S	METROPOLITAN WEST	'85917A100	STERLING BANCORP/DE	EQUITY		COMMON STOCK	80,940.00			1,291,070.59
12/31/2015	JJ8S	METROPOLITAN WEST	'505743104	LADDER CAPITAL CORP REIT	EQUITY		REAL ESTATE INV TRST	62,350.00			761,542.23
12/31/2015	JJ8N	GOLDMAN SACHS	'444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY		REAL ESTATE INV TRST	81,826.00			2,264,390.65
12/31/2015	JJ8S	METROPOLITAN WEST	'294628102	EQUITY COMMONWEALTH	EQUITY		REAL ESTATE INV TRST	30,070.00			820,010.17
12/31/2015	JJ8N	GOLDMAN SACHS	'891826109	TOWER INTERNATIONAL INC	EQUITY		COMMON STOCK	35,700.00			1,003,031.09
12/31/2015	JJ8S	METROPOLITAN WEST	'64828T201	NEW RESIDENTIAL INVESTMENT	EQUITY		REAL ESTATE INV TRST	99,160.00			1,185,785.22
12/31/2015	JJ8N	GOLDMAN SACHS	'04351G101	ASCENA RETAIL GROUP INC	EQUITY		COMMON STOCK	22,116.00			214,229.24
12/31/2015	JJ8S	METROPOLITAN WEST	'702149105	PARTY CITY HOLDCO INC	EQUITY		COMMON STOCK	117,340.00			1,489,732.40

										Basis	1
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	J&J Type	Investment Type Name	Shares/Par Value	%	98.34%	
12/31/2015	JJ8N	GOLDMAN SACHS	'695127100	PACIRA PHARMACEUTICALS INC	EQUITY		COMMON STOCK	9,117.00			688,481.95
12/31/2015	JJ8S	METROPOLITAN WEST	'296689102	ESSENDANT INC	EQUITY		COMMON STOCK	46,099.00			1,473,819.89
12/31/2015	JJ8N	GOLDMAN SACHS	'856190103	STATE BANK FINANCIAL CORP	EQUITY		COMMON STOCK	48,035.00			993,420.25
12/31/2015	JJ8S	METROPOLITAN WEST	'G84720104	STERIS PLC	EQUITY		COMMON STOCK	18,499.00			1,370,597.09
12/31/2015	JJ8N	GOLDMAN SACHS	'36191G107	GNC HOLDINGS INC CL A	EQUITY		COMMON STOCK	19,218.00			586,254.14
12/31/2015	JJ8S	METROPOLITAN WEST	'97315H108	WINCOR NIXDORF AG UNSP ADR	EQUITY		DEPOSITORY RECEIPTS	111,050.00			1,113,921.72
12/31/2015	JJ8N	GOLDMAN SACHS	'88362T103	THERMON GROUP HOLDINGS INC	EQUITY		COMMON STOCK	44,485.00			740,201.38
12/31/2015	JJ8S	METROPOLITAN WEST	'002896207	ABERCROMBIE + FITCH CO CL A	EQUITY		COMMON STOCK	23,680.00			628,754.93
12/31/2015	JJ8N	GOLDMAN SACHS	'647551100	NEW MOUNTAIN FINANCE CORP	EQUITY		COMMON STOCK	34,556.00			442,456.30
12/31/2015	JJ8S	METROPOLITAN WEST	'46113M108	INTERVAL LEISURE GROUP W/I	EQUITY		COMMON STOCK	84,750.00			1,301,003.75
12/31/2015	JJ8N	GOLDMAN SACHS	'229663109	CUBESMART	EQUITY		REAL ESTATE INV TRST	126,293.00			3,802,948.15
12/31/2015	JJ8S	METROPOLITAN WEST	'19075F106	COBALT INTERNATIONAL ENERGY	EQUITY		COMMON STOCK	113,318.00			601,767.32
12/31/2015	JJ8N	GOLDMAN SACHS	'57164Y107	MARRIOTT VACATIONS WORLD	EQUITY		COMMON STOCK	26,477.00			1,482,854.17
12/31/2015	JJ8S	METROPOLITAN WEST	'89465J109	TREASURY WINE ESTATES ADR	EQUITY		DEPOSITORY RECEIPTS	168,530.00			994,407.54
12/31/2015	JJ8N	GOLDMAN SACHS	'98212B103	WPX ENERGY INC	EQUITY		COMMON STOCK	146,525.00			827,102.93
12/31/2015	JJ8S	METROPOLITAN WEST	'74978Q105	RSP PERMIAN INC	EQUITY		COMMON STOCK	38,700.00			928,236.63
12/31/2015	JJ8N	GOLDMAN SACHS	'737446104	POST HOLDINGS INC	EQUITY		COMMON STOCK	11,788.00			715,255.54
12/31/2015	JJ8N	GOLDMAN SACHS	'34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY		COMMON STOCK	24,603.00			301,468.57
12/31/2015	JJ8N	GOLDMAN SACHS	'29977G102	EVERBANK FINANCIAL CORP	EQUITY		COMMON STOCK	90,087.00			1,415,711.76
12/31/2015	JJ8N	GOLDMAN SACHS	'69327R101	PDC ENERGY INC	EQUITY		COMMON STOCK	23,202.00			1,217,979.36
12/31/2015	JJ8N	GOLDMAN SACHS	'26817R108	DYNEGY INC	EQUITY		COMMON STOCK	59,777.00			787,725.41
12/31/2015	JJ8N	GOLDMAN SACHS	'08579W103	BERRY PLASTICS GROUP INC	EQUITY		COMMON STOCK	55,027.00			1,957,854.16
12/31/2015	JJ8N	GOLDMAN SACHS	'69318G106	PBF ENERGY INC CLASS A	EQUITY		COMMON STOCK	47,733.00			1,727,907.49
12/31/2015	JJ8N	GOLDMAN SACHS	'23283R100	CYRUSONE INC	EQUITY		REAL ESTATE INV TRST	68,894.00			2,537,284.47
12/31/2015	JJ8N	GOLDMAN SACHS	'05463D100	AXIAL CORP	EQUITY		COMMON STOCK	5,621.00			85,127.57
12/31/2015	JJ8N	GOLDMAN SACHS	'45384B106	INDEPENDENT BANK GROUP INC	EQUITY		COMMON STOCK	12,972.00			408,218.66
12/31/2015	JJ8N	GOLDMAN SACHS	'552074700	WILLIAM LYON HOMES CL A	EQUITY		COMMON STOCK	26,348.00			427,530.93
12/31/2015	JJ8N	GOLDMAN SACHS	'25272T104	DIAMOND RESORTS INTERNATIONA	EQUITY		COMMON STOCK	71,625.00			1,796,846.72
12/31/2015	JJ8N	GOLDMAN SACHS	'122017106	BURLINGTON STORES INC	EQUITY		COMMON STOCK	47,831.00			2,017,914.18
12/31/2015	JJ8N	GOLDMAN SACHS	'74978Q105	RSP PERMIAN INC	EQUITY		COMMON STOCK	73,362.00			1,759,620.05
12/31/2015	JJ8N	GOLDMAN SACHS	'762760106	RICE ENERGY INC	EQUITY		COMMON STOCK	203,925.00			2,185,913.17
12/31/2015	JJ8N	GOLDMAN SACHS	'211171103	CONTINENTAL BUILDING PRODUCT	EQUITY		COMMON STOCK	66,370.00			1,139,598.83
12/31/2015	JJ8N	GOLDMAN SACHS	'553498106	MSA SAFETY INC	EQUITY		COMMON STOCK	14,033.00			599,896.19
12/31/2015	JJ8N	GOLDMAN SACHS	'636220303	NATIONAL GENERAL HLDGS	EQUITY		COMMON STOCK	77,022.00			1,655,773.35
12/31/2015	JJ8N	GOLDMAN SACHS	'300415106	EVERYDAY HEALTH INC	EQUITY		COMMON STOCK	91,304.00			540,533.03
12/31/2015	JJ8N	GOLDMAN SACHS	'60786M105	MOELIS + CO CLASS A	EQUITY		COMMON STOCK	5,366.00			153,982.69
12/31/2015	JJ8N	GOLDMAN SACHS	'701877102	PARSLEY ENERGY INC CLASS A	EQUITY		COMMON STOCK	89,742.00			1,628,276.12
12/31/2015	JJ8N	GOLDMAN SACHS	'58605Q109	MEMORIAL RESOURCE DEVELOPMEN	EQUITY		COMMON STOCK	125,816.00			1,998,224.77
12/31/2015	JJ8N	GOLDMAN SACHS	'840441109	SOUTH STATE CORP	EQUITY		COMMON STOCK	25,466.00			1,801,886.67
12/31/2015	JJ8N	GOLDMAN SACHS	'20786W107	CONNECTONE BANCORP INC	EQUITY		COMMON STOCK	24,005.00			441,211.63
12/31/2015	JJ8N	GOLDMAN SACHS	'892231101	TOWNSQUARE MEDIA INC CL A	EQUITY		COMMON STOCK	19,265.00			226,587.60
12/31/2015	JJ8N	GOLDMAN SACHS	'148806102	CATALENT INC	EQUITY		COMMON STOCK	14,427.00			355,118.11
12/31/2015	JJ8N	GOLDMAN SACHS	'G67506108	OM ASSET MANAGEMENT PLC	EQUITY		COMMON STOCK	100,086.00			1,508,868.62
12/31/2015	JJ8N	GOLDMAN SACHS	'391416104	GREAT WESTERN BANCORP INC	EQUITY		COMMON STOCK	73,081.00			2,085,632.70
12/31/2015	JJ8N	GOLDMAN SACHS	'099406100	BOOT BARN HOLDINGS INC	EQUITY		COMMON STOCK	55,139.00			666,417.98
12/31/2015	JJ8N	GOLDMAN SACHS	'52471Y106	LEGACYTEXAS FINANCIAL GROUP	EQUITY		COMMON STOCK	79,904.00			1,966,037.35
12/31/2015	JJ8N	GOLDMAN SACHS	'928254101	VIRTU FINANCIAL INC CLASS A	EQUITY		COMMON STOCK	27,421.00			610,514.03
12/31/2015	JJ8N	GOLDMAN SACHS	'632307104	NATERA INC	EQUITY		COMMON STOCK	33,437.00			355,129.70
12/31/2015	JJ8N	GOLDMAN SACHS	'55024U109	LUMENTUM HOLDINGS INC	EQUITY		COMMON STOCK	21,519.00			465,988.65
12/31/2015	JJ8N	GOLDMAN SACHS	'128195104	CALATLANTIC GROUP INC	EQUITY		COMMON STOCK	28,336.00			1,056,678.35
12/31/2015	JJ8N	GOLDMAN SACHS	'N96617118	WRIGHT MEDICAL GROUP NV	EQUITY		COMMON STOCK	40,131.00			954,272.08
12/31/2015	JJ8N	GOLDMAN SACHS	'G33856108	FERROGLOBE PLC	EQUITY		COMMON STOCK	51,389.00			543,268.56
12/31/2015	JJ8N	GOLDMAN SACHS	'651824104	NEWPORT CORP	EQUITY		COMMON STOCK	72,617.00			1,133,316.39
12/31/2015	JJ8N	GOLDMAN SACHS	'749607107	RLI CORP	EQUITY		COMMON STOCK	22,410.00			1,360,864.10
12/31/2015	JJ8N	GOLDMAN SACHS	'124830100	CBL + ASSOCIATES PROPERTIES	EQUITY		REAL ESTATE INV TRST	75,439.00			917,701.75
12/31/2015	JJ8N	GOLDMAN SACHS	'826919102	SILICON LABORATORIES INC	EQUITY		COMMON STOCK	15,046.00			718,218.80
12/31/2015	JJ8N	GOLDMAN SACHS	'55272X102	MFA FINANCIAL INC	EQUITY		REAL ESTATE INV TRST	225,202.00			1,461,679.37
12/31/2015	JJ8N	GOLDMAN SACHS	'146229109	CARTER S INC	EQUITY		COMMON STOCK	24,373.00			2,133,935.56
12/31/2015	JJ8N	GOLDMAN SACHS	'74339G101	PROGRESSIVE WASTE SOLUTIONS	EQUITY		COMMON STOCK	76,294.00			1,766,921.42
12/31/2015	JJ8N	GOLDMAN SACHS	'06652V208	BANNER CORPORATION	EQUITY		COMMON STOCK	34,529.00			1,557,234.40
12/31/2015	JJ8N	GOLDMAN SACHS	'86614U100	SUMMIT MATERIALS INC CL A	EQUITY		COMMON STOCK	73,628.10			1,451,032.86
12/31/2015	JJ8N	GOLDMAN SACHS	'09257W100	BLACKSTONE MORTGAGE TRU CL A	EQUITY		REAL ESTATE INV TRST	86,161.00			2,267,424.21
12/31/2015	JJ8N	GOLDMAN SACHS	'315785105	FIDELITY + GUARANTY LIFE	EQUITY		COMMON STOCK	13,143.00			327,907.17
12/31/2015	JJ8N	GOLDMAN SACHS	'925550105	VIAVI SOLUTIONS INC	EQUITY		COMMON STOCK	223,700.00			1,339,735.96
											1,068,752,886.04
			JJ8K-1	Salaried	1,068,054,754.85	98.34%					
			JJ8K-2	Union	2,305,537.28	0.21%					
			JJ8K-8	Puerto Rico	15,709,111.81	1.45%					
					1,086,069,403.94	100.00%					

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	J&J Type	Investment Type Name	Shares/Par Value	Basis	
									%	1
12/31/2015	JJ5D	SSGA RUSSELL 3000 FUND	'77999X959	RUSSELL 3000 INDEX NL SERIES	EQUITY		MUTUAL FUNDS	39,094,467.59	98.70%	1,125,189,881.99
			JJ5D-1	Salaried	1,125,083,275.32	98.70%				
			JJ5D-2	Union	1,493,153.77	0.13%				
			JJ5D-8	Puerto Rico	13,349,327.13	1.17%				
					1,139,925,756.22	100.00%				

									Basis	1
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	%	97.00%
12/31/2015	JJ5I	FIXED INTEREST FUND	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		(0.01)		(0.01)
12/31/2015	JJ5I	FIXED INTEREST FUND	'927XMBII2	MET LIFE	FIXED INCOME	GUARANTEED INSURANCE		80,000,000.01		77,599,300.31
12/31/2015	JJ5I	FIXED INTEREST FUND	'89399R9A2	TRANSAMERICA (AEGON)	FIXED INCOME	GUARANTEED INSURANCE		858,189,594.88		832,436,401.14
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI07JN43	PRUDENTIAL GA 62031 220	FIXED INCOME	GUARANTEED INSURANCE		86,133,455.42		83,548,698.42
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI07JN84	NY LIFE 34401	FIXED INCOME	GUARANTEED INSURANCE		48,234,119.83		46,786,674.37
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI08QZ35	NY LIFE 34420	FIXED INCOME	GUARANTEED INSURANCE		167,068,782.71		162,055,258.01
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI0DDWX5	PRUDENTIAL	FIXED INCOME	GUARANTEED INSURANCE		50,330,726.44		48,820,364.44
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI0DDX06	NY LIFE	FIXED INCOME	GUARANTEED INSURANCE		50,281,971.77		48,773,072.84
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI0DDX97	MET LIFE	FIXED INCOME	GUARANTEED INSURANCE		50,366,832.87		48,855,387.37
12/31/2015	JJ5I	FIXED INTEREST FUND	'927XMAII4	PRUDENTIAL	FIXED INCOME	GUARANTEED INSURANCE		51,100,000.00		49,566,553.07
12/31/2015	JJ5I	FIXED INTEREST FUND	'927RTYII8	MET LIFE 35413	FIXED INCOME	GUARANTEED INSURANCE		51,100,000.00		49,566,553.07
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI09WL69	METLIFE 35242	FIXED INCOME	GUARANTEED INSURANCE		68,546,433.89		66,489,441.35
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI0B98B1	PRUDENTIAL GA 62031 221	FIXED INCOME	GUARANTEED INSURANCE		55,489,016.24		53,823,860.44
12/31/2015	JJ5I	FIXED INTEREST FUND	'926BVZII8	NEW YORK LIFE GA 34426	FIXED INCOME	GUARANTEED INSURANCE		55,499,459.79		53,833,990.59
12/31/2015	JJ5I	FIXED INTEREST FUND	'ACI0B98C9	MET LIFE GA 35258	FIXED INCOME	GUARANTEED INSURANCE		55,336,270.61		53,675,698.51
12/31/2015	JJ5I	FIXED INTEREST FUND	'927WSQII5	PRUDENTIAL	FIXED INCOME	GUARANTEED INSURANCE		80,000,000.00		77,599,300.30
12/31/2015	JJ5I	FIXED INTEREST FUND	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		86,989,387.29		84,378,944.85
										1,837,809,499.08
			JJ5I-1	Salaried	1,840,028,416.40	97.00%				
			JJ5I-2	Union	17,068,807.58	0.90%				
			JJ5I-8	Puerto Rico	39,856,392.02	2.10%				
					1,896,953,616.00	100.00%				

									Basis	1
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	%	96.49%
12/31/2015	JJ5H	US GOVERNMENT FUND	'3839909A8	GOVERNMENT STIF 8	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		202,131,837.68		195,030,638.48
										195,030,638.48
		JJ5H-1	Salaried	195,026,609.75	96.49%					
		JJ5H-2	Union	1,393,963.08	0.69%					
		JJ5H-8	Puerto Rico	5,707,089.43	2.82%					
				202,127,662.26	100.00%					

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Base Market Value
12/31/2015	JJ5F	COMPANY STOCK SAL. FUND	'478160104	JOHNSON + JOHNSON	EQUITY	COMMON STOCK		25,083,697.00	2,576,597,355.84
12/31/2015	JJ5F	COMPANY STOCK SAL. FUND	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT		2,395,901.41	2,395,901.41
									2,578,993,257.25
12/31/2015	JJ5N	J&J ESOP	'478160104	JOHNSON + JOHNSON	EQUITY	COMMON STOCK		3,813,121.00	391,683,789.12
12/31/2015	JJ5N	J&J ESOP	'USD	US DOLLAR	CASH	FOREIGN CURRENCY		39.11	39.11
									391,683,828.23

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	J&J Type	Shares/Par Value	Base Market Value
12/31/2015	JJ5M	PARTICIPANT LOAN FUND	'53999S985	LOANS TO PARTICIPANTS	EQUITY	NON-SECY ASSET-STOCK		107,315,005.47	107,315,005.47

JOHNSON & JOHNSON SAVINGS PLAN

**FINANCIAL STATEMENTS AND
SUPPLEMENTAL SCHEDULE**

DECEMBER 31, 2015 AND 2014

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* Other supplemental schedules required by Section 2520.103.10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA"), as amended, have been omitted because they are not required or are not applicable.

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Johnson & Johnson Savings Plan
Statements of Net Assets Available for Benefits
December 31, 2015 and 2014

	2015	2014
Assets		
Interest in Johnson & Johnson Pension and Savings Plans Master Trust, at fair value	\$ 12,993,858,252	\$ 12,372,140,500
Total investments	<u>12,993,858,252</u>	<u>12,372,140,500</u>
Receivables		
Employee contributions	15,188,773	—
Employer contributions	5,687,498	—
Notes receivable from participants	107,315,005	96,202,932
Total receivables	<u>128,191,276</u>	<u>96,202,932</u>
Total assets	<u>13,122,049,528</u>	<u>12,468,343,432</u>
Liabilities		
Accrued expenses	6,537,167	6,116,891
Total liabilities	<u>6,537,167</u>	<u>6,116,891</u>
Net assets available for benefits, at fair value	13,115,512,361	12,462,226,541
Adjustment from fair value to contract value for fully benefit-responsive investment contracts	(16,307,492)	(25,519,490)
Net assets available for benefits	<u>\$ 13,099,204,869</u>	<u>\$ 12,436,707,051</u>

The accompanying notes are an integral part of these financial statements.

Johnson & Johnson Savings Plan
Statement of Changes in Net Assets Available for Benefits
December 31, 2015

Additions to net assets attributed to		2015
Investment Income/Loss		
Plan's interest in the Johnson & Johnson Pension and Savings Plans Master Trust net investment income/loss	\$	80,082,290
Contributions		
Employee contributions		512,110,277
Employer contributions		178,840,845
Asset transfers due to plan mergers		664,498,868
Total additions		<u>1,435,532,280</u>
Deductions from net assets attributed to		
Benefits paid to participants		732,467,642
Administrative expenses		29,356,988
Asset transfers out		11,209,832
Total deductions		<u>773,034,462</u>
Net increase		<u>662,497,818</u>
Net assets available for benefits		
Beginning of year		12,436,707,051
End of year	\$	<u><u>13,099,204,869</u></u>

The accompanying notes are an integral part of these financial statements.

I. Description of the Plan

General

The Johnson & Johnson Savings Plan (the "Plan") is a participant directed defined contribution plan which was established on June 1, 1982 for eligible salaried and non-union hourly employees of Johnson & Johnson (the "Plan Administrator" or the "Company") and certain domestic subsidiaries. The Plan was designed to enhance the existing retirement program of eligible employees. The funding of the Plan is made through employee and Company contributions. The net assets of the Plan are held in the Johnson & Johnson Pension and Savings Plans Master Trust (the "Trust"). Transactions in the Trust are executed by the trustee, State Street Bank and Trust Company ("State Street" or "Trustee"). Recordkeeping services are provided by Aon Hewitt. The Plan's interest in the Trust is allocated to the Plan based upon the total of each participant's share of the Trust.

This brief description of the Plan is provided for general information purposes only. Participants should refer to the Plan document for complete information.

Contributions

In general, full-time salaried employees and certain non-union hourly, part-time and temporary employees can contribute to the Plan. There is no service requirement for employee contributions.

Contributions are made to the Plan by participants through payroll deductions and by the Company on behalf of the participants. Participating employees may contribute a minimum of 3% up to a maximum of 50% of eligible pay, as defined by the Plan. Contributions can be pre-tax, Roth, post-tax or a combination of all three. Pre-tax and Roth contributions may not exceed the smaller of (i) 50% of a participant's base salary (and 1/2 paid commissions, if applicable) or (ii) \$18,000 for 2015. The maximum contributions to a participant's account including participant pre-tax, Roth and post-tax contributions and the Company match is \$53,000 for 2015.

Participants age 50 and over are eligible to contribute extra pre-tax and/or Roth contributions ("catch-up contributions") above the annual Internal Revenue Service ("IRS") limitations up to \$6,000 in 2015. Participants can elect an amount to be contributed from each paycheck as their catch-up contribution. This amount will be in addition to the pre-tax, Roth and post-tax contribution percentages that participants have elected. The catch-up contribution is not eligible for the Company matching contribution.

After one year of service, participants receive a Company matching contribution equal to 75% of the first 6% of a participant's contributions. The Company matching contribution is comprised of cash and invested in the current investment fund mix chosen by the participant.

Investments

Participants may invest in one or more of the nine investment funds offered by the Plan. Each of the funds represents a mix of various investments. The investment mix chosen by the participant will apply to employee and Company matching contributions. Rollover contributions are invested at the election of the participant.

Participants receive dividends on Johnson & Johnson Common Stock shares held in the Johnson & Johnson Stock Fund and Johnson & Johnson Stock Contributions Fund. The dividends are automatically reinvested in the Johnson & Johnson Stock Fund unless specific elections are made to receive a cash payment. The 2015 dividend pass-through amount paid to participants of \$6,002,729 is reflected in benefits paid to participants in the Statement of Changes in Net Assets Available for Benefits. For all other funds, the Trustee reinvests all dividend and interest income.

Vesting

A participant's interest in his/her account, including participant contributions, Company contributions and earnings thereon, is always fully vested. As a result, there are no forfeitures under the Plan.

Payment of Benefits

Participants are allowed to withdraw an amount equal to their pre-August 1, 2003 post-tax contributions and earnings thereon, and unmatched post-tax contributions made after August 1, 2003 by the employee and earnings thereon, at any time. Participants may withdraw pre-tax, Roth or post-tax matched contributions, and the employer match after August 1, 2003, only upon meeting certain hardship conditions. The benefits to which participants are entitled are the amounts provided by contributions (Company and participant) and investment earnings thereon, including net realized and unrealized gains and losses which have been allocated to the participant's account balance. Participants have the option of receiving all or part of their balance in the Johnson & Johnson Stock Fund and/or the Johnson & Johnson Stock Contributions Fund as either cash or in shares of Johnson & Johnson Common Stock (plus cash for fractional shares) for lump sum distributions other than a hardship.

Benefits are also paid to participants upon termination of employment, long-term disability or retirement. Participants can elect to defer payment until age 70 1/2 if account balances are greater than \$5,000. Distributions are paid either in a lump sum payment, partial payments or installment payments made on a monthly, quarterly, or annual basis over a period of years selected by the participant.

A participant's account may be distributed to his/her beneficiaries in lump sum, partials, in installments or maintained in the Trust upon the participant's death only if the beneficiary is a spouse. Otherwise, it is paid to the beneficiary in a lump sum, either directly or rolled over to an Individual Retirement Account ("IRA").

Administrative Expenses

All third-party administrative expenses are paid by the Plan, unless otherwise provided for by the Company.

Notes Receivable from Participants

Participants may borrow up to a maximum of 50% of their account balance. The minimum loan amount is \$1,000 and the maximum amount of all outstanding loans cannot exceed \$50,000. Loans bear an interest rate of prime plus 1% and are repayable within one to five years. Due to acquisitions, there are some existing loans extending beyond five years, which must be allowed to continue once transferred into the Johnson & Johnson Savings Plan. The collateralized balances in the participant's accounts have interest rates that range from 4.12% to 11.33%. Principal and interest is paid ratably through payroll deductions for active employees. Loans must be paid within two months following retirement or termination of employment with the Company. If the loan is not repaid in full, the unpaid balance, plus accrued interest, will be deducted from the participant's account balance and reported to the IRS as a distribution.

Termination

Although it has not expressed an intent to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of a partial or full Plan termination, all Plan funds must be used exclusively for the benefit of the Plan participants, in that each participant would receive the respective value in their account.

2. Summary of Significant Accounting Policies

Recent Accounting Pronouncements

In May 2015, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2015-07, Disclosures for Investments in Certain Entities that Calculate Net Asset Value per Share (or Its Equivalent). This update removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient, and also remove the requirements to make certain disclosures for all investments that are eligible to be measured at fair value using the net asset value per share practical expedient. This update is effective for the Plan's fiscal years beginning after December 15, 2015, with early application permitted. The update will not have a material impact on the Plan's Notes to Financial Statements.

In July 2015, the FASB issued ASU 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965); (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient. Part I of this update requires fully benefit-responsive investment contracts to be measured, presented, and disclosed only at contract value. The amendments in Part II of this update, requires that investments (both participant-directed and nonparticipant-directed investments) be grouped only by general type, eliminating the need to disaggregate the investments by nature, characteristics and risks. In addition, certain other investment disclosures are eliminated. Part III is not applicable to the Plan. This update is effective for fiscal years beginning after December 15, 2015, with early application permitted. This update will not have a material impact on Plan's Financial Statements and Plan's Management is evaluating the impact of the update on the Plan's Notes to Financial Statements.

Basis of Accounting

The financial statements of the Plan are prepared under the accrual method of accounting in accordance with accounting principles generally accepted in the United States of America.

Investment Valuation and Income Recognition of the Trust

The Plan's interest in the Trust is stated at fair value. The investment in the Trust represents the Plan's interest in the net assets of the Trust.

As the investment funds contain various underlying assets such as stocks and short-term investments, the participant's account balance is reported in units of participation, which allows for immediate transfers in and out of the funds. The purchase or redemption price of the units is determined by the Trustee, based on the current market value of the underlying assets of the funds. Each fund's net asset value for a single unit is computed by adding the value of the fund's investments, cash and other assets, and subtracting liabilities, then dividing the result by the number of units outstanding.

Purchases and sales of securities are recorded on a trade-date basis. Gains and losses on the sale of investment securities are determined on the average cost method. Dividend income is recorded on the ex-dividend date. Interest income and administrative expenses are recorded on an accrual basis.

The Plan presents, in the Statement of Changes in-Net Assets Available for Benefits, the investment income/(loss) for the Plan's interest in the Trust which consists of the Plan's allocated change in unrealized appreciation and depreciation of the underlying investments, realized gains and losses on sales of investments and investment income/(loss).

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Derivatives

The Trust mitigates credit risk by utilizing the same policies in making commitments and conditional obligations as it does for on-balance sheet instruments, and through structured trading with reputable parties and continual monitoring procedures. The Trust enters into forward foreign exchange contracts to hedge against adverse changes in foreign exchange rates related to non-U.S. dollar denominated investments. The Trust is exposed to credit risk for non-performance by the counterparty and to market risk for changes in interest and currency rates. The Trust accounts for forward foreign exchange contracts at fair value.

The Trust actively manages interest rate risk by periodically investing in interest rate swaps. Interest rate swaps provide an effective means to adjust portfolio duration, maturity mix and term-structure. The Trust records interest rate swaps at fair value.

The fair value of a derivative financial instrument (i.e. forward foreign exchange contracts, interest rate contracts) is the aggregation by currency of all future cash flows discounted to its present value at the prevailing market interest rates and subsequently converted to the U.S. Dollar at the current spot foreign exchange rate.

Use of Estimates

The preparation of the Plan's financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of Net Assets Available for Benefits at the date of the financial statements and the Changes in Net Assets Available for Benefits during the reporting period and the applicable disclosures of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties

The Plan provides for various investment options in funds which can invest in a combination of equity, fixed income securities and other investments. Investments are exposed to various risks, such as interest rate, market and credit. Due to the level of risk associated with certain investments, it is at least reasonably possible that changes in risks in the near term could materially affect participants' account balances and the amounts reported in the Statements of Net Assets Available for Benefits and the Statement of Changes in Net Assets Available for Benefits.

Reporting of Fully Benefit-Responsive Investment Contracts

Fully benefit-responsive investment contracts are reported at fair value. Contract value is the relevant measurement criteria for that portion of the net assets available for benefits of a defined contribution plan attributable to fully benefit-responsive investment contracts because contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. The Statements of Net Assets Available for Benefits present the fair value of the investment contracts, as well as the adjustment of the fully benefit-responsive investment contracts from fair value to contract value. The Statement of Changes in Net Assets Available for Benefits is prepared on a contract value basis.

3. Master Trust

a. Fair Value Measurements

The assets of the Johnson & Johnson Savings Plan, the Johnson & Johnson Savings Plan for Union Represented Employees, the Johnson & Johnson Retirement Savings Plan, the Retirement Plan of Johnson & Johnson and Affiliated Companies, the Johnson & Johnson Retirement Plan for Union Represented Employees, and the Johnson & Johnson Retirement Plan for Puerto Rico Employees comprise the total of the Trust which is held by State Street.

The Plan's valuation methodologies were applied to all of the Trust's investments carried at fair value. Fair value is based upon quoted market prices, where available. If listed prices or quotes are not available, fair value is based upon models that primarily use, as inputs, market-based or independently sourced market parameters, including yield curves, interest rates, volatilities, equity or debt prices, foreign exchange rates and credit curves.

While the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different estimate of fair value at the reporting date.

Valuation Hierarchy

Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 820, *Fair Value Measurements and Disclosures*, provides the framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under FASB ASC 820 are described as follows:

- Level 1 - quoted prices (unadjusted) for identical assets or liabilities in active markets.

- Level 2 - quoted prices for identical assets or liabilities in active markets and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument.
- Level 3 - inputs are unobservable and significant to the fair value measurement. These are usually negotiated prices between two parties.

A financial instrument's categorization within the valuation hierarchy is based upon the lowest level of input that is significant to the fair value measurement.

Following is a description of the valuation methodologies used for the investments measured at fair value.

- Short-term investments - Cash and quoted short-term instruments are valued at the closing price or the amount held on deposit by the custodian bank where quoted prices are available in an active market and are classified as Level 1. Other investments are through investment vehicles valued using the Net Asset Value ("NAV") provided by the administrator of the fund. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. The NAV is a quoted price in a market that is not active and classified as Level 2.
- Government & agency issues - The assets are comprised of government and agency securities and U.S. Treasury Bills and Notes of varying maturities. Level 2 fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows.
- Corporate debt - A limited number of these investments are valued at the closing price reported on the major market on which the individual securities are traded. Where quoted prices are available in an active market, the investments are classified as Level 1. If quoted market prices are not available for the specific security, then fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows and are classified as Level 2. Level 3 debt instruments are priced based on unobservable inputs, usually negotiated values agreed with the interested parties.
- Common and preferred stocks - U.S. and International common stocks are valued at the closing price reported on the major market on which the individual securities are traded. Substantially all common and preferred stocks are classified within Level 1 of the valuation hierarchy.
- Common Collective Trusts ("CCTs") - The fair value of all CCT interests have been determined using NAV as a practical expedient. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. CCTs that have a quoted market price in markets that are not active are classified as Level 2. A majority of the CCTs are used for liquidity purposes for both the defined benefit and defined contribution plans within the Trust. The CCTs are primarily passive funds that provide daily liquidity for the various Plan investment options. Participant directed purchases and sales are at the NAV. At December 31, 2015, approximately 76% of the CCTs are invested in passive strategies and 24% are invested in active strategies. Additionally, 84% of the active and passive CCTs are invested in U.S. equities, with the remainder in International equities, U.S. bonds and emerging markets. Any Plan Sponsor (Johnson & Johnson) sales may be subject to gate keeping restrictions.
- Guaranteed Investment Contracts ("GICs") - Traditional GICs are valued at fair value by discounting the related cash flows based on current yields of similar instruments with comparable durations while considering the creditworthiness of the issuer, and are classified as Level 3. The synthetic GIC and related investments are classified as Level 2 due to the fair value of the synthetic GIC being based on the underlying investments held in separate account portfolios. As of December 31, 2015, the portfolio of assets underlying the synthetic GIC includes government and agency securities (60%), corporate debt (27%), asset-backed debt (6%), other securities (5%) and cash (2%), which are selected at the discretion of the investment managers and are subject to the investment guidelines negotiated with the synthetic contract provider. The synthetic GIC has a fair value of \$875,770,652 and \$866,152,326 at December 31, 2015 and 2014, respectively.

- Other assets - Other assets are represented primarily by Limited Partnerships ("LPs"), as well as commercial loans and mortgages that are not classified as corporate debt. Other assets, that are exchange listed and actively traded, are classified as Level 1 while inactively traded assets are classified as Level 2. The LPs and other assets valued using unobservable inputs are classified as Level 3. The fair market value of all LP interests has been determined using NAV as a practical expedient. At December 31, 2015, approximately 51% of the LP investments were in Emerging Market Equities with the remaining 49% in private equity investments.

At December 31, 2015 and 2014, the Trust had unfunded commitments of underlying funds of the LP investments of \$39,809,572 and \$51,902,341, respectively. These commitments are expected to be satisfied with new cash flows, distributions from existing funds, reinvestment of proceeds and/or from selling existing investments. The LP investments have target maturity dates ranging from 2016 through 2022 with renewal options available to the Plan. The Trust's investments in the LPs are not redeemable at any point in time.

2015 Master Trust Investments Measured at Fair Value

December 31, 2015	Quoted market prices inputs (Level 1)	Observable inputs (Level 2)	Unobservable inputs (Level 3)	Total Assets
Short-term investment funds	\$ 43,728,237	\$ 772,265,140	\$ —	\$ 815,993,377
Government and agency securities	—	1,390,086,215	—	1,390,086,215
Corporate debt				
S&P Rated AAA to BBB-	—	926,935,629	407,264	927,342,893
S&P Rated below BBB-	—	248,166,459	—	248,166,459
S&P Not Rated	—	33,463,174	—	33,463,174
Total Corporate Debt	—	1,208,565,262	407,264	1,208,972,526
Preferred stocks	14,678,582	—	—	14,678,582
Common stocks				
U.S. Large Cap	10,174,571,401	—	—	10,174,571,401
U.S. Mid Cap	1,412,482,317	—	—	1,412,482,317
U.S. Small Cap	552,207,225	—	—	552,207,225
Total U.S. Common stocks	12,139,260,943	—	—	12,139,260,943
International Common stocks	3,624,757,378	—	—	3,624,757,378
Total Common stocks	15,764,018,321	—	—	15,764,018,321
Common Collective Trusts	—	7,141,212,645	—	7,141,212,645
Other assets and liabilities, net	294	303,236,346	72,371,301	375,607,941
Trust investments at fair value	15,822,425,434	10,815,365,608	72,778,565	26,710,569,607
Guaranteed/Synthetic investment contracts	—	875,770,652	951,169,300	1,826,939,952
Total Master Trust investments	\$ 15,822,425,434	\$ 11,691,136,260	\$ 1,023,947,865	\$ 28,537,509,559
Receivables				373,802,277
Payables				(389,766,460)
Adjustment from fair value to contract value for fully responsive benefit contracts				(16,811,999)
Net investment in Master Trust				\$ 28,504,733,377

2014 Master Trust Investments Measured at Fair Value

December 31, 2014	Quoted market prices inputs (Level 1)	Observable inputs (Level 2)	Unobservable inputs (Level 3)	Total Assets
Short-term investment funds	\$ 37,902,111	\$ 719,164,657	\$ —	\$ 757,066,768
Government and agency securities	—	1,464,054,861	—	1,464,054,861
Corporate debt				
S&P Rated AAA to BBB-	—	859,616,798	—	859,616,798
S&P Rated below BBB-	—	204,717,704	—	204,717,704
S&P Not Rated	—	67,272,187	407,264	67,679,451
Total Corporate Debt	—	1,131,606,689	407,264	1,132,013,953
Preferred stocks	30,297,969	—	—	30,297,969
Common stocks				
U.S. Large Cap	10,312,968,804	—	—	10,312,968,804
U.S. Mid Cap	1,517,488,890	—	—	1,517,488,890
U.S. Small Cap	668,768,806	218	—	668,769,024
Total U.S. Common stocks	12,499,226,500	218	—	12,499,226,718
International Common stocks	3,504,324,392	1,925,483	—	3,506,249,875
Total Common stocks	16,003,550,892	1,925,701	—	16,005,476,593
Common Collective Trusts	—	6,347,586,025	—	6,347,586,025
Other assets and liabilities, net	453,965	271,050,664	95,778,193	367,282,822
Trust investments at fair value	16,072,204,937	9,935,388,597	96,185,457	26,103,778,991
Guaranteed/Synthetic investment contracts	—	866,152,326	989,510,636	1,855,662,962
Total Master Trust investments	\$ 16,072,204,937	\$ 10,801,540,923	\$ 1,085,696,093	\$ 27,959,441,953
Receivables				273,925,916
Payables				(259,245,209)
Adjustment from fair value to contract value for fully responsive benefit contracts				(26,171,732)
Net investment in Master Trust				\$ 27,947,950,928

Level 3 Gains and Losses

The table below sets forth a summary of changes in the fair value of the Trust's Level 3 assets for the year ended December 31, 2015.

	Corporate debt	Other assets	Guaranteed investment contracts	Totals
Balance December 31, 2014	\$ 407,264	\$ 95,778,193	\$ 989,510,636	\$ 1,085,696,093
Realized (losses) gains	—	(1,195,994)	—	(1,195,994)
Unrealized gains (losses) for assets still held at December 31, 2015	—	(14,924,966)	—	(14,924,966)
Transfers in	—	218	—	218
Transfers out	—	—	—	—
Purchases	—	13,979,757	980,080,487	994,060,244
Sales	—	(21,265,907)	(1,018,309,636)	(1,039,575,543)
Change in adjustment from fair value to contract value	—	—	(112,187)	(112,187)
Balance December 31, 2015	\$ 407,264	\$ 72,371,301	\$ 951,169,300	\$ 1,023,947,865

Transfers into, and out of, Level 3 are valued utilizing values as of the beginning of the period. There were no significant transfers between Level 1, 2 or 3 assets.

The assets of the Plan are maintained in the Trust. The Plan holds approximately 45.5% and 44.1%, respectively, of the Trust's net assets as of December 31, 2015 and 2014. The Plan's sole investment is its interest in the Trust and therefore is greater than 5% of Plan net assets. Net assets, income, and expenses are allocated to the Plan based on the total of each participant's share in the respective funds.

The net investment income of the Trust was composed of the following:

	December 31,	
	2015	2014
Net appreciation (depreciation) in fair value of investments		
Short-term investment funds	\$ (80,494,502)	\$ (14,700,009)
Government and agency securities	(23,104,754)	49,881,207
Corporate debt	(59,792,327)	(1,553,842)
Preferred stocks	(1,282,855)	(6,152,630)
Common stocks	(111,457,896)	1,224,840,294
Common Collective Trusts	(229,085,328)	318,535,550
Other assets	121,656,049	153,295,477
Receivables and payables	(539,697)	(61,855)
	(384,101,310)	1,724,084,192
Interest	134,935,764	170,144,695
Dividends	338,537,144	354,640,594
Net investment income	\$ 89,371,598	\$ 2,248,869,481

b. Guaranteed and Synthetic Investment Contracts

The Trust holds investments in traditional and synthetic GICs. The weighted average insurance financial strength rating of the insurers for these contracts is AA-. These investments are recorded at their fair values. The traditional GICs' contract value represents contributions made under the contract and reinvested income, less any withdrawals. The synthetic GICs are recorded at fair value, which represents the value of the underlying assets owned by the Trust plus the amount designed to smooth the impact of normal market fluctuations on those assets. Both the traditional and synthetic GICs are fully benefit-responsive. Participants may under most circumstances direct the withdrawal or transfer of all or a portion of their investment at contract value. Currently no reserves are needed against contract values for credit risk of the contract issuers or otherwise.

The traditional GICs provide a fixed return on principal over a specified period of time through fully benefit-responsive contracts issued by an insurance company, which are backed by the general account of that insurer. The contract value of the traditional GICs was \$950,283,619 and \$988,512,767 at December 31, 2015 and 2014, respectively. The fair value of the traditional GICs, as determined by using discounted cash flows, was \$951,169,300 and \$989,510,636 at December 31, 2015 and 2014, respectively. The unobservable inputs which dictate fair value consist of the discount rates, which have a range of .78% to 1.95% and weighted average of 1.04%, and the contract rates, which range between .76% and 1.72% and weighted average of 1.19%. An increase in the discount rate will cause a decrease in fair value, while a decrease in the discount rate will increase fair value. An increase in the contract rate will cause an increase in fair value, while a decrease in the contract rate will result in a decrease in fair value.

The synthetic GIC provides a return over a period of time through a fully benefit-responsive contract, or wrapper contract, which is backed by the underlying assets owned by the Trust. The portfolio of assets, overall of AA credit quality, underlying the synthetic GIC primarily includes government and agency securities, corporate debt, mortgage backed securities, and asset backed securities. The contract value of the synthetic GIC was \$859,844,334 and \$840,978,463 at December 31, 2015 and

2014, respectively. The fair value of the synthetic GIC is based on the fair value of the underlying pool of securities, and at December 31, 2015 and 2014 was \$875,770,652 and \$866,152,326, respectively.

The crediting interest rate for the synthetic GIC is calculated on a monthly basis using the contract value, and the market value, yield and duration of the underlying securities, and cannot be less than zero. The crediting interest rates for the traditional GICs are agreed to in advance with the issuer. The crediting interest rate for the contracts at December 31, 2015 and 2014 was 1.70% and 1.64%, respectively. In the event of extreme changes in interest rates, the crediting rate may be adjusted to reflect current market conditions.

Key factors that could influence future average interest crediting rates include, but are not limited to: participant directed cash flows; changes in interest rates; total return performance of the fair value bond strategies underlying the synthetic GIC; default or credit failures of any of the securities, investment contracts, or other investments held in the Trust; and the initiation of an extended termination (immunization) of the synthetic GIC.

The average market value yield of the contracts for 2015 and 2014 was 1.70% and 1.64%, respectively (calculated by taking the average of the monthly market value weighted yields of the investments). The average yield earned by the contracts that reflects the actual interest credited to participants in the Plan for 2015 and 2014 was 1.49% and 1.44%, respectively (calculated by dividing annualized earnings credited to participants by the market value of the Fixed Interest Fund).

There are certain events not initiated by Plan participants that limit the ability of the Plan to transact with the issuer of a GIC at its contract value. Specific coverage provided by each traditional and synthetic GIC may be different from each issuer. Examples of such events include: the Plan's failure to qualify under the Internal Revenue Code ("IRC") of 1986 as amended; full or partial termination of the Plan; involuntary termination of employment as a result of a corporate merger, divestiture, spin-off, or other significant business restructuring, which may include early retirement incentive programs or bankruptcy; changes to the administration of the Plan which decreases employee or employer contributions, the establishment of a competing plan by the plan sponsor, the introduction of a competing investment option, or other Plan amendment that has not been approved by the contract issuers; dissemination of a participant communication that is designed to induce participants to transfer assets from this investment option; events resulting in a material and adverse financial impact on the contract issuer, including changes in the tax code, laws or regulations. The Plan fiduciaries believe that the occurrence of any of the aforementioned events, which would limit the Plan's ability to transact with the issuer of a GIC at its contract value, is not probable.

4. Derivatives

a. Forward Foreign Currency Contracts

The Trust had forward foreign exchange contracts outstanding at December 31, 2015 and 2014 in various currencies. The average notional amount in the Trust for these contracts purchased and sold for the year ended December 31, 2015 was \$24,091,621 and \$77,841,656, respectively, and for the year ended December 31, 2014 was \$14,260,855 and \$36,467,956, respectively. As of December 31, 2015 and 2014, there was \$450,168 and \$899,094 of unrealized appreciation on forward foreign exchange contracts, respectively, and \$361,902 and \$161,956 of unrealized depreciation on forward foreign exchange contracts, respectively. The net unrealized appreciation/(depreciation) of these derivative instruments is included in the Interest in Johnson & Johnson Pension and Savings Plans Master Trust, at fair value in the Statements of Net Assets Available for Plan Benefits. The net gain/(loss) on these derivative instruments is included in the Plan's Interest in the Johnson & Johnson Pension and Savings Plans Master Trust net investment income/(loss) in the Statements of Changes in Net Assets Available for Plan Benefits. For the years ended December 31, 2015 and 2014, there was \$446,457 and \$2,807,186, respectively, of total net realized gain/(loss) and net change in unrealized appreciation/(depreciation) on forward foreign exchange contracts. As of December 31, 2015, the Trust pledged cash collateral of \$280,000 to brokers related to forward foreign exchange contracts.

b. Swaps - Interest Rate

The Trust had interest rate swaps outstanding at December 31, 2015 and 2014. The average notional amount in the Trust for these contracts for the year ended December 31, 2015 was \$125,091,667 and for the year ended December 31, 2014 was \$70,151,824. As of December 31, 2015 and 2014, there was \$72,337 and \$1,791,364 of positive fair value on open interest rate swap contracts, and \$1,872,144 and \$1,079,822 of negative fair value on open interest rate swap contracts, respectively. The net fair value of these derivative instruments is included in the Interest in Johnson & Johnson Pension and Savings Plans Master Trust, at fair value in the Statements of Net Assets Available for Plan Benefits. The net gain/(loss) on these derivative instruments is included in the Plan's Interest in the Johnson & Johnson Pension and Savings Plans Master Trust net investment income/(loss) in the Statements of Changes in Net Assets Available for Plan Benefits. For the years ended December 31, 2015 and 2014, there was \$(779,704) and \$42,260, respectively, of total net realized gain/(loss) and net change in unrealized appreciation/(depreciation) on interest rate swap contracts. As of December 31, 2015, the Trust pledged collateral in the form of cash and treasury securities of \$971,000 and \$1,714,609, respectively, to brokers related to interest rate swaps.

5. Notes Receivable from Participants

The Plan had participant loans outstanding at December 31, 2015 and 2014 of \$107.3 million and \$96.2 million, respectively. The net increase of \$11.1 million for 2015 represents loan issuances of \$62.4 million, which includes \$9.3 million related to participant loans transferred from the Synthes (U.S.A.) Retirement Plan and the SterilMed 401(k) Salary Savings Plan, less loan retirements and payments toward outstanding loans of \$51.3 million. Delinquent notes receivable from participants are reclassified to benefit payments based on terms of the Plan document.

6. Tax Status

The IRS has determined and informed the Company by a letter dated September 16, 2013, that the Plan and the Trust are in compliance with applicable sections of the IRC. Although the Plan has been amended since receiving the determination letter, the Plan Administrator and the Plan's tax counsel believe that the Plan is currently designed and is currently being operated in compliance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2015, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2012.

7. Related Party Transactions

Certain Plan investments are shares of CCTs and are managed by State Street Global Advisors, a division of State Street. State Street is the Trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. As of December 31, 2015 and 2014, the total market value of investments in the institutional commingled funds allocated to the Plan and managed by State Street was \$2,506,425,624 and \$2,038,326,002, respectively.

The Plan also invests in shares of the Company. The Company is the Plan sponsor and, therefore, these transactions qualify as party-in-interest transactions. As of December 31, 2015 and 2014, the fair value of investments in Johnson & Johnson Common Stock was \$3,114,083,174 and \$3,220,754,488, respectively. During the year ended December 31, 2015, the Plan made purchases of \$300,538,675 and sales of \$363,423,468, of the Company's common stock. The total dividend income

received during 2015 was \$90,902,437. The total realized and unrealized gains during 2015 were \$161,406,161 and \$1,535,668,448, respectively.

8. Asset Transfers

As a result of a business acquisition by the Plan Administrator, the net assets of the Synthes (U.S.A.) Retirement Plan in the amount of \$664,498,868 were transferred into the Plan in July 2015. Transfers out of the Plan from divestitures in October and November 2015 included the net assets of Cordis participants in the amount of \$11,209,832. All transfers are reflected in the Statement of Changes in Net Assets Available for Benefits.

9. Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500:

	December 31,	
	2015	2014
Net assets available for benefits per the financial statements	\$ 13,099,204,869	\$ 12,436,707,051
Deemed Distributions	(243,645)	—
Amounts allocated to withdrawing participants	(1,266,139)	(2,382,193)
Adjustment of synthetic GIC value from contract value to fair value	15,448,389	24,546,489
Net assets available for benefits per the Form 5500	<u>\$ 13,113,143,474</u>	<u>\$ 12,458,871,347</u>

The following is a reconciliation of benefits paid to participants per the financial statements to the Form 5500:

	December 31, 2015
Benefits paid to participants per the financial statements	\$ 732,467,642
Add: Amounts allocated to withdrawing participants at December 31, 2015 (not yet paid)	1,266,139
Less: Amounts allocated to withdrawing participants at December 31, 2014	(2,382,193)
Benefits paid to participants per the Form 5500	<u>\$ 731,351,588</u>

The following is a reconciliation of investment income per the financial statements to the Form 5500:

	December 31, 2015
Total investment income per the financial statements	\$ 80,082,290
Net change in adjustment from contract value to fair value for synthetic GIC value	(9,098,100)
Total investment income per the Form 5500	<u>\$ 70,984,190</u>

10. Subsequent Events

The Plan has assessed subsequent events through June 22, 2016, the date the financial statements were available to be issued, and has determined that no items require disclosure.

Johnson & Johnson Savings Plan
Schedule II, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2015

Identity of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	Cost	Current Value
Plan's interest in the Trust	Plan's interest in the Johnson & Johnson Pension and Savings Plans Master Trust	**	\$ 12,993,858,252
*Participant loans	Interest rates ranging from 4.12% to 11.33%. Maturities ranging from 2016 - 2040	**	107,315,005

* Represents party-in-interest transactions.

** Not applicable