

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 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 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</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.)	
	☒ 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 ☐ special extension (enter description)	☐ automatic extension ☐ the DFVC program

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>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	Filed with authorized/valid electronic signature.	09/21/2017	MELISSA FORD
	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 64707
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) 38503
a(2) Total number of active participants at the end of the plan year	6a(2) 39197
b Retired or separated participants receiving benefits.....	6b 313
c Other retired or separated participants entitled to future benefits	6c 25397
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 64907
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 489
f Total. Add lines 6d and 6e	6f 65396
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g 64855
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)

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 2016 Form M-1 annual report. If the plan was not required to file the 2016 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 _____

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN	B Three-digit plan number (PN) ▶	100
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
a Name of MTIA, CCT, PSA, or 103-12 IE: J&J SAVINGS PLAN TRUST	
b Name of sponsor of entity listed in (a): JOHNSON & JOHNSON	
c EIN-PN 22-1024240-019	d Entity code M
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 14230929705	
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 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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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
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) 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 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</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
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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) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	5687498	6087137
(2) Participant contributions	1b(2)	15188773	16296460
(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)	107071360	105792212
(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)	12993858252	14230929705
(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)	-859103	0

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	13120946780	14359105514

Liabilities

g Benefit claims payable	1g	1266139	2165549
h Operating payables	1h	6537167	7086001
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	7803306	9251550

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	13113143474	14349853964
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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) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	183141152	
(B) Participants	2a(1)(B)	570035082	
(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)		753176234
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)		
(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)		1278009287
(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		2031185521

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	768722113	
(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)		768722113
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		308202
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	29773763	
(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)		29773763
j Total expenses. Add all expense amounts in column (b) and enter total	2j		798804078

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1232381443
l Transfers of assets:			
(1) To this plan.....	2l(1)		4329047
(2) From this plan.....	2l(2)		

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:

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	Amount
4a		X	
4b		X	

		Yes	No	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.)	4c		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.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	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?	4f		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?	4g		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?	4h		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.)	4i	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.)	4j		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?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		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.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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)

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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year (See instructions.)

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



Report of Independent Auditors

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, 2016 and December 31, 2015, and the related statement of changes in net assets available for benefits for the year ended December 31, 2016, 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.

Auditors' 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, 2016 and December 31, 2015 and the changes in net assets available for benefits for the year ended December 31, 2016, 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, 2016 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, 2017

State Street Bank - J&J Master Trust Assets
2016 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)	JJ5N - J&J Stock (ESOP)	PPT Loans	12/31/16 Assets Market Value	Other Assets	12/31/16 NAV
Salary Savings	1,293,357,406.55	1,354,247,701.52	1,153,894,100.42	2,416,243,094.74	1,250,928,653.40	1,323,688,206.86	1,910,741,889.84	219,497,996.96	2,921,664,189.36	406,068,524.31	-	14,250,331,763.96	(72,787,017.85)	\$14,177,544,746.11
PPT Loan Acct	-	-	-	-	-	-	-	-	-	-	106,303,481.95	106,303,481.95	-	\$106,303,481.95

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Basis		11.17%
									Base Market Value	%	
12/31/2016	J9A	PZEN A	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF		128,156.46	128,156.46	14,317.85
12/31/2016	J9B	CAPITAL GUARDIAN EMERGING MKT	'290886100	EMERGING MKTS GROWTH FD INC	EQUITY	MUTUAL FUNDS	'45	21,262,288.20	128,424,220.73		14,347,767.70
12/31/2016	J9I	CAPITAL CUARDIAN	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	31,643.00	31,643.00		3,535.21
12/31/2016	J1J	J&J COMPANY STOCK	'478160104	JOHNSON + JOHNSON	EQUITY	COMMON STOCK	'41	7,344,400.00	846,148,324.00		94,533,099.15
12/31/2016	J9I	CAPITAL CUARDIAN	'142999978	CAPITAL GUARDIAN V	EQUITY	MUTUAL FUNDS	'45	46,620,177.00	8,092,936.39		904,156.32
12/31/2016	J9J	EMERGING MKT PRIVATE EQ FD VI	'ACI000M16	CAPITAL GUARDIAN VI	EQUITY	LMTD PARTNRSHP UNITS	'44	43,238,846.00	27,656,214.48		3,089,798.31
12/31/2016	J1K	SSGA RUSSELL 3000	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(1,915.75)	(1,915.75)		(214.03)
12/31/2016	J1K	SSGA RUSSELL 3000	'77999X959	RUSSELL 3000 INDEX NL SERIES	EQUITY	MUTUAL FUNDS	'45	65,033,347.97	2,138,166,414.46		238,879,510.75
12/31/2016	J9G	RENAISSANCE INSTITUTIONAL FUND	'76699Q926	RENAISSANCE INSTITUTIONAL	EQUITY	MUTUAL FUNDS	'45	89,393,528.75	230,317,420.78		25,731,445.61
12/31/2016	J9H	JP MORGAN US ACTIVE CORE PLUS	'ACI01VQ23	911905925 JPM US ACT CORE PL E	EQUITY	MUTUAL FUNDS	'45	28,625,692.90	1,027,948,631.97		114,844,132.16
12/31/2016	J9P	CORNERSTONE	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	25,550.78	25,550.78		2,854.58
12/31/2016	J9Q	GLOBAL FOCUS	'ACI02O596	JP MORGAN	EQUITY	MUTUAL FUNDS	'45	12,795,188.03	298,383,784.95		33,335,933.11
12/31/2016	J1D	JP MORGAN ALTERNATIVE INVESTME	'82981P105	SITI SITES COM INC	EQUITY	COMMON STOCK	'41	2,167.00	216.70		24.21
12/31/2016	J1D	JP MORGAN ALTERNATIVE INVESTME	'292166105	EMPLOYEE SOLUTIONS INC	EQUITY	COMMON STOCK	'41	1,271.00	1.27		0.14
12/31/2016	J1E	CAP INTL PRIVATE EQUITY IV	'13999A921	CAPITAL INTERNATIONAL	EQUITY	LMTD PARTNRSHP UNITS	'44	11,683,349.00	1,111,250.06		124,150.71
12/31/2016	J1R	BARROW, HANLEY	'009126202	AIR LIQUIDE UNSPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS	'43	317,500.00	7,061,200.00		788,889.02
12/31/2016	J1R	BARROW, HANLEY	'493267108	KEYCORP	EQUITY	COMMON STOCK	'976.00	568,800.00	10,391,976.00		1,161,008.86
12/31/2016	J1R	BARROW, HANLEY	'674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK	'41	180,500.00	12,857,015.00		1,436,407.12
12/31/2016	J1R	BARROW, HANLEY	'369550108	GENERAL DYNAMICS CORP	EQUITY	COMMON STOCK	'41	86,034.00	14,854,630.44		1,659,584.04
12/31/2016	J1R	BARROW, HANLEY	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK	'41	284,800.00	22,473,568.00		2,510,784.42
12/31/2016	J1R	BARROW, HANLEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	41,000.00	3,576,840.00		399,610.52
12/31/2016	J1R	BARROW, HANLEY	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK	'41	479,500.00	14,490,490.00		1,618,901.66
12/31/2016	J1R	BARROW, HANLEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	229,900.00	14,285,986.00		1,596,054.13
12/31/2016	J1R	BARROW, HANLEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK	'41	466,611.00	17,941,192.95		2,004,419.94
12/31/2016	J1R	BARROW, HANLEY	'717081103	PFIZER INC	EQUITY	COMMON STOCK	'41	489,188.00	15,888,826.24		1,775,126.11
12/31/2016	J1R	BARROW, HANLEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK	'41	202,800.00	14,017,536.00		1,566,062.45
12/31/2016	J1R	BARROW, HANLEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	358,000.00	19,729,380.00		2,204,199.17
12/31/2016	J1R	BARROW, HANLEY	'693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	COMMON STOCK	'41	79,000.00	9,239,840.00		1,032,290.30
12/31/2016	J1R	BARROW, HANLEY	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK	'41	227,300.00	16,165,576.00		1,806,045.06
12/31/2016	J1R	BARROW, HANLEY	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	193,405.00	14,112,762.85		1,576,701.36
12/31/2016	J1R	BARROW, HANLEY	'055622104	BP PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	557,900.00	20,854,302.00		2,329,877.33
12/31/2016	J1R	BARROW, HANLEY	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK	'41	200,200.00	14,694,680.00		1,641,714.11
12/31/2016	J1R	BARROW, HANLEY	'478160104	JOHNSON + JOHNSON	EQUITY	COMMON STOCK	'41	149,700.00	17,246,937.00		1,926,856.51
12/31/2016	J1R	BARROW, HANLEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK	'41	92,300.00	7,173,556.00		801,441.62
12/31/2016	J1R	BARROW, HANLEY	'87612E106	TARGET CORP	EQUITY	COMMON STOCK	'41	145,100.00	10,480,573.00		1,170,907.06
12/31/2016	J1R	BARROW, HANLEY	'913017109	UNITED TECHNOLOGIES CORP	EQUITY	COMMON STOCK	'41	148,372.00	16,264,538.64		1,817,101.33
12/31/2016	J1R	BARROW, HANLEY	'025816109	AMERICAN EXPRESS CO	EQUITY	COMMON STOCK	'41	198,300.00	14,690,064.00		1,641,198.40
12/31/2016	J1R	BARROW, HANLEY	'14149Y108	CARDINAL HEALTH INC	EQUITY	COMMON STOCK	'41	181,000.00	13,026,570.00		1,455,350.08
12/31/2016	J1R	BARROW, HANLEY	'009158106	AIR PRODUCTS + CHEMICALS INC	EQUITY	COMMON STOCK	'41	133,500.00	19,199,970.00		2,145,052.61
12/31/2016	J1R	BARROW, HANLEY	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK	'41	241,100.00	15,719,720.00		1,756,233.28
12/31/2016	J1R	BARROW, HANLEY	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK	'41	94,500.00	15,123,780.00		1,689,653.87
12/31/2016	J1R	BARROW, HANLEY	'881624209	TEVA PHARMACEUTICAL SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	304,000.00	11,020,000.00		1,231,172.74
12/31/2016	J1R	BARROW, HANLEY	'92343V104	VERIZON COMMUNICATIONS INC	EQUITY	COMMON STOCK	'41	384,099.00	20,503,204.62		2,290,652.15
12/31/2016	J1R	BARROW, HANLEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	257,200.00	22,193,788.00		2,479,526.94
12/31/2016	J1R	BARROW, HANLEY	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	22,063,976.19	22,063,976.19		2,465,024.14
12/31/2016	J1R	BARROW, HANLEY	'166764100	CHEVRON CORP	EQUITY	COMMON STOCK	'41	137,300.00	16,160,210.00		1,805,445.56
12/31/2016	J1R	BARROW, HANLEY	'20825C104	CONOCOPHILLIPS	EQUITY	COMMON STOCK	'41	321,232.00	16,106,572.48		1,799,453.09
12/31/2016	J1R	BARROW, HANLEY	'022095103	ALTRIA GROUP INC	EQUITY	COMMON STOCK	'41	318,700.00	21,550,494.00		2,407,657.06
12/31/2016	J1R	BARROW, HANLEY	'42809H107	HESS CORP	EQUITY	COMMON STOCK	'41	267,200.00	16,643,888.00		1,859,482.87
12/31/2016	J1R	BARROW, HANLEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK	'41	318,700.00	20,814,297.00		2,325,407.91
12/31/2016	J1R	BARROW, HANLEY	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	224,400.00	13,210,428.00		1,475,891.00
12/31/2016	J1R	BARROW, HANLEY	'N53745100	LYONDELLBASELL INDU CL A	EQUITY	COMMON STOCK	'41	81,400.00	6,982,492.00		780,095.63
12/31/2016	J1R	BARROW, HANLEY	'30219G108	EXPRESS SCRIPTS HOLDING CO	EQUITY	COMMON STOCK	'41	263,983.00	18,159,390.57		2,028,797.34
12/31/2016	J1R	BARROW, HANLEY	'718546104	PHILLIPS 66	EQUITY	COMMON STOCK	'41	260,966.00	22,550,072.06		2,519,331.58
12/31/2016	J1R	BARROW, HANLEY	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK	'41	571,700.00	16,030,468.00		1,790,950.57
12/31/2016	J1R	BARROW, HANLEY	'036752103	ANTHEM INC	EQUITY	COMMON STOCK	'41	105,880.00	15,222,367.60		1,700,668.25
12/31/2016	J1R	BARROW, HANLEY	'G98294104	XL GROUP LTD	EQUITY	COMMON STOCK	'41	391,450.00	14,585,427.00		1,629,508.18
12/31/2016	J1R	BARROW, HANLEY	'G51502105	JOHNSON CONTROLS INTERNATIONAL	EQUITY	COMMON STOCK	'41	456,877.00	18,818,763.63		2,102,463.60
12/31/2016	J1R	BARROW, HANLEY	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK	'41	238,500.00	21,820,365.00		2,437,807.50
12/31/2016	J1R	BARROW, HANLEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	291,140.00	17,302,450.20		1,933,058.54
12/31/2016	J1R	BARROW, HANLEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	222,400.00	15,841,552.00		1,769,844.56
12/31/2016	J1P	JP MORGAN	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK	'41	15,400.00	1,275,736.00		142,527.35
12/31/2016	J1P	JP MORGAN	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK	'41	29,127.00	2,389,579.08		266,967.75
12/31/2016	J1P	JP MORGAN	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK	'41	10,890.00	8,166,084.30		912,328.53
12/31/2016	J1P	JP MORGAN	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK	'41	89,160.00	9,014,076.00		1,007,067.57
12/31/2016	J1P	JP MORGAN	'281020107	EDISON INTERNATIONAL	EQUITY	COMMON STOCK	'41	26,910.00	1,937,250.90		216,432.90

12/31/2016	J1P	JP MORGAN	'723484101	PINNACLE WEST CAPITAL	EQUITY	COMMON STOCK	'41	7,160.00	558,694.80	62,418.31
12/31/2016	J1P	JP MORGAN	'845467109	SOUTHWESTERN ENERGY CO	EQUITY	COMMON STOCK	'41	24,440.00	264,440.80	29,543.77
12/31/2016	J1P	JP MORGAN	'023608102	AMEREN CORPORATION	EQUITY	COMMON STOCK	'41	10,900.00	571,814.00	63,884.01
12/31/2016	J1P	JP MORGAN	'125896100	CMS ENERGY CORP	EQUITY	COMMON STOCK	'41	14,130.00	588,090.60	65,702.46
12/31/2016	J1P	JP MORGAN	'23331A109	DR HORTON INC	EQUITY	COMMON STOCK	'41	39,548.00	1,080,846.84	120,754.01
12/31/2016	J1P	JP MORGAN	'277432100	EASTMAN CHEMICAL CO	EQUITY	COMMON STOCK	'41	43,060.00	3,238,542.60	361,815.37
12/31/2016	J1P	JP MORGAN	'444859102	HUMANA INC	EQUITY	COMMON STOCK	'41	5,510.00	1,124,205.30	125,598.09
12/31/2016	J1P	JP MORGAN	'493267108	KEYCORP	EQUITY	COMMON STOCK	'41	227,070.00	4,148,568.90	463,485.02
12/31/2016	J1P	JP MORGAN	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK	'41	7,500.00	810,525.00	90,553.20
12/31/2016	J1P	JP MORGAN	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK	'41	21,670.00	5,040,008.60	563,078.15
12/31/2016	J1P	JP MORGAN	'674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK	'41	106,973.00	7,619,686.79	851,284.09
12/31/2016	J1P	JP MORGAN	'69331C108	P G + E CORP	EQUITY	COMMON STOCK	'41	51,660.00	3,139,378.20	350,736.56
12/31/2016	J1P	JP MORGAN	'723787107	PIONEER NATURAL RESOURCES CO	EQUITY	COMMON STOCK	'41	40,420.00	7,278,429.40	813,158.25
12/31/2016	J1P	JP MORGAN	'745867101	PULTEGROUP INC	EQUITY	COMMON STOCK	'41	16,700.00	306,946.00	34,292.52
12/31/2016	J1P	JP MORGAN	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK	'41	22,750.00	2,358,720.00	263,520.12
12/31/2016	J1P	JP MORGAN	'75281A109	RANGE RESOURCES CORP	EQUITY	COMMON STOCK	'41	7,320.00	251,515.20	28,099.70
12/31/2016	J1P	JP MORGAN	'889478103	TOLL BROTHERS INC	EQUITY	COMMON STOCK	'41	46,090.00	1,428,790.00	159,626.80
12/31/2016	J1P	JP MORGAN	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	6,120.00	748,782.00	83,655.17
12/31/2016	J1P	JP MORGAN	'127097103	CABOT OIL + GAS CORP	EQUITY	COMMON STOCK	'41	12,220.00	285,459.20	31,891.98
12/31/2016	J1P	JP MORGAN	'151020104	CELGENE CORP	EQUITY	COMMON STOCK	'41	27,740.00	3,210,905.00	358,727.65
12/31/2016	J1P	JP MORGAN	'363576109	ARTHUR J GALLAGHER + CO	EQUITY	COMMON STOCK	'41	80,560.00	4,185,897.60	467,655.45
12/31/2016	J1P	JP MORGAN	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	33,207.00	2,446,359.69	273,311.38
12/31/2016	J1P	JP MORGAN	'375558103	GILEAD SCIENCES INC	EQUITY	COMMON STOCK	'41	24,770.00	1,773,779.70	198,169.62
12/31/2016	J1P	JP MORGAN	'670666104	NVIDIA CORP	EQUITY	COMMON STOCK	'41	12,410.00	1,324,643.40	147,991.37
12/31/2016	J1P	JP MORGAN	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	110,100.00	12,755,085.00	1,425,019.33
12/31/2016	J1P	JP MORGAN	'742718109	PROCTER + GAMBLE CO/THE	EQUITY	COMMON STOCK	'41	17,990.00	1,512,599.20	168,990.10
12/31/2016	J1P	JP MORGAN	'037833100	APPLE INC	EQUITY	COMMON STOCK	'41	122,060.00	14,136,989.20	1,579,407.96
12/31/2016	J1P	JP MORGAN	'101137107	BOSTON SCIENTIFIC CORP	EQUITY	COMMON STOCK	'41	140,320.00	3,035,121.60	339,088.84
12/31/2016	J1P	JP MORGAN	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	39,510.00	3,446,852.40	385,088.09
12/31/2016	J1P	JP MORGAN	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK	'41	58,670.00	6,114,587.40	683,131.88
12/31/2016	J1P	JP MORGAN	'369604103	GENERAL ELECTRIC CO	EQUITY	COMMON STOCK	'41	248,462.00	7,851,399.20	877,171.39
12/31/2016	J1P	JP MORGAN	'437076102	HOME DEPOT INC	EQUITY	COMMON STOCK	'41	56,520.00	7,578,201.60	846,649.30
12/31/2016	J1P	JP MORGAN	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	263,160.00	16,352,762.40	1,826,957.83
12/31/2016	J1P	JP MORGAN	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK	'41	181,270.00	7,658,657.50	855,637.96
12/31/2016	J1P	JP MORGAN	'717081103	PFIZER INC	EQUITY	COMMON STOCK	'41	414,220.00	13,453,865.60	1,503,088.26
12/31/2016	J1P	JP MORGAN	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	203,803.00	11,231,583.33	1,254,811.18
12/31/2016	J1P	JP MORGAN	'494368103	KIMBERLY CLARK CORP	EQUITY	COMMON STOCK	'41	12,312.00	1,405,045.44	156,974.02
12/31/2016	J1P	JP MORGAN	'574599106	MASCO CORP	EQUITY	COMMON STOCK	'41	77,210.00	2,441,380.20	272,755.06
12/31/2016	J1P	JP MORGAN	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK	'41	204,350.00	4,516,135.00	504,550.12
12/31/2016	J1P	JP MORGAN	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	0.07	0.07	0.01
12/31/2016	J1P	JP MORGAN	'002824100	ABBOTT LABORATORIES	EQUITY	COMMON STOCK	'41	49,180.00	1,889,003.80	211,042.65
12/31/2016	J1P	JP MORGAN	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK	'41	109,430.00	6,395,089.20	714,470.01
12/31/2016	J1P	JP MORGAN	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK	'41	87,980.00	6,257,137.60	699,057.83
12/31/2016	J1P	JP MORGAN	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK	'41	37,160.00	2,511,644.40	280,605.09
12/31/2016	J1P	JP MORGAN	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	87,960.00	6,418,441.20	717,078.93
12/31/2016	J1P	JP MORGAN	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK	'41	6,750.00	1,080,742.50	120,742.35
12/31/2016	J1P	JP MORGAN	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK	'41	63,430.00	4,655,762.00	520,149.48
12/31/2016	J1P	JP MORGAN	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK	'41	70,910.00	5,215,430.50	582,676.58
12/31/2016	J1P	JP MORGAN	'032654105	ANALOG DEVICES INC	EQUITY	COMMON STOCK	'41	63,370.00	4,601,929.40	514,135.21
12/31/2016	J1P	JP MORGAN	'501044101	KROGER CO	EQUITY	COMMON STOCK	'41	73,020.00	2,519,920.20	281,529.68
12/31/2016	J1P	JP MORGAN	'713448108	PEPSICO INC	EQUITY	COMMON STOCK	'41	89,016.00	9,313,744.08	1,040,546.99
12/31/2016	J1P	JP MORGAN	'833034101	SNAP ON INC	EQUITY	COMMON STOCK	'41	7,710.00	1,320,491.70	147,527.53
12/31/2016	J1P	JP MORGAN	'032511107	ANADARKO PETROLEUM CORP	EQUITY	COMMON STOCK	'41	26,300.00	1,833,899.00	204,886.25
12/31/2016	J1P	JP MORGAN	'49446R109	KIMCO REALTY CORP	EQUITY	REAL ESTATE INV TRST	'46	17,610.00	443,067.60	49,500.25
12/31/2016	J1P	JP MORGAN	'989701107	ZIONS BANCORPORATION	EQUITY	COMMON STOCK	'41	12,560.00	540,582.40	60,394.77
12/31/2016	J1P	JP MORGAN	'053484101	AVALONBAY COMMUNITIES INC	EQUITY	REAL ESTATE INV TRST	'46	8,960.00	1,587,264.00	177,331.78
12/31/2016	J1P	JP MORGAN	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK	'41	39,550.00	9,470,247.50	1,058,031.81
12/31/2016	J1P	JP MORGAN	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK	'41	59,930.00	5,031,123.50	562,085.49
12/31/2016	J1P	JP MORGAN	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK	'41	23,980.00	1,563,496.00	174,676.38
12/31/2016	J1P	JP MORGAN	'867914103	SUNTRUST BANKS INC	EQUITY	COMMON STOCK	'41	50,650.00	2,778,152.50	310,379.82
12/31/2016	J1P	JP MORGAN	'872540109	TXJ COMPANIES INC	EQUITY	COMMON STOCK	'41	81,620.00	6,132,110.60	685,089.60
12/31/2016	J1P	JP MORGAN	'416515104	HARTFORD FINANCIAL SVCS GRP	EQUITY	COMMON STOCK	'41	48,920.00	2,331,038.00	260,427.45
12/31/2016	J1P	JP MORGAN	'59156R108	METLIFE INC	EQUITY	COMMON STOCK	'41	89,690.00	4,833,394.10	539,994.83
12/31/2016	J1P	JP MORGAN	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'41	121,650.00	4,801,525.50	536,434.42
12/31/2016	J1P	JP MORGAN	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK	'41	33,710.00	3,470,444.50	387,723.84
12/31/2016	J1P	JP MORGAN	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK	'41	109,910.00	17,589,996.40	1,965,183.68
12/31/2016	J1P	JP MORGAN	'09247X101	BLACKROCK INC	EQUITY	COMMON STOCK	'41	3,330.00	1,267,198.20	141,573.49
12/31/2016	J1P	JP MORGAN	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	22,110.00	1,007,331.60	112,540.76

12/31/2016	J1P	JP MORGAN	'693718108	PACCAR INC	EQUITY	COMMON STOCK	'41	35,442.00	2,264,743.80	253,020.95
12/31/2016	J1P	JP MORGAN	'855244109	STARBUCKS CORP	EQUITY	COMMON STOCK	'41	46,360.00	2,573,907.20	287,561.20
12/31/2016	J1P	JP MORGAN	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK	'41	12,740.00	1,631,229.60	182,243.69
12/31/2016	J1P	JP MORGAN	'682189105	ON SEMICONDUCTOR CORP	EQUITY	COMMON STOCK	'41	56,200.00	717,112.00	80,116.95
12/31/2016	J1P	JP MORGAN	'983898100	XCEL ENERGY INC	EQUITY	COMMON STOCK	'41	27,880.00	1,134,716.00	126,772.36
12/31/2016	J1P	JP MORGAN	'00817Y108	AETNA INC	EQUITY	COMMON STOCK	'41	10,895.00	1,351,088.95	150,945.91
12/31/2016	J1P	JP MORGAN	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	2,616,698.96	2,616,698.96	292,341.96
12/31/2016	J1P	JP MORGAN	'13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	COMMON STOCK	'41	12,190.00	1,740,366.30	194,436.62
12/31/2016	J1P	JP MORGAN	'912909108	UNITED STATES STEEL CORP	EQUITY	COMMON STOCK	'41	16,196.00	534,629.96	59,729.75
12/31/2016	J1P	JP MORGAN	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK	'41	129,970.00	8,974,428.50	1,002,638.09
12/31/2016	J1P	JP MORGAN	'228368106	CROWN HOLDINGS INC	EQUITY	COMMON STOCK	'41	29,220.00	1,536,095.40	171,615.13
12/31/2016	J1P	JP MORGAN	'16411R208	CHENIERE ENERGY INC	EQUITY	COMMON STOCK	'41	35,270.00	1,461,236.10	163,251.73
12/31/2016	J1P	JP MORGAN	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK	'41	22,760.00	1,184,885.60	132,377.39
12/31/2016	J1P	JP MORGAN	'89353D107	TRANSCANADA CORP	EQUITY	COMMON STOCK	'41	48,630.00	2,195,644.50	245,301.06
12/31/2016	J1P	JP MORGAN	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK	'41	15,280.00	4,333,102.40	484,101.41
12/31/2016	J1P	JP MORGAN	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK	'41	51,040.00	4,966,702.40	554,888.26
12/31/2016	J1P	JP MORGAN	'78486Q101	SVB FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	5,380.00	923,530.80	103,178.40
12/31/2016	J1P	JP MORGAN	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK	'41	9,360.00	1,038,398.40	116,011.60
12/31/2016	J1P	JP MORGAN	'00206R102	AT+T INC	EQUITY	COMMON STOCK	'41	81,830.00	3,480,229.90	388,817.08
12/31/2016	J1P	JP MORGAN	'31620M106	FIDELITY NATIONAL INFO SERV	EQUITY	COMMON STOCK	'41	52,416.00	3,964,746.24	442,948.05
12/31/2016	J1P	JP MORGAN	'57636Q104	MASTERCARD INC A	EQUITY	COMMON STOCK	'41	29,160.00	3,010,770.00	336,368.24
12/31/2016	J1P	JP MORGAN	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK	'41	134,580.00	6,619,990.20	739,596.32
12/31/2016	J1P	JP MORGAN	'254709108	DISCOVER FINANCIAL SERVICES	EQUITY	COMMON STOCK	'41	40,920.00	2,949,922.80	329,570.29
12/31/2016	J1P	JP MORGAN	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK	'41	24,900.00	1,179,762.00	131,804.97
12/31/2016	J1P	JP MORGAN	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK	'41	15,500.00	2,055,300.00	229,621.54
12/31/2016	J1P	JP MORGAN	'25470M109	DISH NETWORK CORP A	EQUITY	COMMON STOCK	'41	52,830.00	3,060,441.90	341,917.66
12/31/2016	J1P	JP MORGAN	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	99,280.00	7,745,825.60	865,376.53
12/31/2016	J9R	MET WEST SMALL CAP	'742962103	PRIVATEBANCORP INC	EQUITY	COMMON STOCK	'41	35,685.00	1,933,770.15	216,044.02
12/31/2016	J9R	MET WEST SMALL CAP	'320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY	COMMON STOCK	'41	130,181.00	3,284,466.63	366,946.08
12/31/2016	J9R	MET WEST SMALL CAP	'233326107	DST SYSTEMS INC	EQUITY	COMMON STOCK	'41	28,948.00	3,101,778.20	346,535.82
12/31/2016	J9R	MET WEST SMALL CAP	'179895107	CLARCOR INC	EQUITY	COMMON STOCK	'41	37,094.00	3,059,142.18	341,772.46
12/31/2016	J9R	MET WEST SMALL CAP	'37637Q105	GLACIER BANCORP INC	EQUITY	COMMON STOCK	'41	81,977.00	2,970,026.71	331,816.33
12/31/2016	J9R	MET WEST SMALL CAP	'361448103	GATX CORP	EQUITY	COMMON STOCK	'41	61,815.00	3,806,567.70	425,276.08
12/31/2016	J9R	MET WEST SMALL CAP	'880349105	TENNECO INC	EQUITY	COMMON STOCK	'41	55,247.00	3,451,280.09	385,582.76
12/31/2016	J9R	MET WEST SMALL CAP	'090572207	BIO RAD LABORATORIES A	EQUITY	COMMON STOCK	'41	17,674.00	3,221,616.72	359,924.38
12/31/2016	J9R	MET WEST SMALL CAP	'36237H101	G III APPAREL GROUP LTD	EQUITY	COMMON STOCK	'41	86,292.00	2,550,791.52	284,978.67
12/31/2016	J9R	MET WEST SMALL CAP	'371559105	GENESSEE + WYOMING INC CL A	EQUITY	COMMON STOCK	'41	40,783.00	2,830,748.03	316,255.88
12/31/2016	J9R	MET WEST SMALL CAP	'410120109	HANCOCK HOLDING CO	EQUITY	COMMON STOCK	'41	55,104.00	2,374,982.40	265,336.99
12/31/2016	J9R	MET WEST SMALL CAP	'552676108	MDC HOLDINGS INC	EQUITY	COMMON STOCK	'41	118,198.35	3,032,969.66	338,848.42
12/31/2016	J9R	MET WEST SMALL CAP	'679580100	OLD DOMINION FREIGHT LINE	EQUITY	COMMON STOCK	'41	28,505.00	2,445,443.95	273,209.07
12/31/2016	J9R	MET WEST SMALL CAP	'759509102	RELIANCE STEEL + ALUMINUM	EQUITY	COMMON STOCK	'41	37,054.00	2,947,275.16	329,274.49
12/31/2016	J9R	MET WEST SMALL CAP	'860630102	STIFEL FINANCIAL CORP	EQUITY	COMMON STOCK	'41	68,122.00	3,402,693.90	380,154.63
12/31/2016	J9R	MET WEST SMALL CAP	'035290105	ANIXTER INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	42,370.00	3,434,088.50	383,662.08
12/31/2016	J9R	MET WEST SMALL CAP	'405024100	HAEMONETICS CORP/MASS	EQUITY	COMMON STOCK	'41	84,962.00	3,415,472.40	381,582.26
12/31/2016	J9R	MET WEST SMALL CAP	'405217100	HAIN CELESTIAL GROUP INC	EQUITY	COMMON STOCK	'41	77,743.00	3,034,309.29	338,998.08
12/31/2016	J9R	MET WEST SMALL CAP	'497266106	KIRBY CORP	EQUITY	COMMON STOCK	'41	47,126.00	3,133,879.00	350,122.18
12/31/2016	J9R	MET WEST SMALL CAP	'682159108	ON ASSIGNMENT INC	EQUITY	COMMON STOCK	'41	71,603.00	3,161,988.48	353,262.62
12/31/2016	J9R	MET WEST SMALL CAP	'780287108	ROYAL GOLD INC	EQUITY	COMMON STOCK	'41	43,173.00	2,735,009.55	305,559.82
12/31/2016	J9R	MET WEST SMALL CAP	'989207105	ZEBRA TECHNOLOGIES CORP CL A	EQUITY	COMMON STOCK	'41	55,496.00	4,759,336.96	531,721.05
12/31/2016	J9R	MET WEST SMALL CAP	'131193104	CALLAWAY GOLF COMPANY	EQUITY	COMMON STOCK	'41	201,932.00	2,213,174.72	247,259.56
12/31/2016	J9R	MET WEST SMALL CAP	'222795106	COUSINS PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	377,389.00	3,211,580.39	358,803.11
12/31/2016	J9R	MET WEST SMALL CAP	'947890109	WEBSTER FINANCIAL CORP	EQUITY	COMMON STOCK	'41	82,488.00	4,477,448.64	500,228.01
12/31/2016	J9R	MET WEST SMALL CAP	'989701107	ZIONS BANCORPORATION	EQUITY	COMMON STOCK	'41	115,027.00	4,950,762.08	553,107.38
12/31/2016	J9R	MET WEST SMALL CAP	'466313103	JABIL INC	EQUITY	COMMON STOCK	'41	138,886.00	3,287,431.62	367,277.33
12/31/2016	J9R	MET WEST SMALL CAP	'253651103	DIEBOLD NIXDORF INC	EQUITY	COMMON STOCK	'41	151,559.00	3,811,708.85	425,850.46
12/31/2016	J9R	MET WEST SMALL CAP	'858155203	STEELCASE INC CL A	EQUITY	COMMON STOCK	'41	187,544.00	3,357,037.60	375,053.83
12/31/2016	J9R	MET WEST SMALL CAP	'73179P106	POLYONE CORPORATION	EQUITY	COMMON STOCK	'41	96,047.00	3,077,345.88	343,806.20
12/31/2016	J9R	MET WEST SMALL CAP	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	14,658,857.22	14,658,857.22	1,637,711.93
12/31/2016	J9R	MET WEST SMALL CAP	'292505104	ENCANA CORP	EQUITY	COMMON STOCK	'41	243,563.00	2,859,429.62	319,460.24
12/31/2016	J9R	MET WEST SMALL CAP	'116794108	BRUKER CORP	EQUITY	COMMON STOCK	'41	142,856.00	3,025,690.08	338,035.13
12/31/2016	J9R	MET WEST SMALL CAP	'552697104	MDC PARTNERS INC A	EQUITY	COMMON STOCK	'41	196,254.00	1,285,463.70	143,614.14
12/31/2016	J9R	MET WEST SMALL CAP	'75970E107	RENASANT CORP	EQUITY	COMMON STOCK	'41	69,348.00	2,927,872.56	327,106.80
12/31/2016	J9R	MET WEST SMALL CAP	'92342Y109	VERIFONE SYSTEMS INC	EQUITY	COMMON STOCK	'41	134,864.00	2,391,138.72	267,142.00
12/31/2016	J9R	MET WEST SMALL CAP	'89469A104	TREEHOUSE FOODS INC	EQUITY	COMMON STOCK	'41	51,530.00	3,719,950.70	415,599.08
12/31/2016	J9R	MET WEST SMALL CAP	'03076K108	AMERIS BANCORP	EQUITY	COMMON STOCK	'41	56,540.00	2,465,144.00	275,409.99
12/31/2016	J9R	MET WEST SMALL CAP	'053774105	AVIS BUDGET GROUP INC	EQUITY	COMMON STOCK	'41	92,399.00	3,389,195.32	378,646.54
12/31/2016	J9R	MET WEST SMALL CAP	'02208R106	ALTRA INDUSTRIAL MOTION CORP	EQUITY	COMMON STOCK	'41	54,762.00	2,020,717.80	225,757.96
12/31/2016	J9R	MET WEST SMALL CAP	'45667G103	INFINERA CORP	EQUITY	COMMON STOCK	'41	132,158.00	1,122,021.42	125,354.10

12/31/2016	JJ9R	MET WEST SMALL CAP	'G9319H102	VALIDUS HOLDINGS LTD	EQUITY	COMMON STOCK	'41	65,119.00	3,582,196.19	400,208.92
12/31/2016	JJ9R	MET WEST SMALL CAP	'235825205	DANA INC	EQUITY	COMMON STOCK	'41	67,545.00	1,282,004.10	143,227.63
12/31/2016	JJ9R	MET WEST SMALL CAP	'G5753U112	MAIDEN HOLDINGS LTD	EQUITY	COMMON STOCK	'41	234,713.00	4,095,741.85	457,583.10
12/31/2016	JJ9R	MET WEST SMALL CAP	'695263103	PACWEST BANCORP	EQUITY	COMMON STOCK	'41	69,653.00	3,791,909.32	423,638.42
12/31/2016	JJ9R	MET WEST SMALL CAP	'48238T109	KAR AUCTION SERVICES INC	EQUITY	COMMON STOCK	'41	67,610.00	2,881,538.20	321,930.24
12/31/2016	JJ9R	MET WEST SMALL CAP	'12621E103	CNO FINANCIAL GROUP INC	EQUITY	COMMON STOCK	'41	226,968.00	4,346,437.20	485,591.20
12/31/2016	JJ9R	MET WEST SMALL CAP	'444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY	REAL ESTATE INV TRST	'46	94,860.00	3,299,230.80	368,595.56
12/31/2016	JJ9R	MET WEST SMALL CAP	'04351G101	ASCENA RETAIL GROUP INC	EQUITY	COMMON STOCK	'41	349,883.00	2,165,775.77	241,964.07
12/31/2016	JJ9R	MET WEST SMALL CAP	'00912X302	AIR LEASE CORP	EQUITY	COMMON STOCK	'41	79,003.00	2,712,172.99	303,008.48
12/31/2016	JJ9R	MET WEST SMALL CAP	'90984P303	UNITED COMMUNITY BANKS/GA	EQUITY	COMMON STOCK	'41	114,176.00	3,381,893.12	377,830.73
12/31/2016	JJ9R	MET WEST SMALL CAP	'98212B103	WPX ENERGY INC	EQUITY	COMMON STOCK	'41	251,785.00	3,668,507.45	409,851.76
12/31/2016	JJ9R	MET WEST SMALL CAP	'576485205	MATADOR RESOURCES CO	EQUITY	COMMON STOCK	'41	137,656.00	3,546,018.56	396,167.10
12/31/2016	JJ9R	MET WEST SMALL CAP	'76169B102	REXNORD CORP	EQUITY	COMMON STOCK	'41	153,685.00	3,010,689.15	336,359.20
12/31/2016	JJ9R	MET WEST SMALL CAP	'34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	COMMON STOCK	'41	167,583.00	3,686,826.00	411,898.34
12/31/2016	JJ9R	MET WEST SMALL CAP	'55345K103	MRC GLOBAL INC	EQUITY	COMMON STOCK	'41	170,129.00	3,446,813.54	385,083.75
12/31/2016	JJ9R	MET WEST SMALL CAP	'458665304	INTERFACE INC	EQUITY	COMMON STOCK	'41	168,747.00	3,130,256.85	349,717.51
12/31/2016	JJ9R	MET WEST SMALL CAP	'96208T104	WEX INC	EQUITY	COMMON STOCK	'41	22,987.00	2,565,349.20	286,605.08
12/31/2016	JJ9R	MET WEST SMALL CAP	'71943U104	PHYSICIANS REALTY TRUST	EQUITY	REAL ESTATE INV TRST	'46	95,747.00	1,815,363.12	202,815.39
12/31/2016	JJ9R	MET WEST SMALL CAP	'G3198U102	ESSENT GROUP LTD	EQUITY	COMMON STOCK	'41	81,557.00	2,640,000.09	294,945.20
12/31/2016	JJ9R	MET WEST SMALL CAP	'85917A100	STERLING BANCORP/DE	EQUITY	COMMON STOCK	'41	172,401.00	4,034,183.40	450,705.68
12/31/2016	JJ9R	MET WEST SMALL CAP	'44157R109	HOUGHTON MIFFLIN HARCOURT CO	EQUITY	COMMON STOCK	'41	272,045.00	2,951,688.25	329,767.52
12/31/2016	JJ9R	MET WEST SMALL CAP	'74978Q105	RSP PERMIAN INC	EQUITY	COMMON STOCK	'41	82,992.00	3,703,103.04	413,716.84
12/31/2016	JJ9R	MET WEST SMALL CAP	'636220303	NATIONAL GENERAL HLDGS	EQUITY	COMMON STOCK	'41	158,130.00	3,951,668.70	441,487.00
12/31/2016	JJ9R	MET WEST SMALL CAP	'690071106	OUTFRONT MEDIA INC	EQUITY	REAL ESTATE INV TRST	'46	143,446.00	3,567,502.02	398,567.26
12/31/2016	JJ9R	MET WEST SMALL CAP	'52471Y106	LEGACYTEXAS FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	74,744.00	3,218,476.64	359,573.57
12/31/2016	JJ9R	MET WEST SMALL CAP	'427825500	HERSHA HOSPITALITY TRUST	EQUITY	REAL ESTATE INV TRST	'46	69,460.00	1,493,390.00	166,844.02
12/31/2016	JJ9R	MET WEST SMALL CAP	'G84720104	STERIS PLC	EQUITY	COMMON STOCK	'41	50,155.00	3,379,945.45	377,613.13
12/31/2016	JJ9R	MET WEST SMALL CAP	'45073V108	ITT INC	EQUITY	COMMON STOCK	'41	81,114.00	3,128,566.98	349,528.71
12/31/2016	JJ9R	MET WEST SMALL CAP	'45826H109	INTEGER HOLDINGS CORP	EQUITY	COMMON STOCK	'41	100,607.00	2,962,876.15	331,017.46
12/31/2016	JJ9R	MET WEST SMALL CAP	'29414D100	ENVISION HEALTHCARE CORP	EQUITY	COMMON STOCK	'41	51,528.00	3,261,207.12	364,347.49
12/31/2016	JJ9R	MET WEST SMALL CAP	'535919401	LIONS GATE ENTERTAINMENT A	EQUITY	COMMON STOCK	'41	35,721.00	960,894.90	107,352.78
12/31/2016	JJ9R	MET WEST SMALL CAP	'535919500	LIONS GATE ENTERTAINMENT B	EQUITY	COMMON STOCK	'41	35,973.00	882,777.42	98,625.36
12/31/2016	JJ9S	VOYA	'298736109	EURONET WORLDWIDE INC	EQUITY	COMMON STOCK	'41	30,650.00	2,219,979.50	248,019.80
12/31/2016	JJ9S	VOYA	'45256B101	IMPAX LABORATORIES INC	EQUITY	COMMON STOCK	'41	84,315.00	1,117,173.75	124,812.51
12/31/2016	JJ9S	VOYA	'02553E106	AMERICAN EAGLE OUTFITTERS	EQUITY	COMMON STOCK	'41	224,075.00	3,399,217.75	379,766.26
12/31/2016	JJ9S	VOYA	'45245E109	IMAX CORP	EQUITY	COMMON STOCK	'41	94,125.00	2,955,525.00	330,196.17
12/31/2016	JJ9S	VOYA	'159864107	CHARLES RIVER LABORATORIES	EQUITY	COMMON STOCK	'41	30,108.00	2,293,928.52	256,281.51
12/31/2016	JJ9S	VOYA	'636518102	NATIONAL INSTRUMENTS CORP	EQUITY	COMMON STOCK	'41	65,725.00	2,025,644.50	226,308.38
12/31/2016	JJ9S	VOYA	'829073105	SIMPSON MANUFACTURING CO INC	EQUITY	COMMON STOCK	'41	57,540.00	2,517,375.00	281,245.33
12/31/2016	JJ9S	VOYA	'201723103	COMMERCIAL METALS CO	EQUITY	COMMON STOCK	'41	97,100.00	2,114,838.00	236,273.22
12/31/2016	JJ9S	VOYA	'179895107	CLARCOR INC	EQUITY	COMMON STOCK	'41	30,740.00	2,535,127.80	283,228.70
12/31/2016	JJ9S	VOYA	'359694106	H.B. FULLER CO.	EQUITY	COMMON STOCK	'41	53,215.00	2,570,816.65	287,215.92
12/31/2016	JJ9S	VOYA	'458118106	INTEGRATED DEVICE TECH INC	EQUITY	COMMON STOCK	'41	149,190.00	3,514,916.40	392,692.31
12/31/2016	JJ9S	VOYA	'981811102	WORTHINGTON INDUSTRIES	EQUITY	COMMON STOCK	'41	35,625.00	1,690,050.00	188,815.20
12/31/2016	JJ9S	VOYA	'009128307	AIR METHODS CORP	EQUITY	COMMON STOCK	'41	85,960.00	2,737,826.00	305,874.48
12/31/2016	JJ9S	VOYA	'103304101	BOYD GAMING CORP	EQUITY	COMMON STOCK	'41	158,345.00	3,193,818.65	356,818.74
12/31/2016	JJ9S	VOYA	'17273K109	CIRCOR INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	37,980.00	2,464,142.40	275,298.09
12/31/2016	JJ9S	VOYA	'192479103	COHERENT INC	EQUITY	COMMON STOCK	'41	12,139.00	1,667,716.52	186,320.07
12/31/2016	JJ9S	VOYA	'302941109	FTI CONSULTING INC	EQUITY	COMMON STOCK	'41	71,775.00	3,235,617.00	361,488.52
12/31/2016	JJ9S	VOYA	'421906108	HEALTHCARE SERVICES GROUP	EQUITY	COMMON STOCK	'41	80,760.00	3,163,369.20	353,416.87
12/31/2016	JJ9S	VOYA	'589889104	MERIT MEDICAL SYSTEMS INC	EQUITY	COMMON STOCK	'41	112,305.00	2,976,082.50	332,492.89
12/31/2016	JJ9S	VOYA	'595137100	MICROSEMI CORP	EQUITY	COMMON STOCK	'41	52,849.00	2,852,260.53	318,659.29
12/31/2016	JJ9S	VOYA	'610236101	MONROE MUFFLER BRAKE INC	EQUITY	COMMON STOCK	'41	47,325.00	2,706,990.00	302,429.43
12/31/2016	JJ9S	VOYA	'891092108	TORO CO	EQUITY	COMMON STOCK	'41	33,925.00	1,898,103.75	212,059.31
12/31/2016	JJ9S	VOYA	'909218109	UNIT CORP	EQUITY	COMMON STOCK	'41	49,980.00	1,342,962.60	150,038.02
12/31/2016	JJ9S	VOYA	'942749102	WATTS WATER TECHNOLOGIES A	EQUITY	COMMON STOCK	'41	41,182.00	2,685,066.40	299,980.09
12/31/2016	JJ9S	VOYA	'980745103	WOODWARD INC	EQUITY	COMMON STOCK	'41	37,775.00	2,608,363.75	291,410.74
12/31/2016	JJ9S	VOYA	'023436108	AMEDISYS INC	EQUITY	COMMON STOCK	'41	54,965.00	2,343,157.95	261,781.51
12/31/2016	JJ9S	VOYA	'045327103	ASPEN TECHNOLOGY INC	EQUITY	COMMON STOCK	'41	38,665.00	2,114,202.20	236,202.19
12/31/2016	JJ1G	CASH FUND	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	229,373,232.06	229,373,232.06	25,625,959.27
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'371920992	GEOCAPITAL IV L P	EQUITY	LMTD PARTNRSHP UNITS	'44	4,386,805.67	924,023.59	103,233.45
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'929999928	VS+A COMMUNICATIONS PARTNS III	EQUITY	LMTD PARTNRSHP UNITS	'44	9,164,811.00	9.16	1.02
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'911998980	US VENTURE PARTNERS VII	EQUITY	LMTD PARTNRSHP UNITS	'44	8,250,000.00	604,997.25	67,591.30
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(2,112,093.67)	(2,112,093.67)	(235,966.62)
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'818999997	SEVIN ROSEN VIII	EQUITY	LMTD PARTNRSHP UNITS	'44	3,409,364.89	103,985.63	11,617.45
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'00399M969	ABRY PARTNERS V	EQUITY	LMTD PARTNRSHP UNITS	'44	10,648,244.18	561,961.09	62,783.23
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'ACIO88270	INTERWEST PARTNERS VIII	EQUITY	LMTD PARTNRSHP UNITS	'44	4,989,113.00	1,151,527.19	128,650.53
12/31/2016	JJ1I	ALLIANCE CAPITAL VENTURE CAP	'609409990	MONITOR CLIPPER EQUITY PARTN	EQUITY	LMTD PARTNRSHP UNITS	'44	10,248,860.51	10.25	1.15

12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'65099T986	NEWBURY VENTURES III	EQUITY	LMTD PARTNRSHP UNITS	'44	4,513,749.92	715,172.08	79,900.22
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'537993917	LITTLE JOHN FUND II	EQUITY	LMTD PARTNRSHP UNITS	'44	9,537,307.64	37,872.65	4,231.20
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'53299C912	ABRY PARTNERS IV LP	EQUITY	LMTD PARTNRSHP UNITS	'44	7,270,380.63	76,920.63	8,593.70
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'586993925	MENLO VENTURES IX LP	EQUITY	LMTD PARTNRSHP UNITS	'44	5,000,000.00	390,065.00	43,578.71
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'826994923	SIGMA PARTNERS VI	EQUITY	LMTD PARTNRSHP UNITS	'44	4,908,750.00	1,557,536.56	174,010.58
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'008998965	ADVANCED TECHNOLOGY VEN VII LP	EQUITY	LMTD PARTNRSHP UNITS	'44	4,500,000.00	421,254.00	47,063.20
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'911997914	US VENTURE PARTNERS VIII LP	EQUITY	LMTD PARTNRSHP UNITS	'44	3,690,000.00	372,228.75	41,586.02
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'45299L967	ABRY LP	EQUITY	LMTD PARTNRSHP UNITS	'44	10,224,547.49	533,537.34	59,607.68
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'ACIO082U9	MORGAN STANLEY DEAN WITTER	EQUITY	LMTD PARTNRSHP UNITS	'44	5,001,451.00	120,770.04	13,492.63
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'ACIO05QK1	ABRY PARTNERS VII LP	EQUITY	LMTD PARTNRSHP UNITS	'44	11,321,287.45	7,932,067.59	886,183.79
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'ACIO4J5D6	ABRY SENIOR EQUITY IV	EQUITY	LMTD PARTNRSHP UNITS	'44	9,491,783.19	8,786,790.49	981,674.86
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'00383A914	ABRY PARTNERS VI LP	EQUITY	LMTD PARTNRSHP UNITS	'44	12,364,446.19	3,526,661.53	394,004.50
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'ACIO07403	ABRY SENIOR EQUITY III	EQUITY	LMTD PARTNRSHP UNITS	'44	9,654,360.00	1,252,778.72	139,962.52
12/31/2016	J1I	ALLIANCE CAPITAL VENTURE CAP	'93699U989	VANGUARD VII LP	EQUITY	LMTD PARTNRSHP UNITS	'44	10,000,000.00	270,370.00	30,206.19
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK	'41	32,574.00	24,426,265.38	2,728,943.03
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'67066G104	NVIDIA CORP	EQUITY	COMMON STOCK	'41	94,579.00	10,095,362.46	1,127,870.70
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'913017109	UNITED TECHNOLOGIES CORP	EQUITY	COMMON STOCK	'41	82,890.00	9,086,401.80	1,015,147.93
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK	'31	102,255.00	13,092,730.20	1,462,741.61
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	13,006,422.97	13,006,422.97	1,453,099.22
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK	'41	6,119.00	8,970,821.14	1,002,235.07
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'46120E602	INTUITIVE SURGICAL INC	EQUITY	COMMON STOCK	'41	20,259.00	12,847,650.03	1,435,360.85
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'02043Q107	ALNYLAM PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	14,396.00	538,986.24	60,216.44
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'79466L302	SALESFORCE.COM INC	EQUITY	COMMON STOCK	'41	181,379.00	12,417,206.34	1,387,270.96
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'04685W103	ATHENAHEALTH INC	EQUITY	COMMON STOCK	'41	137,242.00	14,433,741.14	1,612,561.58
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	102,961.00	8,033,017.22	897,462.05
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'848637104	SPUNK INC	EQUITY	COMMON STOCK	'41	161,466.00	8,258,985.90	922,707.65
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK	'41	192,607.00	22,159,435.35	2,475,689.00
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'81762P102	SERVICENOW INC	EQUITY	COMMON STOCK	'930	117,567.00	8,739,930.78	976,439.61
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'98138H101	WORKDAY INC CLASS A	EQUITY	COMMON STOCK	'41	192,917.00	12,749,884.53	1,424,438.32
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'46122T102	INTREXON CORP	EQUITY	COMMON STOCK	'41	34,667.00	842,408.10	94,115.24
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'BMMV2K903	TENCENT HOLDINGS LTD	EQUITY	COMMON STOCK	'41	154,200.00	3,772,884.57	421,512.94
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'N51488117	MOBILEYE NV	EQUITY	COMMON STOCK	'41	34,987.00	1,333,704.44	149,003.68
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	43,035.00	3,778,903.35	422,185.37
12/31/2016	J1JP	JP MORGAN	'26884L109	EQT CORP	EQUITY	COMMON STOCK	'41	47,556.00	3,110,162.40	347,472.52
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'48205A109	JUNO THERAPEUTICS INC	EQUITY	COMMON STOCK	'41	16,563.00	312,212.55	34,880.91
12/31/2016	J1JP	JP MORGAN	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK	'41	48,486.00	4,680,353.58	522,896.89
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'819047101	SHAKE SHACK INC CLASS A	EQUITY	COMMON STOCK	'41	220,626.00	7,896,204.54	882,177.11
12/31/2016	J1JP	JP MORGAN	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK	'41	15,250.00	995,977.50	111,272.26
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'78409V104	S+P GLOBAL INC	EQUITY	COMMON STOCK	'41	111,441.00	11,984,365.14	1,338,913.22
12/31/2016	J1JP	JP MORGAN	'G1151C101	ACCENTURE PLC CL A	EQUITY	COMMON STOCK	'41	38,630.00	4,524,731.90	505,510.58
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'57636Q104	MASTERCARD INC A	EQUITY	COMMON STOCK	'41	127,475.00	13,161,793.75	1,470,457.51
12/31/2016	J1JP	JP MORGAN	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	76,360.00	4,495,313.20	502,223.87
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'88160R101	TESLA INC	EQUITY	COMMON STOCK	'41	66,973.00	14,311,460.37	1,598,900.17
12/31/2016	J1JP	JP MORGAN	'854502101	STANLEY BLACK + DECKER INC	EQUITY	COMMON STOCK	'41	57,060.00	6,544,211.40	731,130.19
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'90184L102	TWITTER INC	EQUITY	COMMON STOCK	'41	362,893.00	5,915,155.90	660,851.06
12/31/2016	J1JP	JP MORGAN	'65339F101	NEXTERA ENERGY INC	EQUITY	COMMON STOCK	'41	18,070.00	2,158,642.20	241,167.10
12/31/2016	J9JL	MORGAN STANLEY INVESTMENT MGMT	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	22,961.00	17,721,759.02	1,979,904.42
12/31/2016	J1JP	JP MORGAN	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK	'41	66,095.00	4,817,003.60	538,163.66
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'756577102	RED HAT INC	EQUITY	COMMON STOCK	'41	55,052.00	3,837,124.40	428,689.92
12/31/2016	J1JP	JP MORGAN	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK	'41	272,600.00	9,497,384.00	1,061,063.55
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY	'FC	199.00	0.16	0.02
12/31/2016	J1JP	JP MORGAN	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY	COMMON STOCK	'41	2,020.00	562,388.20	62,830.95
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'82481R106	SHIRE PLC ADR	EQUITY	DEPOSITORY RECEIPTS	'43	25,812.00	4,397,848.56	491,334.96
12/31/2016	J1JP	JP MORGAN	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK	'41	15,460.00	1,071,068.80	119,661.59
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'863667101	STRYKER CORP	EQUITY	COMMON STOCK	'013	84,559.00	10,131,013.79	1,131,853.72
12/31/2016	J1JP	JP MORGAN	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	198,173.00	11,777,421.39	1,315,793.12
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK	'41	40,200.00	3,298,008.00	368,458.94
12/31/2016	J1JP	JP MORGAN	'61945C103	MOSAIC CO/THE	EQUITY	COMMON STOCK	'41	42,290.00	1,240,365.70	138,575.72
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK	'41	97,035.00	72,763,635.45	8,129,274.47
12/31/2016	J1JP	JP MORGAN	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK	'41	40,520.00	2,729,022.00	304,890.88
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'58155Q103	MCKESSON CORP	EQUITY	COMMON STOCK	'41	730.00	102,528.50	11,454.65
12/31/2016	J1JP	JP MORGAN	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK	'41	78,730.00	9,057,886.50	1,011,962.16
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'011659109	ALASKA AIR GROUP INC	EQUITY	COMMON STOCK	'41	85,900.00	7,621,907.00	851,532.14
12/31/2016	J1JP	JP MORGAN	'609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	COMMON STOCK	'41	121,941.00	5,405,644.53	603,927.60
12/31/2016	J9JM	T ROWE PRICE LG CAP GROWTH	'444859102	HUMANA INC	EQUITY	COMMON STOCK	'41	27,600.00	5,631,228.00	629,130.17
12/31/2016	J1JP	JP MORGAN	'98138H101	WORKDAY INC CLASS A	EQUITY	COMMON STOCK	'41	11,740.00	775,896.60	86,684.46
12/31/2016	J1JP	JP MORGAN	'25278X109	DIAMONDBACK ENERGY INC	EQUITY	COMMON STOCK	'41	26,050.00	2,632,613.00	294,119.91
12/31/2016	J1JP	JP MORGAN	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK	'41	41,587.00	1,166,099.48	130,278.57

12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK	'41	3,100.00	335,017.00	37,428.66
12/31/2016	J1P	JP MORGAN	'90130A200	TWENTY FIRST CENTURY FOX B	EQUITY	COMMON STOCK	'41	55,080.00	1,500,930.00	167,686.40
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK	'41	71,264.00	10,055,350.40	1,123,400.48
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'445658107	HUNT (JB) TRANSPRT SVCS INC	EQUITY	COMMON STOCK	'41	17,100.00	1,659,897.00	185,446.46
12/31/2016	J1P	JP MORGAN	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK	'41	157,100.00	8,863,582.00	990,254.13
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'75886F107	REGENERON PHARMACEUTICALS	EQUITY	COMMON STOCK	'41	1,000.00	367,090.00	41,011.91
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'892356106	TRACTOR SUPPLY COMPANY	EQUITY	COMMON STOCK	'41	28,100.00	2,130,261.00	237,996.30
12/31/2016	J1P	JP MORGAN	'G0176J109	ALLEGION PLC	EQUITY	COMMON STOCK	'41	39,970.00	2,558,080.00	285,792.96
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	76,910.00	9,409,938.50	1,051,293.99
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	60,100.00	4,427,567.00	494,655.15
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'929740108	WABTEC CORP	EQUITY	COMMON STOCK	'41	4,800.00	398,496.00	44,520.64
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'058498106	BALL CORP	EQUITY	COMMON STOCK	'41	31,600.00	2,372,212.00	265,027.47
12/31/2016	J1P	JP MORGAN	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK	'41	43,481.00	3,598,487.56	402,029.02
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK	'41	6,099.00	635,637.78	71,014.51
12/31/2016	J1P	JP MORGAN	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK	'41	32,518.00	6,829,105.18	762,959.00
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	498,600.00	30,983,004.00	3,461,472.78
12/31/2016	J1P	JP MORGAN	'96145D105	WESTROCK CO	EQUITY	COMMON STOCK	'41	27,510.00	1,396,682.70	156,039.72
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(0.01)	(0.01)	(0.00)
12/31/2016	J1P	JP MORGAN	'500754106	KRAFT HEINZ CO/THE	EQUITY	COMMON STOCK	'41	20,400.00	1,781,328.00	199,012.93
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'883203101	TEXTRON INC	EQUITY	COMMON STOCK	'41	42,700.00	2,073,512.00	231,656.21
12/31/2016	J1P	JP MORGAN	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK	'41	19,330.00	762,955.10	85,238.61
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK	'41	11,600.00	1,857,276.00	207,497.97
12/31/2016	J1P	JP MORGAN	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	13,331.00	10,564,150.95	1,180,244.53
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK	'41	22,000.00	1,618,100.00	180,776.83
12/31/2016	J1P	JP MORGAN	'40434L105	HP INC	EQUITY	COMMON STOCK	'41	148,400.00	2,202,256.00	246,039.71
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'571903202	MARRIOTT INTERNATIONAL CL A	EQUITY	COMMON STOCK	'41	61,967.00	5,123,431.56	572,398.30
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'14149Y108	CARDINAL HEALTH INC	EQUITY	COMMON STOCK	'41	800.00	57,576.00	6,432.49
12/31/2016	J1P	JP MORGAN	'H1467J104	CHUBB LTD	EQUITY	COMMON STOCK	'41	82,539.00	10,905,052.68	1,218,330.64
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'824348106	SHERWIN WILLIAMS CO/THE	EQUITY	COMMON STOCK	'41	1,900.00	510,606.00	57,045.75
12/31/2016	J1P	JP MORGAN	'Y09827109	BROADCOM LTD	EQUITY	COMMON STOCK	'41	74,124.00	13,102,899.48	1,463,877.74
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'125509109	CIGNA CORP	EQUITY	COMMON STOCK	'41	22,500.00	3,001,275.00	335,307.44
12/31/2016	J1P	JP MORGAN	'16119P108	CHARTER COMMUNICATIONS INC A	EQUITY	COMMON STOCK	'41	19,697.00	5,671,160.24	633,591.46
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'278865100	ECOLAB INC	EQUITY	COMMON STOCK	'41	6,600.00	773,652.00	86,433.69
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK	'41	3,000.00	718,350.00	80,255.26
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK	'41	94,900.00	6,225,440.00	695,516.52
12/31/2016	J1P	JP MORGAN	'94106B101	WASTE CONNECTIONS INC	EQUITY	COMMON STOCK	'41	4,352.00	342,023.68	38,211.45
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'053332102	AUTOZONE INC	EQUITY	COMMON STOCK	'41	5,500.00	4,343,845.00	485,301.59
12/31/2016	J1P	JP MORGAN	'G98294104	XL GROUP LTD	EQUITY	COMMON STOCK	'41	14,020.00	522,385.20	58,361.74
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK	'41	72,952.00	11,357,167.36	1,268,841.64
12/31/2016	J1P	JP MORGAN	'013872106	ALCOA CORP	EQUITY	COMMON STOCK	'41	13,200.00	370,656.00	41,410.31
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'294429105	EQUIFAX INC	EQUITY	COMMON STOCK	'41	1,766.00	208,794.18	23,326.83
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK	'41	32,091.00	5,975,344.20	667,575.40
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'337738108	FISERV INC	EQUITY	COMMON STOCK	'41	89,106.00	9,470,185.68	1,058,024.91
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'552953101	MGM RESORTS INTERNATIONAL	EQUITY	COMMON STOCK	'41	178,000.00	5,131,740.00	573,326.53
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK	'41	122,182.00	19,554,007.28	2,184,606.24
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'09247X101	BLACKROCK INC	EQUITY	COMMON STOCK	'41	4,300.00	1,636,322.00	182,812.62
12/31/2016	J1P	JP MORGAN	'502413107	L3 TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	3,410.00	518,695.10	57,949.48
12/31/2016	J1P	JP MORGAN	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	16,651.00	12,851,574.82	1,435,799.33
12/31/2016	J1Q	ARBOR CAPITAL	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	0.64	0.64	0.07
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	2,900.00	132,124.00	14,761.11
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'595017104	MICROCHIP TECHNOLOGY INC	EQUITY	COMMON STOCK	'41	4,000.00	256,600.00	28,667.78
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'855244109	STARBUCKS CORP	EQUITY	COMMON STOCK	'41	47,598.00	2,642,640.96	295,240.25
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'485170302	KANSAS CITY SOUTHERN	EQUITY	COMMON STOCK	'41	800.00	67,880.00	7,583.67
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'21036P108	CONSTELLATION BRANDS INC A	EQUITY	COMMON STOCK	'41	17,600.00	2,698,256.00	301,453.65
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'189754104	COACH INC	EQUITY	COMMON STOCK	'41	29,100.00	1,019,082.00	113,853.54
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'00817Y108	AETNA INC	EQUITY	COMMON STOCK	'41	82,188.00	10,192,133.88	1,138,682.16
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	66,600.00	5,746,914.00	642,054.80
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	6,550,593.57	6,550,593.57	731,843.22
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'37940X102	GLOBAL PAYMENTS INC	EQUITY	COMMON STOCK	'41	3,700.00	256,817.00	28,692.02
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'902973304	US BANCORP	EQUITY	COMMON STOCK	'41	5,100.00	261,987.00	29,269.62
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'755111507	RAYTHEON COMPANY	EQUITY	COMMON STOCK	'41	3,300.00	468,600.00	52,352.77
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'774341101	ROCKWELL COLLINS INC	EQUITY	COMMON STOCK	'41	4,900.00	454,524.00	50,780.18
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	COMMON STOCK	'41	23,300.00	3,326,541.00	371,646.70
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'15135B101	CENTENE CORP	EQUITY	COMMON STOCK	'41	14,974.00	846,180.74	94,536.72
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'64110L106	NETFLIX INC	EQUITY	COMMON STOCK	'41	84,900.00	10,510,620.00	1,174,263.96
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK	'41	25,186.00	36,924,187.16	4,125,231.65
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'46120E602	INTUITIVE SURGICAL INC	EQUITY	COMMON STOCK	'41	13,100.00	8,307,627.00	928,141.92
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK	'41	31,306.00	8,877,755.48	991,837.62

12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'22943F100	CTRP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS	'43	93,200.00	3,728,000.00	416,498.37
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'79466L302	SALESFORCE.COM INC	EQUITY	COMMON STOCK	'41	192,876.00	13,204,290.96	1,475,205.36
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'25754A201	DOMINO S PIZZA INC	EQUITY	COMMON STOCK	'41	4,200.00	668,808.00	74,720.34
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'517834107	LAS VEGAS SANDS CORP	EQUITY	COMMON STOCK	'41	63,527.00	3,392,977.07	379,069.05
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK	'41	21,800.00	2,121,358.00	237,001.65
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	14,426.00	2,371,778.66	264,979.06
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	COMMON STOCK	'41	269,484.00	11,749,502.40	1,312,673.96
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'31620M106	FIDELITY NATIONAL INFO SERV	EQUITY	COMMON STOCK	'41	39,754.00	3,006,992.56	335,946.21
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'57636Q104	MASTERCARD INC A	EQUITY	COMMON STOCK	'41	230,090.00	23,756,792.50	2,654,148.40
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'410345102	HANESBRANDS INC	EQUITY	COMMON STOCK	'41	58,800.00	1,268,316.00	141,698.37
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK	'41	38,300.00	1,883,977.00	210,481.05
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'12572Q105	CME GROUP INC	EQUITY	COMMON STOCK	'41	15,000.00	1,730,250.00	193,306.41
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	321,320.00	25,069,386.40	2,800,793.58
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK	'41	14,200.00	1,370,726.00	153,139.79
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'256677105	DOLLAR GENERAL CORP	EQUITY	COMMON STOCK	'41	24,600.00	1,822,122.00	203,570.50
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'65339F101	NEXTERA ENERGY INC	EQUITY	COMMON STOCK	'41	21,300.00	2,544,498.00	284,275.55
12/31/2016	J1U	GOLDMAN SACHS	'742962103	PRIVATEBANCORP INC	EQUITY	COMMON STOCK	'41	47,226.00	2,559,176.94	285,915.51
12/31/2016	J1U	GOLDMAN SACHS	'29362U104	ENTEGRIS INC	EQUITY	COMMON STOCK	'41	151,528.00	2,712,351.20	303,028.39
12/31/2016	J1U	GOLDMAN SACHS	'588056101	MERCER INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	25,181.00	268,177.65	29,961.25
12/31/2016	J1U	GOLDMAN SACHS	'004239109	ACADIA REALTY TRUST	EQUITY	REAL ESTATE INV TRST	'46	98,614.00	3,222,705.52	360,046.02
12/31/2016	J1U	GOLDMAN SACHS	'511656100	LAKELAND FINANCIAL CORP	EQUITY	COMMON STOCK	'41	28,587.00	1,353,880.32	151,257.76
12/31/2016	J1U	GOLDMAN SACHS	'743606105	PROSPERITY BANCSHARES INC	EQUITY	COMMON STOCK	'41	51,876.00	3,723,659.28	416,013.41
12/31/2016	J1U	GOLDMAN SACHS	'320734106	FIRST OF LONG ISLAND CORP	EQUITY	COMMON STOCK	'41	26,964.00	769,822.20	86,005.82
12/31/2016	J1U	GOLDMAN SACHS	'59001A102	MERITAGE HOMES CORP	EQUITY	COMMON STOCK	'41	29,323.00	1,020,440.40	114,005.30
12/31/2016	J1U	GOLDMAN SACHS	'59151K108	METHANEX CORP	EQUITY	COMMON STOCK	'41	2,451.00	107,353.80	11,993.75
12/31/2016	J1U	GOLDMAN SACHS	'059692103	BANCORPSOUTH INC	EQUITY	COMMON STOCK	'41	61,976.00	1,924,354.80	214,992.12
12/31/2016	J1U	GOLDMAN SACHS	'320867104	FIRST MIDWEST BANCORP INC/L	EQUITY	COMMON STOCK	'41	75,549.00	1,906,101.27	212,952.81
12/31/2016	J1U	GOLDMAN SACHS	'93882A109	WASHINGTON FEDERAL INC	EQUITY	COMMON STOCK	'41	35,886.00	1,232,684.10	137,717.52
12/31/2016	J1U	GOLDMAN SACHS	'95082P105	WESCO INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	22,832.00	1,519,469.60	169,757.67
12/31/2016	J1U	GOLDMAN SACHS	'233326107	DST SYSTEMS INC	EQUITY	COMMON STOCK	'41	14,463.00	1,549,710.45	173,136.23
12/31/2016	J1U	GOLDMAN SACHS	'12709P103	CABOT MICROELECTRONICS CORP	EQUITY	COMMON STOCK	'41	19,685.00	1,243,501.45	138,926.05
12/31/2016	J1U	GOLDMAN SACHS	'460695109	INTERSL CORP A	EQUITY	COMMON STOCK	'41	85,888.00	1,915,302.40	213,980.77
12/31/2016	J1U	GOLDMAN SACHS	'708160106	J.C. PENNEY CO INC	EQUITY	COMMON STOCK	'41	134,238.00	1,115,517.78	124,627.50
12/31/2016	J1U	GOLDMAN SACHS	'130788102	CALIFORNIA WATER SERVICE GRP	EQUITY	COMMON STOCK	'41	38,308.00	1,298,641.20	145,086.36
12/31/2016	J1U	GOLDMAN SACHS	'231561101	CURTISS WRIGHT CORP	EQUITY	COMMON STOCK	'41	23,380.00	2,299,656.80	256,921.49
12/31/2016	J1U	GOLDMAN SACHS	'253922108	DIME COMMUNITY BANCSHARES	EQUITY	COMMON STOCK	'41	29,852.00	600,025.20	67,035.81
12/31/2016	J1U	GOLDMAN SACHS	'42722X106	HERITAGE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	39,463.00	1,016,172.25	113,528.46
12/31/2016	J1U	GOLDMAN SACHS	'747316107	QUAKER CHEMICAL CORP	EQUITY	COMMON STOCK	'41	9,251.00	1,183,572.94	132,230.74
12/31/2016	J1U	GOLDMAN SACHS	'000957100	ABM INDUSTRIES INC	EQUITY	COMMON STOCK	'41	77,960.00	3,183,886.40	355,709.09
12/31/2016	J1U	GOLDMAN SACHS	'101119105	BOSTON PRIVATE FINL HOLDING	EQUITY	COMMON STOCK	'41	102,754.00	1,700,578.70	189,991.48
12/31/2016	J1U	GOLDMAN SACHS	'190897108	COBIZ FINANCIAL INC	EQUITY	COMMON STOCK	'41	64,351.00	1,086,888.39	121,428.98
12/31/2016	J1U	GOLDMAN SACHS	'37637Q105	GLACIER BANCORP INC	EQUITY	COMMON STOCK	'41	75,835.00	2,747,502.05	306,955.50
12/31/2016	J1U	GOLDMAN SACHS	'59522J103	MID AMERICA APARTMENT COMM	EQUITY	REAL ESTATE INV TRST	'46	29,405.00	2,879,337.60	321,684.39
12/31/2016	J1U	GOLDMAN SACHS	'001547108	AK STEEL HOLDING CORP	EQUITY	COMMON STOCK	'41	199,769.00	2,039,641.49	227,872.14
12/31/2016	J1U	GOLDMAN SACHS	'216831107	COOPER TIRE + RUBBER	EQUITY	COMMON STOCK	'41	10,761.00	418,064.85	46,706.90
12/31/2016	J1U	GOLDMAN SACHS	'451107106	IDACORP INC	EQUITY	COMMON STOCK	'41	40,001.00	3,222,080.55	359,976.20
12/31/2016	J1U	GOLDMAN SACHS	'680665205	OLIN CORP	EQUITY	COMMON STOCK	'41	31,338.00	802,566.18	89,664.03
12/31/2016	J1U	GOLDMAN SACHS	'750236101	RADIAN GROUP INC	EQUITY	COMMON STOCK	'41	244,785.00	4,401,234.30	491,713.22
12/31/2016	J1U	GOLDMAN SACHS	'868536103	SUPERVALU INC	EQUITY	COMMON STOCK	'41	213,725.00	998,095.75	111,508.92
12/31/2016	J1U	GOLDMAN SACHS	'067806109	BARNES GROUP INC	EQUITY	COMMON STOCK	'41	36,336.00	1,723,053.12	192,502.36
12/31/2016	J1U	GOLDMAN SACHS	'13123X102	CALLON PETROLEUM CO	EQUITY	COMMON STOCK	'41	105,548.00	1,622,272.76	181,243.01
12/31/2016	J1U	GOLDMAN SACHS	'197236102	COLUMBIA BANKING SYSTEM INC	EQUITY	COMMON STOCK	'41	75,260.00	3,362,616.80	375,677.15
12/31/2016	J1U	GOLDMAN SACHS	'207410101	CONMED CORP	EQUITY	COMMON STOCK	'41	40,897.00	1,806,420.49	201,816.30
12/31/2016	J1U	GOLDMAN SACHS	'29084Q100	EMCOR GROUP INC	EQUITY	COMMON STOCK	'41	46,341.00	3,279,089.16	366,345.30
12/31/2016	J1U	GOLDMAN SACHS	'297425100	ESTERLINE TECHNOLOGIES CORP	EQUITY	COMMON STOCK	'41	24,792.00	2,211,446.40	247,066.47
12/31/2016	J1U	GOLDMAN SACHS	'343873105	FLUSHING FINANCIAL CORP	EQUITY	COMMON STOCK	'41	48,166.00	1,415,598.74	158,153.05
12/31/2016	J1U	GOLDMAN SACHS	'387328107	GRANITE CONSTRUCTION INC	EQUITY	COMMON STOCK	'41	18,295.00	1,006,225.00	112,417.13
12/31/2016	J1U	GOLDMAN SACHS	'44930G107	ICU MEDICAL INC	EQUITY	COMMON STOCK	'41	7,333.00	1,080,517.55	120,717.22
12/31/2016	J1U	GOLDMAN SACHS	'453836108	INDEPENDENT BANK CORP/MA	EQUITY	COMMON STOCK	'41	35,442.00	2,496,888.90	278,956.58
12/31/2016	J1U	GOLDMAN SACHS	'483548103	KAMAN CORP	EQUITY	COMMON STOCK	'41	37,377.00	1,828,856.61	204,322.90
12/31/2016	J1U	GOLDMAN SACHS	'615394202	MOOG INC CLASS A	EQUITY	COMMON STOCK	'41	34,633.00	2,274,695.44	254,132.76
12/31/2016	J1U	GOLDMAN SACHS	'671044105	OSI SYSTEMS INC	EQUITY	COMMON STOCK	'41	9,691.00	737,678.92	82,414.72
12/31/2016	J1U	GOLDMAN SACHS	'675232102	OCEANEERING INTL INC	EQUITY	COMMON STOCK	'41	26,761.00	754,927.81	84,341.79
12/31/2016	J1U	GOLDMAN SACHS	'838518108	SOUTH JERSEY INDUSTRIES	EQUITY	COMMON STOCK	'41	55,096.00	1,856,184.24	207,375.99
12/31/2016	J1U	GOLDMAN SACHS	'844895102	SOUTHWEST GAS HOLDINGS INC	EQUITY	COMMON STOCK	'41	27,829.00	2,132,257.98	238,219.41
12/31/2016	J1U	GOLDMAN SACHS	'853666105	STANDARD MOTOR PRODS	EQUITY	COMMON STOCK	'41	12,364.00	658,012.08	73,514.20
12/31/2016	J1U	GOLDMAN SACHS	'860630102	STIFEL FINANCIAL CORP	EQUITY	COMMON STOCK	'41	63,349.00	3,164,282.55	353,518.91
12/31/2016	J1U	GOLDMAN SACHS	'929328102	WSFS FINANCIAL CORP	EQUITY	COMMON STOCK	'41	33,607.00	1,557,684.45	174,027.10

12/31/2016	J1U1	GOLDMAN SACHS	'942749102	WATTS WATER TECHNOLOGIES A	EQUITY	COMMON STOCK	'41	26,842.00	1,750,098.40	195,523.91
12/31/2016	J1U1	GOLDMAN SACHS	'980745103	WOODWARD INC	EQUITY	COMMON STOCK	'41	11,733.00	810,163.65	90,512.83
12/31/2016	J1U1	GOLDMAN SACHS	'035290105	ANIXTER INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	28,284.00	2,292,418.20	256,112.78
12/31/2016	J1U1	GOLDMAN SACHS	'092113109	BLACK HILLS CORP	EQUITY	COMMON STOCK	'41	42,999.00	2,637,558.66	294,672.44
12/31/2016	J1U1	GOLDMAN SACHS	'126600105	CVB FINANCIAL CORP	EQUITY	COMMON STOCK	'41	134,993.00	3,095,389.49	345,822.07
12/31/2016	J1U1	GOLDMAN SACHS	'144577103	CARRIZO OIL + GAS INC	EQUITY	COMMON STOCK	'41	41,854.00	1,563,246.90	174,648.55
12/31/2016	J1U1	GOLDMAN SACHS	'198516106	COLUMBIA SPORTSWEAR CO	EQUITY	COMMON STOCK	'41	20,177.00	1,176,319.10	131,420.33
12/31/2016	J1U1	GOLDMAN SACHS	'320817109	FIRST MERCHANTS CORP	EQUITY	COMMON STOCK	'41	64,651.00	2,434,110.15	271,942.84
12/31/2016	J1U1	GOLDMAN SACHS	'349853101	FORWARD AIR CORP	EQUITY	COMMON STOCK	'41	31,719.00	1,502,846.22	167,900.48
12/31/2016	J1U1	GOLDMAN SACHS	'422704106	HECLA MINING CO	EQUITY	COMMON STOCK	'41	87,087.00	456,335.88	50,982.60
12/31/2016	J1U1	GOLDMAN SACHS	'457985208	INTEGRA LIFESCIENCES HOLDING	EQUITY	COMMON STOCK	'41	18,484.00	1,585,742.36	177,161.78
12/31/2016	J1U1	GOLDMAN SACHS	'499064103	KNIGHT TRANSPORTATION INC	EQUITY	COMMON STOCK	'41	29,692.00	981,320.60	109,634.77
12/31/2016	J1U1	GOLDMAN SACHS	'536797103	LITHIA MOTORS INC CL A	EQUITY	COMMON STOCK	'41	23,701.00	2,294,967.83	256,397.63
12/31/2016	J1U1	GOLDMAN SACHS	'556269108	STEVEN MADDEN LTD	EQUITY	COMMON STOCK	'41	29,061.00	1,038,930.75	116,071.07
12/31/2016	J1U1	GOLDMAN SACHS	'577933104	MAXIMUS INC	EQUITY	COMMON STOCK	'41	24,100.00	1,344,539.00	150,214.14
12/31/2016	J1U1	GOLDMAN SACHS	'587200106	MENTOR GRAPHICS CORP	EQUITY	COMMON STOCK	'41	45,456.00	1,676,871.84	187,342.91
12/31/2016	J1U1	GOLDMAN SACHS	'60740F105	MOBILE MINI INC	EQUITY	COMMON STOCK	'41	37,323.00	1,129,020.75	126,136.08
12/31/2016	J1U1	GOLDMAN SACHS	'646025106	NEW JERSEY RESOURCES CORP	EQUITY	COMMON STOCK	'41	76,557.00	2,717,773.50	303,634.18
12/31/2016	J1U1	GOLDMAN SACHS	'682159108	ON ASSIGNMENT INC	EQUITY	COMMON STOCK	'41	42,367.00	1,870,926.72	209,023.05
12/31/2016	J1U1	GOLDMAN SACHS	'729132100	PLEXUS CORP	EQUITY	COMMON STOCK	'41	29,715.00	1,605,798.60	179,402.49
12/31/2016	J1U1	GOLDMAN SACHS	'780287108	ROYAL GOLD INC	EQUITY	COMMON STOCK	'41	9,805.00	621,146.75	69,395.55
12/31/2016	J1U1	GOLDMAN SACHS	'816850101	SEMTECH CORP	EQUITY	COMMON STOCK	'41	76,116.00	2,401,459.80	268,295.09
12/31/2016	J1U1	GOLDMAN SACHS	'835451105	SONIC CORP	EQUITY	COMMON STOCK	'41	28,267.00	749,358.17	83,719.54
12/31/2016	J1U1	GOLDMAN SACHS	'854231107	STANDEX INTERNATIONAL CORP	EQUITY	COMMON STOCK	'41	10,227.00	898,441.95	100,375.43
12/31/2016	J1U1	GOLDMAN SACHS	'896095106	TRICO BANCSHARES	EQUITY	COMMON STOCK	'41	28,385.00	970,199.30	108,392.28
12/31/2016	J1U1	GOLDMAN SACHS	'232806109	CYPRESS SEMICONDUCTOR CORP	EQUITY	COMMON STOCK	'41	130,279.00	1,490,391.76	166,509.05
12/31/2016	J1U1	GOLDMAN SACHS	'286082102	ELECTRONICS FOR IMAGING	EQUITY	COMMON STOCK	'41	30,055.00	1,318,212.30	147,272.87
12/31/2016	J1U1	GOLDMAN SACHS	'38388F108	WR GRACE + CO	EQUITY	COMMON STOCK	'41	17,980.00	1,216,167.20	135,872.22
12/31/2016	J1U1	GOLDMAN SACHS	'431284108	HIGHWOODS PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	27,367.00	1,395,990.67	155,962.40
12/31/2016	J1U1	GOLDMAN SACHS	'466367109	JACK IN THE BOX INC	EQUITY	COMMON STOCK	'41	25,446.00	2,840,791.44	317,377.95
12/31/2016	J1U1	GOLDMAN SACHS	'55306N104	MKS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	37,178.00	2,208,373.20	246,723.13
12/31/2016	J1U1	GOLDMAN SACHS	'693601107	PS BUSINESS PARKS INC/CA	EQUITY	REAL ESTATE INV TRST	'46	18,229.00	2,124,043.08	237,301.63
12/31/2016	J1U1	GOLDMAN SACHS	'826919102	SILICON LABORATORIES INC	EQUITY	COMMON STOCK	'41	11,981.00	778,765.00	87,004.92
12/31/2016	J1U1	GOLDMAN SACHS	'947890109	WEBSTER FINANCIAL CORP	EQUITY	COMMON STOCK	'41	111,183.00	6,035,013.24	674,241.72
12/31/2016	J1U1	GOLDMAN SACHS	'676220106	OFFICE DEPOT INC	EQUITY	COMMON STOCK	'41	210,634.00	952,065.68	106,366.36
12/31/2016	J1U1	GOLDMAN SACHS	'01741R102	ALLEGHENY TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	38,419.00	612,014.67	68,375.30
12/31/2016	J1U1	GOLDMAN SACHS	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	0.02	0.02	0.00
12/31/2016	J1U1	GOLDMAN SACHS	'313855108	FEDERAL SIGNAL CORP	EQUITY	COMMON STOCK	'41	63,821.00	996,245.81	111,302.24
12/31/2016	J1U1	GOLDMAN SACHS	'054303102	AVON PRODUCTS INC	EQUITY	COMMON STOCK	'41	36,595.00	184,438.80	20,605.81
12/31/2016	J1U1	GOLDMAN SACHS	'878237106	TECH DATA CORP	EQUITY	COMMON STOCK	'41	35,172.00	2,978,364.96	332,747.89
12/31/2016	J1U1	GOLDMAN SACHS	'063904106	BANK OF THE OZARKS	EQUITY	COMMON STOCK	'41	35,685.00	1,876,674.15	209,665.16
12/31/2016	J1U1	GOLDMAN SACHS	'64115T104	NETSCOUT SYSTEMS INC	EQUITY	COMMON STOCK	'41	66,502.00	2,094,813.00	234,036.00
12/31/2016	J1U1	GOLDMAN SACHS	'212485106	CONVERGYS CORP	EQUITY	COMMON STOCK	'41	56,922.00	1,398,004.32	156,187.37
12/31/2016	J1U1	GOLDMAN SACHS	'45071R109	IXIA	EQUITY	COMMON STOCK	'41	105,578.00	1,699,805.80	189,905.13
12/31/2016	J1U1	GOLDMAN SACHS	'92924F106	WGL HOLDINGS INC	EQUITY	COMMON STOCK	'41	45,881.00	3,499,802.68	391,003.78
12/31/2016	J1U1	GOLDMAN SACHS	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	6,378,350.51	6,378,350.51	712,599.94
12/31/2016	J1U1	GOLDMAN SACHS	'74267C106	PROASSURANCE CORP	EQUITY	COMMON STOCK	'41	31,294.00	1,758,722.80	196,487.44
12/31/2016	J1U1	GOLDMAN SACHS	'55264U108	MB FINANCIAL INC	EQUITY	COMMON STOCK	'41	78,922.00	3,727,486.06	416,440.95
12/31/2016	J1U5	VOYA	'92240M108	VECTOR GROUP LTD	EQUITY	COMMON STOCK	'41	66,827.00	1,519,645.98	169,777.38
12/31/2016	J1U5	VOYA	'128126109	CALAMP CORP	EQUITY	COMMON STOCK	'41	94,015.00	1,363,217.50	152,300.93
12/31/2016	J1U5	VOYA	'144577103	CARRIZO OIL + GAS INC	EQUITY	COMMON STOCK	'41	59,090.00	2,207,011.50	246,571.00
12/31/2016	J1U5	VOYA	'163072101	CHEESECAKE FACTORY INC/THE	EQUITY	COMMON STOCK	'41	60,025.00	3,594,297.00	401,560.84
12/31/2016	J1U5	VOYA	'168905107	CHILDREN S PLACE INC/THE	EQUITY	COMMON STOCK	'41	21,180.00	2,138,121.00	238,874.44
12/31/2016	J1U5	VOYA	'249908104	DEPOMED INC	EQUITY	COMMON STOCK	'41	32,075.00	577,991.50	64,574.17
12/31/2016	J1U5	VOYA	'262037104	DRIL QUIP INC	EQUITY	COMMON STOCK	'41	17,390.00	1,044,269.50	116,667.53
12/31/2016	J1U5	VOYA	'302445101	FLIR SYSTEMS INC	EQUITY	COMMON STOCK	'41	57,933.00	2,096,595.27	234,235.11
12/31/2016	J1U5	VOYA	'303250104	FAIR ISAAC CORP	EQUITY	COMMON STOCK	'41	32,935.00	3,926,510.70	438,676.31
12/31/2016	J1U5	VOYA	'422704106	HECLA MINING CO	EQUITY	COMMON STOCK	'41	204,025.00	1,069,091.00	119,440.63
12/31/2016	J1U5	VOYA	'499064103	KNIGHT TRANSPORTATION INC	EQUITY	COMMON STOCK	'41	73,355.00	2,424,382.75	270,856.08
12/31/2016	J1U5	VOYA	'535555106	LINDSAY CORP	EQUITY	COMMON STOCK	'41	37,175.00	2,773,626.75	309,874.20
12/31/2016	J1U5	VOYA	'537008104	LITTELFUSE INC	EQUITY	COMMON STOCK	'41	18,325.00	2,781,185.25	310,718.65
12/31/2016	J1U5	VOYA	'562750109	MANHATTAN ASSOCIATES INC	EQUITY	COMMON STOCK	'41	37,188.00	1,972,079.64	220,324.02
12/31/2016	J1U5	VOYA	'640491106	NEOGEN CORP	EQUITY	COMMON STOCK	'41	21,792.00	1,438,272.00	160,686.14
12/31/2016	J1U5	VOYA	'690732102	OWENS + MINOR INC	EQUITY	COMMON STOCK	'41	31,425.00	1,108,988.25	123,898.01
12/31/2016	J1U5	VOYA	'758750103	REGAL BELOIT CORP	EQUITY	COMMON STOCK	'41	33,785.00	2,339,611.25	261,385.26
12/31/2016	J1U5	VOYA	'835451105	SONIC CORP	EQUITY	COMMON STOCK	'41	79,965.00	2,119,872.15	236,835.65
12/31/2016	J1U5	VOYA	'913483103	UNIVERSAL ELECTRONICS INC	EQUITY	COMMON STOCK	'41	32,002.00	2,065,729.10	230,786.69
12/31/2016	J1U5	VOYA	'131193104	CALLAWAY GOLF COMPANY	EQUITY	COMMON STOCK	'41	58,021.00	635,910.16	71,044.94

12/31/2016	J95	VOYA	'232806109	CYPRESS SEMICONDUCTOR CORP	EQUITY	COMMON STOCK	'41	208,433.00	2,384,473.52	266,397.35
12/31/2016	J95	VOYA	'277276101	EASTGROUP PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	38,790.00	2,864,253.60	319,999.18
12/31/2016	J95	VOYA	'286082102	ELECTRONICS FOR IMAGING	EQUITY	COMMON STOCK	'41	65,440.00	2,870,198.40	320,663.34
12/31/2016	J95	VOYA	'397624107	GREIF INC CL A	EQUITY	COMMON STOCK	'41	43,500.00	2,231,985.00	249,361.08
12/31/2016	J95	VOYA	'466367109	JACK IN THE BOX INC	EQUITY	COMMON STOCK	'41	19,597.00	2,187,809.08	244,425.67
12/31/2016	J95	VOYA	'55306N104	MKS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	16,030.00	952,182.00	106,379.36
12/31/2016	J95	VOYA	'552848103	MGIC INVESTMENT CORP	EQUITY	COMMON STOCK	'41	206,345.00	2,102,655.55	234,912.18
12/31/2016	J95	VOYA	'879360105	TELEDYNE TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	23,390.00	2,876,970.00	321,419.88
12/31/2016	J95	VOYA	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(0.13)	(0.13)	(0.01)
12/31/2016	J95	VOYA	'30161Q104	EXELIXIS INC	EQUITY	COMMON STOCK	'41	75,550.00	1,126,450.50	125,848.92
12/31/2016	J95	VOYA	'603158106	MINERALS TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	36,355.00	2,808,423.75	313,761.78
12/31/2016	J95	VOYA	'063904106	BANK OF THE OZARKS	EQUITY	COMMON STOCK	'41	74,825.00	3,935,046.75	439,629.97
12/31/2016	J95	VOYA	'64115T104	NETSCOUT SYSTEMS INC	EQUITY	COMMON STOCK	'41	65,890.00	2,075,535.00	231,882.22
12/31/2016	J95	VOYA	'739276103	POWER INTEGRATIONS INC	EQUITY	COMMON STOCK	'41	32,556.00	2,208,924.60	246,784.73
12/31/2016	J95	VOYA	'55027E102	LUMINEX CORP	EQUITY	COMMON STOCK	'41	52,175.00	1,055,500.25	117,922.24
12/31/2016	J95	VOYA	'73179P106	POLYONE CORPORATION	EQUITY	COMMON STOCK	'41	55,300.00	1,771,812.00	197,949.79
12/31/2016	J95	VOYA	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	8,982,683.45	8,982,683.45	1,003,560.35
12/31/2016	J95	VOYA	'00508X203	ACTUANT CORP A	EQUITY	COMMON STOCK	'41	93,070.00	2,415,166.50	269,826.42
12/31/2016	J95	VOYA	'089302103	BIG LOTS INC	EQUITY	COMMON STOCK	'41	60,500.00	3,037,705.00	339,377.46
12/31/2016	J95	VOYA	'639050103	NATUS MEDICAL INC	EQUITY	COMMON STOCK	'41	68,920.00	2,398,416.00	267,955.03
12/31/2016	J95	VOYA	'68213N109	OMNICELL INC	EQUITY	COMMON STOCK	'41	20,225.00	685,627.50	76,599.45
12/31/2016	J95	VOYA	'00762W107	ADVISORY BOARD CO/THE	EQUITY	COMMON STOCK	'41	67,571.00	2,246,735.75	251,009.06
12/31/2016	J95	VOYA	'87157D109	SYNAPTICS INC	EQUITY	COMMON STOCK	'41	54,600.00	2,925,468.00	326,838.15
12/31/2016	J95	VOYA	'639108102	NAUTILUS INC	EQUITY	COMMON STOCK	'41	97,450.00	1,802,825.00	201,414.61
12/31/2016	J95	VOYA	'29355X107	ENPRO INDUSTRIES INC	EQUITY	COMMON STOCK	'41	48,325.00	3,255,172.00	363,673.23
12/31/2016	J95	VOYA	'47102X105	JANUS CAPITAL GROUP INC	EQUITY	COMMON STOCK	'41	169,630.00	2,250,990.10	251,484.36
12/31/2016	J95	VOYA	'670740105	NUVASIVE INC	EQUITY	COMMON STOCK	'41	44,845.00	3,020,759.20	337,484.25
12/31/2016	J95	VOYA	'73685109	BEACON ROOFING SUPPLY INC	EQUITY	COMMON STOCK	'41	46,925.00	2,161,834.75	241,523.78
12/31/2016	J95	VOYA	'609839105	MONOLITHIC POWER SYSTEMS INC	EQUITY	COMMON STOCK	'41	25,170.00	2,062,178.10	230,389.97
12/31/2016	J95	VOYA	'74112D101	PRESTIGE BRANDS HOLDINGS INC	EQUITY	COMMON STOCK	'41	49,065.00	2,556,286.50	285,592.58
12/31/2016	J95	VOYA	'19239V302	COGENT COMMUNICATIONS HOLDIN	EQUITY	COMMON STOCK	'41	37,121.00	1,534,953.35	171,487.54
12/31/2016	J95	VOYA	'40637H109	HALOZYME THERAPEUTICS INC	EQUITY	COMMON STOCK	'41	108,755.00	1,074,499.40	120,044.86
12/31/2016	J95	VOYA	'957638109	WESTERN ALLIANCE BANCORP	EQUITY	COMMON STOCK	'41	32,806.00	1,597,980.26	178,529.01
12/31/2016	J95	VOYA	'232577205	CYNOSURE INC A	EQUITY	COMMON STOCK	'41	66,210.00	3,019,176.00	337,307.37
12/31/2016	J95	VOYA	'73278L105	POOL CORP	EQUITY	COMMON STOCK	'41	19,880.00	2,074,279.20	231,741.92
12/31/2016	J95	VOYA	'225223304	CRAY INC	EQUITY	COMMON STOCK	'41	79,475.00	1,645,132.50	183,796.94
12/31/2016	J95	VOYA	'87157B103	SYNCHRONOSS TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	60,045.00	2,299,723.50	256,928.94
12/31/2016	J95	VOYA	'29977A105	EVERCORE PARTNERS INC CL A	EQUITY	COMMON STOCK	'41	33,210.00	2,281,527.00	254,895.99
12/31/2016	J95	VOYA	'204166102	COMMMVAULT SYSTEMS INC	EQUITY	COMMON STOCK	'41	56,524.00	2,905,333.60	324,588.71
12/31/2016	J95	VOYA	'421924309	HEALTHSOUTH CORP	EQUITY	COMMON STOCK	'41	72,435.00	2,987,219.40	333,737.12
12/31/2016	J95	VOYA	'01748X102	ALLEGIANT TRAVEL CO	EQUITY	COMMON STOCK	'41	15,607.00	2,597,004.80	290,141.70
12/31/2016	J95	VOYA	'48562P103	KAPSTONE PAPER AND PACKAGING	EQUITY	COMMON STOCK	'41	96,507.00	2,127,979.35	237,741.39
12/31/2016	J95	VOYA	'03152W109	AMICUS THERAPEUTICS INC	EQUITY	COMMON STOCK	'41	172,715.00	858,393.55	95,901.16
12/31/2016	J95	VOYA	'45667G103	INFINERA CORP	EQUITY	COMMON STOCK	'41	233,400.00	1,981,566.00	221,383.85
12/31/2016	J95	VOYA	'74346Y103	PROS HOLDINGS INC	EQUITY	COMMON STOCK	'41	54,505.00	1,172,947.60	131,043.66
12/31/2016	J95	VOYA	'574795100	MASIMO CORP	EQUITY	COMMON STOCK	'41	37,810.00	2,548,394.00	284,710.82
12/31/2016	J95	VOYA	'89785X101	TRUEBLUE INC	EQUITY	COMMON STOCK	'41	98,889.00	2,437,613.85	272,334.28
12/31/2016	J95	VOYA	'235825205	DANA INC	EQUITY	COMMON STOCK	'41	127,080.00	2,411,978.40	269,470.24
12/31/2016	J95	VOYA	'431475102	HILL ROM HOLDINGS INC	EQUITY	COMMON STOCK	'41	38,585.00	2,166,161.90	242,007.21
12/31/2016	J95	VOYA	'81619Q105	SELECT MEDICAL HOLDINGS CORP	EQUITY	COMMON STOCK	'41	148,722.00	1,970,566.50	220,154.97
12/31/2016	J95	VOYA	'70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY	REAL ESTATE INV TRST	'46	54,120.00	1,610,070.00	179,879.70
12/31/2016	J95	VOYA	'87817A107	TEAM HEALTH HOLDINGS INC	EQUITY	COMMON STOCK	'41	35,710.00	1,551,599.50	173,347.28
12/31/2016	J95	VOYA	'88146M101	TERRENO REALTY CORP	EQUITY	REAL ESTATE INV TRST	'46	56,875.00	1,620,368.75	181,030.29
12/31/2016	J95	VOYA	'91732J102	US ECOLOGY INC	EQUITY	COMMON STOCK	'41	41,810.00	2,054,961.50	229,583.72
12/31/2016	J95	VOYA	'78463M107	SPS COMMERCE INC	EQUITY	COMMON STOCK	'41	40,185.00	2,808,529.65	313,773.61
12/31/2016	J95	VOYA	'31847R102	FIRST AMERICAN FINANCIAL	EQUITY	COMMON STOCK	'41	6,578.00	240,952.14	26,919.57
12/31/2016	J95	VOYA	'11133B409	BROADSOFT INC	EQUITY	COMMON STOCK	'41	76,550.00	3,157,687.50	352,782.10
12/31/2016	J95	VOYA	'53220K504	LIGAND PHARMACEUTICALS	EQUITY	COMMON STOCK	'41	14,355.00	1,458,611.55	162,958.51
12/31/2016	J95	VOYA	'695127100	PACIRA PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	41,050.00	1,325,915.00	148,133.43
12/31/2016	J95	VOYA	'28849P100	ELLIE MAE INC	EQUITY	COMMON STOCK	'41	15,615.00	1,306,663.20	145,982.59
12/31/2016	J95	VOYA	'48123V102	J2 GLOBAL INC	EQUITY	COMMON STOCK	'41	38,700.00	3,165,660.00	353,672.80
12/31/2016	J95	VOYA	'40171V100	GUIDEWIRE SOFTWARE INC	EQUITY	COMMON STOCK	'41	43,895.00	2,165,340.35	241,915.43
12/31/2016	J95	VOYA	'29414B104	EPAM SYSTEMS INC	EQUITY	COMMON STOCK	'41	59,820.00	3,847,024.20	429,795.95
12/31/2016	J95	VOYA	'74342A103	PROOFPOINT INC	EQUITY	COMMON STOCK	'41	21,496.00	1,518,692.40	169,670.84
12/31/2016	J95	VOYA	'74758T303	QUALYS INC	EQUITY	COMMON STOCK	'41	29,840.00	944,436.00	105,513.96
12/31/2016	J95	VOYA	'G72800108	PROTHENA CORP PLC	EQUITY	COMMON STOCK	'41	26,757.00	1,316,176.83	147,045.47
12/31/2016	J95	VOYA	'109194100	BRIGHT HORIZONS FAMILY SOLUT	EQUITY	COMMON STOCK	'41	59,117.00	4,139,372.34	462,457.57
12/31/2016	J95	VOYA	'09739D100	BOISE CASCADE CO	EQUITY	COMMON STOCK	'41	112,367.00	2,528,257.50	282,461.14

12/31/2016	J9S	VOYA	'737010108	PORTOLA PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	43,232.00	970,126.08	108,384.10
12/31/2016	J9S	VOYA	'29428V104	EPIZYME INC	EQUITY	COMMON STOCK	'41	92,675.00	1,121,367.50	125,281.04
12/31/2016	J9S	VOYA	'18948M108	CLUBCORP HOLDINGS INC	EQUITY	COMMON STOCK	'41	104,750.00	1,503,162.50	167,935.82
12/31/2016	J9S	VOYA	'76680R206	RINGCENTRAL INC CLASS A	EQUITY	COMMON STOCK	'41	106,720.00	2,198,432.00	245,612.48
12/31/2016	J9S	VOYA	'74736A103	QTS REALTY TRUST INC CL A	EQUITY	REAL ESTATE INV TRST	'46	65,007.00	3,227,597.55	360,592.57
12/31/2016	J9S	VOYA	'556099109	MACROGENICS INC	EQUITY	COMMON STOCK	'41	33,561.00	685,986.84	76,639.59
12/31/2016	J9S	VOYA	'00771V108	AERIE PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	29,440.00	1,114,304.00	124,491.90
12/31/2016	J9S	VOYA	'86881L106	SURGICAL CARE AFFILIATES INC	EQUITY	COMMON STOCK	'41	39,715.00	1,837,613.05	205,301.19
12/31/2016	J9S	VOYA	'30224P200	EXTENDED STAY AMERICA INC	EQUITY	COMMON STOCK UNIT	'81	145,190.00	2,344,818.50	261,967.03
12/31/2016	J9S	VOYA	'00165C104	AMC ENTERTAINMENT HLDS CL A	EQUITY	COMMON STOCK	'41	45,470.00	1,530,065.50	170,941.46
12/31/2016	J9S	VOYA	'90400D108	ULTRAGENYX PHARMACEUTICAL INC	EQUITY	COMMON STOCK	'41	13,635.00	958,676.85	107,104.97
12/31/2016	J9S	VOYA	'70432V102	PAYCOM SOFTWARE INC	EQUITY	COMMON STOCK	'41	23,680.00	1,077,203.20	120,346.93
12/31/2016	J9S	VOYA	'750469207	RADIUS HEALTH INC	EQUITY	COMMON STOCK	'41	24,270.00	922,988.10	103,117.77
12/31/2016	J9S	VOYA	'78667J108	SAGE THERAPEUTICS INC	EQUITY	COMMON STOCK	'41	16,210.00	827,682.60	92,470.08
12/31/2016	J9S	VOYA	'G4617B105	HORIZON PHARMA PLC	EQUITY	COMMON STOCK	'41	71,675.00	1,159,701.50	129,563.78
12/31/2016	J9S	VOYA	'91704F104	URBAN EDGE PROPERTIES	EQUITY	REAL ESTATE INV TRST	'46	59,410.00	1,634,369.10	182,594.44
12/31/2016	J9S	VOYA	'928254101	VIRTU FINANCIAL INC CLASS A	EQUITY	COMMON STOCK	'41	94,665.00	1,509,906.75	168,689.30
12/31/2016	J9S	VOYA	'125134106	CEB INC	EQUITY	COMMON STOCK	'41	29,865.00	1,809,819.00	202,195.99
12/31/2016	J9S	VOYA	'528872302	LEXICON PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	53,630.00	741,702.90	82,864.28
12/31/2016	J9S	VOYA	'753422104	RAPID7 INC	EQUITY	COMMON STOCK	'41	104,875.00	1,276,328.75	142,593.57
12/31/2016	J9S	VOYA	'09531U102	BLUE BUFFALO PET PRODUCTS INC	EQUITY	COMMON STOCK	'41	94,660.00	2,275,626.40	254,236.77
12/31/2016	J9S	VOYA	'72703H101	PLANET FITNESS INC CL A	EQUITY	COMMON STOCK	'41	111,855.00	2,248,285.50	251,182.20
12/31/2016	J9S	VOYA	'128195104	CALATLANTIC GROUP INC	EQUITY	COMMON STOCK	'41	63,605.00	2,163,206.05	241,676.98
12/31/2016	J9S	VOYA	'57665R106	MATCH GROUP INC	EQUITY	COMMON STOCK	'41	67,810.00	1,159,551.00	129,546.97
12/31/2016	J9S	VOYA	'267CVR991	DYAX CORPORATION CVR	EQUITY	COMMON STOCK	'41	23,070.00	25,607.70	2,860.93
12/31/2016	J9S	VOYA	'G1991C105	CARDTRONICS PLC A	EQUITY	COMMON STOCK	'41	56,825.00	3,100,940.25	346,442.21
12/31/2016	J9S	VOYA	'04650Y100	AT HOME GROUP INC	EQUITY	COMMON STOCK	'41	96,065.00	1,405,430.95	157,017.09
12/31/2016	J9S	VOYA	'53223X107	LIFE STORAGE INC	EQUITY	REAL ESTATE INV TRST	'46	21,450.00	1,828,827.00	204,319.60
12/31/2016	J9S	VOYA	'92047W101	VALVOLINE INC	EQUITY	COMMON STOCK	'41	59,300.00	1,274,950.00	142,439.54
12/31/2016	J9S	VOYA	'13462K109	CAMPING WORLD HOLDINGS INC A	EQUITY	COMMON STOCK	'41	29,402.00	958,211.18	107,052.95
12/31/2016	J9S	VOYA	'G637AM102	MYOVANT SCIENCES LTD	EQUITY	COMMON STOCK	'41	26,339.00	327,657.16	36,606.40
12/31/2016	J1U	GOLDMAN SACHS	'001744101	AMN HEALTHCARE SERVICES INC	EQUITY	COMMON STOCK	'41	14,815.00	569,636.75	63,640.77
12/31/2016	J1U	GOLDMAN SACHS	'918194101	VCA INC	EQUITY	COMMON STOCK	'41	27,807.00	1,908,950.55	213,271.13
12/31/2016	J1U	GOLDMAN SACHS	'69349H107	PNM RESOURCES INC	EQUITY	COMMON STOCK	'41	93,327.00	3,201,116.10	357,634.02
12/31/2016	J1U	GOLDMAN SACHS	'758766109	REGAL ENTERTAINMENT GROUP A	EQUITY	COMMON STOCK	'41	80,385.00	1,655,931.00	185,003.37
12/31/2016	J1U	GOLDMAN SACHS	'92343X100	VERINT SYSTEMS INC	EQUITY	COMMON STOCK	'41	89,827.00	3,166,401.75	353,755.67
12/31/2016	J1U	GOLDMAN SACHS	'11373M107	BROOKLINE BANCORP INC	EQUITY	COMMON STOCK	'41	82,720.00	1,356,608.00	151,562.50
12/31/2016	J1U	GOLDMAN SACHS	'594972408	MICROSTRATEGY INC CL A	EQUITY	COMMON STOCK	'41	1,015.00	200,361.00	22,384.66
12/31/2016	J1U	GOLDMAN SACHS	'55272X102	MFA FINANCIAL INC	EQUITY	REAL ESTATE INV TRST	'46	214,135.00	1,633,850.05	182,536.45
12/31/2016	J1U	GOLDMAN SACHS	'74386T105	PROVIDENT FINANCIAL SERVICES	EQUITY	COMMON STOCK	'41	69,493.00	1,966,651.90	219,717.62
12/31/2016	J1U	GOLDMAN SACHS	'40425J101	HMS HOLDINGS CORP	EQUITY	COMMON STOCK	'41	39,504.00	717,392.64	80,148.30
12/31/2016	J1U	GOLDMAN SACHS	'G9456A100	GOLAR LNG LTD	EQUITY	COMMON STOCK	'41	90,358.00	2,072,812.52	231,578.06
12/31/2016	J1U	GOLDMAN SACHS	'65336K103	NEXSTAR MEDIA GROUP INC CL A	EQUITY	COMMON STOCK	'41	34,748.00	2,199,548.40	245,737.21
12/31/2016	J1U	GOLDMAN SACHS	'87162W100	SYNNEX CORP	EQUITY	COMMON STOCK	'41	23,501.00	2,844,091.02	317,746.58
12/31/2016	J1U	GOLDMAN SACHS	'72346Q104	PINNACLE FINANCIAL PARTNERS	EQUITY	COMMON STOCK	'41	47,303.00	3,278,097.90	366,234.55
12/31/2016	J1U	GOLDMAN SACHS	'073685109	BEACON ROOFING SUPPLY INC	EQUITY	COMMON STOCK	'41	53,981.00	2,486,904.67	277,841.13
12/31/2016	J1U	GOLDMAN SACHS	'668074305	NORTHWESTERN CORP	EQUITY	COMMON STOCK	'41	5,174.00	294,245.38	32,873.58
12/31/2016	J1U	GOLDMAN SACHS	'74112D101	PRESTIGE BRANDS HOLDINGS INC	EQUITY	COMMON STOCK	'41	12,548.00	653,750.80	73,038.13
12/31/2016	J1U	GOLDMAN SACHS	'218681104	CORE MARK HOLDING CO INC	EQUITY	COMMON STOCK	'41	33,132.00	1,426,995.24	159,426.28
12/31/2016	J1U	GOLDMAN SACHS	'75970E107	RENASANT CORP	EQUITY	COMMON STOCK	'41	66,416.00	2,804,083.52	313,276.88
12/31/2016	J1U	GOLDMAN SACHS	'23334L102	DSW INC CLASS A	EQUITY	COMMON STOCK	'41	8,485.00	192,185.25	21,471.26
12/31/2016	J1U	GOLDMAN SACHS	'75524B104	RBC BEARINGS INC	EQUITY	COMMON STOCK	'41	9,609.00	891,811.29	99,634.64
12/31/2016	J1U	GOLDMAN SACHS	'03071H100	AMERISAFE INC	EQUITY	COMMON STOCK	'41	19,337.00	1,205,661.95	134,698.56
12/31/2016	J1U	GOLDMAN SACHS	'03076K108	AMERIS BANCORP	EQUITY	COMMON STOCK	'41	35,224.00	1,535,766.40	171,578.38
12/31/2016	J1U	GOLDMAN SACHS	'15201P109	CENTERSTATE BANKS INC	EQUITY	COMMON STOCK	'41	32,524.00	818,629.08	91,458.60
12/31/2016	J1U	GOLDMAN SACHS	'736508847	PORTLAND GENERAL ELECTRIC CO	EQUITY	COMMON STOCK	'41	69,987.00	3,032,536.71	338,800.05
12/31/2016	J1U	GOLDMAN SACHS	'78709Y105	SAIA INC	EQUITY	COMMON STOCK	'41	1,024.00	45,209.60	5,050.89
12/31/2016	J1U	GOLDMAN SACHS	'204166102	COMMVAULT SYSTEMS INC	EQUITY	COMMON STOCK	'41	34,326.00	1,764,356.40	197,116.83
12/31/2016	J1U	GOLDMAN SACHS	'032359309	AMTRUST FINANCIAL SERVICES	EQUITY	COMMON STOCK	'41	47,404.00	1,297,921.52	145,005.95
12/31/2016	J1U	GOLDMAN SACHS	'G3075P101	ENSTAR GROUP LTD	EQUITY	COMMON STOCK	'41	6,732.00	1,330,916.40	148,692.20
12/31/2016	J1U	GOLDMAN SACHS	'48562P103	KAPSTONE PAPER AND PACKAGING	EQUITY	COMMON STOCK	'41	90,529.00	1,996,164.45	223,014.81
12/31/2016	J1U	GOLDMAN SACHS	'896215209	TRIMAS CORP	EQUITY	COMMON STOCK	'41	94,666.00	2,224,651.00	248,541.71
12/31/2016	J1U	GOLDMAN SACHS	'05566T101	BNC BANCORP	EQUITY	COMMON STOCK	'41	65,401.00	2,086,291.90	233,084.00
12/31/2016	J1U	GOLDMAN SACHS	'235825205	DANA INC	EQUITY	COMMON STOCK	'41	51,799.00	983,145.02	109,838.60
12/31/2016	J1U	GOLDMAN SACHS	'G5753U112	MAIDEN HOLDINGS LTD	EQUITY	COMMON STOCK	'41	110,025.00	1,919,936.25	214,498.47
12/31/2016	J1U	GOLDMAN SACHS	'695263103	PACWEST BANCORP	EQUITY	COMMON STOCK	'41	57,608.00	3,136,179.52	350,379.20
12/31/2016	J1U	GOLDMAN SACHS	'70931T103	PENNYMAC MORTGAGE INVESTMENT	EQUITY	REAL ESTATE INV TRST	'46	89,182.00	1,459,909.34	163,103.50
12/31/2016	J1U	GOLDMAN SACHS	'489398107	KENNEDY WILSON HOLDINGS INC	EQUITY	COMMON STOCK	'41	126,184.00	2,586,772.00	288,998.47

12/31/2016	J1U	GOLDMAN SACHS	'70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY	REAL ESTATE INV TRST	'46	157,671.00	4,690,712.25	524,054.18
12/31/2016	J1U	GOLDMAN SACHS	'165240102	CHESAPEAKE LODGING TRUST	EQUITY	REAL ESTATE INV TRST	'46	153,193.00	3,961,570.98	442,593.30
12/31/2016	J1U	GOLDMAN SACHS	'88146M101	TERRENO REALTY CORP	EQUITY	REAL ESTATE INV TRST	'46	117,762.00	3,355,039.38	374,830.58
12/31/2016	J1U	GOLDMAN SACHS	'12621E103	CNO FINANCIAL GROUP INC	EQUITY	COMMON STOCK	'41	171,193.00	3,278,345.95	366,262.27
12/31/2016	J1U	GOLDMAN SACHS	'78454L100	SM ENERGY CO	EQUITY	COMMON STOCK	'41	40,639.00	1,401,232.72	156,548.05
12/31/2016	J1U	GOLDMAN SACHS	'84763R101	SPECTRUM BRANDS HOLDINGS INC	EQUITY	COMMON STOCK	'41	15,645.00	1,913,852.85	213,818.83
12/31/2016	J1U	GOLDMAN SACHS	'444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY	REAL ESTATE INV TRST	'46	55,989.00	1,947,297.42	217,555.31
12/31/2016	J1U	GOLDMAN SACHS	'H01531104	ALLIED WORLD ASSURANCE CO	EQUITY	COMMON STOCK	'41	41,053.00	2,204,956.63	246,341.42
12/31/2016	J1U	GOLDMAN SACHS	'21925Y103	CORNERSTONE ONDEMAND INC	EQUITY	COMMON STOCK	'41	38,015.00	1,608,414.65	179,694.76
12/31/2016	J1U	GOLDMAN SACHS	'856190103	STATE BANK FINANCIAL CORP	EQUITY	COMMON STOCK	'41	52,143.00	1,400,560.98	156,473.00
12/31/2016	J1U	GOLDMAN SACHS	'88362T103	THERMON GROUP HOLDINGS INC	EQUITY	COMMON STOCK	'41	53,607.00	1,023,357.63	114,331.22
12/31/2016	J1U	GOLDMAN SACHS	'74965L101	RLJ LODGING TRUST	EQUITY	REAL ESTATE INV TRST	'46	79,556.00	1,948,326.44	217,670.27
12/31/2016	J1U	GOLDMAN SACHS	'06652V208	BANNER CORPORATION	EQUITY	COMMON STOCK	'41	59,737.00	3,333,921.97	372,471.31
12/31/2016	J1U	GOLDMAN SACHS	'983793100	XPO LOGISTICS INC	EQUITY	COMMON STOCK	'41	93,300.00	4,026,828.00	449,883.93
12/31/2016	J1U	GOLDMAN SACHS	'00404A109	ACADIA HEALTHCARE CO INC	EQUITY	COMMON STOCK	'41	29,558.00	978,369.80	109,305.10
12/31/2016	J1U	GOLDMAN SACHS	'57164Y107	MARRIOTT VACATIONS WORLD	EQUITY	COMMON STOCK	'41	30,811.00	2,614,313.35	292,075.44
12/31/2016	J1U	GOLDMAN SACHS	'45321L100	IMPERVA INC	EQUITY	COMMON STOCK	'41	20,014.00	768,537.60	85,862.30
12/31/2016	J1U	GOLDMAN SACHS	'98212B103	WPX ENERGY INC	EQUITY	COMMON STOCK	'41	126,013.00	1,836,009.41	205,122.03
12/31/2016	J1U	GOLDMAN SACHS	'76169B102	REXNORD CORP	EQUITY	COMMON STOCK	'41	38,829.00	760,660.11	84,982.21
12/31/2016	J1U	GOLDMAN SACHS	'69327R101	PDC ENERGY INC	EQUITY	COMMON STOCK	'41	45,438.00	3,297,890.04	368,445.76
12/31/2016	J1U	GOLDMAN SACHS	'126534106	CU BANCORP	EQUITY	COMMON STOCK	'41	22,878.00	819,032.40	91,503.66
12/31/2016	J1U	GOLDMAN SACHS	'08579W103	BERRY GLOBAL GROUP INC	EQUITY	COMMON STOCK	'41	57,205.00	2,787,599.65	311,435.27
12/31/2016	J1U	GOLDMAN SACHS	'23283R100	CYRUSONE INC	EQUITY	REAL ESTATE INV TRST	'46	74,792.00	3,345,446.16	373,758.81
12/31/2016	J1U	GOLDMAN SACHS	'72348P104	PINNACLE FOODS INC	EQUITY	COMMON STOCK	'41	40,407.00	2,159,754.15	241,291.33
12/31/2016	J1U	GOLDMAN SACHS	'09257W100	BLACKSTONE MORTGAGE TRU CL A	EQUITY	REAL ESTATE INV TRST	'46	93,533.00	2,812,537.31	314,221.35
12/31/2016	J1U	GOLDMAN SACHS	'552074700	WILLIAM LYON HOMES CL A	EQUITY	COMMON STOCK	'41	28,551.00	543,325.53	60,701.23
12/31/2016	J1U	GOLDMAN SACHS	'575385109	MASONITE INTERNATIONAL CORP	EQUITY	COMMON STOCK	'41	19,260.00	1,267,308.00	141,585.76
12/31/2016	J1U	GOLDMAN SACHS	'122017106	BURLINGTON STORES INC	EQUITY	COMMON STOCK	'41	39,549.00	3,351,777.75	374,466.19
12/31/2016	J1U	GOLDMAN SACHS	'198287203	COLUMBIA PROPERTY TRUST INC	EQUITY	REAL ESTATE INV TRST	'46	38,061.00	822,117.60	91,848.35
12/31/2016	J1U	GOLDMAN SACHS	'30224P200	EXTENDED STAY AMERICA INC	EQUITY	COMMON STOCK UNIT	'81	58,760.00	948,974.00	106,020.95
12/31/2016	J1U	GOLDMAN SACHS	'74978Q105	RSP PERMIAN INC	EQUITY	COMMON STOCK	'41	91,713.00	4,092,234.06	457,191.20
12/31/2016	J1U	GOLDMAN SACHS	'762760106	RICE ENERGY INC	EQUITY	COMMON STOCK	'41	144,506.00	3,085,203.10	344,684.03
12/31/2016	J1U	GOLDMAN SACHS	'553498106	MSA SAFETY INC	EQUITY	COMMON STOCK	'41	11,225.00	778,229.25	86,945.07
12/31/2016	J1U	GOLDMAN SACHS	'636220303	NATIONAL GENERAL HLDGS	EQUITY	COMMON STOCK	'41	83,609.00	2,089,388.91	233,430.01
12/31/2016	J1U	GOLDMAN SACHS	'67011P100	NOW INC	EQUITY	COMMON STOCK	'41	46,842.00	958,855.74	107,124.96
12/31/2016	J1U	GOLDMAN SACHS	'887228104	TIME INC	EQUITY	COMMON STOCK	'41	54,402.00	971,075.70	108,490.19
12/31/2016	J1U	GOLDMAN SACHS	'701877102	PARSLEY ENERGY INC CLASS A	EQUITY	COMMON STOCK	'41	65,657.00	2,313,752.68	258,496.30
12/31/2016	J1U	GOLDMAN SACHS	'840441109	SOUTH STATE CORP	EQUITY	COMMON STOCK	'41	30,977.00	2,707,389.80	302,474.09
12/31/2016	J1U	GOLDMAN SACHS	'20786W107	CONNECTONE BANCORP INC	EQUITY	COMMON STOCK	'41	47,894.00	1,242,849.30	138,853.19
12/31/2016	J1U	GOLDMAN SACHS	'148806102	CAATALENT INC	EQUITY	COMMON STOCK	'41	54,288.00	1,463,604.48	163,516.33
12/31/2016	J1U	GOLDMAN SACHS	'783754104	RYERSON HOLDING CORP	EQUITY	COMMON STOCK	'41	53,372.00	712,516.20	79,603.50
12/31/2016	J1U	GOLDMAN SACHS	'91843L103	VWR CORP	EQUITY	COMMON STOCK	'41	56,306.00	1,409,339.18	157,453.72
12/31/2016	J1U	GOLDMAN SACHS	'G67506108	OM ASSET MANAGEMENT PLC	EQUITY	COMMON STOCK	'41	101,896.00	1,477,492.00	165,067.87
12/31/2016	J1U	GOLDMAN SACHS	'391416104	GREAT WESTERN BANCORP INC	EQUITY	COMMON STOCK	'41	74,390.00	3,242,660.10	362,275.38
12/31/2016	J1U	GOLDMAN SACHS	'099406100	BOOT BARN HOLDINGS INC	EQUITY	COMMON STOCK	'41	58,428.00	731,518.56	81,726.47
12/31/2016	J1U	GOLDMAN SACHS	'69354M108	PRA HEALTH SCIENCES INC	EQUITY	COMMON STOCK	'41	31,185.00	1,718,917.20	192,040.29
12/31/2016	J1U	GOLDMAN SACHS	'482539103	KLX INC	EQUITY	COMMON STOCK	'41	54,986.00	2,480,418.46	277,116.48
12/31/2016	J1U	GOLDMAN SACHS	'52471Y106	LEGACYTEXAS FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	86,747.00	3,735,325.82	417,316.82
12/31/2016	J1U	GOLDMAN SACHS	'86614U100	SUMMIT MATERIALS INC CL A	EQUITY	COMMON STOCK	'41	64,772.05	1,540,927.02	172,154.93
12/31/2016	J1U	GOLDMAN SACHS	'702149105	PARTY CITY HOLDCO INC	EQUITY	COMMON STOCK	'41	67,845.00	963,399.00	107,632.54
12/31/2016	J1U	GOLDMAN SACHS	'928254101	VIRTU FINANCIAL INC CLASS A	EQUITY	COMMON STOCK	'41	39,363.00	627,839.85	70,143.31
12/31/2016	J1U	GOLDMAN SACHS	'91336L107	UNIVAR INC	EQUITY	COMMON STOCK	'41	89,108.00	2,527,993.96	282,431.69
12/31/2016	J1U	GOLDMAN SACHS	'87901J105	TEGNA INC	EQUITY	COMMON STOCK	'41	56,702.00	1,212,855.78	135,502.27
12/31/2016	J1U	GOLDMAN SACHS	'89055F103	TOPBUILD CORP	EQUITY	COMMON STOCK	'41	28,808.00	1,025,564.80	114,577.81
12/31/2016	J1U	GOLDMAN SACHS	'30555Q108	FAIRMOUNT SANTROL HOLDINGS I	EQUITY	COMMON STOCK	'41	41,301.00	486,938.79	54,401.61
12/31/2016	J1U	GOLDMAN SACHS	'925550105	VIAVI SOLUTIONS INC	EQUITY	COMMON STOCK	'41	296,243.00	2,423,267.74	270,731.51
12/31/2016	J1U	GOLDMAN SACHS	'128195104	CALATLANTIC GROUP INC	EQUITY	COMMON STOCK	'41	29,290.00	996,152.90	111,291.86
12/31/2016	J1U	GOLDMAN SACHS	'029227105	AMERICAN RENAL ASSOCIATES HO	EQUITY	COMMON STOCK	'41	29,504.00	627,845.12	70,143.90
12/31/2016	J1U	GOLDMAN SACHS	'75700L108	RED ROCK RESORTS INC CLASS A	EQUITY	COMMON STOCK	'41	64,945.00	1,506,074.55	168,261.16
12/31/2016	J1U	GOLDMAN SACHS	'45073V108	ITT INC	EQUITY	COMMON STOCK	'41	56,748.00	2,188,770.36	244,533.07
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'88160R101	TESLA INC	EQUITY	COMMON STOCK	'41	27,656.00	5,909,810.64	660,253.88
12/31/2016	J1U	GOLDMAN SACHS	'42704L104	HERC HOLDINGS INC	EQUITY	COMMON STOCK	'41	40,978.00	1,645,676.48	183,857.72
12/31/2016	J1U	GOLDMAN SACHS	'00782L107	ADVANCEPIERRE FOODS HOLDINGS	EQUITY	COMMON STOCK	'41	77,907.00	2,320,070.46	259,202.13
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'N6596X109	NXP SEMICONDUCTORS NV	EQUITY	COMMON STOCK	'41	107,286.00	10,515,100.86	1,174,764.57
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'33616C100	FIRST REPUBLIC BANK/CA	EQUITY	COMMON STOCK	'41	4,956.00	456,645.84	51,017.23
12/31/2016	J1U	GOLDMAN SACHS	'00790X101	ADVANCED DISPOSAL SERVICES I	EQUITY	COMMON STOCK	'41	62,798.00	1,395,371.56	155,893.23
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'339041105	FLEETCOR TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	9,300.00	1,316,136.00	147,040.90
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY	COMMON STOCK	'41	32,259.00	8,981,228.19	1,003,397.76

12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK	'41	42,400.00	2,855,640.00	319,036.85
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'03027X100	AMERICAN TOWER CORP	EQUITY	REAL ESTATE INV TRST	'46	145,648.00	15,392,080.64	1,719,628.87
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK	'41	351,249.00	40,411,197.45	4,514,806.24
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'81762P102	SERVICENOW INC	EQUITY	COMMON STOCK	'41	104,000.00	7,731,360.00	863,760.41
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'98138H101	WORKDAY INC CLASS A	EQUITY	COMMON STOCK	'41	27,900.00	1,843,911.00	206,004.81
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK	'41	7,200.00	306,216.00	34,210.96
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'98978V103	ZOETIS INC	EQUITY	COMMON STOCK	'41	64,000.00	3,425,920.00	382,749.48
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'501797104	L BRANDS INC	EQUITY	COMMON STOCK	'41	5,200.00	342,368.00	38,249.92
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK	'41	212,350.00	11,980,787.00	1,338,513.47
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK	'41	339,300.00	15,841,917.00	1,769,885.34
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'43300A104	HILTON WORLDWIDE HOLDINGS IN	EQUITY	COMMON STOCK	'41	227,351.00	6,183,947.20	690,880.87
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'BMMV2K903	TENCENT HOLDINGS LTD	EQUITY	COMMON STOCK	'41	560,400.00	13,711,572.72	1,531,879.73
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G7500T104	PENTAIR PLC	EQUITY	COMMON STOCK	'41	3,400.00	190,638.00	21,298.39
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	187,207.00	16,438,646.67	1,836,552.97
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'036752103	ANTHEM INC	EQUITY	COMMON STOCK	'41	1,000.00	143,770.00	16,062.22
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK	'41	51,643.00	10,845,546.43	1,211,682.50
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'61174X109	MONSTER BEVERAGE CORP	EQUITY	COMMON STOCK	'41	18,900.00	838,026.00	93,625.66
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	49,439.00	38,158,008.98	4,263,076.28
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	28,132.00	22,293,203.40	2,490,633.79
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G96629103	WILLIS TOWERS WATSON PLC	EQUITY	COMMON STOCK	'41	18,100.00	2,213,268.00	247,269.98
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'H1467J104	CHUBB LTD	EQUITY	COMMON STOCK	'41	6,400.00	845,568.00	94,468.26
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'Y09827109	BROADCOM LTD	EQUITY	COMMON STOCK	'41	33,300.00	5,886,441.00	657,642.99
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'24906P109	DENTSPLY SIRONA INC	EQUITY	COMMON STOCK	'41	5,100.00	294,423.00	32,893.43
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'78409V104	S+P GLOBAL INC	EQUITY	COMMON STOCK	'41	11,500.00	1,236,710.00	138,167.30
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'16119P108	CHARTER COMMUNICATIONS INC A	EQUITY	COMMON STOCK	'41	16,317.00	4,697,990.64	524,867.33
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'34959J108	FORTIVE CORP	EQUITY	COMMON STOCK	'41	142,527.00	7,643,723.01	853,969.46
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G4756J105	IHS MARKIT LTD	EQUITY	COMMON STOCK	'41	36,174.00	1,280,921.34	143,106.66
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G51502105	JOHNSON CONTROLS INTERNATIONAL	EQUITY	COMMON STOCK	'41	41,247.00	1,698,963.93	189,811.08
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'461202103	INTUIT INC	EQUITY	COMMON STOCK	'41	17,800.00	2,040,058.00	227,918.68
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'665859104	NORTHERN TRUST CORP	EQUITY	COMMON STOCK	'41	11,604.00	1,033,336.20	115,446.04
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'776696106	ROPER TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	14,061.00	2,574,287.88	287,603.73
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK	'41	10,700.00	2,488,606.00	278,031.20
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK	'41	1,664.00	172,523.52	19,274.61
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'806407102	HENRY SCHEIN INC	EQUITY	COMMON STOCK	'41	3,100.00	470,301.00	52,542.81
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'151020104	CELGENE CORP	EQUITY	COMMON STOCK	'41	109,458.00	12,669,763.50	1,415,487.07
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'075887109	BECTON DICKINSON AND CO	EQUITY	COMMON STOCK	'41	39,700.00	6,572,335.00	734,272.21
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'369550108	GENERAL DYNAMICS CORP	EQUITY	COMMON STOCK	'41	1,000.00	172,660.00	19,289.86
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'037833100	APPLE INC	EQUITY	COMMON STOCK	'41	62,246.00	7,209,331.72	805,438.54
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'437076102	HOME DEPOT INC	EQUITY	COMMON STOCK	'41	72,700.00	9,747,616.00	1,089,019.88
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK	'41	451,200.00	19,063,200.00	2,129,772.43
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK	'41	59,100.00	3,453,804.00	385,864.73
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK	'41	117,700.00	8,370,824.00	935,202.39
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK	'41	54,765.00	3,701,566.35	413,545.15
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK	'41	1,300.00	95,420.00	10,660.48
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK	'41	95,311.00	7,407,570.92	827,586.15
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK	'41	54,500.00	4,292,420.00	479,556.31
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'41	104,200.00	4,112,774.00	459,485.96
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'067383109	CR BARD INC	EQUITY	COMMON STOCK	'41	2,800.00	629,048.00	70,278.29
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'235851102	DANAHER CORP	EQUITY	COMMON STOCK	'41	273,254.00	21,270,091.36	2,376,330.01
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'988498101	YUM BRANDS INC	EQUITY	COMMON STOCK	'41	58,200.00	3,685,806.00	411,784.38
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK	'41	33,000.00	2,278,650.00	254,574.57
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK	'41	4,675.00	518,644.50	57,943.83
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK	'41	109,900.00	5,207,062.00	581,741.63
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK	'41	39,800.00	3,641,302.00	406,812.32
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'26138E109	DR PEPPER SNAPPLE GROUP INC	EQUITY	COMMON STOCK	'41	2,000.00	181,340.00	20,259.61
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'00507V109	ACTIVISION BUZZARD INC	EQUITY	COMMON STOCK	'41	7,400.00	267,214.00	29,853.59
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	32,100.00	1,889,727.00	211,123.45
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK	'41	75,500.00	5,502,440.00	614,741.76
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	42,900.00	2,549,547.00	284,839.63
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'G0408V102	AON PLC	EQUITY	COMMON STOCK	'41	3,000.00	334,590.00	37,380.95
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	COMMON STOCK	'41	86,700.00	3,843,411.00	429,392.27
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'174610105	CITIZENS FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	17,300.00	616,399.00	68,865.12
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK	'41	123,400.00	10,212,584.00	1,140,966.88
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'29444U700	EQUINIX INC	EQUITY	REAL ESTATE INV TRST	'46	4,900.00	1,751,309.00	195,659.16
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'500754106	KRAFT HEINZ CO/THE	EQUITY	COMMON STOCK	'41	2,600.00	227,032.00	25,364.39
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK	'41	153,200.00	6,046,804.00	675,559.01
12/31/2016	J9M	T ROWE PRICE LG CAP GROWTH	'N3167Y103	FERRARI NV	EQUITY	COMMON STOCK	'41	28,000.00	1,627,920.00	181,873.93
12/31/2016	J9U	TRANSITION ACCOUNT-BALANCED	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	419,822.60	419,822.60	46,903.28

12/31/2016	J1U	GOLDMAN SACHS	'49714P108	KINSALE CAPITAL GROUP INC	EQUITY	COMMON STOCK	'41	29,445.00	1,001,424.45	111,880.81
12/31/2016	J1U	GOLDMAN SACHS	'53223X107	LIFE STORAGE INC	EQUITY	REAL ESTATE INV TRST	'46	21,355.00	1,820,727.30	203,414.68
12/31/2016	J1U	GOLDMAN SACHS	'29414D100	ENVISION HEALTHCARE CORP	EQUITY	COMMON STOCK	'41	20,252.00	1,281,749.08	143,199.14
12/31/2016	J1U	GOLDMAN SACHS	'74967K103	RH	EQUITY	COMMON STOCK	'41	692.00	21,244.40	2,373.46
12/31/2016	J1U	GOLDMAN SACHS	'78470V108	SRC ENERGY INC	EQUITY	COMMON STOCK	'41	167,886.00	1,495,864.26	167,120.44
12/31/2016	J1U	GOLDMAN SACHS	'N96617118	WRIGHT MEDICAL GROUP NV	EQUITY	COMMON STOCK	'41	43,550.00	1,000,779.00	111,808.70
12/31/2016	J1U	GOLDMAN SACHS	'203607106	COMMUNITY BANK SYSTEM INC	EQUITY	COMMON STOCK	'41	43,471.00	2,686,073.09	300,092.56
12/31/2016	J1U	GOLDMAN SACHS	'610236101	MONRO MUFFLER BRAKE INC	EQUITY	COMMON STOCK	'41	10,441.00	597,225.20	66,722.99
12/31/2016	J1U	GOLDMAN SACHS	'675234108	OCEANFIRST FINANCIAL CORP	EQUITY	COMMON STOCK	'41	29,203.00	876,966.09	97,976.11
12/31/2016	J1U	GOLDMAN SACHS	'749607107	RLI CORP	EQUITY	COMMON STOCK	'41	33,761.00	2,131,331.93	238,115.95
12/31/2016	J1U	GOLDMAN SACHS	'91879Q109	VAIL RESORTS INC	EQUITY	COMMON STOCK	'41	12,490.00	2,014,761.90	225,092.55
12/31/2016	J1U	GOLDMAN SACHS	'126501105	CTS CORP	EQUITY	COMMON STOCK	'41	64,415.00	1,442,896.00	161,202.74
12/31/2016	J1U	GOLDMAN SACHS	'32020R109	FIRST FINL BANKSHARES INC	EQUITY	COMMON STOCK	'41	60,087.00	2,715,932.40	303,428.49
12/31/2016	J1U	GOLDMAN SACHS	'800363103	SANDY SPRING BANCORP INC	EQUITY	COMMON STOCK	'41	25,714.00	1,028,302.86	114,883.71
12/31/2016	J1U	GOLDMAN SACHS	'101388106	BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	COMMON STOCK	'41	45,106.00	1,128,552.12	126,083.72
12/31/2016	J1U	GOLDMAN SACHS	'603158106	MINERALS TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	38,047.00	2,939,130.75	328,364.58
12/31/2016	J1U	GOLDMAN SACHS	'88224Q107	TEXAS CAPITAL BANCSHARES INC	EQUITY	COMMON STOCK	'41	40,001.00	3,136,078.40	350,367.90
12/31/2016	J1U	GOLDMAN SACHS	'26969P108	EAGLE MATERIALS INC	EQUITY	COMMON STOCK	'41	25,795.00	2,541,581.35	283,949.70
12/31/2016	J1U	GOLDMAN SACHS	'374689107	GIBALTAR INDUSTRIES INC	EQUITY	COMMON STOCK	'41	42,639.00	1,775,914.35	198,408.11
12/31/2016	J1U	GOLDMAN SACHS	'538034109	LIVE NATION ENTERTAINMENT IN	EQUITY	COMMON STOCK	'41	109,509.00	2,912,939.40	325,438.44
12/31/2016	J1U	GOLDMAN SACHS	'436893200	HOME BANCSHARES INC	EQUITY	COMMON STOCK	'41	75,979.00	2,109,936.83	235,725.65
12/31/2016	J1U	GOLDMAN SACHS	'483007704	KAISER ALUMINUM CORP	EQUITY	COMMON STOCK	'41	12,718.00	988,061.42	110,387.87
12/31/2016	J1U	GOLDMAN SACHS	'18683K101	CLIFFS NATURAL RESOURCES INC	EQUITY	COMMON STOCK	'41	72,065.00	606,066.65	67,710.77
12/31/2016	J1U	GOLDMAN SACHS	'90187B101	TWO HARBORS INVESTMENT CORP	EQUITY	REAL ESTATE INV TRST	'46	319,674.00	2,787,557.28	311,430.54
12/31/2016	J1U	GOLDMAN SACHS	'38173M102	GOLUB CAPITAL BDC INC	EQUITY	COMMON STOCK	'41	26,807.00	492,980.73	55,076.63
12/31/2016	J1U	GOLDMAN SACHS	'30219E103	EXPRESS INC	EQUITY	COMMON STOCK	'41	20,542.00	221,031.92	24,694.05
12/31/2016	J1U	GOLDMAN SACHS	'68633D103	ORITANI FINANCIAL CORP	EQUITY	COMMON STOCK	'41	37,876.00	710,175.00	79,341.93
12/31/2016	J1U	GOLDMAN SACHS	'891826109	TOWER INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	22,006.00	623,870.10	69,699.81
12/31/2016	J1U	GOLDMAN SACHS	'848577102	SPIRIT AIRLINES INC	EQUITY	COMMON STOCK	'41	18,094.00	1,046,918.84	116,963.52
12/31/2016	J1U	GOLDMAN SACHS	'229663109	CUBESMART	EQUITY	REAL ESTATE INV TRST	'46	70,475.00	1,886,615.75	210,775.85
12/31/2016	J1U	GOLDMAN SACHS	'45384B106	INDEPENDENT BANK GROUP INC	EQUITY	COMMON STOCK	'41	17,968.00	1,121,203.20	125,262.69
12/31/2016	J1U	GOLDMAN SACHS	'847215100	SPARTANNASH CO	EQUITY	COMMON STOCK	'41	7,983.00	315,647.82	35,264.70
12/31/2016	J1U	GOLDMAN SACHS	'L9340P101	TRINSEO SA	EQUITY	COMMON STOCK	'41	19,887.00	1,179,299.10	131,753.26
12/31/2016	J1U	GOLDMAN SACHS	'141624106	CARE CAPITAL PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	109,021.00	2,725,525.00	304,500.19
12/31/2016	J1V	PRIMECAP	'29362U104	ENTEGRI INC	EQUITY	COMMON STOCK	'41	34,035.00	609,226.50	68,063.80
12/31/2016	J1V	PRIMECAP	'91347P105	UNIVERSAL DISPLAY CORP	EQUITY	COMMON STOCK	'41	60,100.00	3,383,630.00	378,024.78
12/31/2016	J1V	PRIMECAP	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK	'41	142,400.00	11,796,416.00	1,317,915.23
12/31/2016	J1V	PRIMECAP	'750917106	RAMBUS INC	EQUITY	COMMON STOCK	'41	115,000.00	1,583,550.00	176,916.84
12/31/2016	J1V	PRIMECAP	'249906108	DESCARTES SYSTEMS GRP/THE	EQUITY	COMMON STOCK	'41	38,200.00	817,480.00	91,330.23
12/31/2016	J1V	PRIMECAP	'767744105	RITCHIE BROS AUCTIONEERS	EQUITY	COMMON STOCK	'41	114,225.00	3,883,650.00	433,887.84
12/31/2016	J1V	PRIMECAP	'461202103	INTUIT INC	EQUITY	COMMON STOCK	'41	95,500.00	10,945,255.00	1,222,822.11
12/31/2016	J1V	PRIMECAP	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK	'41	42,800.00	3,511,312.00	392,289.62
12/31/2016	J1V	PRIMECAP	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK	'41	10,475.00	1,059,022.50	118,315.76
12/31/2016	J1V	PRIMECAP	'845467109	SOUTHWESTERN ENERGY CO	EQUITY	COMMON STOCK	'41	216,550.00	2,343,071.00	261,771.79
12/31/2016	J1V	PRIMECAP	'714046109	PERKINELMER INC	EQUITY	COMMON STOCK	'41	94,789.00	4,943,246.35	552,267.71
12/31/2016	J1V	PRIMECAP	'126117100	CNA FINANCIAL CORP	EQUITY	COMMON STOCK	'41	21,700.00	900,550.00	100,610.94
12/31/2016	J1V	PRIMECAP	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK	'41	70,600.00	9,961,660.00	1,112,933.24
12/31/2016	J1V	PRIMECAP	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK	'41	11,650.00	1,207,872.00	134,945.47
12/31/2016	J1V	PRIMECAP	'671044105	OSI SYSTEMS INC	EQUITY	COMMON STOCK	'41	3,400.00	258,808.00	28,914.46
12/31/2016	J1V	PRIMECAP	'497266106	KIRBY CORP	EQUITY	COMMON STOCK	'41	80,600.00	5,359,900.00	598,816.95
12/31/2016	J1V	PRIMECAP	'880770102	TERADYNE INC	EQUITY	COMMON STOCK	'41	60,475.00	1,536,065.00	171,611.74
12/31/2016	J1V	PRIMECAP	'896239100	TRIMBLE INC	EQUITY	COMMON STOCK	'41	520,600.00	15,696,090.00	1,753,593.30
12/31/2016	J1V	PRIMECAP	'958102105	WESTERN DIGITAL CORP	EQUITY	COMMON STOCK	'41	28,315.00	1,924,004.25	214,952.96
12/31/2016	J1V	PRIMECAP	'67066G104	NVIDIA CORP	EQUITY	COMMON STOCK	'41	266,650.00	28,462,221.00	3,179,846.70
12/31/2016	J1V	PRIMECAP	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	40,500.00	4,691,925.00	524,189.67
12/31/2016	J1V	PRIMECAP	'Y2573F102	FLEX LTD	EQUITY	COMMON STOCK	'41	1,031,225.00	14,818,703.25	1,655,570.19
12/31/2016	J1V	PRIMECAP	'031162100	AMGEN INC	EQUITY	COMMON STOCK	'41	348,625.00	50,972,461.25	5,694,728.21
12/31/2016	J1V	PRIMECAP	'101137107	BOSTON SCIENTIFIC CORP	EQUITY	COMMON STOCK	'41	324,158.00	7,011,537.54	783,340.64
12/31/2016	J1V	PRIMECAP	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK	'41	40,000.00	3,156,400.00	352,638.26
12/31/2016	J1V	PRIMECAP	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK	'41	493,575.00	14,915,836.50	1,666,422.08
12/31/2016	J1V	PRIMECAP	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK	'41	65,600.00	6,836,832.00	763,822.25
12/31/2016	J1V	PRIMECAP	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	729,705.00	45,343,868.70	5,065,892.48
12/31/2016	J1V	PRIMECAP	'595112103	MICRON TECHNOLOGY INC	EQUITY	COMMON STOCK	'41	480,700.00	10,536,944.00	1,177,204.92
12/31/2016	J1V	PRIMECAP	'74005P104	PRAXAIR INC	EQUITY	COMMON STOCK	'41	33,900.00	3,972,741.00	443,841.24
12/31/2016	J1V	PRIMECAP	'941848103	WATERS CORP	EQUITY	COMMON STOCK	'41	12,700.00	1,706,753.00	190,681.29
12/31/2016	J1V	PRIMECAP	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(3.26)	(3.26)	(0.36)
12/31/2016	J1V	PRIMECAP	'002824100	ABBOTT LABORATORIES	EQUITY	COMMON STOCK	'41	300,421.00	11,539,170.61	1,289,175.35
12/31/2016	J1V	PRIMECAP	'260543103	DOW CHEMICAL CO/THE	EQUITY	COMMON STOCK	'41	56,800.00	3,250,096.00	363,106.13

12/31/2016	J11V	PRIMECAP	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK	'41	215,515.00	14,566,658.85	1,627,411.37
12/31/2016	J11V	PRIMECAP	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	600,325.00	43,805,715.25	4,894,047.42
12/31/2016	J11V	PRIMECAP	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK	'41	719,700.00	52,933,935.00	5,913,867.33
12/31/2016	J11V	PRIMECAP	'032654105	ANALOG DEVICES INC	EQUITY	COMMON STOCK	'41	58,000.00	4,211,960.00	470,567.18
12/31/2016	J11V	PRIMECAP	'075896100	BED BATH + BEYOND INC	EQUITY	COMMON STOCK	'41	50,800.00	2,064,512.00	230,650.72
12/31/2016	J11V	PRIMECAP	'911312106	UNITED PARCEL SERVICE CL B	EQUITY	COMMON STOCK	'41	44,300.00	5,078,552.00	567,384.28
12/31/2016	J11V	PRIMECAP	'244199105	DEERE + CO	EQUITY	COMMON STOCK	'41	78,200.00	8,057,728.00	900,222.78
12/31/2016	J11V	PRIMECAP	'149123101	CATERPILLAR INC	EQUITY	COMMON STOCK	'41	138,610.00	12,854,691.40	1,436,147.52
12/31/2016	J11V	PRIMECAP	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK	'41	183,800.00	12,057,280.00	1,347,059.39
12/31/2016	J11V	PRIMECAP	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK	'41	57,464.00	4,824,102.80	538,956.79
12/31/2016	J11V	PRIMECAP	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK	'41	5,550.00	864,024.00	96,530.20
12/31/2016	J11V	PRIMECAP	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK	'41	159,500.00	29,698,900.00	3,318,010.54
12/31/2016	J11V	PRIMECAP	'482480100	KLA TENCOR CORP	EQUITY	COMMON STOCK	'41	91,150.00	7,171,682.00	801,232.25
12/31/2016	J11V	PRIMECAP	'773903109	ROCKWELL AUTOMATION INC	EQUITY	COMMON STOCK	'41	4,050.00	544,320.00	60,812.34
12/31/2016	J11V	PRIMECAP	'844741108	SOUTHWEST AIRLINES CO	EQUITY	COMMON STOCK	'41	916,600.00	45,683,344.00	5,103,819.23
12/31/2016	J11V	PRIMECAP	'872540109	TJX COMPANIES INC	EQUITY	COMMON STOCK	'41	64,500.00	4,845,885.00	541,390.34
12/31/2016	J11V	PRIMECAP	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK	'41	31,200.00	2,457,312.00	274,534.99
12/31/2016	J11V	PRIMECAP	'466313103	JABIL INC	EQUITY	COMMON STOCK	'41	137,175.00	3,246,932.25	362,752.68
12/31/2016	J11V	PRIMECAP	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'26	742,025.00	29,287,726.75	3,272,073.58
12/31/2016	J11V	PRIMECAP	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	159,900.00	6,157,749.00	687,953.97
12/31/2016	J11V	PRIMECAP	'66987V109	NOVARTIS AG SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS	'43	231,700.00	16,877,028.00	1,885,529.66
12/31/2016	J11V	PRIMECAP	'835699307	SONY CORP SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS	'43	683,600.00	19,161,308.00	2,140,733.22
12/31/2016	J11V	PRIMECAP	'469814107	JACOBS ENGINEERING GROUP INC	EQUITY	COMMON STOCK	'41	188,275.00	10,731,675.00	1,198,960.59
12/31/2016	J11V	PRIMECAP	'N72482107	QIAGEN N.V.	EQUITY	COMMON STOCK	'41	226,100.00	6,335,322.00	707,792.72
12/31/2016	J11V	PRIMECAP	'45167R104	IDEX CORP	EQUITY	COMMON STOCK	'41	32,820.00	2,955,769.20	330,223.45
12/31/2016	J11V	PRIMECAP	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	167,570.00	7,634,489.20	852,937.84
12/31/2016	J11V	PRIMECAP	'637071101	NATIONAL OILWELL VARCO INC	EQUITY	COMMON STOCK	'41	29,800.00	1,115,712.00	124,649.20
12/31/2016	J11V	PRIMECAP	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK	'41	12,500.00	1,600,500.00	178,810.52
12/31/2016	J11V	PRIMECAP	'61166W101	MONSANTO CO	EQUITY	COMMON STOCK	'41	106,285.00	11,182,244.85	1,249,299.01
12/31/2016	J11V	PRIMECAP	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	315,189.00	27,197,658.81	3,038,567.71
12/31/2016	J11V	PRIMECAP	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	82,152,962.99	82,152,962.99	9,178,265.77
12/31/2016	J11V	PRIMECAP	'902973304	US BANCORP	EQUITY	COMMON STOCK	'41	65,100.00	3,344,187.00	373,618.14
12/31/2016	J11E	GENESIS EMERGING MKT	'371991969	GENESIS EMERGING MKT FD	EQUITY	NON-SECY ASSET-STOCK	'91	371,705.42	298,078,592.75	33,301,836.53
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'461202103	INTUIT INC	EQUITY	COMMON STOCK	'41	58,455.00	6,699,527.55	748,482.37
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'278642103	EBAY INC	EQUITY	COMMON STOCK	'41	450,227.00	13,367,239.63	1,493,410.26
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'151020104	CELGENE CORP	EQUITY	COMMON STOCK	'41	158,806.00	18,381,794.50	2,053,644.68
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'871503108	SYMANTEC CORP	EQUITY	COMMON STOCK	'41	369,221.00	8,820,689.69	985,462.13
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	319,320.00	19,842,544.80	2,216,842.13
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK	'41	170,250.00	11,100,300.00	1,240,143.99
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK	'41	158,371.00	12,473,299.96	1,393,537.83
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'41	153,391.00	6,054,342.77	676,401.25
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	4,751,462.02	4,751,462.02	530,841.25
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK	'41	44,904.00	12,733,876.32	1,422,649.86
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'57636Q104	MASTERCARD INC A	EQUITY	COMMON STOCK	'41	145,036.00	14,974,967.00	1,673,028.24
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	235,340.00	18,361,226.80	2,051,346.82
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'256677105	DOLLAR GENERAL CORP	EQUITY	COMMON STOCK	'41	69,205.00	5,126,014.35	572,686.86
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'896945201	TRIPADVISOR INC	EQUITY	COMMON STOCK	'41	175,812.00	8,152,402.44	910,799.97
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK	'41	108,087.00	12,435,409.35	1,389,304.63
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'501797104	L BRANDS INC	EQUITY	COMMON STOCK	'41	136,842.00	9,009,677.28	1,006,576.14
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'74876Y101	QUINTILES IMS HOLDINGS INC	EQUITY	COMMON STOCK	'41	128,079.00	9,740,407.95	1,088,214.59
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'G5480U120	LIBERTY GLOBAL PLC C	EQUITY	COMMON STOCK	'41	192,560.00	5,719,032.00	638,939.77
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK	'41	215,540.00	12,160,766.80	1,358,621.11
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'22822V101	CROWN CASTLE INTL CORP	EQUITY	REAL ESTATE INV TRST	'46	166,946.00	14,485,904.42	1,618,389.35
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK	'41	70,810.00	5,860,235.60	654,715.28
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'29444U700	EQUINIX INC	EQUITY	REAL ESTATE INV TRST	'46	21,249.00	7,594,605.09	848,481.92
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK	'41	63,816.00	13,401,998.16	1,497,293.54
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK	'41	445,056.00	17,566,360.32	1,962,543.01
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	15,625.00	12,382,031.25	1,383,341.14
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'24906P109	DENTSPLY SIRONA INC	EQUITY	COMMON STOCK	'41	122,899.00	7,094,959.27	792,660.66
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	12,401.00	9,571,339.82	1,069,326.02
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'53071M104	LIBERTY INTERACTIVE CORP Q A	EQUITY	COMMON STOCK	'41	678,619.00	13,558,807.62	1,514,812.56
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'G5480U104	LIBERTY GLOBAL PLC A	EQUITY	COMMON STOCK	'41	50,071.00	1,531,671.89	171,120.93
12/31/2016	J11F	JACKSON SQUARE PARTNERS	'G6518L108	NIELSEN HOLDINGS PLC	EQUITY	COMMON STOCK	'41	156,278.00	6,555,862.10	732,431.83
12/31/2016	J11V	PRIMECAP	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK	'41	9,700.00	1,001,040.00	111,837.66
12/31/2016	J11V	PRIMECAP	'477143101	JETBLUE AIRWAYS CORP	EQUITY	COMMON STOCK	'41	281,950.00	6,321,319.00	706,228.28
12/31/2016	J11V	PRIMECAP	'143130102	CARMAX INC	EQUITY	COMMON STOCK	'41	474,600.00	30,559,494.00	3,414,157.54
12/31/2016	J11V	PRIMECAP	'228368106	CROWN HOLDINGS INC	EQUITY	COMMON STOCK	'41	2,000.00	105,140.00	11,746.42
12/31/2016	J11V	PRIMECAP	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK	'41	360,025.00	18,742,901.50	2,093,988.15

12/31/2016	J11V	PRIMECAP	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK	'41	166,500.00	47,216,070.00	5,275,057.93
12/31/2016	J11V	PRIMECAP	'57060D108	MARKETAXESS HOLDINGS INC	EQUITY	COMMON STOCK	'41	6,400.00	940,288.00	105,050.54
12/31/2016	J11V	PRIMECAP	'64126X201	NEUSTAR INC CLASS A	EQUITY	COMMON STOCK	'41	115,226.00	3,848,548.40	429,966.23
12/31/2016	J11V	PRIMECAP	'67020Y100	NUANCE COMMUNICATIONS INC	EQUITY	COMMON STOCK	'41	528,255.00	7,870,999.50	879,361.17
12/31/2016	J11V	PRIMECAP	'00206R102	AT+T INC	EQUITY	COMMON STOCK	'41	211,818.00	9,008,619.54	1,006,457.97
12/31/2016	J11V	PRIMECAP	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK	'41	244,440.00	12,024,003.60	1,343,341.70
12/31/2016	J11V	PRIMECAP	'00766T100	AECOM	EQUITY	COMMON STOCK	'41	153,250.00	5,572,170.00	622,532.11
12/31/2016	J11V	PRIMECAP	'928563402	VMWARE INC CLASS A	EQUITY	COMMON STOCK	'41	47,387.00	3,730,778.51	416,808.78
12/31/2016	J11V	PRIMECAP	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	137,525.00	10,729,700.50	1,198,740.00
12/31/2016	J11V	PRIMECAP	'00507V109	ACTIVISION BUZZARD INC	EQUITY	COMMON STOCK	'41	147,100.00	5,311,781.00	593,441.01
12/31/2016	J11V	PRIMECAP	'H8817H100	TRANSOCEAN LTD	EQUITY	COMMON STOCK	'41	267,600.00	3,944,424.00	440,677.61
12/31/2016	J11V	PRIMECAP	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	38,200.00	2,248,834.00	251,243.48
12/31/2016	J11V	PRIMECAP	'269246401	E TRADE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	143,400.00	4,968,810.00	555,123.72
12/31/2016	J11V	PRIMECAP	'88160R101	TESLA INC	EQUITY	COMMON STOCK	'41	15,000.00	3,205,350.00	358,107.04
12/31/2016	J11V	PRIMECAP	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK	'41	263,167.00	19,179,610.96	2,142,778.06
12/31/2016	J11V	PRIMECAP	'G01767105	ALKERMES PLC	EQUITY	COMMON STOCK	'41	70,550.00	3,921,169.00	438,079.53
12/31/2016	J11V	PRIMECAP	'N07059210	ASML HOLDING NV NY REG SHS	EQUITY	DEPOSITORY RECEIPTS	'43	11,233.00	1,260,342.60	140,807.57
12/31/2016	J11V	PRIMECAP	'00287Y109	ABBVIE INC	EQUITY	COMMON STOCK	'41	62,921.00	3,940,113.02	440,195.98
12/31/2016	J11V	PRIMECAP	'896047503	TRIBUNE MEDIA CO A	EQUITY	COMMON STOCK	'41	148,100.00	5,180,538.00	578,778.33
12/31/2016	J11V	PRIMECAP	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK	'41	105,150.00	4,472,029.50	499,622.58
12/31/2016	J11V	PRIMECAP	'501797104	L BRANDS INC	EQUITY	COMMON STOCK	'41	294,219.00	19,371,378.96	2,164,202.70
12/31/2016	J11V	PRIMECAP	'85207U105	SPRINT CORP	EQUITY	COMMON STOCK	'41	181,000.00	1,524,020.00	170,266.05
12/31/2016	J11V	PRIMECAP	'09228F103	BLACKBERRY LTD	EQUITY	COMMON STOCK	'41	1,173,500.00	8,085,415.00	903,316.02
12/31/2016	J11V	PRIMECAP	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK	'41	584,670.00	27,298,242.30	3,049,805.07
12/31/2016	J11V	PRIMECAP	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	245,700.00	21,574,917.00	2,410,385.64
12/31/2016	J11V	PRIMECAP	'49338L103	KEYSIGHT TECHNOLOGIES IN	EQUITY	COMMON STOCK	'41	84,200.00	3,079,194.00	344,012.68
12/31/2016	J11V	PRIMECAP	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK	'41	65,600.00	2,589,232.00	289,273.31
12/31/2016	J11V	PRIMECAP	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	29,139.00	22,490,062.98	2,512,627.27
12/31/2016	J11V	PRIMECAP	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	28,960.00	22,949,352.00	2,563,939.80
12/31/2016	J11V	PRIMECAP	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK	'41	611,425.00	14,148,374.50	1,580,679.95
12/31/2016	J11V	PRIMECAP	'88105A106	TERRAVIA HOLDINGS INC	EQUITY	COMMON STOCK	'41	347,900.00	400,085.00	44,698.16
12/31/2016	J11V	PRIMECAP	'89703P107	TRONC INC	EQUITY	COMMON STOCK	'41	8,375.00	116,161.25	12,977.73
12/31/2016	J11V	PRIMECAP	'24703L103	DELL TECHNOLOGIES INC CL V	EQUITY	COMMON STOCK	'41	49,593.00	2,726,127.21	304,567.47
12/31/2016	J11V	PRIMECAP	'40434L105	HP INC	EQUITY	COMMON STOCK	'41	714,450.00	10,602,438.00	1,184,522.02
12/31/2016	J11V	PRIMECAP	'74331S103	PROGRESSIVE CORP	EQUITY	COMMON STOCK	'41	69,150.00	2,454,825.00	274,257.13
12/31/2016	J11V	PRIMECAP	'278642103	EBAY INC	EQUITY	COMMON STOCK	'41	135,000.00	4,008,150.00	447,797.19
12/31/2016	J11V	PRIMECAP	'126408103	CSX CORP	EQUITY	COMMON STOCK	'41	80,200.00	2,881,586.00	321,935.58
12/31/2016	J11V	PRIMECAP	'038222105	APPLIED MATERIALS INC	EQUITY	COMMON STOCK	'41	210,800.00	6,802,516.00	759,988.41
12/31/2016	J11V	PRIMECAP	'225447101	CREE INC	EQUITY	COMMON STOCK	'41	193,300.00	5,101,187.00	569,913.10
12/31/2016	J11V	PRIMECAP	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK	'41	42,400.00	1,630,280.00	182,137.60
12/31/2016	J11V	PRIMECAP	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	169,055.00	9,316,621.05	1,040,868.41
12/31/2016	J11V	PRIMECAP	'458140100	INTEL CORP	EQUITY	COMMON STOCK	'41	481,825.00	17,475,792.75	1,952,424.65
12/31/2016	J11V	PRIMECAP	'219350105	CORNING INC	EQUITY	COMMON STOCK	'41	239,900.00	5,822,373.00	650,485.20
12/31/2016	J11V	PRIMECAP	'74752S103	QUALCOMM INC	EQUITY	COMMON STOCK	'41	159,345.00	10,389,294.00	1,160,709.22
12/31/2016	J11V	PRIMECAP	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK	'41	379,075.00	39,025,771.25	4,360,024.12
12/31/2016	J11V	PRIMECAP	'046353108	ASTRAZENCA PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	266,175.00	7,271,901.00	812,428.88
12/31/2016	J11V	PRIMECAP	'812578102	SEATTLE GENETICS INC	EQUITY	COMMON STOCK	'41	61,700.00	3,255,909.00	363,755.57
12/31/2016	J11V	PRIMECAP	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	1,245,600.00	7,261,848.00	811,305.75
12/31/2016	J11V	PRIMECAP	'64110D104	NETAPP INC	EQUITY	COMMON STOCK	'41	574,875.00	20,275,841.25	2,265,250.73
12/31/2016	J11V	PRIMECAP	'N22035104	CONSTELLUM NV CLASS A	EQUITY	COMMON STOCK	'41	178,400.00	1,052,560.00	117,593.76
12/31/2016	J11V	PRIMECAP	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	198,875.00	14,165,866.25	1,582,634.16
12/31/2016	J11Y	DODGE & COX	'771195104	ROCHE HOLDINGS LTD SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	337,900.00	9,640,287.00	1,077,028.91
12/31/2016	J11Y	DODGE & COX	'054937107	BB+T CORP	EQUITY	COMMON STOCK	'41	170,000.00	7,993,400.00	893,035.95
12/31/2016	J11Y	DODGE & COX	'037411105	APACHE CORP	EQUITY	COMMON STOCK	'41	200,600.00	12,732,082.00	1,422,449.39
12/31/2016	J11Y	DODGE & COX	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK	'41	96,000.00	9,953,280.00	1,111,997.01
12/31/2016	J11Y	DODGE & COX	'871503108	SYMANTEC CORP	EQUITY	COMMON STOCK	'41	46,300.00	1,106,107.00	123,576.12
12/31/2016	J11Y	DODGE & COX	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	307,800.00	26,852,472.00	3,000,002.87
12/31/2016	J11Y	DODGE & COX	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK	'41	440,000.00	13,296,800.00	1,485,540.63
12/31/2016	J11Y	DODGE & COX	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	297,500.00	18,486,650.00	2,065,359.31
12/31/2016	J11Y	DODGE & COX	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK	'41	157,400.00	10,879,488.00	1,215,474.51
12/31/2016	J11Y	DODGE & COX	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	485,033.00	26,730,168.63	2,986,338.93
12/31/2016	J11Y	DODGE & COX	'06050S104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK	'41	1,261,000.00	27,868,100.00	3,113,470.52
12/31/2016	J11Y	DODGE & COX	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK	'41	136,200.00	7,959,528.00	889,251.72
12/31/2016	J11Y	DODGE & COX	'871607107	SYNOPSYS INC	EQUITY	COMMON STOCK	'41	95,600.00	5,627,016.00	628,659.59
12/31/2016	J11Y	DODGE & COX	'87612E106	TARGET CORP	EQUITY	COMMON STOCK	'41	77,000.00	5,561,710.00	621,363.50
12/31/2016	J11Y	DODGE & COX	'025816109	AMERICAN EXPRESS CO	EQUITY	COMMON STOCK	'41	190,000.00	14,075,200.00	1,572,504.77
12/31/2016	J11Y	DODGE & COX	'412822108	HARLEY DAVIDSON INC	EQUITY	COMMON STOCK	'41	60,000.00	3,500,400.00	391,070.51
12/31/2016	J11Y	DODGE & COX	'032511107	ANADARKO PETROLEUM CORP	EQUITY	COMMON STOCK	'41	143,600.00	10,013,228.00	1,118,694.50

12/31/2016	J1Y	DODGE & COX	'007924103	AEGON N.V. NY REG SHR	EQUITY	DEPOSITORY RECEIPTS	'43	650,013.00	3,594,571.89	401,591.55
12/31/2016	J1Y	DODGE & COX	'125509109	CIGNA CORP	EQUITY	COMMON STOCK	'41	87,200.00	11,631,608.00	1,299,502.61
12/31/2016	J1Y	DODGE & COX	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK	'41	95,000.00	22,747,750.00	2,541,416.49
12/31/2016	J1Y	DODGE & COX	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK	'41	193,600.00	16,252,720.00	1,815,780.93
12/31/2016	J1Y	DODGE & COX	'057224107	BAKER HUGHES INC	EQUITY	COMMON STOCK	'41	175,700.00	11,415,229.00	1,275,328.38
12/31/2016	J1Y	DODGE & COX	'219350105	CORNING INC	EQUITY	COMMON STOCK	'41	275,200.00	6,679,104.00	746,200.62
12/31/2016	J1Y	DODGE & COX	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK	'41	79,500.00	14,802,900.00	1,653,804.63
12/31/2016	J1Y	DODGE & COX	'57772K101	MAXIM INTEGRATED PRODUCTS	EQUITY	COMMON STOCK	'41	140,100.00	5,403,657.00	603,705.55
12/31/2016	J1Y	DODGE & COX	'59156R108	METLIFE INC	EQUITY	COMMON STOCK	'41	275,000.00	14,819,750.00	1,655,687.14
12/31/2016	J1Y	DODGE & COX	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'41	640,000.00	25,260,800.00	2,822,178.62
12/31/2016	J1Y	DODGE & COX	'046353108	ASTRAZENECA PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	300,000.00	8,196,000.00	915,670.76
12/31/2016	J1Y	DODGE & COX	'66987V109	NOVARTIS AG SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS	'43	233,000.00	16,971,720.00	1,896,108.81
12/31/2016	J1Y	DODGE & COX	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK	'41	66,900.00	10,706,676.00	1,196,167.66
12/31/2016	J1Y	DODGE & COX	'235851102	DANAHER CORP	EQUITY	COMMON STOCK	'41	49,600.00	3,860,864.00	431,342.15
12/31/2016	J1Y	DODGE & COX	'637071101	NATIONAL OILWELL VARCO INC	EQUITY	COMMON STOCK	'41	200,000.00	7,488,000.00	836,571.82
12/31/2016	J1Y	DODGE & COX	'189754104	COACH INC	EQUITY	COMMON STOCK	'41	98,900.00	3,463,478.00	386,945.53
12/31/2016	J1Y	DODGE & COX	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	190,000.00	16,395,100.00	1,831,687.86
12/31/2016	J1Y	DODGE & COX	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	25,935,245.35	25,935,245.35	2,897,528.78
12/31/2016	J1Y	DODGE & COX	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS	'43	484,937.00	19,610,852.28	2,190,957.06
12/31/2016	J1Y	DODGE & COX	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK	'41	268,950.00	18,570,997.50	2,074,782.75
12/31/2016	J1Y	DODGE & COX	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK	'41	5,000.00	7,330,300.00	818,953.32
12/31/2016	J1Y	DODGE & COX	'02043Q107	ALNYLAM PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	50,000.00	1,872,000.00	209,142.96
12/31/2016	J1Y	DODGE & COX	'150870103	CELANESE CORP SERIES A	EQUITY	COMMON STOCK	'41	97,000.00	7,637,780.00	853,305.49
12/31/2016	J1Y	DODGE & COX	'53071M104	LIBERTY INTERACTIVE CORP Q.A	EQUITY	COMMON STOCK	'41	205,700.00	4,109,886.00	459,163.30
12/31/2016	J1Y	DODGE & COX	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK	'41	333,100.00	15,782,278.00	1,763,222.37
12/31/2016	J1Y	DODGE & COX	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK	'41	40,000.00	5,304,000.00	592,571.71
12/31/2016	J1Y	DODGE & COX	'928563402	VMWARE INC CLASS A	EQUITY	COMMON STOCK	'41	62,300.00	4,904,879.00	547,981.25
12/31/2016	J1Y	DODGE & COX	'25470M109	DISH NETWORK CORP A	EQUITY	COMMON STOCK	'41	110,000.00	6,372,300.00	711,923.96
12/31/2016	J1Y	DODGE & COX	'64110D104	NETAPP INC	EQUITY	COMMON STOCK	'41	162,900.00	5,745,483.00	641,894.92
12/31/2016	J1Y	DODGE & COX	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK	'41	224,166.00	21,638,743.98	2,417,516.49
12/31/2016	J1Y	DODGE & COX	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	100,400.00	5,910,548.00	660,336.26
12/31/2016	J1Y	DODGE & COX	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK	'41	109,975.00	7,619,068.00	851,214.96
12/31/2016	J1Y	DODGE & COX	'30219G108	EXPRESS SCRIPTS HOLDING CO	EQUITY	COMMON STOCK	'41	139,200.00	9,575,568.00	1,069,798.40
12/31/2016	J1Y	DODGE & COX	'65249B109	NEWS CORP CLASS A	EQUITY	COMMON STOCK	'41	68,600.00	786,156.00	87,830.66
12/31/2016	J1Y	DODGE & COX	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK	'41	452,500.00	12,688,100.00	1,417,535.65
12/31/2016	J1Y	DODGE & COX	'90130A200	TWENTY FIRST CENTURY FOX B	EQUITY	COMMON STOCK	'41	97,000.00	2,643,250.00	295,308.29
12/31/2016	J1Y	DODGE & COX	'85207U105	SPRINT CORP	EQUITY	COMMON STOCK	'41	1,001,340.00	8,431,282.80	941,956.95
12/31/2016	J1Y	DODGE & COX	'G48833100	WEATHERFORD INTERNATIONAL PL	EQUITY	COMMON STOCK	'41	260,100.00	1,297,899.00	145,003.44
12/31/2016	J1Y	DODGE & COX	'98919V105	ZAYO GROUP HOLDINGS INC	EQUITY	COMMON STOCK	'41	80,500.00	2,645,230.00	295,529.50
12/31/2016	J1Y	DODGE & COX	'036752103	ANTHEM INC	EQUITY	COMMON STOCK	'41	29,600.00	4,255,592.00	475,441.82
12/31/2016	J1Y	DODGE & COX	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	75,300.00	5,363,619.00	599,232.44
12/31/2016	J1Y	DODGE & COX	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	18,543.00	14,311,858.26	1,598,944.63
12/31/2016	J1Y	DODGE & COX	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	3,500.00	2,773,575.00	309,868.42
12/31/2016	J1Y	DODGE & COX	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK	'41	905,000.00	20,941,700.00	2,339,641.58
12/31/2016	J1Y	DODGE & COX	'40434L105	HP INC	EQUITY	COMMON STOCK	'41	813,600.00	12,073,824.00	1,348,907.71
12/31/2016	J1Y	DODGE & COX	'16119P108	CHARTER COMMUNICATIONS INC A	EQUITY	COMMON STOCK	'41	72,590.00	20,900,112.80	2,334,995.39
12/31/2016	J1Y	DODGE & COX	'24703L103	DELL TECHNOLOGIES INC CL V	EQUITY	COMMON STOCK	'41	84,648.00	4,653,100.56	519,852.14
12/31/2016	J1Y	DODGE & COX	'G51502105	JOHNSON CONTROLS INTERNATION	EQUITY	COMMON STOCK	'41	124,126.00	5,112,749.94	571,204.93
12/31/2016	J1Y	DODGE & COX	'G0084W101	ADIANT PLC	EQUITY	COMMON STOCK	'41	12,412.00	727,343.20	81,259.99
12/31/2016	J1Y	DODGE & COX	'48203R104	JUNIPER NETWORKS INC	EQUITY	COMMON STOCK	'41	39,851.00	1,126,189.26	125,819.74
12/31/2016	J1J2	HOTCHKISS & WILEY	'559222401	MAGNA INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	114,100.00	4,951,940.00	553,238.98
12/31/2016	J1J2	HOTCHKISS & WILEY	'231021106	CUMMINS INC	EQUITY	COMMON STOCK	'41	121,900.00	16,660,073.00	1,861,291.09
12/31/2016	J1J2	HOTCHKISS & WILEY	'460146103	INTERNATIONAL PAPER CO	EQUITY	COMMON STOCK	'41	230,500.00	12,230,330.00	1,366,392.82
12/31/2016	J1J2	HOTCHKISS & WILEY	'69351T106	PPL CORP	EQUITY	COMMON STOCK	'41	72,700.00	2,475,435.00	276,559.72
12/31/2016	J1J2	HOTCHKISS & WILEY	'565849106	MARATHON OIL CORP	EQUITY	COMMON STOCK	'41	1,478,100.00	25,585,911.00	2,858,500.56
12/31/2016	J1J2	HOTCHKISS & WILEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	199,200.00	17,378,208.00	1,941,522.32
12/31/2016	J1J2	HOTCHKISS & WILEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	392,600.00	24,396,164.00	2,725,580.05
12/31/2016	J1J2	HOTCHKISS & WILEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK	'41	581,200.00	22,347,140.00	2,496,659.68
12/31/2016	J1J2	HOTCHKISS & WILEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK	'41	99,400.00	6,870,528.00	767,586.82
12/31/2016	J1J2	HOTCHKISS & WILEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	214,864.00	11,841,155.04	1,322,913.55
12/31/2016	J1J2	HOTCHKISS & WILEY	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK	'41	1,132,509.00	25,028,448.90	2,796,219.97
12/31/2016	J1J2	HOTCHKISS & WILEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK	'41	203,100.00	15,784,932.00	1,763,518.88
12/31/2016	J1J2	HOTCHKISS & WILEY	'87612E106	TARGET CORP	EQUITY	COMMON STOCK	'41	61,700.00	4,456,591.00	497,897.76
12/31/2016	J1J2	HOTCHKISS & WILEY	'075896100	BED BATH + BEYOND INC	EQUITY	COMMON STOCK	'41	182,000.00	7,396,480.00	826,347.06
12/31/2016	J1J2	HOTCHKISS & WILEY	'412822108	HARLEY DAVIDSON INC	EQUITY	COMMON STOCK	'41	50,900.00	2,969,506.00	331,758.15
12/31/2016	J1J2	HOTCHKISS & WILEY	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK	'41	41,700.00	9,985,065.00	1,115,548.08
12/31/2016	J1J2	HOTCHKISS & WILEY	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK	'41	65,000.00	10,119,200.00	1,130,533.87
12/31/2016	J1J2	HOTCHKISS & WILEY	'219350105	CORNING INC	EQUITY	COMMON STOCK	'41	737,600.00	17,901,552.00	1,999,991.19

12/31/2016	J1J2	HOTCHKISS & WILEY	'56418H100	MANPOWERGROUP INC	EQUITY	COMMON STOCK	'41	25,100.00	2,230,637.00	249,210.48
12/31/2016	J1J2	HOTCHKISS & WILEY	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	253,900.00	9,777,689.00	1,092,379.69
12/31/2016	J1J2	HOTCHKISS & WILEY	'438128308	HONDA MOTOR CO LTD SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	145,900.00	4,258,821.00	475,802.57
12/31/2016	J1J2	HOTCHKISS & WILEY	'626717102	MURPHY OIL CORP	EQUITY	COMMON STOCK	'41	387,500.00	12,062,875.00	1,347,684.47
12/31/2016	J1J2	HOTCHKISS & WILEY	'701094104	PARKER HANNIFIN CORP	EQUITY	COMMON STOCK	'41	65,900.00	9,226,000.00	1,030,744.08
12/31/2016	J1J2	HOTCHKISS & WILEY	'693718108	PACCAR INC	EQUITY	COMMON STOCK	'41	48,500.00	3,099,150.00	346,242.20
12/31/2016	J1J2	HOTCHKISS & WILEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	172,700.00	14,902,283.00	1,664,907.86
12/31/2016	J1J2	HOTCHKISS & WILEY	'4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	22,904,360.89	22,904,360.89	2,558,913.32
12/31/2016	J1J2	HOTCHKISS & WILEY	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK	'41	57,000.00	5,882,400.00	657,191.52
12/31/2016	J1J2	HOTCHKISS & WILEY	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS	'43	376,400.00	15,221,616.00	1,700,584.28
12/31/2016	J1J2	HOTCHKISS & WILEY	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	2,679,700.00	15,622,651.00	1,745,388.57
12/31/2016	J1J2	HOTCHKISS & WILEY	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK	'41	139,000.00	9,597,950.00	1,072,298.95
12/31/2016	J1J2	HOTCHKISS & WILEY	'629377508	NRG ENERGY INC	EQUITY	COMMON STOCK	'41	504,100.00	6,180,266.00	690,469.60
12/31/2016	J1J2	HOTCHKISS & WILEY	'780259206	ROYAL DUTCH SHELL SPON ADR A	EQUITY	DEPOSITORY RECEIPTS	'43	232,804.00	12,659,881.52	1,414,383.04
12/31/2016	J1J2	HOTCHKISS & WILEY	'124857202	CBS CORP CLASS B NON VOTING	EQUITY	COMMON STOCK	'41	125,600.00	7,990,672.00	892,731.18
12/31/2016	J1J2	HOTCHKISS & WILEY	'42809H107	HESS CORP	EQUITY	COMMON STOCK	'41	244,900.00	15,254,821.00	1,704,293.99
12/31/2016	J1J2	HOTCHKISS & WILEY	'131347304	CALPINE CORP	EQUITY	COMMON STOCK	'41	1,072,100.00	12,254,103.00	1,369,048.78
12/31/2016	J1J2	HOTCHKISS & WILEY	'25470F104	DISCOVERY COMMUNICATIONS A	EQUITY	COMMON STOCK	'41	448,900.00	12,304,349.00	1,374,662.35
12/31/2016	J1J2	HOTCHKISS & WILEY	'25470F302	DISCOVERY COMMUNICATIONS C	EQUITY	COMMON STOCK	'41	137,300.00	3,676,894.00	410,788.72
12/31/2016	J1J2	HOTCHKISS & WILEY	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK	'41	275,500.00	9,598,420.00	1,072,351.46
12/31/2016	J1J2	HOTCHKISS & WILEY	'29082A107	EMBRAER SA SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	144,600.00	2,783,550.00	310,982.84
12/31/2016	J1J2	HOTCHKISS & WILEY	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK	'41	92,700.00	6,422,256.00	717,505.13
12/31/2016	J1J2	HOTCHKISS & WILEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	538,497.00	32,002,876.71	3,575,414.65
12/31/2016	J1J2	HOTCHKISS & WILEY	'N20944109	CNH INDUSTRIAL NV	EQUITY	COMMON STOCK	'41	1,160,900.00	10,088,221.00	1,127,072.84
12/31/2016	J1J2	HOTCHKISS & WILEY	'92857W308	VODAFONE GROUP PLC SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	593,354.00	14,495,638.22	1,619,476.83
12/31/2016	J1J2	HOTCHKISS & WILEY	'174610105	CITIZENS FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	279,100.00	9,944,333.00	1,110,997.43
12/31/2016	J1J2	HOTCHKISS & WILEY	'036752103	ANTHEM INC	EQUITY	COMMON STOCK	'41	131,900.00	18,963,263.00	2,118,607.31
12/31/2016	J1J2	HOTCHKISS & WILEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	41,800.00	2,977,414.00	332,641.65
12/31/2016	J1J2	HOTCHKISS & WILEY	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK	'41	1,107,400.00	25,625,236.00	2,862,894.02
12/31/2016	J1J2	HOTCHKISS & WILEY	'G51502105	JOHNSON CONTROLS INTERNATION	EQUITY	COMMON STOCK	'41	288,625.00	11,888,463.75	1,328,198.96
12/31/2016	J1J2	HOTCHKISS & WILEY	'G0084W101	ADIANT PLC	EQUITY	COMMON STOCK	'41	98,862.00	5,793,313.20	647,238.59
12/31/2016	J1J2	HOTCHKISS & WILEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK	'41	490,200.00	32,014,962.00	3,576,764.84
12/31/2016	J1J2	HOTCHKISS & WILEY	'020002101	ALLSTATE CORP	EQUITY	COMMON STOCK	'41	80,400.00	5,959,248.00	665,777.11
12/31/2016	J1J2	HOTCHKISS & WILEY	'500472303	KONINKLIJKE PHILIPS NVR NY	EQUITY	DEPOSITORY RECEIPTS	'43	326,822.00	9,990,948.54	1,116,205.40
12/31/2016	J1J2	HOTCHKISS & WILEY	'89417E109	TRAVELERS COS INC/THE	EQUITY	COMMON STOCK	'41	69,000.00	8,446,980.00	943,710.67
12/31/2016	J1J5	NET GAINS/LOSSES EQUITIZATION	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	-	-	-
									11,576,603,451.37	- 1,293,357,406.55

J1K-1	DC Balanced - Salaried	\$1,315,613,801.98	11.172%
J1K-2	DC Balanced - Union	\$759,091.06	0.006%
J1K-5	Balanced Fund Puerto Rico	\$23,843,843.66	0.202%
J1K-H	General Corporate Salaried Plan	\$9,880,451,548.02	83.905%
J1K-K	PR PENSION	\$295,101,266.59	2.506%
J1K-J	Per Prod Little Rock Local 526	\$260,046,788.03	2.208%

\$11,775,816,339.34

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Base Market Value	Basis		1 9.23%	4 17.07%
										%			
12/31/2016	JJ2C	SSGA INTERMEDIATE BOND FUND	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	1,388.06	1,388.06			128.08	236.90
12/31/2016	JJ2C	SSGA INTERMEDIATE BOND FUND	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	1,627.02	1,627.02			150.13	277.68
12/31/2016	JJ2C	SSGA INTERMEDIATE BOND FUND	'85744L394	SSGA US BND INDEX SER A	EQUITY	MUTUAL FUNDS	'45	51,775,525.92	696,743,252.28			64,288,582.47	118,912,715.27
12/31/2016	JJ2H	WAMCO	'210805C81	CONTL AIRLINES 1998 1	FIXED INCOME	CORPORATE BONDS	'30	30,503.46	30,922.88			2,853.26	5,277.59
12/31/2016	JJ2H	WAMCO	'94106LAG4	WASTE MANAGEMENT INC	FIXED INCOME	CORPORATE BONDS	'30	160,000.00	208,895.52			19,274.81	35,652.06
12/31/2016	JJ2H	WAMCO	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	522,289.18	522,289.18			48,191.68	89,138.75
12/31/2016	JJ2H	WAMCO	'313586RC5	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	7,390,000.00	7,007,959.17			646,625.22	1,196,043.81
12/31/2016	JJ2H	WAMCO	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	185,374,973.50	185,374,973.50			17,104,570.78	31,637,825.51
12/31/2016	JJ2H	WAMCO	'31359MGK3	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	4,360,000.00	6,065,134.96			559,630.72	1,035,132.62
12/31/2016	JJ2H	WAMCO	'373298BU1	GEORGIA PACIFIC LLC	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	177,799.68			16,405.60	30,344.96
12/31/2016	JJ2H	WAMCO	'969457BB5	WILLIAMS COMPANIES INC	FIXED INCOME	CORPORATE BONDS	'30	156,000.00	175,890.00			16,229.39	30,019.03
12/31/2016	JJ2H	WAMCO	'28368EAD8	KINDER MORGAN INC/DELAWA	FIXED INCOME	CORPORATE BONDS	'30	217,000.00	268,276.45			24,753.90	45,786.57
12/31/2016	JJ2H	WAMCO	'969457BG4	WILLIAMS COS INC	FIXED INCOME	CORPORATE BONDS	'30	484,000.00	552,970.00			51,022.61	94,375.03
12/31/2016	JJ2H	WAMCO	'492386AT4	KERR MCGEE CORP	FIXED INCOME	CORPORATE BONDS	'30	580,000.00	742,702.18			68,529.22	126,756.50
12/31/2016	JJ2H	WAMCO	'X74344DM5	RUSSIAN FEDERATION	FIXED INCOME	GOVERNMENT ISSUES	'10	74,900.00	90,179.60			8,320.88	15,390.89
12/31/2016	JJ2H	WAMCO	'337932AC1	FIRSTENERGY CORP	FIXED INCOME	CORPORATE BONDS	'30	2,180,000.00	2,809,797.64			259,260.36	479,546.33
12/31/2016	JJ2H	WAMCO	'843452AZ6	SOUTHERN NATURAL GAS	FIXED INCOME	CORPORATE BONDS	'30	55,000.00	68,862.31			6,353.93	11,752.69
12/31/2016	JJ2H	WAMCO	'251795AD2	DEVON FINANCING CORP LLC	FIXED INCOME	CORPORATE BONDS	'30	80,000.00	101,507.52			9,366.11	17,324.22
12/31/2016	JJ2H	WAMCO	'251799AA0	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	379,864.80			35,050.17	64,831.28
12/31/2016	JJ2H	WAMCO	'852060AT9	SPRINT CAPITAL CORP	FIXED INCOME	CORPORATE BONDS	'30	170,000.00	187,000.00			17,254.51	31,915.17
12/31/2016	JJ2H	WAMCO	'00209TAB1	COMCAST CABLE COMMUNICAT	FIXED INCOME	CORPORATE BONDS	'30	210,000.00	284,235.63			26,226.46	48,510.31
12/31/2016	JJ2H	WAMCO	'01F050619	FNMA TBA 30 YR 5	FIXED INCOME	FNMA	'03	2,500,000.00	2,723,437.50			251,291.90	464,807.30
12/31/2016	JJ2H	WAMCO	'969457BM1	WILLIAMS COS INC	FIXED INCOME	CORPORATE BONDS	'30	180,000.00	217,350.00			20,054.91	37,094.98
12/31/2016	JJ2H	WAMCO	'31371K7E5	FNMA POOL 254793	FIXED INCOME	FNMA	'03	68,134.82	74,624.93			6,885.65	12,736.19
12/31/2016	JJ2H	WAMCO	'040104BF7	ARGENT SECURITIES INC.	FIXED INCOME	OTHER ASSET BACKED	'09	120,467.36	106,905.92			9,864.22	18,245.56
12/31/2016	JJ2H	WAMCO	'283695BK9	EL PASO NATURAL GAS	FIXED INCOME	CORPORATE BONDS	'30	12,000.00	14,881.48			1,373.12	2,539.81
12/31/2016	JJ2H	WAMCO	'312962KV4	FED HM LN PC POOL 810308	FIXED INCOME	FHLMC	'04	47,576.12	48,741.93			4,497.42	8,318.75
12/31/2016	JJ2H	WAMCO	'126671Y91	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED	'09	6,686.73	5,653.95			521.69	964.96
12/31/2016	JJ2H	WAMCO	'31385XLY1	FNMA POOL 555743	FIXED INCOME	FNMA	'03	83,299.00	91,485.89			8,441.41	15,613.84
12/31/2016	JJ2H	WAMCO	'694308GE1	PACIFIC GAS + ELECTRIC	FIXED INCOME	CORPORATE BONDS	'30	1,030,000.00	1,289,012.04			118,937.29	219,994.84
12/31/2016	JJ2H	WAMCO	'00080QAB1	ROYAL BK OF SCOTLAND NV	FIXED INCOME	CORPORATE BONDS	'30	280,000.00	284,650.24			26,264.71	48,581.07
12/31/2016	JJ2H	WAMCO	'45254NJG3	IMPAC CMB TRUST	FIXED INCOME	CMO	'08	0.06	0.06			0.01	0.01
12/31/2016	JJ2H	WAMCO	'492386AU1	KERR MCGEE CORP	FIXED INCOME	CORPORATE BONDS	'30	450,000.00	530,906.85			48,986.84	90,609.52
12/31/2016	JJ2H	WAMCO	'92922FYA0	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO	'08	597,865.24	600,757.41			55,431.96	102,530.87
12/31/2016	JJ2H	WAMCO	'362373AC6	GSAA HOME EQUITY TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	284,286.54	279,963.37			25,832.25	47,781.17
12/31/2016	JJ2H	WAMCO	'92922FZF8	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO	'08	539,360.31	520,407.40			48,018.05	88,817.59
12/31/2016	JJ2H	WAMCO	'576433UE4	MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	CMO	'08	411,712.29	421,558.51			38,897.25	71,947.12
12/31/2016	JJ2H	WAMCO	'939336X81	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO	'08	439,249.88	403,391.41			37,220.97	68,846.55
12/31/2016	JJ2H	WAMCO	'31402CTT9	FNMA POOL 725162	FIXED INCOME	FNMA	'03	12,562.28	14,448.56			1,333.17	2,465.93
12/31/2016	JJ2H	WAMCO	'30161NAC5	EXELON CORP	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	442,607.20			40,839.42	75,539.48
12/31/2016	JJ2H	WAMCO	'20030NAF8	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	155,369.11			14,335.93	26,516.74
12/31/2016	JJ2H	WAMCO	'040104HT1	ARGENT SECURITIES INC.	FIXED INCOME	OTHER ASSET BACKED	'09	296,453.64	280,194.70			25,853.60	47,820.65
12/31/2016	JJ2H	WAMCO	'31393YBS3	FANNIE MAE	FIXED INCOME	CMO	'08	124,589.20	124,397.37			11,478.16	21,230.82
12/31/2016	JJ2H	WAMCO	'20030NAK7	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	640,289.00			59,079.54	109,277.70
12/31/2016	JJ2H	WAMCO	'31403CUZ2	FNMA POOL 745000	FIXED INCOME	FNMA	'03	20,195.65	22,998.09			2,122.04	3,925.07
12/31/2016	JJ2H	WAMCO	'04541GG55	ASSET BACKED SECURITIES CORP H	FIXED INCOME	OTHER ASSET BACKED	'09	636,687.58	599,906.97			55,353.49	102,385.73
12/31/2016	JJ2H	WAMCO	'92978AAA0	WACHOVIA CAP TRUST III	FIXED INCOME	CORPORATE BONDS	'30	2,230,000.00	2,188,299.00			201,914.61	373,475.56
12/31/2016	JJ2H	WAMCO	'31408JD40	FNMA POOL 852523	FIXED INCOME	FNMA	'03	57,743.71	64,464.83			5,948.18	11,002.17
12/31/2016	JJ2H	WAMCO	'706451BG5	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	1,880,000.00	1,851,800.00			170,865.81	316,045.50
12/31/2016	JJ2H	WAMCO	'61748HBM2	MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	CMO	'08	161,305.13	159,195.29			14,688.97	27,169.76
12/31/2016	JJ2H	WAMCO	'004375BL4	ACCREDITED MORTGAGE LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	486,182.23	484,070.45			44,665.24	82,615.99
12/31/2016	JJ2H	WAMCO	'004421HQ9	ACE SECURITIES CORP.	FIXED INCOME	OTHER ASSET BACKED	'09	587,654.95	550,363.19			50,782.08	93,930.13
12/31/2016	JJ2H	WAMCO	'3133XGAY0	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,220,000.00	1,600,314.26			147,661.19	273,124.59
12/31/2016	JJ2H	WAMCO	'032511AY3	ANADARKO PETROLEUM CORP	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	357,049.80			32,945.03	60,937.46
12/31/2016	JJ2H	WAMCO	'20030NAR2	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	470,000.00	492,796.88			45,470.43	84,105.32
12/31/2016	JJ2H	WAMCO	'91911TAH6	VALE OVERSEAS LIMITED	FIXED INCOME	CORPORATE BONDS	'30	830,000.00	817,550.00			75,435.44	139,530.72
12/31/2016	JJ2H	WAMCO	'949785AA7	WELLS FARGO CAPITAL X	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	208,000.00			19,192.18	35,499.22
12/31/2016	JJ2H	WAMCO	'037411AR6	APACHE CORP	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	115,015.40			10,612.48	19,629.60
12/31/2016	JJ2H	WAMCO	'715638AU6	REPUBLIC OF PERU	FIXED INCOME	GOVERNMENT ISSUES	'10	130,000.00	163,215.00			15,059.87	27,855.80
12/31/2016	JJ2H	WAMCO	'026874BE6	AMERICAN INTL GROUP	FIXED INCOME	CORPORATE BONDS	'30	716,000.00	719,580.00			66,395.73	122,810.25
12/31/2016	JJ2H	WAMCO	'694308GJ0	PACIFIC GAS + ELECTRIC	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	121,997.10			11,256.69	20,821.17
12/31/2016	JJ2H	WAMCO	'381427AA1	GOLDMAN SACHS CAPITAL II	FIXED INCOME	CORPORATE BONDS	'30	27,000.00	22,034.43			2,033.12	3,760.60
12/31/2016	JJ2H	WAMCO	'524908XA3	LEHMAN BROS CAP TR VII	FIXED INCOME	CORPORATE BONDS	'30	960,000.00	96.00			8.86	16.38
12/31/2016	JJ2H	WAMCO	'36160RAA8	GE BUSINESS LOAN TRUST	FIXED INCOME	CMO	'08	1,922,845.34	1,812,574.01			167,246.42	309,350.82
12/31/2016	JJ2H	WAMCO	'94973VAM9	ANTHEM INC	FIXED INCOME	CORPORATE BONDS	'30	60,000.00	61,214.16			5,648.24	10,447.38
12/31/2016	JJ2H	WAMCO	'87938WAG8	TELEFONICA EMISIONES SAU	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	92,019.78			8,490.68	15,704.96
12/31/2016	JJ2H	WAMCO	'009503AA1	AIRSPED LTD	FIXED INCOME	OTHER ASSET BACKED	'09	4,018,345.73	3,139,332.60			289,666.59	535,787.84
12/31/2016	JJ2H	WAMCO	'31410GE90	FNMA POOL 888560	FIXED INCOME	FNMA	'03	124,964.00	143,743.80			13,263.26	24,532.66
12/31/2016	JJ2H	WAMCO	'31410GGV9	FNMA POOL 888612	FIXED INCOME	FNMA	'03	0.01	0.01			0.00	0.00

12/31/2016	J2H	WAMCO	'501044CG4	KROGER CO	FIXED INCOME	CORPORATE BONDS	'30	40,000.00	41,188.80	3,800.50	7,029.67
12/31/2016	J2H	WAMCO	'976826BE6	WISCONSIN POWER + LIGHT	FIXED INCOME	CORPORATE BONDS	'30	190,000.00	247,158.08	22,805.31	42,182.31
12/31/2016	J2H	WAMCO	'31413NJ63	FNMA POOL 950385	FIXED INCOME	FNMA	'03	0.01	0.01	0.00	0.00
12/31/2016	J2H	WAMCO	'3128M4XV0	FED HM LN PC POOL G03092	FIXED INCOME	FHLMC	'04	66,985.26	75,192.20	6,937.99	12,833.00
12/31/2016	J2H	WAMCO	'073902PR3	BEAR STEARNS COS LLC	FIXED INCOME	CORPORATE BONDS	'30	70,000.00	72,516.22	6,691.08	12,376.30
12/31/2016	J2H	WAMCO	'36202EPZ6	GNMA II POOL 004040	FIXED INCOME	GNMA II	'02	18,382.70	21,147.71	1,951.30	3,609.27
12/31/2016	J2H	WAMCO	'02364WAN5	AMERICA MOVIL SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	370,000.00	382,031.66	35,250.11	65,201.09
12/31/2016	J2H	WAMCO	'59562VAR8	BERKSHIRE HATHAWAY ENERG	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	169,218.40	15,613.80	28,880.39
12/31/2016	J2H	WAMCO	'126698AC3	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED	'09	666,383.00	615,392.04	56,782.30	105,028.56
12/31/2016	J2H	WAMCO	'31403DWU9	FNMA POOL 745959	FIXED INCOME	FNMA	'03	59,843.59	66,928.94	6,175.54	11,422.72
12/31/2016	J2H	WAMCO	'92976GAH4	WELLS FARGO BANK NA	FIXED INCOME	CORPORATE BONDS	'30	1,130,000.00	1,172,704.96	108,205.63	200,144.79
12/31/2016	J2H	WAMCO	'060505DP6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	103,584.90	9,557.79	17,678.77
12/31/2016	J2H	WAMCO	'3128M5NM8	FED HM LN PC POOL G03696	FIXED INCOME	FHLMC	'04	7,230.06	8,055.79	743.31	1,374.88
12/31/2016	J2H	WAMCO	'3128M5NL0	FED HM LN PC POOL G03695	FIXED INCOME	FHLMC	'04	105,910.76	117,998.77	10,887.76	20,138.77
12/31/2016	J2H	WAMCO	'5249087M6	LEHMAN BROTHERS HOLDINGS	FIXED INCOME	CORPORATE BONDS	'30	1,450,000.00	145.00	13.38	24.75
12/31/2016	J2H	WAMCO	'501044CH2	KROGER CO	FIXED INCOME	CORPORATE BONDS	'30	50,000.00	55,351.30	5,107.27	9,446.77
12/31/2016	J2H	WAMCO	'92976WBH8	WACHOVIA CORP	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,042,595.00	96,200.36	177,939.01
12/31/2016	J2H	WAMCO	'31410GYN7	FNMA POOL 889117	FIXED INCOME	FNMA	'03	230,330.91	253,001.33	23,344.46	43,179.57
12/31/2016	J2H	WAMCO	'91324PBJ0	UNITEDHEALTH GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	840,000.00	880,749.24	81,266.84	150,316.90
12/31/2016	J2H	WAMCO	'31414KEZ9	FNMA POOL 968252	FIXED INCOME	FNMA	'03	1,802.67	1,875.74	173.07	320.13
12/31/2016	J2H	WAMCO	'31413TUG5	FNMA POOL 955183	FIXED INCOME	FNMA	'03	16,541.13	19,183.89	1,770.10	3,274.10
12/31/2016	J2H	WAMCO	'38141GFM1	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	841,532.00	77,648.26	143,623.72
12/31/2016	J2H	WAMCO	'6174466Q7	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS	'30	490,000.00	518,188.72	47,813.33	88,438.93
12/31/2016	J2H	WAMCO	'931142CM3	WAL MART STORES INC	FIXED INCOME	CORPORATE BONDS	'30	1,270,000.00	1,674,106.38	154,469.99	285,718.64
12/31/2016	J2H	WAMCO	'247367BH7	DELTA AIR LINES 2007 1 A	FIXED INCOME	CORPORATE BONDS	'30	1,054,803.90	1,213,024.49	111,925.91	207,026.10
12/31/2016	J2H	WAMCO	'59018YN64	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	290,000.00	308,243.90	28,441.70	52,607.78
12/31/2016	J2H	WAMCO	'20825CAP9	CONOCOPHILLIPS	FIXED INCOME	CORPORATE BONDS	'30	280,000.00	329,482.72	30,401.41	56,232.60
12/31/2016	J2H	WAMCO	'444859AY8	HUMANA INC	FIXED INCOME	CORPORATE BONDS	'30	660,000.00	709,455.78	65,461.57	121,082.35
12/31/2016	J2H	WAMCO	'31414CT24	FNMA POOL 962369	FIXED INCOME	FNMA	'03	34,608.53	37,254.85	3,437.51	6,358.26
12/31/2016	J2H	WAMCO	'88732JAN8	TIME WARNER CABLE LLC	FIXED INCOME	CORPORATE BONDS	'30	670,000.00	824,195.14	76,048.58	140,664.85
12/31/2016	J2H	WAMCO	'78445JAA5	SLM STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	841,454.56	842,542.64	77,741.51	143,796.20
12/31/2016	J2H	WAMCO	'694308GN1	PACIFIC GAS + ELECTRIC	FIXED INCOME	CORPORATE BONDS	'30	410,000.00	455,153.71	41,997.09	77,680.79
12/31/2016	J2H	WAMCO	'31415XH20	FNMA POOL 992249	FIXED INCOME	FNMA	'03	12,306.87	13,329.83	1,229.94	2,274.99
12/31/2016	J2H	WAMCO	'36202EXU8	GNMA II POOL 004291	FIXED INCOME	GNMA II	'02	103,024.20	116,509.92	10,750.38	19,884.67
12/31/2016	J2G	DODGE & COX	'125509BE8	CIGNA CORP	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	1,190,292.30	109,828.41	203,146.41
12/31/2016	J2G	DODGE & COX	'254063AW0	DILLARDS INC	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,758,750.00	162,280.07	300,164.71
12/31/2016	J2G	DODGE & COX	'3839909A8	GOVERNMENT STIF 8	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	19,687,062.97	19,687,062.97	1,816,527.63	3,359,978.16
12/31/2016	J2G	DODGE & COX	'254067AN1	DILLARDS INC	FIXED INCOME	CORPORATE BONDS	'30	1,725,000.00	1,932,000.00	178,265.87	329,733.18
12/31/2016	J2G	DODGE & COX	'743862AA2	PROVIDENT COMPANIES INC	FIXED INCOME	CORPORATE BONDS	'30	2,025,000.00	2,395,743.08	221,055.50	408,879.90
12/31/2016	J2G	DODGE & COX	'125509AZ2	CIGNA CORP	FIXED INCOME	CORPORATE BONDS	'30	1,338,000.00	1,761,293.69	162,514.78	300,598.84
12/31/2016	J2G	DODGE & COX	'12189PAG7	BURLINGTON NO SF 00 1 TR	FIXED INCOME	CORPORATE BONDS	'30	854,092.97	941,201.06	86,844.73	160,634.17
12/31/2016	J2G	DODGE & COX	'12189PAF9	BURLINGTON NO SF 99 2 TR	FIXED INCOME	CORPORATE BONDS	'30	459,833.13	498,151.94	45,964.54	85,019.27
12/31/2016	J2G	DODGE & COX	'83162CHF3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	5,070.53	5,071.45	467.94	865.54
12/31/2016	J2G	DODGE & COX	'31410HAQ4	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS	'30	1,154,000.00	1,306,869.23	120,584.98	223,042.52
12/31/2016	J2G	DODGE & COX	'260543BJ1	DOW CHEMICAL CO/THE	FIXED INCOME	CORPORATE BONDS	'30	550,000.00	722,698.35	66,683.46	123,342.45
12/31/2016	J2G	DODGE & COX	'06423KAA9	BANK ONE CAPITAL III	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,829,711.00	168,827.65	312,275.58
12/31/2016	J2G	DODGE & COX	'83162CLN1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	86,074.75	90,763.61	8,374.77	15,490.57
12/31/2016	J2G	DODGE & COX	'31392AJW9	FANNIE MAE	FIXED INCOME	CMO	'08	433,732.75	494,778.25	45,653.25	84,443.48
12/31/2016	J2G	DODGE & COX	'577778BQ5	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS	'30	5,675,000.00	6,312,092.53	582,417.53	1,077,280.70
12/31/2016	J2G	DODGE & COX	'00184AAG0	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS	'30	7,885,000.00	10,686,154.14	986,012.71	1,823,798.94
12/31/2016	J2G	DODGE & COX	'172967BL4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,213,094.00	111,932.33	207,037.96
12/31/2016	J2G	DODGE & COX	'31385JBZ0	FNMA POOL 545556	FIXED INCOME	FNMA	'03	403,492.26	466,848.08	43,076.13	79,676.66
12/31/2016	J2G	DODGE & COX	'001957BD0	AT+T CORP	FIXED INCOME	CORPORATE BONDS	'30	1,836,000.00	2,552,280.52	235,499.23	435,596.05
12/31/2016	J2G	DODGE & COX	'31393LFM0	FHLMC STRUCTURED PASS THROUGH	FIXED INCOME	CMO	'08	1,585,532.86	1,832,431.88	169,078.71	312,739.95
12/31/2016	J2G	DODGE & COX	'31385XAZ0	FNMA POOL 555424	FIXED INCOME	FNMA	'03	106,540.08	119,339.19	11,011.44	20,367.54
12/31/2016	J2G	DODGE & COX	'452151LF8	ILLINOIS ST	FIXED INCOME	MUNICIPALS	'20	6,995,000.00	6,182,320.90	570,443.48	1,055,132.67
12/31/2016	J2G	DODGE & COX	'31385W257	FNMA POOL 555285	FIXED INCOME	FNMA	'03	830,063.07	953,683.27	87,996.47	162,764.50
12/31/2016	J2G	DODGE & COX	'31385XEC7	FNMA POOL 555531	FIXED INCOME	FNMA	'03	74,812.51	83,804.25	7,732.63	14,302.82
12/31/2016	J2G	DODGE & COX	'31402CTR3	FNMA POOL 725160	FIXED INCOME	FNMA	'03	1,540.16	1,549.42	142.97	264.44
12/31/2016	J2G	DODGE & COX	'31402CVT6	FNMA POOL 725226	FIXED INCOME	FNMA	'03	6,014.25	6,048.20	558.07	1,032.24
12/31/2016	J2G	DODGE & COX	'83162CNQ2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	160,836.99	167,028.35	15,411.73	28,506.62
12/31/2016	J2G	DODGE & COX	'36242DJS3	GSMPS MORTGAGE LOAN TRUST	FIXED INCOME	CMO	'08	593,827.93	620,182.07	57,224.27	105,846.07
12/31/2016	J2G	DODGE & COX	'577778CE1	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS	'30	1,950,000.00	2,125,096.35	196,082.89	362,688.80
12/31/2016	J2G	DODGE & COX	'31402QTS0	FNMA POOL 735061	FIXED INCOME	FNMA	'03	3,827,977.38	4,364,821.77	402,742.62	744,941.28
12/31/2016	J2G	DODGE & COX	'31402CTT9	FNMA POOL 725162	FIXED INCOME	FNMA	'03	435,125.97	500,461.84	46,177.67	85,413.49
12/31/2016	J2G	DODGE & COX	'31402RDG1	FNMA POOL 735503	FIXED INCOME	FNMA	'03	98,900.09	113,325.82	10,456.59	19,341.24
12/31/2016	J2G	DODGE & COX	'31402RBG3	FNMA POOL 735439	FIXED INCOME	FNMA	'03	159,059.00	163,366.14	15,073.81	27,881.59
12/31/2016	J2G	DODGE & COX	'31283H5J0	FED HM LN PC POOL G01749	FIXED INCOME	FHLMC	'04	432,630.60	486,437.85	44,883.68	83,020.03
12/31/2016	J2G	DODGE & COX	'83162CPR8	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	444,473.57	470,465.76	43,409.93	80,294.08
12/31/2016	J2G	DODGE & COX	'90783VAA3	UNP RR CO 2005 PASS TRST	FIXED INCOME	CORPORATE BONDS	'30	1,146,228.78	1,197,163.98	110,462.46	204,319.19
12/31/2016	J2G	DODGE & COX	'83162CPY3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	248,234.80	268,449.48	24,769.87	45,816.10

12/31/2016	J2G	DODGE & COX	'706451BG5	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	1,375,000.00	1,354,375.00	124,968.34	231,150.30
12/31/2016	J2G	DODGE & COX	'404280AG4	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	7,600,000.00	9,372,434.00	864,795.60	1,599,587.18
12/31/2016	J2G	DODGE & COX	'83162CQK2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	432,227.73	477,164.07	44,027.99	81,437.28
12/31/2016	J2G	DODGE & COX	'90783WAA1	UNP RR CO 2006 PASS TRST	FIXED INCOME	CORPORATE BONDS	'30	1,682,146.88	1,885,764.03	173,999.67	321,842.11
12/31/2016	J2G	DODGE & COX	'31410US29	FNMA POOL 887937	FIXED INCOME	FNMA	'03	319,546.59	342,074.60	31,563.26	58,381.65
12/31/2016	J2G	DODGE & COX	'314275AC2	MACYS RETAIL HLDGS INC	FIXED INCOME	CORPORATE BONDS	'30	3,000,000.00	3,169,584.00	292,457.89	540,950.83
12/31/2016	J2G	DODGE & COX	'31410F686	FNMA POOL 888366	FIXED INCOME	FNMA	'03	1,907,202.84	2,238,877.56	206,581.50	382,107.77
12/31/2016	J2G	DODGE & COX	'31371NH40	FNMA POOL 256851	FIXED INCOME	FNMA	'03	188,695.43	216,062.45	19,936.11	36,875.24
12/31/2016	J2G	DODGE & COX	'404280AH2	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	3,825,000.00	4,741,829.55	437,529.17	809,284.95
12/31/2016	J2G	DODGE & COX	'31410GJ53	FNMA POOL 888673	FIXED INCOME	FNMA	'03	442.96	509.39	47.00	86.94
12/31/2016	J2G	DODGE & COX	'31410F6E0	FNMA POOL 888369	FIXED INCOME	FNMA	'03	1,000,632.76	1,177,643.40	108,661.30	200,987.63
12/31/2016	J2G	DODGE & COX	'29268BAC5	ENEL FINANCE INTL NV	FIXED INCOME	CORPORATE BONDS	'30	3,225,000.00	3,920,629.28	361,756.93	669,131.24
12/31/2016	J2G	DODGE & COX	'87927VAV0	TELECOM ITALIA CAPITAL	FIXED INCOME	CORPORATE BONDS	'30	6,125,000.00	6,367,856.25	587,562.85	1,086,797.86
12/31/2016	J2G	DODGE & COX	'78442FEH7	NAVIENT CORP	FIXED INCOME	CORPORATE BONDS	'30	6,525,000.00	7,030,687.50	648,722.37	1,199,922.84
12/31/2016	J2G	DODGE & COX	'31414J6B4	FNMA POOL 968066	FIXED INCOME	FNMA	'03	894,306.09	964,233.35	88,969.93	164,565.08
12/31/2016	J2G	DODGE & COX	'224044BU0	COX COMMUNICATIONS INC	FIXED INCOME	CORPORATE BONDS	'30	2,250,000.00	2,541,872.25	234,538.85	433,819.67
12/31/2016	J2G	DODGE & COX	'88732JAS7	TIME WARNER CABLE LLC	FIXED INCOME	CORPORATE BONDS	'30	1,825,000.00	2,050,752.50	189,223.18	350,000.59
12/31/2016	J2G	DODGE & COX	'13063A5G5	CALIFORNIA ST	FIXED INCOME	MUNICIPALS	'20	1,925,000.00	2,848,326.25	262,815.40	486,121.98
12/31/2016	J2G	DODGE & COX	'260543BY8	DOW CHEMICAL CO/THE	FIXED INCOME	CORPORATE BONDS	'30	2,675,000.00	4,150,291.93	382,947.93	708,327.61
12/31/2016	J2G	DODGE & COX	'872456AA6	TELECOM ITALIA CAPITAL	FIXED INCOME	CORPORATE BONDS	'30	4,300,000.00	4,762,250.00	439,413.37	812,770.09
12/31/2016	J2G	DODGE & COX	'88732JAU2	TIME WARNER CABLE LLC	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,441,420.10	225,270.12	416,675.57
12/31/2016	J2G	DODGE & COX	'31418MGG1	FNMA POOL AD0198	FIXED INCOME	FNMA	'03	1,318,445.94	1,476,072.06	136,197.34	251,920.25
12/31/2016	J2G	DODGE & COX	'29268BAF8	ENEL FINANCE INTL NV	FIXED INCOME	CORPORATE BONDS	'30	4,475,000.00	4,999,380.50	461,293.43	853,241.00
12/31/2016	J2G	DODGE & COX	'13063A7D0	CALIFORNIA ST	FIXED INCOME	MUNICIPALS	'20	4,665,000.00	6,602,281.20	609,193.27	1,126,807.02
12/31/2016	J2G	DODGE & COX	'31410KXM1	FNMA POOL 889984	FIXED INCOME	FNMA	'03	388,879.04	440,317.94	40,628.19	75,148.77
12/31/2016	J2G	DODGE & COX	'31418MRQ7	FNMA POOL AD0494	FIXED INCOME	FNMA	'03	615,949.78	688,962.22	63,570.63	117,584.73
12/31/2016	J2G	DODGE & COX	'31418MH39	FNMA POOL AD0249	FIXED INCOME	FNMA	'03	2,009,778.67	2,253,654.94	207,945.01	384,629.81
12/31/2016	J2G	DODGE & COX	'544646ZR6	LOS ANGELES CA UNIF SCH DIST	FIXED INCOME	MUNICIPALS	'20	2,280,000.00	3,059,760.00	282,324.42	522,207.24
12/31/2016	J2G	DODGE & COX	'13063BFR8	CALIFORNIA ST	FIXED INCOME	MUNICIPALS	'20	1,000,000.00	1,479,520.00	136,515.49	252,508.71
12/31/2016	J2G	DODGE & COX	'3128PRQ28	FED HM LN PC POOL J12273	FIXED INCOME	FHLMC	'04	516,041.49	538,301.84	49,669.17	91,871.62
12/31/2016	J2G	DODGE & COX	'31419ADD6	FNMA POOL AE0099	FIXED INCOME	FNMA	'03	1,542,230.02	1,727,841.94	159,428.18	294,889.65
12/31/2016	J2G	DODGE & COX	'173080201	CITIGROUP CAPITAL XIII	EQUITY	PREFERRED STOCK	'42	216,054.00	5,578,514.28	514,730.17	952,081.38
12/31/2016	J2G	DODGE & COX	'31419AQV2	FNMA POOL AE0467	FIXED INCOME	FNMA	'03	523,752.35	5,650,753.89	51,740.83	95,703.50
12/31/2016	J2G	DODGE & COX	'13063BJC7	CALIFORNIA ST	FIXED INCOME	MUNICIPALS	'20	1,250,000.00	1,882,850.00	173,730.79	321,344.78
12/31/2016	J2G	DODGE & COX	'646139X83	NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	MUNICIPALS	'20	3,850,000.00	5,386,727.50	497,033.98	919,349.26
12/31/2016	J2G	DODGE & COX	'71645WAR2	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	6,775,000.00	6,625,950.00	611,377.19	1,130,846.55
12/31/2016	J2G	DODGE & COX	'452152HT1	ILLINOIS ST	FIXED INCOME	MUNICIPALS	'30	10,410,000.00	10,771,643.40	993,900.81	1,838,389.34
12/31/2016	J2G	DODGE & COX	'3128P7QP1	FED HM LN PC POOL C91362	FIXED INCOME	FHLMC	'04	408,032.45	438,125.75	40,425.91	74,774.64
12/31/2016	J2G	DODGE & COX	'404280AK5	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	1,625,000.00	1,756,147.25	162,039.91	299,720.50
12/31/2016	J2G	DODGE & COX	'31417YY84	FNMA POOL MA0734	FIXED INCOME	FNMA	'03	3,509,432.79	3,778,081.87	348,604.06	644,802.76
12/31/2016	J2G	DODGE & COX	'04650NAB0	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,643,195.20	151,617.82	280,443.05
12/31/2016	J2G	DODGE & COX	'984121CD3	XEROX CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	2,900,000.00	3,015,185.10	278,211.49	514,599.67
12/31/2016	J2G	DODGE & COX	'929160AR0	VULCAN MATERIALS CO	FIXED INCOME	CORPORATE BONDS	'30	4,335,000.00	5,104,462.50	470,989.36	871,175.28
12/31/2016	J2G	DODGE & COX	'345397VU4	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,104,368.00	101,900.17	188,481.76
12/31/2016	J2G	DODGE & COX	'88732JBA5	TIME WARNER CABLE LLC	FIXED INCOME	CORPORATE BONDS	'30	4,500,000.00	4,621,198.50	426,398.53	788,696.93
12/31/2016	J2G	DODGE & COX	'3128P7RX3	FED HM LN PC POOL C91402	FIXED INCOME	FHLMC	'04	2,411,406.76	2,559,670.75	236,181.12	436,857.33
12/31/2016	J2G	DODGE & COX	'125509BT5	CIGNA CORP	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,785,042.50	256,976.20	475,321.38
12/31/2016	J2G	DODGE & COX	'26884AAZ6	ERP OPERATING LP	FIXED INCOME	CORPORATE BONDS	'30	1,911,000.00	2,075,739.67	191,528.75	354,265.13
12/31/2016	J2G	DODGE & COX	'912828SY7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	15,000,000.00	15,001,170.00	1,384,159.73	2,560,239.87
12/31/2016	J2G	DODGE & COX	'78442FEN4	NAVIENT CORP	FIXED INCOME	CORPORATE BONDS	'30	575,000.00	584,343.75	53,917.47	99,729.57
12/31/2016	J2G	DODGE & COX	'345397WF6	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	850,000.00	875,743.95	80,805.00	149,462.65
12/31/2016	J2G	DODGE & COX	'912828TS9	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	67,950,000.00	67,854,462.30	6,260,939.28	11,580,676.71
12/31/2016	J2G	DODGE & COX	'224044BW6	COX COMMUNICATIONS INC	FIXED INCOME	CORPORATE BONDS	'30	4,950,000.00	4,821,715.80	444,900.29	822,919.08
12/31/2016	J2G	DODGE & COX	'780099CE5	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	9,700,000.00	10,314,330.10	951,704.46	1,760,339.97
12/31/2016	J2G	DODGE & COX	'3128MDMR1	FED HM LN PC POOL G14668	FIXED INCOME	FHLMC	'04	1,151,590.38	1,086,428.15	106,257.38	196,541.18
12/31/2016	J2G	DODGE & COX	'31416W5Z1	FNMA POOL AB1763	FIXED INCOME	FNMA	'03	1,056,447.05	1,120,741.61	103,410.96	191,276.24
12/31/2016	J2G	DODGE & COX	'172967GK1	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,475,000.00	1,526,601.40	140,859.69	260,544.06
12/31/2016	J2G	DODGE & COX	'3136ADWH8	FANNIE MAE	FIXED INCOME	CMO	'08	2,739,093.63	2,718,511.26	250,837.36	463,966.54
12/31/2016	J2G	DODGE & COX	'10112RAV6	BOSTON PROPERTIES LP	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,666,969.00	153,811.43	284,500.51
12/31/2016	J2G	DODGE & COX	'26884ABA0	ERP OPERATING LP	FIXED INCOME	CORPORATE BONDS	'30	1,925,000.00	1,898,479.28	175,172.91	324,012.22
12/31/2016	J2G	DODGE & COX	'224044CA3	COX COMMUNICATIONS INC	FIXED INCOME	CORPORATE BONDS	'30	11,175,000.00	10,516,613.70	970,369.19	1,794,863.58
12/31/2016	J2G	DODGE & COX	'46625HJU0	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	2,300,000.00	2,291,763.70	211,461.31	391,133.81
12/31/2016	J2G	DODGE & COX	'71647NAF6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,092,125.00	100,770.50	186,392.26
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31371HM21	FNMA POOL 252477	FIXED INCOME	FNMA	'03	135,533.47	153,668.68	14,179.03	26,226.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36207YEV8	GNMA POOL 445748	FIXED INCOME	GNMA I	'01	3,591.47	3,642.80	336.12	621.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36207YG61	GNMA POOL 445821	FIXED INCOME	GNMA I	'01	5,355.39	5,380.36	496.45	918.26
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'88731SAM1	HISTORIC TW INC	FIXED INCOME	CORPORATE BONDS	'30	375,000.00	480,918.00	44,374.36	82,077.96
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'337358BH7	WACHOVIA CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	1,936,000.00	2,406,583.52	222,055.75	410,730.04
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31371HNN4	FNMA POOL 252497	FIXED INCOME	FNMA	'03	102,125.32	116,870.40	10,783.65	19,946.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'53079QAC1	LIBERTY MUTUAL INSURANCE	FIXED INCOME	CORPORATE BONDS	'30	2,350,000.00	2,846,724.20	262,667.58	485,848.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(26,657.01)	(26,657.01)	(2,459.65)	(4,549.53)

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	8,828,393.72	8,828,393.72	814,596.93	1,506,736.18
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'362258KK5	GNMA POOL 781210	FIXED INCOME	GNMA I	'01	184,449.78	210,998.03	19,468.81	36,010.90
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912810FP8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	3,650,000.00	4,861,343.75	448,556.76	829,682.36
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'03235MAA0	AMTRAK/PENN STN LEASE TR	FIXED INCOME	CORPORATE BONDS	'30	471,437.50	507,299.75	46,808.61	86,580.52
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31385JMR6	FNMA POOL 545868	FIXED INCOME	FNMA	'03	96,838.93	115,303.52	10,639.07	19,678.78
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'10373QAA8	BP CAP MARKETS AMERICA	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	517,009.00	47,704.48	88,237.59
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36201TLF2	GNMA POOL 592626	FIXED INCOME	GNMA I	'01	186,617.55	216,454.33	19,972.27	36,942.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31402CMG4	FNMA POOL 724959	FIXED INCOME	FNMA	'03	1,028,613.93	1,121,348.49	103,466.96	191,379.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'294549AM2	EQT CORP	FIXED INCOME	CORPORATE BONDS	'30	2,150,000.00	2,216,411.35	204,508.54	378,273.48
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'233244AD4	US DEPT OF TRANSPORTATIO	FIXED INCOME	GOVERNMENT ISSUES	'10	1,800,000.00	2,109,384.00	194,633.11	360,007.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31402DF70	FNMA POOL 725690	FIXED INCOME	FNMA	'03	1,230,979.37	1,409,657.06	130,069.22	240,585.25
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31402QWA5	FNMA POOL 735141	FIXED INCOME	FNMA	'03	1,679,943.24	1,881,982.99	173,650.79	321,196.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31402RDG1	FNMA POOL 735503	FIXED INCOME	FNMA	'03	4,396,984.71	5,038,336.20	464,887.88	859,889.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'75405TAA7	RAS LAFFAN LNG II	FIXED INCOME	CORPORATE BONDS	'30	939,840.00	986,832.00	91,055.11	168,421.97
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'G0536XAA1	ASIA ALUMINUM HOLDINGS L	FIXED INCOME	CORPORATE BONDS	'30	275,000.00	1,402.50	129.41	239.36
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'B01KDF907	MIRABELA NICKEL LTD	EQUITY	COMMON STOCK	'41	2,070,050.00	124,410.60	11,479.38	21,233.08
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912810FS2	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	6,698,285.00	7,546,046.74	696,274.63	1,287,878.86
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'706451BC4	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,410,500.00	130,147.00	240,729.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'91911TAH6	VALE OVERSEAS LIMITED	FIXED INCOME	CORPORATE BONDS	'30	1,340,000.00	1,319,900.00	121,787.33	225,266.47
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'53079EAQ7	LIBERTY MUTUAL GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	220,000.00	195,800.00	18,066.49	33,417.06
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'20030NAV3	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,363,912.00	125,848.32	232,777.97
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128LXBF6	FED HM LN PC POOL G01838	FIXED INCOME	FHLMC	'04	349,087.60	383,450.32	35,381.01	65,443.22
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'313586752	FANNIE MAE	EQUITY	PREFERRED STOCK	'42	73,000.00	584,000.00	53,885.75	99,670.90
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912810PW2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	2,400,000.00	2,982,374.40	275,184.04	508,999.89
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29250RAP1	ENBRIDGE ENERGY PARTNERS	FIXED INCOME	CORPORATE BONDS	'30	1,900,000.00	2,259,687.10	208,501.60	385,659.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31416BLC0	FNMA POOL 995023	FIXED INCOME	FNMA	'03	712,473.69	797,642.46	73,598.56	136,133.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'23311RAC0	DCP MIDSTREAM OPERATING	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,352,000.00	217,019.32	401,414.30
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'980236AE3	WOODSIDE FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	2,550,000.00	2,872,641.30	265,058.95	490,271.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'91913YAP5	VALERO ENERGY CORP	FIXED INCOME	CORPORATE BONDS	'30	2,575,000.00	3,938,109.73	363,369.85	672,114.61
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31416Q6N0	FNMA POOL AA7176	FIXED INCOME	FNMA	'03	305,358.28	330,192.69	30,466.92	56,353.77
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'638671AK3	NATIONWIDE MUTUAL INSURA	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,812,502.80	167,239.85	309,338.67
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'25271CAL6	DIAMOND OFFSHORE DRILL	FIXED INCOME	CORPORATE BONDS	'30	1,050,000.00	824,250.00	76,053.65	140,674.21
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'743674AX1	PROTECTIVE LIFE CORP	FIXED INCOME	CORPORATE BONDS	'30	2,175,000.00	2,463,461.55	227,303.89	420,437.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'312938BZ5	FED HM LN PC POOL A90056	FIXED INCOME	FHLMC	'04	1,746,331.71	1,901,411.29	175,443.45	324,512.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31417VPC1	FNMA POOL AC8518	FIXED INCOME	FNMA	'03	1,312,307.22	1,430,821.96	132,022.11	244,197.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'87261PAD7	ROSNEFT FINANCE SA	FIXED INCOME	CORPORATE BONDS	'30	1,690,000.00	1,851,006.30	170,792.57	315,910.03
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828MP2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	13,700,000.00	14,578,197.40	1,345,132.00	2,488,051.42
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'26884TAA0	ERAC USA FINANCE LLC	FIXED INCOME	CORPORATE BONDS	'30	1,550,000.00	1,689,033.45	155,847.32	288,266.23
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31410LAW2	FNMA POOL 890221	FIXED INCOME	FNMA	'03	597,214.95	669,619.50	61,785.87	114,283.52
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'22822RAZ3	CROWN CASTLE TOWERS LLC	FIXED INCOME	CORPORATE BONDS	'30	1,750,000.00	1,863,523.90	171,947.57	318,046.41
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'35906AAK4	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	450,000.00	445,500.00	41,106.34	76,033.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31418XGC6	FNMA POOL AD9194	FIXED INCOME	FNMA	'03	712,787.32	777,748.37	71,762.93	132,737.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'577081AU6	MATTEL INC	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,420,009.50	131,024.44	242,352.09
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'02109TAC6	ALROSA FINANCE SA	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,410,525.00	130,149.31	240,733.38
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912810QL5	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	7,100,000.00	8,619,840.20	795,353.68	1,471,142.49
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828PC8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	19,400,000.00	20,051,723.60	1,850,174.91	3,422,214.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'675757AA6	ODEBRECHT DRILL VIII/IX	FIXED INCOME	CORPORATE BONDS	'30	1,275,000.00	570,562.50	52,645.87	97,377.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'247361ZH4	DELTA AIR LINES 2010 2A	FIXED INCOME	CORPORATE BONDS	'30	-	-	-	-
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'97381WAN4	WINDSTREAM SERVICES LLC	FIXED INCOME	CORPORATE BONDS	'30	210,000.00	215,880.00	19,919.27	36,844.10
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'037411AY1	APACHE CORP	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	533,165.50	49,195.24	90,995.01
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'18538TAG4	CLEARWIRE COMM/FINANCE	FIXED INCOME	CONVERTIBLE BONDS	'32	550,000.00	573,375.00	52,905.38	97,857.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828PP9	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,419,960.00	4,636,825.34	427,840.42	791,363.95
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'61747WAF6	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS	'30	1,410,000.00	1,564,502.16	144,356.80	267,012.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29246DAA2	EMPRESAS ICA SOCIEDAD	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	253,500.00	23,390.48	43,264.68
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31417WJ77	FNMA POOL AC9285	FIXED INCOME	FNMA	'03	1,728,315.07	1,883,721.05	173,811.16	321,493.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31410LCN0	FNMA POOL 890277	FIXED INCOME	FNMA	'03	548,278.71	621,519.83	57,347.71	106,074.38
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'P98088AA8	VOTORANTIM CIMENTOS SA	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	465,250.00	42,928.67	79,403.91
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'92911QAA5	VOTORANTIM CIMENTOS SA	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	465,250.00	42,928.67	79,403.91
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138A5GL0	FNMA POOL AH3802	FIXED INCOME	FNMA	'03	2,458,726.91	2,696,967.32	248,849.49	460,289.65
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'156700AR7	CENTURYLINK INC	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	263,125.00	24,278.57	40,907.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'G7306EAA6	QGOG ATLANTIC/ALASKAN RI	FIXED INCOME	CORPORATE BONDS	'30	227,150.00	215,792.50	19,911.20	36,829.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912810QS0	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	9,900,000.00	11,150,261.10	1,028,835.91	1,903,007.77
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EHBB7	FNMA POOL AL0933	FIXED INCOME	FNMA	'03	1,494,742.35	1,635,556.27	150,912.97	279,139.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'P56226AC0	INSTIT COSTA DE ELECTRIC	FIXED INCOME	CORPORATE BONDS	'30	1,210,000.00	1,260,215.00	116,280.19	215,080.07
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'031162BM1	AMGEN INC	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,465,543.80	135,225.90	250,123.40
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828RR3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,100,000.00	4,111,369.30	379,356.53	701,684.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'893830AA22	TRANSOCEAN INC	FIXED INCOME	CORPORATE BONDS	'30	3,320,000.00	2,923,150.00	269,719.40	498,892.10
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EHE24	FNMA POOL AL1052	FIXED INCOME	FNMA	'03	1,047,007.04	1,148,505.55	105,972.74	196,014.69
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'44841CAB0	HUTCH WHAMPOA INT 11 LTD	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,140,422.00	197,496.99	365,304.42
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'45824TAG0	INTELSAT JACKSON HLDG	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	305,000.00	28,142.39	52,054.15
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828SF8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	9,900,000.00	9,915,463.80	914,901.02	1,692,265.72

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828SM3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	11,200,000.00	11,213,865.60	1,034,704.71	1,913,863.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'681919A29	OMNICO GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,910,000.00	1,961,591.01	180,996.23	334,783.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'705011AA2	PEARSON FUNDING FOUR PLC	FIXED INCOME	CORPORATE BONDS	'30	2,250,000.00	2,200,864.50	203,074.03	375,620.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'G6710EAL4	ODEBRECHT FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	728,125.00	67,184.18	124,268.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'89378TAC7	TRANSNET SOC LTD	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	1,907,188.00	175,976.46	325,498.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'78468VAA0	NEOVIA LOGISTICS SERVICE	FIXED INCOME	CORPORATE BONDS	'30	1,280,000.00	1,110,400.00	102,456.74	189,511.24
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'494550BN5	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	855,000.00	817,139.75	75,397.58	139,460.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'12624LAA2	COSL FINANCE BVI LTD	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	774,885.60	71,498.79	132,249.22
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'69342NAA9	PKO BNK POLSKI (PKO FIN)	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,652,537.60	152,479.84	282,037.51
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'83238PAD6	SMITHS GROUP PLC	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	397,208.00	36,650.43	67,791.23
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'89346DAF4	TRANSALTA CORP	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,670,668.20	154,152.75	285,131.85
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'64110DAD6	NETAPP INC	FIXED INCOME	CORPORATE BONDS	'30	1,260,000.00	1,247,965.74	115,149.95	212,989.50
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'052769AB2	AUTODESK INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,002,169.00	92,470.25	171,039.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'052769AA4	AUTODESK INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,001,720.00	92,428.82	170,962.90
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'98977BAB4	ZOOMLION HK SPV CO LTD	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	478,750.00	44,174.32	81,707.95
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'01551UAB0	ALGECO SCOTSMAN GLOB FIN	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	710,000.00	65,511.78	121,175.24
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'031652BG4	AMKOR TECHNOLOGY INC	FIXED INCOME	CORPORATE BONDS	'30	550,000.00	573,375.00	52,905.38	97,857.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'845467AH2	SOUTHWESTERN ENERGY CO	FIXED INCOME	CORPORATE BONDS	'30	790,000.00	746,392.00	68,869.68	127,386.23
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'22234XAF6	COUNTRY GARDEN HLDG CO	FIXED INCOME	CORPORATE BONDS	'30	2,600,000.00	2,729,321.40	251,834.81	465,811.50
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'379390AF4	GLOBAL A+T ELECTRONICS	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,140,000.00	105,187.94	194,563.05
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'30161MAL7	EXELON GENERATION CO LLC	FIXED INCOME	CORPORATE BONDS	'30	776,295.00	776,295.00	71,628.83	132,489.76
12/31/2016	J2H	WAMCO	'31416BMV7	FNMA POOL 995072	FIXED INCOME	FNMA	'03	145,285.04	163,098.15	15,049.09	27,835.85
12/31/2016	J2H	WAMCO	'822582AD4	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	386,875.20	35,697.02	66,027.74
12/31/2016	J2H	WAMCO	'01F040610	FNMA TBA 30 YR 4	FIXED INCOME	FNMA	'03	8,600,000.00	9,041,253.96	834,237.57	1,543,064.90
12/31/2016	J2H	WAMCO	'36962G487	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS	'30	2,042,000.00	2,879,101.56	265,655.04	491,374.38
12/31/2016	J2H	WAMCO	'20825CAQ7	CONOCOPHILLIPS	FIXED INCOME	CORPORATE BONDS	'30	50,000.00	63,295.70	5,840.30	10,802.64
12/31/2016	J2H	WAMCO	'31397KL90	FREDDIE MAC	FIXED INCOME	CMO	'08	1,333,160.57	207,443.92	19,140.88	35,404.32
12/31/2016	J2H	WAMCO	'94973VAR8	ANTHEM INC	FIXED INCOME	CORPORATE BONDS	'30	240,000.00	263,048.16	24,271.48	44,894.26
12/31/2016	J2H	WAMCO	'02209SAJ2	ALTRIA GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	590,000.00	696,183.48	64,236.93	118,817.18
12/31/2016	J2H	WAMCO	'655044AD7	NOBLE ENERGY INC	FIXED INCOME	CORPORATE BONDS	'30	770,000.00	864,944.85	79,808.56	147,619.57
12/31/2016	J2H	WAMCO	'097023AW5	BOEING CO	FIXED INCOME	CORPORATE BONDS	'30	1,180,000.00	1,288,584.78	118,897.87	219,921.92
12/31/2016	J2H	WAMCO	'055451AH1	BHP BILLITON FIN USA LTD	FIXED INCOME	CORPORATE BONDS	'30	1,140,000.00	1,251,405.36	115,467.32	213,576.53
12/31/2016	J2H	WAMCO	'88732JAS7	TIME WARNER CABLE LLC	FIXED INCOME	CORPORATE BONDS	'30	1,340,000.00	1,505,758.00	138,936.47	256,986.73
12/31/2016	J2H	WAMCO	'20825CAU8	CONOCOPHILLIPS	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	99,390.42	9,170.77	16,962.90
12/31/2016	J2H	WAMCO	'74153QAQ7	PRIDE INTERNATIONAL LLC	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	223,000.00	20,576.24	38,059.26
12/31/2016	J2H	WAMCO	'20030NAY7	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	210,000.00	273,959.07	25,278.24	46,756.42
12/31/2016	J2H	WAMCO	'87938WAH6	TELEFONICA EMISIONES SAU	FIXED INCOME	CORPORATE BONDS	'30	180,000.00	195,090.84	18,001.05	33,296.03
12/31/2016	J2H	WAMCO	'88732JAU2	TIME WARNER CABLE LLC	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	290,645.25	26,817.87	49,604.23
12/31/2016	J2H	WAMCO	'126650BP4	CVS PASS THROUGH TRUST	FIXED INCOME	CORPORATE BONDS	'30	628,334.99	704,424.47	64,997.33	120,223.66
12/31/2016	J2H	WAMCO	'172967EW7	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	40,000.00	59,437.36	5,484.29	10,144.14
12/31/2016	J2H	WAMCO	'31418MG30	FNMA POOL AD0217	FIXED INCOME	FNMA	'03	12,991.10	14,944.66	1,378.95	2,550.60
12/31/2016	J2H	WAMCO	'880591EH1	TENN VALLEY AUTHORITY	FIXED INCOME	GOVERNMENT ISSUES	'10	290,000.00	364,238.26	33,608.31	62,164.31
12/31/2016	J2H	WAMCO	'73755LAH0	POTASH CORP SASKATCHEWAN	FIXED INCOME	CORPORATE BONDS	'30	590,000.00	627,254.37	57,876.84	107,053.09
12/31/2016	J2H	WAMCO	'105756BR0	FED REPUBLIC OF BRAZIL	FIXED INCOME	GOVERNMENT ISSUES	'10	1,190,000.00	1,058,743.00	97,690.34	180,694.98
12/31/2016	J2H	WAMCO	'71645WAP6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	318,000.00	321,975.00	29,708.67	54,951.26
12/31/2016	J2H	WAMCO	'29379VAL7	ENTERPRISE PRODUCTS OPER	FIXED INCOME	CORPORATE BONDS	'30	1,630,000.00	1,728,417.77	159,481.31	294,987.93
12/31/2016	J2G	DODGE & COX	'3138WAAK3	FNMA POOL AS0909	FIXED INCOME	FNMA	'03	1,378,256.05	1,482,381.27	136,779.50	252,997.04
12/31/2016	J2G	DODGE & COX	'172967HV6	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	3,531,000.00	3,558,354.66	328,329.81	607,302.06
12/31/2016	J2G	DODGE & COX	'06051GFH7	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	4,336,000.00	4,417,100.54	407,566.39	753,863.66
12/31/2016	J2G	DODGE & COX	'06738EAC9	BARCLAYS PLC	FIXED INCOME	CORPORATE BONDS	'30	5,325,000.00	5,281,771.65	487,349.70	901,436.51
12/31/2016	J2G	DODGE & COX	'05579T5G7	BNP PARIBAS	FIXED INCOME	CORPORATE BONDS	'30	5,275,000.00	5,288,029.25	487,927.09	902,504.49
12/31/2016	J2G	DODGE & COX	'06051GFL8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,530,265.00	233,467.85	431,838.67
12/31/2016	J2G	DODGE & COX	'71654QBR2	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	8,750,000.00	7,962,500.00	734,700.82	1,358,954.67
12/31/2016	J2G	DODGE & COX	'53944YAA1	LLOYDS BANKING GROUP PLC	FIXED INCOME	CORPORATE BONDS	'30	1,775,000.00	1,806,326.98	166,670.00	308,284.64
12/31/2016	J2G	DODGE & COX	'3138EMWF4	FNMA POOL AL5145	FIXED INCOME	FNMA	'03	4,168,348.28	4,405,573.86	406,502.82	751,896.41
12/31/2016	J2G	DODGE & COX	'3138ENTP4	FNMA POOL AL5957	FIXED INCOME	FNMA	'03	4,842,111.87	5,112,838.27	471,762.19	872,604.76
12/31/2016	J2G	DODGE & COX	'49456BAF8	KINDER MORGAN INC/DELAWA	FIXED INCOME	CORPORATE BONDS	'30	8,640,000.00	8,895,458.88	820,785.05	1,518,182.15
12/31/2016	J2G	DODGE & COX	'49456BAH4	KINDER MORGAN INC/DELAWA	FIXED INCOME	CORPORATE BONDS	'30	12,375,000.00	13,015,690.88	1,200,959.34	2,221,379.45
12/31/2016	J2G	DODGE & COX	'46625HJ24	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,020,656.00	94,176.05	174,194.69
12/31/2016	J2G	DODGE & COX	'3138ENZB8	FNMA POOL AL6137	FIXED INCOME	FNMA	'03	1,005,774.68	1,079,513.73	99,606.86	184,239.90
12/31/2016	J2G	DODGE & COX	'14040HBG9	CAPITAL ONE FINANCIAL CO	FIXED INCOME	CORPORATE BONDS	'30	3,625,000.00	3,513,476.88	324,188.93	599,642.80
12/31/2016	J2G	DODGE & COX	'151290BS1	CEMEX SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	3,800,000.00	3,885,500.00	358,515.55	663,135.74
12/31/2016	J2G	DODGE & COX	'00507UAS0	ALLERGAN FUNDING SCS	FIXED INCOME	CORPORATE BONDS	'30	2,150,000.00	2,152,532.70	198,614.45	367,371.35
12/31/2016	J2G	DODGE & COX	'161571GT5	CHASE ISSUANCE TRUST	FIXED INCOME	CREDIT CARD RCVEABLE	'05	2,675,000.00	2,682,616.80	247,525.37	457,840.46
12/31/2016	J2G	DODGE & COX	'912828J68	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	3,630,000.00	3,631,702.47	335,097.62	619,820.29
12/31/2016	J2G	DODGE & COX	'90131HBG9	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,314,112.80	121,253.34	224,278.77
12/31/2016	J2G	DODGE & COX	'90131HBQ7	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS	'30	3,286,000.00	3,886,575.65	358,614.80	663,319.32
12/31/2016	J2G	DODGE & COX	'00206RCQ3	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	4,885,000.00	4,628,141.82	427,039.19	789,881.94
12/31/2016	J2G	DODGE & COX	'12626PAM5	CRH AMERICA INC	FIXED INCOME	CORPORATE BONDS	'30	4,589,000.00	4,672,694.18	431,150.05	797,485.66
12/31/2016	J2G	DODGE & COX	'05581JAA2	BSNF RAILWAY CO 2015 1 P	FIXED INCOME	CORPORATE BONDS	'30	4,434,829.32	4,421,773.18	407,997.54	754,661.14
12/31/2016	J2G	DODGE & COX	'62856RAC9	MYRIAD INTL HOLDINGS BV	FIXED INCOME	CORPORATE BONDS	'30	8,250,000.00	8,309,895.00	766,755.00	1,418,244.35

12/31/2016	JJ2G	DODGE & COX	'94974BGL8	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	4,875,000.00	5,014,298.25	462,669.89	855,787.00
12/31/2016	JJ2G	DODGE & COX	'453140AF2	IMPERIAL BRANDS FIN PLC	FIXED INCOME	CORPORATE BONDS	'30	9,175,000.00	9,470,673.55	873,860.17	1,616,353.66
12/31/2016	JJ2G	DODGE & COX	'453140AE5	IMPERIAL BRANDS FIN PLC	FIXED INCOME	CORPORATE BONDS	'30	1,775,000.00	1,822,163.53	168,131.24	310,987.46
12/31/2016	JJ2G	DODGE & COX	'3138EP5H3	FNMA POOL AL7147	FIXED INCOME	FNMA	'03	1,583,284.22	1,705,629.23	157,378.61	291,098.63
12/31/2016	JJ2G	DODGE & COX	'92343VCV4	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	9,073,000.00	8,684,004.20	801,274.10	1,482,093.32
12/31/2016	JJ2G	DODGE & COX	'92343VCX0	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	4,900,000.00	4,698,668.80	433,546.73	801,918.73
12/31/2016	JJ2G	DODGE & COX	'21987BAV0	CODELCO INC	FIXED INCOME	CORPORATE BONDS	'30	1,950,000.00	1,979,538.60	182,652.26	337,846.56
12/31/2016	JJ2G	DODGE & COX	'05581KAA9	BNP PARIBAS	FIXED INCOME	CORPORATE BONDS	'30	9,700,000.00	9,644,234.70	889,874.68	1,645,975.23
12/31/2016	JJ2G	DODGE & COX	'055451AX6	BHP BILLITON FIN USA LTD	FIXED INCOME	CORPORATE BONDS	'30	5,475,000.00	6,145,687.50	567,063.31	1,048,880.47
12/31/2016	JJ2G	DODGE & COX	'14040HBJ3	CAPITAL ONE FINANCIAL CO	FIXED INCOME	CORPORATE BONDS	'30	2,910,000.00	2,919,678.66	269,399.10	498,299.65
12/31/2016	JJ2G	DODGE & COX	'31300MSJ8	FED HM LN PC POOL 849849	FIXED INCOME	FHLMC	'04	17,650,541.74	17,988,839.26	1,659,832.33	3,070,143.43
12/31/2016	JJ2G	DODGE & COX	'912828N55	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	20,000,000.00	20,015,620.00	1,846,843.63	3,416,052.78
12/31/2016	JJ2G	DODGE & COX	'71656LBK6	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	6,225,000.00	6,567,375.00	605,972.47	1,120,849.60
12/31/2016	JJ2G	DODGE & COX	'00206RCU4	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	4,550,000.00	4,879,852.25	450,264.55	832,841.19
12/31/2016	JJ2G	DODGE & COX	'404280AW9	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	2,325,000.00	2,410,715.78	222,437.03	411,435.29
12/31/2016	JJ2G	DODGE & COX	'25746UBT5	DOMINION ENERGY INC	FIXED INCOME	CORPORATE BONDS	'30	2,075,000.00	2,161,461.10	199,438.27	368,895.15
12/31/2016	JJ2H	WAMCO	'94973VAW7	ANTHEM INC	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	155,089.35	14,310.11	26,469.00
12/31/2016	JJ2G	DODGE & COX	'912828P95	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	7,100,000.00	7,062,284.80	651,637.86	1,205,315.53
12/31/2016	JJ2G	DODGE & COX	'71654QBX9	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	3,325,000.00	2,759,750.00	254,642.46	471,004.73
12/31/2016	JJ2H	WAMCO	'00206RAZ5	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	60,000.00	61,946.76	5,715.83	10,572.41
12/31/2016	JJ2G	DODGE & COX	'53944YAB9	LLYODS BANKING GROUP PLC	FIXED INCOME	CORPORATE BONDS	'30	1,850,000.00	1,873,850.20	172,900.38	319,808.79
12/31/2016	JJ2H	WAMCO	'674599CC7	OCCIDENTAL PETROLEUM COR	FIXED INCOME	CORPORATE BONDS	'30	340,000.00	347,514.68	32,065.22	59,310.10
12/31/2016	JJ2G	DODGE & COX	'71654QB3	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	3,150,000.00	2,896,110.00	267,224.41	494,277.20
12/31/2016	JJ2H	WAMCO	'912828RE2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	2,300,000.00	2,314,375.00	213,547.66	394,992.87
12/31/2016	JJ2H	WAMCO	'3138EGGZ1	FNMA POOL AL0215	FIXED INCOME	FNMA	'03	1,331,930.67	1,438,362.40	132,717.87	245,484.37
12/31/2016	JJ2G	DODGE & COX	'31335ARM2	FED HM LN PC POOL G60492	FIXED INCOME	FHLMC	'04	4,208,312.64	4,517,609.06	416,840.32	771,017.38
12/31/2016	JJ2H	WAMCO	'3138AFV31	FNMA POOL AI2433	FIXED INCOME	FNMA	'03	336,209.35	372,555.65	34,375.75	63,583.83
12/31/2016	JJ2H	WAMCO	'3138AFWD8	FNMA POOL AI2443	FIXED INCOME	FNMA	'03	161,220.66	177,280.09	16,357.65	30,256.28
12/31/2016	JJ2H	WAMCO	'3138EGQ64	FNMA POOL AL0476	FIXED INCOME	FNMA	'03	925,186.08	1,023,615.01	94,449.08	174,699.70
12/31/2016	JJ2G	DODGE & COX	'3138ETKX3	FNMA POOL AL8409	FIXED INCOME	FNMA	'03	27,314,995.25	29,552,992.57	2,726,858.13	5,043,789.92
12/31/2016	JJ2H	WAMCO	'3138AFWY2	FNMA POOL AI2462	FIXED INCOME	FNMA	'03	226,341.66	250,746.13	23,136.38	42,794.68
12/31/2016	JJ2G	DODGE & COX	'31347AJ70	FED HM LN PC POOL 840286	FIXED INCOME	FHLMC	'04	5,290,209.57	5,391,100.27	497,437.46	920,095.56
12/31/2016	JJ2H	WAMCO	'31416WLJ9	FNMA POOL AB1228	FIXED INCOME	FNMA	'03	23,845.94	26,378.41	2,433.94	4,501.99
12/31/2016	JJ2H	WAMCO	'3138AFC65	FNMA POOL AI1892	FIXED INCOME	FNMA	'03	1,058,780.65	1,166,397.32	107,623.62	199,068.27
12/31/2016	JJ2G	DODGE & COX	'3138ETMX1	FNMA POOL AL8473	FIXED INCOME	FNMA	'03	11,955,569.37	12,192,315.35	1,124,986.38	2,080,854.49
12/31/2016	JJ2H	WAMCO	'3138AGBF4	FNMA POOL AI2737	FIXED INCOME	FNMA	'03	29,546.79	32,204.12	2,971.48	5,496.26
12/31/2016	JJ2H	WAMCO	'3138AHWX0	FNMA POOL AI4261	FIXED INCOME	FNMA	'03	211,059.77	233,828.46	21,575.38	39,907.35
12/31/2016	JJ2G	DODGE & COX	'25272KAG8	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	6,750,000.00	7,159,988.25	660,652.96	1,221,990.51
12/31/2016	JJ2H	WAMCO	'3138ADR98	FNMA POOL AI0511	FIXED INCOME	FNMA	'03	104,855.91	116,172.07	10,719.21	19,827.01
12/31/2016	JJ2H	WAMCO	'31418UGU2	FNMA POOL AD6510	FIXED INCOME	FNMA	'03	17,562.55	19,219.51	1,773.39	3,280.18
12/31/2016	JJ2G	DODGE & COX	'25272KAD5	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	5,025,000.00	5,199,593.63	479,767.12	887,411.24
12/31/2016	JJ2H	WAMCO	'06849RAF9	BARRICK NA FINANCE LLC	FIXED INCOME	CORPORATE BONDS	'30	154,000.00	161,831.67	14,932.23	27,619.71
12/31/2016	JJ2H	WAMCO	'06849RAG7	BARRICK NA FINANCE LLC	FIXED INCOME	CORPORATE BONDS	'30	360,000.00	367,420.32	33,901.92	62,707.39
12/31/2016	JJ2G	DODGE & COX	'3138ETWF9	FNMA POOL AL8745	FIXED INCOME	FNMA	'03	23,520,420.44	25,335,476.70	2,337,707.44	4,323,989.24
12/31/2016	JJ2H	WAMCO	'767201AQ9	RIO TINTO FIN USA LTD	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	105,017.70	9,690.00	17,923.30
12/31/2016	JJ2H	WAMCO	'46636VAC0	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	33,842.19	36,296.70	3,349.10	6,194.73
12/31/2016	JJ2H	WAMCO	'46636VAM8	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	1,048,000.00	1,152,137.87	106,307.90	196,634.62
12/31/2016	JJ2G	DODGE & COX	'912828S43	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	12,240,000.00	12,062,140.56	1,112,975.14	2,058,637.64
12/31/2016	JJ2H	WAMCO	'3128M8W67	FED HM LN PC POOL G06669	FIXED INCOME	FHLMC	'04	101,708.60	115,868.26	10,691.18	19,775.16
12/31/2016	JJ2H	WAMCO	'40429CGD8	HSBC FINANCE CORP	FIXED INCOME	CORPORATE BONDS	'30	1,210,000.00	1,360,089.61	125,495.63	232,125.60
12/31/2016	JJ2G	DODGE & COX	'3138ETYM2	FNMA POOL AL8815	FIXED INCOME	FNMA	'03	5,786,001.17	5,919,071.27	546,153.41	1,010,204.02
12/31/2016	JJ2H	WAMCO	'31418AAP3	FNMA POOL MA0913	FIXED INCOME	FNMA	'03	194,588.97	209,612.37	19,340.96	35,774.41
12/31/2016	JJ2H	WAMCO	'3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO	'08	1,289,252.32	78,791.88	7,270.14	13,447.36
12/31/2016	JJ2H	WAMCO	'05565QBU1	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS	'30	20,000.00	20,877.40	1,926.36	3,563.13
12/31/2016	JJ2H	WAMCO	'38377YTW0	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	573,223.38	50,508.78	4,660.45	8,620.30
12/31/2016	JJ2H	WAMCO	'91324PBT8	UNITEDHEALTH GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	80,000.00	83,018.08	7,660.09	14,168.64
12/31/2016	JJ2H	WAMCO	'718172AL3	PHILIP MORRIS INTL INC	FIXED INCOME	CORPORATE BONDS	'30	690,000.00	699,518.28	64,520.28	119,341.27
12/31/2016	JJ2H	WAMCO	'055451AL2	BHP BILLITON FIN USA LTD	FIXED INCOME	CORPORATE BONDS	'30	340,000.00	350,295.20	32,321.78	59,784.65
12/31/2016	JJ2H	WAMCO	'31418ABH0	FNMA POOL MA0939	FIXED INCOME	FNMA	'03	223,799.19	240,982.02	22,235.44	41,128.24
12/31/2016	JJ2G	DODGE & COX	'3138ETZE9	FNMA POOL AL8840	FIXED INCOME	FNMA	'03	26,092,982.75	28,080,193.27	2,590,962.76	4,792,428.22
12/31/2016	JJ2H	WAMCO	'655044AF2	NOBLE ENERGY INC	FIXED INCOME	CORPORATE BONDS	'30	190,000.00	197,730.53	18,244.62	33,746.54
12/31/2016	JJ2H	WAMCO	'278865AL4	ECOLAB INC	FIXED INCOME	CORPORATE BONDS	'30	180,000.00	194,518.44	17,948.24	33,198.33
12/31/2016	JJ2H	WAMCO	'31418ACE6	FNMA POOL MA0968	FIXED INCOME	FNMA	'03	42,760.50	46,127.98	4,256.23	7,872.63
12/31/2016	JJ2G	DODGE & COX	'912828S68	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	15,000,000.00	14,919,720.00	1,376,644.33	2,546,338.86
12/31/2016	JJ2H	WAMCO	'459745GK5	INTL LEASE FINANCE CORP	FIXED INCOME	CORPORATE BONDS	'30	460,000.00	552,575.00	50,986.16	94,307.61
12/31/2016	JJ2H	WAMCO	'36202F2A3	GNMA II POOL 005269	FIXED INCOME	GNMA II	'02	113,543.71	129,856.79	11,981.90	22,162.57
12/31/2016	JJ2G	DODGE & COX	'31347AMAA9	FED HM LN PC POOL 840353	FIXED INCOME	FHLMC	'04	7,026,615.59	7,131,253.14	658,001.57	1,217,086.31
12/31/2016	JJ2H	WAMCO	'01F030611	FNMA TBA 30 YR 3	FIXED INCOME	FNMA	'03	20,000,000.00	19,868,276.00	1,833,248.18	3,390,905.67
12/31/2016	JJ2H	WAMCO	'21686CAD2	RABOBANK NEDERLAND UTREC	FIXED INCOME	CORPORATE BONDS	'30	1,490,000.00	1,491,358.88	137,607.86	254,529.24
12/31/2016	JJ2H	WAMCO	'31419AZV6	FNMA POOL AE0758	FIXED INCOME	FNMA	'03	357,850.49	412,091.41	38,023.72	70,331.37
12/31/2016	JJ2G	DODGE & COX	'9128282C3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	14,700,000.00	14,609,271.60	1,347,999.22	2,493,354.83

12/31/2016	J2H	WAMCO	'00206RBD3	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	495,119.50	45,684.73	84,501.72
12/31/2016	J2H	WAMCO	'912810QV3	TSV INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	2,396,217.60	2,268,551.92	209,319.55	387,172.27
12/31/2016	J2G	DODGE & COX	'3138ERAM2	FNMA POOL AL9011	FIXED INCOME	FNMA	'03	2,635,975.09	2,658,812.20	245,328.92	453,777.74
12/31/2016	J2H	WAMCO	'055451AQ1	BHP BILLITON FIN USA LTD	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	90,728.19	8,371.50	15,484.52
12/31/2016	J2H	WAMCO	'3136A35F4	FANNIE MAE	FIXED INCOME	CMO	'08	74,308.50	81,975.59	7,563.90	13,990.72
12/31/2016	J2H	WAMCO	'126192AG8	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	590,000.00	641,895.63	59,227.79	109,551.91
12/31/2016	J2H	WAMCO	'91086QB83	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES	'10	490,000.00	445,557.00	41,111.60	76,042.92
12/31/2016	J2H	WAMCO	'20605PAD3	CONCHO RESOURCES INC	FIXED INCOME	CORPORATE BONDS	'30	50,000.00	51,812.50	4,780.75	8,842.81
12/31/2016	J2G	DODGE & COX	'3138ERB90	FNMA POOL AL9063	FIXED INCOME	FNMA	'03	19,502,321.24	20,439,347.32	1,885,941.00	3,488,370.04
12/31/2016	J2H	WAMCO	'3138EHT36	FNMA POOL AL1469	FIXED INCOME	FNMA	'03	371,784.98	438,476.60	40,458.29	74,834.51
12/31/2016	J2H	WAMCO	'718172AP4	PHILIP MORRIS INTL INC	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	122,451.12	11,298.58	20,898.65
12/31/2016	J2H	WAMCO	'585055AX4	MEDTRONIC INC	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	91,953.36	8,484.55	15,693.62
12/31/2016	J2H	WAMCO	'06051GEQ8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	240,000.00	241,359.12	22,270.23	41,192.60
12/31/2016	J2G	DODGE & COX	'3138ERE44	FNMA POOL AL9128	FIXED INCOME	FNMA	'03	3,243,695.32	3,492,322.59	322,237.02	596,032.41
12/31/2016	J2H	WAMCO	'61747YDT9	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	120,903.84	11,155.81	20,634.58
12/31/2016	J2H	WAMCO	'ACIO1TMO4	RUSSIAN FEDERATION	FIXED INCOME	GOVERNMENT ISSUES	'10	200,000.00	208,000.00	19,192.18	35,499.22
12/31/2016	J2G	DODGE & COX	'90401CAA7	ULTRAPAR INTERNATIONAL SA	FIXED INCOME	CORPORATE BONDS	'30	4,300,000.00	4,213,570.00	388,786.60	719,127.24
12/31/2016	J2H	WAMCO	'037411AZ8	APACHE CORP	FIXED INCOME	CORPORATE BONDS	'30	247,000.00	250,880.12	23,148.74	42,817.55
12/31/2016	J2H	WAMCO	'24422ERR2	JOHN DEERE CAPITAL CORP	FIXED INCOME	CORPORATE BONDS	'30	30,000.00	30,322.89	2,797.90	5,175.19
12/31/2016	J2H	WAMCO	'46634SAJ4	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	600,000.00	626,297.04	57,788.50	106,889.71
12/31/2016	J2H	WAMCO	'60871RAC4	MOLSON COORS BREWING CO	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	92,643.39	8,548.22	15,811.39
12/31/2016	J2H	WAMCO	'05565QB20	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS	'30	110,000.00	112,324.63	10,364.21	19,170.37
12/31/2016	J2H	WAMCO	'377373AD7	GLAXOSMITHKLINE CAPITAL	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	655,221.45	60,457.36	111,826.22
12/31/2016	J2H	WAMCO	'94973VAX5	ANTHEM INC	FIXED INCOME	CORPORATE BONDS	'30	320,000.00	320,162.24	29,541.41	54,641.88
12/31/2016	J2H	WAMCO	'90269GAG6	UBS COMMERCIAL MORTGAGE TRUST	FIXED INCOME	CMO	'08	4,962,874.29	443,236.29	40,897.47	75,646.85
12/31/2016	J2H	WAMCO	'00037BAC6	ABB FINANCE USA INC	FIXED INCOME	CORPORATE BONDS	'30	80,000.00	83,932.40	7,744.45	14,324.69
12/31/2016	J2H	WAMCO	'25179MAP8	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	745,241.25	68,763.50	127,189.84
12/31/2016	J2H	WAMCO	'31412T2M8	FNMA POOL 934648	FIXED INCOME	FNMA	'03	68,224.34	78,378.11	7,231.96	13,376.74
12/31/2016	J2H	WAMCO	'31414RWR2	FNMA POOL 974156	FIXED INCOME	FNMA	'03	7,207.07	7,938.96	732.53	1,354.94
12/31/2016	J2G	DODGE & COX	'26884ABF9	ERP OPERATING LP	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,178,532.50	108,743.33	201,139.37
12/31/2016	J2H	WAMCO	'31412GQ38	FNMA POOL 924874	FIXED INCOME	FNMA	'03	14,492.02	15,859.43	1,463.35	2,706.72
12/31/2016	J2H	WAMCO	'31415QFG6	FNMA POOL 985867	FIXED INCOME	FNMA	'03	9,556.20	10,690.66	986.43	1,824.57
12/31/2016	J2G	DODGE & COX	'912828T59	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	35,000,000.00	34,626,756.50	3,195,014.93	5,909,725.89
12/31/2016	J2H	WAMCO	'31415WQA4	FNMA POOL 991549	FIXED INCOME	FNMA	'03	14,894.96	15,783.40	1,456.34	2,693.74
12/31/2016	J2H	WAMCO	'31415SNG3	FNMA POOL 987891	FIXED INCOME	FNMA	'03	3,046.66	3,145.79	290.26	536.89
12/31/2016	J2G	DODGE & COX	'912828T83	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	35,000,000.00	34,748,420.00	3,206,240.83	5,930,490.12
12/31/2016	J2H	WAMCO	'31412MBF4	FNMA POOL 928938	FIXED INCOME	FNMA	'03	17,343.38	20,030.05	1,848.18	3,418.52
12/31/2016	J2H	WAMCO	'913017BT5	UNITED TECHNOLOGIES CORP	FIXED INCOME	CORPORATE BONDS	'30	230,000.00	246,192.92	22,716.25	42,017.58
12/31/2016	J2H	WAMCO	'3128MDF99	FED HM LN PC POOL G14492	FIXED INCOME	FHLMC	'04	139,731.19	146,988.81	13,562.67	25,086.48
12/31/2016	J2G	DODGE & COX	'912828T67	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	9,585,000.00	9,294,459.48	857,600.88	1,586,279.32
12/31/2016	J2H	WAMCO	'20030NB02	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	510,457.00	47,099.93	87,119.36
12/31/2016	J2H	WAMCO	'3136FLFM3	FANNIEMAE STRIP	FIXED INCOME	CMO	'08	1,069,808.32	196,358.15	18,117.99	33,512.32
12/31/2016	J2H	WAMCO	'02364WBD6	AMERICA MOVIL SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	232,000.00	228,452.02	21,079.29	38,989.76
12/31/2016	J2G	DODGE & COX	'539439AM1	LLOYDS BANKING GROUP PLC	FIXED INCOME	CORPORATE BONDS	'30	5,762,000.00	5,789,853.51	534,230.47	988,150.51
12/31/2016	J2H	WAMCO	'03523TBP2	ANHEUSER BUSCH INBEV WOR	FIXED INCOME	CORPORATE BONDS	'30	350,000.00	344,472.10	31,784.48	58,790.83
12/31/2016	J2G	DODGE & COX	'3138ERNZ9	FNMA POOL AL9407	FIXED INCOME	FNMA	'03	1,543,863.44	1,668,207.00	153,925.66	284,711.80
12/31/2016	J2H	WAMCO	'151191AW3	CELULOSA ARAUCO CONSTITU	FIXED INCOME	CORPORATE BONDS	'30	450,000.00	468,153.90	43,196.62	79,899.52
12/31/2016	J2H	WAMCO	'31418AJX7	FNMA POOL MA1177	FIXED INCOME	FNMA	'03	72,143.28	74,406.24	6,865.47	12,698.86
12/31/2016	J2H	WAMCO	'02209SAN3	ALTRIA GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,001,225.00	92,383.15	170,878.42
12/31/2016	J2H	WAMCO	'718172AT6	PHILIP MORRIS INTL INC	FIXED INCOME	CORPORATE BONDS	'30	290,000.00	283,754.85	26,182.09	48,428.25
12/31/2016	J2H	WAMCO	'78412FAP9	SESI LLC	FIXED INCOME	CORPORATE BONDS	'30	60,000.00	61,050.00	5,633.09	10,419.36
12/31/2016	J2H	WAMCO	'459745GN9	INTL LEASE FINANCE CORP	FIXED INCOME	CORPORATE BONDS	'30	180,000.00	195,300.00	18,020.35	33,331.72
12/31/2016	J2H	WAMCO	'31418ALB2	FNMA POOL MA1221	FIXED INCOME	FNMA	'03	64,738.55	70,739.08	6,527.10	12,072.99
12/31/2016	J2H	WAMCO	'105756BU3	FED REPUBLIC OF BRAZIL	FIXED INCOME	GOVERNMENT ISSUES	'10	200,000.00	178,000.00	16,424.08	30,379.14
12/31/2016	J2G	DODGE & COX	'161175BA1	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS	'30	2,425,000.00	2,803,491.58	258,678.50	478,470.07
12/31/2016	J2H	WAMCO	'05567L7E1	BNP PARIBAS	FIXED INCOME	CORPORATE BONDS	'30	481,000.00	484,211.64	44,678.27	82,640.08
12/31/2016	J2H	WAMCO	'30290QAE8	FREMF MORTGAGE TRUST	FIXED INCOME	CMO	'08	12,202,420.72	102,080.57	9,418.99	17,422.02
12/31/2016	J2H	WAMCO	'89233P650	TOYOTA MOTOR CREDIT CORP	FIXED INCOME	CORPORATE BONDS	'30	1,020,000.00	1,019,865.36	94,103.10	174,059.75
12/31/2016	J2G	DODGE & COX	'161175AY0	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS	'30	3,100,000.00	3,267,183.00	301,463.36	557,607.99
12/31/2016	J2H	WAMCO	'31418AMB1	FNMA POOL MA1253	FIXED INCOME	FNMA	'03	500,877.17	531,212.59	49,015.05	90,661.71
12/31/2016	J2H	WAMCO	'12624PAE5	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	50,000.00	50,616.91	4,670.43	8,638.75
12/31/2016	J2H	WAMCO	'25470XAJ4	DISH DBS CORP	FIXED INCOME	CORPORATE BONDS	'30	110,000.00	115,775.00	10,682.57	19,759.24
12/31/2016	J2H	WAMCO	'24422ERY7	JOHN DEERE CAPITAL CORP	FIXED INCOME	CORPORATE BONDS	'30	160,000.00	158,164.16	14,593.83	26,993.77
12/31/2016	J2H	WAMCO	'3132H3K51	FED HM LN PC POOL U90316	FIXED INCOME	FHLMC	'04	279,902.46	296,565.63	27,364.15	50,614.66
12/31/2016	J2H	WAMCO	'3128M9G22	FED HM LN PC POOL G07117	FIXED INCOME	FHLMC	'04	26,802.40	30,660.83	2,829.08	5,232.86
12/31/2016	J2G	DODGE & COX	'94988J5G8	WELLS FARGO BANK NA	FIXED INCOME	CORPORATE BONDS	'30	7,550,000.00	7,545,319.00	696,207.48	1,287,754.66
12/31/2016	J2H	WAMCO	'11070TAB4	BRITISH COLUMBIA PROV OF	FIXED INCOME	GOVERNMENT ISSUES	'10	1,590,000.00	1,556,002.62	143,572.55	265,561.95
12/31/2016	J2G	DODGE & COX	'94988J5J2	WELLS FARGO BANK NA	FIXED INCOME	CORPORATE BONDS	'30	3,825,000.00	3,834,279.45	353,789.42	654,393.97
12/31/2016	J2G	DODGE & COX	'00206RDJ8	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	2,515,000.00	2,259,911.10	208,522.27	385,697.55
12/31/2016	J2H	WAMCO	'68389XAN5	ORACLE CORP	FIXED INCOME	CORPORATE BONDS	'30	960,000.00	960,227.52	88,600.31	163,881.40
12/31/2016	J2G	DODGE & COX	'31331FAX9	FEDEX CORP 1998 PASS TST	FIXED INCOME	CORPORATE BONDS	'30	658,603.45	727,756.81	67,150.21	124,205.78

12/31/2016	J2H	WAMCO	'172967GD7	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	370,000.00	375,087.50	34,609.37	64,015.94
12/31/2016	J2H	WAMCO	'14916RAD6	CATHOLIC HEALTH INITIATI	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	79,942.50	7,376.30	13,643.73
12/31/2016	J2G	DODGE & COX	'3139216A1	FANNIEMAE GRANTOR TRUST	FIXED INCOME	CMO	'08	950,621.15	1,081,677.01	99,806.47	184,609.11
12/31/2016	J2H	WAMCO	'3137AUUN7	FREDDIE MAC	FIXED INCOME	CMO	'08	1,484,602.45	198,119.31	18,280.49	33,812.89
12/31/2016	J2H	WAMCO	'912810QY7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	10,970,000.00	10,361,077.24	956,017.82	1,768,318.28
12/31/2016	J2G	DODGE & COX	'31294KH99	FED HM LN PC POOL E01156	FIXED INCOME	FHLMC	'04	1,823.44	1,484.75	1,374.34	2,542.08
12/31/2016	J2H	WAMCO	'92343VBG8	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	77,988.24	7,195.98	13,310.20
12/31/2016	J2H	WAMCO	'84265VAGO	SOUTHERN COPPER CORP	FIXED INCOME	CORPORATE BONDS	'30	1,370,000.00	1,255,166.60	115,814.37	214,218.46
12/31/2016	J2H	WAMCO	'02R030616	FHLMC TBA 30 YR 3	FIXED INCOME	FHLMC	'04	17,900,000.00	17,774,241.76	1,640,031.39	3,033,518.22
12/31/2016	J2G	DODGE & COX	'90783RAA2	UNP RR CO 2002 PASS TRST	FIXED INCOME	CORPORATE BONDS	'30	411,838.50	439,292.64	40,533.58	74,973.79
12/31/2016	J2G	DODGE & COX	'31392DH70	FANNIEMAE WHOLE LOAN	FIXED INCOME	CMO	'08	971,861.84	1,076,914.57	99,367.04	183,796.31
12/31/2016	J2G	DODGE & COX	'31392DF49	FANNIEMAE WHOLE LOAN	FIXED INCOME	CMO	'08	728,896.38	830,312.25	76,613.01	141,708.85
12/31/2016	J2G	DODGE & COX	'31385W3H0	FNMA POOL 555300	FIXED INCOME	FNMA	'03	5,547.52	5,583.31	515.17	952.90
12/31/2016	J2G	DODGE & COX	'31393NTB5	FHLMC STRUCTURED PASS THROUGH	FIXED INCOME	CMO	'08	2,512,035.30	2,756,265.17	254,320.91	470,409.97
12/31/2016	J2G	DODGE & COX	'3128JLEY1	FED HM LN PC POOL 1B1150	FIXED INCOME	FHLMC	'04	456,639.08	487,072.05	44,942.20	83,128.27
12/31/2016	J2G	DODGE & COX	'31393UAN3	FANNIEMAE WHOLE LOAN	FIXED INCOME	CMO	'08	405,430.75	509,528.87	47,014.29	86,960.96
12/31/2016	J2G	DODGE & COX	'31402CQ39	FNMA POOL 725074	FIXED INCOME	FNMA	'03	14,883.08	15,008.72	1,384.86	2,561.53
12/31/2016	J2G	DODGE & COX	'31283HY82	FED HM LN PC POOL G01635	FIXED INCOME	FHLMC	'04	219,864.88	253,343.69	23,376.05	43,238.00
12/31/2016	J2G	DODGE & COX	'31283KVA3	FED HM LN PC POOL G11509	FIXED INCOME	FHLMC	'04	12,609.76	12,683.61	1,170.32	2,164.70
12/31/2016	J2G	DODGE & COX	'83162CNN9	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	98,744.23	103,307.46	9,532.19	17,631.42
12/31/2016	J2G	DODGE & COX	'31402CUD2	FNMA POOL 725180	FIXED INCOME	FNMA	'03	45,329.12	47,588.28	4,390.98	8,121.86
12/31/2016	J2G	DODGE & COX	'31283KVH8	FED HM LN PC POOL G11516	FIXED INCOME	FHLMC	'04	6,669.88	6,717.13	619.79	1,146.41
12/31/2016	J2G	DODGE & COX	'31402CAR0	FNMA POOL 725432	FIXED INCOME	FNMA	'03	1,427.72	1,439.66	132.84	245.71
12/31/2016	J2G	DODGE & COX	'31402DAK6	FNMA POOL 725510	FIXED INCOME	FNMA	'03	2.60	2.61	0.24	0.45
12/31/2016	J2G	DODGE & COX	'31402DJK7	FNMA POOL 725766	FIXED INCOME	FNMA	'03	5,282.28	5,335.72	492.33	910.64
12/31/2016	J2G	DODGE & COX	'31394BZ72	FANNIEMAE WHOLE LOAN	FIXED INCOME	CMO	'08	150,739.85	172,594.45	15,925.31	29,456.58
12/31/2016	J2G	DODGE & COX	'31404NAH9	FNMA POOL 773208	FIXED INCOME	FNMA	'03	1,849,486.29	1,938,528.44	178,868.25	330,847.38
12/31/2016	J2G	DODGE & COX	'31283H6C4	FED HM LN PC POOL G01767	FIXED INCOME	FHLMC	'04	1,079,233.62	1,240,905.31	114,498.48	211,784.50
12/31/2016	J2G	DODGE & COX	'3128NC6H2	FED HM LN PC POOL 1G0872	FIXED INCOME	FHLMC	'04	1,004,223.89	1,060,411.98	97,844.34	180,979.82
12/31/2016	J2G	DODGE & COX	'31404NLA2	FNMA POOL 773521	FIXED INCOME	FNMA	'03	125,629.24	131,641.32	12,146.56	22,467.14
12/31/2016	J2G	DODGE & COX	'83162CQG1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	390,626.34	430,734.68	39,743.94	73,513.21
12/31/2016	J2G	DODGE & COX	'056335AA0	BAC CAPITAL TRUST XI	FIXED INCOME	CORPORATE BONDS	'30	6,275,000.00	6,942,358.80	640,572.27	1,184,847.84
12/31/2016	J2G	DODGE & COX	'05568DAA2	BNSF RAILWAY CO 2006 3 P	FIXED INCOME	CORPORATE BONDS	'30	397,584.68	427,552.82	39,450.35	72,970.16
12/31/2016	J2G	DODGE & COX	'125509BH1	CIGNA CORP	FIXED INCOME	CORPORATE BONDS	'30	675,000.00	782,696.93	72,219.54	133,582.37
12/31/2016	J2G	DODGE & COX	'312854CS4	FED HM LN PC POOL 1Q0092	FIXED INCOME	FHLMC	'04	484,474.20	514,504.51	47,473.39	87,810.15
12/31/2016	J2G	DODGE & COX	'3128NGEH4	FED HM LN PC POOL 1H1336	FIXED INCOME	FHLMC	'04	309,663.73	326,403.91	30,117.33	55,707.14
12/31/2016	J2G	DODGE & COX	'31410GHG1	FNMA POOL 888631	FIXED INCOME	FNMA	'03	380,166.61	408,227.21	37,667.17	69,671.87
12/31/2016	J2G	DODGE & COX	'31413QPD4	FNMA POOL 952320	FIXED INCOME	FNMA	'03	-	-	-	-
12/31/2016	J2G	DODGE & COX	'12641OLM9	CSX TRANSPORTATION INC	FIXED INCOME	CORPORATE BONDS	'30	672,153.09	774,656.44	71,477.64	132,210.11
12/31/2016	J2G	DODGE & COX	'3128MB5F0	FED HM LN PC POOL G13346	FIXED INCOME	FHLMC	'04	594,722.26	58,980.52	58,980.52	109,094.54
12/31/2016	J2G	DODGE & COX	'3128KVEL5	FED HM LN PC POOL A64639	FIXED INCOME	FHLMC	'04	324,359.54	378,199.48	34,896.51	64,547.06
12/31/2016	J2G	DODGE & COX	'31418MEC2	FNMA POOL AD0130	FIXED INCOME	FNMA	'03	146,913.30	166,212.81	15,336.48	28,367.43
12/31/2016	J2G	DODGE & COX	'31418MH47	FNMA POOL AD0250	FIXED INCOME	FNMA	'03	584,495.65	654,933.21	60,430.76	111,777.02
12/31/2016	J2G	DODGE & COX	'3128MCRJ6	FED HM LN PC POOL G13889	FIXED INCOME	FHLMC	'04	1,646,528.63	1,756,547.04	162,076.80	299,788.73
12/31/2016	J2G	DODGE & COX	'3128JRVH3	FED HM LN PC POOL 847912	FIXED INCOME	FHLMC	'04	1,225,012.43	1,306,527.50	120,553.45	222,984.19
12/31/2016	J2G	DODGE & COX	'3128PLXR8	FED HM LN PC POOL J08788	FIXED INCOME	FHLMC	'04	979,869.89	1,048,102.76	96,708.57	178,879.01
12/31/2016	J2G	DODGE & COX	'3128MDJG9	FED HM LN PC POOL G14563	FIXED INCOME	FHLMC	'04	2,199,045.94	2,358,247.43	217,595.77	402,480.55
12/31/2016	J2G	DODGE & COX	'3136A9XM5	FANNIE MAE	FIXED INCOME	CMO	'08	488,460.19	559,789.25	51,651.82	95,538.87
12/31/2016	J2G	DODGE & COX	'3128MDKE2	FED HM LN PC POOL G14593	FIXED INCOME	FHLMC	'04	2,244,425.70	2,359,245.45	217,687.86	402,650.88
12/31/2016	J2G	DODGE & COX	'3128MDM34	FED HM LN PC POOL G14678	FIXED INCOME	FHLMC	'04	1,031,497.67	1,085,348.40	100,145.23	185,235.70
12/31/2016	J2G	DODGE & COX	'3132HTKA3	FREDDIEMAC STRIP	FIXED INCOME	CMO	'08	3,821,869.83	3,811,883.02	351,722.90	650,571.58
12/31/2016	J2G	DODGE & COX	'3128M9RZ7	FED HM LN PC POOL G07404	FIXED INCOME	FHLMC	'04	3,163,483.77	3,587,511.03	331,020.07	612,278.16
12/31/2016	J2G	DODGE & COX	'3138ELTX1	FNMA POOL AL4165	FIXED INCOME	FNMA	'03	10,605,739.79	11,414,058.05	1,053,176.49	1,948,029.82
12/31/2016	J2G	DODGE & COX	'3138ANJ30	FNMA POOL AI8900	FIXED INCOME	FNMA	'03	1,675,310.92	1,804,373.20	166,489.73	307,951.19
12/31/2016	J2G	DODGE & COX	'3128M9U59	FED HM LN PC POOL G07504	FIXED INCOME	FHLMC	'04	4,355,705.20	4,690,175.49	432,763.05	800,469.18
12/31/2016	J2G	DODGE & COX	'3138EMGR6	FNMA POOL AL4707	FIXED INCOME	FNMA	'03	2,925,423.57	3,147,670.98	290,435.97	537,210.95
12/31/2016	J2G	DODGE & COX	'3138EMJY8	FNMA POOL AL4778	FIXED INCOME	FNMA	'03	2,607,393.14	2,765,152.45	255,140.94	471,926.76
12/31/2016	J2G	DODGE & COX	'31300MH71	FED HM LN PC POOL 849254	FIXED INCOME	FHLMC	'04	3,020,322.17	3,146,883.94	290,363.35	537,076.62
12/31/2016	J2G	DODGE & COX	'912828C32	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	29,815,000.00	29,831,875.29	2,752,590.67	5,091,386.65
12/31/2016	J2G	DODGE & COX	'3128M9X20	FED HM LN PC POOL G07596	FIXED INCOME	FHLMC	'04	1,632,125.57	1,774,118.16	163,698.09	302,787.59
12/31/2016	J2G	DODGE & COX	'31300MJX2	FED HM LN PC POOL 849278	FIXED INCOME	FHLMC	'04	1,530,427.68	1,569,725.10	144,838.72	267,903.96
12/31/2016	J2G	DODGE & COX	'31300MC76	FED HM LN PC POOL 849094	FIXED INCOME	FHLMC	'04	1,196,901.72	1,243,082.57	114,699.38	212,156.09
12/31/2016	J2G	DODGE & COX	'3138EM2P5	FNMA POOL AL5281	FIXED INCOME	FNMA	'03	2,520,974.49	2,595,915.65	239,525.44	443,043.23
12/31/2016	J2G	DODGE & COX	'31300MKZ5	FED HM LN PC POOL 849312	FIXED INCOME	FHLMC	'04	889,766.96	915,182.53	84,444.00	156,193.60
12/31/2016	J2G	DODGE & COX	'3128M92T8	FED HM LN PC POOL G07686	FIXED INCOME	FHLMC	'04	1,078,735.11	1,159,514.98	106,988.58	197,893.66
12/31/2016	J2G	DODGE & COX	'3128M9YH9	FED HM LN PC POOL G07612	FIXED INCOME	FHLMC	'04	1,175,265.68	1,262,447.96	116,486.22	215,461.17
12/31/2016	J2G	DODGE & COX	'25746UBY4	DOMINION ENERGY INC	FIXED INCOME	CORPORATE BONDS	'30	5,425,000.00	5,560,625.00	513,079.53	949,028.23
12/31/2016	J2G	DODGE & COX	'31418BIZ0	FNMA POOL MA2079	FIXED INCOME	FNMA	'03	4,644,023.63	4,935,143.86	455,366.31	842,277.78
12/31/2016	J2G	DODGE & COX	'3128MABL2	FED HM LN PC POOL G07843	FIXED INCOME	FHLMC	'04	2,622,460.39	2,823,413.03	260,516.65	481,870.06
12/31/2016	J2G	DODGE & COX	'912828H29	WI TREASURY SEC	FIXED INCOME	GOVERNMENT ISSUES	'10	16,000,000.00	16,000,000.00	1,476,321.90	2,730,709.54
12/31/2016	J2G	DODGE & COX	'34530RAA6	FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	3,590,000.00	3,597,069.07	331,901.99	613,909.43

12/31/2016	J2G	DODGE & COX	'3138Y5D37	FNMA POOL AX3721	FIXED INCOME	FNMA	'03	4,671,271.50	4,874,291.64	449,751.47	831,892.17
12/31/2016	J2G	DODGE & COX	'3138W4U25	FNMA POOL AR6900	FIXED INCOME	FNMA	'03	2,192,611.60	2,207,325.36	203,670.17	376,722.78
12/31/2016	J2G	DODGE & COX	'3132LPAR0	FED HM LN PC POOL K92816	FIXED INCOME	FHLMC	'04	1,808,141.94	1,923,647.58	177,495.19	328,307.67
12/31/2016	J2G	DODGE & COX	'31335AB83	FED HM LN PC POOL G60034	FIXED INCOME	FHLMC	'04	1,089,513.46	1,089,513.46	108,027.05	199,814.47
12/31/2016	J2G	DODGE & COX	'31418B556	FNMA POOL MA2339	FIXED INCOME	FNMA	'03	3,384,690.30	3,597,837.89	331,972.93	614,040.64
12/31/2016	J2G	DODGE & COX	'31326J5C0	FED HM LN PC POOL 2B4443	FIXED INCOME	FHLMC	'04	3,552,575.78	3,477,538.97	327,796.59	606,315.79
12/31/2016	J2G	DODGE & COX	'31335AE20	FED HM LN PC POOL G60153	FIXED INCOME	FHLMC	'04	2,398,329.95	2,575,318.57	237,624.95	439,527.94
12/31/2016	J2G	DODGE & COX	'3138EQAF9	FNMA POOL AL7205	FIXED INCOME	FNMA	'03	2,294,892.67	2,393,958.09	220,890.80	408,575.26
12/31/2016	J2G	DODGE & COX	'3138EPQE7	FNMA POOL AL6752	FIXED INCOME	FNMA	'03	2,239,877.22	2,341,853.45	216,083.10	399,682.60
12/31/2016	J2G	DODGE & COX	'3138Y7H96	FNMA POOL AX5655	FIXED INCOME	FNMA	'03	3,842,442.08	3,922,820.24	361,959.09	669,505.17
12/31/2016	J2G	DODGE & COX	'3140E9CG9	FNMA POOL BA4570	FIXED INCOME	FNMA	'03	3,031,462.26	3,102,520.37	286,269.92	529,505.12
12/31/2016	J2G	DODGE & COX	'3138EQF23	FNMA POOL AL7384	FIXED INCOME	FNMA	'03	2,762,910.40	2,985,700.36	275,490.93	509,567.53
12/31/2016	J2G	DODGE & COX	'3138ETNF9	FNMA POOL AL8489	FIXED INCOME	FNMA	'03	3,681,599.10	3,774,202.84	348,246.14	644,140.73
12/31/2016	J2G	DODGE & COX	'3138ERGL8	FNMA POOL AL9202	FIXED INCOME	FNMA	'03	5,510,555.35	5,611,212.31	517,747.22	957,661.94
12/31/2016	J2G	DODGE & COX	'3138ERVN7	FNMA POOL AL9620	FIXED INCOME	FNMA	'03	25,424,000.00	26,574,039.39	2,451,989.76	4,535,373.93
12/31/2016	J2G	DODGE & COX	'31368HLZ4	FNMA POOL 190344	FIXED INCOME	FNMA	'03	952,529.52	1,095,202.74	101,054.49	186,917.54
12/31/2016	J2G	DODGE & COX	'31300LT21	FED HM LN PC POOL 848669	FIXED INCOME	FHLMC	'04	406,406.22	421,706.15	38,910.88	71,972.31
12/31/2016	J2G	DODGE & COX	'3138EN356	FNMA POOL AL6208	FIXED INCOME	FNMA	'03	1,568,120.71	1,627,370.13	150,157.63	277,742.20
12/31/2016	J2G	DODGE & COX	'31347ANT7	FED HM LN PC POOL 840402	FIXED INCOME	FHLMC	'04	10,974,012.37	11,203,699.99	1,033,766.73	1,912,128.15
12/31/2016	J2G	DODGE & COX	'31403DA66	FNMA POOL 745329	FIXED INCOME	FNMA	'04	252,953.88	290,921.55	26,843.37	49,651.39
12/31/2016	J2G	DODGE & COX	'31414CNW4	FNMA POOL 962205	FIXED INCOME	FNMA	'03	506,006.62	526,982.18	48,624.71	89,399.70
12/31/2016	J2G	DODGE & COX	'3136A9SC3	FANNIE MAE	FIXED INCOME	CMO	'08	5,040,782.41	4,995,757.13	460,959.10	852,622.60
12/31/2016	J2G	DODGE & COX	'3132HTV60	FREDDIEMAC STRIP	FIXED INCOME	CMO	'08	4,729,655.63	4,745,936.19	437,908.09	809,985.83
12/31/2016	J2G	DODGE & COX	'3128M9X56	FED HM LN PC POOL G07600	FIXED INCOME	FHLMC	'04	888,575.54	956,990.11	88,301.59	163,328.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'007903BC0	ADVANCED MICRO DEVICES	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	778,125.00	71,797.69	132,802.08
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'032095AE1	AMPHENOL CORP	FIXED INCOME	CORPORATE BONDS	'30	1,850,000.00	1,878,623.20	173,340.79	320,623.39
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'404280AS8	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,180,500.00	108,924.87	201,475.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'225313AE5	CREDIT AGRICOLE SA	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	779,648.00	73,938.21	133,062.01
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'92936MAF4	WPP FINANCE 2010	FIXED INCOME	CORPORATE BONDS	'30	450,000.00	452,892.60	41,788.45	77,294.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'48126HAC4	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	505,937.50	46,682.91	86,348.02
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'87971KAK3	TEMBEC INDUSTRIES INC	FIXED INCOME	CORPORATE BONDS	'30	275,000.00	257,125.00	23,724.95	43,883.36
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'81663NAA5	SEMICONDUCTOR MANUFACTUR	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,231,878.00	113,665.53	210,243.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'ACIO9LPH5	SEVEN ENERGY FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	369,866.06	34,127.59	63,124.80	34,127.59
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'364725BE0	TEGNA INC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	529,075.00	48,817.81	90,296.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'78403DAG5	SBA TOWER TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	1,438,000.00	1,448,913.27	133,691.40	247,285.08
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'61761JVL0	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	657,742.80	60,690.01	112,256.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'92343VCQ5	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	740,239.50	68,301.99	126,336.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'92343VCN2	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	251,822.75	23,235.71	42,978.42
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'44841DA88	HUTCH WHAMPOA INT 14 LTD	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	399,636.40	36,874.50	68,205.68
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'985083AA2	YASAR HOLDING	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	403,608.00	37,240.96	68,883.51
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'482480AE0	KLA TENCOR CORP	FIXED INCOME	CORPORATE BONDS	'30	609,000.00	644,694.71	59,486.06	110,029.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'85771PAV4	STATOIL ASA	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,413,952.40	130,465.56	241,318.33
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'83006LAA1	SIXSIGMA NETWORKS MEXICO	FIXED INCOME	CORPORATE BONDS	'30	1,900,000.00	1,786,000.00	164,794.43	304,815.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828G38	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	650,000.00	646,013.55	59,607.75	110,254.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'14149YB83	CARDINAL HEALTH INC	FIXED INCOME	CORPORATE BONDS	'30	719,000.00	712,746.14	65,765.17	121,643.92
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'85207UAF2	SPRINT CORP	FIXED INCOME	CORPORATE BONDS	'30	791,000.00	844,392.50	77,912.20	144,111.92
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'277432AR1	EASTMAN CHEMICAL CO	FIXED INCOME	CORPORATE BONDS	'30	1,720,000.00	1,734,601.08	160,051.85	296,043.23
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'85207UAE5	SPRINT CORP	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	850,000.00	78,429.60	145,068.94
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'008916AN8	AGRIUM INC	FIXED INCOME	CORPORATE BONDS	'30	850,000.00	885,170.45	81,674.78	151,071.46
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'811065AC5	SCRIPPS NETWORKS INTERAC	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,219,480.80	112,521.64	208,127.99
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'521865AX3	LEAR CORP	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,892,250.00	174,598.13	322,949.07
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'896239AA8	TRIMBLE INC	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,519,011.00	140,159.33	259,248.61
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'286189AA3	ELEMENTIA SA	FIXED INCOME	CORPORATE BONDS	'30	2,200,000.00	2,139,500.00	197,411.92	365,147.07
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'482539AA1	KLX INC	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,236,000.00	114,045.87	210,947.31
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'714295AA0	PERRIGO FINANCE UNLIMITD	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	597,034.75	55,088.47	101,895.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828G61	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	13,700,000.00	13,728,359.00	1,266,717.31	2,343,010.05
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'591555AC1	METINVEST BV	FIXED INCOME	CORPORATE BONDS	'30	295,922.01	266,329.81	24,574.28	45,454.33
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'457153AG9	INGRAM MICRO INC	FIXED INCOME	CORPORATE BONDS	'30	2,350,000.00	2,211,319.45	204,038.71	377,404.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'ACIO8BRT6	MIRABELA NICKEL	FIXED INCOME	CORPORATE BONDS	'30	12,145.56	-	-	-
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'842400GF4	SOUTHERN CAL EDISON	FIXED INCOME	CORPORATE BONDS	'30	962,500.03	946,834.38	87,364.52	161,595.60
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'06051GFM6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,102,637.60	194,010.62	358,855.78
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'845467AL3	SOUTHWESTERN ENERGY CO	FIXED INCOME	CORPORATE BONDS	'30	210,000.00	214,725.00	19,812.70	36,646.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'50540ARAQ5	LABORATORY CORP OF AMER	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	298,686.30	27,559.82	50,976.60
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'629377BY7	NRG ENERGY INC	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	194,500.00	17,946.54	33,195.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'14074LAA3	CAR INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,040,831.00	96,037.60	177,637.95
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'02154CAD5	ALTICE FINANCING SA	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	411,000.00	37,923.02	70,145.10
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'12505FAB7	OUTFRONT MEDIA CAP LLC/C	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	155,625.00	14,359.54	26,560.42
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828J27	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	7,740,000.00	7,533,194.94	695,088.79	1,285,685.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912810RK6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,900,000.00	4,364,635.80	402,725.46	744,909.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'04021LAA8	PETSMART INC	FIXED INCOME	CORPORATE BONDS	'30	350,000.00	357,000.00	32,940.43	60,928.96
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'89236TCD5	TOYOTA MOTOR CREDIT CORP	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	291,999.60	26,942.84	49,835.38

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'042735BE9	ARROW ELECTRONICS INC	FIXED INCOME	CORPORATE BONDS	'30	570,000.00	555,362.40	51,243.35	94,783.34
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'233851BR4	DAIMLER FINANCE NA LLC	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	647,011.95	59,699.87	110,425.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'25380QA42	DIGICEL LIMITED	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,081,956.00	99,832.21	184,656.72
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'097751BM2	BOMBARDIER INC	FIXED INCOME	CORPORATE BONDS	'30	1,225,000.00	1,210,324.50	111,676.79	206,565.29
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00507UA50	ALLERGAN FUNDING SCS	FIXED INCOME	CORPORATE BONDS	'30	1,345,000.00	1,346,584.41	124,249.50	229,820.68
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'82967NAU2	SIRIUS XM RADIO INC	FIXED INCOME	CORPORATE BONDS	'30	850,000.00	845,750.00	78,037.45	144,343.60
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'512807AN8	LAM RESEARCH CORP	FIXED INCOME	CORPORATE BONDS	'30	1,650,000.00	1,651,798.50	152,411.64	281,911.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'74834LAX8	QUEST DIAGNOSTICS INC	FIXED INCOME	CORPORATE BONDS	'30	2,150,000.00	2,124,421.45	196,020.62	362,573.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'099724AJ5	BORGWARNER INC	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	638,902.55	58,951.61	109,041.08
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'225313AF2	CREDIT AGRICOLE SA	FIXED INCOME	CORPORATE BONDS	'30	1,900,000.00	1,863,311.00	171,927.93	318,010.07
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828J84	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	13,000,000.00	12,931,958.00	1,193,233.30	2,207,088.82
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'60856BAC8	MOLEX ELECTRONICS TECH	FIXED INCOME	CORPORATE BONDS	'30	2,300,000.00	2,262,514.60	208,762.49	386,141.89
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3620AJGT0	GNMA POOL 731110	FIXED INCOME	GNMA I	'01	1,442,515.38	1,536,471.66	141,770.42	262,228.61
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828K25	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	13,100,000.00	13,059,573.40	1,205,008.39	2,228,868.85
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'747301AC3	QUAD GRAPHICS INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	975,000.00	89,963.37	166,402.61
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'67091TAC9	OFFICE CHERIFIEN DES PHO	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	191,075.60	17,630.57	32,610.75
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'38148B484	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,150,000.00	1,161,500.00	107,171.74	198,232.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'16891VAB5	CHINA CINDA FINANCE 2015	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,673,548.00	154,418.47	285,623.34
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'172967JM4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	2,250,000.00	2,222,325.00	205,054.19	379,282.75
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00206RCM2	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	470,000.00	461,356.70	42,569.44	78,739.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'98877DAC9	ZF NA CAPITAL	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	814,000.00	75,107.88	138,924.85
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'075887BL2	BECTON DICKINSON AND CO	FIXED INCOME	CORPORATE BONDS	'30	950,000.00	978,284.35	90,266.41	166,963.15
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'031162B22	AMGEN INC	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	143,781.90	13,266.77	24,539.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'131477AN1	CALUMET SPECIALTY PROD	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	550,875.00	50,829.30	94,017.48
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00287YAQ2	ABBVIE INC	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	594,292.80	54,835.47	101,427.56
12/31/2016	J2H	WAMCO	'909317BE8	UAL 2009 2A PASS THRU TR	FIXED INCOME	CORPORATE BONDS	'30	84,188.11	84,456.67	7,792.83	14,414.16
12/31/2016	J2H	WAMCO	'345397VM2	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	540,000.00	622,717.74	57,458.24	106,278.83
12/31/2016	J2H	WAMCO	'36202FDW3	GNMA II POOL 004617	FIXED INCOME	GNMA II	'02	217,475.30	235,240.35	21,705.65	40,148.32
12/31/2016	J2H	WAMCO	'03523TAN8	ANHEUSER BUSCH INBEV WOR	FIXED INCOME	CORPORATE BONDS	'30	810,000.00	883,462.14	81,517.16	150,779.91
12/31/2016	J2H	WAMCO	'78442FEJ3	NAVIENT CORP	FIXED INCOME	CORPORATE BONDS	'30	790,000.00	876,426.00	80,867.93	149,579.05
12/31/2016	J2H	WAMCO	'46625HHQ6	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	2,330,000.00	2,510,477.14	231,642.02	428,461.49
12/31/2016	J2H	WAMCO	'822582AM4	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS	'30	160,000.00	170,921.12	15,770.91	29,171.00
12/31/2016	J2H	WAMCO	'6832348K7	ONTARIO (PROVINCE OF)	FIXED INCOME	GOVERNMENT ISSUES	'10	1,160,000.00	1,250,078.64	115,344.90	213,350.10
12/31/2016	J2H	WAMCO	'87938WAM5	TELEFONICA EMISIONES SAU	FIXED INCOME	CORPORATE BONDS	'30	255,000.00	273,222.05	25,210.23	46,630.63
12/31/2016	J2H	WAMCO	'3620AL7M0	GNMA POOL 733600	FIXED INCOME	GNMA I	'01	133,217.35	146,538.59	13,521.13	25,009.65
12/31/2016	J2H	WAMCO	'3620AMA44	GNMA POOL 733627	FIXED INCOME	GNMA I	'01	323,996.88	356,129.87	32,860.15	60,780.45
12/31/2016	J2H	WAMCO	'25243YAP4	DIAGEO CAPITAL PLC	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,735,313.60	160,117.59	296,164.84
12/31/2016	J2H	WAMCO	'36202FGD2	GNMA II POOL 004696	FIXED INCOME	GNMA II	'02	286,797.95	308,941.72	28,506.09	52,726.88
12/31/2016	J2H	WAMCO	'38141EA66	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	530,000.00	587,738.73	54,230.72	100,308.98
12/31/2016	J2H	WAMCO	'06051GEC9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	98,959.77	9,131.03	16,889.40
12/31/2016	J2H	WAMCO	'36202FGG5	GNMA II POOL 004699	FIXED INCOME	GNMA II	'02	50,964.80	57,702.65	5,324.23	9,848.07
12/31/2016	J2H	WAMCO	'887317AG0	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS	'30	80,000.00	85,510.16	7,890.03	14,593.96
12/31/2016	J2H	WAMCO	'36202FHY5	GNMA II POOL 004747	FIXED INCOME	GNMA II	'02	84,513.48	93,047.46	8,585.50	15,880.35
12/31/2016	J2H	WAMCO	'74153QAH5	PRIDE INTERNATIONAL LLC	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	96,075.00	8,864.85	16,397.06
12/31/2016	J2H	WAMCO	'59156RAX6	METLIFE INC	FIXED INCOME	CORPORATE BONDS	'30	430,000.00	467,606.51	43,146.11	79,806.10
12/31/2016	J2H	WAMCO	'74733VAA8	QEP RESOURCES INC	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	127,500.00	11,764.44	21,760.34
12/31/2016	J2H	WAMCO	'36202FJR8	GNMA II POOL 004772	FIXED INCOME	GNMA II	'02	1,398,198.56	1,539,264.24	142,028.09	262,705.22
12/31/2016	J2H	WAMCO	'037411AW5	APACHE CORP	FIXED INCOME	CORPORATE BONDS	'30	830,000.00	868,330.23	80,120.93	148,197.35
12/31/2016	J2H	WAMCO	'36202FJT4	GNMA II POOL 004774	FIXED INCOME	GNMA II	'02	102,383.01	117,470.71	10,839.04	20,048.65
12/31/2016	J2H	WAMCO	'02364WAV7	AMERICA MOVIL SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	534,678.00	49,334.80	91,253.14
12/31/2016	J2H	WAMCO	'03523TAV0	ANHEUSER BUSCH INBEV WOR	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	326,083.80	30,087.79	55,652.51
12/31/2016	J2H	WAMCO	'36962GAR2	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS	'30	404,000.00	434,239.80	40,067.36	74,111.42
12/31/2016	J2H	WAMCO	'36202FKP0	GNMA II POOL 004802	FIXED INCOME	GNMA II	'02	132,101.69	145,429.62	13,418.81	24,820.38
12/31/2016	J2H	WAMCO	'31410LBR2	FNMA POOL 890248	FIXED INCOME	FNMA	'03	257,418.83	296,146.06	27,325.43	50,543.05
12/31/2016	J2H	WAMCO	'173080201	CITIGROUP CAPITAL XIII	EQUITY	PREFERRED STOCK	'42	14,100.00	34,062.00	33,592.04	62,134.22
12/31/2016	J2H	WAMCO	'21H030617	GNMA II TBA 30 YR 3	FIXED INCOME	GNMA II	'02	18,500,000.00	18,731,610.75	1,728,367.94	3,196,911.76
12/31/2016	J2H	WAMCO	'755111BT7	RAYTHEON COMPANY	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	309,718.20	28,577.74	52,859.40
12/31/2016	J2H	WAMCO	'01F032419	FNMA TBA 15 YR 3.5	FIXED INCOME	FNMA	'03	21,700,000.00	22,607,415.88	2,085,988.94	3,858,392.89
12/31/2016	J2H	WAMCO	'01F030413	FNMA TBA 15 YR 3	FIXED INCOME	FNMA	'03	4,800,000.00	4,925,625.12	454,488.01	840,653.22
12/31/2016	J2H	WAMCO	'01F032617	FNMA TBA 30 YR 3.5	FIXED INCOME	FNMA	'03	6,600,000.00	6,764,484.54	624,159.79	1,154,490.15
12/31/2016	J2H	WAMCO	'38375BGF3	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	2,195,657.88	2,171,856.29	200,397.44	370,669.29
12/31/2016	J2H	WAMCO	'912828PC8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	20,000.00	20,671.88	1,907.40	3,528.06
12/31/2016	J2H	WAMCO	'88732JAY4	TIME WARNER CABLE LLC	FIXED INCOME	CORPORATE BONDS	'30	1,690,000.00	1,802,292.05	166,297.70	307,596.01
12/31/2016	J2H	WAMCO	'715638BM3	REPUBLIC OF PERU	FIXED INCOME	GOVERNMENT ISSUES	'10	590,000.00	668,175.00	61,652.59	114,036.99
12/31/2016	J2H	WAMCO	'36202FMC7	GNMA II POOL 004855	FIXED INCOME	GNMA II	'02	282,047.86	310,795.45	28,677.13	53,043.26
12/31/2016	J2H	WAMCO	'26875PAG6	EOG RESOURCES INC	FIXED INCOME	CORPORATE BONDS	'30	660,000.00	695,551.56	64,178.62	118,709.33
12/31/2016	J2H	WAMCO	'38375BHR6	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	923,385.82	91,773.02	84,683.03	156,635.72
12/31/2016	J2H	WAMCO	'02R032612	FHLMC TBA 30 YR 3.5	FIXED INCOME	FHLMC	'04	4,500,000.00	4,607,743.05	425,157.00	786,400.49
12/31/2016	J2H	WAMCO	'3128M8FM1	FED HM LN PC POOL G06172	FIXED INCOME	FHLMC	'04	242,443.68	270,494.52	24,958.56	46,165.12
12/31/2016	J2H	WAMCO	'01N032618	GNMA I TBA 30 YR 3.5	FIXED INCOME	GNMA I	'01	1,400,000.00	1,455,723.92	134,319.82	248,447.45
12/31/2016	J2H	WAMCO	'3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO	'08	1,326,445.78	54,043.38	4,986.59	9,223.55

12/31/2016	J2H	WAMCO	'21H032613	GNMA II TBA 30 YR 3.5	FIXED INCOME	GNMA II	'02	7,800,000.00	8,108,191.26	748,143.77	1,383,819.70
12/31/2016	J2H	WAMCO	'36202FPG5	GNMA II POOL 004923	FIXED INCOME	GNMA II	'02	28,135.63	30,349.53	2,800.35	5,179.73
12/31/2016	J2H	WAMCO	'71645WAR2	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	2,700,000.00	2,640,600.00	243,648.47	450,669.48
12/31/2016	J2H	WAMCO	'38141GGM0	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,490,000.00	1,846,954.83	170,418.74	315,218.57
12/31/2016	J2H	WAMCO	'38375BJN3	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,860,043.50	1,847,430.55	170,462.64	315,299.76
12/31/2016	J2H	WAMCO	'857477AF0	STATE STREET CORP	FIXED INCOME	CORPORATE BONDS	'30	740,000.00	764,509.54	70,541.39	130,478.34
12/31/2016	J2H	WAMCO	'369622SM8	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS	'30	195,000.00	216,266.31	19,954.92	36,910.03
12/31/2016	J2H	WAMCO	'941063AQ2	WASTE MANAGEMENT INC	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	129,440.64	11,943.50	22,091.55
12/31/2016	J2H	WAMCO	'36202FQ74	GNMA II POOL 004978	FIXED INCOME	GNMA II	'02	2,070,671.15	2,231,734.27	205,922.39	380,888.63
12/31/2016	J2H	WAMCO	'29358QAA7	ENSCO PLC	FIXED INCOME	CORPORATE BONDS	'30	190,000.00	182,764.80	16,863.73	31,192.35
12/31/2016	J2H	WAMCO	'31417YYC5	FNMA POOL MA0706	FIXED INCOME	FNMA	'03	25,088.43	27,013.55	2,492.54	4,610.38
12/31/2016	J2H	WAMCO	'887317AL9	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS	'30	70,000.00	81,674.67	7,536.13	13,939.36
12/31/2016	J2H	WAMCO	'38375BLE0	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	495,612.45	493,331.39	45,519.75	84,196.55
12/31/2016	J2H	WAMCO	'31417YY84	FNMA POOL MA0734	FIXED INCOME	FNMA	'03	79,675.33	85,774.52	7,914.43	14,639.08
12/31/2016	J2H	WAMCO	'31417Y2J5	FNMA POOL MA0776	FIXED INCOME	FNMA	'03	26,745.68	28,799.89	2,657.37	4,915.26
12/31/2016	J2H	WAMCO	'00206RAX0	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	170,000.00	179,787.75	16,589.04	30,684.26
12/31/2016	J2H	WAMCO	'02209SA17	ALTRIA GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	210,000.00	228,857.58	21,116.72	39,058.97
12/31/2016	J2H	WAMCO	'06051GEH8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	1,130,000.00	1,230,612.94	113,548.80	210,027.91
12/31/2016	J2H	WAMCO	'20605PAC5	CONCHO RESOURCES INC	FIXED INCOME	CORPORATE BONDS	'30	304,000.00	314,548.80	29,023.46	53,683.84
12/31/2016	J2H	WAMCO	'3138AFB90	FNMA POOL AI1863	FIXED INCOME	FNMA	'03	209,342.64	231,209.77	21,333.75	39,460.42
12/31/2016	J2H	WAMCO	'31415P4K1	FNMA POOL 985626	FIXED INCOME	FNMA	'03	55,682.41	63,788.17	5,885.74	10,886.69
12/31/2016	J2H	WAMCO	'3128M8RT3	FED HM LN PC POOL G06498	FIXED INCOME	FHLMC	'04	301,368.80	319,385.51	29,469.74	54,509.32
12/31/2016	J2H	WAMCO	'3136FGSL7	FANNIEMAE STRIP	FIXED INCOME	CMO	'00	283,618.40	55,460.84	5,117.38	9,465.47
12/31/2016	J2H	WAMCO	'01F030496	FNMA TBA 15 YR 3	FIXED INCOME	FNMA	'03	-	-	-	-
12/31/2016	J2H	WAMCO	'25179MAL7	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	20,000.00	20,599.92	1,900.76	3,515.77
12/31/2016	J2H	WAMCO	'36202FUJ3	GNMA II POOL 005085	FIXED INCOME	GNMA II	'02	29,341.56	33,490.85	3,090.20	5,715.86
12/31/2016	J2H	WAMCO	'38141GGQ1	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	230,000.00	252,077.70	23,259.24	43,021.94
12/31/2016	J2H	WAMCO	'345397VU4	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	580,000.00	640,533.44	59,102.10	109,319.42
12/31/2016	J2H	WAMCO	'883556AZ5	THERMO FISHER SCIENTIFIC	FIXED INCOME	CORPORATE BONDS	'30	290,000.00	299,718.77	27,655.09	51,152.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'92857WBE9	VODAFONE GROUP PLC	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	298,885.80	27,578.23	51,010.64
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'042735BC3	ARROW ELECTRONICS INC	FIXED INCOME	CORPORATE BONDS	'30	1,850,000.00	1,885,170.35	173,944.89	321,740.79
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36179M2T6	GNMA II POOL MA0786	FIXED INCOME	GNMA II	'02	2,318,538.41	2,502,365.81	230,893.59	427,077.14
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'P9084BAD0	NEMAK SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	496,250.00	45,789.05	84,694.66
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'50065RAC1	KOREA HOUSING FINANCE CO	FIXED INCOME	GOVERNMENT ISSUES	'10	1,200,000.00	1,192,243.20	110,008.42	203,479.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EJNK0	FNMA POOL AL2193	FIXED INCOME	FNMA	'03	1,328,180.27	1,430,462.09	131,988.91	244,136.03
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'57772KAB7	MAXIM INTEGRATED PRODUCT	FIXED INCOME	CORPORATE BONDS	'30	2,160,000.00	2,109,935.52	194,684.00	360,101.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'165167CK1	CHESAPEAKE ENERGY CORP	FIXED INCOME	CORPORATE BONDS	'30	770,000.00	721,875.00	66,607.49	123,201.93
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'ACIO5HQT1	SEA TRUCKS GROUP LTD	FIXED INCOME	CORPORATE BONDS	'30	1,267,500.00	1,481,650.00	44,441.90	82,202.89
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'55302TAC9	MHP SA	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,728,000.00	159,442.76	294,916.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31417FBL1	FNMA POOL AB8142	FIXED INCOME	FNMA	'03	1,617,238.50	1,785,044.99	164,706.31	304,652.46
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'78413HAA7	SES	FIXED INCOME	CORPORATE BONDS	'30	350,000.00	341,390.00	31,500.10	58,264.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36179N8G2	GNMA II POOL MA0939	FIXED INCOME	GNMA II	'02	1,733,044.46	1,963,575.91	181,179.38	335,122.22
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'59125QAB4	METALLINVEST FINANCE	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	944,348.40	87,135.14	161,171.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'62476KAB6	MRIYA AGRO HOLDING PLC	FIXED INCOME	CORPORATE BONDS	'30	550,000.00	28,572.50	2,636.39	4,876.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'ACIO5RHD4	EDC FINANCE DAC	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,270,200.00	117,201.50	216,784.20
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'30050AAF0	EVRAZ GROUP SA	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,884,672.00	173,898.91	321,655.74
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'97381WAZ7	WINDSTREAM SERVICES LLC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	714,000.00	65,880.86	121,857.91
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'59132VAA6	METALSA SA DE CV	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	856,125.00	78,994.76	146,114.29
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'549876AH3	LUKOIL INTL FINANCE BV	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,110,098.00	102,428.87	189,459.70
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'82937TAA0	SINOPEC CAPITAL 2013 LTD	FIXED INCOME	CORPORATE BONDS	'30	1,250,930.00	1,219,930.00	112,563.09	208,204.66
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'12625GAC8	CNOOC FINANCE 2013 LTD	FIXED INCOME	CORPORATE BONDS	'30	2,300,000.00	2,219,960.00	204,835.97	378,879.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'48668JAA8	KAZAGRO NATL MGMT HLDG	FIXED INCOME	GOVERNMENT ISSUES	'10	1,500,000.00	1,405,380.00	129,674.58	239,855.29
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'55377WAB4	MOBILE TELESYS (MTS INT)	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,023,870.00	94,472.61	174,743.22
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36179NB88	GNMA II POOL MA1094	FIXED INCOME	GNMA II	'02	1,937,302.93	2,131,551.53	196,678.51	363,790.51
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'01741RAF9	ALLEGHENY TECHNOLOGIES	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,568,000.00	144,679.55	267,609.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'18451QAM0	CLEAR CHANNEL WORLDWIDE	FIXED INCOME	CORPORATE BONDS	'30	1,014,000.00	1,036,815.00	95,667.04	176,952.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'18451QAL2	CLEAR CHANNEL WORLDWIDE	FIXED INCOME	CORPORATE BONDS	'30	378,000.00	378,000.00	34,878.10	64,513.01
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'62952EAB3	NYU HOSPITALS CENTER	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	698,596.20	64,459.55	119,228.96
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'67576GAA5	ODBRCHT OFFSHRE DRLL FIN	FIXED INCOME	CORPORATE BONDS	'30	1,430,040.00	1,378,960.60	34,966.74	64,676.96
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'693320AS2	PHH CORP	FIXED INCOME	CORPORATE BONDS	'30	610,000.00	610,000.00	56,284.77	104,108.30
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'257867AZ4	RR DONNELLEY + SONS CO	FIXED INCOME	CORPORATE BONDS	'30	16,000.00	16,080.00	1,483.70	2,744.36
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'279158AE9	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	913,500.00	84,288.75	155,906.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'897050AB6	TRONOX FINANCE LLC	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,122,000.00	103,527.07	191,491.01
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29265WAA6	ENEL SPA	FIXED INCOME	CORPORATE BONDS	'30	1,280,000.00	1,456,000.00	134,345.29	248,494.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'28176EAC2	EDWARDS LIFESCIENCES COR	FIXED INCOME	CORPORATE BONDS	'30	950,000.00	946,269.00	88,973.21	164,571.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'043126AA9	ARTESYN EMBEDDED TECHNOL	FIXED INCOME	CORPORATE BONDS	'30	1,430,000.00	1,308,450.00	120,730.84	223,312.31
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'35671DBC8	FREEPORT MCMORAN INC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	662,016.00	61,084.29	112,985.84
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'79586KAC5	SAMARCO MINERACAO SA	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	270,000.00	24,912.93	46,080.72
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'15126RAA5	CEMENTOS PROGRESO TRUST	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,783,130.00	164,529.62	304,325.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'G4182JAA1	GUANAY FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	629,660.69	595,957.30	58,679.86	108,538.42
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'12480AAA9	CBC AMMO LLC/CBC FINCO	FIXED INCOME	CORPORATE BONDS	'30	1,275,000.00	1,252,687.50	115,585.62	213,795.36

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00751YAC0	ADVANCE AUTO PARTS	FIXED INCOME	CORPORATE BONDS	'30	2,005,000.00	2,073,258.22	191,299.78	353,841.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00830FAD4	AFREN PLC	FIXED INCOME	CORPORATE BONDS	'30	1,171,003.20	234.20	21.61	39.97
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'02154EAB5	ALTICE FINCO SA	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	207,000.00	19,099.91	35,328.55
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'28620QAA1	ELETSON HOLDINGS	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	1,533,000.00	141,450.09	261,636.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'30227CAB3	ARCHROCK PARTNERS LP/FIN	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,164,000.00	107,402.42	198,659.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'46115HAP2	INTESA SANPAOLO SPA	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,209,334.40	203,855.55	377,065.66
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'918370AB3	VTR FINANCE BV	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	774,375.00	71,451.67	132,162.07
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'858577AR0	STENA AB	FIXED INCOME	CORPORATE BONDS	'30	850,000.00	752,802.50	69,461.18	128,480.31
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'ACI07QQ69	PUMA INTL FINANCING	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	308,682.00	28,482.12	52,682.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'685218AB5	ORANGE SA	FIXED INCOME	CORPORATE BONDS	'30	550,000.00	631,732.20	58,290.00	107,817.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'200303AA3	COMCEL TRUST (COM CELULA	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	906,750.00	83,665.93	154,754.43
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128M9WV0	FED HM LN PC POOL G07560	FIXED INCOME	FHLMC	'04	2,019,535.42	2,134,372.28	196,938.78	364,271.92
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'87264AAL9	T MOBILE USA INC	FIXED INCOME	CORPORATE BONDS	'30	675,000.00	715,500.00	66,019.27	122,113.92
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138WA6J1	FNMA POOL AS1772	FIXED INCOME	FNMA	'03	2,324,606.31	2,445,608.51	225,656.59	417,390.41
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'66978CAA0	ZHAIKMUNAI LLP	FIXED INCOME	CORPORATE BONDS	'30	2,600,000.00	2,522,000.00	232,705.24	430,428.09
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'46625HJW1	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	1,900,000.00	1,909,500.00	176,189.79	325,893.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'92769XAJ4	VIRGIN MEDIA SECURED FIN	FIXED INCOME	CORPORATE BONDS	'30	585,000.00	593,775.00	54,787.69	101,339.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31416YC97	FNMA POOL AB2795	FIXED INCOME	FNMA	'03	998,095.74	1,074,624.97	99,155.77	183,405.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'899415AC7	TULLOW OIL PLC	FIXED INCOME	CORPORATE BONDS	'30	625,000.00	581,250.00	53,632.01	99,201.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EMUX7	FNMA POOL AL5097	FIXED INCOME	FNMA	'03	1,572,898.92	1,694,981.03	156,396.10	289,281.30
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'69033CAB5	OVERSEA CHINESE BANKING	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,334,819.20	123,163.93	227,812.72
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'63938NAE4	NAVIOS SA LOGIST/FIN US	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,181,250.00	108,994.08	201,603.17
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36120PAC7	GTL TRADE FINANCE INC	FIXED INCOME	CORPORATE BONDS	'30	1,167,187.50	1,07,696.53	107,696.53	199,203.13
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EKAV7	FNMA POOL AL2719	FIXED INCOME	FNMA	'03	1,095,210.24	1,200,006.65	110,724.76	204,804.35
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'378272AH1	GLENORE FUNDING LLC	FIXED INCOME	CORPORATE BONDS	'30	1,750,000.00	1,789,375.00	165,105.84	305,391.46
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'67054LAB3	SFR GROUP SA	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,128,875.00	104,161.43	192,664.36
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'12591DAC5	CNOOC FINANCE 2014 ULC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	818,477.60	75,521.03	139,689.04
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'059897AA6	BANGALINK DIGITAL COMM	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,478,680.00	136,437.98	252,365.35
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'50066MAA5	KOREA LAND + HOUSING COR	FIXED INCOME	GOVERNMENT ISSUES	'10	950,000.00	949,091.80	87,572.81	161,980.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'G24422AA8	GTL TRADE FINANCE INC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	497,500.00	45,904.38	84,908.00
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'680617AB3	OLEODUCTO CENTRAL SA	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,293,500.00	119,351.40	220,760.80
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'582839AG1	MEAD JOHNSON NUTRITION C	FIXED INCOME	CORPORATE BONDS	'30	605,000.00	584,637.52	53,944.57	99,779.70
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'24664UAE0	DELEK + AVNER TAMAR BD	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	909,000.00	83,873.54	155,138.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'43129TAC6	HILAND PART LP/CORP	FIXED INCOME	CORPORATE BONDS	'30	620,000.00	647,647.66	59,758.53	110,533.60
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'24664UAD2	DELEK + AVNER TAMAR BD	FIXED INCOME	CORPORATE BONDS	'30	275,000.00	281,875.00	26,008.64	48,107.42
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'08861JAB5	BHARTI AIRTEL INTERNATIO	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	942,691.50	86,982.26	160,888.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'26209NAK9	DRIVETIME AUTO GP + BRID	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	775,000.00	71,509.34	132,268.74
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'502160AL8	LSB INDUSTRIES	FIXED INCOME	CORPORATE BONDS	'30	1,059,000.00	974,280.00	89,896.93	166,279.73
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36177RPM7	GNMA II POOL 796727	FIXED INCOME	GNMA II	'02	1,542,603.25	1,810,856.73	167,087.97	309,057.73
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'559222AQ7	MAGNA INTERNATIONAL INC	FIXED INCOME	CORPORATE BONDS	'30	2,085,000.00	2,098,337.75	193,613.87	358,121.93
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29364WAT5	ENTERGV LOUISIANA LLC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	497,489.50	45,903.42	84,906.21
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'78428JAA6	SITV LLC/SITV FINANCE	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	305,000.00	28,142.39	52,054.15
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'88830MAH5	TITAN INTERNATIONAL INC	FIXED INCOME	CORPORATE BONDS	'30	1,025,218.75	1,003,218.75	92,567.11	171,218.69
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'G6710EAQ3	ODEBRECHT FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	345,000.00	31,833.19	58,880.92
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'68389XAX3	ORACLE CORP	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,012,127.00	93,389.08	172,739.05
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'49835LAA9	KLABIN FINANCE SA	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,330,000.00	122,719.26	226,990.23
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'89990BAA8	TUPY OVERSEAS SA	FIXED INCOME	CORPORATE BONDS	'30	1,710,000.00	1,641,600.00	151,470.63	280,170.80
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'17186LAA1	CIMPOR FINANCIAL OPERTNS	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,037,625.00	95,741.78	177,090.78
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138X32J0	FNMA POOL AU4376	FIXED INCOME	FNMA	'03	882,206.10	950,614.27	87,713.29	162,240.72
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'075896AC4	BED BATH + BEYOND INC	FIXED INCOME	CORPORATE BONDS	'30	1,357,000.00	1,234,982.63	113,951.99	210,773.68
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'561233AA5	MALLINCKRODT FIN/SB	FIXED INCOME	CORPORATE BONDS	'30	657,000.00	632,362.50	58,348.16	107,924.89
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'87165BAD5	SYNCHRONY FINANCIAL	FIXED INCOME	CORPORATE BONDS	'30	2,240,000.00	2,280,203.52	210,394.65	389,160.84
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912828D56	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	14,500,000.00	14,567,396.00	1,344,135.36	2,486,207.95
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'172967HY0	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,000,698.00	92,334.52	170,788.47
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'35906AAP3	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	94,750.00	8,742.59	161,70.92
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'920253AE1	VALMONT INDUSTRIES INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	875,997.00	80,828.35	149,505.84
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'279158AK5	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	749,200.00	69,128.77	127,865.47
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'P57908AF5	MEXICHEM SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,336,875.00	123,353.61	228,163.58
12/31/2016	J2G	DODGE & COX	'10112RAW4	BOSTON PROPERTIES LP	FIXED INCOME	CORPORATE BONDS	'30	7,100,000.00	7,200,862.60	664,424.45	1,228,966.51
12/31/2016	J2G	DODGE & COX	'62856RAB1	MYRIAD INTL HOLDINGS BV	FIXED INCOME	CORPORATE BONDS	'30	3,075,000.00	3,326,688.75	306,953.97	567,763.79
12/31/2016	J2G	DODGE & COX	'345397WK5	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	8,685,000.00	8,962,920.00	827,009.69	1,529,695.70
12/31/2016	J2G	DODGE & COX	'151290BJ1	CEMEX SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	3,300,000.00	3,489,750.00	321,999.65	595,593.35
12/31/2016	J2G	DODGE & COX	'3138ELTD5	FNMA POOL AL4147	FIXED INCOME	FNMA	'03	846,711.91	899,835.72	83,027.95	153,574.37
12/31/2016	J2G	DODGE & COX	'92343VBTD	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	8,475,000.00	10,585,080.08	976,686.59	1,806,548.70
12/31/2016	J2G	DODGE & COX	'14040HBD6	CAPITAL ONE FINANCIAL CO	FIXED INCOME	CORPORATE BONDS	'30	3,150,919.60	3,161,919.60	291,750.70	539,642.75
12/31/2016	J2G	DODGE & COX	'780097AZ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	4,775,000.00	4,959,811.60	457,642.40	846,487.80
12/31/2016	J2G	DODGE & COX	'313786GQ8	FREDDIE MAC	FIXED INCOME	CMO	'08	9,239,258.02	9,889,426.45	912,498.55	1,687,821.95
12/31/2016	J2G	DODGE & COX	'31418BAQ9	FNMA POOL MA1814	FIXED INCOME	FNMA	'03	3,437,569.57	3,649,816.39	336,768.99	622,911.78
12/31/2016	J2G	DODGE & COX	'71647NAM1	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	4,975,020.00	4,772,020.00	440,314.85	814,437.53
12/31/2016	J2G	DODGE & COX	'12516UAD7	CEMEX FINANCE LLC	FIXED INCOME	CORPORATE BONDS	'30	5,450,000.00	5,599,875.00	516,701.13	955,727.00
12/31/2016	J2G	DODGE & COX	'3128MUJH1	FED HM LN PC POOL G08583	FIXED INCOME	FHLMC	'04	5,231,737.97	5,617,385.91	518,316.86	958,715.58

12/31/2016	JJ2G	DODGE & COX	'14040HBF1	CAPITAL ONE FINANCIAL CO	FIXED INCOME	CORPORATE BONDS	'30	2,200,000.00	2,228,644.00	205,637.25	380,361.21
12/31/2016	JJ2G	DODGE & COX	'3128MJUM0	FED HM LN PC POOL G08587	FIXED INCOME	FHLMC	'04	1,655,870.21	1,778,344.15	164,088.03	303,508.83
12/31/2016	JJ2G	DODGE & COX	'87927YAA0	TELECOM ITALIA SPA	FIXED INCOME	CORPORATE BONDS	'30	6,540,000.00	6,392,850.00	589,869.03	1,091,063.53
12/31/2016	JJ2H	WAMCO	'172967GT2	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	350,000.00	348,870.20	32,190.29	59,541.45
12/31/2016	JJ2H	WAMCO	'857477AL7	STATE STREET CORP	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	748,530.75	69,067.02	127,751.25
12/31/2016	JJ2H	WAMCO	'912810RB6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	16,510,000.00	15,946,975.98	1,471,429.36	2,721,659.96
12/31/2016	JJ2H	WAMCO	'71647NAF6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	320,000.00	279,584.00	25,797.25	47,716.42
12/31/2016	JJ2H	WAMCO	'38378TPA2	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	2,252,970.30	429,234.10	39,605.48	73,257.10
12/31/2016	JJ2H	WAMCO	'780097AY7	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	523,355.00	48,290.03	89,320.66
12/31/2016	JJ2H	WAMCO	'00206RBK7	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,247,444.80	115,101.88	212,900.59
12/31/2016	JJ2H	WAMCO	'61762MBW0	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO	'08	90,000.00	96,158.32	8,872.54	16,411.28
12/31/2016	JJ2H	WAMCO	'91282VM9	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	2,627,860.40	2,651,392.89	244,644.34	452,511.49
12/31/2016	JJ2H	WAMCO	'151020AL8	CELGENE CORP	FIXED INCOME	CORPORATE BONDS	'30	70,000.00	73,841.32	6,813.35	12,602.45
12/31/2016	JJ2H	WAMCO	'45685EAE6	VOYA FINANCIAL INC	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	101,238.60	9,341.30	17,278.33
12/31/2016	JJ2H	WAMCO	'3138WW3Q0	FNMA POOL AT8906	FIXED INCOME	FNMA	'03	886,332.10	913,654.37	84,303.00	155,932.79
12/31/2016	JJ2H	WAMCO	'3138XOL15	FNMA POOL AU1228	FIXED INCOME	FNMA	'03	959,920.95	989,483.61	91,299.77	168,874.52
12/31/2016	JJ2H	WAMCO	'3138WU6D0	FNMA POOL AT7167	FIXED INCOME	FNMA	'03	694,129.30	715,532.28	66,022.25	122,119.43
12/31/2016	JJ2H	WAMCO	'3138WU4Z3	FNMA POOL AT7139	FIXED INCOME	FNMA	'03	717,445.65	739,555.78	68,238.90	126,219.50
12/31/2016	JJ2H	WAMCO	'3138WSQP6	FNMA POOL AT4961	FIXED INCOME	FNMA	'03	896,764.57	924,363.44	85,291.12	157,760.50
12/31/2016	JJ2H	WAMCO	'92553PAT9	VIACOM INC	FIXED INCOME	CORPORATE BONDS	'30	110,000.00	110,087.45	10,157.78	18,788.55
12/31/2016	JJ2H	WAMCO	'31418AXV5	FNMA POOL MA1591	FIXED INCOME	FNMA	'03	540,888.39	591,227.01	54,552.59	100,904.33
12/31/2016	JJ2H	WAMCO	'31418AXL7	FNMA POOL MA1582	FIXED INCOME	FNMA	'03	1,233,082.43	1,271,960.19	117,363.92	217,084.61
12/31/2016	JJ2H	WAMCO	'747262AM5	QVC INC	FIXED INCOME	CORPORATE BONDS	'30	20,000.00	1,997.54	1,660.64	3,071.63
12/31/2016	JJ2H	WAMCO	'172967HB0	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	630,000.00	692,376.93	63,885.70	118,167.52
12/31/2016	JJ2H	WAMCO	'05377RBF0	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	5,385,000.00	5,440,715.36	502,015.45	928,563.33
12/31/2016	JJ2H	WAMCO	'92343VB70	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	602,000.00	751,884.15	69,376.44	128,323.58
12/31/2016	JJ2H	WAMCO	'92343VB52	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	1,490,000.00	1,797,705.86	165,874.53	306,813.28
12/31/2016	JJ2H	WAMCO	'92343VBQ6	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	20,000.00	21,402.26	1,974.79	3,652.71
12/31/2016	JJ2H	WAMCO	'92343VBR4	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,105,743.00	102,027.04	188,716.43
12/31/2016	JJ2H	WAMCO	'31418AY36	FNMA POOL MA1629	FIXED INCOME	FNMA	'03	568,277.02	621,296.45	57,327.10	106,036.26
12/31/2016	JJ2H	WAMCO	'067901AQ1	BARRICK GOLD CORP	FIXED INCOME	CORPORATE BONDS	'30	233,000.00	239,020.95	22,054.49	40,793.55
12/31/2016	JJ2H	WAMCO	'12626GAP8	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	600,000.00	651,944.04	60,154.95	111,266.86
12/31/2016	JJ2H	WAMCO	'91086QB1	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES	'10	28,067.20	28,067.20	2,589.76	4,790.21
12/31/2016	JJ2H	WAMCO	'055451AV0	BHP BILLITON FIN USA LTD	FIXED INCOME	CORPORATE BONDS	'30	1,080,000.00	1,206,316.80	111,306.99	205,881.30
12/31/2016	JJ2H	WAMCO	'31418AZ68	FNMA POOL MA1664	FIXED INCOME	FNMA	'03	324,524.12	354,791.94	32,736.69	60,552.11
12/31/2016	JJ2H	WAMCO	'35671DBC8	FREEPORT MCMORAN INC	FIXED INCOME	CORPORATE BONDS	'30	190,000.00	157,228.80	14,507.52	26,834.14
12/31/2016	JJ2H	WAMCO	'06051GEX3	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	504,274.00	46,529.42	86,064.11
12/31/2016	JJ2H	WAMCO	'46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO	'08	200,000.00	210,413.58	19,414.89	35,911.15
12/31/2016	JJ2H	WAMCO	'94974BFP0	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	450,000.00	496,642.05	45,825.22	84,761.57
12/31/2016	JJ2H	WAMCO	'02209SAR4	ALTRIA GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	770,000.00	889,443.94	82,069.10	151,800.82
12/31/2016	JJ2H	WAMCO	'12591KAG0	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	100,000.00	106,056.71	9,785.87	18,100.63
12/31/2016	JJ2H	WAMCO	'31418A3V8	FNMA POOL MA1711	FIXED INCOME	FNMA	'03	484,101.26	529,243.55	48,833.37	90,325.65
12/31/2016	JJ2H	WAMCO	'65504AG0	NOBLE ENERGY INC	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	254,653.50	23,496.91	43,461.55
12/31/2016	JJ2H	WAMCO	'3138ELYW7	FNMA POOL AL4324	FIXED INCOME	FNMA	'03	1,453,562.34	1,645,141.64	151,797.41	280,775.25
12/31/2016	JJ2H	WAMCO	'3128M9VA7	FED HM LN PC POOL G07509	FIXED INCOME	FHLMC	'04	272,450.89	307,726.62	28,393.97	52,519.50
12/31/2016	JJ2H	WAMCO	'278062AC8	EATON CORP	FIXED INCOME	CORPORATE BONDS	'30	1,470,000.00	1,455,937.98	134,339.57	248,483.98
12/31/2016	JJ2H	WAMCO	'278062AE4	EATON CORP	FIXED INCOME	CORPORATE BONDS	'30	690,000.00	674,457.06	62,232.23	115,109.15
12/31/2016	JJ2H	WAMCO	'38378N1F1	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,535,735.83	62,116.52	5,731.50	10,601.39
12/31/2016	JJ2H	WAMCO	'21684AAA4	COOPERATIVE RABOBANK UA	FIXED INCOME	CORPORATE BONDS	'30	1,140,000.00	1,199,382.60	110,667.17	204,697.84
12/31/2016	JJ2H	WAMCO	'780097AZ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	934,833.60	86,257.21	159,547.44
12/31/2016	JJ2H	WAMCO	'91086QB7E	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES	'10	3,100,000.00	3,169,750.00	292,473.21	540,979.16
12/31/2016	JJ2H	WAMCO	'06051GFC8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	360,000.00	394,233.48	36,375.97	67,283.57
12/31/2016	JJ2H	WAMCO	'857524AC6	REPUBLIC OF POLAND	FIXED INCOME	GOVERNMENT ISSUES	'10	1,830,000.00	1,871,647.14	172,697.10	319,432.79
12/31/2016	JJ2H	WAMCO	'195325BR5	REPUBLIC OF COLOMBIA	FIXED INCOME	GOVERNMENT ISSUES	'10	1,140,000.00	1,174,200.00	108,343.57	200,399.95
12/31/2016	JJ2H	WAMCO	'912828B25	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	3,035,333.50	3,088,667.34	284,991.70	527,140.84
12/31/2016	JJ2H	WAMCO	'949746RE3	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	177,000.00	186,320.82	17,191.84	31,799.25
12/31/2016	JJ2H	WAMCO	'912810RF7	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	2,717,359.20	2,965,483.99	273,625.56	506,117.21
12/31/2016	JJ2H	WAMCO	'38141GVM3	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	260,000.00	269,728.94	24,887.92	46,034.46
12/31/2016	JJ2H	WAMCO	'375558AW3	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS	'30	530,000.00	544,005.25	50,195.43	92,845.02
12/31/2016	JJ2H	WAMCO	'92553PAX0	VIACOM INC	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	97,052.20	8,955.02	16,563.84
12/31/2016	JJ2H	WAMCO	'404280AP4	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	530,000.00	538,546.78	49,691.78	91,913.43
12/31/2016	JJ2H	WAMCO	'369604BH5	GENERAL ELECTRIC CO	FIXED INCOME	CORPORATE BONDS	'30	240,000.00	257,634.00	23,771.92	43,970.23
12/31/2016	JJ2H	WAMCO	'71647NAM1	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	863,280.00	79,654.95	147,335.43
12/31/2016	JJ2H	WAMCO	'36252WAY4	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO	'08	2,370,000.00	2,488,443.12	229,608.94	424,700.96
12/31/2016	JJ2H	WAMCO	'06051GFF1	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	860,000.00	886,951.54	81,839.12	151,375.44
12/31/2016	JJ2F	GLOBAL INVESTMENT ADVISORS	'3138EPTA2	FNMA POOL AL6844	FIXED INCOME	FNMA	'03	714,051.03	787,108.05	72,626.55	134,335.22
12/31/2016	JJ2F	GLOBAL INVESTMENT ADVISORS	'585055BU9	MEDTRONIC INC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	500,710.50	49,891.42	92,282.71
12/31/2016	JJ2F	GLOBAL INVESTMENT ADVISORS	'375558BF9	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	152,090.55	14,033.41	25,957.19
12/31/2016	JJ2F	GLOBAL INVESTMENT ADVISORS	'375558BD4	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS	'30	260,000.00	269,014.46	24,822.00	45,912.52
12/31/2016	JJ2F	GLOBAL INVESTMENT ADVISORS	'09062XAF0	BIODEN INC	FIXED INCOME	CORPORATE BONDS	'30	1,175,000.00	1,209,737.70	111,622.64	206,465.14
12/31/2016	JJ2F	GLOBAL INVESTMENT ADVISORS	'02377BA44	AMER AIRLN 15 2 A PASS T	FIXED INCOME	CORPORATE BONDS	'30	585,810.92	594,598.08	54,863.64	101,479.67

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05367AAH6	AVIATION CAPITAL GROUP	FIXED INCOME	CORPORATE BONDS	'30	1,905,000.00	2,019,300.00	186,321.05	344,632.61
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05329WAM4	AUTONATION INC	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,529,205.00	233,370.05	431,657.76
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'83368JFA3	SOCIETE GENERALE	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,200,600.00	110,779.50	204,905.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138YUUS8	FNMA POOL AZ3292	FIXED INCOME	FNMA	'03	1,261,111.35	1,327,044.14	122,446.52	226,485.76
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138WE455	FNMA POOL AS5332	FIXED INCOME	FNMA	'03	2,047,975.37	2,160,463.20	199,346.20	368,724.84
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'361855JR1	GNMA II POOL AN2972	FIXED INCOME	GNMA II	'02	1,441,137.35	1,554,014.20	143,389.07	265,222.59
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'42824CAP4	HP ENTERPRISE CO	FIXED INCOME	CORPORATE BONDS	'30	1,850,000.00	1,903,305.90	175,618.26	324,835.97
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G7577	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,940,000.00	1,927,294.94	177,831.73	328,930.17
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'38141GVR2	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,475,000.00	1,498,365.48	138,254.36	255,725.06
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EQLB6	FNMA POOL AL7521	FIXED INCOME	FNMA	'03	180,594.86	889,205.95	82,047.14	151,760.20
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EPTG9	FNMA POOL AL6850	FIXED INCOME	FNMA	'03	1,947,246.12	2,128,723.27	196,417.55	363,307.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'44891AAC1	HYUNDAI CAPITAL AMERICA	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	502,086.00	46,327.53	85,690.69
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'494580AE3	KINDRED HEALTHCARE INC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	796,000.00	73,447.01	135,852.80
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'26884TAP7	ERAC USA FINANCE LLC	FIXED INCOME	CORPORATE BONDS	'30	550,000.00	553,851.65	51,103.96	94,525.50
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'98978VAK9	ZOTIS INC	FIXED INCOME	CORPORATE BONDS	'30	870,000.00	922,328.76	85,103.38	157,413.25
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'50065RAD9	KOREA HOUSING FINANCE CO	FIXED INCOME	GOVERNMENT ISSUES	'10	1,500,000.00	1,481,700.00	136,716.63	252,880.77
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'49338LAB9	KEYSIGHT TECHNOLOGIES	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	1,979,946.00	182,689.85	337,916.09
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'01609WAQ5	ALIBABA GROUP HOLDING	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,475,262.50	228,392.76	422,451.43
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'032654AK1	ANALOG DEVICES INC	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	164,945.40	15,219.53	28,151.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05523UAP5	BAE SYSTEMS HOLDINGS INC	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	917,889.30	84,693.75	156,655.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'527298BH5	LEVEL 3 FINANCING INC	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	102,000.00	9,411.55	17,408.27
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'02376UAA3	AMER AIRLINE 16 1 AA PTT	FIXED INCOME	CORPORATE BONDS	'30	1,341,704.41	1,341,704.41	123,799.22	228,987.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'035242AP1	ANHEUSER BUSCH INBEV FIN	FIXED INCOME	CORPORATE BONDS	'30	2,015,000.00	2,045,607.85	188,748.48	349,122.55
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136AQV56	FANNIEMAE ACES	FIXED INCOME	CMO	'08	950,000.00	946,596.25	87,342.55	161,554.96
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G8KU2	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,600,000.00	1,589,006.40	146,617.81	271,194.68
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'912810RQ3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	1,000,000.00	888,594.00	81,990.67	151,655.76
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'285512AD1	ELECTRONIC ARTS INC	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,647,135.00	244,251.46	451,784.80
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G8M71	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,100,000.00	1,099,330.10	101,435.32	187,621.95
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'81180WAN1	SEAGATE HDD CAYMAN	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	937,750.00	86,526.30	160,045.18
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'38379TSV7	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,760,232.32	1,750,193.54	161,490.57	298,704.39
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'71429MAA3	PERRIGO FINANCE UNLIMITE	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	202,085.80	18,646.48	34,489.85
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'71429MAB1	PERRIGO FINANCE UNLIMITE	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	800,816.80	73,891.46	136,674.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'25470DAL3	DISCOVERY COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	1,675,000.00	1,763,805.15	162,746.51	301,027.47
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'25389JAO9	DIGITAL REALTY TRUST LP	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,594,792.50	239,421.81	442,851.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'49989AAB5	KOC HOLDINGS AS	FIXED INCOME	CORPORATE BONDS	'30	700,000.00	689,500.00	63,620.25	117,676.51
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'151290BU6	CEMEX SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	1,050,000.00	1,162,875.00	107,298.61	198,467.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'53359PAA8	LINCOLN FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	426,000.00	39,307.07	72,705.14
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3622A2QX3	GNMA POOL 784070	FIXED INCOME	GNMA I	'01	2,019,780.98	2,253,530.48	207,933.52	384,608.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00206RDD1	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	275,000.00	275,476.30	25,418.23	47,015.36
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31416VY57	FNMA POOL AB0731	FIXED INCOME	FNMA	'03	2,359,521.34	2,501,782.99	230,839.81	426,977.67
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3132FTAN8	FED HM LN PC POOL U59012	FIXED INCOME	FHLMC	'04	2,298,921.67	2,508,302.08	231,441.33	428,090.28
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'053807AS2	AVNET INC	FIXED INCOME	CORPORATE BONDS	'30	2,200,000.00	2,143,528.20	197,783.60	365,834.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'958102AK1	WESTERN DIGITAL CORP	FIXED INCOME	CORPORATE BONDS	'30	1,080,000.00	1,277,100.00	117,838.17	217,961.82
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3135G0J95	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	1,170,000.00	1,160,432.91	107,073.28	198,050.33
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'P8674JAE9	SIGMA ALIMENTOS SA	FIXED INCOME	CORPORATE BONDS	'30	950,000.00	902,500.00	83,273.78	154,029.08
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'40052XAB6	GRUPOSURA FINANCE	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	409,600.00	37,793.84	69,906.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'22822VAC5	CROWN CASTLE INTL CORP	FIXED INCOME	CORPORATE BONDS	'30	175,000.00	171,767.93	15,849.05	29,315.52
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130A7U86	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,900,000.00	1,881,598.50	173,615.32	321,131.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'023765AA8	AMER AIRLINE 16 2 AA PTT	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	583,500.00	53,839.61	99,585.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31335ATV0	FED HM LN PC POOL G60564	FIXED INCOME	FHLMC	'04	1,116,782.99	1,216,329.46	112,230.86	207,590.15
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'35906AAZ1	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	413,000.00	38,107.56	70,486.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31418B5R3	FNMA POOL MA2655	FIXED INCOME	FNMA	'03	2,468,483.20	2,624,571.22	242,169.50	447,933.85
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00809YAB4	AES ANDRS/DMCN PWR/ITABO	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	825,376.00	76,157.54	140,866.38
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9FL6	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	2,179,000.00	2,148,339.29	198,227.52	366,655.66
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'382550BF7	GOODYEAR TIRE + RUBBER	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	199,088.00	18,369.87	33,978.22
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'198280AH2	COLUMBIA PIPELINE GROUP	FIXED INCOME	CORPORATE BONDS	'30	1,150,000.00	1,322,462.05	122,023.73	225,703.73
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'198280AF6	COLUMBIA PIPELINE GROUP	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	210,114.00	19,387.24	35,860.02
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'857006AC4	STATE GRID OVERSEAS INV	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,037,009.60	95,685.00	176,985.75
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'53219LAP4	LIFEPOINT HEALTH INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	979,500.00	90,378.58	167,170.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'44931DAH6	ICBIC FINANCE CO LTD	FIXED INCOME	CORPORATE BONDS	'30	2,200,000.00	2,084,016.00	192,292.40	355,677.65
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9KG1	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	2,000,000.00	1,988,530.00	183,481.90	339,381.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'25272KAK9	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,624,944.00	149,933.78	277,328.13
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'25272KAR4	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,231,288.00	113,611.09	210,143.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'71647NAQ2	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	1,840,000.00	1,984,900.00	183,146.96	338,761.59
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'963320AV8	WHIRLPOOL CORP	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	527,532.00	44,984.64	83,206.77
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'741503AZ9	PRICELINE GROUP INC/THE	FIXED INCOME	CORPORATE BONDS	'30	1,450,000.00	1,434,055.80	132,320.50	244,749.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'82967NAW8	SIRIUS XM RADIO INC	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	293,250.00	27,058.21	50,048.79
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'35906AAW8	FRONTIER COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	630,780.00	58,202.15	107,654.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'85205TAG5	SPIRIT AEROSYSTEMS INC	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	295,968.00	27,309.00	50,512.67
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'56656UAH5	MARFRIG HOLDING EUROPE B	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,552,650.00	143,263.20	264,989.76
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'931427AQ1	WALGREENS BOOTS ALLIANCE	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	981,601.00	90,572.44	167,529.20

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'931427AR9	WALGREENS BOOTS ALLIANCE	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	304,431.60	28,089.94	51,957.14
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'62854AAD6	MYLAN NV	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	935,848.00	86,350.81	159,720.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9MV6	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	600,000.00	599,137.80	55,282.52	102,254.46
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9RR0	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	2,184,000.00	2,152,473.96	198,609.03	367,361.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29103DAG1	EMERA US FINANCE LP	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	245,757.50	22,676.07	41,943.27
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'284697AA7	ELDORADO INTL FIN GMBH	FIXED INCOME	CORPORATE BONDS	'30	1,150,000.00	983,250.00	90,724.59	167,810.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9UL9	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,500,000.00	1,472,764.50	135,892.15	251,355.75
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'73050QAA6	POINSETTIA FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	900,000.00	83,043.11	153,602.41
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'26817CAC5	DYNCORP INTERNTL INC	FIXED INCOME	CORPORATE BONDS	'30	1,033,196.00	960,872.28	88,659.80	163,991.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138WHKE1	FNMA POOL AS7492	FIXED INCOME	FNMA	'03	1,457,567.58	1,535,296.47	141,661.99	262,028.04
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9VD6	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,200,000.00	1,178,080.80	108,701.66	201,062.28
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138WHMS8	FNMA POOL AS7568	FIXED INCOME	FNMA	'03	2,660,089.12	2,867,089.41	264,546.68	489,324.27
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9XR3	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,400,000.00	1,352,664.60	124,810.52	230,858.38
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'465685AK1	ITC HOLDINGS CORP	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	388,578.80	35,854.21	66,318.49
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'68389XBM6	ORACLE CORP	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	759,368.80	70,067.05	129,600.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'681936BJ8	OMEGA HLTHCARE INVESTORS	FIXED INCOME	CORPORATE BONDS	'30	325,000.00	321,813.70	29,693.79	54,923.73
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9H91	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	2,000,000.00	1,921,808.00	177,325.45	327,993.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3135G0L68	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	2,110,000.00	2,097,268.26	193,515.19	357,939.40
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'14162VAA4	CARE CAPITAL PROPERTIES	FIXED INCOME	CORPORATE BONDS	'30	410,000.00	399,386.33	36,851.42	68,163.00
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05674XAA9	SUZANO AUSTRIA GMBH	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,349,250.00	124,495.46	230,275.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9N60	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,850,000.00	1,836,350.70	169,440.30	313,408.77
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136G3YE9	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	1,900,000.00	1,866,048.90	172,180.55	318,477.35
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9Q75	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,170,000.00	1,162,576.35	107,271.06	198,416.15
12/31/2016	J2H	WAMCO	'06051GFG9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	1,590,000.00	1,725,262.89	159,190.21	294,449.49
12/31/2016	J2H	WAMCO	'G82003AE7	SINOPEC GRP OVERSEA 2014	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,350,905.40	124,648.20	230,558.14
12/31/2016	J2H	WAMCO	'172967HQ7	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	530,000.00	525,495.00	48,487.49	89,685.89
12/31/2016	J2H	WAMCO	'172967HS3	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	39,000.00	42,009.83	3,876.25	7,169.79
12/31/2016	J2H	WAMCO	'94106LA22	WASTE MANAGEMENT INC	FIXED INCOME	CORPORATE BONDS	'30	290,000.00	299,001.31	27,588.89	51,030.36
12/31/2016	J2H	WAMCO	'031162BV1	AMGEN INC	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	101,723.70	9,386.06	17,361.12
12/31/2016	J2H	WAMCO	'279158AJ8	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	561,600.00	51,818.90	95,847.90
12/31/2016	J2H	WAMCO	'780099CH8	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	510,000.00	508,511.31	46,920.40	86,787.29
12/31/2016	J2H	WAMCO	'94988XAX4	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO	'08	6,637,496.81	430,806.73	39,750.59	73,525.50
12/31/2016	J2H	WAMCO	'3138EMHT1	FNMA POOL AL4741	FIXED INCOME	FNMA	'03	307,236.78	335,749.36	30,979.63	57,302.12
12/31/2016	J2H	WAMCO	'3138XJ4A2	FNMA POOL AV7116	FIXED INCOME	FNMA	'03	85,637.58	93,626.25	8,638.91	15,979.13
12/31/2016	J2H	WAMCO	'38141EC23	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	340,000.00	347,068.94	32,024.09	59,234.03
12/31/2016	J2H	WAMCO	'05377RBV5	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	1,450,000.00	1,444,052.97	133,242.94	246,455.58
12/31/2016	J2H	WAMCO	'37045VAF7	GENERAL MOTORS CO	FIXED INCOME	CORPORATE BONDS	'30	630,000.00	696,451.77	64,261.69	118,862.97
12/31/2016	J2H	WAMCO	'3132H3HW6	FED HM LN PC POOL U90245	FIXED INCOME	FHLMC	'04	151,891.66	156,474.50	14,437.92	26,705.40
12/31/2016	J2H	WAMCO	'105756BW9	FED REPUBLIC OF BRAZIL	FIXED INCOME	GOVERNMENT ISSUES	'10	610,000.00	494,832.00	45,658.21	84,452.65
12/31/2016	J2H	WAMCO	'20030NBL4	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	1,220,000.00	1,232,866.12	113,756.70	210,412.45
12/31/2016	J2H	WAMCO	'902494AY9	TYSON FOODS INC	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	134,793.75	12,437.44	23,005.16
12/31/2016	J2H	WAMCO	'12592GBJ1	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	465,000.00	460,264.63	42,468.67	78,553.06
12/31/2016	J2H	WAMCO	'06051GFH7	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	860,000.00	876,085.44	80,836.51	149,520.93
12/31/2016	J2H	WAMCO	'060505EH3	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	740,000.00	740,000.00	68,279.89	126,295.32
12/31/2016	J2H	WAMCO	'46625HJY7	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	505,918.50	46,681.16	86,344.78
12/31/2016	J2H	WAMCO	'92890KAJ4	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO	'08	590,000.00	440,482.50	40,643.37	75,176.86
12/31/2016	J2H	WAMCO	'494550BV7	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	80,000.00	81,699.52	7,538.42	13,943.60
12/31/2016	J2H	WAMCO	'404280AS8	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	639,437.50	59,000.97	109,132.38
12/31/2016	J2H	WAMCO	'46643FAJ1	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	470,000.00	469,833.39	43,351.58	80,186.16
12/31/2016	J2H	WAMCO	'71654QBR2	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	330,000.00	300,300.00	27,708.72	51,252.00
12/31/2016	J2H	WAMCO	'92939KAK4	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO	'08	660,000.00	599,685.11	55,333.02	102,347.87
12/31/2016	J2H	WAMCO	'92939KAE8	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO	'08	210,000.00	216,495.38	19,976.05	36,949.12
12/31/2016	J2H	WAMCO	'94974BGE4	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	280,000.00	275,584.68	25,428.23	47,033.86
12/31/2016	J2H	WAMCO	'53944YAA1	LLOYDS BANKING GROUP PLC	FIXED INCOME	CORPORATE BONDS	'30	520,000.00	529,177.48	48,827.27	90,314.37
12/31/2016	J2H	WAMCO	'12649CAA3	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO	'08	660,000.00	655,542.23	60,486.96	111,880.96
12/31/2016	J2H	WAMCO	'85207UAF2	SPRINT CORP	FIXED INCOME	CORPORATE BONDS	'30	60,000.00	64,050.00	5,909.90	10,931.37
12/31/2016	J2H	WAMCO	'35671DBH7	FREEPORT MCMORAN INC	FIXED INCOME	CORPORATE BONDS	'30	420,000.00	409,500.00	37,784.61	69,889.10
12/31/2016	J2H	WAMCO	'172967JC6	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	190,000.00	191,734.32	17,691.35	32,723.17
12/31/2016	J2H	WAMCO	'3132H7DU5	FED HM LN PC POOL U99114	FIXED INCOME	FHLMC	'04	82,967.53	85,471.09	7,886.43	14,587.30
12/31/2016	J2H	WAMCO	'91087BAA8	UNITED MEXICAN STATES	FIXED INCOME	GOVERNMENT ISSUES	'10	840,000.00	809,760.00	74,716.65	138,201.21
12/31/2016	J2H	WAMCO	'49456BAG6	KINDER MORGAN INC/DELAWARE	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	405,938.00	37,455.95	69,281.17
12/31/2016	J2H	WAMCO	'023135AQ9	AMAZON.COM INC	FIXED INCOME	CORPORATE BONDS	'30	420,000.00	479,029.32	44,200.09	81,755.62
12/31/2016	J2H	WAMCO	'075887BF5	BECTON DICKINSON AND CO	FIXED INCOME	CORPORATE BONDS	'30	402,000.00	411,094.04	37,931.70	70,161.15
12/31/2016	J2H	WAMCO	'075887BG3	BECTON DICKINSON AND CO	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	134,672.85	12,426.28	22,984.53
12/31/2016	J2H	WAMCO	'94989AAW5	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO	'08	620,000.00	633,384.00	58,442.42	108,099.23
12/31/2016	J2H	WAMCO	'31410LNV0	FNMA POOL 890604	FIXED INCOME	FNMA	'03	924,349.80	1,002,178.98	92,471.17	171,041.23
12/31/2016	J2H	WAMCO	'3138ENEN5	FNMA POOL AL5540	FIXED INCOME	FNMA	'03	147,335.75	159,847.56	14,749.15	27,281.08
12/31/2016	J2H	WAMCO	'38378UGA9	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	609,285.30	28,319.40	2,613.03	4,833.25
12/31/2016	J2H	WAMCO	'Y20721BM0	REPUBLIC OF INDONESIA	FIXED INCOME	GOVERNMENT ISSUES	'10	1,350,000.00	1,346,971.95	124,285.26	229,886.82
12/31/2016	J2H	WAMCO	'404119BR9	HCA INC	FIXED INCOME	CORPORATE BONDS	'30	20,000.00	20,050.00	1,850.02	3,421.92
12/31/2016	J2H	WAMCO	'06051GFM6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	840,000.00	841,055.04	77,604.25	143,542.31

12/31/2016	J2H	WAMCO	'3138WDW98	FNMA POOL AS4271	FIXED INCOME	FNMA	'03	80,586.25	87,861.96	8,107.03	14,995.34
12/31/2016	J2H	WAMCO	'200474AE4	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	1,620,000.00	1,232,314.88	113,705.84	210,318.37
12/31/2016	J2H	WAMCO	'200474BH6	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	330,000.00	330,230.67	30,470.42	56,360.25
12/31/2016	J2H	WAMCO	'58933YAR6	MERCK + CO INC	FIXED INCOME	CORPORATE BONDS	'30	270,000.00	265,102.74	24,461.06	45,244.91
12/31/2016	J2H	WAMCO	'3138KLE3	FNMA POOL AL3024	FIXED INCOME	FNMA	'03	1,717,743.96	1,769,614.00	163,282.49	302,018.86
12/31/2016	J2H	WAMCO	'912810RL4	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	3,520,860.70	3,312,922.19	305,683.72	565,414.26
12/31/2016	J2H	WAMCO	'00507UAT8	ALLERGAN FUNDING SCS	FIXED INCOME	CORPORATE BONDS	'30	30,000.00	29,693.76	2,739.85	5,067.81
12/31/2016	J2H	WAMCO	'00507UAS0	ALLERGAN FUNDING SCS	FIXED INCOME	CORPORATE BONDS	'30	490,000.00	490,577.22	45,265.62	83,726.49
12/31/2016	J2H	WAMCO	'00507UAU5	ALLERGAN FUNDING SCS	FIXED INCOME	CORPORATE BONDS	'30	760,000.00	746,117.84	68,844.38	127,339.44
12/31/2016	J2H	WAMCO	'00507UAR2	ALLERGAN FUNDING SCS	FIXED INCOME	CORPORATE BONDS	'30	290,000.00	294,352.61	27,159.95	50,236.97
12/31/2016	J2H	WAMCO	'92343VCK8	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	121,595.28	11,219.61	20,752.59
12/31/2016	J2H	WAMCO	'05565QDA3	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS	'30	700,000.00	706,692.00	65,206.55	120,610.66
12/31/2016	J2H	WAMCO	'912828J84	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	7,350,000.00	7,311,530.10	674,635.75	1,247,854.06
12/31/2016	J2H	WAMCO	'912828J76	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	18,730,000.00	18,480,516.40	1,705,199.44	3,154,057.65
12/31/2016	J2H	WAMCO	'94989EAG2	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO	'08	620,000.00	621,173.35	57,315.74	106,015.25
12/31/2016	J2H	WAMCO	'17323VAA3	CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	CMO	'08	1,580,056.22	1,090,056.22	100,579.62	186,039.18
12/31/2016	J2H	WAMCO	'90131HBM6	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS	'30	30,000.00	35,395.95	3,265.99	6,041.00
12/31/2016	J2H	WAMCO	'90131HBF1	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS	'30	80,000.00	93,982.40	8,671.77	16,039.91
12/31/2016	J2H	WAMCO	'90131HBL8	21ST CENTURY FOX AMERICA	FIXED INCOME	CORPORATE BONDS	'30	50,000.00	61,527.75	5,677.17	10,500.90
12/31/2016	J2H	WAMCO	'ACIOCC820	OFFICE CHERIFIN DES PHO	FIXED INCOME	CORPORATE BONDS	'30	450,000.00	429,920.10	39,668.78	73,374.18
12/31/2016	J2H	WAMCO	'172967JM4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,320,764.00	1,303,764.00	120,298.46	222,512.55
12/31/2016	J2H	WAMCO	'413875AT2	HARRIS CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	210,000.00	221,721.78	20,458.29	37,841.11
12/31/2016	J2H	WAMCO	'00206RCN0	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	1,950,000.00	1,879,454.85	173,417.52	320,765.33
12/31/2016	J2H	WAMCO	'00206RCM2	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	127,609.30	11,774.53	21,779.00
12/31/2016	J2H	WAMCO	'12634MAB6	CNOOC FINANCE 2015 US	FIXED INCOME	CORPORATE BONDS	'30	1,450,000.00	1,409,318.80	130,038.01	240,527.52
12/31/2016	J2H	WAMCO	'3138L9T85	FNMA POOL AM8674	FIXED INCOME	FNMA	'03	60,000.00	59,645.33	5,503.48	10,179.63
12/31/2016	J2H	WAMCO	'00287YAQ2	ABBVIE INC	FIXED INCOME	CORPORATE BONDS	'30	310,000.00	307,051.28	28,331.66	52,404.24
12/31/2016	J2H	WAMCO	'822582BF8	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS	'30	520,000.00	526,748.04	48,603.10	89,899.74
12/31/2016	J2H	WAMCO	'822582BE1	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS	'30	230,000.00	234,844.03	21,669.09	40,080.68
12/31/2016	J2H	WAMCO	'12634NAZ1	CSAIL COMMERCIAL MORTGAGE TRUS	FIXED INCOME	CMO	'08	672,000.00	635,507.38	58,638.34	108,461.63
12/31/2016	J2H	WAMCO	'912810RM2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,330,000.00	4,271,475.72	394,129.57	729,009.97
12/31/2016	J2H	WAMCO	'225433AF8	CRED SUIS GP FUN LTD	FIXED INCOME	CORPORATE BONDS	'30	960,000.00	985,415.04	90,924.36	168,180.14
12/31/2016	J2H	WAMCO	'38148LAF3	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	630,000.00	662,545.80	61,133.18	113,076.26
12/31/2016	J2H	WAMCO	'46625HLL2	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	760,000.00	810,394.84	74,775.23	138,309.56
12/31/2016	J2H	WAMCO	'71647NAN9	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	660,000.00	534,600.00	49,327.61	91,239.83
12/31/2016	J2H	WAMCO	'172967J79	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	860,000.00	879,823.00	81,181.37	150,158.82
12/31/2016	J2H	WAMCO	'Y0889VAA8	BHARTI AIRTEL LTD	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	887,573.70	81,896.53	151,481.62
12/31/2016	J2H	WAMCO	'761713BE5	REYNOLDS AMERICAN INC	FIXED INCOME	CORPORATE BONDS	'30	173,000.00	177,266.87	16,356.44	30,254.02
12/31/2016	J2H	WAMCO	'761713BB1	REYNOLDS AMERICAN INC	FIXED INCOME	CORPORATE BONDS	'30	1,780,000.00	2,107,744.28	194,481.81	359,727.34
12/31/2016	J2H	WAMCO	'25179MAU7	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	430,000.00	422,404.05	38,975.27	72,091.42
12/31/2016	J2H	WAMCO	'674599CF0	OCCIDENTAL PETROLEUM COR	FIXED INCOME	CORPORATE BONDS	'30	170,000.00	176,886.19	16,321.31	30,189.05
12/31/2016	J2H	WAMCO	'912828XH8	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	16,870,000.00	16,877,912.03	1,557,326.94	2,880,542.21
12/31/2016	J2H	WAMCO	'3137G0FT1	FREDDIE MAC STACR	FIXED INCOME	CMO	'08	2,043,377.96	2,082,458.79	192,148.72	355,411.88
12/31/2016	J2H	WAMCO	'12593GAF9	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	650,000.00	679,235.12	62,673.11	115,924.61
12/31/2016	J2H	WAMCO	'026874DD6	AMERICAN INTL GROUP	FIXED INCOME	CORPORATE BONDS	'30	240,000.00	241,548.96	22,287.75	41,225.00
12/31/2016	J2H	WAMCO	'126650CN8	CVS HEALTH CORP	FIXED INCOME	CORPORATE BONDS	'30	1,530,000.00	1,705,103.91	157,330.14	291,008.97
12/31/2016	J2H	WAMCO	'126650CL2	CVS HEALTH CORP	FIXED INCOME	CORPORATE BONDS	'30	98,000.00	101,096.80	9,328.21	17,254.12
12/31/2016	J2H	WAMCO	'94974BGL8	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	2,820,000.00	2,900,578.68	267,636.74	495,039.87
12/31/2016	J2H	WAMCO	'36250PAD7	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO	'08	800,000.00	835,682.08	77,108.48	142,625.31
12/31/2016	J2H	WAMCO	'46644UBA5	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO	'08	2,130,000.00	2,220,190.38	204,857.23	378,918.44
12/31/2016	J2H	WAMCO	'458140AS9	INTEL CORP	FIXED INCOME	CORPORATE BONDS	'30	160,000.00	168,760.80	15,571.58	28,802.30
12/31/2016	J2H	WAMCO	'98160VAD3	WORLD OMNI AUTOMOBILE LEASE SE	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	3,350,000.00	3,353,121.87	309,392.95	572,275.12
12/31/2016	J2H	WAMCO	'458140AT7	INTEL CORP	FIXED INCOME	CORPORATE BONDS	'30	140,000.00	156,615.62	14,450.94	26,729.49
12/31/2016	J2H	WAMCO	'172967JU6	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,084,000.00	1,142,588.03	105,426.73	195,004.75
12/31/2016	J2H	WAMCO	'06051GF53	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	610,000.00	620,266.91	57,232.10	105,860.55
12/31/2016	J2H	WAMCO	'21684AAD8	COOPERATIVE RABOBANK UA	FIXED INCOME	CORPORATE BONDS	'30	330,000.00	358,537.41	33,082.29	61,191.35
12/31/2016	J2H	WAMCO	'21684AAC0	COOPERATIVE RABOBANK UA	FIXED INCOME	CORPORATE BONDS	'30	700,000.00	718,289.60	66,276.67	122,590.02
12/31/2016	J2H	WAMCO	'00772BAF8	AERCAP IRELAND CAP/GLOBA	FIXED INCOME	CORPORATE BONDS	'30	850,000.00	880,897.50	81,280.52	150,342.20
12/31/2016	J2H	WAMCO	'151020AS3	CELGENE CORP	FIXED INCOME	CORPORATE BONDS	'30	370,000.00	375,294.70	34,628.49	64,051.30
12/31/2016	J2H	WAMCO	'151020AR5	CELGENE CORP	FIXED INCOME	CORPORATE BONDS	'30	160,000.00	164,094.40	15,141.01	28,005.88
12/31/2016	J2H	WAMCO	'151020AU8	CELGENE CORP	FIXED INCOME	CORPORATE BONDS	'30	280,000.00	291,124.40	26,862.08	49,686.01
12/31/2016	J2H	WAMCO	'404280AU3	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	807,318.40	74,491.36	137,784.50
12/31/2016	J2H	WAMCO	'46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO	'08	3,220,000.00	3,351,464.23	309,240.00	571,992.21
12/31/2016	J2H	WAMCO	'46644YBA7	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO	'08	530,000.00	522,868.59	48,245.15	89,237.64
12/31/2016	J2H	WAMCO	'78469RAB6	SOFI CONSUMER LOAN PROGRAM TRU	FIXED INCOME	OTHER ASSET BACKED	'09	1,932,299.65	1,927,178.79	178,293.52	329,784.32
12/31/2016	J2H	WAMCO	'585055BS4	MEDTRONIC INC	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,287,142.50	118,764.79	219,675.77
12/31/2016	J2H	WAMCO	'375558BF9	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS	'30	1,020,000.00	1,034,215.30	95,427.21	176,508.92
12/31/2016	J2H	WAMCO	'375558BD4	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS	'30	350,000.00	362,134.85	33,414.23	61,805.32
12/31/2016	J2H	WAMCO	'29425AAD5	CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	CMO	'08	2,750,000.00	2,865,146.35	264,367.39	488,992.65
12/31/2016	J2H	WAMCO	'46625HNJ5	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	1,160,000.00	1,191,816.48	109,969.05	203,406.54
12/31/2016	J2H	WAMCO	'172967KA8	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	2,120,000.00	2,153,593.52	198,712.33	367,552.40

12/31/2016	J2H	WAMCO	'23340LAA2	DRB PRIME STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	1,848,127.71	1,881,004.79	173,560.53	321,029.86
12/31/2016	J2H	WAMCO	'38141GV50	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,630,000.00	1,720,698.09	158,769.02	293,670.42
12/31/2016	J2H	WAMCO	'38141GVR2	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,828,513.80	168,717.19	312,071.25
12/31/2016	J2H	WAMCO	'00440EAV9	CHUBB INA HOLDINGS INC	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	101,291.10	9,346.14	17,287.29
12/31/2016	J2H	WAMCO	'00440EAW7	CHUBB INA HOLDINGS INC	FIXED INCOME	CORPORATE BONDS	'30	1,150,000.00	1,214,748.45	112,084.98	207,320.32
12/31/2016	J2H	WAMCO	'00440EAT4	CHUBB INA HOLDINGS INC	FIXED INCOME	CORPORATE BONDS	'30	170,000.00	169,961.07	15,682.33	29,007.14
12/31/2016	J2H	WAMCO	'3137GOGT0	FREDDIE MAC STACR	FIXED INCOME	CMO	'08	6,160,000.00	6,337,773.29	584,787.09	1,081,663.62
12/31/2016	J2H	WAMCO	'406216BK6	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS	'30	110,000.00	118,628.95	10,945.91	20,246.33
12/31/2016	J2H	WAMCO	'406216BG5	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	609,538.20	56,242.16	104,029.49
12/31/2016	J2H	WAMCO	'406216BJ9	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS	'30	570,000.00	601,137.96	55,467.07	102,595.82
12/31/2016	J2H	WAMCO	'94974BGQ7	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	720,000.00	739,527.12	68,236.26	126,214.61
12/31/2016	J2H	WAMCO	'539830BH1	LOCKHEED MARTIN CORP	FIXED INCOME	CORPORATE BONDS	'30	620,000.00	633,461.44	58,449.56	108,112.45
12/31/2016	J2H	WAMCO	'539830BK4	LOCKHEED MARTIN CORP	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	106,318.00	9,809.97	18,145.22
12/31/2016	J2H	WAMCO	'539830BG3	LOCKHEED MARTIN CORP	FIXED INCOME	CORPORATE BONDS	'30	50,000.00	50,546.65	4,663.95	8,626.76
12/31/2016	J2H	WAMCO	'58013MEY6	MCDONALD S CORP	FIXED INCOME	CORPORATE BONDS	'30	470,000.00	478,505.59	44,151.77	81,666.24
12/31/2016	J2H	WAMCO	'23341KAB1	DRB PRIME STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	2,450,702.18	2,435,450.73	224,719.33	415,656.78
12/31/2016	J2H	WAMCO	'92826CAF9	VISA INC	FIXED INCOME	CORPORATE BONDS	'30	1,180,000.00	1,245,506.52	114,923.03	212,569.78
12/31/2016	J2H	WAMCO	'92826CAD4	VISA INC	FIXED INCOME	CORPORATE BONDS	'30	1,170,000.00	1,175,131.62	108,429.53	200,558.95
12/31/2016	J2H	WAMCO	'25179MAV5	DEVON ENERGY CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	1,072,000.00	1,217,938.86	112,379.36	207,864.83
12/31/2016	J2H	WAMCO	'3137BM7D2	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO	'08	16,819,052.90	658,259.05	60,737.64	112,344.64
12/31/2016	J2H	WAMCO	'761713BS4	REYNOLDS AMERICAN INC	FIXED INCOME	CORPORATE BONDS	'30	20,000.00	22,816.72	2,105.30	3,894.11
12/31/2016	J2H	WAMCO	'035242AN6	ANHEUSER BUSCH INBEV FIN	FIXED INCOME	CORPORATE BONDS	'30	2,710,000.00	2,929,157.70	270,273.73	499,917.43
12/31/2016	J2H	WAMCO	'035242AP1	ANHEUSER BUSCH INBEV FIN	FIXED INCOME	CORPORATE BONDS	'30	3,880,000.00	3,938,937.20	363,446.20	672,255.84
12/31/2016	J2H	WAMCO	'71656LBK6	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	390,000.00	411,450.00	37,964.54	70,221.90
12/31/2016	J2H	WAMCO	'912810RQ3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,870,000.00	4,327,452.78	399,294.58	738,563.54
12/31/2016	J2H	WAMCO	'912810RR1	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	1,469,016.00	1,475,224.06	136,119.10	251,775.53
12/31/2016	J2H	WAMCO	'06051GFU8	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	1,620,000.00	1,669,471.56	154,042.34	284,927.62
12/31/2016	J2H	WAMCO	'30231GAT9	EXXON MOBIL CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	590,000.00	589,200.55	54,365.60	100,558.47
12/31/2016	J2H	WAMCO	'30231GAW2	EXXON MOBIL CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	180,000.00	184,369.32	17,011.78	31,466.19
12/31/2016	J2H	WAMCO	'404280AW9	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	420,000.00	435,484.14	40,182.17	74,323.79
12/31/2016	J2H	WAMCO	'404280AV1	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	1,180,000.00	1,199,917.22	110,716.50	204,789.09
12/31/2016	J2H	WAMCO	'404119BT5	HCA INC	FIXED INCOME	CORPORATE BONDS	'30	20,000.00	20,675.00	1,907.68	3,528.59
12/31/2016	J2H	WAMCO	'032511BM8	ANADARKO PETROLEUM CORP	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	428,895.20	39,574.21	73,199.26
12/31/2016	J2H	WAMCO	'032511BP1	ANADARKO PETROLEUM CORP	FIXED INCOME	CORPORATE BONDS	'30	210,000.00	259,005.39	23,898.46	44,204.28
12/31/2016	J2H	WAMCO	'032511BN6	ANADARKO PETROLEUM CORP	FIXED INCOME	CORPORATE BONDS	'30	1,110,000.00	1,242,378.60	114,634.42	212,035.94
12/31/2016	J2H	WAMCO	'651229AV8	NEWELL BRANDS INC	FIXED INCOME	CORPORATE BONDS	'30	390,000.00	404,549.73	37,327.85	69,044.24
12/31/2016	J2H	WAMCO	'651229AU0	NEWELL BRANDS INC	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	203,539.20	18,780.59	34,737.90
12/31/2016	J2H	WAMCO	'651229AW6	NEWELL BRANDS INC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	835,024.00	77,047.76	142,513.00
12/31/2016	J2H	WAMCO	'674599CJ2	OCCIDENTAL PETROLEUM COR	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	132,292.55	12,206.65	22,578.28
12/31/2016	J2H	WAMCO	'674599CH6	OCCIDENTAL PETROLEUM COR	FIXED INCOME	CORPORATE BONDS	'30	360,000.00	362,715.84	33,467.83	61,904.48
12/31/2016	J2H	WAMCO	'06051GFX2	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	641,336.80	59,176.22	109,456.53
12/31/2016	J2H	WAMCO	'912828Q60	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	6,568,027.20	6,605,616.02	609,500.97	1,127,376.17
12/31/2016	J2H	WAMCO	'040114GQ7	REPUBLIC OF ARGENTINA	FIXED INCOME	GOVERNMENT ISSUES	'10	521,850.00	560,850.00	48,151.16	89,063.80
12/31/2016	J2H	WAMCO	'040114GS3	REPUBLIC OF ARGENTINA	FIXED INCOME	GOVERNMENT ISSUES	'10	720,000.00	756,000.00	69,756.21	129,026.03
12/31/2016	J2H	WAMCO	'040114GU8	REPUBLIC OF ARGENTINA	FIXED INCOME	GOVERNMENT ISSUES	'10	210,000.00	210,000.00	19,376.72	35,840.56
12/31/2016	J2H	WAMCO	'912828R28	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	2,130,000.00	2,060,110.44	190,086.63	351,597.70
12/31/2016	J2H	WAMCO	'05565QDB1	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS	'30	720,000.00	703,200.96	64,884.44	120,014.85
12/31/2016	J2H	WAMCO	'3137GQJR1	FREDDIE MAC STACR	FIXED INCOME	CMO	'08	6,230,000.00	6,308,607.65	582,095.98	1,076,685.94
12/31/2016	J2H	WAMCO	'912828R36	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	140,000.00	130,550.00	12,045.86	22,280.88
12/31/2016	J2H	WAMCO	'912810RS9	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	16,050,000.00	14,263,185.60	1,316,065.83	2,434,288.56
12/31/2016	J2H	WAMCO	'3137BP7A1	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO	'08	8,569,967.86	647,832.15	59,775.55	110,565.09
12/31/2016	J2H	WAMCO	'822582BQ4	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS	'30	140,000.00	133,876.26	12,352.78	22,848.57
12/31/2016	J2H	WAMCO	'822582BT8	SHELL INTERNATIONAL FIN	FIXED INCOME	CORPORATE BONDS	'30	1,760,000.00	1,701,553.92	157,002.58	290,403.09
12/31/2016	J2H	WAMCO	'166764BL3	CHEVRON CORP	FIXED INCOME	CORPORATE BONDS	'30	1,350,000.00	1,327,957.20	122,530.77	226,641.59
12/31/2016	J2H	WAMCO	'172967KR1	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,281,477.12	1,281,477.12	118,242.05	218,708.86
12/31/2016	J2H	WAMCO	'25272KAD5	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	1,480,000.00	1,531,422.60	141,304.54	261,366.89
12/31/2016	J2H	WAMCO	'25272KAA1	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	1,060,000.00	1,082,054.36	99,841.28	184,673.51
12/31/2016	J2H	WAMCO	'404280BB4	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	1,210,000.00	1,218,263.09	112,409.28	207,920.16
12/31/2016	J2H	WAMCO	'931427AQ1	WALGREENS BOOTS ALLIANCE	FIXED INCOME	CORPORATE BONDS	'30	550,000.00	539,880.55	49,814.84	92,141.06
12/31/2016	J2H	WAMCO	'00817YAV0	AETNA INC	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	98,500.90	9,088.69	16,811.08
12/31/2016	J2H	WAMCO	'00817YAW8	AETNA INC	FIXED INCOME	CORPORATE BONDS	'30	520,000.00	514,419.88	47,465.58	87,795.70
12/31/2016	J2H	WAMCO	'00817YAU2	AETNA INC	FIXED INCOME	CORPORATE BONDS	'30	410,000.00	408,143.52	37,659.45	69,657.59
12/31/2016	J2H	WAMCO	'00817YAX6	AETNA INC	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	120,497.64	11,118.33	20,565.25
12/31/2016	J2H	WAMCO	'94974BGT1	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	1,520,000.00	1,454,722.08	134,227.38	248,276.47
12/31/2016	J2H	WAMCO	'36164QMS4	GE CAPITAL INTL FUNDING	FIXED INCOME	CORPORATE BONDS	'30	1,690,000.00	1,689,193.87	155,862.12	288,293.61
12/31/2016	J2H	WAMCO	'031162CE8	AMGEN INC	FIXED INCOME	CORPORATE BONDS	'30	57,000.00	54,783.16	5,054.85	9,349.81
12/31/2016	J2H	WAMCO	'912828S27	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	5,850,000.00	5,661,934.20	522,427.34	966,318.61
12/31/2016	J2H	WAMCO	'912828S50	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	5,384,962.80	5,207,264.41	480,474.90	888,720.41
12/31/2016	J2H	WAMCO	'912828S92	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	1,010,000.00	950,820.06	87,732.28	162,275.84
12/31/2016	J2H	WAMCO	'912828S68	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	1,430,000.00	1,422,346.64	131,240.09	242,750.97
12/31/2016	J2H	WAMCO	'037833B22	APPLE INC	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,220,111.10	112,579.80	208,235.56

12/31/2016	J2H	WAMCO	'594918BR4	MICROSOFT CORP	FIXED INCOME	CORPORATE BONDS	'30	2,030,000.00	1,917,734.91	176,949.63	327,298.56
12/31/2016	J2H	WAMCO	'594918BS2	MICROSOFT CORP	FIXED INCOME	CORPORATE BONDS	'30	30,000.00	28,510.86	2,630.70	4,865.93
12/31/2016	J2H	WAMCO	'912810RT7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	20,450,000.00	17,194,769.00	1,586,563.37	2,934,619.98
12/31/2016	J2H	WAMCO	'50077LAK2	KRAFT HEINZ FOODS CO	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	202,607.00	18,694.57	34,578.80
12/31/2016	J2H	WAMCO	'50077LAL0	KRAFT HEINZ FOODS CO	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	314,729.70	29,040.15	53,714.71
12/31/2016	J2H	WAMCO	'50077LAM8	KRAFT HEINZ FOODS CO	FIXED INCOME	CORPORATE BONDS	'30	110,000.00	115,149.32	10,624.84	19,652.46
12/31/2016	J2H	WAMCO	'36251PAD6	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO	'08	690,000.00	670,382.13	61,856.24	114,413.68
12/31/2016	J2H	WAMCO	'46590RAE9	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	1,680,000.00	1,629,399.58	150,344.89	278,088.56
12/31/2016	J2H	WAMCO	'3136ATS4	FANNIEMAE ACES	FIXED INCOME	CMO	'08	570,000.00	540,740.42	49,894.18	92,287.81
12/31/2016	J2H	WAMCO	'3136ATS6S	FANNIEMAE ACES	FIXED INCOME	CMO	'08	713,727.01	702,931.60	64,859.58	119,968.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'20030NBW0	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	230,457.50	21,264.34	39,332.03
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'22548WAA0	CREDITO REAL SAB DE CV	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	765,000.00	70,586.64	130,562.05
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'88167AAE1	TEVA PHARMACEUTICALS NE	FIXED INCOME	CORPORATE BONDS	'30	350,000.00	322,674.45	29,773.21	55,070.64
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130ASV6	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	600,000.00	582,801.60	53,775.17	99,466.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136G3H24	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	1,625,000.00	1,574,306.50	145,261.45	268,685.86
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130A8U24	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,100,000.00	1,052,480.00	97,112.45	179,626.07
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'60740FAM7	MOBILE MINI INC	FIXED INCOME	CORPORATE BONDS	'30	875,000.00	905,625.00	83,562.13	154,562.43
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'037833B22	APPLE INC	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	703,910.25	64,949.88	120,135.90
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'9128282A7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	5,000,000.00	4,598,635.00	424,316.60	784,846.03
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'46623EK63	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	294,442.20	27,168.22	50,252.26
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136G3Z81	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	770,000.00	761,818.75	70,293.11	130,019.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'404119BU2	HCA INC	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	147,375.00	13,598.31	25,152.39
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'120568AX8	BUNGE LTD FINANCE CORP	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	384,110.00	35,441.88	65,555.80
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'626717AH5	MURPHY OIL CORP	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	639,000.00	58,960.61	109,057.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05583PA46	BCD ACQUISITION INC	FIXED INCOME	CORPORATE BONDS	'30	675,000.00	722,250.00	66,642.09	123,265.94
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134GAGF5	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	3,600,000.00	3,593,250.00	331,549.60	613,257.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'44920UAH1	HYUNDAI CAPITAL SERVICES	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,771,192.80	163,428.17	302,288.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130A95N7	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,800,000.00	1,729,184.40	159,552.05	295,118.77
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'205768AN4	COMSTOCK RESOURCES INC	FIXED INCOME	CONVERTIBLE BONDS	'32	256,531.00	223,181.97	20,593.03	38,090.32
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'91913YAU4	VALERO ENERGY CORP	FIXED INCOME	CORPORATE BONDS	'30	335,000.00	320,934.69	29,612.68	54,773.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'224044CG0	COX COMMUNICATIONS INC	FIXED INCOME	CORPORATE BONDS	'30	220,000.00	210,086.36	19,384.69	35,855.30
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05565EAL9	BMW US CAPITAL LLC	FIXED INCOME	CORPORATE BONDS	'30	785,000.00	758,018.77	69,942.48	129,370.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'126307AQ0	CSC HOLDINGS LLC	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	607,500.00	56,054.10	103,681.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'019736AD9	ALLISON TRANSMISSION INC	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	252,500.00	23,298.20	43,094.01
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'883556BR2	THERMO FISHER SCIENTIFIC	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	236,062.50	21,781.51	40,288.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'375558BM4	GILEAD SCIENCES INC	FIXED INCOME	CORPORATE BONDS	'30	575,000.00	550,308.93	50,777.07	93,920.87
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'095370AD4	BLUE CUBE SPINCO INC	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,328,250.00	122,557.78	226,691.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'45950VKB1	INTL FINANCE CORP	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	898,212.60	82,878.18	153,297.36
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'82481LAD1	SHIRE ACQ INV IRELAND DA	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,121,202.00	103,453.44	191,354.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05583BA47	BRF GMBH	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	461,250.00	42,559.59	78,721.24
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'59284MAB0	MEXICO CITY ARPT TRUST	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	720,000.00	66,434.49	122,881.93
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'38145GAG5	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	388,624.00	35,858.38	66,326.20
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'78478EAA6	ST MARYS CEMENT INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	960,000.00	88,579.31	163,842.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136G4DJ9	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	1,360,000.00	1,316,752.00	121,496.86	224,729.20
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00287YAS8	ABBVIE INC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	490,565.00	45,264.49	83,724.41
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'00287YAP4	ABBVIE INC	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	300,197.40	27,699.25	51,234.49
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'47215TAA6	BECL SA DE CV	FIXED INCOME	CORPORATE BONDS	'30	700,000.00	665,938.00	61,446.18	113,655.20
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'413086AH2	HARMAN INTL IND	FIXED INCOME	CORPORATE BONDS	'30	2,031,000.00	2,096,865.33	193,478.01	357,870.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'11283WAC8	BROOKFIELD RESIDENTIAL	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,296,750.00	119,651.28	221,315.47
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'50126AAB7	KUNLUN ENERGY CO LTD	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,229,050.00	113,404.59	209,761.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'20826FAH9	CONOCOPHILLIPS COMPANY	FIXED INCOME	CORPORATE BONDS	'30	425,000.00	420,635.25	38,812.06	71,789.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'887317AW5	TIME WARNER INC	FIXED INCOME	CORPORATE BONDS	'30	1,923,000.00	1,912,231.20	176,441.80	326,359.25
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'20337YAA5	COMMScope TECH LLC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	530,000.00	48,903.16	90,454.75
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'052769AD8	AUTODESK INC	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	770,443.50	71,088.91	131,491.09
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'08860HAA2	BHARTI AIRTEL LTD	FIXED INCOME	CORPORATE BONDS	'30	350,000.00	345,167.55	31,848.65	58,909.52
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29082HAA0	EMBRAER NETHERLANDS FINA	FIXED INCOME	CORPORATE BONDS	'30	850,000.00	844,900.00	77,959.02	144,198.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05581JAA2	BNFS RAILWAY CO 2015 1 P	FIXED INCOME	CORPORATE BONDS	'30	1,981,519.49	1,975,685.90	182,296.77	337,189.02
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'12508EAD3	CDK GLOBAL INC	FIXED INCOME	CORPORATE BONDS	'30	1,750,000.00	1,697,500.00	156,628.53	289,711.22
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'056752AG3	BAIDU INC	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,019,036.00	186,296.69	344,587.55
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'279158AL3	ECOPETROL SA	FIXED INCOME	CORPORATE BONDS	'30	650,000.00	646,750.00	59,675.70	110,380.40
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'400489AH3	GRUPO POSADAS SAB CV	FIXED INCOME	CORPORATE BONDS	'30	2,265,000.00	2,242,350.00	206,901.90	382,700.41
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'124857AQ6	CBS CORP	FIXED INCOME	CORPORATE BONDS	'30	1,803,000.00	1,833,730.33	169,198.51	312,961.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'21987DAD6	CORP FINANCIERA DE DESAR	FIXED INCOME	GOVERNMENT ISSUES	'10	500,000.00	520,625.00	48,038.13	88,854.73
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'89031RAF3	TONON LUXEMBOURG SA	FIXED INCOME	CORPORATE BONDS	'30	1,709,812.00	1,888,079.32	17,354.10	32,099.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'500255AU8	KOHL S CORPORATION	FIXED INCOME	CORPORATE BONDS	'30	1,825,000.00	1,835,417.10	169,354.15	313,249.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'81180WALS	SEAGATE HDD CAYMAN	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,524,312.00	140,648.45	260,153.33
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31562QAF4	FIAT CHRYSLER AUTOMOBILE	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	814,640.00	75,166.93	139,034.08
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'345397XL2	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,702,043.40	157,047.75	290,486.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'785712AE0	SABLE INTL FINANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	1,640,000.00	1,705,600.00	157,375.91	291,093.64
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'151020AS3	CELGENE CORP	FIXED INCOME	CORPORATE BONDS	'30	850,000.00	862,163.50	79,551.93	147,144.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'780099CJ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	473,750.00	43,712.97	80,854.60

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138ENZ0	FNMA POOL AL6157	FIXED INCOME	FNMA	'03	1,163,141.21	1,286,109.07	118,669.44	219,499.39
12/31/2016	J2H	WAMCO	'12527DAD2	CFRCR COMMERCIAL MORTGAGE TRUS	FIXED INCOME	CMO	'08	530,000.00	595,145.37	54,914.13	101,573.07
12/31/2016	J2H	WAMCO	'91830CAA6	VNO MORTGAGE TRUST	FIXED INCOME	CMO	'08	100,000.00	100,922.03	9,312.09	17,224.30
12/31/2016	J2H	WAMCO	'912828UA6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,680,000.00	4,669,030.08	430,811.96	796,860.31
12/31/2016	J2H	WAMCO	'126650B22	CVS HEALTH CORP	FIXED INCOME	CORPORATE BONDS	'30	1,450,000.00	1,428,431.25	131,801.52	243,789.43
12/31/2016	J2H	WAMCO	'780099CE5	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	425,333.20	39,245.54	72,591.34
12/31/2016	J2H	WAMCO	'037411BC8	APACHE CORP	FIXED INCOME	CORPORATE BONDS	'30	490,000.00	483,053.27	44,571.38	82,442.39
12/31/2016	J2H	WAMCO	'3137ATCE0	FREDDIE MAC	FIXED INCOME	CMO	'08	3,885,670.81	339,115.70	31,290.25	57,876.65
12/31/2016	J2H	WAMCO	'444859BB7	HUMANA INC	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	124,722.65	11,508.17	21,286.33
12/31/2016	J2H	WAMCO	'444859BA9	HUMANA INC	FIXED INCOME	CORPORATE BONDS	'30	140,000.00	139,894.02	12,908.04	23,875.62
12/31/2016	J2H	WAMCO	'172967GF2	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	130,000.00	131,462.50	12,130.06	22,436.62
12/31/2016	J2H	WAMCO	'46639EAJ0	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	1,630,000.00	1,651,577.29	152,391.23	281,873.62
12/31/2016	J2H	WAMCO	'94974BFG0	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	149,820.30	13,823.94	25,569.73
12/31/2016	J2H	WAMCO	'345370CQ1	FORD MOTOR COMPANY	FIXED INCOME	CORPORATE BONDS	'30	240,000.00	227,857.68	21,024.46	38,888.32
12/31/2016	J2H	WAMCO	'50076QAZ9	KRAFT HEINZ FOODS CO	FIXED INCOME	CORPORATE BONDS	'30	570,000.00	579,673.47	53,486.54	98,932.49
12/31/2016	J2H	WAMCO	'50076QAU0	KRAFT HEINZ FOODS CO	FIXED INCOME	CORPORATE BONDS	'30	453,000.00	490,546.57	45,272.02	83,738.33
12/31/2016	J2H	WAMCO	'20030NBH3	COMCAST CORP	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	156,099.75	14,403.34	26,641.44
12/31/2016	J2H	WAMCO	'06051GEU9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	1,330,000.00	1,334,442.20	123,129.14	227,748.38
12/31/2016	J2H	WAMCO	'61690KAG7	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO	'08	83,000.00	83,435.24	7,698.58	14,239.84
12/31/2016	J2H	WAMCO	'38141GRD8	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,532,118.00	141,368.71	261,485.58
12/31/2016	J2H	WAMCO	'42805RBN8	HERTZ VEHICLE FINANCING LLC	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	570,000.00	566,028.98	52,227.56	96,603.80
12/31/2016	J2H	WAMCO	'3136ABQF3	FANNIE MAE	FIXED INCOME	CMO	'08	578,368.54	659,860.49	60,885.41	112,617.96
12/31/2016	J2H	WAMCO	'3136ABQH9	FANNIE MAE	FIXED INCOME	CMO	'08	1,009,069.40	1,120,176.01	103,358.77	191,179.71
12/31/2016	J2H	WAMCO	'748149AG6	PROVINCE OF QUEBEC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,040,000.00	1,042,569.84	96,198.04	177,934.71
12/31/2016	J2H	WAMCO	'36241LW51	GNMA II POOL 783368	FIXED INCOME	GNMA II	'02	313,512.32	337,899.64	31,178.04	57,669.11
12/31/2016	J2H	WAMCO	'94974BFJ4	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	750,000.00	752,699.25	69,451.65	128,462.69
12/31/2016	J2H	WAMCO	'494550BQ8	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	550,000.00	545,465.00	50,053.31	92,582.15
12/31/2016	J2H	WAMCO	'337932AE7	FIRSTENERGY CORP	FIXED INCOME	CORPORATE BONDS	'30	250,000.00	252,271.00	23,277.08	43,054.93
12/31/2016	J2H	WAMCO	'337932AF4	FIRSTENERGY CORP	FIXED INCOME	CORPORATE BONDS	'30	1,420,000.00	1,467,988.90	135,451.51	250,540.71
12/31/2016	J2H	WAMCO	'772739AP3	WESTROCK RKT CO	FIXED INCOME	CORPORATE BONDS	'30	270,000.00	276,815.61	25,541.81	47,243.94
12/31/2016	J2H	WAMCO	'772739AQ1	WESTROCK RKT CO	FIXED INCOME	CORPORATE BONDS	'30	60,000.00	61,957.86	5,716.86	10,574.31
12/31/2016	J2H	WAMCO	'12625CAC7	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	150,000.00	154,061.76	14,215.30	26,293.62
12/31/2016	J2H	WAMCO	'3132HBH73	FED HM LN PC POOL U91254	FIXED INCOME	FHLMC	'04	568,399.71	602,565.26	55,598.77	102,839.42
12/31/2016	J2H	WAMCO	'Y20721BE8	REPUBLIC OF INDONESIA	FIXED INCOME	GOVERNMENT ISSUES	'10	750,000.00	729,239.25	67,286.99	124,458.79
12/31/2016	J2H	WAMCO	'3138MLB26	FNMA POOL AQ4555	FIXED INCOME	FNMA	'03	362,891.30	382,871.82	35,327.63	65,344.48
12/31/2016	J2H	WAMCO	'3138MZN3	FNMA POOL AQ7048	FIXED INCOME	FNMA	'03	58,576.81	63,243.95	5,835.53	10,793.80
12/31/2016	J2H	WAMCO	'3138MLCK8	FNMA POOL AQ4573	FIXED INCOME	FNMA	'03	54,309.22	58,651.13	5,411.75	10,009.95
12/31/2016	J2H	WAMCO	'92937UA57	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO	'08	6,282,282.11	367,036.05	33,866.46	62,641.80
12/31/2016	J2H	WAMCO	'172967GR6	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	360,000.00	339,300.00	31,307.25	57,908.11
12/31/2016	J2I	PIMCO	'3138WVDL2	FNMA POOL AT7306	FIXED INCOME	FNMA	'03	2,730,540.81	2,729,759.66	251,875.25	465,886.30
12/31/2016	J2I	PIMCO	'14987BAE3	CC HOLDINGS GS V LLC/CRO	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	508,115.00	46,883.83	86,719.65
12/31/2016	J2I	PIMCO	'16117LBC2	CHARTER COMMUNICATIONS OPERAT	FIXED INCOME	BANK LOAN	'BL	795,876.28	799,195.08	73,741.82	136,398.10
12/31/2016	J2I	PIMCO	'44266RAC1	HOWARD HUGHES MEDICAL IN	FIXED INCOME	CORPORATE BONDS	'30	5,000,000.00	5,213,580.00	481,057.64	889,798.29
12/31/2016	J2I	PIMCO	'912810RC4	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,300,000.00	4,768,463.50	439,986.69	813,830.55
12/31/2016	J2I	PIMCO	'02005NAR1	ALLY FINANCIAL INC	FIXED INCOME	CORPORATE BONDS	'30	1,545,000.00	1,545,000.00	142,557.33	263,684.14
12/31/2016	J2I	PIMCO	'43289DAC7	HILTON WORLDWIDE FIN LLC	FIXED INCOME	BANK LOAN	'BL	296,534.43	298,963.05	27,585.36	51,023.83
12/31/2016	J2I	PIMCO	'36159XAF7	GE COMMERCIAL MORTGAGE CORPORA	FIXED INCOME	CMO	'08	6,692,975.85	6,714,549.99	619,552.32	1,145,967.86
12/31/2016	J2I	PIMCO	'ACI06Y2R3	BANCO POPULAR ESPANOL SA	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,372,998.61	126,686.74	234,328.77
12/31/2016	J2I	PIMCO	'46630VAF9	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	1,198,930.85	1,207,116.43	111,380.78	206,017.77
12/31/2016	J2I	PIMCO	'49456BAB7	KINDER MORGAN INC/DELAWA	FIXED INCOME	CORPORATE BONDS	'30	1,674,000.00	1,837,400.81	169,537.19	313,587.99
12/31/2016	J2I	PIMCO	'3138W5YW2	FNMA POOL AR7924	FIXED INCOME	FNMA	'03	783,414.52	807,728.82	74,529.23	137,854.55
12/31/2016	J2I	PIMCO	'912810RD2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	5,200,000.00	5,895,702.80	543,997.20	1,006,215.74
12/31/2016	J2I	PIMCO	'06051GF80	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	3,400,000.00	3,533,453.40	326,032.16	603,052.18
12/31/2016	J2I	PIMCO	'ACI07TK05	BANCO BILBAO VIZCAYA ARG	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,023,094.81	186,671.20	345,280.27
12/31/2016	J2I	PIMCO	'404119BN8	HCA INC	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	205,750.00	18,984.58	35,115.22
12/31/2016	J2H	WAMCO	'949746SH5	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	810,000.00	771,441.57	71,181.01	131,661.43
12/31/2016	J2H	WAMCO	'3138WJJD1	FNMA POOL AS8359	FIXED INCOME	FNMA	'03	2,293,090.94	2,280,511.13	210,423.03	389,213.34
12/31/2016	J2H	WAMCO	'912828U24	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	380,000.00	365,616.24	33,735.45	62,399.48
12/31/2016	J2H	WAMCO	'912810RU4	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	6,660,000.00	6,430,023.54	593,299.03	1,097,407.91
12/31/2016	J2H	WAMCO	'674599CL7	OCCIDENTAL PETROLEUM COR	FIXED INCOME	CORPORATE BONDS	'30	360,000.00	350,654.76	32,354.96	59,846.02
12/31/2016	J2H	WAMCO	'674599CM5	OCCIDENTAL PETROLEUM COR	FIXED INCOME	CORPORATE BONDS	'30	870,000.00	841,790.25	77,672.09	143,667.79
12/31/2016	J2H	WAMCO	'38145GAH3	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	470,000.00	459,182.95	42,368.87	78,368.45
12/31/2016	J2H	WAMCO	'36251XAR8	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO	'08	1,800,000.00	1,832,184.18	169,055.85	312,697.68
12/31/2016	J2H	WAMCO	'002824BG4	ABBOTT LABORATORIES	FIXED INCOME	CORPORATE BONDS	'30	420,000.00	426,981.24	39,397.61	72,872.61
12/31/2016	J2H	WAMCO	'002824BF6	ABBOTT LABORATORIES	FIXED INCOME	CORPORATE BONDS	'30	630,000.00	625,647.33	57,728.55	106,778.82
12/31/2016	J2H	WAMCO	'002824BH2	ABBOTT LABORATORIES	FIXED INCOME	CORPORATE BONDS	'30	570,000.00	585,010.95	53,979.03	99,843.44
12/31/2016	J2H	WAMCO	'912828U57	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	11,080,000.00	11,006,417.72	1,015,563.47	1,878,458.12
12/31/2016	J2H	WAMCO	'12515ABE9	CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	CMO	'08	820,000.00	841,016.60	77,600.70	143,535.75
12/31/2016	J2H	WAMCO	'05565QDG0	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	807,991.20	74,553.44	137,899.33
12/31/2016	J2H	WAMCO	'61691EBA2	MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	CMO	'08	810,000.00	826,840.22	76,292.65	141,116.28
12/31/2016	J2H	WAMCO	'161175AZ7	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS	'30	110,000.00	125,601.52	11,589.27	21,436.33

12/31/2016	J2H	WAMCO	'64829LAA6	NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	CMO	'08	4,030,000.00	4,151,946.99	383,100.64	708,610.08
12/31/2016	J2H	WAMCO	'94974BGU8	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	570,000.00	578,467.92	53,375.30	98,726.74
12/31/2016	J2H	WAMCO	'00206RDJ8	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	71,000.00	63,798.68	5,886.71	10,888.48
12/31/2016	J2H	WAMCO	'61691GAS9	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO	'08	810,000.00	829,787.81	76,564.62	141,619.34
12/31/2016	J2H	WAMCO	'20605PAG6	CONCHO RESOURCES INC	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	199,602.00	18,417.30	34,065.94
12/31/2016	J2H	WAMCO	'35671DBP9	FREEMPORT MCMORAN INC	FIXED INCOME	CORPORATE BONDS	'30	104,000.00	106,860.00	9,859.98	18,237.73
12/31/2016	J2H	WAMCO	'912828V23	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	8,060,000.00	8,063,780.14	744,045.95	1,376,240.08
12/31/2016	J2H	WAMCO	'831641FF7	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	1,108,495.26	1,105,282.06	101,984.51	188,637.77
12/31/2016	J2H	WAMCO	'17307GNR5	CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	1,149,674.79	1,088,395.97	100,426.43	185,755.83
12/31/2016	J2H	WAMCO	'007036JD9	ADJUSTABLE RATE MORTGAGE TRUST	FIXED INCOME	CMO	'08	107,296.29	105,022.31	9,690.42	17,924.09
12/31/2016	J2H	WAMCO	'1266712U9	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED	'09	447,230.12	424,369.15	39,156.59	72,426.81
12/31/2016	J2H	WAMCO	'31283H4W2	FED HM LN PC POOL G01737	FIXED INCOME	FHLMC	'04	11,667.81	12,818.49	1,182.76	2,187.72
12/31/2016	J2H	WAMCO	'31407PJH2	FNMA POOL 836464	FIXED INCOME	FNMA	'03	517,519.57	539,120.23	49,744.69	92,011.30
12/31/2016	J2H	WAMCO	'31407PWM6	FNMA POOL 836852	FIXED INCOME	FNMA	'03	268,005.33	278,496.51	25,696.91	47,530.82
12/31/2016	J2H	WAMCO	'31407XPG0	FNMA POOL 843823	FIXED INCOME	FNMA	'03	139,127.59	144,819.34	13,362.50	24,716.22
12/31/2016	J2H	WAMCO	'31297VUH9	FED HM LN PC POOL A39584	FIXED INCOME	FHLMC	'04	124,151.02	137,514.98	12,688.52	23,469.59
12/31/2016	J2H	WAMCO	'31395BT78	FANNIE MAE	FIXED INCOME	CMO	'08	591,547.18	40,313.29	3,719.71	6,880.24
12/31/2016	J2H	WAMCO	'38143YAC7	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	40,000.00	47,670.88	4,398.60	8,135.96
12/31/2016	J2H	WAMCO	'743873AX9	PROVIDENT FUNDING MORTGAGE LOA	FIXED INCOME	CMO	'08	197,648.42	190,574.84	17,584.36	32,525.28
12/31/2016	J2H	WAMCO	'225415G28	CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	OTHER ASSET BACKED	'09	1,347,321.36	1,275,350.96	117,676.78	217,663.31
12/31/2016	J2H	WAMCO	'36159EAA0	GE BUSINESS LOAN TRUST	FIXED INCOME	CMO	'08	411,407.23	388,594.00	35,855.61	66,321.08
12/31/2016	J2H	WAMCO	'06050TKN1	BANK OF AMERICA NA	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,612,392.00	148,775.60	275,185.89
12/31/2016	J2H	WAMCO	'843452BC6	SOUTHERN NATURAL GAS	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	121,249.68	11,187.72	20,693.60
12/31/2016	J2H	WAMCO	'31410FYL3	FNMA POOL 888215	FIXED INCOME	FNMA	'03	59,148.78	68,763.26	6,344.79	11,735.78
12/31/2016	J2H	WAMCO	'637640AE3	NATIONAL SEMICONDUCTOR	FIXED INCOME	CORPORATE BONDS	'30	90,000.00	92,236.50	8,510.67	15,741.94
12/31/2016	J2H	WAMCO	'524908R36	LEHMAN BROTHERS HOLDINGS	FIXED INCOME	CORPORATE BONDS	'30	150,000.00	15.00	1.38	2.56
12/31/2016	J2H	WAMCO	'452550AB2	IMPAC CMB TRUST	FIXED INCOME	CMO	'08	6,688,061.78	6,215,520.79	573,506.84	1,060,798.87
12/31/2016	J2H	WAMCO	'36295H5T3	GNMA POOL 671458	FIXED INCOME	GNMA I	'01	558,689.09	63,825.03	58,483.11	108,174.50
12/31/2016	J2H	WAMCO	'66704JBX5	NORTHSTAR EDU FIN INC DE	FIXED INCOME	MUNICIPALS	'20	450,000.00	399,420.00	36,854.53	68,168.75
12/31/2016	J2H	WAMCO	'007036GZ3	ADJUSTABLE RATE MORTGAGE TRUST	FIXED INCOME	CMO	'08	374,661.59	371,422.08	34,271.16	63,390.36
12/31/2016	J2H	WAMCO	'31395NQ59	FANNIE MAE	FIXED INCOME	CMO	'08	672,877.34	55,875.33	5,155.62	9,536.21
12/31/2016	J2H	WAMCO	'31413TCD2	FNMA POOL 954668	FIXED INCOME	FNMA	'03	68,365.13	77,346.03	7,136.73	13,200.60
12/31/2016	J2H	WAMCO	'31413DUU9	FNMA POOL 942595	FIXED INCOME	FNMA	'03	114,100.59	130,478.82	12,039.30	22,268.73
12/31/2016	J2H	WAMCO	'31414UVL9	FNMA POOL 976819	FIXED INCOME	FNMA	'03	47,334.89	50,922.38	4,698.61	8,690.89
12/31/2016	J2H	WAMCO	'31371NWA9	FNMA POOL 257241	FIXED INCOME	FNMA	'03	56,384.17	60,651.71	5,596.34	10,351.39
12/31/2016	J2H	WAMCO	'31412S3G8	FNMA POOL 933799	FIXED INCOME	FNMA	'03	1,571.90	1,691.64	156.09	288.71
12/31/2016	J2H	WAMCO	'31414KE97	FNMA POOL 968260	FIXED INCOME	FNMA	'03	2,149.94	2,312.36	213.36	394.65
12/31/2016	J2H	WAMCO	'31415BB65	FNMA POOL 981661	FIXED INCOME	FNMA	'03	1,901.80	2,045.48	188.74	349.10
12/31/2016	J2H	WAMCO	'31414SXY4	FNMA POOL 975095	FIXED INCOME	FNMA	'03	138,148.91	148,864.66	13,735.76	25,406.63
12/31/2016	J2H	WAMCO	'31415ALM1	FNMA POOL 981032	FIXED INCOME	FNMA	'03	57,980.11	62,507.35	5,767.56	10,668.09
12/31/2016	J2H	WAMCO	'31414SKQ5	FNMA POOL 974703	FIXED INCOME	FNMA	'03	8,233.70	8,855.74	817.12	1,511.40
12/31/2016	J2H	WAMCO	'3128QPRW4	FED HM LN PC POOL 187350	FIXED INCOME	FHLMC	'04	0.01	0.01	0.00	0.00
12/31/2016	J2H	WAMCO	'93899B948	W200000001 US DOLLAR HIGH YIELD	EQUITY	MUTUAL FUNDS	'45	1,091,178.27	34,228,080.04	3,158,229.00	5,841,684.04
12/31/2016	J2H	WAMCO	'067901AB4	BARRICK GOLD CORP	FIXED INCOME	CORPORATE BONDS	'30	169,000.00	184,861.66	17,057.21	31,550.22
12/31/2016	J2H	WAMCO	'767201AH9	RIO TINTO FIN USA LTD	FIXED INCOME	CORPORATE BONDS	'30	120,000.00	138,366.48	12,767.09	23,614.92
12/31/2016	J2H	WAMCO	'31415XJF9	FNMA POOL 992262	FIXED INCOME	FNMA	'03	12,467.16	13,703.27	1,264.40	2,338.73
12/31/2016	J2H	WAMCO	'31398W2M5	FREDDIE MAC	FIXED INCOME	CMO	'08	818,927.26	146,319.21	13,500.89	24,972.20
12/31/2016	J2H	WAMCO	'38377EEL4	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	2,600,000.00	2,856,693.84	263,587.48	487,550.07
12/31/2016	J2H	WAMCO	'31398NM84	FANNIE MAE	FIXED INCOME	CMO	'08	185,141.34	194,746.21	17,969.26	33,237.21
12/31/2016	J2H	WAMCO	'36202FMU7	GNMA II POOL 004871	FIXED INCOME	GNMA II	'02	289,231.46	324,658.65	29,956.29	55,409.28
12/31/2016	J2H	WAMCO	'38375BG55	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	687,575.34	680,597.14	62,798.78	116,157.07
12/31/2016	J2H	WAMCO	'31398QHC4	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO	'08	1,563,021.98	40,881.62	3,772.15	6,977.24
12/31/2016	J2H	WAMCO	'31397QWQ7	FANNIE MAE	FIXED INCOME	CMO	'08	56,111.98	58,974.63	5,441.60	10,065.16
12/31/2016	J2H	WAMCO	'3128M8RR7	FED HM LN PC POOL G06496	FIXED INCOME	FHLMC	'04	3,030,248.34	3,343,891.26	308,541.24	570,699.73
12/31/2016	J2H	WAMCO	'36202FTU0	GNMA II POOL 005063	FIXED INCOME	GNMA II	'02	21,986.04	25,258.48	2,330.60	4,310.85
12/31/2016	J2H	WAMCO	'36202F5G2	GNMA II POOL 005019	FIXED INCOME	GNMA II	'02	163,640.75	187,719.32	17,320.88	32,037.93
12/31/2016	J2H	WAMCO	'31417JY20	FNMA POOL AC0728	FIXED INCOME	FNMA	'03	33,100.88	36,574.77	3,374.76	6,242.19
12/31/2016	J2H	WAMCO	'3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	CMO	'08	389,532.56	23,579.11	2,175.65	4,024.23
12/31/2016	J2H	WAMCO	'1248EPAX1	CCO HLDGS LLC/CAP CORP	FIXED INCOME	CORPORATE BONDS	'30	380,000.00	393,775.00	36,333.67	67,205.32
12/31/2016	J2H	WAMCO	'3138EHT44	FNMA POOL AL1470	FIXED INCOME	FNMA	'03	159,148.90	187,057.75	17,259.84	31,925.02
12/31/2016	J2H	WAMCO	'11070TAA6	BRITISH COLUMBIA PROV OF	FIXED INCOME	GOVERNMENT ISSUES	'10	1,150,000.00	1,150,493.35	106,156.16	196,353.95
12/31/2016	J2H	WAMCO	'92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO	'08	3,885,535.41	234,646.32	21,650.84	40,046.93
12/31/2016	J2H	WAMCO	'3128M86L3	FED HM LN PC POOL G06875	FIXED INCOME	FHLMC	'04	1,332,533.67	1,493,165.45	137,774.55	254,837.57
12/31/2016	J2H	WAMCO	'3136ABQD8	FANNIE MAE	FIXED INCOME	CMO	'08	2,420,334.37	392,528.62	36,218.66	66,992.60
12/31/2016	J2H	WAMCO	'3138MDZ88	FNMA POOL AP9766	FIXED INCOME	FNMA	'03	498,523.96	48,792.55	90,250.15	16,992.55
12/31/2016	J2H	WAMCO	'3128M9PU0	FED HM LN PC POOL G07335	FIXED INCOME	FHLMC	'04	447,713.92	531,903.70	49,078.82	90,779.66
12/31/2016	J2H	WAMCO	'61762DAY7	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO	'08	260,000.00	262,920.19	24,259.68	44,872.42
12/31/2016	J2H	WAMCO	'3136ADKW4	FANNIE MAE	FIXED INCOME	CMO	'08	1,005,670.92	87,342.02	8,059.06	14,906.61
12/31/2016	J2H	WAMCO	'3136ACEL1	FANNIE MAE	FIXED INCOME	CMO	'08	898,087.54	197,064.39	18,183.15	33,632.85
12/31/2016	J2H	WAMCO	'3136ACEQ0	FANNIE MAE	FIXED INCOME	CMO	'08	931,238.55	173,242.03	15,985.06	29,567.10
12/31/2016	J2H	WAMCO	'31417HCS1	FNMA POOL AB9980	FIXED INCOME	FNMA	'03	403,043.83	415,688.18	38,355.60	70,945.23

12/31/2016	J2H	WAMCO	'3138WW2J7	FNMA POOL AT8876	FIXED INCOME	FNMA	'03	2,474,818.73	2,630,676.28	242,732.81	448,975.80
12/31/2016	J2H	WAMCO	'3138WSNZ7	FNMA POOL AT4907	FIXED INCOME	FNMA	'03	575,578.04	593,290.15	54,742.95	101,256.44
12/31/2016	J2H	WAMCO	'3138WW4F3	FNMA POOL AT8921	FIXED INCOME	FNMA	'03	565,661.67	583,099.16	53,802.63	99,517.15
12/31/2016	J2H	WAMCO	'3138WU3K7	FNMA POOL AT7101	FIXED INCOME	FNMA	'03	503,409.04	518,935.26	47,882.22	88,566.34
12/31/2016	J2H	WAMCO	'31397RCW4	FREDDIE MAC	FIXED INCOME	CMO	'08	302,624.97	3,370.39	310.99	575.22
12/31/2016	J2H	WAMCO	'12591KAH8	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	130,000.00	139,766.72	12,896.29	23,853.89
12/31/2016	J2H	WAMCO	'12591KAK1	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	50,000.00	51,717.66	4,771.99	8,826.62
12/31/2016	J2H	WAMCO	'46640UAJ1	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO	'08	110,000.00	119,458.30	11,022.43	20,387.87
12/31/2016	J2H	WAMCO	'78443CCY8	SLM STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	1,850,000.00	1,707,609.39	157,561.32	291,436.58
12/31/2016	J2H	WAMCO	'3130A1NN4	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	50,000.00	50,025.25	4,615.84	8,537.78
12/31/2016	J2H	WAMCO	'3136FLFL5	FANNIEMAE STRIP	FIXED INCOME	CMO	'08	2,673,522.01	546,508.46	50,426.40	93,272.24
12/31/2016	J2H	WAMCO	'17322MBB1	CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	CMO	'08	7,596,334.40	513,506.89	47,381.34	87,639.89
12/31/2016	J2H	WAMCO	'92890FBD7	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO	'08	1,000,000.00	978,577.90	90,293.50	167,013.25
12/31/2016	J2H	WAMCO	'38378N6R9	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	7,984,044.15	410,096.44	37,839.65	69,990.89
12/31/2016	J2H	WAMCO	'31352DC24	FREDDIEMAC STRIP	FIXED INCOME	CMO	'08	6,794,367.25	497,199.50	45,876.66	84,856.71
12/31/2016	J2H	WAMCO	'3136AKTB9	FANNIE MAE	FIXED INCOME	CMO	'08	5,384,821.20	371,453.04	34,274.02	63,395.65
12/31/2016	J2H	WAMCO	'3138WWX46	FNMA POOL AT8798	FIXED INCOME	FNMA	'03	398,826.02	415,915.14	38,376.54	70,983.96
12/31/2016	J2H	WAMCO	'3138WRDN7	FNMA POOL AT3708	FIXED INCOME	FNMA	'03	786,047.25	820,200.36	75,679.98	139,983.06
12/31/2016	J2H	WAMCO	'05522RCS5	BANK OF AMERICA CREDIT CARD TR	FIXED INCOME	CREDIT CARD RCVEABLE	'05	6,550,000.00	6,554,546.36	604,788.77	1,118,660.14
12/31/2016	J2H	WAMCO	'12649AAN9	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO	'08	450,000.00	414,443.48	38,240.75	70,732.80
12/31/2016	J2H	WAMCO	'38378XPE5	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	15,035,355.94	77,236.07	142,861.31	142,861.31
12/31/2016	J2H	WAMCO	'3138NX4P9	FNMA POOL AR1729	FIXED INCOME	FNMA	'03	464,827.84	492,771.18	45,468.06	84,100.94
12/31/2016	J2H	WAMCO	'92939KBR8	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	CMO	'08	660,000.00	678,663.35	62,620.35	115,827.03
12/31/2016	J2H	WAMCO	'12649CAG0	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	CMO	'08	484,000.00	475,063.76	43,834.19	81,078.82
12/31/2016	J2H	WAMCO	'31396L4U1	FANNIE MAE	FIXED INCOME	CMO	'08	775,314.58	39,639.43	3,657.53	6,765.24
12/31/2016	J2H	WAMCO	'31396L4S6	FANNIE MAE	FIXED INCOME	CMO	'08	1,691,581.52	132,656.87	12,240.27	22,640.46
12/31/2016	J2H	WAMCO	'31394UEC2	FANNIE MAE	FIXED INCOME	CMO	'08	850,015.13	39,500.12	3,644.68	6,741.46
12/31/2016	J2H	WAMCO	'200474BE3	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	650,000.00	659,693.97	60,870.04	112,589.54
12/31/2016	J2H	WAMCO	'12629NAL9	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	150,000.00	141,866.76	13,090.06	24,212.31
12/31/2016	J2H	WAMCO	'68784LAD4	OSCAR US FUNDING TRUST	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	4,100,000.00	4,075,543.50	376,050.88	695,570.34
12/31/2016	J2H	WAMCO	'94989EAE7	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO	'08	550,000.00	549,710.26	50,721.83	93,818.69
12/31/2016	J2H	WAMCO	'54910JAE4	LSTAR COMMERCIAL MORTGAGE TRUS	FIXED INCOME	CMO	'08	1,796,000.00	1,807,828.99	166,808.60	308,540.99
12/31/2016	J2H	WAMCO	'46644PAG4	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	1,120,000.00	1,029,819.62	95,021.58	175,758.64
12/31/2016	J2H	WAMCO	'23340LAB0	DRB PRIME STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	2,086,044.74	2,090,884.78	192,926.19	356,849.94
12/31/2016	J2H	WAMCO	'3622A2QF2	GNMA II POOL 784054	FIXED INCOME	GNMA II	'02	2,590,048.86	2,778,450.98	256,368.00	474,196.41
12/31/2016	J2H	WAMCO	'3136AS4Q6	FANNIEMAE ACES	FIXED INCOME	CMO	'08	521,180.50	503,897.27	46,494.66	85,999.82
12/31/2016	J2H	WAMCO	'61690YBU5	MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	CMO	'08	830,000.00	819,192.74	75,587.01	139,811.09
12/31/2016	J2H	WAMCO	'64829LAW8	NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	CMO	'08	2,830,000.00	2,909,210.57	268,433.20	496,513.07
12/31/2016	J2H	WAMCO	'64829LBE7	NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	CMO	'08	2,842,000.00	2,901,745.66	267,744.42	495,239.03
12/31/2016	J2H	WAMCO	'35671DBV6	FREEPORT MCMORAN INC	FIXED INCOME	CORPORATE BONDS	'30	116,000.00	121,800.00	11,238.50	20,787.53
12/31/2016	J2H	WAMCO	'893574AG8	TRANSCONT GAS PIPE LINE	FIXED INCOME	CORPORATE BONDS	'30	680,000.00	857,456.88	79,117.65	146,341.61
12/31/2016	J2H	WAMCO	'12629NAJ4	COMM MORTGAGE TRUST	FIXED INCOME	CMO	'08	500,000.00	496,928.55	45,851.66	84,810.47
12/31/2016	J2H	WAMCO	'31378BGQ7	FREDDIE MAC	FIXED INCOME	CMO	'08	6,594,961.20	404,118.78	37,288.09	68,970.69
12/31/2016	J2I	PIMCO	'71647NAM1	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	191,840.00	17,701.10	32,741.21
12/31/2016	J2I	PIMCO	'ACIO8B382	SFR GROUP SA	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,111,115.80	102,522.79	189,633.41
12/31/2016	J2I	PIMCO	'28370TAG4	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	2,200,000.00	2,251,046.60	207,704.34	384,184.65
12/31/2016	J2I	PIMCO	'37185LAF9	GENESIS ENERGY LP/GENESI	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,375,500.00	126,917.55	234,755.69
12/31/2016	J2I	PIMCO	'37045XAN6	GENERAL MOTORS FINL CO	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,425,557.00	131,536.31	243,298.88
12/31/2016	J2I	PIMCO	'91282BWU0	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	71,565,400.00	70,305,491.13	6,487,096.00	11,998,992.20
12/31/2016	J2I	PIMCO	'91281ORH3	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	4,800,000.00	4,858,123.20	448,259.60	829,132.71
12/31/2016	J2I	PIMCO	'90261XHF2	UBS AG STAMFORD CT	FIXED INCOME	CORPORATE BONDS	'30	5,500,000.00	5,515,147.00	508,883.27	941,266.53
12/31/2016	J2I	PIMCO	'03040WAL9	AMERICAN WATER CAPITAL C	FIXED INCOME	CORPORATE BONDS	'30	1,396,000.00	1,428,599.39	131,817.04	243,818.12
12/31/2016	J2I	PIMCO	'0258MODQ9	AMERICAN EXPRESS CREDIT	FIXED INCOME	CORPORATE BONDS	'30	5,900,000.00	5,910,844.20	545,394.29	1,008,799.91
12/31/2016	J2I	PIMCO	'BQQ350I09	BANCO SANTANDER SA	FIXED INCOME	CORPORATE BONDS	'30	700,000.00	691,662.83	63,819.81	118,045.64
12/31/2016	J2I	PIMCO	'36182GGH5	GNMA POOL AH0200	FIXED INCOME	GNMA I	'01	79,478.35	82,713.73	7,632.01	14,116.70
12/31/2016	J2I	PIMCO	'02005NAU4	ALLY FINANCIAL INC	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	905,625.00	83,562.13	154,562.43
12/31/2016	J2I	PIMCO	'BLRZYSI00	NYKREDIT REALKREDIT AS	FIXED INCOME	CORPORATE BONDS	'30	5,400,000.00	774,723.49	71,483.83	132,221.55
12/31/2016	J2I	PIMCO	'785592AJ5	SABINE PASS LIQUEFACTION	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,145,000.00	197,919.40	366,085.75
12/31/2016	J2I	PIMCO	'912828G87	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	21,000,000.00	21,179,655.00	1,954,249.28	3,614,717.87
12/31/2016	J2I	PIMCO	'46625HKC3	JP MORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,661,843.50	153,338.50	283,625.74
12/31/2016	J2I	PIMCO	'38148LAB2	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,615,289.60	149,042.96	275,680.42
12/31/2016	J2I	PIMCO	'02154VAB7	ALTICE LUXEMBOURG SA	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	945,000.00	87,195.26	161,282.53
12/31/2016	J2I	PIMCO	'L0178WAF9	ALTICE FINANCING SA	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,157,750.00	199,095.85	368,261.78
12/31/2016	J2I	PIMCO	'02154EAD1	ALTICE FINCO SA	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	505,000.00	46,596.41	86,188.02
12/31/2016	J2I	PIMCO	'BVG7GWII3	BANCO BILBAO VIZCAYA ARG	FIXED INCOME	CORPORATE BONDS	'30	2,400,000.00	2,410,449.62	222,412.47	411,389.86
12/31/2016	J2I	PIMCO	'94974BGH7	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	5,900,000.00	5,667,770.10	522,965.82	967,314.62
12/31/2016	J2I	PIMCO	'ACIOBTJQ2	AUTO ABS	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	602,895.28	617,415.31	58,814.39	108,787.25
12/31/2016	J2I	PIMCO	'912810RL4	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	3,079,470.00	2,897,599.58	267,361.86	494,531.43
12/31/2016	J2I	PIMCO	'98956PAK8	ZIMMER BIOMET HOLDINGS	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,800,090.00	166,094.52	307,220.18
12/31/2016	J2I	PIMCO	'98956PAE2	ZIMMER BIOMET HOLDINGS	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	600,732.60	55,429.67	102,526.64
12/31/2016	J2I	PIMCO	'05565QDA3	BP CAPITAL MARKETS PLC	FIXED INCOME	CORPORATE BONDS	'30	2,700,000.00	2,725,812.00	251,511.00	465,212.55

12/31/2016	J2I	PIMCO	'46625HKK5	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,837,008.00	169,500.95	313,520.95
12/31/2016	J2I	PIMCO	'05348EAV1	AVALONBAY COMMUNITIES	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,102,415.00	193,990.08	358,817.79
12/31/2016	J2I	PIMCO	'912810RM2	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	5,900,000.00	5,820,255.60	537,035.67	993,339.22
12/31/2016	J2I	PIMCO	'3138ENEW5	FNMA POOL AL5548	FIXED INCOME	FNMA	'03	1,479,254.90	1,567,663.07	144,648.46	267,552.03
12/31/2016	J2I	PIMCO	'747525AK9	QUALCOMM INC	FIXED INCOME	CORPORATE BONDS	'30	3,500,000.00	3,740,201.50	345,108.84	638,337.74
12/31/2016	J2I	PIMCO	'02005NB85	ALLY FINANCIAL INC	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	906,750.00	83,665.93	154,754.43
12/31/2016	J2I	PIMCO	'928668AK8	VOLKSWAGEN GROUP AMERICA	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,690,770.70	156,007.61	288,562.73
12/31/2016	J2I	PIMCO	'42217KB2F	WELLTOWER INC	FIXED INCOME	CORPORATE BONDS	'30	2,200,000.00	2,248,380.20	207,458.31	383,729.58
12/31/2016	J2I	PIMCO	'59156RBP2	METLIFE INC	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,721,250.00	158,819.94	293,764.61
12/31/2016	J2I	PIMCO	'90261XHN5	UBS AG STAMFORD CT	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,101,577.10	193,912.77	358,674.79
12/31/2016	J2I	PIMCO	'05530QAJ9	BAT INTL FINANCE PLC	FIXED INCOME	CORPORATE BONDS	'30	3,500,000.00	3,500,672.00	323,007.42	597,457.40
12/31/2016	J2I	PIMCO	'9950NYOX5	BWU00D6D5 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP	'51	11,300,000.00	11,300,000.00	1,042,652.34	1,928,563.61
12/31/2016	J2I	PIMCO	'9950NYOV3	BWU00D6D5 IRS USD P F 2.50000	FIXED INCOME	INTEREST RATE SWAP	'51	(11,300,000.00)	(11,506,011.77)	(1,061,661.07)	(1,963,723.51)
12/31/2016	J2I	PIMCO	'167486VV8	CHICAGO IL	FIXED INCOME	MUNICIPALS	'20	1,800,000.00	1,868,238.00	172,382.54	318,850.96
12/31/2016	J2I	PIMCO	'172967JV4	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	3,500,000.00	3,521,784.00	324,955.43	601,060.57
12/31/2016	J2I	PIMCO	'17290TAA7	CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	CMO	'08	1,400,000.00	1,411,045.02	130,197.29	240,822.13
12/31/2016	J2I	PIMCO	'233851BX1	DAIMLER FINANCE NA LLC	FIXED INCOME	CORPORATE BONDS	'30	4,600,000.00	4,612,033.60	425,552.89	787,132.76
12/31/2016	J2I	PIMCO	'00772BAD3	AERCAP IRELAND CAP/GLOBA	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,546,875.00	235,000.46	434,673.49
12/31/2016	J2I	PIMCO	'912810RN0	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	15,850,000.00	15,252,534.25	1,407,353.14	2,603,140.05
12/31/2016	J2I	PIMCO	'43814MAB3	HONDA AUTO RECEIVABLES OWNER T	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	445,509.73	445,447.54	41,101.50	76,024.24
12/31/2016	J2I	PIMCO	'26817RAP3	DYNEGY INC	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,383,750.00	127,678.78	236,163.71
12/31/2016	J2I	PIMCO	'992N03065	317U856J6 IRO USD 5Y P 2.8000	OPTIONS	OP-FIXED INCOME	'62	(4,800,000.00)	(64,120.03)	(5,916.36)	(10,943.32)
12/31/2016	J2I	PIMCO	'992N03040	317U857J5 IRO USD 30Y P 2.9400	OPTIONS	OP-FIXED INCOME	'62	1,100,000.00	70,980.11	6,549.34	12,114.13
12/31/2016	J2I	PIMCO	'80281LAA3	SANTANDER UK GROUP HLDGS	FIXED INCOME	CORPORATE BONDS	'30	3,000,000.00	2,937,003.00	270,997.61	501,256.38
12/31/2016	J2I	PIMCO	'345397XQ1	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	2,300,000.00	2,303,355.70	212,530.90	393,112.21
12/31/2016	J2I	PIMCO	'406216BK6	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,725,512.00	159,213.20	294,492.00
12/31/2016	J2I	PIMCO	'406216BG5	HALLIBURTON CO	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,031,794.00	187,473.87	346,764.95
12/31/2016	J2I	PIMCO	'03065VAB3	AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	1,025,694.07	1,026,819.26	94,744.73	175,246.57
12/31/2016	J2I	PIMCO	'225433AC5	CRED SUIS GP FUN LTD	FIXED INCOME	CORPORATE BONDS	'30	2,050,000.00	2,018,844.10	186,278.98	344,554.80
12/31/2016	J2I	PIMCO	'225433AH4	CRED SUIS GP FUN LTD	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,017,736.00	186,176.74	344,365.68
12/31/2016	J2I	PIMCO	'61746BDZ6	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS	'30	3,500,000.00	3,535,371.00	326,209.10	603,379.46
12/31/2016	J2I	PIMCO	'912810RR1	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	13,670,010.00	13,727,779.46	1,266,663.84	2,342,911.14
12/31/2016	J2I	PIMCO	'404280AW9	HSBC HOLDINGS PLC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,036,867.00	95,671.84	176,961.41
12/31/2016	J2I	PIMCO	'86562MAD2	SUMITOMO MITSUI FINL GRP	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	617,269.20	56,955.50	105,348.93
12/31/2016	J2I	PIMCO	'032511BM8	ANADARKO PETROLEUM CORP	FIXED INCOME	CORPORATE BONDS	'30	1,900,000.00	2,037,252.20	187,977.50	347,696.50
12/31/2016	J2I	PIMCO	'651229AV8	NEWELL BRANDS INC	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,074,614.00	191,424.88	354,073.01
12/31/2016	J2I	PIMCO	'00206RDC3	AT+T INC	FIXED INCOME	CORPORATE BONDS	'30	5,000,000.00	5,212,180.00	480,928.47	889,559.35
12/31/2016	J2I	PIMCO	'172967KK6	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,097,483.20	101,264.90	187,306.74
12/31/2016	J2I	PIMCO	'67054KAA7	SFR GROUP SA	FIXED INCOME	CORPORATE BONDS	'30	3,500,000.00	3,587,500.00	331,019.05	612,276.28
12/31/2016	J2I	PIMCO	'85172FAJ8	SPRINGLEAF FINANCE CORP	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,631,250.00	150,515.63	278,404.37
12/31/2016	J2I	PIMCO	'912828R36	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	42,200,000.00	39,351,500.00	3,630,967.57	6,716,094.77
12/31/2016	J2I	PIMCO	'00287YAX7	ABBVIE INC	FIXED INCOME	CORPORATE BONDS	'30	4,000,000.00	3,880,308.00	358,036.48	662,249.63
12/31/2016	J2I	PIMCO	'14041NFC0	CAPITAL ONE MULTI ASSET EXECUT	FIXED INCOME	CREDIT CARD RCVEABLE	'05	1,800,000.00	1,807,311.96	166,760.89	308,452.75
12/31/2016	J2I	PIMCO	'19121AN64	COCA-COLA COMPANY	CASH EQUIVALENT	SHORT TERMS	'ST	2,500,000.00	2,499,697.92	230,647.42	426,621.81
12/31/2016	J2I	PIMCO	'25272KAG8	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,166,812.90	107,661.96	199,139.19
12/31/2016	J2I	PIMCO	'25272KAD5	DELL INT LLC / EMC CORP	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,448,643.00	133,666.46	247,238.95
12/31/2016	J2I	PIMCO	'912828R77	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	12,000,000.00	11,761,404.00	1,085,226.14	2,007,311.13
12/31/2016	J2I	PIMCO	'80282KAH9	SANTANDER HOLDINGS USA	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,698,706.30	156,739.83	289,917.09
12/31/2016	J2I	PIMCO	'46625HRU6	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,537,357.50	234,122.28	433,049.15
12/31/2016	J2I	PIMCO	'69362BBB7	PSEG POWER LLC	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,705,222.40	157,341.07	291,029.19
12/31/2016	J2I	PIMCO	'38375UXM7	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,790,031.15	1,781,790.03	164,405.98	304,096.94
12/31/2016	J2I	PIMCO	'785592AP1	SABINE PASS LIQUEFACTION	FIXED INCOME	CORPORATE BONDS	'30	1,900,000.00	2,047,250.00	188,900.00	349,402.82
12/31/2016	J2I	PIMCO	'929NDG900	CCPC CSFB CCFBZUS1	EQUITY	NON-SECY ASSET-STOCK	'91	465,000.00	465,000.00	42,905.61	79,361.25
12/31/2016	J2I	PIMCO	'928NAR900	CCPC CSFB CCFBZUS0 COC	EQUITY	NON-SECY ASSET-STOCK	'91	1,021,000.00	1,021,000.00	94,207.79	174,253.40
12/31/2016	J2I	PIMCO	'37045XBM7	GENERAL MOTORS FINL CO	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,685,816.90	155,550.53	287,717.27
12/31/2016	J2I	PIMCO	'958254AF1	WESTERN GAS PARTNERS LP	FIXED INCOME	CORPORATE BONDS	'30	3,600,000.00	3,727,440.00	343,931.33	636,159.75
12/31/2016	J2I	PIMCO	'61761J3R8	MORGAN STANLEY	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,050,913.60	96,967.92	179,358.74
12/31/2016	J2I	PIMCO	'25466AAJ0	DISCOVER BANK	FIXED INCOME	CORPORATE BONDS	'30	4,000,000.00	3,862,444.00	356,388.17	659,200.79
12/31/2016	J2I	PIMCO	'172967KV2	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	1,956,398.00	180,517.08	333,897.17
12/31/2016	J2I	PIMCO	'9128282A7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	20,000,000.00	18,394,540.00	1,697,266.39	3,139,384.11
12/31/2016	J2I	PIMCO	'912810RT7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	12,100,000.00	10,173,922.00	938,748.99	1,736,376.62
12/31/2016	J2I	PIMCO	'06738EAR6	BARCLAYS PLC	FIXED INCOME	CORPORATE BONDS	'30	2,800,000.00	2,869,241.20	264,745.23	489,691.52
12/31/2016	J2I	PIMCO	'780097BB6	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	CORPORATE BONDS	'30	1,800,000.00	1,836,000.00	169,407.94	313,348.92
12/31/2016	J2I	PIMCO	'34706QAA6	FORT CRE LLC	FIXED INCOME	CMO	'08	3,566,556.60	3,566,556.60	329,086.60	608,701.88
12/31/2016	J2I	PIMCO	'172967KX8	CITIGROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,121,871.30	103,515.20	191,469.04
12/31/2016	J2I	PIMCO	'38375UCK4	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	801,222.64	801,420.70	73,947.18	136,777.95
12/31/2016	J2I	PIMCO	'43289DAE3	HILTON WORLDWIDE FIN LLC	FIXED INCOME	BANK LOAN	'BL	4,031,729.23	4,075,070.32	376,007.22	695,489.59
12/31/2016	J2I	PIMCO	'05541TAH4	BGC PARTNERS INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,029,051.00	94,950.66	175,627.46
12/31/2016	J2I	PIMCO	'38376RXY7	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	2,604,553.82	2,583,892.94	238,416.11	440,991.32
12/31/2016	J2I	PIMCO	'86564EGU4	SUMITOMO TR BKNG C	CASH EQUIVALENT	SHORT TERMS	'ST	100,000.00	100,023.00	9,229.13	17,070.86
12/31/2016	J2I	PIMCO	'38376RYV2	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	3,006,606.51	3,342,712.95	308,432.52	570,498.63

12/31/2016	J2I	PIMCO	'63873JU32	NATIXIS NY	CASH EQUIVALENT	SHORT TERMS	'ST	10,500,000.00	10,425,275.00	961,941.36	1,779,274.87
12/31/2016	J2I	PIMCO	'251541AN8	DEUTSCHE BANK AG	FIXED INCOME	CORPORATE BONDS	'30	4,200,000.00	4,216,195.20	389,028.83	719,575.28
12/31/2016	J2I	PIMCO	'268858AB6	EQT MIDSTREAM PARTNERS L	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,436,867.50	224,850.05	415,898.58
12/31/2016	J2I	PIMCO	'843646AT7	SOUTHERN POWER CO	FIXED INCOME	CORPORATE BONDS	'30	3,100,000.00	3,035,864.10	280,119.54	518,128.94
12/31/2016	J2I	PIMCO	'225433AT8	CRED SUIS GP FUN LTD	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	1,997,796.00	184,336.87	340,962.54
12/31/2016	J2I	PIMCO	'9950UQH38	SWPCOE88 CDS EUR R F 1.00000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	1,600,000.00	1,691,100.02	156,038.00	288,618.93
12/31/2016	J2I	PIMCO	'9950UQH46	SWPCOE88 CDS EUR P V 03MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(1,600,000.00)	(1,687,599.94)	(155,715.05)	(288,021.58)
12/31/2016	J2I	PIMCO	'86359BFN6	STRUCTURED ASSET SECURITIES CO	FIXED INCOME	CMO	'08	3,819,700.59	3,818,225.04	352,308.08	651,653.97
12/31/2016	J2I	PIMCO	'02R040623	FHLMC TBA 30 YR 4	FIXED INCOME	FHLMC	'04	5,000,000.00	5,245,410.00	483,994.60	895,230.69
12/31/2016	J2I	PIMCO	'92922FNJ3	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO	'08	1,258,037.63	1,261,870.37	116,432.93	215,362.59
12/31/2016	J2I	PIMCO	'22541SXE3	CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	CMO	'08	99,920.06	98,357.19	9,075.43	16,786.56
12/31/2016	J2I	PIMCO	'466247GD9	JP MORGAN MORTGAGE TRUST	FIXED INCOME	CMO	'08	128,214.22	129,432.36	11,942.74	22,090.14
12/31/2016	J2I	PIMCO	'83162CPE7	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	593,787.25	627,044.03	57,857.43	107,017.19
12/31/2016	J2I	PIMCO	'94982FAQ4	WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	CMO	'08	15,215.67	15,467.95	1,427.23	2,639.90
12/31/2016	J2I	PIMCO	'362341RT8	GSR MORTGAGE LOAN TRUST	FIXED INCOME	CMO	'08	861,981.61	889,677.68	82,090.66	151,840.71
12/31/2016	J2I	PIMCO	'058927AA2	BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	CMO	'08	153,847.52	154,049.45	25,986.86	45,298.86
12/31/2016	J2I	PIMCO	'31409CCZ6	FNMA POOL 866888	FIXED INCOME	FNMA	'03	230,564.54	242,677.76	22,391.91	41,417.65
12/31/2016	J2I	PIMCO	'07384M2C5	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	CMO	'08	866,770.39	866,006.34	66,065.99	122,200.33
12/31/2016	J2I	PIMCO	'46630JAC3	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	439,268.36	439,382.44	40,541.87	74,989.11
12/31/2016	J2I	PIMCO	'31397JTZ7	FREDDIE MAC	FIXED INCOME	CMO	'08	119,659.90	119,470.27	11,023.54	20,389.91
12/31/2016	J2I	PIMCO	'831641EL5	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	96,563.69	101,071.11	9,325.84	17,249.74
12/31/2016	J2I	PIMCO	'996HWP900	SWAP CREDIT SUISSE COC	EQUITY	NON-SECY ASSET-STOCK	'91	140,000.00	140,000.00	12,917.82	23,893.71
12/31/2016	J2I	PIMCO	'918WRK909	CREDIT SUISSE SEC (USD) LLC	EQUITY	NON-SECY ASSET-STOCK	'91	1,590,000.00	1,590,000.00	146,709.49	271,364.26
12/31/2016	J2I	PIMCO	'918WRQ906	MORGAN STANLEY	EQUITY	NON-SECY ASSET-STOCK	'91	260,000.00	260,000.00	23,990.23	44,374.03
12/31/2016	J2I	PIMCO	'918WRQ906	MORGAN STANLEY	EQUITY	NON-SECY ASSET-STOCK	'91	(417,000.00)	(417,000.00)	(38,476.64)	(71,169.12)
12/31/2016	J2I	PIMCO	'996HWG900	SWAP BNP PARIBAS BOC	EQUITY	NON-SECY ASSET-STOCK	'91	(10,000.00)	(10,000.00)	(922.70)	(1,706.69)
12/31/2016	J2I	PIMCO	'01F040628	FNMA TBA 30 YR 4	FIXED INCOME	FNMA	'03	26,200,000.00	27,507,441.57	2,538,114.89	4,694,677.07
12/31/2016	J2I	PIMCO	'494550BC9	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,095,888.00	101,117.72	187,034.49
12/31/2016	J2I	PIMCO	'71645WAP6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,012,500.00	93,423.50	172,802.71
12/31/2016	J2I	PIMCO	'21H040616	GNMA II TBA 30 YR 4	FIXED INCOME	GNMA II	'02	3,000,000.00	3,185,917.80	293,965.01	543,738.51
12/31/2016	J2I	PIMCO	'709163HT9	PENNSYLVANIA ST HGR EDU ASSIST	FIXED INCOME	MUNICIPALS	'20	1,639,663.53	1,643,172.41	151,615.71	280,439.16
12/31/2016	J2I	PIMCO	'21H040624	GNMA II TBA 30 YR 4	FIXED INCOME	GNMA II	'02	6,000,000.00	6,362,694.96	587,086.62	1,085,916.99
12/31/2016	J2I	PIMCO	'918WRE903	BARCLAYS CAPITAL INC	EQUITY	NON-SECY ASSET-STOCK	'91	610,000.00	610,000.00	56,284.77	104,108.30
12/31/2016	J2I	PIMCO	'31417J5K2	FNMA POOL AC0849	FIXED INCOME	FNMA	'03	28,806.94	31,003.07	2,860.66	5,291.27
12/31/2016	J2I	PIMCO	'46630JAD1	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	CMO	'08	505,045.68	506,520.77	46,736.73	86,447.57
12/31/2016	J2I	PIMCO	'31417J6J4	FNMA POOL AC0872	FIXED INCOME	FNMA	'03	595,027.52	639,258.22	58,984.43	109,101.78
12/31/2016	J2I	PIMCO	'36249KAC4	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO	'08	400,000.00	426,471.40	39,350.57	72,785.59
12/31/2016	J2I	PIMCO	'79730PDD4	SAN DIEGO CA REDEV AGY TAX ALL	FIXED INCOME	MUNICIPALS	'20	100,000.00	114,179.00	10,535.31	19,486.86
12/31/2016	J2I	PIMCO	'31419CZV8	FNMA POOL AE2555	FIXED INCOME	FNMA	'03	17,496.28	18,402.10	1,697.96	3,140.67
12/31/2016	J2I	PIMCO	'02R0326A2	FHLMC TBA 30 YR 3.5	FIXED INCOME	FHLMC	'04	10,000,000.00	10,492,855.80	968,177.05	1,790,808.84
12/31/2016	J2I	PIMCO	'21H030617	GNMA II TBA 30 YR 3	FIXED INCOME	GNMA II	'02	2,000,000.00	2,025,039.00	186,850.59	345,612.08
12/31/2016	J2I	PIMCO	'62888UAA8	NCUA GUARANTEED NOTES	FIXED INCOME	CMO	'08	661,309.18	661,361.56	61,023.91	112,874.14
12/31/2016	J2I	PIMCO	'54473ENR1	LOS ANGELES CNTY CA PUBLIC WKS	FIXED INCOME	MUNICIPALS	'20	1,800,000.00	2,090,232.00	192,865.95	356,738.53
12/31/2016	J2I	PIMCO	'437084DW3	HOME EQUITY ASSET TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	1,614,440.03	1,581,189.02	145,896.50	269,860.50
12/31/2016	J2I	PIMCO	'3138A8LD6	FNMA POOL AH6623	FIXED INCOME	FNMA	'03	541,652.00	569,971.37	52,591.33	97,276.64
12/31/2016	J2I	PIMCO	'01F030629	FNMA TBA 30 YR 3	FIXED INCOME	FNMA	'03	79,000,000.00	78,360,881.31	7,230,367.81	13,373,800.37
12/31/2016	J2I	PIMCO	'ACIO1UWL6	REALKREDIT DANMARK	FIXED INCOME	CORPORATE BONDS	'30	30,000,000.00	4,278,613.53	394,788.18	730,228.17
12/31/2016	J2I	PIMCO	'3138ASGG1	FNMA POOL AJ1098	FIXED INCOME	FNMA	'03	269,700.60	290,135.20	26,770.81	49,517.18
12/31/2016	J2I	PIMCO	'36178WMZ9	GNMA POOL AB9376	FIXED INCOME	GNMA I	'01	1,029,818.88	1,074,172.17	99,113.99	183,328.26
12/31/2016	J2I	PIMCO	'31417BUD7	FNMA POOL AB5079	FIXED INCOME	FNMA	'03	63,967.09	65,883.77	6,079.10	11,244.34
12/31/2016	J2I	PIMCO	'ACIO2M8K2	REPUBLIC OF SLOVENIA	FIXED INCOME	GOVERNMENT ISSUES	'10	2,500,000.00	2,762,440.00	254,890.67	471,463.83
12/31/2016	J2I	PIMCO	'21H030625	GNMA II TBA 30 YR 3	FIXED INCOME	GNMA II	'02	5,000,000.00	5,054,394.35	466,369.57	862,630.18
12/31/2016	J2I	PIMCO	'36180HGX0	GNMA POOL AD5614	FIXED INCOME	GNMA I	'01	438,595.27	457,510.09	42,214.51	78,082.95
12/31/2016	J2I	PIMCO	'126673AW2	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED	'09	2,879,292.26	2,728,209.17	251,732.18	465,621.68
12/31/2016	J2I	PIMCO	'92343VBM5	VERIZON COMMUNICATIONS	FIXED INCOME	CORPORATE BONDS	'30	3,700,000.00	3,782,591.40	349,020.16	645,572.40
12/31/2016	J2I	PIMCO	'3138XDV56	FNMA POOL AV2435	FIXED INCOME	FNMA	'03	2,709,565.20	2,778,891.43	256,408.64	474,271.58
12/31/2016	J2I	PIMCO	'3138W9BV1	FNMA POOL AS0051	FIXED INCOME	FNMA	'03	860,221.33	886,689.23	81,814.92	151,330.67
12/31/2016	J2I	PIMCO	'51783QAL2	LAS VEGAS SANDS LLC	FIXED INCOME	BANK LOAN	'BL	298,461.54	299,813.57	27,663.83	51,168.99
12/31/2016	J2I	PIMCO	'38141EC23	GOLDMAN SACHS GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	3,900,000.00	3,981,084.90	367,335.18	679,449.16
12/31/2016	J2I	PIMCO	'61764PBS0	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO	'08	6,600,000.00	6,769,582.38	624,630.17	1,155,360.20
12/31/2016	J2I	PIMCO	'46643TB87	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	CMO	'08	5,000,000.00	5,136,294.00	473,926.46	876,607.94
12/31/2016	J2I	PIMCO	'62005QAA5	MOTOR PLC	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	626,606.40	626,576.32	57,814.27	106,937.37
12/31/2016	J2I	PIMCO	'36183XRA0	GNMA POOL AL2281	FIXED INCOME	GNMA I	'01	1,377,443.56	1,433,424.71	132,262.27	244,641.66
12/31/2016	J2I	PIMCO	'421946AJ3	HEALTHCARE REALTY TRUST	FIXED INCOME	CORPORATE BONDS	'30	2,400,000.00	2,366,500.80	218,357.31	403,889.14
12/31/2016	J2I	PIMCO	'36182UXM4	GNMA POOL AJ0684	FIXED INCOME	GNMA I	'01	1,422,275.59	1,480,081.59	136,567.30	252,604.56
12/31/2016	J2I	PIMCO	'36184BZJ9	GNMA POOL AL5245	FIXED INCOME	GNMA I	'01	143,509.47	149,362.75	13,781.72	25,491.64
12/31/2016	J2I	PIMCO	'36184KHY6	GNMA POOL AM0247	FIXED INCOME	GNMA I	'01	139,718.66	145,413.83	13,417.35	24,917.68
12/31/2016	J2I	PIMCO	'249670AA8	DEPOSITORY TRUST + CLEAR	FIXED INCOME	CORPORATE BONDS	'30	1,750,000.00	1,780,625.00	164,298.48	303,898.10
12/31/2016	J2I	PIMCO	'225313AH8	CREDIT AGRICOLE LONDON	FIXED INCOME	CORPORATE BONDS	'30	2,600,000.00	2,608,881.60	240,721.81	445,256.12
12/31/2016	J2I	PIMCO	'36185BRF5	GNMA POOL AM8586	FIXED INCOME	GNMA I	'01	108,068.76	112,472.18	10,377.82	19,195.55
12/31/2016	J2I	PIMCO	'36186QH88	GNMA POOL AN7455	FIXED INCOME	GNMA I	'01	1,435,934.74	1,501,844.22	138,575.34	256,318.77

12/31/2016	J2I	PIMCO	'36182WUP6	GNMA POOL AJ2390	FIXED INCOME	GNMA I	'01	144,017.65	149,864.06	13,827.97	25,577.20
12/31/2016	J2I	PIMCO	'36184VFS7	GNMA POOL AM5577	FIXED INCOME	GNMA I	'01	166,131.50	172,903.17	15,953.80	29,509.27
12/31/2016	J2I	PIMCO	'36182XK26	GNMA POOL AJ3013	FIXED INCOME	GNMA I	'01	111,365.74	115,891.96	10,693.36	19,779.21
12/31/2016	J2I	PIMCO	'233851B26	DAIMLER FINANCE NA LLC	FIXED INCOME	CORPORATE BONDS	'30	3,500,000.00	3,504,844.00	323,392.37	598,169.43
12/31/2016	J2I	PIMCO	'40428HPW6	HSBC USA INC	FIXED INCOME	CORPORATE BONDS	'30	5,600,000.00	5,595,340.80	516,282.76	954,953.16
12/31/2016	J2I	PIMCO	'05490TAA0	BBCRE TRUST	FIXED INCOME	CMO	'08	3,400,000.00	3,467,313.54	319,929.43	591,764.13
12/31/2016	J2I	PIMCO	'38376REV4	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,516,525.73	1,505,650.72	138,926.57	256,968.42
12/31/2016	J2I	PIMCO	'38376RHD1	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,994,154.02	1,966,239.05	181,425.11	335,576.73
12/31/2016	J2I	PIMCO	'3140E0E35	FNMA POOL AZ7353	FIXED INCOME	FNMA	'03	521,235.13	534,620.87	49,329.53	91,243.39
12/31/2016	J2I	PIMCO	'9950Q3C16	BWU00FAB9 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP	'51	5,700,000.00	5,700,000.00	525,939.68	972,815.27
12/31/2016	J2I	PIMCO	'9950Q3CJ4	BWU00FAB9 IRS USD P F 2.25000	FIXED INCOME	INTEREST RATE SWAP	'51	(5,700,000.00)	(5,672,004.51)	(523,356.53)	(968,037.30)
12/31/2016	J2I	PIMCO	'9950QNS61	SWPCOBWE8 CDS USD R F 3.00000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	3,500,000.00	3,300,977.72	304,581.61	563,375.71
12/31/2016	J2I	PIMCO	'9950QNS79	SWPCOBWE8 CDS USD P V 01MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(3,500,000.00)	(3,500,000.00)	(322,945.41)	(597,342.71)
12/31/2016	J2I	PIMCO	'63939NAA1	NAVIENT STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	2,685,797.17	2,691,564.92	248,351.01	459,367.62
12/31/2016	J2I	PIMCO	'928DWE907	CCIPSUS3 JPMUS3X SWCC COC	EQUITY	NON-SECY ASSET-STOCK	'91	180,000.00	180,000.00	16,608.62	30,720.48
12/31/2016	J2I	PIMCO	'13975NAH6	CAPITAL AUTO RECEIVABLES ASSET	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	2,434,547.70	2,435,951.46	224,765.53	415,742.24
12/31/2016	J2I	PIMCO	'3138WET25	FNMA POOL AS5068	FIXED INCOME	FNMA	'03	919,119.11	942,766.01	86,989.13	160,901.26
12/31/2016	J2I	PIMCO	'3136AQWE6	FANNIE MAE	FIXED INCOME	CMO	'08	3,769,522.20	3,746,162.85	345,658.89	639,355.16
12/31/2016	J2I	PIMCO	'930BPZ908	CCPC CCF0BHUS0 COC	EQUITY	NON-SECY ASSET-STOCK	'91	408,000.00	408,000.00	37,646.21	69,633.09
12/31/2016	J2I	PIMCO	'960410AC2	WESTJET AIRLINES LTD	FIXED INCOME	CORPORATE BONDS	'30	3,300,000.00	3,298,620.60	304,364.11	562,973.42
12/31/2016	J2I	PIMCO	'9950SSQU7	BWU00ISZ1 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP	'51	23,500,000.00	23,500,000.00	2,168,347.79	4,010,729.63
12/31/2016	J2I	PIMCO	'9950SSQV5	BWU00ISZ1 IRS USD P F 1.45000	FIXED INCOME	INTEREST RATE SWAP	'51	(23,500,000.00)	(23,096,505.71)	(2,131,117.32)	(3,941,865.53)
12/31/2016	J2I	PIMCO	'38376RVV5	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,804,075.97	1,795,189.99	165,642.39	306,383.90
12/31/2016	J2I	PIMCO	'ACIONXQC3	NYKREDIT REALKREDIT AS	FIXED INCOME	CORPORATE BONDS	'30	29,400,000.00	4,195,626.95	387,131.00	716,064.91
12/31/2016	J2I	PIMCO	'46626LJK7	JP MORGAN MORTGAGE ACQUISITION	FIXED INCOME	OTHER ASSET BACKED	'09	1,207,434.29	1,199,327.33	110,662.07	204,688.41
12/31/2016	J2I	PIMCO	'99S0TDM13	BWU00JGE9 IRS CAD R V 03MCDOR	FIXED INCOME	INTEREST RATE SWAP	'51	3,000,000.00	2,237,053.06	206,413.15	381,796.38
12/31/2016	J2I	PIMCO	'99S0TDM11	BWU00JGE9 IRS CAD P F 1.75000	FIXED INCOME	INTEREST RATE SWAP	'51	(3,000,000.00)	(1,934,072.88)	(178,457.13)	(330,086.95)
12/31/2016	J2I	PIMCO	'25159MAR8	DEVELOPMENT BK OF JAPAN	FIXED INCOME	GOVERNMENT ISSUES	'10	5,300,000.00	5,070,866.69	467,889.47	865,441.50
12/31/2016	J2I	PIMCO	'99S0TPNC5	SWPCODQR2 CDS USD R F 1.00000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	2,700,000.00	2,708,834.40	249,944.47	462,315.00
12/31/2016	J2I	PIMCO	'99S0TPND3	SWPCODQR2 CDS USD P V 03MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(2,700,000.00)	(2,700,000.00)	(249,129.32)	(460,807.23)
12/31/2016	J2I	PIMCO	'22549VG20	CREDIT SUISSE NY	CASH EQUIVALENT	SHORT TERMS	'ST	4,500,000.00	4,500,000.00	415,215.53	768,012.06
12/31/2016	J2I	PIMCO	'86563YED1	SUMITOMO MITSUI BKG CORP	CASH EQUIVALENT	SHORT TERMS	'ST	3,100,000.00	3,100,000.00	286,037.37	529,074.97
12/31/2016	J2I	PIMCO	'86564EGU4	SUMITOMO TR BKNG C	CASH EQUIVALENT	SHORT TERMS	'ST	1,500,000.00	1,500,000.00	138,405.18	256,004.02
12/31/2016	J2I	PIMCO	'61766NAY1	MORGAN STANLEY BAML TRUST	FIXED INCOME	CMO	'08	2,900,000.00	2,865,846.12	264,431.96	489,112.08
12/31/2016	J2I	PIMCO	'3136ATY81	FANNIE MAE	FIXED INCOME	CMO	'08	17,032,257.06	912,831.89	84,227.11	155,792.42
12/31/2016	J2I	PIMCO	'2254EAU35	CREDIT SUISSE NY	CASH EQUIVALENT	SHORT TERMS	'ST	2,700,000.00	2,679,824.25	247,267.70	457,363.85
12/31/2016	J2I	PIMCO	'85324TU38	STANDARD CHARTERED BANK	CASH EQUIVALENT	SHORT TERMS	'ST	10,500,000.00	10,423,673.75	961,793.61	1,779,001.58
12/31/2016	J2I	PIMCO	'00279JGG1	ABBEY NAT L TREASURY	CASH EQUIVALENT	SHORT TERMS	'ST	10,500,000.00	10,500,000.00	968,836.24	1,792,028.13
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'90401CAA7	ULTRAPAR INTERNATIONAL SA	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	587,940.00	54,249.29	100,343.34
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'283837AB8	EL PUERTO DE LIVERPOOL	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	462,500.00	42,674.93	78,934.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'90320NAA1	UPL CORP LTD	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	389,255.60	35,916.66	66,434.00
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'966837AE6	WHOLE FOODS MARKET INC	FIXED INCOME	CORPORATE BONDS	'30	2,250,000.00	2,382,356.25	219,820.29	406,595.18
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134GARN6	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,000,000.00	992,374.00	91,566.47	169,367.82
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'949746SH5	WELLS FARGO + COMPANY	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	476,198.50	43,938.89	81,272.49
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'60920LAC8	MONDELEZ INTL HLDINGS NE	FIXED INCOME	CORPORATE BONDS	'30	1,700,000.00	1,628,668.00	150,277.39	277,963.70
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29274FAF1	ENEL AMERICAS SA	FIXED INCOME	CORPORATE BONDS	'30	450,000.00	429,606.00	39,639.80	73,320.58
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'246725AB1	DELHI INTL AIRPORT	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	824,829.60	76,107.12	140,773.13
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'911365BF0	UNITED RENTALS NORTH AM	FIXED INCOME	CORPORATE BONDS	'30	1,250,000.00	1,240,625.00	114,472.62	211,736.66
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'87266TAA0	TRU TRUST	FIXED INCOME	CMO	'08	1,876,086.78	1,871,027.16	172,639.90	319,326.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'45332JAA0	RACKSPACE HOSTIN	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	635,070.00	58,597.98	108,386.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'23632TAD2	DANONE SA	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	770,849.60	71,126.38	131,560.40
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'709599AW4	PENSKE TRUCK LEASING/PTL	FIXED INCOME	CORPORATE BONDS	'30	2,295,000.00	2,195,794.04	202,606.18	374,754.73
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29441WAC9	EQUATE PETROCHEMICAL BV	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	382,000.00	35,247.19	65,195.69
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'118230AQ4	BUCKEYE PARTNERS LP	FIXED INCOME	CORPORATE BONDS	'30	1,298,000.00	1,263,222.69	116,557.71	215,593.39
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'216762AF1	COOPER STANDARD AUTOMOTI	FIXED INCOME	CORPORATE BONDS	'30	675,000.00	667,406.25	61,581.65	113,905.79
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'89636DAA4	TRINIDAD GEN UNLTD	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	972,280.00	89,712.39	165,938.39
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3135G0R70	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	1,870,000.00	1,847,599.27	170,478.20	315,328.56
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130A9XR7	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,900,000.00	1,874,885.80	172,995.93	319,985.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130A9SR3	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,195,000.00	1,172,970.18	108,230.10	200,190.05
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'253651AC7	DIEBOLD NIXDORF INC	FIXED INCOME	CORPORATE BONDS	'30	1,380,000.00	1,473,150.00	135,927.73	251,421.55
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'002824BF6	ABBOTT LABORATORIES	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	993,091.00	91,632.62	169,490.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'161175AY0	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,053,930.00	97,246.25	179,873.54
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'502413BE6	L3 TECHNOLOGIES INC	FIXED INCOME	CORPORATE BONDS	'30	1,900,000.00	1,888,624.70	174,263.62	322,330.34
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130AA5M6	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,750,000.00	1,738,198.00	160,383.74	296,657.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'91914JAA0	VALERO ENERGY PARTNERS	FIXED INCOME	CORPORATE BONDS	'30	65,000.00	65,582.47	6,051.30	11,192.92
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'345370CR9	FORD MOTOR COMPANY	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	202,099.60	18,647.75	34,492.21
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'71656LBQ3	PETROLEOS MEXICANOS	FIXED INCOME	CORPORATE BONDS	'30	1,240,060.00	1,279,060.00	118,019.02	218,296.33
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'29250NAN5	ENBRIDGE INC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	997,500.00	92,039.44	170,242.67
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36211W6V5	GNMA POOL 525684	FIXED INCOME	GNMA I	'01	2,761.90	2,774.82	256.03	473.58
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36209RRK1	GNMA POOL 479390	FIXED INCOME	GNMA I	'01	1,456.46	1,462.84	134.98	249.66
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'30251TAA7	FNBC 1993 A PASS THRU TR	FIXED INCOME	CORPORATE BONDS	'30	150,003.13	151,827.02	14,009.10	25,912.22

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31384WK58	FNMA POOL 535916	FIXED INCOME	FNMA	'03	43,826.40	51,402.24	4,742.89	8,772.79
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31283GUX3	FED HM LN PC POOL G00598	FIXED INCOME	FHLMC	'04	45,817.47	52,231.88	4,819.44	8,914.38
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31388SA21	FNMA POOL 613025	FIXED INCOME	FNMA	'03	599,706.58	689,922.54	63,659.23	117,748.63
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31287XV86	FED HM LN PC POOL C70639	FIXED INCOME	FHLMC	'04	344,257.53	395,575.82	36,499.83	67,512.67
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31385WRV3	FNMA POOL 555000	FIXED INCOME	FNMA	'03	307,627.22	357,621.20	32,997.75	61,034.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31374SY96	FNMA POOL 323036	FIXED INCOME	FNMA	'03	85,557.06	96,796.40	8,931.42	16,520.18
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31391HTS3	FNMA POOL 667561	FIXED INCOME	FNMA	'03	86,104.65	89,243.32	8,234.49	15,231.10
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31390UBK1	FNMA POOL 656242	FIXED INCOME	FNMA	'03	33,707.02	34,049.04	3,141.71	5,811.13
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31389U7K9	FNMA POOL 636398	FIXED INCOME	FNMA	'03	8,123.57	8,153.62	752.34	1,391.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31283G6M4	FED HM LN PC POOL G00876	FIXED INCOME	FHLMC	'04	71,504.78	80,762.90	7,452.00	13,783.75
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31405FZY1	FNMA POOL 788359	FIXED INCOME	FNMA	'03	664,167.15	751,416.56	69,333.30	128,243.77
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31405FZX3	FNMA POOL 788358	FIXED INCOME	FNMA	'03	165,822.66	189,861.38	17,518.53	32,403.52
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'880334AA5	TENGIZCHEVROIL FIN CO	FIXED INCOME	CORPORATE BONDS	'30	-	-	-	-
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'04519DAA5	ASIA ALUMINUM HOLDINGS L	FIXED INCOME	CORPORATE BONDS	'30	825,000.00	82.50	7.61	14.08
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31402RFE4	FNMA POOL 735565	FIXED INCOME	FNMA	'03	338,380.65	395,982.87	36,537.39	67,582.14
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36292HQ22	GNMA POOL 649473	FIXED INCOME	GNMA I	'01	976,350.62	1,078,721.53	99,533.76	184,104.70
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31407CSA6	FNMA POOL 826813	FIXED INCOME	FNMA	'03	516,513.30	589,996.37	54,439.03	100,694.29
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31407TMQ0	FNMA POOL 840167	FIXED INCOME	FNMA	'03	79,355.64	88,151.24	8,133.73	15,044.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31407TPQ7	FNMA POOL 840231	FIXED INCOME	FNMA	'03	144,098.15	160,039.77	14,766.89	27,313.88
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'314115QD1	FNMA POOL 914052	FIXED INCOME	FNMA	'03	308,657.01	349,204.25	32,221.12	59,598.46
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'313400624	FREDDIE MAC	EQUITY	PREFERRED STOCK	'42	25,000.00	189,000.00	17,439.05	32,256.51
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128M4Y80	FED HM LN PC POOL G03135	FIXED INCOME	FHLMC	'04	314,833.32	356,491.15	32,893.48	60,842.11
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31416BLF3	FNMA POOL 995026	FIXED INCOME	FNMA	'03	1,410,291.04	1,621,898.89	149,652.80	276,808.42
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3620A6B63	GNMA POOL 720161	FIXED INCOME	GNMA I	'01	1,458,504.02	1,579,943.80	145,781.60	269,647.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31417KLX3	FNMA POOL AC1241	FIXED INCOME	FNMA	'03	899,254.02	986,856.56	91,057.37	168,426.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31418MFD9	FNMA POOL AD0163	FIXED INCOME	FNMA	'03	988,719.68	1,137,390.87	104,947.19	194,117.76
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128M74U7	FED HM LN PC POOL G05935	FIXED INCOME	FHLMC	'04	1,475,600.08	1,684,571.44	155,435.61	287,504.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128M5WA4	FED HM LN PC POOL G03941	FIXED INCOME	FHLMC	'04	352,625.68	399,580.78	36,869.37	68,196.19
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'549876AE0	LUXOIL INTL FINANCE BV	FIXED INCOME	CORPORATE BONDS	'30	1,850,000.00	2,004,475.00	184,953.15	342,102.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05955WAB9	BANCO CRUZEIRO DO SUL SA	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	60,120.00	5,547.28	10,260.64
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'591555AB3	METINVEST BV	FIXED INCOME	CORPORATE BONDS	'30	1,056,445.75	961,365.63	88,705.32	164,075.64
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'92718WAB5	VIMPELCOM HOLDINGS BV	FIXED INCOME	CORPORATE BONDS	'30	1,950,000.00	2,167,035.00	199,952.58	369,846.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'G20011AA3	CNTL AMR BOTTLING CORP	FIXED INCOME	CORPORATE BONDS	'30	1,002,000.00	1,022,040.00	94,303.75	174,430.90
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128M9BJ0	FED HM LN PC POOL G06941	FIXED INCOME	FHLMC	'04	2,077,185.03	2,298,585.16	212,090.73	392,298.03
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EH2M3	FNMA POOL AL1679	FIXED INCOME	FNMA	'03	1,052,473.51	1,197,461.58	110,489.92	204,369.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36177RHM6	GNMA II POOL 796535	FIXED INCOME	GNMA II	'02	806,538.19	901,285.43	83,161.71	153,821.79
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'36177PP66	GNMA II POOL 794944	FIXED INCOME	GNMA II	'02	874,247.46	976,300.50	90,083.36	166,624.57
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'032523AA0	ANADOLU EFES	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	532,158.00	49,102.28	90,232.06
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'17178FAA4	CIELO SA/CIELO USA INC	FIXED INCOME	CORPORATE BONDS	'30	2,200,000.00	2,051,500.00	189,292.15	350,128.16
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'ACIO4GTG9	BAGHLAN GROUP(AQUARIUS)	FIXED INCOME	CORPORATE BONDS	'30	283,890.78	-	-	-
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'835407AA5	SOMPO JAPAN NIPPONKOA	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,352,000.00	124,749.20	230,744.96
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G44D7	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	3,000,000.00	2,892,432.00	266,885.04	493,649.48
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3132J9NV6	FED HM LN PC POOL Q18103	FIXED INCOME	FHLMC	'04	2,791,451.98	2,794,008.64	265,185.12	490,505.18
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128M7C20	FED HM LN PC POOL G05189	FIXED INCOME	FHLMC	'04	1,837,267.93	2,023,765.97	186,733.13	345,394.81
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'86564CAA8	SUMITOMO LIFE INSUR	FIXED INCOME	CORPORATE BONDS	'30	2,600,000.00	2,899,000.00	267,491.07	494,770.43
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'019517AA9	REV GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	1,300,000.00	1,335,750.00	123,249.81	227,971.58
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'06682KAA5	BANTRAB SENIOR TRUST	FIXED INCOME	CORPORATE BONDS	'30	1,185,000.00	1,028,224.50	94,874.40	175,486.40
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05543EAA0	BCP SINGAPORE VI CAYMN	FIXED INCOME	CORPORATE BONDS	'30	430,000.00	421,400.00	38,882.63	71,920.06
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'67091TAA3	OFFICE CHERIFIEN DES PHO	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,550,991.00	143,110.12	264,706.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'ACIO8DXP7	DELEK + AVNER TAMAR BD	FIXED INCOME	CORPORATE BONDS	'30	475,000.00	486,875.00	44,924.01	83,094.64
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'10552TAF4	BRF SA	FIXED INCOME	CORPORATE BONDS	'30	1,100,000.00	1,068,650.00	98,604.46	182,385.80
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'90011QAB6	TURK TELEKOMUNIKASYON AS	FIXED INCOME	CORPORATE BONDS	'30	700,000.00	652,792.00	60,233.20	111,411.58
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'05523UAK6	BAE SYSTEMS HOLDINGS INC	FIXED INCOME	CORPORATE BONDS	'30	1,500,000.00	1,537,063.50	141,825.03	262,329.62
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'85205TAF7	SPIRIT AEROSYSTEMS INC	FIXED INCOME	CORPORATE BONDS	'30	620,000.00	647,758.02	59,768.71	110,552.44
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3138EN6G9	FNMA POOL AL6270	FIXED INCOME	FNMA	'03	1,513,548.70	1,580,574.01	145,839.75	269,755.53
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'553234AB1	MPG HOLDCO I INC	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	940,500.00	86,780.05	160,514.52
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'37957TAK7	GLOBO COMMUNICACOES PART	FIXED INCOME	CORPORATE BONDS	'30	1,400,000.00	1,340,500.00	123,688.09	228,782.26
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'42824CAR0	HP ENTERPRISE CO	FIXED INCOME	CORPORATE BONDS	'30	1,275,000.00	1,287,878.78	118,832.73	219,801.43
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9HW0	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	720,000.00	710,884.08	65,593.36	121,326.12
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'62854AAG9	MYLAN NV	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	553,375.80	51,060.05	94,444.29
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134G9W37	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	800,000.00	787,272.00	72,641.68	134,363.20
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'78409VAL8	S+P GLOBAL INC	FIXED INCOME	CORPORATE BONDS	'30	270,000.00	252,451.35	23,293.72	43,085.71
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3134GAQL1	FREDDIE MAC	FIXED INCOME	GOVERNMENT ISSUES	'10	1,250,000.00	1,214,248.75	112,038.88	207,235.04
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136G3CJ2	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	1,675,000.00	1,672,757.18	154,345.50	285,488.37
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136G3UN3	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	500,000.00	494,845.50	45,659.45	84,454.96
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31380XB78	FNMA POOL 452850	FIXED INCOME	FNMA	'03	190,947.51	216,031.64	19,933.27	36,869.98
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'677879CE6	OIL INSURANCE LTD	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	1,659,000.00	153,076.13	283,140.45
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31413UIP5	FNMA POOL 955770	FIXED INCOME	FNMA	'03	78,685.93	89,019.70	8,213.86	15,192.93
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31402QVH1	FNMA POOL 735116	FIXED INCOME	FNMA	'03	1,057,176.96	1,211,034.15	111,742.26	206,686.41
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31416WLM2	FNMA POOL AB1231	FIXED INCOME	FNMA	'03	1,134,468.79	1,245,242.96	114,898.72	212,524.80
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'31416WJ45	FNMA POOL AB1182	FIXED INCOME	FNMA	'03	1,647,584.51	1,828,056.65	168,675.00	311,993.23

12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128KT4Q0	FED HM LN PC POOL A63531	FIXED INCOME	FHLMC	'04	1,645,987.38	1,934,682.01	178,513.34	330,190.91
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3128M9XH0	FED HM LN PC POOL G07580	FIXED INCOME	FHLMC	'04	1,303,276.50	1,420,454.47	131,065.50	242,428.04
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3130A3HY3	FEDERAL HOME LOAN BANK	FIXED INCOME	GOVERNMENT ISSUES	'10	1,000,000.00	995,844.00	91,886.64	169,960.04
12/31/2016	J2F	GLOBAL INVESTMENT ADVISORS	'3136G2Z26	FANNIE MAE	FIXED INCOME	GOVERNMENT ISSUES	'10	2,900,000.00	2,898,477.50	267,442.86	494,681.26
12/31/2016	J2I	PIMCO	'3133T15B4	FREDDIE MAC	FIXED INCOME	CMO	'08	231,064.80	260,758.96	24,060.26	44,503.56
12/31/2016	J2I	PIMCO	'DKK	DANISH KRONE	CASH	FOREIGN CURRENCY	'FC	4,336.34	615.12	56.76	104.98
12/31/2016	J2I	PIMCO	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY	'FC	47,054.40	58,142.74	5,364.84	9,923.18
12/31/2016	J2I	PIMCO	'JPY	JAPANESE YEN	CASH	FOREIGN CURRENCY	'FC	18,760.00	160.84	14.84	27.45
12/31/2016	J2I	PIMCO	'CAD	CANADIAN DOLLAR	CASH	FOREIGN CURRENCY	'FC	53,606.27	39,973.36	3,688.35	6,822.23
12/31/2016	J2I	PIMCO	'AUD	AUSTRALIAN DOLLAR	CASH	FOREIGN CURRENCY	'FC	1,844.81	1,335.83	123.26	227.99
12/31/2016	J2I	PIMCO	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(8,858,803.90)	(8,858,803.90)	(817,402.89)	(1,511,926.27)
12/31/2016	J2I	PIMCO	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY	'FC	(1,738,767.82)	(1,833,965.29)	(169,220.19)	(313,001.66)
12/31/2016	J2I	PIMCO	'912810FH6	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	1,323,333.00	1,809,256.91	166,940.35	308,784.69
12/31/2016	J2I	PIMCO	'55265KJ91	MASTR ASSET SECURITIZATION TRU	FIXED INCOME	CMO	'08	43,323.40	43,915.89	4,052.12	7,495.10
12/31/2016	J2I	PIMCO	'126671R40	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	OTHER ASSET BACKED	'09	93,257.79	93,008.89	8,581.94	15,873.77
12/31/2016	J2I	PIMCO	'12669FFD0	COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	CMO	'08	79,930.00	81,712.15	7,539.59	13,945.76
12/31/2016	J2I	PIMCO	'12669FFS7	COUNTRYWIDE HOME LOANS	FIXED INCOME	CMO	'08	238,420.32	233,900.28	21,582.01	39,919.61
12/31/2016	J2I	PIMCO	'83162CNQ2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	402,092.47	417,570.86	38,529.31	71,266.55
12/31/2016	J2I	PIMCO	'12669GKF7	COUNTRYWIDE HOME LOANS	FIXED INCOME	CMO	'08	266,933.67	234,034.12	21,594.36	39,942.45
12/31/2016	J2I	PIMCO	'83162CPH0	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	52,058.85	54,883.19	5,064.08	9,366.88
12/31/2016	J2I	PIMCO	'939336Z48	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	CMO	'08	257,121.04	258,560.87	23,857.44	44,128.41
12/31/2016	J2I	PIMCO	'12669GN64	COUNTRYWIDE HOME LOANS	FIXED INCOME	CMO	'08	134,628.20	119,131.24	10,992.25	20,332.05
12/31/2016	J2I	PIMCO	'362341RX9	GSR MORTGAGE LOAN TRUST	FIXED INCOME	CMO	'08	150,829.27	155,814.89	14,377.06	26,592.83
12/31/2016	J2I	PIMCO	'912810FS2	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	22,786,347.70	25,670,279.01	2,368,599.69	4,381,129.73
12/31/2016	J2I	PIMCO	'07384M7D8	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	CMO	'08	95,745.60	96,370.01	8,892.07	16,447.41
12/31/2016	J2I	PIMCO	'59020UA39	MLCC MORTGAGE INVESTORS INC	FIXED INCOME	CMO	'08	170,291.25	160,944.12	14,850.33	27,468.23
12/31/2016	J2I	PIMCO	'86359LPD5	STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	CMO	'08	173,742.33	155,079.52	14,309.21	26,467.32
12/31/2016	J2I	PIMCO	'912810PS1	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	6,604,396.20	7,736,726.53	713,868.67	1,320,422.06
12/31/2016	J2I	PIMCO	'88880LAA1	TOBACCO SETTLEMENT FIN AUTH WV	FIXED INCOME	MUNICIPALS	'20	1,425,000.00	1,285,236.00	118,588.88	219,350.39
12/31/2016	J2I	PIMCO	'28264QGC2	EKSPPORTFINANS ASA	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	405,660.00	37,430.30	69,233.73
12/31/2016	J2I	PIMCO	'07384MK27	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	CMO	'08	941,533.53	933,545.18	86,138.32	159,327.55
12/31/2016	J2I	PIMCO	'48121CYK6	JP MORGAN CHASE BANK NA	FIXED INCOME	CORPORATE BONDS	'30	2,600,000.00	2,683,158.40	247,575.34	457,932.89
12/31/2016	J2I	PIMCO	'06050DP6	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	100,000.00	103,584.90	9,557.79	17,678.77
12/31/2016	J2I	PIMCO	'90261XEM0	UBS AG STAMFORD CT	FIXED INCOME	CORPORATE BONDS	'30	1,511,000.00	1,572,858.83	145,127.87	268,438.79
12/31/2016	J2I	PIMCO	'912810PV4	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	5,538,288.00	6,183,664.70	570,567.47	1,055,362.01
12/31/2016	J2I	PIMCO	'025816AY5	AMERICAN EXPRESS CO	FIXED INCOME	CORPORATE BONDS	'30	600,000.00	637,615.20	58,832.83	108,821.37
12/31/2016	J2I	PIMCO	'83162CRS4	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	648,439.43	705,108.17	65,060.41	120,340.35
12/31/2016	J2I	PIMCO	'83162CRX3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	OTHER ASSET BACKED	'09	63,152.48	70,007.66	6,459.62	11,948.16
12/31/2016	J2I	PIMCO	'996HWA903	SWAP BANK OF AMERICA BOC	EQUITY	NON-SECY ASSET-STOCK	'91	(280,000.00)	(280,000.00)	(25,835.63)	(47,787.42)
12/31/2016	J2I	PIMCO	'996HWW905	SWAP JP MORGAN BOC	EQUITY	NON-SECY ASSET-STOCK	'91	(630,000.00)	(630,000.00)	(58,130.17)	(107,521.69)
12/31/2016	J2I	PIMCO	'996HWL909	SWAP CITIBANK BOC	EQUITY	NON-SECY ASSET-STOCK	'91	(2,460,000.00)	(2,460,000.00)	(226,984.49)	(419,846.59)
12/31/2016	J2I	PIMCO	'996HWC909	SWAP BARCLAYS BANK BOC	EQUITY	NON-SECY ASSET-STOCK	'91	(260,000.00)	(260,000.00)	(23,990.23)	(44,374.03)
12/31/2016	J2I	PIMCO	'B12PGK14	RMAC SECURITIES PLC	FIXED INCOME	CMO	'08	2,134,815.59	2,452,482.74	226,290.87	418,563.63
12/31/2016	J2I	PIMCO	'01F040610	FNMA TBA 30 YR 4	FIXED INCOME	FNMA	'03	15,800,000.00	16,610,675.88	1,532,669.03	2,834,933.19
12/31/2016	J2I	PIMCO	'912810PZ5	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	21,098,429.00	25,447,933.43	2,348,083.83	4,343,182.16
12/31/2016	J2I	PIMCO	'452252FH7	ILLINOIS ST TOLL HIGHWAY AUTH	FIXED INCOME	MUNICIPALS	'20	5,000,000.00	6,255,400.00	577,186.50	1,067,605.03
12/31/2016	J2I	PIMCO	'06051GDZ9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	1,011,344.40	93,316.87	172,605.49
12/31/2016	J2I	PIMCO	'61758FAA0	MORGAN STANLEY REREMIC TRUST	FIXED INCOME	CMO	'08	5,786,672.34	5,800,641.37	535,225.87	989,991.67
12/31/2016	J2I	PIMCO	'138616AA5	CANTOR FITZGERALD LP	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	332,207.10	30,652.79	56,697.57
12/31/2016	J2I	PIMCO	'345397VM2	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	900,000.00	1,037,862.90	95,763.73	177,131.38
12/31/2016	J2I	PIMCO	'28370TAA7	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	1,600,000.00	1,771,009.60	163,411.27	302,257.05
12/31/2016	J2I	PIMCO	'302154AW9	EXPORT IMPORT BK KOREA	FIXED INCOME	GOVERNMENT ISSUES	'10	500,000.00	541,200.00	49,936.59	92,366.25
12/31/2016	J2I	PIMCO	'67087MAA4	OBP DEPOSITOR LLC TRUST	FIXED INCOME	CMO	'08	450,000.00	478,538.42	44,154.80	81,671.84
12/31/2016	J2I	PIMCO	'46625HH52	JPMORGAN CHASE + CO	FIXED INCOME	CORPORATE BONDS	'30	400,000.00	424,885.20	39,204.21	72,514.88
12/31/2016	J2I	PIMCO	'B1H0JW10	NEWGATE FUNDING PLC	FIXED INCOME	CMO	'08	1,024,915.92	1,178,719.61	108,760.60	201,171.31
12/31/2016	J2I	PIMCO	'92928BA9	WAHA AEROSPACE BV	FIXED INCOME	CORPORATE BONDS	'30	960,000.00	983,606.40	90,757.48	167,871.46
12/31/2016	J2I	PIMCO	'29364GAF0	ENTERGY CORP	FIXED INCOME	CORPORATE BONDS	'30	2,500,000.00	2,694,885.00	248,657.36	459,934.26
12/31/2016	J2I	PIMCO	'6499022E2	NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	MUNICIPALS	'20	250,000.00	291,397.50	26,887.28	49,732.62
12/31/2016	J2I	PIMCO	'302154AX7	EXPORT IMPORT BK KOREA	FIXED INCOME	GOVERNMENT ISSUES	'10	1,200,000.00	1,255,222.80	115,819.56	214,228.05
12/31/2016	J2I	PIMCO	'01F032617	FNMA TBA 30 YR 3.5	FIXED INCOME	FNMA	'03	74,720,000.00	76,582,164.37	7,066,245.38	13,070,227.92
12/31/2016	J2I	PIMCO	'29364DAQ3	ENTERGY ARKANSAS INC	FIXED INCOME	CORPORATE BONDS	'30	500,000.00	524,293.50	48,376.62	89,480.83
12/31/2016	J2I	PIMCO	'13063BJC7	CALIFORNIA ST	FIXED INCOME	MUNICIPALS	'20	1,700,000.00	2,560,676.00	236,273.88	437,028.90
12/31/2016	J2I	PIMCO	'01F032625	FNMA TBA 30 YR 3.5	FIXED INCOME	FNMA	'03	68,280,000.00	69,876,313.34	6,447,495.71	11,925,744.71
12/31/2016	J2I	PIMCO	'02R032620	FHLMC TBA 30 YR 3.5	FIXED INCOME	FHLMC	'04	8,000,000.00	8,179,184.72	754,694.34	1,395,936.11
12/31/2016	J2I	PIMCO	'31397QRE0	FANNIE MAE	FIXED INCOME	CMO	'08	853,677.12	861,973.75	79,534.42	147,112.50
12/31/2016	J2I	PIMCO	'494550BH8	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	886,000.00	961,104.45	88,681.22	164,031.07
12/31/2016	J2I	PIMCO	'28370TAE9	KINDER MORGAN ENER PART	FIXED INCOME	CORPORATE BONDS	'30	1,200,000.00	1,277,696.40	117,893.20	218,063.61
12/31/2016	J2I	PIMCO	'31418AAX6	FNMA POOL MA0921	FIXED INCOME	FNMA	'03	276,162.67	283,990.40	26,203.83	48,468.46
12/31/2016	J2I	PIMCO	'01F030611	FNMA TBA 30 YR 3	FIXED INCOME	FNMA	'03	65,000,000.00	64,571,897.00	5,958,056.59	11,020,443.44
12/31/2016	J2I	PIMCO	'29273RAQ2	ENERGY TRANSFER LP	FIXED INCOME	CORPORATE BONDS	'30	700,000.00	749,514.50	69,157.79	127,919.15
12/31/2016	J2I	PIMCO	'345397VX8	FORD MOTOR CREDIT CO LLC	FIXED INCOME	CORPORATE BONDS	'30	200,000.00	200,393.80	18,490.36	34,201.08

12/31/2016	J2I	PIMCO	'125581GH5	CIT GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	800,000.00	844,000.00	77,875.98	144,044.93
12/31/2016	J2I	PIMCO	'912810QV3	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	213,948.00	202,549.28	18,689.25	34,568.95
12/31/2016	J2I	PIMCO	'125581GL6	CIT GROUP INC	FIXED INCOME	CORPORATE BONDS	'30	4,000,000.00	4,145,000.00	382,459.64	707,424.44
12/31/2016	J2I	PIMCO	'912810QW1	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	7,600,000.00	7,536,471.60	695,391.13	1,286,244.68
12/31/2016	J2I	PIMCO	'G2901NAA6	DORIC NIMROD AIR 2012 1A	FIXED INCOME	CORPORATE BONDS	'30	4,927,183.82	5,130,420.30	473,384.49	875,605.48
12/31/2016	J2I	PIMCO	'912810QY7	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	500,000.00	472,246.00	43,574.19	80,597.92
12/31/2016	J2I	PIMCO	'06740L8C2	BARCLAYS BANK PLC	FIXED INCOME	CORPORATE BONDS	'30	2,000,000.00	2,195,000.00	202,532.91	374,619.21
12/31/2016	J2I	PIMCO	'06051GEU9	BANK OF AMERICA CORP	FIXED INCOME	CORPORATE BONDS	'30	6,400,000.00	6,421,376.00	592,501.12	1,095,932.04
12/31/2016	J2I	PIMCO	'552953BW0	MGM RESORTS INTL	FIXED INCOME	CORPORATE BONDS	'30	2,100,000.00	2,359,875.00	217,745.95	402,758.32
12/31/2016	J2I	PIMCO	'912828UH1	TSY INFL IX N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	8,377,680.00	8,315,802.46	767,300.08	1,419,252.57
12/31/2016	J2I	PIMCO	'ACIO4QZF2	KBC BANK NV	FIXED INCOME	CORPORATE BONDS	'30	3,400,000.00	3,585,300.00	330,816.06	611,900.81
12/31/2016	J2I	PIMCO	'30161MAN3	EXELON GENERATION CO LLC	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	925,854.00	85,428.66	158,014.90
12/31/2016	J2I	PIMCO	'927804FN9	VIRGINIA ELEC + POWER CO	FIXED INCOME	CORPORATE BONDS	'30	3,100,000.00	3,075,265.10	283,755.08	524,853.48
12/31/2016	J2I	PIMCO	'ACIO5S289	HELLENIC RAILWAY ORG	FIXED INCOME	CORPORATE BONDS	'30	300,000.00	307,327.77	28,357.17	52,451.43
12/31/2016	J2I	PIMCO	'78447VAB4	SLM STUDENT LOAN TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	1,800,000.00	1,790,514.18	165,210.96	305,585.88
12/31/2016	J2I	PIMCO	'ACIO5WH19	BANCO BILBAO VIZCAYA ARG	FIXED INCOME	CORPORATE BONDS	'30	1,000,000.00	1,040,996.00	96,052.82	177,666.11
12/31/2016	J2I	PIMCO	'912810RB6	US TREASURY N/B	FIXED INCOME	GOVERNMENT ISSUES	'10	1,700,000.00	1,642,026.60	151,509.99	280,243.61
12/31/2016	J2I	PIMCO	'65602UEQ7	NORINCHUKIN BK	CASH EQUIVALENT	SHORT TERMS	'50	2,000,000.00	2,000,000.00	184,540.24	341,338.69
12/31/2016	J2I	PIMCO	'9950UEP02	SWPCDDQ35 CDS USD R F 1.00000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	800,000.00	806,502.40	74,416.07	137,645.24
12/31/2016	J2I	PIMCO	'9950UEP10	SWPCDDQ35 CDS USD P V 03MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(800,000.00)	(800,000.00)	(73,816.09)	(136,535.48)
12/31/2016	J2I	PIMCO	'ACIOQQCB9	JAPAN TREASURY DISC BILL	FIXED INCOME	GOVERNMENT ISSUES	'10	420,000,000.00	3,602,064.90	332,362.96	614,762.06
12/31/2016	J2I	PIMCO	'12637UAX7	CSAIL COMMERCIAL MORTGAGE TRUS	FIXED INCOME	CMO	'08	2,500,000.00	2,523,185.25	232,814.60	430,630.38
12/31/2016	J2I	PIMCO	'918WRM905	GOLDMAN SACH AND CO	EQUITY	NON-SECY ASSET-STOCK	'91	580,000.00	580,000.00	53,516.67	98,988.22
12/31/2016	J2I	PIMCO	'9950TXLS5	SWPCDDSYS CDS EUR P V 03MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(13,500,000.00)	(14,239,124.47)	(1,313,845.70)	(2,430,182.06)
12/31/2016	J2I	PIMCO	'12515ABC3	CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	CMO	'08	3,500,000.00	3,588,629.80	331,123.30	612,469.10
12/31/2016	J2I	PIMCO	'161175BB9	CHARTER COMM OPT LLC/CAP	FIXED INCOME	CORPORATE BONDS	'30	3,600,000.00	3,762,111.60	347,130.48	642,077.13
12/31/2016	J2I	PIMCO	'63253WAJO	NATIONAL AUSTRALIA BANK	FIXED INCOME	CORPORATE BONDS	'30	3,000,000.00	2,983,962.00	275,330.53	509,270.84
12/31/2016	J2I	PIMCO	'60689DX57	MIZUHO BANK LTD	CASH EQUIVALENT	SHORT TERMS	'50	4,700,000.00	4,700,000.00	433,669.56	802,145.93
12/31/2016	J2I	PIMCO	'59217GBY4	MET LIFE GLOB FUNDING I	FIXED INCOME	CORPORATE BONDS	'30	2,900,000.00	2,926,711.90	270,048.05	499,500.01
12/31/2016	J2I	PIMCO	'36251XBR7	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	CMO	'08	3,000,000.00	2,951,091.90	272,297.60	503,660.92
12/31/2016	J2I	PIMCO	'36228FT55	GSAA HOME EQUITY TRUST	FIXED INCOME	CMO	'08	1,331,613.55	1,376,869.90	127,043.95	234,989.49
12/31/2016	J2I	PIMCO	'21H042612	GNMA II TBA 30 YR 4.5	FIXED INCOME	GNMA II	'02	5,000,000.00	5,336,523.50	492,401.66	910,780.98
12/31/2016	J2I	PIMCO	'996VMG900	GOLDMAN SACHS BANK USA BOC	EQUITY	NON-SECY ASSET-STOCK	'91	(20,000.00)	(20,000.00)	(1,845.40)	(3,413.39)
12/31/2016	J2I	PIMCO	'72201P613	PIMCO FDS SHORT TERM FLTG NAV	EQUITY	MUTUAL FUNDS	'45	32,574,963.70	326,042,811.71	30,084,008.88	55,645,513.48
12/31/2016	J2I	PIMCO	'64971MT44	NEW YORK CITY NY TRANSITIONAL	FIXED INCOME	MUNICIPALS	'20	1,500,000.00	1,741,260.00	160,666.27	297,179.71
12/31/2016	J2I	PIMCO	'61759LAA6	MORGAN STANLEY REREMIC TRUST	FIXED INCOME	CMO	'08	761,404.22	763,306.51	70,430.38	130,273.02
12/31/2016	J2I	PIMCO	'L2324EAB7	DELOS FIN S A R L	FIXED INCOME	BANK LOAN	'BL	3,900,000.00	3,925,077.00	362,167.32	669,890.32
12/31/2016	J2I	PIMCO	'91754RYG6	STATE BOARD OF REGENTS OF THE	FIXED INCOME	OTHER ASSET BACKED	'09	2,344,803.38	2,267,354.52	209,209.07	386,967.91
12/31/2016	J2I	PIMCO	'61763QA66	MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	CMO	'08	1,700,000.00	1,734,584.63	160,050.33	296,040.42
12/31/2016	J2I	PIMCO	'36183FRP6	GNMA POOL AJ9494	FIXED INCOME	GNMA I	'01	95,326.70	99,204.41	9,153.60	16,931.15
12/31/2016	J2I	PIMCO	'ACIOBVTG8	MOTOR PLC	FIXED INCOME	AUTO LOAN RECEIVABLE	'07	2,088,688.00	2,088,587.74	192,714.24	356,457.90
12/31/2016	J2I	PIMCO	'36183X3V0	GNMA POOL AL2612	FIXED INCOME	GNMA I	'01	140,356.45	146,054.23	13,476.44	24,926.98
12/31/2016	J2I	PIMCO	'36184NC25	GNMA POOL AM2789	FIXED INCOME	GNMA I	'01	127,695.57	133,187.85	12,289.26	22,731.08
12/31/2016	J2I	PIMCO	'36183WHF2	GNMA POOL AL1130	FIXED INCOME	GNMA I	'01	911,938.54	949,106.31	87,574.15	161,983.35
12/31/2016	J2I	PIMCO	'36183WHN5	GNMA POOL AL1137	FIXED INCOME	GNMA I	'01	110,837.66	115,337.92	10,642.24	19,684.65
12/31/2016	J2I	PIMCO	'36184KH23	GNMA POOL AM0248	FIXED INCOME	GNMA I	'01	115,207.05	119,910.87	11,064.19	20,465.11
12/31/2016	J2I	PIMCO	'36184QS21	GNMA POOL AM4137	FIXED INCOME	GNMA I	'01	1,172,151.93	1,219,735.53	112,545.14	208,171.47
12/31/2016	J2I	PIMCO	'9950QZ061	BWU00FAL7 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP	'51	1,000,000.00	1,000,000.00	92,270.12	170,669.35
12/31/2016	J2I	PIMCO	'9950QZ079	BWU00FAL7 IRS USD P F 2.50000	FIXED INCOME	INTEREST RATE SWAP	'51	(1,000,000.00)	(981,090.14)	(90,525.30)	(167,442.01)
12/31/2016	J2I	PIMCO	'38376RPV2	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,674,351.61	1,690,040.28	155,940.22	288,438.07
12/31/2016	J2I	PIMCO	'9950QQS18	SWPCOBZN5 CDS USD R F .50000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	4,000,000.00	3,912,124.88	360,972.23	667,679.80
12/31/2016	J2I	PIMCO	'9950QQS16	SWPCOBZN5 CDS USD P V 01MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(4,000,000.00)	(4,000,000.00)	(369,080.47)	(682,677.38)
12/31/2016	J2I	PIMCO	'9950QQZQ0	SWPCOC175 CDS USD R F 3.00000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	3,500,000.00	3,300,977.72	304,581.61	563,375.71
12/31/2016	J2I	PIMCO	'9950QQZQ8	SWPCOC175 CDS USD P V 01MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(3,500,000.00)	(3,500,000.00)	(322,945.41)	(597,342.71)
12/31/2016	J2I	PIMCO	'3137B4UR5	FREDDIE MAC	FIXED INCOME	CMO	'08	730,921.54	730,921.54	67,442.45	124,746.34
12/31/2016	J2I	PIMCO	'38376RRU7	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	3,249,236.03	3,264,670.23	301,231.51	557,179.13
12/31/2016	J2I	PIMCO	'19121ANAS	COCA-COLA COMPANY	CASH EQUIVALENT	SHORT TERMS	'50	9,000,000.00	8,998,042.50	830,250.45	1,535,690.03
12/31/2016	J2I	PIMCO	'9950SM293	BWU00INB9 IRS USD R V 03MLIBOR	FIXED INCOME	INTEREST RATE SWAP	'51	2,000,000.00	2,000,000.00	184,540.24	341,338.69
12/31/2016	J2I	PIMCO	'9950SM2A0	BWU00INB9 IRS USD P F 1.75000	FIXED INCOME	INTEREST RATE SWAP	'51	(2,000,000.00)	(1,893,721.96)	(174,733.95)	(323,200.29)
12/31/2016	J2I	PIMCO	'05605LAA9	B2R MORTGAGE TRUST	FIXED INCOME	OTHER ASSET BACKED	'09	1,755,333.37	1,788,417.30	161,964.82	299,581.60
12/31/2016	J2I	PIMCO	'38375UMB3	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	CMO	'08	1,693,327.82	1,684,173.52	155,398.89	287,436.79
12/31/2016	J2I	PIMCO	'9950TXAU2	SWPCDDT81 CDS EUR R F 5.00000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	37,500,000.00	43,312,015.08	3,996,404.76	7,392,033.29
12/31/2016	J2I	PIMCO	'9950TXAV0	SWPCDDT81 CDS EUR P V 03MEVENT	FIXED INCOME	CREDIT DEFAULT SWAP	'53	(37,500,000.00)	(39,553,123.54)	(3,649,571.40)	(6,750,505.73)
12/31/2016	J2I	PIMCO	'9950TXLR7	SWPCDDSYS CDS EUR R F 1.00000	FIXED INCOME	CREDIT DEFAULT SWAP	'53	13,500,000.00	14,432,263.96	1,331,666.71	2,463,145.05
12/31/2016	J2I	PIMCO	'ACIOQL7R4	JAPAN TREASURY DISC BILL	FIXED INCOME	GOVERNMENT ISSUES	'10	2,770,000,000.00	23,755,121.96	2,191,887.92	4,054,271.13
12/31/2016	J2I	PIMCO	'992R74448	317U574M0 IRO USD 10Y CBK	OPTIONS	OP-FIXED INCOME	'62	(35,400,000.00)	(18,301.80)	(1,688.71)	(3,123.56)
12/31/2016	J2I	PIMCO	'992R74455	317U575M9 IRO USD 10Y CBK	OPTIONS	OP-FIXED INCOME	'62	(35,400,000.00)	(284,101.99)	(26,214.12)	(48,487.50)
12/31/2016	J2I	PIMCO	'95000IAW8	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	CMO	'08	2,000,000.00	2,045,221.60	188,712.84	349,056.63
12/31/2016	J2I	PIMCO	'931TSB908	CCBPGTUS0 FWCC BNP USD	EQUITY	NON-SECY ASSET-STOCK	'91	1,553,000.00	1,553,000.00	143,295.49	265,049.49

5,150,416,288.59 - **475,229,521.39 879,018,180.13**

JJ2C-1	DC Balanced - Salaried	\$431,926,146.64	9.227%
JJ2C-2	DC Balanced - Union	\$249,657.34	0.005%
JJ2C-4	DC Int Bond - Salaried	\$798,921,191.30	17.067%
JJ2C-5	Balanced Fund Puerto Rico	\$7,828,707.35	0.167%
JJ2C-6	Int Bond Fund Puerto Rico	\$14,140,307.07	0.302%
JJ2C-I	DC Int Bond - Union	\$612,795.90	0.013%
JJ2C-H	General Corporate Salaried Plan	\$3,245,150,083.18	69.324%
JJ2C-K	PR PENSION	\$96,895,615.01	2.070%
JJ2C-J	Per Prod Little Rock Local 526	\$85,380,858.97	1.824%
		\$4,681,105,362.76	100.000%

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Basis		1	3
									Base	%	8.20%	26.12%
12/31/2016	JJ3C	SSGA EAFE FUND	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	527.75	527.75		43.25	137.86
12/31/2016	JJ3C	SSGA EAFE FUND	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	1.62	1.62		0.13	0.42
12/31/2016	JJ3C	SSGA EAFE FUND	'85744L774	STATE STR BK DAILY EAFE INDEX	EQUITY	MUTUAL FUNDS	'45	36,575,399.34	611,613,827.80		50,123,274.82	159,762,768.71
12/31/2016	JJ3E	GMO	'HUF	HUNGARIAN FORINT	CASH	FOREIGN CURRENCY	'FC	0.64	-		-	-
12/31/2016	JJ3E	GMO	'IDR	INDONESIAN RUPIAH	CASH	FOREIGN CURRENCY	'FC	1.35	-		-	-
12/31/2016	JJ3E	GMO	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY	'FC	6,964.00	5.77		0.47	1.51
12/31/2016	JJ3E	GMO	'PLN	POLISH ZLOTY	CASH	FOREIGN CURRENCY	'FC	0.01	-		-	-
12/31/2016	JJ3E	GMO	'TWD	NEW TAIWAN DOLLAR	CASH	FOREIGN CURRENCY	'FC	241,470.00	7,492.32		614.01	1,957.11
12/31/2016	JJ3E	GMO	'SGD	SINGAPORE DOLLAR	CASH	FOREIGN CURRENCY	'FC	0.01	0.01		0.00	0.00
12/31/2016	JJ3E	GMO	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY	'FC	110,501.96	136,541.69		11,189.93	35,666.75
12/31/2016	JJ3E	GMO	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	981,052.67	981,052.67		80,399.71	256,265.77
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'553100900	MORPHOSYS AG	EQUITY	COMMON STOCK	'41	69,876.00	3,592,958.28		294,451.87	938,534.97
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'688380906	SYSMEX CORP	EQUITY	COMMON STOCK	'41	114,000.00	6,617,053.20		542,283.97	1,728,474.23
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'622959906	RAKUTEN INC	EQUITY	COMMON STOCK	'41	1,667,100.00	16,372,984.52		1,341,806.82	4,276,870.83
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'626735906	HONG KONG EXCHANGES + CLEAR	EQUITY	COMMON STOCK	'41	405,284.00	9,576,498.43		784,817.87	2,501,526.02
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'626986905	DON QUIOTE HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	238,200.00	8,832,811.76		723,870.90	2,307,263.83
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY	'FC	52,261.00	43.27		3.55	11.30
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'598220903	DIALOG SEMICONDUCTOR PLC	EQUITY	COMMON STOCK	'41	121,313.00	5,139,307.84		421,179.06	1,342,464.82
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'546834904	AIXTRON SE	EQUITY	COMMON STOCK	'41	428,159.00	1,399,510.53		114,693.37	365,573.29
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'479053902	SCHIBSTED ASA CL A	EQUITY	COMMON STOCK	'41	128,249.00	2,951,558.13		241,887.53	770,991.56
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'550190904	BANCO BILBAO VIZCAYA ARGENTA	EQUITY	COMMON STOCK	'41	782,067.00	5,290,813.28		433,595.31	1,382,040.33
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'550507909	KERING	EQUITY	COMMON STOCK	'41	74,190.00	16,691,130.19		1,367,879.64	4,359,975.28
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'676396005	SMC CORP	EQUITY	COMMON STOCK	'41	60,100.00	14,378,964.29		1,178,391.90	3,756,002.63
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'677062903	SOFTBANK GROUP CORP	EQUITY	COMMON STOCK	'41	574,800.00	38,267,432.59		3,136,111.31	9,996,031.33
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'668808900	PIGEON CORP	EQUITY	COMMON STOCK	'41	254,300.00	6,516,934.88		534,079.03	1,702,321.81
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY	'FC	7.93	8.36		0.69	2.18
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	8,596,823.85	8,596,823.85		704,531.10	2,245,620.22
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'405780909	L OREAL	EQUITY	COMMON STOCK	'41	127,876.00	23,387,707.52		1,916,680.82	6,109,222.42
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'459573903	GENMAB A/S	EQUITY	COMMON STOCK	'41	123,943.00	20,623,321.91		1,690,132.54	5,387,123.15
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'040828907	STANDARD CHARTERED PLC	EQUITY	COMMON STOCK	'41	681,536.00	5,588,438.40		457,986.43	1,459,784.51
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'630946903	SBI HOLDINGS INC	EQUITY	COMMON STOCK	'41	404,200.00	5,153,216.44		422,318.91	1,346,097.96
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'721247906	ESSILOR INTERNATIONAL	EQUITY	COMMON STOCK	'41	69,175.00	7,832,505.97		641,893.35	2,045,968.85
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'733268908	ALFA LAVAL AB	EQUITY	COMMON STOCK	'41	447,923.00	7,435,306.83		609,341.89	1,942,214.44
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'656039906	NAVER CORP	EQUITY	COMMON STOCK	'41	7,955.00	5,104,425.40		418,320.36	1,333,353.00
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'22943F100	CTRP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS	'43	80,665.00	3,226,600.00		264,427.90	842,836.65
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'802KM903	M3 INC	EQUITY	COMMON STOCK	'41	1,014,500.00	25,615,831.44		2,099,281.12	6,691,242.03
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	225,426.00	37,062,288.66		3,037,346.76	9,681,229.53
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'80M42T902	ELEKTA AB B SHS	EQUITY	COMMON STOCK	'41	622,924.00	5,526,679.70		452,925.15	1,443,652.20
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'647581107	NEW ORIENTAL EDUCATIO SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	273,119.00	11,498,309.90		942,315.10	3,003,532.20
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B1Y1SQ901	JERONIMO MARTINS	EQUITY	COMMON STOCK	'41	330,383.00	5,136,469.27		420,946.44	1,341,723.35
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'58733R102	MERCADOLIBRE INC	EQUITY	COMMON STOCK	'41	57,092.00	8,914,344.88		730,552.74	2,328,561.51
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'80C5YV900	CELLTRION INC	EQUITY	COMMON STOCK	'41	68,240.00	6,068,037.75		497,290.79	1,585,063.10
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B573M1909	CHR HANSEN HOLDING A/S	EQUITY	COMMON STOCK	'41	114,121.00	6,331,286.83		518,864.71	1,653,827.74
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B3MB85790	OCADO GROUP PLC	EQUITY	COMMON STOCK	'41	1,148,579.00	3,748,215.59		307,175.59	979,090.52
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO054Q2	BASF SE	EQUITY	COMMON STOCK	'41	160,871.00	14,984,324.32		1,228,002.66	3,914,131.81
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'874080104	TAL EDUCATION GROUP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	73,135.00	5,130,420.25		420,450.70	1,340,143.25
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B4TX8S909	AIA GROUP LTD	EQUITY	COMMON STOCK	'41	6,824,800.00	38,511,443.74		3,156,108.63	10,059,770.72
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B63H84900	ROLLS ROYCE HOLDINGS PLC	EQUITY	COMMON STOCK	'41	2,512,813.00	20,741,106.52		1,699,785.28	5,417,890.27
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO0NN58	DISTRIBUIDORA INTERNACIONAL	EQUITY	COMMON STOCK	'41	783,225.00	3,853,787.01		315,827.43	1,006,667.37
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B798FW902	NOVOZYMES A/S B SHARES	EQUITY	COMMON STOCK	'41	227,886.00	7,871,458.60		645,085.62	2,056,143.86
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO2GTQ9	ASML HOLDING NV	EQUITY	COMMON STOCK	'41	326,191.00	36,692,926.58		3,007,076.62	9,584,746.58
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'B9MS8P902	GEMALTO	EQUITY	COMMON STOCK	'41	64,916.00	3,760,380.55		308,172.54	982,268.19
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BBHXP908	BANCO POPULAR ESPANOL	EQUITY	COMMON STOCK	'41	4,772,806.00	4,621,319.36		378,728.62	1,207,158.41
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO6R7K8	CIE FINANCIERE RICHEMONT REG	EQUITY	COMMON STOCK	'41	214,498.00	14,235,145.47		1,166,605.59	3,718,434.98
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO7GG13	NOVO NORDISK A/S B	EQUITY	COMMON STOCK	'41	274,471.00	9,916,627.83		1,82,692.32	2,590,372.95
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BMMV2K903	TENCENT HOLDINGS LTD	EQUITY	COMMON STOCK	'41	1,480,600.00	36,226,542.76		2,968,855.31	9,462,920.08
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'47215P106	JD.COM INC ADR	EQUITY	DEPOSITORY RECEIPTS	'43	138,400.00	3,520,896.00		288,546.19	919,711.21
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BK1PTB904	AGGREKO PLC	EQUITY	COMMON STOCK	'41	512,946.00	5,818,480.97		476,838.99	1,519,875.05
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO8ZN87	AMS AG	EQUITY	COMMON STOCK	'41	180,155.00	5,122,722.98		419,819.89	1,338,132.61
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO8XL68	INDUSTRIA DE DISENO TEXTIL	EQUITY	COMMON STOCK	'41	1,289,592.00	44,111,192.33		3,615,021.96	11,522,509.63
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'NS1488117	MOBILYE NV	EQUITY	COMMON STOCK	'41	170,022.00	6,481,238.64		531,153.63	1,692,997.42
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BQOV5V900	ZALANDO SE	EQUITY	COMMON STOCK	'41	802,747.00	30,726,647.45		2,518,125.20	8,026,264.36
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO9JG80	ROCKET INTERNET SE	EQUITY	COMMON STOCK	'41	184,442.00	3,722,526.58		305,070.31	972,380.16
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIO9N1H7	FIAT CHRYSLER AUTOMOBILES NV	EQUITY	COMMON STOCK	'41	2,717,241.00	24,833,975.26		2,035,206.06	6,487,009.39
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BXC8B5904	ATLAS COPCO AB A SHS	EQUITY	COMMON STOCK	'41	913,239.00	27,895,980.29		2,286,144.99	7,286,851.35
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BXD29Q900	SVENSKA HANDELSBANKEN A SHS	EQUITY	COMMON STOCK	'41	2,038,610.00	28,409,398.98		2,328,220.93	7,420,964.07
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIOCS7P8	SCHIBSTED ASA B SHS	EQUITY	COMMON STOCK	'41	128,249.00	2,726,578.18		712,449.87	2,223,400.00
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIOIKHV4	FERRARI NV	EQUITY	COMMON STOCK	'41	467,253.00	27,253,780.12		2,233,515.09	7,119,098.97
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'ACIOMMQJ3	KINNEVIK AB B	EQUITY	COMMON STOCK	'41	617,688.00	14,842,842.88		1,216,407.90	3,877,174.72
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'BYSCLX904	EXOR NV	EQUITY	COMMON STOCK	'41	252,374.00	10,908,526.30		893,980.87	2,849,471.82
12/31/2016	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	328,139.00	28,813,885.59		2,361,369.61	7,526,622.08
12/31/2016	JJ3D	MARATHON INVESTMENT	'024249906	DCC PLC	EQUITY	COMMON STOCK	'41	36,451.00	2,720,455.81		222,948.12	710,624.14

12/31/2016	J3D	MARATHON INVESTMENT	'767744956	RITCHIE BROS AUCTIONEERS	EQUITY	COMMON STOCK	'41	51,957.00	1,764,767.42	144,627.08	460,983.90
12/31/2016	J3D	MARATHON INVESTMENT	'665562005	OSG CORP	EQUITY	COMMON STOCK	'41	8,600.00	169,736.36	13,910.32	44,337.70
12/31/2016	J3D	MARATHON INVESTMENT	'647621903	AEON DELIGHT CO LTD	EQUITY	COMMON STOCK	'41	4,100.00	114,772.58	9,405.90	29,980.33
12/31/2016	J3D	MARATHON INVESTMENT	'522865906	RANDSTAD HOLDING NV	EQUITY	COMMON STOCK	'41	9,788.00	531,990.19	43,597.92	138,963.87
12/31/2016	J3D	MARATHON INVESTMENT	'664158003	NISSAN CHEMICAL INDUSTRIES	EQUITY	COMMON STOCK	'41	24,500.00	820,272.65	67,223.38	214,267.60
12/31/2016	J3D	MARATHON INVESTMENT	'401225909	AIRBUS SE	EQUITY	COMMON STOCK	'41	48,084.00	3,187,030.96	261,185.12	832,500.62
12/31/2016	J3D	MARATHON INVESTMENT	'062152905	NATIONAL EXPRESS GROUP PLC	EQUITY	COMMON STOCK	'41	90,314.00	394,716.63	32,348.01	103,105.94
12/31/2016	J3D	MARATHON INVESTMENT	'026704908	DEVRO PLC	EQUITY	COMMON STOCK	'41	248,039.00	581,563.37	47,660.57	151,913.14
12/31/2016	J3D	MARATHON INVESTMENT	'604077909	AFRICAN BANK INVESTMENTS LTD	EQUITY	COMMON STOCK	'41	1,385,588.00	-	-	-
12/31/2016	J3D	MARATHON INVESTMENT	'613674902	OBIC CO LTD	EQUITY	COMMON STOCK	'41	10,600.00	464,406.05	38,059.23	121,309.87
12/31/2016	J3D	MARATHON INVESTMENT	'603658907	FUJII MEDIA HOLDINGS INC	EQUITY	COMMON STOCK	'41	244,600.00	3,430,922.11	281,172.60	896,208.67
12/31/2016	J3D	MARATHON INVESTMENT	'603773904	AEON FINANCIAL SERVICE CO LT	EQUITY	COMMON STOCK	'41	28,300.00	503,957.65	41,300.58	131,641.35
12/31/2016	J3D	MARATHON INVESTMENT	'018270009	CRH PLC	EQUITY	COMMON STOCK	'41	14,351.00	501,838.40	41,126.91	131,087.77
12/31/2016	J3D	MARATHON INVESTMENT	'079737003	SERCO GROUP PLC	EQUITY	COMMON STOCK	'41	1,482,781.00	2,625,539.11	215,169.46	685,830.47
12/31/2016	J3D	MARATHON INVESTMENT	'076693902	ST JAMES S PLACE PLC	EQUITY	COMMON STOCK	'41	117,726.00	1,475,046.23	120,883.71	385,304.35
12/31/2016	J3D	MARATHON INVESTMENT	'685847006	SCSK CORP	EQUITY	COMMON STOCK	'41	15,200.00	533,013.25	43,681.76	139,231.11
12/31/2016	J3D	MARATHON INVESTMENT	'ZAR	SOUTH AFRICAN RAND	CASH	FOREIGN CURRENCY	'FC	0.03	-	-	-
12/31/2016	J3D	MARATHON INVESTMENT	'633987003	FIRST PACIFIC CO	EQUITY	COMMON STOCK	'41	1,971,350.00	1,378,113.03	112,939.79	359,983.94
12/31/2016	J3D	MARATHON INVESTMENT	'BRL	BRAZILIAN REAL	CASH	FOREIGN CURRENCY	'FC	7,569.76	2,325.79	190.60	607.53
12/31/2016	J3D	MARATHON INVESTMENT	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY	'FC	1,561.00	1.29	0.11	0.34
12/31/2016	J3D	MARATHON INVESTMENT	'618027908	DAIRY FARM INTL HLDGS LTD	EQUITY	COMMON STOCK	'41	72,000.00	517,680.00	42,425.16	135,225.83
12/31/2016	J3D	MARATHON INVESTMENT	'561709908	NEOPOST SA	EQUITY	COMMON STOCK	'41	32,977.00	1,033,735.59	84,717.20	270,027.35
12/31/2016	J3D	MARATHON INVESTMENT	'698502002	YAMADA DENKI CO LTD	EQUITY	COMMON STOCK	'41	411,500.00	2,222,703.31	182,156.07	580,603.67
12/31/2016	J3D	MARATHON INVESTMENT	'647211002	JARDINE MATHESON HLDGS LTD	EQUITY	COMMON STOCK	'41	72,151.00	3,986,342.75	326,690.71	1,041,292.93
12/31/2016	J3D	MARATHON INVESTMENT	'55068R202	LUXOTTICA GROUP SPA SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	87,057.00	4,674,960.90	383,124.68	1,221,170.39
12/31/2016	J3D	MARATHON INVESTMENT	'664406006	NIPPON TELEVISION HOLDINGS	EQUITY	COMMON STOCK	'41	149,560.00	2,721,021.31	222,994.47	710,771.86
12/31/2016	J3D	MARATHON INVESTMENT	'675845903	RYOHIN KEIKAKU CO LTD	EQUITY	COMMON STOCK	'41	2,500.00	491,061.86	40,243.74	128,272.77
12/31/2016	J3D	MARATHON INVESTMENT	'642915003	HITACHI CAPITAL CORP	EQUITY	COMMON STOCK	'41	22,500.00	555,000.64	45,483.68	144,974.55
12/31/2016	J3D	MARATHON INVESTMENT	'775109960	ROGERS COMMUNICATIONS INC B	EQUITY	COMMON STOCK	'41	131,196.00	5,066,657.35	415,225.18	1,323,487.42
12/31/2016	J3D	MARATHON INVESTMENT	'455710905	GEA GROUP AG	EQUITY	COMMON STOCK	'41	13,148.00	530,168.00	43,448.59	138,487.89
12/31/2016	J3D	MARATHON INVESTMENT	'014119903	SKY PLC	EQUITY	COMMON STOCK	'41	81,080.00	992,847.81	81,366.35	259,346.84
12/31/2016	J3D	MARATHON INVESTMENT	'005665906	BHP BILLITON PLC	EQUITY	COMMON STOCK	'41	113,088.00	1,825,665.58	149,617.84	476,891.42
12/31/2016	J3D	MARATHON INVESTMENT	'695799908	WEST JAPAN RAILWAY CO	EQUITY	COMMON STOCK	'41	129,200.00	7,945,741.84	651,173.31	2,075,547.77
12/31/2016	J3D	MARATHON INVESTMENT	'624899902	KDDI CORP	EQUITY	COMMON STOCK	'41	13,000.00	329,862.39	27,033.04	86,165.04
12/31/2016	J3D	MARATHON INVESTMENT	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY	'FC	(22,669.96)	(28,012.12)	(2,295.66)	(7,317.19)
12/31/2016	J3D	MARATHON INVESTMENT	'JPY	JAPANESE YEN	CASH	FOREIGN CURRENCY	'FC	830,199,760.00	7,117,929.95	583,332.07	1,859,310.80
12/31/2016	J3D	MARATHON INVESTMENT	'CAD	CANADIAN DOLLAR	CASH	FOREIGN CURRENCY	'FC	20,555.34	15,327.80	1,256.15	4,003.85
12/31/2016	J3D	MARATHON INVESTMENT	'AUD	AUSTRALIAN DOLLAR	CASH	FOREIGN CURRENCY	'FC	(0.01)	(0.01)	(0.00)	(0.00)
12/31/2016	J3D	MARATHON INVESTMENT	'HKD	HONG KONG DOLLAR	CASH	FOREIGN CURRENCY	'FC	33,355.38	4,302.17	352.57	1,123.79
12/31/2016	J3D	MARATHON INVESTMENT	'NOK	NORWEGIAN KRONE	CASH	FOREIGN CURRENCY	'FC	0.01	-	-	-
12/31/2016	J3D	MARATHON INVESTMENT	'476876008	SAIPEM SPA	EQUITY	COMMON STOCK	'41	6,142,923.00	3,466,397.58	284,079.91	905,475.40
12/31/2016	J3D	MARATHON INVESTMENT	'NZD	NEW ZEALAND DOLLAR	CASH	FOREIGN CURRENCY	'FC	(0.03)	(0.02)	(0.00)	(0.01)
12/31/2016	J3D	MARATHON INVESTMENT	'002826006	AMEC FOSTER WHEELER PLC	EQUITY	COMMON STOCK	'41	120,631.00	700,570.87	57,413.53	182,999.69
12/31/2016	J3D	MARATHON INVESTMENT	'008118002	BARRATT DEVELOPMENTS PLC	EQUITY	COMMON STOCK	'41	91,397.00	522,209.85	42,796.40	136,409.10
12/31/2016	J3D	MARATHON INVESTMENT	'023740905	DIAGEO PLC	EQUITY	COMMON STOCK	'41	164,237.00	4,282,020.56	350,922.24	1,118,528.44
12/31/2016	J3D	MARATHON INVESTMENT	'026349902	BAE SYSTEMS PLC	EQUITY	COMMON STOCK	'41	497,818.00	3,638,485.38	298,182.93	950,427.33
12/31/2016	J3D	MARATHON INVESTMENT	'028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	COMMON STOCK	'41	6,229.00	355,710.42	29,151.35	92,916.93
12/31/2016	J3D	MARATHON INVESTMENT	'041610007	HAYS PLC	EQUITY	COMMON STOCK	'41	1,411,726.00	2,602,642.55	213,293.03	679,849.54
12/31/2016	J3D	MARATHON INVESTMENT	'071887004	RIO TINTO PLC	EQUITY	COMMON STOCK	'41	55,441.00	2,163,750.73	177,324.76	565,204.37
12/31/2016	J3D	MARATHON INVESTMENT	'079805909	BP PLC	EQUITY	COMMON STOCK	'41	1,037,863.00	6,535,288.11	535,583.12	1,707,115.95
12/31/2016	J3D	MARATHON INVESTMENT	'087061008	LLOYDS BANKING GROUP PLC	EQUITY	COMMON STOCK	'41	4,481,775.00	3,461,743.12	283,698.46	904,259.58
12/31/2016	J3D	MARATHON INVESTMENT	'088470000	TESCO PLC	EQUITY	COMMON STOCK	'41	538,508.00	1,376,394.65	112,798.97	359,535.07
12/31/2016	J3D	MARATHON INVESTMENT	'402400006	AMER SPORTS OYJ	EQUITY	COMMON STOCK	'41	33,919.00	904,418.90	74,119.38	236,247.88
12/31/2016	J3D	MARATHON INVESTMENT	'403197908	ADIDAS AG	EQUITY	COMMON STOCK	'41	18,013.00	2,852,731.54	233,788.45	745,176.56
12/31/2016	J3D	MARATHON INVESTMENT	'407683002	INTESA SANPAOLO	EQUITY	COMMON STOCK	'41	237,563.00	607,881.77	49,817.42	158,787.90
12/31/2016	J3D	MARATHON INVESTMENT	'416279008	THALES SA	EQUITY	COMMON STOCK	'41	17,170.00	1,668,479.54	136,736.05	435,832.05
12/31/2016	J3D	MARATHON INVESTMENT	'416921005	CARLSBERG AS B	EQUITY	COMMON STOCK	'41	26,571.00	2,297,313.23	188,270.53	600,092.91
12/31/2016	J3D	MARATHON INVESTMENT	'426330007	DNB ASA	EQUITY	COMMON STOCK	'41	82,818.00	1,235,385.90	101,242.95	322,701.45
12/31/2016	J3D	MARATHON INVESTMENT	'452518905	WARTSILA OYJ ABP	EQUITY	COMMON STOCK	'41	24,504.00	1,103,089.91	90,400.96	288,143.74
12/31/2016	J3D	MARATHON INVESTMENT	'479053902	SCHIBSTED ASA CL A	EQUITY	COMMON STOCK	'41	34,271.00	788,722.32	64,637.76	206,026.18
12/31/2016	J3D	MARATHON INVESTMENT	'487416901	TECHNIP SA	EQUITY	COMMON STOCK	'41	7,778.00	556,302.74	45,590.39	145,314.68
12/31/2016	J3D	MARATHON INVESTMENT	'504856907	SWEDISH MATCH AB	EQUITY	COMMON STOCK	'41	30,089.00	959,843.27	78,661.54	250,725.56
12/31/2016	J3D	MARATHON INVESTMENT	'512907908	FRESENIUS MEDICAL CARE AG +	EQUITY	COMMON STOCK	'41	81,152.00	6,886,123.29	564,334.94	1,798,759.40
12/31/2016	J3D	MARATHON INVESTMENT	'522603901	SAMPO OYJ A SHS	EQUITY	COMMON STOCK	'41	157,102.00	7,057,304.76	758,363.68	1,843,474.59
12/31/2016	J3D	MARATHON INVESTMENT	'549716900	VOLKSWAGEN AG PREF	EQUITY	PREFERRED STOCK	'42	21,328.00	2,999,802.55	245,841.28	783,593.73
12/31/2016	J3D	MARATHON INVESTMENT	'563828904	VISCOFAN SA	EQUITY	COMMON STOCK	'41	42,854.00	2,117,631.94	173,545.21	553,157.44
12/31/2016	J3D	MARATHON INVESTMENT	'566629903	TUI AG DI	EQUITY	COMMON STOCK	'41	81,343.00	1,142,380.75	93,620.94	298,407.10
12/31/2016	J3D	MARATHON INVESTMENT	'567173901	SANOFI	EQUITY	COMMON STOCK	'41	14,363.00	1,164,986.84	95,473.57	304,312.16
12/31/2016	J3D	MARATHON INVESTMENT	'569937907	WIENERBERGER AG	EQUITY	COMMON STOCK	'41	85,816.00	1,493,035.40	122,357.97	390,003.40
12/31/2016	J3D	MARATHON INVESTMENT	'570594903	BANCO SANTANDER SA	EQUITY	COMMON STOCK	'41	50,234.00	262,749.20	21,532.95	68,634.06
12/31/2016	J3D	MARATHON INVESTMENT	'571342906	METSO OYJ	EQUITY	COMMON STOCK	'41	30,064.00	859,341.08	70,425.14	224,472.87
12/31/2016	J3D	MARATHON INVESTMENT	'584235907	DEUTSCHE TELEKOM AG REG	EQUITY	COMMON STOCK	'41	234,540.00	4,045,917.17	331,572.98	1,056,854.67
12/31/2016	J3D	MARATHON INVESTMENT	'606660009	AMCOR LIMITED	EQUITY	COMMON STOCK	'41	55,622.00	602,124.44	49,345.60	157,284.00
12/31/2016	J3D	MARATHON INVESTMENT	'612345900	COCA COLA AMATIL LTD	EQUITY	COMMON STOCK	'41	352,029.00	2,579,629.97	211,407.09	673,838.31

12/31/2016	J3D	MARATHON INVESTMENT	'613210004	BRIDGESTONE CORP	EQUITY	COMMON STOCK	'41	20,900.00	755,112.96	61,883.39	197,246.91
12/31/2016	J3D	MARATHON INVESTMENT	'614469005	BHP BILLITON LIMITED	EQUITY	COMMON STOCK	'41	58,206.00	1,056,202.72	86,558.44	275,896.10
12/31/2016	J3D	MARATHON INVESTMENT	'617520903	DBS GROUP HOLDINGS LTD	EQUITY	COMMON STOCK	'41	53,787.00	645,578.03	52,906.73	168,634.73
12/31/2016	J3D	MARATHON INVESTMENT	'617896006	CASIO COMPUTER CO LTD	EQUITY	COMMON STOCK	'41	46,900.00	664,686.41	54,472.70	173,626.13
12/31/2016	J3D	MARATHON INVESTMENT	'625002001	DAIFUKU CO LTD	EQUITY	COMMON STOCK	'41	27,900.00	596,345.01	48,871.96	155,774.32
12/31/2016	J3D	MARATHON INVESTMENT	'625136007	DAIWA HOUSE INDUSTRY CO LTD	EQUITY	COMMON STOCK	'41	14,800.00	405,545.51	33,235.46	105,934.61
12/31/2016	J3D	MARATHON INVESTMENT	'629854902	EAST JAPAN RAILWAY CO	EQUITY	COMMON STOCK	'41	66,800.00	5,784,541.52	474,057.57	1,511,009.61
12/31/2016	J3D	MARATHON INVESTMENT	'635652001	FUJIFILM HOLDINGS CORP	EQUITY	COMMON STOCK	'41	212,600.00	8,084,031.38	662,506.48	2,111,671.09
12/31/2016	J3D	MARATHON INVESTMENT	'641552005	HAW PAR CORP LTD 1	EQUITY	COMMON STOCK	'41	46,200.00	290,688.72	23,822.66	75,932.28
12/31/2016	J3D	MARATHON INVESTMENT	'642910004	HITACHI LTD	EQUITY	COMMON STOCK	'41	1,222,000.00	6,621,545.85	542,652.16	1,729,647.78
12/31/2016	J3D	MARATHON INVESTMENT	'643638000	HONGKONG + SHANGHAI HOTELS	EQUITY	COMMON STOCK	'41	802,054.00	889,659.61	72,909.82	232,392.53
12/31/2016	J3D	MARATHON INVESTMENT	'645800004	ORICA LTD	EQUITY	COMMON STOCK	'41	132,892.00	1,701,294.73	139,425.34	444,403.88
12/31/2016	J3D	MARATHON INVESTMENT	'646780007	ITOCHU CORP	EQUITY	COMMON STOCK	'41	48,300.00	642,702.45	52,671.06	167,883.59
12/31/2016	J3D	MARATHON INVESTMENT	'647453901	JAPAN TOBACCO INC	EQUITY	COMMON STOCK	'41	38,000.00	1,252,385.65	102,636.12	327,142.05
12/31/2016	J3D	MARATHON INVESTMENT	'648380004	KAO CORP	EQUITY	COMMON STOCK	'41	94,300.00	4,479,927.12	367,141.17	1,170,224.62
12/31/2016	J3D	MARATHON INVESTMENT	'648382000	ONWARD HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	179,000.00	1,256,921.16	103,007.82	328,326.79
12/31/2016	J3D	MARATHON INVESTMENT	'649374006	KIRIN HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	434,600.00	7,085,282.29	580,656.51	1,850,782.74
12/31/2016	J3D	MARATHON INVESTMENT	'649750007	KUBOTA CORP	EQUITY	COMMON STOCK	'41	46,300.00	662,335.92	54,280.08	173,012.15
12/31/2016	J3D	MARATHON INVESTMENT	'649926003	KYOCERA CORP	EQUITY	COMMON STOCK	'41	47,000.00	2,342,041.41	191,936.12	611,776.59
12/31/2016	J3D	MARATHON INVESTMENT	'656952009	MARUI GROUP CO LTD	EQUITY	COMMON STOCK	'41	41,100.00	601,514.98	49,295.65	157,124.80
12/31/2016	J3D	MARATHON INVESTMENT	'659672000	MITSUBISHI ESTATE CO LTD	EQUITY	COMMON STOCK	'41	153,000.00	3,053,178.72	250,215.59	797,536.39
12/31/2016	J3D	MARATHON INVESTMENT	'659678007	MITSUBISHI CORP	EQUITY	COMMON STOCK	'41	77,800.00	1,660,925.11	136,116.94	433,858.72
12/31/2016	J3D	MARATHON INVESTMENT	'659684005	MITSUBISHI LOGISTICS CORP	EQUITY	COMMON STOCK	'41	127,000.00	1,799,897.11	147,506.05	470,160.31
12/31/2016	J3D	MARATHON INVESTMENT	'659706006	MITSUBISHI HEAVY INDUSTRIES	EQUITY	COMMON STOCK	'41	792,000.00	3,616,574.78	296,387.30	944,703.95
12/31/2016	J3D	MARATHON INVESTMENT	'663376002	NEW WORLD DEVELOPMENT	EQUITY	COMMON STOCK	'41	92,598.00	97,934.85	8,026.00	25,582.06
12/31/2016	J3B	CAPITAL GUARDIAN	'640587002	HAMAMATSU PHOTONICS KK	EQUITY	COMMON STOCK	'41	319,300.00	8,418,120.63	689,885.93	2,198,940.24
12/31/2016	J3B	CAPITAL GUARDIAN	'645928904	INFRAIL LTD	EQUITY	COMMON STOCK	'41	290,000.00	556,096.74	45,573.51	145,260.87
12/31/2016	J3B	CAPITAL GUARDIAN	'604413906	RESORTTRUST INC	EQUITY	COMMON STOCK	'41	27,000.00	499,558.45	40,940.06	130,492.21
12/31/2016	J3B	CAPITAL GUARDIAN	'688380906	SYSMEX CORP	EQUITY	COMMON STOCK	'41	45,300.00	2,629,407.98	215,486.53	686,841.07
12/31/2016	J3B	CAPITAL GUARDIAN	'622959906	RAKUTEN INC	EQUITY	COMMON STOCK	'41	123,900.00	1,216,851.29	99,723.99	317,859.93
12/31/2016	J3B	CAPITAL GUARDIAN	'637422007	GLORY LTD	EQUITY	COMMON STOCK	'41	26,300.00	832,057.27	68,189.16	217,345.93
12/31/2016	J3B	CAPITAL GUARDIAN	'29250N956	ENBRIDGE INC	EQUITY	COMMON STOCK	'41	79,700.00	3,357,853.92	275,184.48	877,122.16
12/31/2016	J3B	CAPITAL GUARDIAN	'401225909	AIRBUS SE	EQUITY	COMMON STOCK	'41	116,965.00	7,752,497.23	635,336.44	2,025,069.36
12/31/2016	J3B	CAPITAL GUARDIAN	'045449907	IMPERIAL BRANDS PLC	EQUITY	COMMON STOCK	'41	73,386.00	3,212,316.77	263,257.35	839,105.65
12/31/2016	J3B	CAPITAL GUARDIAN	'614168904	ORACLE CORP JAPAN	EQUITY	COMMON STOCK	'41	39,700.00	2,004,827.02	164,300.56	523,691.10
12/31/2016	J3B	CAPITAL GUARDIAN	'136375961	CANADIAN NATL RAILWAY CO	EQUITY	COMMON STOCK	'41	17,400.00	1,172,412.66	96,082.13	306,251.89
12/31/2016	J3B	CAPITAL GUARDIAN	'612528901	TREND MICRO INC	EQUITY	COMMON STOCK	'41	16,700.00	594,920.05	48,755.18	155,402.10
12/31/2016	J3B	CAPITAL GUARDIAN	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY	'FC	5,786.00	4.79	0.39	1.25
12/31/2016	J3B	CAPITAL GUARDIAN	'665760005	OIL SEARCH LTD	EQUITY	COMMON STOCK	'41	275,697.00	1,431,362.57	117,303.72	373,893.52
12/31/2016	J3B	CAPITAL GUARDIAN	'647211002	JARDINE MATHESON HLDGS LTD	EQUITY	COMMON STOCK	'41	56,200.00	3,105,050.00	254,466.57	811,085.95
12/31/2016	J3B	CAPITAL GUARDIAN	'525397907	HERMES INTERNATIONAL	EQUITY	COMMON STOCK	'41	2,558.00	1,052,239.66	86,233.66	274,860.89
12/31/2016	J3B	CAPITAL GUARDIAN	'SGD	SINGAPORE DOLLAR	CASH	FOREIGN CURRENCY	'FC	0.04	0.03	0.00	0.01
12/31/2016	J3B	CAPITAL GUARDIAN	'675845903	RYOHIN KEIKAKU CO LTD	EQUITY	COMMON STOCK	'41	16,400.00	3,221,365.80	263,998.94	841,469.40
12/31/2016	J3B	CAPITAL GUARDIAN	'455710905	GEA GROUP AG	EQUITY	COMMON STOCK	'41	70,380.00	2,837,939.15	232,576.17	741,312.57
12/31/2016	J3B	CAPITAL GUARDIAN	'649099009	KEYENCE CORP	EQUITY	COMMON STOCK	'41	20,240.00	13,917,331.85	1,140,559.97	3,635,417.27
12/31/2016	J3B	CAPITAL GUARDIAN	'624899902	KDDI CORP	EQUITY	COMMON STOCK	'41	125,300.00	3,179,365.97	260,556.95	830,498.41
12/31/2016	J3B	CAPITAL GUARDIAN	'GBP	POUND STERLING	CASH	FOREIGN CURRENCY	'FC	39,701.83	49,057.55	4,020.39	12,814.57
12/31/2016	J3B	CAPITAL GUARDIAN	'CAD	CANADIAN DOLLAR	CASH	FOREIGN CURRENCY	'FC	6,525.00	4,865.59	398.75	1,270.97
12/31/2016	J3B	CAPITAL GUARDIAN	'AUD	AUSTRALIAN DOLLAR	CASH	FOREIGN CURRENCY	'FC	44.74	32.40	2.66	8.46
12/31/2016	J3B	CAPITAL GUARDIAN	'CHF	SWISS FRANC	CASH	FOREIGN CURRENCY	'FC	4.76	4.68	0.38	1.22
12/31/2016	J3B	CAPITAL GUARDIAN	'023740905	DIAGEO PLC	EQUITY	COMMON STOCK	'41	84,400.00	2,200,494.01	180,335.96	574,802.27
12/31/2016	J3B	CAPITAL GUARDIAN	'028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	COMMON STOCK	'41	80,900.00	4,619,838.23	378,607.24	1,206,771.52
12/31/2016	J3B	CAPITAL GUARDIAN	'070995006	PRUDENTIAL PLC	EQUITY	COMMON STOCK	'41	373,500.00	7,511,157.91	615,558.08	1,962,027.88
12/31/2016	J3B	CAPITAL GUARDIAN	'071887004	RIO TINTO PLC	EQUITY	COMMON STOCK	'41	120,100.00	4,687,261.44	384,132.74	1,224,383.48
12/31/2016	J3B	CAPITAL GUARDIAN	'087061008	LLOYDS BANKING GROUP PLC	EQUITY	COMMON STOCK	'41	5,881,400.00	4,542,819.75	372,295.38	1,186,653.13
12/31/2016	J3B	CAPITAL GUARDIAN	'098952906	ASTRAZENECA PLC	EQUITY	COMMON STOCK	'41	127,100.00	6,969,140.27	571,138.38	1,820,444.69
12/31/2016	J3B	CAPITAL GUARDIAN	'407684000	INTESA SANPAOLO RSP	EQUITY	PREFERRED STOCK	'42	311,319.00	733,564.52	60,117.44	191,618.13
12/31/2016	J3B	CAPITAL GUARDIAN	'416921005	CARLSBERG AS B	EQUITY	COMMON STOCK	'41	56,017.00	4,843,197.30	396,912.07	1,265,116.28
12/31/2016	J3B	CAPITAL GUARDIAN	'426330007	DNB ASA	EQUITY	COMMON STOCK	'41	171,781.00	2,562,436.00	209,998.01	669,346.98
12/31/2016	J3B	CAPITAL GUARDIAN	'468232004	PERNOD RICARD SA	EQUITY	COMMON STOCK	'41	76,747.00	8,333,688.77	682,966.53	2,176,885.37
12/31/2016	J3B	CAPITAL GUARDIAN	'484628904	SAP SE	EQUITY	COMMON STOCK	'41	74,552.00	6,511,658.28	533,646.60	1,700,943.48
12/31/2016	J3B	CAPITAL GUARDIAN	'522603901	SAMPO OYJ A SHS	EQUITY	COMMON STOCK	'41	44,197.00	1,985,408.83	162,709.19	518,618.77
12/31/2016	J3B	CAPITAL GUARDIAN	'550507909	KERING	EQUITY	COMMON STOCK	'41	14,537.00	3,270,507.61	268,026.24	854,305.98
12/31/2016	J3B	CAPITAL GUARDIAN	'552902900	DAIMLER AG REGISTERED SHARES	EQUITY	COMMON STOCK	'41	70,638.00	5,269,023.85	431,809.61	1,376,348.60
12/31/2016	J3B	CAPITAL GUARDIAN	'570594903	BANCO SANTANDER SA	EQUITY	COMMON STOCK	'41	222,528.00	1,163,933.83	95,387.27	304,037.09
12/31/2016	J3B	CAPITAL GUARDIAN	'605460005	ASAHI KASEI CORP	EQUITY	COMMON STOCK	'41	215,000.00	1,879,302.95	154,013.55	490,902.31
12/31/2016	J3B	CAPITAL GUARDIAN	'606660009	AMCOR LIMITED	EQUITY	COMMON STOCK	'41	81,000.00	876,848.72	71,859.93	229,046.13
12/31/2016	J3B	CAPITAL GUARDIAN	'617520903	DBS GROUP HOLDINGS LTD	EQUITY	COMMON STOCK	'41	62,873.00	754,632.67	61,844.02	197,121.45
12/31/2016	J3B	CAPITAL GUARDIAN	'628661001	ANSELL LTD	EQUITY	COMMON STOCK	'41	61,343.00	1,097,580.08	89,949.42	286,704.49
12/31/2016	J3B	CAPITAL GUARDIAN	'635693005	FANUC CORP	EQUITY	COMMON STOCK	'41	18,400.00	3,125,957.05	256,179.96	816,547.19
12/31/2016	J3B	CAPITAL GUARDIAN	'646698001	IHI CORP	EQUITY	COMMON STOCK	'41	494,000.00	1,287,572.34	105,519.76	336,333.34
12/31/2016	J3B	CAPITAL GUARDIAN	'647453901	JAPAN TOBACCO INC	EQUITY	COMMON STOCK	'41	27,300.00	899,740.22	73,735.95	235,025.73
12/31/2016	J3B	CAPITAL GUARDIAN	'648380004	KAO CORP	EQUITY	COMMON STOCK	'41	13,100.00	622,344.06	51,002.64	162,565.67
12/31/2016	J3B	CAPITAL GUARDIAN	'649750007	KUBOTA CORP	EQUITY	COMMON STOCK	'41	205,000.00	2,932,588.85	240,332.95	766,036.50

12/31/2016	J3B	CAPITAL GUARDIAN	'661040006	MURATA MANUFACTURING CO LTD	EQUITY	COMMON STOCK	'41	88,900.00	11,928,537.75	977,573.35	3,115,914.21
12/31/2016	J3B	CAPITAL GUARDIAN	'663710002	NEWCREST MINING LTD	EQUITY	COMMON STOCK	'41	93,355.00	1,368,866.42	112,182.01	357,568.58
12/31/2016	J3B	CAPITAL GUARDIAN	'664038007	DENSO CORP	EQUITY	COMMON STOCK	'41	26,200.00	1,137,313.84	93,205.70	297,083.55
12/31/2016	J3B	CAPITAL GUARDIAN	'664068004	NIDEC CORP	EQUITY	COMMON STOCK	'41	11,800.00	1,020,302.65	83,616.34	266,518.46
12/31/2016	J3B	CAPITAL GUARDIAN	'674720008	ROHM CO LTD	EQUITY	COMMON STOCK	'41	9,300.00	536,622.80	43,977.57	140,173.98
12/31/2016	J3B	CAPITAL GUARDIAN	'676396005	SMC CORP	EQUITY	COMMON STOCK	'41	21,700.00	5,191,739.19	425,475.94	1,356,160.68
12/31/2016	J3B	CAPITAL GUARDIAN	'677062903	SOFTBANK GROUP CORP	EQUITY	COMMON STOCK	'41	85,100.00	5,665,550.65	464,305.97	1,479,927.39
12/31/2016	J3B	CAPITAL GUARDIAN	'680458007	SHIN ETSU CHEMICAL CO LTD	EQUITY	COMMON STOCK	'41	9,300.00	722,965.66	59,248.83	188,849.55
12/31/2016	J3B	CAPITAL GUARDIAN	'680482007	SHIMANO INC	EQUITY	COMMON STOCK	'41	25,000.00	3,931,067.00	322,160.72	1,026,854.07
12/31/2016	J3B	CAPITAL GUARDIAN	'695757005	ILUKA RESOURCES LTD	EQUITY	COMMON STOCK	'41	441,893.00	2,326,215.75	190,639.17	607,642.69
12/31/2016	J3B	CAPITAL GUARDIAN	'612927905	NTT DOCOMO INC	EQUITY	COMMON STOCK	'41	147,500.00	3,367,706.95	275,991.96	879,695.92
12/31/2016	J3B	CAPITAL GUARDIAN	'251671905	LOJAS AMERICANAS SA PREF	EQUITY	PREFERRED STOCK	'42	363,000.00	1,896,027.28	155,384.15	495,270.96
12/31/2016	J3B	CAPITAL GUARDIAN	'607642907	BANK LEUMI LE ISRAEL	EQUITY	COMMON STOCK	'41	1,063,743.00	4,383,605.67	359,247.39	1,145,064.00
12/31/2016	J3B	CAPITAL GUARDIAN	'662269901	NASPERS LTD N SHS	EQUITY	COMMON STOCK	'41	11,113.00	1,636,751.90	134,135.89	427,544.32
12/31/2016	J3B	CAPITAL GUARDIAN	'677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	COMMON STOCK	'41	2,025.00	3,021,236.96	247,597.89	789,192.72
12/31/2016	J3B	CAPITAL GUARDIAN	'057580003	MEGGITT PLC	EQUITY	COMMON STOCK	'41	467,567.00	2,649,556.54	217,137.75	692,104.18
12/31/2016	J3B	CAPITAL GUARDIAN	'079909909	SHAFTESBURY PLC	EQUITY	REAL ESTATE INV TRST	'46	36,200.00	406,600.35	33,321.91	106,210.15
12/31/2016	J3B	CAPITAL GUARDIAN	'067312900	ASSOCIATED BRITISH FOODS PLC	EQUITY	COMMON STOCK	'41	31,400.00	1,065,043.35	87,282.95	278,205.41
12/31/2016	J3B	CAPITAL GUARDIAN	'663094902	CHINA EVERBRIGHT INTL LTD	EQUITY	COMMON STOCK	'41	1,591,000.00	1,803,768.79	147,823.34	471,171.65
12/31/2016	J3B	CAPITAL GUARDIAN	'648374007	KANSAI PAINT CO LTD	EQUITY	COMMON STOCK	'41	42,300.00	780,828.22	63,990.82	203,964.12
12/31/2016	J3B	CAPITAL GUARDIAN	'663916005	NIFCO INC	EQUITY	COMMON STOCK	'41	16,700.00	883,431.22	72,399.39	230,765.58
12/31/2016	J3B	CAPITAL GUARDIAN	'674058003	RINNAI CORP	EQUITY	COMMON STOCK	'41	34,600.00	2,797,427.87	229,256.17	730,730.41
12/31/2016	J3B	CAPITAL GUARDIAN	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY	'FC	(9,726.91)	(10,259.46)	(840.79)	(2,679.93)
12/31/2016	J3B	CAPITAL GUARDIAN	'874039100	TAIWAN SEMICONDUCTOR SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	182,900.00	5,258,375.00	430,936.91	1,373,566.96
12/31/2016	J3B	CAPITAL GUARDIAN	'596651901	SOCIETE GENERALE SA	EQUITY	COMMON STOCK	'41	79,104.00	3,900,166.31	319,628.33	1,018,782.34
12/31/2016	J3B	CAPITAL GUARDIAN	'151290889	CEMEX SAB SPONS ADR PART CER	EQUITY	DEPOSITORY RECEIPTS	'41	112,195.00	900,925.85	73,833.11	235,335.44
12/31/2016	J3B	CAPITAL GUARDIAN	'040520009	HALMA PLC	EQUITY	COMMON STOCK	'41	50,300.00	557,824.69	45,715.12	145,712.23
12/31/2016	J3B	CAPITAL GUARDIAN	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	32,212,266.94	32,212,266.94	2,639,875.42	8,414,330.61
12/31/2016	J3B	CAPITAL GUARDIAN	'405780909	L OREAL	EQUITY	COMMON STOCK	'41	32,246.00	5,897,588.42	483,322.04	1,540,539.16
12/31/2016	J3B	CAPITAL GUARDIAN	'406141903	LVMH MOET HENNESSY LOUIS VUI	EQUITY	COMMON STOCK	'41	49,801.00	9,528,507.15	780,884.87	2,488,989.97
12/31/2016	J3B	CAPITAL GUARDIAN	'575602909	BAYERISCHE MOTOREN WERKE AG	EQUITY	COMMON STOCK	'41	47,308.00	4,428,457.36	362,923.10	1,156,779.94
12/31/2016	J3B	CAPITAL GUARDIAN	'513863902	ELRINGKLINGER AG	EQUITY	COMMON STOCK	'41	53,081.00	888,796.53	72,839.09	232,167.08
12/31/2016	J3B	CAPITAL GUARDIAN	'459573903	GENMAB A/S	EQUITY	COMMON STOCK	'41	54,383.00	9,048,983.13	741,586.68	2,363,731.06
12/31/2016	J3B	CAPITAL GUARDIAN	'015008907	TULLOW OIL PLC	EQUITY	COMMON STOCK	'41	546,522.00	2,111,693.19	173,058.51	551,606.15
12/31/2016	J3B	CAPITAL GUARDIAN	'335934956	FIRST QUANTUM MINERALS LTD	EQUITY	COMMON STOCK	'41	555,530.00	5,530,237.87	453,216.75	1,444,581.65
12/31/2016	J3B	CAPITAL GUARDIAN	'302323902	PAGEGROUP PLC	EQUITY	COMMON STOCK	'41	120,000.00	579,025.34	47,452.57	151,250.16
12/31/2016	J3B	CAPITAL GUARDIAN	'633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	COMMON STOCK	'41	187,400.00	1,157,161.06	94,832.23	302,267.94
12/31/2016	J3B	CAPITAL GUARDIAN	'711038901	ROCHE HOLDING AG GENUSSSCHEIN	EQUITY	COMMON STOCK	'41	35,576.00	8,141,858.22	667,245.54	2,126,776.33
12/31/2016	J3B	CAPITAL GUARDIAN	'710306903	NOVARTIS AG REG	EQUITY	COMMON STOCK	'41	31,536.00	2,299,225.27	188,427.23	600,592.36
12/31/2016	J3B	CAPITAL GUARDIAN	'711072900	ADECCO GROUP AG REG	EQUITY	COMMON STOCK	'41	44,614.00	2,925,688.10	239,767.42	764,233.92
12/31/2016	J3B	CAPITAL GUARDIAN	'711075903	LAFARGEHOLCIM LTD REG	EQUITY	COMMON STOCK	'41	70,239.00	3,707,701.43	303,855.36	968,507.61
12/31/2016	J3B	CAPITAL GUARDIAN	'712387901	NESTLE SA REG	EQUITY	COMMON STOCK	'41	60,905.00	4,377,537.51	358,750.09	1,143,478.91
12/31/2016	J3B	CAPITAL GUARDIAN	'713666907	JCDECAUX SA	EQUITY	COMMON STOCK	'41	50,307.00	1,482,002.28	121,453.77	387,121.38
12/31/2016	J3B	CAPITAL GUARDIAN	'307073908	BANK OF IRELAND	EQUITY	COMMON STOCK	'41	10,438,334.00	2,576,300.78	211,134.26	672,968.67
12/31/2016	J3B	CAPITAL GUARDIAN	'718472905	SWATCH GROUP AG/THE BR	EQUITY	COMMON STOCK	'41	5,917.00	1,843,768.29	151,101.40	481,620.12
12/31/2016	J3B	CAPITAL GUARDIAN	'717158901	CREDIT SUISSE GROUP AG REG	EQUITY	COMMON STOCK	'41	193,635.00	2,783,497.17	228,114.52	727,091.50
12/31/2016	J3B	CAPITAL GUARDIAN	'715603908	SONOVA HOLDING AG REG	EQUITY	COMMON STOCK	'41	9,406.00	1,142,028.24	93,592.06	298,315.02
12/31/2016	J3B	CAPITAL GUARDIAN	'729433904	ZODIAC AEROSPACE	EQUITY	COMMON STOCK	'41	178,939.00	4,117,273.74	337,420.83	1,075,494.08
12/31/2016	J3B	CAPITAL GUARDIAN	'730968906	BNP PARIBAS	EQUITY	COMMON STOCK	'41	80,526.00	5,142,801.86	421,465.41	1,343,377.51
12/31/2016	J3B	CAPITAL GUARDIAN	'312152903	CARNIVAL PLC	EQUITY	COMMON STOCK	'41	53,700.00	2,737,118.05	224,313.63	714,976.57
12/31/2016	J3B	CAPITAL GUARDIAN	'G9456A100	GOLAR LNG LTD	EQUITY	COMMON STOCK	'41	147,200.00	3,376,768.00	276,734.54	882,062.80
12/31/2016	J3D	MARATHON INVESTMENT	'663710002	NEWCREST MINING LTD	EQUITY	COMMON STOCK	'41	113,970.00	1,671,144.62	136,954.46	436,528.21
12/31/2016	J3D	MARATHON INVESTMENT	'663955003	NINTENDO CO LTD	EQUITY	COMMON STOCK	'41	1,100.00	231,439.96	18,967.08	60,455.61
12/31/2016	J3D	MARATHON INVESTMENT	'664040003	NEC CORP	EQUITY	COMMON STOCK	'41	1,119,000.00	2,974,150.13	243,739.00	776,892.93
12/31/2016	J3D	MARATHON INVESTMENT	'664076007	NH FOODS LTD	EQUITY	COMMON STOCK	'41	40,000.00	1,082,007.97	88,673.25	282,636.82
12/31/2016	J3D	MARATHON INVESTMENT	'664092004	NIPPON SUISAN KAISHA LTD	EQUITY	COMMON STOCK	'41	223,500.00	1,076,923.74	88,256.58	281,308.75
12/31/2016	J3D	MARATHON INVESTMENT	'664137007	NIPPON TELEGRAPH + TELEPHONE	EQUITY	COMMON STOCK	'41	253,800.00	10,688,606.34	875,957.88	2,792,025.40
12/31/2016	J3D	MARATHON INVESTMENT	'664232006	NIKON CORP	EQUITY	COMMON STOCK	'41	113,000.00	1,760,372.10	144,266.87	459,835.78
12/31/2016	J3D	MARATHON INVESTMENT	'664252004	NIPPON SIGNAL COMPANY LTD	EQUITY	COMMON STOCK	'41	21,000.00	178,428.43	14,622.65	46,608.20
12/31/2016	J3D	MARATHON INVESTMENT	'664286002	NISSAN MOTOR CO LTD	EQUITY	COMMON STOCK	'41	94,500.00	952,413.51	78,052.66	248,784.79
12/31/2016	J3D	MARATHON INVESTMENT	'664310000	NOMURA HOLDINGS INC	EQUITY	COMMON STOCK	'41	627,200.00	3,705,607.41	303,683.75	967,960.62
12/31/2016	J3D	MARATHON INVESTMENT	'665640009	OBAYASHI CORP	EQUITY	COMMON STOCK	'41	510,000.00	4,884,211.43	400,273.28	1,275,829.79
12/31/2016	J3D	MARATHON INVESTMENT	'665942009	OMRON CORP	EQUITY	COMMON STOCK	'41	18,400.00	707,540.62	57,984.71	184,820.30
12/31/2016	J3D	MARATHON INVESTMENT	'668080005	PENTA OCEAN CONSTRUCTION CO	EQUITY	COMMON STOCK	'41	63,800.00	309,058.17	25,328.09	80,730.66
12/31/2016	J3D	MARATHON INVESTMENT	'677062903	SOFTBANK GROUP CORP	EQUITY	COMMON STOCK	'41	57,800.00	3,848,047.33	315,357.05	1,005,168.08
12/31/2016	J3D	MARATHON INVESTMENT	'677670002	SANTOS LTD	EQUITY	COMMON STOCK	'41	113,969.00	331,750.24	27,187.76	86,658.17
12/31/2016	J3D	MARATHON INVESTMENT	'679382002	SEKISUI CHEMICAL CO LTD	EQUITY	COMMON STOCK	'41	42,300.00	676,016.63	55,401.24	176,585.75
12/31/2016	J3D	MARATHON INVESTMENT	'680440005	SHIMIZU CORP	EQUITY	COMMON STOCK	'41	243,000.00	2,227,178.81	182,522.84	581,772.74
12/31/2016	J3D	MARATHON INVESTMENT	'680526001	SHISEIDO CO LTD	EQUITY	COMMON STOCK	'41	72,600.00	1,841,532.13	150,918.14	481,036.00
12/31/2016	J3D	MARATHON INVESTMENT	'685856007	SUMITOMO CHEMICAL CO LTD	EQUITY	COMMON STOCK	'41	358,000.00	1,706,588.93	139,859.21	445,786.80
12/31/2016	J3D	MARATHON INVESTMENT	'685870008	SUMITOMO ELECTRIC INDUSTRIES	EQUITY	COMMON STOCK	'41	101,400.00	1,466,207.40	120,159.34	382,995.52
12/31/2016	J3D	MARATHON INVESTMENT	'688143007	SPARK NEW ZEALAND LTD	EQUITY	COMMON STOCK	'41	602,665.00	1,433,012.59	117,438.95	374,324.53
12/31/2016	J3D	MARATHON INVESTMENT	'689526002	TOHOKU ELECTRIC POWER CO INC	EQUITY	COMMON STOCK	'41	239,900.00	3,037,958.59	248,968.26	793,560.66
12/31/2016	J3D	MARATHON INVESTMENT	'689544005	TOKYO GAS CO LTD	EQUITY	COMMON STOCK	'41	162,000.00	734,614.82	60,203.51	191,892.49

12/31/2016	J3D	MARATHON INVESTMENT	'689567006	TOKYO ELECTRON LTD	EQUITY	COMMON STOCK	'41	17,800.00	1,685,608.95	138,139.85	440,306.51
12/31/2016	J3D	MARATHON INVESTMENT	'690021001	LIXIL GROUP CORP	EQUITY	COMMON STOCK	'41	167,600.00	3,813,695.72	312,541.85	996,194.92
12/31/2016	J3D	MARATHON INVESTMENT	'690026000	TOYO SEIKAN GROUP HOLDINGS L	EQUITY	COMMON STOCK	'41	174,900.00	3,272,017.83	268,150.00	854,700.47
12/31/2016	J3D	MARATHON INVESTMENT	'690064001	TOYOTA MOTOR CORP	EQUITY	COMMON STOCK	'41	89,400.00	5,271,944.10	432,048.94	1,377,111.42
12/31/2016	J3D	MARATHON INVESTMENT	'691653000	UNITED INDUSTRIAL CORP LTD	EQUITY	COMMON STOCK	'41	73,450.00	140,829.58	11,541.33	36,786.81
12/31/2016	J3D	MARATHON INVESTMENT	'691678007	UNITED OVERSEAS BANK LTD	EQUITY	COMMON STOCK	'41	44,574.00	629,410.67	51,581.77	164,411.57
12/31/2016	J3D	MARATHON INVESTMENT	'695498006	ALUMINA LTD	EQUITY	COMMON STOCK	'41	1,854,189.00	2,456,990.91	201,356.52	641,803.13
12/31/2016	J3D	MARATHON INVESTMENT	'695757005	ILUKA RESOURCES LTD	EQUITY	COMMON STOCK	'41	187,645.00	987,801.92	80,952.82	258,028.78
12/31/2016	J3D	MARATHON INVESTMENT	'698556008	YAMATO HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	143,300.00	2,919,813.52	239,285.98	762,699.39
12/31/2016	J3D	MARATHON INVESTMENT	'094573904	DAILY MAIL+GENERAL TST A NV	EQUITY	COMMON STOCK	'41	222,878.00	2,139,850.88	175,366.10	558,961.37
12/31/2016	J3D	MARATHON INVESTMENT	'538003906	NORDEA BANK AB	EQUITY	COMMON STOCK	'41	134,244.00	1,496,919.75	122,676.30	391,018.05
12/31/2016	J3D	MARATHON INVESTMENT	'615816907	HSBC HOLDINGS PLC	EQUITY	COMMON STOCK	'41	399,886.00	3,210,682.56	263,123.42	838,678.77
12/31/2016	J3D	MARATHON INVESTMENT	'632164901	ESPRIT HOLDINGS LTD	EQUITY	COMMON STOCK	'41	4,214,315.00	3,310,290.44	271,286.54	864,697.86
12/31/2016	J3D	MARATHON INVESTMENT	'635640006	SUBARU CORP	EQUITY	COMMON STOCK	'41	24,400.00	998,300.68	81,813.22	260,771.21
12/31/2016	J3D	MARATHON INVESTMENT	'646707000	FAIRFAX MEDIA LTD	EQUITY	COMMON STOCK	'41	1,816,846.00	1,170,864.35	95,955.25	305,847.45
12/31/2016	J3D	MARATHON INVESTMENT	'686930009	TDK CORP	EQUITY	COMMON STOCK	'41	8,000.00	551,463.97	45,193.84	144,050.72
12/31/2016	J3D	MARATHON INVESTMENT	'690054002	TOYOTA INDUSTRIES CORP	EQUITY	COMMON STOCK	'41	4,400.00	210,125.61	17,220.32	54,887.98
12/31/2016	J3D	MARATHON INVESTMENT	'033086000	SPECTRIS PLC	EQUITY	COMMON STOCK	'41	63,260.00	1,808,007.01	148,170.67	472,278.74
12/31/2016	J3D	MARATHON INVESTMENT	'076680008	CLOSE BROTHERS GROUP PLC	EQUITY	COMMON STOCK	'41	26,616.00	475,232.27	38,946.47	124,137.85
12/31/2016	J3D	MARATHON INVESTMENT	'056225907	MILLENNIUM + COPTHORNE HOTEL	EQUITY	COMMON STOCK	'41	53,586.00	304,847.01	24,982.97	79,630.64
12/31/2016	J3D	MARATHON INVESTMENT	'635800006	G.U.D. HOLDINGS LTD	EQUITY	COMMON STOCK	'41	82,558.00	625,899.07	51,293.99	163,494.29
12/31/2016	J3D	MARATHON INVESTMENT	'679520007	SENKO GROUP HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	17,100.00	115,676.25	9,479.96	30,216.38
12/31/2016	J3D	MARATHON INVESTMENT	'686972001	TADANO LTD	EQUITY	COMMON STOCK	'41	17,900.00	225,908.18	18,513.74	59,010.63
12/31/2016	J3D	MARATHON INVESTMENT	'625086004	SUMITOMO DAINIPPON PHARMA CO	EQUITY	COMMON STOCK	'41	200,800.00	3,460,436.40	283,918.37	903,918.25
12/31/2016	J3D	MARATHON INVESTMENT	'655470003	MAEDA CORP	EQUITY	COMMON STOCK	'41	42,000.00	367,299.70	30,101.12	95,944.23
12/31/2016	J3D	MARATHON INVESTMENT	'689996007	TOYO SUISAN KAISHA LTD	EQUITY	COMMON STOCK	'41	52,300.00	1,899,005.44	155,628.22	496,048.90
12/31/2016	J3D	MARATHON INVESTMENT	'698554003	AZBIL CORP	EQUITY	COMMON STOCK	'41	43,000.00	1,212,929.22	99,402.57	316,835.43
12/31/2016	J3D	MARATHON INVESTMENT	'EUR	EURO CURRENCY	CASH	FOREIGN CURRENCY	'FC	(117.67)	(124.11)	(10.17)	(32.42)
12/31/2016	J3D	MARATHON INVESTMENT	'595937905	ERICSSON LM B SHS	EQUITY	COMMON STOCK	'41	228,298.00	1,344,466.79	110,182.40	351,195.03
12/31/2016	J3D	MARATHON INVESTMENT	'685699902	SMARTONE TELECOMMUNICATIONS	EQUITY	COMMON STOCK	'41	244,217.00	328,220.29	26,898.47	85,736.10
12/31/2016	J3D	MARATHON INVESTMENT	'623500907	GREAT EASTERN HOLDINGS LTD	EQUITY	COMMON STOCK	'41	161,900.00	2,276,035.86	186,526.80	594,534.94
12/31/2016	J3D	MARATHON INVESTMENT	'596465906	VESTAS WIND SYSTEMS A/S	EQUITY	COMMON STOCK	'41	102,511.00	6,674,546.46	546,995.69	1,743,492.34
12/31/2016	J3D	MARATHON INVESTMENT	'595607904	KONINKLIJKE KPN NV	EQUITY	COMMON STOCK	'41	904,856.00	2,685,672.68	220,097.56	701,538.26
12/31/2016	J3D	MARATHON INVESTMENT	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	3,102,727.61	3,102,727.61	254,276.25	810,479.31
12/31/2016	J3D	MARATHON INVESTMENT	'612563908	NTT DATA CORP	EQUITY	COMMON STOCK	'41	113,300.00	5,488,446.86	449,791.87	1,433,665.21
12/31/2016	J3D	MARATHON INVESTMENT	'575602909	BAYERISCHE MOTOREN WERKE AG	EQUITY	COMMON STOCK	'41	39,215.00	3,670,879.25	300,837.69	958,889.10
12/31/2016	J3D	MARATHON INVESTMENT	'598662906	KONINKLIJKE PHILIPS NV	EQUITY	COMMON STOCK	'41	98,893.00	3,024,914.25	247,899.25	790,153.29
12/31/2016	J3D	MARATHON INVESTMENT	'136385952	CANADIAN NATURAL RESOURCES	EQUITY	COMMON STOCK	'41	240,537.00	7,675,014.53	628,986.54	2,004,829.71
12/31/2016	J3D	MARATHON INVESTMENT	'092232909	SMITH + NEPHEW PLC	EQUITY	COMMON STOCK	'41	36,343.00	548,317.02	44,935.94	143,228.69
12/31/2016	J3D	MARATHON INVESTMENT	'440920908	FIELMANN AG	EQUITY	COMMON STOCK	'41	10,736.00	710,568.17	58,232.83	185,611.14
12/31/2016	J3D	MARATHON INVESTMENT	'597264902	EUROFINS SCIENTIFIC	EQUITY	COMMON STOCK	'41	6,589.00	2,814,647.73	230,667.38	735,228.50
12/31/2016	J3D	MARATHON INVESTMENT	'450109905	GN STORE NORD A/S	EQUITY	COMMON STOCK	'41	155,155.00	3,219,946.88	263,882.66	841,098.75
12/31/2016	J3D	MARATHON INVESTMENT	'451180905	HANNOVER RUECK SE	EQUITY	COMMON STOCK	'41	5,045.00	547,020.75	44,829.71	142,890.08
12/31/2016	J3D	MARATHON INVESTMENT	'464731900	AXEL SPRINGER SE	EQUITY	COMMON STOCK	'41	37,367.00	1,818,114.39	148,999.00	474,918.94
12/31/2016	J3D	MARATHON INVESTMENT	'458882909	DANSKE BANK A/S	EQUITY	COMMON STOCK	'41	19,481.00	591,928.59	48,510.02	154,620.69
12/31/2016	J3D	MARATHON INVESTMENT	'664623006	NOMURA CO LTD	EQUITY	COMMON STOCK	'41	10,000.00	145,067.95	11,888.68	37,893.94
12/31/2016	J3D	MARATHON INVESTMENT	'576320907	VICAT	EQUITY	COMMON STOCK	'41	10,210.00	620,940.37	50,887.61	162,199.00
12/31/2016	J3D	MARATHON INVESTMENT	'040828907	STANDARD CHARTERED PLC	EQUITY	COMMON STOCK	'41	88,032.00	721,842.14	59,156.76	188,556.07
12/31/2016	J3D	MARATHON INVESTMENT	'480065903	LUXOTTICA GROUP SPA	EQUITY	COMMON STOCK	'41	18,889.00	1,018,074.09	83,433.70	265,936.33
12/31/2016	J3D	MARATHON INVESTMENT	'302323902	PAGEGROUP PLC	EQUITY	COMMON STOCK	'41	89,443.00	431,581.37	35,369.17	112,735.57
12/31/2016	J3D	MARATHON INVESTMENT	'633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	COMMON STOCK	'41	178,800.00	1,104,057.62	90,480.27	288,396.52
12/31/2016	J3D	MARATHON INVESTMENT	'711038901	ROCHE HOLDING AG GENUSSSCHEIN	EQUITY	COMMON STOCK	'41	24,882.00	5,694,448.96	466,674.26	1,487,476.07
12/31/2016	J3D	MARATHON INVESTMENT	'710306903	NOVARTIS AG REG	EQUITY	COMMON STOCK	'41	70,897.00	5,168,955.28	423,608.74	1,350,209.18
12/31/2016	J3D	MARATHON INVESTMENT	'711072900	ADECCO GROUP AG REG	EQUITY	COMMON STOCK	'41	60,504.00	3,967,719.39	325,164.48	1,036,428.23
12/31/2016	J3D	MARATHON INVESTMENT	'708842901	AXA SA	EQUITY	COMMON STOCK	'41	95,501.00	2,416,001.28	197,997.32	631,096.02
12/31/2016	J3D	MARATHON INVESTMENT	'713360907	STATOIL ASA	EQUITY	COMMON STOCK	'41	102,155.00	1,879,869.42	154,059.98	491,050.28
12/31/2016	J3D	MARATHON INVESTMENT	'713666907	JCDECAUX SA	EQUITY	COMMON STOCK	'41	24,470.00	720,865.80	59,076.75	188,301.03
12/31/2016	J3D	MARATHON INVESTMENT	'307073908	BANK OF IRELAND	EQUITY	COMMON STOCK	'41	12,418,325.00	3,064,985.31	251,183.17	800,620.45
12/31/2016	J3D	MARATHON INVESTMENT	'718929904	HELVETIA HOLDING AG REG	EQUITY	COMMON STOCK	'41	919.00	495,962.51	40,645.36	129,552.90
12/31/2016	J3D	MARATHON INVESTMENT	'715603908	SONOVA HOLDING AG REG	EQUITY	COMMON STOCK	'41	12,974.00	1,575,236.48	129,094.55	411,475.56
12/31/2016	J3D	MARATHON INVESTMENT	'642155907	RESONA HOLDINGS INC	EQUITY	COMMON STOCK	'41	897,400.00	4,612,605.99	378,014.54	1,204,882.35
12/31/2016	J3D	MARATHON INVESTMENT	'729433904	ZODIAC AEROSPACE	EQUITY	COMMON STOCK	'41	105,235.00	2,421,391.10	198,439.02	632,503.92
12/31/2016	J3D	MARATHON INVESTMENT	'643189905	SUMITOMO MITSUI TRUST HOLDIN	EQUITY	COMMON STOCK	'41	82,700.00	2,965,954.47	243,067.35	774,752.10
12/31/2016	J3D	MARATHON INVESTMENT	'730968906	BNP PARIBAS	EQUITY	COMMON STOCK	'41	68,535.00	4,376,995.32	358,705.66	1,143,337.28
12/31/2016	J3D	MARATHON INVESTMENT	'651312902	TOKIO MARINE HOLDINGS INC	EQUITY	COMMON STOCK	'41	22,700.00	933,417.93	76,495.92	243,822.86
12/31/2016	J3D	MARATHON INVESTMENT	'313486904	BARCLAYS PLC	EQUITY	COMMON STOCK	'41	1,354,830.00	3,740,765.24	306,565.02	977,144.38
12/31/2016	J3D	MARATHON INVESTMENT	'316383900	INTERTEK GROUP PLC	EQUITY	COMMON STOCK	'41	149,493.00	6,430,136.17	526,965.66	1,679,648.68
12/31/2016	J3D	MARATHON INVESTMENT	'653323907	BLUESCOPE STEEL LTD	EQUITY	COMMON STOCK	'41	468,905.00	3,150,875.91	258,222.12	823,056.37
12/31/2016	J3D	MARATHON INVESTMENT	'739936904	VIRBAC SA	EQUITY	COMMON STOCK	'41	999.00	176,177.84	14,438.21	46,020.31
12/31/2016	J3D	MARATHON INVESTMENT	'654379908	JFE HOLDINGS INC	EQUITY	COMMON STOCK	'41	132,600.00	2,023,646.42	165,842.86	528,607.01
12/31/2016	J3D	MARATHON INVESTMENT	'656302908	SUMITOMO MITSUI FINANCIAL GR	EQUITY	COMMON STOCK	'41	163,100.00	6,236,772.84	511,119.05	1,629,139.26
12/31/2016	J3D	MARATHON INVESTMENT	'303901953	FAIRFAX FINANCIAL HLDGS LTD	EQUITY	COMMON STOCK	'41	10,503.00	5,079,001.90	416,236.84	1,326,712.00
12/31/2016	J3D	MARATHON INVESTMENT	'678495904	SAWAI PHARMACEUTICAL CO LTD	EQUITY	COMMON STOCK	'41	11,700.00	629,965.28	51,627.22	164,556.45
12/31/2016	J3D	MARATHON INVESTMENT	'659101901	MIZUHO FINANCIAL GROUP INC	EQUITY	COMMON STOCK	'41	2,327,600.00	4,186,826.25	343,120.83	1,093,662.25

12/31/2016	J3D	MARATHON INVESTMENT	'312152903	CARNIVAL PLC	EQUITY	COMMON STOCK	'41	50,639.00	2,581,097.22	211,527.34	674,221.57
12/31/2016	J3D	MARATHON INVESTMENT	'655259901	SIGMA PHARMACEUTICALS LTD	EQUITY	COMMON STOCK	'41	625,163.00	583,957.76	47,856.79	152,538.59
12/31/2016	J3D	MARATHON INVESTMENT	'339864902	ITV PLC	EQUITY	COMMON STOCK	'41	1,722,119.00	4,392,058.75	359,940.14	1,147,272.08
12/31/2016	J3B	CAPITAL GUARDIAN	'670625904	PICC PROPERTY + CASUALTY H	EQUITY	COMMON STOCK	'41	1,534,280.00	2,390,525.45	195,909.51	624,441.35
12/31/2016	J3B	CAPITAL GUARDIAN	'22943F100	CTRIIP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS	'43	100,500.00	4,020,000.00	329,449.00	1,050,084.71
12/31/2016	J3B	CAPITAL GUARDIAN	'779255900	HEINEKEN NV	EQUITY	COMMON STOCK	'41	26,502.00	1,991,929.60	163,243.59	520,322.09
12/31/2016	J3B	CAPITAL GUARDIAN	'B01FLR903	PING AN INSURANCE GROUP CO H	EQUITY	COMMON STOCK	'41	555,000.00	2,777,451.75	227,619.08	725,512.34
12/31/2016	J3B	CAPITAL GUARDIAN	'B002QQ907	SES	EQUITY	DEPOSITORY RECEIPTS	'43	238,207.00	5,257,381.65	430,855.51	1,373,307.49
12/31/2016	J3B	CAPITAL GUARDIAN	'B02PY2901	SINGAPORE TELECOMMUNICATIONS	EQUITY	COMMON STOCK	'41	1,043,200.00	2,635,619.85	215,995.60	688,463.71
12/31/2016	J3B	CAPITAL GUARDIAN	'B019MQ908	ASAH I INTECC CO LTD	EQUITY	COMMON STOCK	'41	14,300.00	580,533.29	47,576.15	151,644.06
12/31/2016	J3B	CAPITAL GUARDIAN	'B058T2909	SAFRAN SA	EQUITY	COMMON STOCK	'41	104,906.00	7,570,645.59	620,433.24	1,977,566.96
12/31/2016	J3B	CAPITAL GUARDIAN	'B04V12902	GRAINGER PLC	EQUITY	COMMON STOCK	'41	221,200.00	649,968.43	53,266.53	169,781.57
12/31/2016	J3B	CAPITAL GUARDIAN	'B0767Y908	SEEK LTD	EQUITY	COMMON STOCK	'41	297,880.00	3,209,539.58	263,029.75	838,380.21
12/31/2016	J3B	CAPITAL GUARDIAN	'B09DHL908	MTU AERO ENGINES AG	EQUITY	COMMON STOCK	'41	23,998.00	2,779,245.47	227,766.08	725,980.89
12/31/2016	J3B	CAPITAL GUARDIAN	'B09CBL906	ROYAL DUTCH SHELL PLC A SHS	EQUITY	COMMON STOCK	'41	44,416.00	1,217,339.41	99,763.99	317,987.44
12/31/2016	J3B	CAPITAL GUARDIAN	'B03MM4906	ROYAL DUTCH SHELL PLC B SHS	EQUITY	COMMON STOCK	'41	146,300.00	4,255,455.70	348,745.18	1,111,589.30
12/31/2016	J3B	CAPITAL GUARDIAN	'B03MLX903	ROYAL DUTCH SHELL PLC A SHS	EQUITY	COMMON STOCK	'41	2,301.00	63,759.43	5,225.24	16,654.93
12/31/2016	J3B	CAPITAL GUARDIAN	'B09RMQ900	SEADRILL LTD	EQUITY	COMMON STOCK	'41	269,652.00	934,166.23	76,557.25	244,018.33
12/31/2016	J3B	CAPITAL GUARDIAN	'B198S7907	REA GROUP LTD	EQUITY	COMMON STOCK	'41	20,628.00	824,955.70	67,607.17	215,490.89
12/31/2016	J3B	CAPITAL GUARDIAN	'B0F5SD909	SEVEN + I HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	20,400.00	778,850.26	63,828.72	203,447.45
12/31/2016	J3B	CAPITAL GUARDIAN	'B0HZL9902	KONINKLIJKE DSM NV	EQUITY	COMMON STOCK	'41	70,172.00	4,215,832.56	345,497.97	1,101,239.13
12/31/2016	J3B	CAPITAL GUARDIAN	'B0HZP1905	GREENE KING PLC	EQUITY	COMMON STOCK	'41	128,700.00	1,110,016.05	90,968.58	289,952.96
12/31/2016	J3B	CAPITAL GUARDIAN	'573563905	TAG IMMOBILIEN AG	EQUITY	COMMON STOCK	'41	198,925.00	2,635,290.67	215,968.63	688,377.72
12/31/2016	J3B	CAPITAL GUARDIAN	'B119QG904	PARTNERS GROUP HOLDING AG	EQUITY	COMMON STOCK	'41	9,457.00	4,440,747.04	363,990.27	1,159,990.19
12/31/2016	J3B	CAPITAL GUARDIAN	'B0XPOT905	CASTELLUM AB	EQUITY	COMMON STOCK	'41	20,186.00	277,528.06	22,744.11	72,494.52
12/31/2016	J3B	CAPITAL GUARDIAN	'B15C55900	TOTAL SA	EQUITY	COMMON STOCK	'41	34,835.00	1,790,080.71	146,701.57	467,596.12
12/31/2016	J3B	CAPITAL GUARDIAN	'B151P4905	MODERN TIMES GROUP B SHS	EQUITY	COMMON STOCK	'41	42,982.00	1,277,451.95	104,690.37	333,689.74
12/31/2016	J3B	CAPITAL GUARDIAN	'B0V2OZ908	DEUTSCHE WOHNEN AG BR	EQUITY	COMMON STOCK	'41	132,605.00	4,173,575.14	342,034.87	1,090,200.86
12/31/2016	J3B	CAPITAL GUARDIAN	'67812M207	ROSNEFT OIL CO PJSC REG GDR	EQUITY	DEPOSITORY RECEIPTS	'43	249,500.00	1,621,750.00	132,906.45	423,625.59
12/31/2016	J3B	CAPITAL GUARDIAN	'B1KKBX907	ELECTROLUX AB SER B	EQUITY	COMMON STOCK	'41	51,716.00	1,288,260.44	105,576.15	336,513.08
12/31/2016	J3B	CAPITAL GUARDIAN	'B1SKDS902	FREENET AG	EQUITY	COMMON STOCK	'41	29,500.00	832,640.71	68,236.98	217,498.33
12/31/2016	J3B	CAPITAL GUARDIAN	'B1Y9TB906	DANONE	EQUITY	COMMON STOCK	'41	74,349.00	4,720,860.21	386,886.24	1,233,159.98
12/31/2016	J3B	CAPITAL GUARDIAN	'B1VYCH909	THOMAS COOK GROUP PLC	EQUITY	COMMON STOCK	'41	4,345,140.00	4,681,829.01	383,687.54	1,222,964.44
12/31/2016	J3B	CAPITAL GUARDIAN	'B283W9907	CAIXABANK S.A	EQUITY	COMMON STOCK	'41	294,819.00	976,415.43	80,019.67	255,054.46
12/31/2016	J3B	CAPITAL GUARDIAN	'B24CGK904	RECKITT BENCKISER GROUP PLC	EQUITY	COMMON STOCK	'41	25,200.00	2,144,187.94	175,721.54	560,094.27
12/31/2016	J3B	CAPITAL GUARDIAN	'B2QV96901	HYPERMARCAS SA	EQUITY	COMMON STOCK	'41	304,100.00	2,441,433.31	200,081.53	637,739.25
12/31/2016	J3B	CAPITAL GUARDIAN	'B3CMM95902	JANUS HENDERSON GROUP PLC	EQUITY	COMMON STOCK	'41	226,000.00	657,928.98	53,918.92	171,860.99
12/31/2016	J3B	CAPITAL GUARDIAN	'01626P957	ALIMENTATION COUCHE TARD B	EQUITY	COMMON STOCK	'41	63,700.00	2,891,805.67	236,990.67	755,383.31
12/31/2016	J3B	CAPITAL GUARDIAN	'B3FF8W906	HOSHIZAKI CORP	EQUITY	COMMON STOCK	'41	29,300.00	2,323,702.15	190,433.17	606,986.10
12/31/2016	J3B	CAPITAL GUARDIAN	'91912E105	VALE SA SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	294,700.00	2,245,614.00	184,033.65	586,588.29
12/31/2016	J3B	CAPITAL GUARDIAN	'91912E204	VALE SA SP PREF ADR	EQUITY	DEPOSITORY RECEIPTS	'43	407,940.00	2,810,706.60	230,344.40	734,199.01
12/31/2016	J3B	CAPITAL GUARDIAN	'B4JSTL903	WYNN MACAU LTD	EQUITY	COMMON STOCK	'41	521,400.00	829,866.05	68,009.59	216,773.55
12/31/2016	J3B	CAPITAL GUARDIAN	'B4R2R5908	JULIUS BAER GROUP LTD	EQUITY	COMMON STOCK	'41	69,414.00	3,089,088.62	253,158.50	806,916.60
12/31/2016	J3B	CAPITAL GUARDIAN	'B56KLY901	LONGFOR PROPERTIES	EQUITY	COMMON STOCK	'41	770,000.00	977,254.41	80,088.43	255,273.61
12/31/2016	J3B	CAPITAL GUARDIAN	'B2QSH5907	CHINA PACIFIC INSURANCE GR H	EQUITY	COMMON STOCK	'41	672,200.00	2,345,241.61	192,198.38	612,612.53
12/31/2016	J3B	CAPITAL GUARDIAN	'B4YVF5909	BRENNTAG AG	EQUITY	COMMON STOCK	'41	40,227.00	2,240,273.73	183,596.01	585,193.33
12/31/2016	J3B	CAPITAL GUARDIAN	'B3MSM2900	AMADEUS IT GROUP SA	EQUITY	COMMON STOCK	'41	41,600.00	1,894,195.92	155,234.07	494,792.58
12/31/2016	J3B	CAPITAL GUARDIAN	'B62G1B904	EDENRED	EQUITY	COMMON STOCK	'41	12,247.00	243,301.55	19,939.17	63,554.04
12/31/2016	J3B	CAPITAL GUARDIAN	'B3MBST900	OCADO GROUP PLC	EQUITY	COMMON STOCK	'41	1,429,200.00	4,663,980.20	382,224.78	1,218,302.07
12/31/2016	J3B	CAPITAL GUARDIAN	'B4TX8S909	AIA GROUP LTD	EQUITY	COMMON STOCK	'41	1,124,600.00	6,345,969.06	520,067.95	1,657,662.96
12/31/2016	J3B	CAPITAL GUARDIAN	'B4T3BW902	GLENCORE PLC	EQUITY	COMMON STOCK	'41	779,935.00	2,672,894.82	219,050.38	698,200.49
12/31/2016	J3B	CAPITAL GUARDIAN	'B4Q153900	SAMSONITE INTERNATIONAL SA	EQUITY	COMMON STOCK	'41	393,000.00	1,122,763.01	92,013.22	293,282.65
12/31/2016	J3B	CAPITAL GUARDIAN	'B70DWB907	SYDNEY AIRPORT	EQUITY	COMMON STOCK UNIT	'81	209,134.00	907,089.05	74,338.20	236,945.36
12/31/2016	J3B	CAPITAL GUARDIAN	'B71QPM901	DKSH HOLDING AG	EQUITY	COMMON STOCK	'41	31,415.00	2,162,128.45	177,191.81	564,780.60
12/31/2016	J3B	CAPITAL GUARDIAN	'G3157S106	ENSCO PLC CL A	EQUITY	COMMON STOCK	'41	166,300.00	1,616,436.00	132,470.95	422,237.50
12/31/2016	J3B	CAPITAL GUARDIAN	'505440966	LABRADOR IRON ORE ROYALTY CO	EQUITY	COMMON STOCK	'41	142,000.00	1,971,619.25	161,579.10	515,016.72
12/31/2016	J3B	CAPITAL GUARDIAN	'B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H	EQUITY	COMMON STOCK	'41	235,000.00	719,868.70	58,995.03	188,040.58
12/31/2016	J3B	CAPITAL GUARDIAN	'ACIO2GTQ9	ASML HOLDING NV	EQUITY	COMMON STOCK	'41	122,148.00	13,740,316.55	1,126,053.13	3,589,178.20
12/31/2016	J3B	CAPITAL GUARDIAN	'N07059210	ASML HOLDING NV NY REG SHS	EQUITY	DEPOSITORY RECEIPTS	'43	3,453.00	387,426.60	31,750.57	101,201.68
12/31/2016	J3B	CAPITAL GUARDIAN	'B9FLK4908	BANKIA SA	EQUITY	COMMON STOCK	'41	2,359,776.00	2,416,793.41	198,062.23	631,302.94
12/31/2016	J3B	CAPITAL GUARDIAN	'B9MS8P902	GEMALTO	EQUITY	COMMON STOCK	'41	58,277.00	3,375,804.08	276,655.54	881,811.01
12/31/2016	J3B	CAPITAL GUARDIAN	'G5480U104	LIBERTY GLOBAL PLC A	EQUITY	COMMON STOCK	'41	92,342.00	2,824,741.78	231,494.62	737,865.21
12/31/2016	J3B	CAPITAL GUARDIAN	'G5480U120	LIBERTY GLOBAL PLC C	EQUITY	COMMON STOCK	'41	36,609.00	1,087,287.30	89,105.90	284,015.86
12/31/2016	J3B	CAPITAL GUARDIAN	'BCZM1B902	PROSIEBENSAT.1 MEDIA SE	EQUITY	COMMON STOCK	'41	63,771.00	2,462,478.65	201,806.25	643,236.61
12/31/2016	J3B	CAPITAL GUARDIAN	'ACIO6R7K8	CIE FINANCIERE RICHEMONT REG	EQUITY	COMMON STOCK	'41	47,993.00	3,185,052.25	261,022.96	831,983.75
12/31/2016	J3B	CAPITAL GUARDIAN	'ACIO7GG13	NOVO NORDISK A/S B	EQUITY	COMMON STOCK	'41	218,564.00	7,896,709.83	647,155.02	2,062,739.87
12/31/2016	J3B	CAPITAL GUARDIAN	'ACIO7KLY6	VODAFONE GROUP PLC	EQUITY	COMMON STOCK	'41	1,638,072.00	4,045,129.49	331,508.43	1,056,648.91
12/31/2016	J3B	CAPITAL GUARDIAN	'BK0S44902	CYBERDYNE INC	EQUITY	COMMON STOCK	'41	112,200.00	1,589,183.35	130,237.53	415,118.69
12/31/2016	J3B	CAPITAL GUARDIAN	'47215P106	JD.COM INC ADR	EQUITY	DEPOSITORY RECEIPTS	'43	57,300.00	457,712.00	119,463.13	380,776.39
12/31/2016	J3B	CAPITAL GUARDIAN	'ACIO8ND93	CERVED INFORMATION SOLUTIONS	EQUITY	COMMON STOCK	'41	19,899.00	1,65,599.02	13,571.25	43,256.96
12/31/2016	J3B	CAPITAL GUARDIAN	'BQRZR2906	RECRUIT HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	21,200.00	852,471.39	69,862.15	222,678.40
12/31/2016	J3B	CAPITAL GUARDIAN	'BQY7BX906	MICRO FOCUS INTERNATIONAL	EQUITY	COMMON STOCK	'41	208,700.00	5,619,206.19	460,507.93	1,467,821.52
12/31/2016	J3B	CAPITAL GUARDIAN	'ACIO9N1W4	UBS GROUP AG REG	EQUITY	COMMON STOCK	'41	210,890.00	3,309,583.80	271,228.63	864,513.27
12/31/2016	J3B	CAPITAL GUARDIAN	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	91,600.00	6,524,668.00	534,712.78	1,704,341.82

12/31/2016	J3B	CAPITAL GUARDIAN	'BPOS1D904	BCA MARKETPLACE PLC	EQUITY	COMMON STOCK	'41	2,242,300.00	5,167,349.57	423,477.15	1,349,789.75
12/31/2016	J3B	CAPITAL GUARDIAN	'BXDZ9Q900	SVENSKA HANDELSBANKEN A SHS	EQUITY	COMMON STOCK	'41	179,667.00	2,503,780.27	205,191.02	654,025.22
12/31/2016	J3B	CAPITAL GUARDIAN	'ACIOCQYQ0	ASSA ABLOY AB B	EQUITY	COMMON STOCK	'41	253,075.00	4,710,717.31	386,055.00	1,230,510.50
12/31/2016	J3B	CAPITAL GUARDIAN	'BWFQGN900	SPIRAX SARCO ENGINEERING PLC	EQUITY	COMMON STOCK	'41	16,899.00	873,671.10	71,599.52	228,216.09
12/31/2016	J3B	CAPITAL GUARDIAN	'BYT341902	ALTICE NV A	EQUITY	COMMON STOCK	'41	348,516.00	6,921,855.98	567,263.32	1,808,093.32
12/31/2016	J3B	CAPITAL GUARDIAN	'783513203	RYANAIR HOLDINGS PLC SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	49,600.00	4,129,696.00	338,438.86	1,078,738.96
12/31/2016	J3B	CAPITAL GUARDIAN	'947075AH0	WEATHERFORD BERMUDA	FIXED INCOME	CONVERTIBLE BONDS	'32	634,000.00	687,890.00	56,374.30	179,687.26
12/31/2016	J3B	CAPITAL GUARDIAN	'BDCSMF900	DEUTSCHE BOERSE AG TENDER	EQUITY	COMMON STOCK	'41	9,656.00	789,718.97	64,719.43	206,286.52
12/31/2016	J3B	CAPITAL GUARDIAN	'BZ5739900	ING GROEP NV	EQUITY	COMMON STOCK	'41	93,892.00	1,324,065.64	108,510.47	345,865.94
12/31/2016	J3B	CAPITAL GUARDIAN	'BYQP13905	ABN AMRO GROUP NV CVA	EQUITY	DEPOSITORY RECEIPTS	'43	103,447.00	2,296,780.64	188,226.89	599,953.79
12/31/2016	J3B	CAPITAL GUARDIAN	'81YBT0905	SUNNY OPTICAL TECH	EQUITY	COMMON STOCK	'41	1,269,000.00	5,556,780.15	455,391.96	1,451,514.90
12/31/2016	J3B	CAPITAL GUARDIAN	'152006953	CENTERRA GOLD INC	EQUITY	COMMON STOCK	'41	157,600.00	739,199.88	60,579.27	193,090.17
12/31/2016	J3B	CAPITAL GUARDIAN	'BK1PTB904	AGGREKO PLC	EQUITY	COMMON STOCK	'41	180,800.00	2,050,861.80	168,073.23	535,716.08
12/31/2016	J3B	CAPITAL GUARDIAN	'G48833100	WEATHERFORD INTERNATIONAL PL	EQUITY	COMMON STOCK	'41	351,200.00	1,752,488.00	143,620.75	457,776.33
12/31/2016	J3B	CAPITAL GUARDIAN	'BMSKPJ909	AA PLC	EQUITY	COMMON STOCK	'41	1,131,040.00	3,872,663.65	317,374.42	1,011,598.23
12/31/2016	J3B	CAPITAL GUARDIAN	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	36,700.00	3,222,627.00	264,102.30	841,798.84
12/31/2016	J3G	DODGE & COX	'656320900	MTN GROUP LTD	EQUITY	COMMON STOCK	'41	1,006,600.00	9,287,219.16	761,110.72	2,425,961.90
12/31/2016	J3G	DODGE & COX	'45104G104	ICICI BANK LTD SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	1,925,300.00	14,420,497.00	1,181,795.61	3,766,851.60
12/31/2016	J3G	DODGE & COX	'008916108	AGRIUM INC	EQUITY	COMMON STOCK	'41	44,600.00	4,484,530.00	367,518.39	1,171,426.96
12/31/2016	J3G	DODGE & COX	'476876008	SAIPEM SPA	EQUITY	COMMON STOCK	'41	5,536,500.00	3,124,198.39	256,035.83	816,087.80
12/31/2016	J3G	DODGE & COX	'021623004	AVIVA PLC	EQUITY	COMMON STOCK	'41	1,162,500.00	6,986,856.40	572,590.26	1,825,072.41
12/31/2016	J3G	DODGE & COX	'087061008	LLOYDS BANKING GROUP PLC	EQUITY	COMMON STOCK	'41	9,551,300.00	7,377,466.98	604,601.77	1,927,105.79
12/31/2016	J3G	DODGE & COX	'098952906	ASTRAZENECA PLC	EQUITY	COMMON STOCK	'41	150,300.00	8,241,241.41	675,390.24	2,152,736.72
12/31/2016	J3G	DODGE & COX	'483410007	SCHNEIDER ELECTRIC SE	EQUITY	COMMON STOCK	'41	209,100.00	14,580,442.62	1,194,903.55	3,808,631.81
12/31/2016	J3G	DODGE & COX	'506921907	BAYER AG REG	EQUITY	COMMON STOCK	'41	104,000.00	10,873,965.82	891,148.55	2,840,444.10
12/31/2016	J3G	DODGE & COX	'545831901	AKZO NOBEL	EQUITY	COMMON STOCK	'41	70,500.00	4,416,232.81	361,921.27	1,153,586.71
12/31/2016	J3G	DODGE & COX	'567173901	SANOFI	EQUITY	COMMON STOCK	'41	248,000.00	20,115,347.46	1,648,502.77	5,254,432.55
12/31/2016	J3G	DODGE & COX	'570594903	BANCO SANTANDER SA	EQUITY	COMMON STOCK	'41	1,706,100.00	8,923,764.68	731,324.72	2,331,022.11
12/31/2016	J3G	DODGE & COX	'574081907	LINDE AG	EQUITY	COMMON STOCK	'41	44,200.00	7,277,373.93	596,398.90	1,900,959.98
12/31/2016	J3G	DODGE & COX	'614650000	BROTHER INDUSTRIES LTD	EQUITY	COMMON STOCK	'41	117,600.00	2,126,449.18	174,267.80	555,460.64
12/31/2016	J3G	DODGE & COX	'640835005	HANG LUNG GROUP LTD	EQUITY	COMMON STOCK	'41	1,021,000.00	3,555,587.08	291,389.21	928,773.04
12/31/2016	J3G	DODGE & COX	'643514003	HONDA MOTOR CO LTD	EQUITY	COMMON STOCK	'41	408,500.00	11,960,625.03	980,202.98	3,124,295.89
12/31/2016	J3G	DODGE & COX	'649926003	KYOCERA CORP	EQUITY	COMMON STOCK	'41	158,700.00	7,908,127.06	648,090.69	2,065,722.22
12/31/2016	J3G	DODGE & COX	'657270005	PANASONIC CORP	EQUITY	COMMON STOCK	'41	781,300.00	7,968,074.33	653,003.52	2,081,381.35
12/31/2016	J3G	DODGE & COX	'659704001	MITSUBISHI ELECTRIC CORP	EQUITY	COMMON STOCK	'41	831,700.00	11,619,626.61	952,257.31	3,035,221.96
12/31/2016	J3G	DODGE & COX	'661960005	NGK SPARK PLUG CO LTD	EQUITY	COMMON STOCK	'41	74,800.00	1,666,141.38	136,544.43	435,221.29
12/31/2016	J3G	DODGE & COX	'663955003	NINTENDO CO LTD	EQUITY	COMMON STOCK	'41	24,600.00	5,175,839.16	424,172.90	1,352,007.36
12/31/2016	J3G	DODGE & COX	'664068004	NIDEC CORP	EQUITY	COMMON STOCK	'41	52,200.00	4,513,542.25	369,896.02	1,179,005.40
12/31/2016	J3G	DODGE & COX	'698526001	YAMAHA MOTOR CO LTD	EQUITY	COMMON STOCK	'41	306,300.00	6,759,687.92	553,973.24	1,765,732.57
12/31/2016	J3G	DODGE & COX	'662269901	NASPERS LTD N SHS	EQUITY	COMMON STOCK	'41	125,200.00	18,439,785.59	1,511,186.31	4,816,750.48
12/31/2016	J3G	DODGE & COX	'677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	COMMON STOCK	'41	11,400.00	17,008,445.11	1,393,884.39	4,442,862.73
12/31/2016	J3G	DODGE & COX	'677381907	SAMSUNG ELECTRONICS PREF	EQUITY	PREFERRED STOCK	'42	5,700.00	6,762,791.85	554,227.62	1,766,543.37
12/31/2016	J3G	DODGE & COX	'688879907	KASIKORN BANK PCL FOREIGN	EQUITY	COMMON STOCK	'41	1,166,000.00	5,779,450.16	473,640.32	1,509,679.67
12/31/2016	J3G	DODGE & COX	'603050006	HANG LUNG PROPERTIES LTD	EQUITY	COMMON STOCK	'41	1,198,000.00	2,540,273.31	208,181.72	663,557.75
12/31/2016	J3G	DODGE & COX	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK	'41	205,300.00	17,234,935.00	1,412,445.80	4,502,025.31
12/31/2016	J3G	DODGE & COX	'40049J206	GRUPO TELEVISIA SA SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	297,500.00	6,214,775.00	509,316.27	1,623,393.09
12/31/2016	J3G	DODGE & COX	'595937905	ERICSSON LM B SHS	EQUITY	COMMON STOCK	'41	1,144,800.00	6,741,826.83	552,509.48	1,761,066.99
12/31/2016	J3G	DODGE & COX	'596651901	SOCIETE GENERALE SA	EQUITY	COMMON STOCK	'41	214,100.00	10,556,047.83	865,094.38	2,757,399.12
12/31/2016	J3G	DODGE & COX	'151290889	CEMEX SAB SPONS ADR PART CER	EQUITY	DEPOSITORY RECEIPTS	'43	566,100.00	4,545,783.00	372,538.23	1,187,427.17
12/31/2016	J3G	DODGE & COX	'71654V101	PETROLEO BRASIL SP PREF ADR	EQUITY	DEPOSITORY RECEIPTS	'43	1,085,000.00	9,558,850.00	783,371.54	2,496,915.98
12/31/2016	J3G	DODGE & COX	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'5F	6,158,557.32	6,158,557.32	504,709.09	1,608,708.18
12/31/2016	J3G	DODGE & COX	'575602909	BAYERISCHE MOTOREN WERKE AG	EQUITY	COMMON STOCK	'41	97,900.00	9,164,326.88	751,039.39	2,393,860.59
12/31/2016	J3G	DODGE & COX	'598662906	KONINKLIJKE PHILIPS NV	EQUITY	COMMON STOCK	'41	177,400.00	5,426,266.65	444,696.05	1,417,422.80
12/31/2016	J3G	DODGE & COX	'040828907	STANDARD CHARTERED PLC	EQUITY	COMMON STOCK	'41	1,564,300.00	12,826,900.09	1,051,196.37	3,350,580.02
12/31/2016	J3G	DODGE & COX	'02364W105	AMERICA MOVIL SPN ADR CL L	EQUITY	DEPOSITORY RECEIPTS	'43	275,500.00	3,463,035.00	283,804.33	904,597.04
12/31/2016	J3G	DODGE & COX	'633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	COMMON STOCK	'41	849,700.00	5,246,743.60	429,983.69	1,370,528.67
12/31/2016	J3G	DODGE & COX	'711038901	ROCHE HOLDING AG GENUSSSCHEIN	EQUITY	COMMON STOCK	'41	53,200.00	12,175,254.59	997,792.40	3,180,360.38
12/31/2016	J3G	DODGE & COX	'710306903	NOVARTIS AG REG	EQUITY	COMMON STOCK	'41	228,700.00	16,674,049.29	1,366,479.82	4,355,513.49
12/31/2016	J3G	DODGE & COX	'711075903	LAFARGEHOLCIM LTD REG	EQUITY	COMMON STOCK	'41	137,000.00	7,231,809.91	592,664.81	1,889,057.97
12/31/2016	J3G	DODGE & COX	'713360907	STATOIL ASA	EQUITY	COMMON STOCK	'41	85,200.00	1,567,861.33	128,490.14	409,549.06
12/31/2016	J3G	DODGE & COX	'717158901	CREDIT SUISSE GROUP AG REG	EQUITY	COMMON STOCK	'41	732,200.00	10,525,352.49	862,578.82	2,749,381.03
12/31/2016	J3G	DODGE & COX	'730968906	BNP PARIBAS	EQUITY	COMMON STOCK	'41	245,500.00	15,678,884.54	1,284,923.60	4,095,561.43
12/31/2016	J3G	DODGE & COX	'313486904	BARCLAYS PLC	EQUITY	COMMON STOCK	'41	5,707,400.00	15,758,466.73	1,291,445.55	4,116,349.50
12/31/2016	J3G	DODGE & COX	'800L2M903	MILLICOM INTL CELLULAR SDR	EQUITY	DEPOSITORY RECEIPTS	'43	102,600.00	4,396,691.10	360,319.77	1,148,482.12
12/31/2016	J3G	DODGE & COX	'803NOC900	HACI OMER SABANCI HOLDING	EQUITY	COMMON STOCK	'41	423,300.00	1,101,090.23	90,237.08	287,621.40
12/31/2016	J3G	DODGE & COX	'80C2CQ902	ENGIE	EQUITY	COMMON STOCK	'41	221,100.00	2,826,447.22	231,634.38	738,310.70
12/31/2016	J3G	DODGE & COX	'780259206	ROYAL DUTCH SHELL SPON ADR A	EQUITY	DEPOSITORY RECEIPTS	'43	41,900.00	2,278,522.00	186,730.55	595,184.36
12/31/2016	J3G	DODGE & COX	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	47,900.00	7,875,239.00	645,395.43	2,057,131.36
12/31/2016	J3G	DODGE & COX	'8163GT905	MAHINDRA + MAHINDRA SPON GDR	EQUITY	DEPOSITORY RECEIPTS	'43	65,500.00	1,152,800.00	94,474.83	301,128.77
12/31/2016	J3G	DODGE & COX	'81WY23900	SMITHS GROUP PLC	EQUITY	COMMON STOCK	'41	214,700.00	3,756,562.23	307,859.62	981,270.79
12/31/2016	J3G	DODGE & COX	'8291WY905	DP WORLD LTD	EQUITY	COMMON STOCK	'41	78,300.00	1,371,033.00	112,359.57	358,134.53
12/31/2016	J3G	DODGE & COX	'465562106	ITAU UNIBANCO H SPON PRF ADR	EQUITY	DEPOSITORY RECEIPTS	'43	1,282,500.00	13,184,100.00	1,080,469.80	3,443,886.03
12/31/2016	J3G	DODGE & COX	'867224107	SUNCOR ENERGY INC	EQUITY	COMMON STOCK	'41	200,700.00	6,560,883.00	537,680.68	1,713,801.73
12/31/2016	J3G	DODGE & COX	'B59GLW901	MAGNIT PJSC	EQUITY	COMMON STOCK	'41	15,800.00	2,838,855.74	232,651.29	741,551.99

12/31/2016	JJ3G	DODGE & COX	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK	'41	105,700.00	7,322,896.00		600,129.55	1,912,851.03
12/31/2016	JJ3G	DODGE & COX	'ACI01AOK7	UNICREDIT SPA	EQUITY	COMMON STOCK	'41	1,904,300.00	5,491,404.00		450,034.22	1,434,437.66
12/31/2016	JJ3G	DODGE & COX	'B87ZDH907	TELEVISION BROADCASTS LTD	EQUITY	COMMON STOCK	'41	361,800.00	1,189,955.05		97,519.78	310,834.23
12/31/2016	JJ3G	DODGE & COX	'G5480U104	LIBERTY GLOBAL PLC A	EQUITY	COMMON STOCK	'41	155,700.00	4,762,863.00		390,328.47	1,244,131.75
12/31/2016	JJ3G	DODGE & COX	'G5480U120	LIBERTY GLOBAL PLC C	EQUITY	COMMON STOCK	'41	235,700.00	7,000,290.00		573,691.18	1,828,581.47
12/31/2016	JJ3G	DODGE & COX	'47215P106	JD.COM INC ADR	EQUITY	DEPOSITORY RECEIPTS	'43	362,600.00	9,224,544.00		755,974.33	2,409,590.21
12/31/2016	JJ3G	DODGE & COX	'G48833100	WEATHERFORD INTERNATIONAL PL	EQUITY	COMMON STOCK	'41	331,800.00	1,655,682.00		135,687.26	432,489.14
12/31/2016	JJ3G	DODGE & COX	'ACI09N1W4	UBS GROUP AG REG	EQUITY	COMMON STOCK	'41	449,800.00	7,058,897.03		578,494.17	1,843,890.51
12/31/2016	JJ3G	DODGE & COX	'BYT341902	ALTICE NV A	EQUITY	COMMON STOCK	'41	289,600.00	5,751,728.74		471,368.48	1,502,438.41
12/31/2016	JJ3G	DODGE & COX	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK	'41	549,300.00	12,710,802.00		1,041,681.85	3,320,253.45
12/31/2016	JJ3G	DODGE & COX	'40434L105	HP INC	EQUITY	COMMON STOCK	'41	241,700.00	3,586,828.00		293,949.48	936,933.64
12/31/2016	JJ3G	DODGE & COX	'G51502105	JOHNSON CONTROLS INTERNATION	EQUITY	COMMON STOCK	'41	122,200.00	5,033,418.00		412,501.13	1,314,804.80
12/31/2016	JJ3G	DODGE & COX	'G0084W101	ADIANT PLC	EQUITY	COMMON STOCK	'41	12,200.00	714,920.00		58,589.47	186,747.90
12/31/2016	JJ3G	DODGE & COX	'G5480U153	LIBERTY GLOBAL PLC LILAC C	EQUITY	COMMON STOCK	'41	52,100.00	1,102,957.00		90,390.07	288,109.03
12/31/2016	JJ3G	DODGE & COX	'G5480U138	LIBERTY GLOBAL PLC LILAC A	EQUITY	COMMON STOCK	'41	49,700.00	1,091,412.00		89,443.93	285,093.30
12/31/2016	JJ3D	MARATHON INVESTMENT	'779255900	HEINEKEN NV	EQUITY	COMMON STOCK	'41	59,691.00	4,486,464.04		367,676.89	1,171,932.16
12/31/2016	JJ3D	MARATHON INVESTMENT	'588185900	CTS EVENTIM AG + CO KGAA	EQUITY	COMMON STOCK	'41	42,352.00	1,337,889.57		109,643.38	349,476.96
12/31/2016	JJ3D	MARATHON INVESTMENT	'B011GL903	IMERY S A	EQUITY	COMMON STOCK	'41	4,806.00	365,332.08		29,939.87	95,430.26
12/31/2016	JJ3D	MARATHON INVESTMENT	'B01G2K907	MEDIASET ESPANA COMUNICACION	EQUITY	COMMON STOCK	'41	115,525.00	1,358,627.38		111,342.89	354,893.99
12/31/2016	JJ3D	MARATHON INVESTMENT	'B01FLG907	G4S PLC	EQUITY	COMMON STOCK	'41	1,032,125.00	2,997,060.08		245,616.53	782,877.36
12/31/2016	JJ3D	MARATHON INVESTMENT	'B02J63904	ADMIRAL GROUP PLC	EQUITY	COMMON STOCK	'41	109,463.00	2,471,161.81		202,517.86	645,504.79
12/31/2016	JJ3D	MARATHON INVESTMENT	'B033F2900	CENTRICA PLC	EQUITY	COMMON STOCK	'41	72,359.00	209,309.65		17,153.45	54,674.84
12/31/2016	JJ3D	MARATHON INVESTMENT	'B0315G909	NTT URBAN DEVELOPMENT CORP	EQUITY	COMMON STOCK	'41	220,300.00	1,943,573.54		159,280.69	507,690.76
12/31/2016	JJ3D	MARATHON INVESTMENT	'B0744W900	METCASH LTD	EQUITY	COMMON STOCK	'41	557,864.00	921,004.27		75,478.59	240,580.22
12/31/2016	JJ3D	MARATHON INVESTMENT	'B06QFB906	IG GROUP HOLDINGS PLC	EQUITY	COMMON STOCK	'41	264,020.00	1,611,932.94		132,101.91	421,061.23
12/31/2016	JJ3D	MARATHON INVESTMENT	'B08BR2904	DAVIDE CAMPARI MILANO SPA	EQUITY	COMMON STOCK	'41	57,788.00	566,243.07		46,405.03	147,911.24
12/31/2016	JJ3D	MARATHON INVESTMENT	'B0744B906	BUNZL PLC	EQUITY	COMMON STOCK	'41	208,083.00	5,422,611.24		444,396.48	1,416,467.95
12/31/2016	JJ3D	MARATHON INVESTMENT	'B09CBL906	ROYAL DUTCH SHELL PLC A SHS	EQUITY	COMMON STOCK	'41	94,569.00	2,591,916.68		212,414.02	677,047.78
12/31/2016	JJ3D	MARATHON INVESTMENT	'B03MM4906	ROYAL DUTCH SHELL PLC B SHS	EQUITY	COMMON STOCK	'41	87,643.00	2,549,288.48		208,920.53	665,912.65
12/31/2016	JJ3D	MARATHON INVESTMENT	'B08SNH908	NATIONAL GRID PLC	EQUITY	COMMON STOCK	'41	103,698.00	1,219,326.76		99,926.86	318,506.56
12/31/2016	JJ3D	MARATHON INVESTMENT	'B0F997900	BERENDSEN PLC	EQUITY	COMMON STOCK	'41	77,476.00	833,357.32		68,295.71	217,685.52
12/31/2016	JJ3D	MARATHON INVESTMENT	'B0F55D909	SEVEN + I HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	166,000.00	6,337,703.09		519,390.54	1,655,503.76
12/31/2016	JJ3D	MARATHON INVESTMENT	'B0JDQD905	BANDAI NAMCO HOLDINGS INC	EQUITY	COMMON STOCK	'41	174,700.00	4,830,518.28		395,872.99	1,261,804.33
12/31/2016	JJ3D	MARATHON INVESTMENT	'B0H2K5904	PETROFAC LTD	EQUITY	COMMON STOCK	'41	26,767.00	287,418.53		23,554.66	75,078.06
12/31/2016	JJ3D	MARATHON INVESTMENT	'112585955	BROOKFIELD ASSET MANAGE CL A	EQUITY	COMMON STOCK	'41	162,944.00	5,382,662.24		441,122.56	1,406,032.67
12/31/2016	JJ3D	MARATHON INVESTMENT	'B11ZRK906	LEGRAND SA	EQUITY	COMMON STOCK	'41	94,030.00	5,350,660.59		438,499.95	1,397,673.35
12/31/2016	JJ3D	MARATHON INVESTMENT	'B15CS5900	TOTAL SA	EQUITY	COMMON STOCK	'41	22,611.00	1,161,920.91		95,222.31	303,511.29
12/31/2016	JJ3D	MARATHON INVESTMENT	'B10RZP905	UNILEVER PLC	EQUITY	COMMON STOCK	'41	134,090.00	5,455,285.24		447,074.20	1,425,002.89
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1577G905	OESTERREICHISCHE POST AG	EQUITY	COMMON STOCK	'41	26,431.00	889,032.49		72,858.42	232,228.71
12/31/2016	JJ3D	MARATHON INVESTMENT	'B151P4905	MODERN TIMES GROUP B SHS	EQUITY	COMMON STOCK	'41	39,433.00	1,171,973.45		96,046.14	306,137.16
12/31/2016	JJ3D	MARATHON INVESTMENT	'B18ZRK909	LOGITECH INTERNATIONAL REG	EQUITY	COMMON STOCK	'41	106,202.00	2,654,135.68		217,513.02	693,300.32
12/31/2016	JJ3D	MARATHON INVESTMENT	'B69978009	PREMIER INVESTMENTS LTD	EQUITY	COMMON STOCK	'41	12,178.00	127,333.19		10,435.27	33,261.35
12/31/2016	JJ3D	MARATHON INVESTMENT	'B197DR900	VALLOUREC SA	EQUITY	COMMON STOCK	'41	65,519.00	452,645.37		37,095.41	118,237.81
12/31/2016	JJ3D	MARATHON INVESTMENT	'B19NLV907	EXPERIAN PLC	EQUITY	COMMON STOCK	'41	177,427.00	3,450,799.50		282,801.60	901,400.95
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1JB4K905	SYMRISE AG	EQUITY	COMMON STOCK	'41	22,482.00	1,371,316.35		112,382.79	358,208.54
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1H0DZ908	TP ICAP PLC	EQUITY	COMMON STOCK	'41	165,204.00	884,513.64		72,488.09	231,048.32
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1186W901	LPS BRASIL CONS DE IMOVEIS	EQUITY	COMMON STOCK	'41	20,474.00	24,533.32		2,010.57	6,408.47
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1TK1Y907	FUKUOKA FINANCIAL GROUP INC	EQUITY	COMMON STOCK	'41	91,000.00	404,929.91		33,185.01	105,773.81
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1WVF6905	ANDRITZ AG	EQUITY	COMMON STOCK	'41	13,460.00	677,122.79		55,491.90	176,874.70
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1WGG9901	GEBERIT AG REG	EQUITY	COMMON STOCK	'41	16,082.00	6,459,066.66		529,336.58	1,687,205.76
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1VQZ5903	SANDVIK AB	EQUITY	COMMON STOCK	'41	226,282.00	2,807,166.13		230,054.25	733,274.19
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1XF88903	BOSKALIS WESTMINSTER	EQUITY	COMMON STOCK	'41	61,027.00	2,123,507.77		174,026.74	554,692.30
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1Y47Y901	GERRESHEIMER AG	EQUITY	COMMON STOCK	'41	6,544.00	487,439.28		39,946.86	127,326.50
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1VYCH909	THOMAS COOK GROUP PLC	EQUITY	COMMON STOCK	'41	1,557,621.00	1,678,315.35		137,542.12	438,401.32
12/31/2016	JJ3D	MARATHON INVESTMENT	'B12656908	STELLA INTERNATIONAL	EQUITY	COMMON STOCK	'41	141,280.00	227,778.39		18,667.01	59,499.16
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1YW44908	3i GROUP PLC	EQUITY	COMMON STOCK	'41	414,097.00	3,602,218.34		295,210.75	940,953.83
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1245T908	PROVIDENT FINANCIAL PLC	EQUITY	COMMON STOCK	'41	109,853.00	3,867,226.96		316,928.87	1,010,178.09
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1YKG0909	INTERNATIONAL PERSONAL FINAN	EQUITY	COMMON STOCK	'41	367,358.00	782,114.01		64,096.19	204,299.99
12/31/2016	JJ3D	MARATHON INVESTMENT	'B1ZBKY909	MONEYSUPERMARKET.COM	EQUITY	COMMON STOCK	'41	360,890.00	1,311,490.54		107,479.91	342,581.14
12/31/2016	JJ3D	MARATHON INVESTMENT	'B23KOM900	CAPITA PLC	EQUITY	COMMON STOCK	'41	347,785.00	2,281,921.27		187,009.13	596,072.30
12/31/2016	JJ3D	MARATHON INVESTMENT	'B249CG909	MATSUMOTOKIYOSHI HOLDINGS CO	EQUITY	COMMON STOCK	'41	12,800.00	632,125.86		51,804.29	165,120.82
12/31/2016	JJ3D	MARATHON INVESTMENT	'B24CGK904	RECKITT BENCKISER GROUP PLC	EQUITY	COMMON STOCK	'41	82,239.00	6,997,455.23		573,458.86	1,827,840.99
12/31/2016	JJ3D	MARATHON INVESTMENT	'B03XPL901	ARCELORMITTAL	EQUITY	COMMON STOCK	'41	214,640.00	1,588,362.99		130,170.30	414,904.40
12/31/2016	JJ3D	MARATHON INVESTMENT	'B292JQ905	GROUPE EUROTUNNEL SE REGR	EQUITY	COMMON STOCK	'41	183,918.00	1,752,483.10		143,620.35	457,775.05
12/31/2016	JJ3D	MARATHON INVESTMENT	'B29T1W902	SHO BOND HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	2,900.00	121,087.15		9,923.39	31,629.79
12/31/2016	JJ3D	MARATHON INVESTMENT	'B280DG904	RELX PLC	EQUITY	COMMON STOCK	'41	244,398.00	4,375,838.88		358,610.88	1,143,035.20
12/31/2016	JJ3D	MARATHON INVESTMENT	'B2987V904	RIGHTMOVE PLC	EQUITY	COMMON STOCK	'41	137,967.00	6,653,789.56		545,294.61	1,738,070.32
12/31/2016	JJ3D	MARATHON INVESTMENT	'B2PDGW903	WH SMITH PLC	EQUITY	COMMON STOCK	'41	129,355.00	2,490,267.28		204,083.60	650,495.42
12/31/2016	JJ3D	MARATHON INVESTMENT	'B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN	EQUITY	COMMON STOCK	'41	203,800.00	6,332,329.06		518,950.12	1,654,099.98
12/31/2016	JJ3D	MARATHON INVESTMENT	'B2Q4CL900	ISETAN MITSUKOSHI HOLDINGS L	EQUITY	COMMON STOCK	'41	221,000.00	2,387,448.02		195,657.30	623,637.48
12/31/2016	JJ3D	MARATHON INVESTMENT	'539481952	LOBLAW COMPANIES LTD	EQUITY	COMMON STOCK	'41	79,059.00	4,176,234.71		342,252.82	1,090,895.58
12/31/2016	JJ3D	MARATHON INVESTMENT	'B3CY70909	PERSOL HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	35,900.00	558,037.47		45,732.56	145,767.81
12/31/2016	JJ3D	MARATHON INVESTMENT	'B41H73900	NORTHGATE PLC	EQUITY	COMMON STOCK	'41	56,387.00	343,495.62		28,150.32	89,726.24
12/31/2016	JJ3D	MARATHON INVESTMENT	'B601QS905	DAI ICHI LIFE HOLDINGS INC	EQUITY	COMMON STOCK	'41	453,100.00	7,559,759.93		619,541.13	1,974,723.46

12/31/2016	J3D	MARATHON INVESTMENT	'B4YVF5909	BRENNTAG AG	EQUITY	COMMON STOCK	'41	45,707.00	2,545,459.30	208,606.72	664,912.41
12/31/2016	J3D	MARATHON INVESTMENT	'B62G7K908	SOMPO HOLDINGS INC	EQUITY	COMMON STOCK	'41	88,400.00	3,001,363.23	245,969.18	784,001.40
12/31/2016	J3D	MARATHON INVESTMENT	'B61TVQ901	INCHCAPE PLC	EQUITY	COMMON STOCK	'41	60,034.00	520,750.48	42,676.80	136,027.89
12/31/2016	J3D	MARATHON INVESTMENT	'B5VQMV905	GVC HOLDINGS PLC	EQUITY	COMMON STOCK	'41	157,699.00	1,251,979.92	102,602.87	327,036.06
12/31/2016	J3D	MARATHON INVESTMENT	'B53P20908	JUPITER FUND MANAGEMENT	EQUITY	COMMON STOCK	'41	191,367.00	1,048,947.80	85,963.88	274,001.01
12/31/2016	J3D	MARATHON INVESTMENT	'B62G1B904	EDENRED	EQUITY	COMMON STOCK	'41	74,579.00	1,481,602.49	121,421.01	387,016.95
12/31/2016	J3D	MARATHON INVESTMENT	'B3VL4P904	DULUXGROUP LTD	EQUITY	COMMON STOCK	'41	133,421.00	602,847.19	49,404.83	157,472.79
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO054Q2	BASF SE	EQUITY	COMMON STOCK	'41	55,864.00	5,203,450.55	426,435.72	1,359,219.87
12/31/2016	J3D	MARATHON INVESTMENT	'B5VVF1904	GOODBABY INTERNATIONAL HOLDI	EQUITY	COMMON STOCK	'41	1,101,000.00	525,425.15	43,059.90	137,248.98
12/31/2016	J3D	MARATHON INVESTMENT	'B5LTM9909	OTSUKA HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	59,400.00	2,593,768.59	212,565.79	677,531.53
12/31/2016	J3D	MARATHON INVESTMENT	'B4T3BW902	GLENCORE PLC	EQUITY	COMMON STOCK	'41	771,915.00	2,645,409.69	216,797.91	691,020.96
12/31/2016	J3D	MARATHON INVESTMENT	'B63H84900	ROLLS ROYCE HOLDINGS PLC	EQUITY	COMMON STOCK	'41	293,249.00	2,420,517.86	198,367.46	632,275.82
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO0UHJ9	STAGECOACH GROUP PLC	EQUITY	COMMON STOCK	'41	439,766.00	1,174,823.51	96,279.71	306,881.64
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO1AOK7	UNICREDIT SPA	EQUITY	COMMON STOCK	'41	726,415.00	2,094,753.05	171,670.22	547,181.13
12/31/2016	J3D	MARATHON INVESTMENT	'B7KR2P906	EASYJET PLC	EQUITY	COMMON STOCK	'41	88,694.00	1,101,426.68	90,264.66	287,709.28
12/31/2016	J3D	MARATHON INVESTMENT	'B7S9G9909	PLAYTECH PLC	EQUITY	COMMON STOCK	'41	7,030.00	71,751.45	5,880.21	18,742.56
12/31/2016	J3D	MARATHON INVESTMENT	'B86SZR908	ALS LTD	EQUITY	COMMON STOCK	'41	309,298.00	1,352,734.32	110,859.94	353,354.63
12/31/2016	J3D	MARATHON INVESTMENT	'B88RV4909	JAPAN AIRLINES CO LTD	EQUITY	COMMON STOCK	'41	19,600.00	573,875.77	47,030.55	149,905.02
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO2GTQ9	ASML HOLDING NV	EQUITY	COMMON STOCK	'41	6,864.00	772,125.07	63,277.57	201,690.73
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO4G724	COLOPLAST B	EQUITY	COMMON STOCK	'41	85,927.00	5,805,623.07	475,785.25	1,516,516.43
12/31/2016	J3D	MARATHON INVESTMENT	'B8KF9B904	WPP PLC	EQUITY	COMMON STOCK	'41	138,882.00	3,116,427.98	255,399.03	814,058.05
12/31/2016	J3D	MARATHON INVESTMENT	'B87ZDH907	TELEVISION BROADCASTS LTD	EQUITY	COMMON STOCK	'41	276,000.00	907,760.07	74,393.20	237,120.64
12/31/2016	J3D	MARATHON INVESTMENT	'B94P97907	TOPDANMARK A/S	EQUITY	COMMON STOCK	'41	24,363.00	619,654.57	50,782.23	161,863.13
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO690K5	SUNTORY BEVERAGE + FOOD LTD	EQUITY	COMMON STOCK	'41	16,300.00	678,497.02	55,604.52	177,233.67
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO6R7K8	CIE FINANCIERE RICHEMONT REG	EQUITY	COMMON STOCK	'41	56,421.00	3,744,375.90	306,860.92	978,087.53
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO6WQZ3	CNH INDUSTRIAL NV	EQUITY	COMMON STOCK	'41	498,580.00	4,346,375.35	356,196.27	1,135,338.88
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO74VD7	MERLIN ENTERTAINMENT	EQUITY	COMMON STOCK	'41	652,441.00	3,616,561.08	296,386.18	944,700.37
12/31/2016	J3D	MARATHON INVESTMENT	'BHT4TCW902	ORORA LTD	EQUITY	COMMON STOCK	'41	120,565.00	261,030.29	21,392.08	68,185.05
12/31/2016	J3D	MARATHON INVESTMENT	'BH7JB6909	COVER MORE GROUP LTD	EQUITY	COMMON STOCK	'41	215,186.00	300,725.17	24,645.18	78,553.96
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO7G613	NOVO NORDISK A/S B	EQUITY	COMMON STOCK	'41	107,280.00	3,876,022.72	317,649.71	1,012,475.67
12/31/2016	J3D	MARATHON INVESTMENT	'BGLP8L902	IMI PLC	EQUITY	COMMON STOCK	'41	20,289.00	260,728.96	21,367.39	68,106.34
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO7KLY6	VODAFONE GROUP PLC	EQUITY	COMMON STOCK	'41	481,461.00	1,188,941.69	97,436.73	310,569.53
12/31/2016	J3D	MARATHON INVESTMENT	'BJ62K6903	PETS AT HOME GROUP PLC	EQUITY	COMMON STOCK	'41	345,901.00	1,021,515.61	83,715.75	266,835.30
12/31/2016	J3D	MARATHON INVESTMENT	'BKJ9RT904	ISS A/S	EQUITY	COMMON STOCK	'41	18,750.00	634,083.03	51,964.68	165,632.06
12/31/2016	J3D	MARATHON INVESTMENT	'BKCXSN905	JUST EAT PLC	EQUITY	COMMON STOCK	'41	191,444.00	1,380,314.05	113,120.17	360,558.88
12/31/2016	J3D	MARATHON INVESTMENT	'BMJIMM908	SPOTLESS GROUP HOLDINGS LTD	EQUITY	COMMON STOCK	'41	703,838.00	504,552.50	41,349.33	131,796.73
12/31/2016	J3D	MARATHON INVESTMENT	'BMM1PP903	STABILUS SA	EQUITY	COMMON STOCK	'41	36,700.00	1,975,723.87	161,915.49	516,088.91
12/31/2016	J3D	MARATHON INVESTMENT	'7397Z1959	PRAIRIESKY ROYALTY LTD	EQUITY	COMMON STOCK	'41	97,142.00	2,313,646.38	189,609.08	604,359.38
12/31/2016	J3D	MARATHON INVESTMENT	'BMJ6DW904	INFORMA PLC	EQUITY	COMMON STOCK	'41	219,269.00	1,842,389.45	150,988.40	481,259.95
12/31/2016	J3D	MARATHON INVESTMENT	'BLP58S906	IRISH CONTINENTAL GROUP PLC	EQUITY	COMMON STOCK UNIT	'81	208,548.00	989,846.98	81,120.42	258,562.98
12/31/2016	J3D	MARATHON INVESTMENT	'BNKVHC905	ASALEO CARE LTD	EQUITY	COMMON STOCK	'41	395,641.00	423,995.71	34,747.50	110,754.08
12/31/2016	J3D	MARATHON INVESTMENT	'BLNN3L909	COMPASS GROUP PLC	EQUITY	COMMON STOCK	'41	384,955.00	7,139,798.35	585,124.24	1,865,023.16
12/31/2016	J3D	MARATHON INVESTMENT	'BNGWV4907	SSP GROUP PLC	EQUITY	COMMON STOCK	'41	600,048.00	2,870,890.52	235,276.62	749,919.96
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO9N1W4	UBS GROUP AG REG	EQUITY	COMMON STOCK	'41	212,732.00	3,338,491.07	273,597.65	872,064.29
12/31/2016	J3D	MARATHON INVESTMENT	'BSM8SQ900	TECHNOPRO HOLDINGS INC	EQUITY	COMMON STOCK	'41	12,600.00	405,109.96	33,199.77	105,820.84
12/31/2016	J3D	MARATHON INVESTMENT	'ACIO8ORT4	TUI AG DI	EQUITY	COMMON STOCK	'41	186,252.00	2,676,553.63	219,350.23	699,156.23
12/31/2016	J3D	MARATHON INVESTMENT	'BVSS79904	ELIS SA	EQUITY	COMMON STOCK	'41	18,452.00	329,885.07	27,034.90	86,170.96
12/31/2016	J3D	MARATHON INVESTMENT	'BW9P81905	CK HUTCHISON HOLDINGS LTD	EQUITY	COMMON STOCK	'41	394,284.00	4,470,126.80	366,338.01	1,167,664.63
12/31/2016	J3D	MARATHON INVESTMENT	'BVVFW900	AUTO TRADER GROUP PLC	EQUITY	COMMON STOCK	'41	123,988.00	626,611.34	51,352.36	163,680.35
12/31/2016	J3D	MARATHON INVESTMENT	'BWT6H8900	PADDY POWER BETFAIR PLC	EQUITY	COMMON STOCK	'41	21,118.00	2,260,832.28	185,280.83	590,563.54
12/31/2016	J3D	MARATHON INVESTMENT	'BVFNZH900	ROTORK PLC	EQUITY	COMMON STOCK	'41	117,859.00	351,265.38	28,787.07	91,755.82
12/31/2016	J3D	MARATHON INVESTMENT	'ACIOCDF56	PADDY POWER BETFAIR PLC	EQUITY	COMMON STOCK	'41	28,128.00	3,049,869.58	249,944.40	796,671.99
12/31/2016	J3D	MARATHON INVESTMENT	'BXDZ9Q900	SVENSKA HANDELSBANKEN A SHS	EQUITY	COMMON STOCK	'41	350,035.00	4,877,972.72	399,762.00	1,274,200.14
12/31/2016	J3D	MARATHON INVESTMENT	'BWXS2N900	CHEUNG KONG PROPERTY HOLDING	EQUITY	COMMON STOCK	'41	34,912.00	214,114.99	17,547.26	55,930.07
12/31/2016	J3D	MARATHON INVESTMENT	'ACIOCS7P8	SCHIBSTED ASA B SHS	EQUITY	COMMON STOCK	'41	34,271.00	728,602.65	59,710.80	190,322.02
12/31/2016	J3D	MARATHON INVESTMENT	'ACIOCQYQ0	ASSA ABLOY AB B	EQUITY	COMMON STOCK	'41	345,894.00	6,438,442.57	527,646.39	1,681,818.44
12/31/2016	J3D	MARATHON INVESTMENT	'BYL6RK906	ORIFLAME HOLDING AG	EQUITY	COMMON STOCK	'41	5,550.00	168,065.19	13,773.36	43,901.17
12/31/2016	J3D	MARATHON INVESTMENT	'BYTYFB905	HOMESERVE PLC	EQUITY	COMMON STOCK	'41	379,403.00	2,906,616.53	238,204.46	759,252.13
12/31/2016	J3D	MARATHON INVESTMENT	'BYT814908	JAPAN POST HOLDINGS CO LTD	EQUITY	COMMON STOCK	'41	237,000.00	2,964,658.98	242,961.18	774,413.70
12/31/2016	J3D	MARATHON INVESTMENT	'B20Z7D903	GL LTD	EQUITY	COMMON STOCK	'41	862,200.00	453,569.60	37,171.16	118,479.23
12/31/2016	J3D	MARATHON INVESTMENT	'BYNVDO908	MCCARTHY + STONE PLC	EQUITY	COMMON STOCK	'41	125,089.00	248,851.51	20,394.00	65,003.77
12/31/2016	J3D	MARATHON INVESTMENT	'ACIOKC147	CLEANAWAY WASTE MANAGEMENT L	EQUITY	COMMON STOCK	'41	1,959,730.00	1,745,419.45	143,041.47	455,929.92
12/31/2016	J3D	MARATHON INVESTMENT	'BD9Y5C907	TECHNOGYM SPA	EQUITY	COMMON STOCK	'41	25,580.00	119,577.59	9,799.68	31,235.47
12/31/2016	J3D	MARATHON INVESTMENT	'B2O1RF908	WILLIAM DEMANT HOLDING	EQUITY	COMMON STOCK	'41	158,055.00	2,753,247.23	225,635.46	719,189.76
12/31/2016	J3D	MARATHON INVESTMENT	'BDOQ39902	KONINKLIJKE AHOLD DELHAIZE N	EQUITY	COMMON STOCK	'41	135,831.00	2,869,652.87	235,175.19	749,596.67
12/31/2016	J3D	MARATHON INVESTMENT	'ACIOPX3F9	ANHEUSER BUSCH INBEV SA/NV	EQUITY	COMMON STOCK	'41	48,690.00	5,163,823.24	423,188.16	1,348,868.62
12/31/2016	J3D	MARATHON INVESTMENT	'BD3VFW904	CONVATEC GROUP PLC	EQUITY	COMMON STOCK	'41	600,138.00	1,734,509.32	142,147.35	453,080.03
12/31/2016	J3D	MARATHON INVESTMENT	'B20ZMH907	NEX GROUP PLC	EQUITY	COMMON STOCK	'41	202,163.00	1,160,333.11	95,092.19	303,096.53
12/31/2016	J3D	MARATHON INVESTMENT	'BRJ6JV909	NON STANDARD FINANCE PLC	EQUITY	COMMON STOCK	'41	454,671.00	323,043.05	26,474.18	84,383.72
12/31/2016	J3D	MARATHON INVESTMENT	'545831901	AKZO NOBEL	EQUITY	COMMON STOCK	'41	52,289.00	3,275,466.63	268,432.64	855,601.35
12/31/2016	J3D	MARATHON INVESTMENT	'679159004	SECOM CO LTD	EQUITY	COMMON STOCK	'41	36,500.00	2,675,028.94	219,225.28	698,757.96
12/31/2016	J3D	MARATHON INVESTMENT	'491603908	AIR FRANCE KLM	EQUITY	COMMON STOCK	'41	236,319.00	1,289,658.08	105,690.69	336,878.17
12/31/2016	J3D	MARATHON INVESTMENT	'601032006	AIDA ENGINEERING LTD	EQUITY	COMMON STOCK	'41	14,300.00	135,968.62	11,142.97	35,517.06
12/31/2016	J3D	MARATHON INVESTMENT	'668721905	ALFRESA HOLDINGS CORP	EQUITY	COMMON STOCK	'41	194,300.00	3,221,813.35	264,035.62	841,586.30

12/31/2016	J3D	MARATHON INVESTMENT	'8012V2900	ACERINOX SA	EQUITY	COMMON STOCK	'41	150,146.00	1,996,209.58		163,594.34	521,440.09
12/31/2016	J3D	MARATHON INVESTMENT	'56599H929	MARATHON LONDON NEW GLOBAL FUN	EQUITY	LMTD PARTNRSHP UNITS	'44	1,594,462.83	162,047,808.55		13,280,221.07	42,329,334.92
									3,362,479,828.46	-	275,563,587.42	878,330,513.00

JJ3C-1	DC Balanced - Salaried	\$275,967,776.13	8.195%
JJ3C-2	DC Balanced - Union	\$159,785.69	0.005%
JJ3C-3	DC Int'l Equity - Salaried	\$879,618,822.82	26.122%
JJ3C-5	Balanced Fund Puerto Rico	\$5,001,644.03	0.149%
JJ3C-7	Int Equity Fund Puerto Rico	\$12,681,959.36	0.377%
JJ3C-1	DC Int'l Equity - Union	\$438,940.34	0.013%
JJ3C-H	General Corporate Salaried Plan	\$2,077,084,828.13	61.682%
JJ3C-K	PR PENSION	\$61,907,577.77	1.838%
JJ3C-J	Per Prod Little Rock Local 526	\$54,550,482.46	1.620%
		\$3,367,411,816.73	

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Base Market Value	Basis		1 98.24%
										%		
12/31/2016	JJ4C	SSGA S&P 500 NL	'857444590	SSGA S+P 500 INDEX SER A	EQUITY	MUTUAL FUNDS	'45	1,500,363.03	64,329,565.27			63,196,765.81
12/31/2016	JJ4C	SSGA S&P 500 NL	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	1,676.55	1,676.55			1,647.03
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'559222401	MAGNA INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	69,800.00	3,029,320.00			2,975,975.76
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'020002101	ALLSTATE CORP	EQUITY	COMMON STOCK	'41	50,600.00	3,750,472.00			3,684,428.76
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'231021106	CUMMINS INC	EQUITY	COMMON STOCK	'41	74,600.00	10,195,582.00			10,016,044.80
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'460146103	INTERNATIONAL PAPER CO	EQUITY	COMMON STOCK	'41	140,800.00	7,470,848.00			7,339,291.50
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'69351T106	PPL CORP	EQUITY	COMMON STOCK	'41	44,500.00	1,515,225.00			1,488,542.93
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'565849106	MARATHON OIL CORP	EQUITY	COMMON STOCK	'41	903,100.00	15,632,661.00			15,357,380.58
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	121,700.00	10,617,108.00			10,430,148.02
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	239,900.00	14,907,386.00			14,644,877.17
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK	'41	355,100.00	13,653,595.00			13,413,164.57
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK	'41	59,300.00	4,098,816.00			4,026,638.67
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	131,321.00	7,237,100.31			7,109,659.94
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK	'41	691,900.00	15,290,990.00			15,021,726.17
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(21,112.33)	(21,112.33)			(20,740.56)
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK	'41	124,100.00	9,645,052.00			9,475,209.26
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'87612E106	TARGET CORP	EQUITY	COMMON STOCK	'41	37,400.00	2,701,402.00			2,653,832.17
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'075896100	BED BATH + BEYOND INC	EQUITY	COMMON STOCK	'41	115,000.00	4,673,600.00			4,591,301.11
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'412822108	HARLEY DAVIDSON INC	EQUITY	COMMON STOCK	'41	31,100.00	1,814,374.00			1,782,424.12
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK	'41	25,500.00	6,105,975.00			5,998,452.97
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK	'41	39,800.00	6,196,064.00			6,086,955.57
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'219350105	CORNING INC	EQUITY	COMMON STOCK	'41	450,600.00	10,936,062.00			10,743,485.46
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'56418H100	MANPOWERGROUP INC	EQUITY	COMMON STOCK	'41	15,500.00	1,377,485.00			1,353,228.44
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	155,300.00	5,980,603.00			5,875,288.69
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'438128308	HONDA MOTOR CO LTD SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	89,100.00	2,600,829.00			2,555,030.19
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'626717102	MURPHY OIL CORP	EQUITY	COMMON STOCK	'41	236,700.00	7,368,471.00			7,238,717.29
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'701094104	PARKER HANNIFIN CORP	EQUITY	COMMON STOCK	'41	40,300.00	5,642,000.00			5,542,648.25
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'693718108	PACCAR INC	EQUITY	COMMON STOCK	'41	29,700.00	1,897,830.00			1,864,410.52
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	14,055,634.92	14,055,634.92			13,808,124.84
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'500472303	KONINKLIJKE PHILIPS NVR NY	EQUITY	DEPOSITORY RECEIPTS	'43	199,698.00	6,104,767.86			5,997,267.09
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	105,500.00	9,103,595.00			8,943,286.94
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK	'41	34,900.00	3,601,680.00			3,538,256.89
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'80105N105	SANOFI ADR	EQUITY	DEPOSITORY RECEIPTS	'43	230,000.00	9,301,200.00			9,137,412.26
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	1,639,100.00	9,555,953.00			9,387,679.23
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK	'41	84,900.00	5,862,345.00			5,759,113.13
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'629377508	NRG ENERGY INC	EQUITY	COMMON STOCK	'41	308,400.00	3,780,984.00			3,714,403.47
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'780259206	ROYAL DUTCH SHELL SPON ADR A	EQUITY	DEPOSITORY RECEIPTS	'43	138,262.00	7,518,687.56			7,386,288.64
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'124857202	CBS CORP CLASS B NON VOTING	EQUITY	COMMON STOCK	'41	76,800.00	4,886,016.00			4,799,976.61
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'42809H107	HESS CORP	EQUITY	COMMON STOCK	'41	149,800.00	9,331,042.00			9,166,728.76
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'89417E109	TRAVELERS COS INC/THE	EQUITY	COMMON STOCK	'41	42,200.00	5,166,124.00			5,075,152.10
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'131347304	CALPINE CORP	EQUITY	COMMON STOCK	'41	655,000.00	7,486,650.00			7,354,815.24
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'25470F104	DISCOVERY COMMUNICATIONS A	EQUITY	COMMON STOCK	'41	274,300.00	7,518,563.00			7,386,166.27
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'25470F302	DISCOVERY COMMUNICATIONS C	EQUITY	COMMON STOCK	'41	83,500.00	2,236,130.00			2,196,753.29
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK	'41	299,800.00	19,579,938.00			19,235,148.74
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK	'41	168,500.00	5,870,540.00			5,767,163.82
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'29082A107	EMBRAER SA SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	88,300.00	1,699,775.00			1,669,843.13
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK	'41	56,700.00	3,928,176.00			3,859,003.52
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	328,959.00	19,550,033.37			19,205,770.71
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'N20944109	CNH INDUSTRIAL NV	EQUITY	COMMON STOCK	'41	692,300.00	6,016,087.00			5,910,147.84
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'92857W308	VODAFONE GROUP PLC SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	362,454.00	8,854,751.22			8,698,825.13
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'174610105	CITIZENS FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	170,700.00	6,082,041.00			5,974,940.43
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'036752103	ANTHEM INC	EQUITY	COMMON STOCK	'41	80,600.00	11,587,862.00			11,383,807.71
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	25,600.00	1,823,488.00			1,791,377.63
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK	'41	676,600.00	15,656,524.00			15,380,823.36
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'G51502105	JOHNSON CONTROLS INTERNATION	EQUITY	COMMON STOCK	'41	176,329.00	7,262,991.51			7,135,095.22
12/31/2016	JJ8O	HOTCHKIS AND WILEY	'G0084W101	ADIENT PLC	EQUITY	COMMON STOCK	'41	60,432.00	3,541,315.20			3,478,955.07
12/31/2016	JJ9O	BARROW HANLEY	'009126202	AIR LIQUIDE UNSPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS	'43	163,900.00	3,645,136.00			3,580,947.66
12/31/2016	JJ9O	BARROW HANLEY	'493267108	KEYCORP	EQUITY	COMMON STOCK	'41	292,000.00	5,334,840.00			5,240,897.13
12/31/2016	JJ9O	BARROW HANLEY	'674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK	'41	93,495.00	6,659,648.85			6,542,377.01
12/31/2016	JJ9O	BARROW HANLEY	'369550108	GENERAL DYNAMICS CORP	EQUITY	COMMON STOCK	'41	45,200.00	7,804,232.00			7,666,804.83
12/31/2016	JJ9O	BARROW HANLEY	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK	'41	147,500.00	11,639,225.00			11,434,266.24
12/31/2016	JJ9O	BARROW HANLEY	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	21,017.00	1,833,523.08			1,801,236.00
12/31/2016	JJ9O	BARROW HANLEY	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK	'41	248,800.00	7,518,736.00			7,386,336.22

12/31/2016	JJ90	BARROW HANLEY	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	119,171.00	7,405,285.94	7,274,883.94
12/31/2016	JJ90	BARROW HANLEY	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK	'41	248,800.00	9,566,360.00	9,397,902.97
12/31/2016	JJ90	BARROW HANLEY	'717081103	PFIZER INC	EQUITY	COMMON STOCK	'41	261,675.00	8,499,204.00	8,349,538.85
12/31/2016	JJ8P	PRIMECAP	'260543103	DOW CHEMICAL CO/THE	EQUITY	COMMON STOCK	'41	27,900.00	1,596,438.00	1,568,325.82
12/31/2016	JJ8P	PRIMECAP	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK	'41	96,525.00	6,524,124.75	6,409,239.39
12/31/2016	JJ8P	PRIMECAP	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	275,068.00	20,071,711.96	19,718,262.90
12/31/2016	JJ8P	PRIMECAP	'458140100	INTEL CORP	EQUITY	COMMON STOCK	'41	235,275.00	8,533,424.25	8,383,156.51
12/31/2016	JJ8P	PRIMECAP	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK	'41	350,409.00	25,772,581.95	25,318,744.48
12/31/2016	JJ8P	PRIMECAP	'032654105	ANALOG DEVICES INC	EQUITY	COMMON STOCK	'41	28,000.00	2,033,360.00	1,997,553.93
12/31/2016	JJ8P	PRIMECAP	'075896100	BED BATH + BEYOND INC	EQUITY	COMMON STOCK	'41	25,500.00	1,036,320.00	1,018,071.12
12/31/2016	JJ8P	PRIMECAP	'911312106	UNITED PARCEL SERVICE CL B	EQUITY	COMMON STOCK	'41	20,700.00	2,373,048.00	2,331,260.25
12/31/2016	JJ8P	PRIMECAP	'244199105	DEERE + CO	EQUITY	COMMON STOCK	'41	41,600.00	4,286,464.00	4,210,982.31
12/31/2016	JJ8P	PRIMECAP	'149123101	CATERPILLAR INC	EQUITY	COMMON STOCK	'41	57,600.00	5,341,824.00	5,247,758.15
12/31/2016	JJ8P	PRIMECAP	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK	'41	101,600.00	6,664,960.00	6,547,594.63
12/31/2016	JJ8P	PRIMECAP	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK	'41	30,520.00	2,562,154.00	2,517,036.23
12/31/2016	JJ8P	PRIMECAP	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK	'41	2,725.00	424,228.00	416,757.64
12/31/2016	JJ8P	PRIMECAP	'219350105	CORNING INC	EQUITY	COMMON STOCK	'41	112,700.00	2,735,229.00	2,687,063.50
12/31/2016	JJ8P	PRIMECAP	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK	'41	69,500.00	12,940,900.00	12,713,019.64
12/31/2016	JJ8P	PRIMECAP	'482480100	KLA TENCOR CORP	EQUITY	COMMON STOCK	'41	44,800.00	3,524,864.00	3,462,793.57
12/31/2016	JJ8P	PRIMECAP	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK	'41	79,950.00	5,212,740.00	5,120,947.23
12/31/2016	JJ8P	PRIMECAP	'844741108	SOUTHWEST AIRLINES CO	EQUITY	COMMON STOCK	'41	468,881.00	23,369,029.04	22,957,516.49
12/31/2016	JJ8P	PRIMECAP	'872540109	TIJX COMPANIES INC	EQUITY	COMMON STOCK	'41	31,700.00	2,381,621.00	2,339,682.29
12/31/2016	JJ8P	PRIMECAP	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK	'41	15,925.00	1,254,253.00	1,232,166.47
12/31/2016	JJ8P	PRIMECAP	'466313103	JABIL INC	EQUITY	COMMON STOCK	'41	68,050.00	1,610,743.50	1,582,379.41
12/31/2016	JJ8P	PRIMECAP	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'41	348,265.00	13,746,019.55	13,503,961.59
12/31/2016	JJ8P	PRIMECAP	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK	'41	163,675.00	16,850,341.25	16,553,618.31
12/31/2016	JJ8P	PRIMECAP	'046353108	ASTRAZENECA PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	128,150.00	3,501,058.00	3,439,406.77
12/31/2016	JJ8P	PRIMECAP	'37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	44,500.00	1,713,695.00	1,683,518.01
12/31/2016	JJ8P	PRIMECAP	'66987V109	NOVARTIS AG SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS	'43	115,500.00	8,413,020.00	8,264,872.50
12/31/2016	JJ8P	PRIMECAP	'835699307	SONY CORP SPONSORED ADR	EQUITY	DEPOSITORY RECEIPTS	'43	257,900.00	7,228,937.00	7,101,640.38
12/31/2016	JJ8P	PRIMECAP	'469814107	JACOBS ENGINEERING GROUP INC	EQUITY	COMMON STOCK	'41	99,950.00	5,697,150.00	5,596,827.10
12/31/2016	JJ8P	PRIMECAP	'N72482107	QIAGEN N.V.	EQUITY	COMMON STOCK	'41	106,800.00	2,992,536.00	2,939,839.50
12/31/2016	JJ8P	PRIMECAP	'45167R104	IDEX CORP	EQUITY	COMMON STOCK	'41	15,800.00	1,422,948.00	1,397,890.86
12/31/2016	JJ8P	PRIMECAP	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	85,200.00	3,881,712.00	3,813,357.72
12/31/2016	JJ8P	PRIMECAP	'637071101	NATIONAL OILWELL VARCO INC	EQUITY	COMMON STOCK	'41	13,700.00	512,928.00	503,895.69
12/31/2016	JJ8P	PRIMECAP	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	27,849,447.95	27,849,447.95	27,359,038.30
12/31/2016	JJ8P	PRIMECAP	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK	'41	6,200.00	793,848.00	779,868.88
12/31/2016	JJ8P	PRIMECAP	'61166W101	MONSANTO CO	EQUITY	COMMON STOCK	'41	56,400.00	5,933,844.00	5,829,353.08
12/31/2016	JJ8P	PRIMECAP	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	256,925.00	22,170,058.25	21,779,658.75
12/31/2016	JJ8P	PRIMECAP	'902973304	US BANCORP	EQUITY	COMMON STOCK	'41	31,125.00	1,598,891.25	1,570,735.87
12/31/2016	JJ8P	PRIMECAP	'812578102	SEATTLE GENETICS INC	EQUITY	COMMON STOCK	'41	32,800.00	1,730,856.00	1,700,376.81
12/31/2016	JJ8P	PRIMECAP	'98956P102	ZIMMER BIOMET HOLDINGS INC	EQUITY	COMMON STOCK	'41	5,600.00	577,920.00	567,743.23
12/31/2016	JJ8P	PRIMECAP	'477143101	JETBLUE AIRWAYS CORP	EQUITY	COMMON STOCK	'41	141,300.00	3,167,946.00	3,112,160.65
12/31/2016	JJ8P	PRIMECAP	'143130102	CARMAX INC	EQUITY	COMMON STOCK	'41	250,950.00	16,158,670.50	15,874,127.41
12/31/2016	JJ8P	PRIMECAP	'294821608	ERICSSON (LM) TEL SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	596,600.00	3,478,178.00	3,416,929.67
12/31/2016	JJ8P	PRIMECAP	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK	'41	195,150.00	10,159,509.00	9,980,607.02
12/31/2016	JJ8P	PRIMECAP	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK	'41	77,200.00	21,892,376.00	21,506,866.29
12/31/2016	JJ8P	PRIMECAP	'64126X201	NEUSTAR INC CLASS A	EQUITY	COMMON STOCK	'41	54,240.00	1,811,616.00	1,779,714.69
12/31/2016	JJ8P	PRIMECAP	'67020Y100	NUANCE COMMUNICATIONS INC	EQUITY	COMMON STOCK	'41	231,025.00	3,442,272.50	3,381,656.45
12/31/2016	JJ8P	PRIMECAP	'00206R102	AT+T INC	EQUITY	COMMON STOCK	'41	108,946.00	4,633,473.38	4,551,881.10
12/31/2016	JJ8P	PRIMECAP	'01748X102	ALLEGiant TRAVEL CO	EQUITY	COMMON STOCK	'41	19,200.00	3,194,880.00	3,138,620.36
12/31/2016	JJ8P	PRIMECAP	'00766T100	AECOM	EQUITY	COMMON STOCK	'41	78,375.00	2,849,715.00	2,799,533.48
12/31/2016	JJ8P	PRIMECAP	'254709108	DISCOVER FINANCIAL SERVICES	EQUITY	COMMON STOCK	'41	18,000.00	1,297,620.00	1,274,769.80
12/31/2016	JJ8P	PRIMECAP	'928563402	VMWARE INC CLASS A	EQUITY	COMMON STOCK	'41	24,175.00	1,903,297.75	1,869,781.98
12/31/2016	JJ8P	PRIMECAP	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	75,000.00	5,851,500.00	5,748,459.10
12/31/2016	JJ8P	PRIMECAP	'00507V109	ACTIVISION BLIZZARD INC	EQUITY	COMMON STOCK	'41	68,675.00	2,479,854.25	2,436,185.72
12/31/2016	JJ8P	PRIMECAP	'H8817H100	TRANSOCEAN LTD	EQUITY	COMMON STOCK	'41	117,900.00	1,737,846.00	1,707,243.73
12/31/2016	JJ8P	PRIMECAP	'269246401	E TRADE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	79,400.00	2,751,210.00	2,702,763.08
12/31/2016	JJ8P	PRIMECAP	'88160R101	TESLA INC	EQUITY	COMMON STOCK	'41	7,200.00	1,538,568.00	1,511,474.87
12/31/2016	JJ8P	PRIMECAP	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK	'41	135,750.00	9,893,460.00	9,719,242.96
12/31/2016	JJ8P	PRIMECAP	'G01767105	ALKERMES PLC	EQUITY	COMMON STOCK	'41	33,800.00	1,878,604.00	1,845,523.07
12/31/2016	JJ8P	PRIMECAP	'N07059210	ASML HOLDING NV NY REG SHS	EQUITY	DEPOSITORY RECEIPTS	'43	34,380.00	3,857,436.00	3,789,509.20
12/31/2016	JJ8P	PRIMECAP	'00287Y109	ABBVIE INC	EQUITY	COMMON STOCK	'41	22,924.00	1,435,500.88	1,410,222.70
12/31/2016	JJ8P	PRIMECAP	'896047503	TRIBUNE MEDIA CO A	EQUITY	COMMON STOCK	'41	97,000.00	3,393,060.00	3,333,310.54
12/31/2016	JJ8P	PRIMECAP	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK	'41	44,075.00	1,874,509.75	1,841,500.92

12/31/2016	JJ8P	PRIMECAP	'501797104	L BRANDS INC	EQUITY	COMMON STOCK	'41	145,440.00	9,575,769.60	9,407,146.87
12/31/2016	JJ8P	PRIMECAP	'09228F103	BLACKBERRY LTD	EQUITY	COMMON STOCK	'41	576,600.00	3,972,774.00	3,902,816.18
12/31/2016	JJ8P	PRIMECAP	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK	'41	297,925.00	13,910,118.25	13,665,170.62
12/31/2016	JJ8P	PRIMECAP	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	92,800.00	8,148,768.00	8,005,273.79
12/31/2016	JJ8P	PRIMECAP	'49338L103	KEYSIGHT TECHNOLOGIES IN	EQUITY	COMMON STOCK	'41	54,050.00	1,976,608.50	1,941,801.78
12/31/2016	JJ8P	PRIMECAP	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	87,125.00	6,205,913.75	6,096,631.87
12/31/2016	JJ8P	PRIMECAP	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK	'41	17,200.00	678,884.00	666,929.32
12/31/2016	JJ8P	PRIMECAP	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	15,137.00	11,683,039.34	11,477,309.04
12/31/2016	JJ8P	PRIMECAP	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	14,900.00	11,807,505.00	11,599,582.95
12/31/2016	JJ8P	PRIMECAP	'42824C109	HEWLETT PACKARD ENTERPRIS	EQUITY	COMMON STOCK	'41	313,680.00	7,258,555.20	7,130,737.03
12/31/2016	JJ8P	PRIMECAP	'40434L105	HP INC	EQUITY	COMMON STOCK	'41	370,580.00	5,499,407.20	5,402,566.42
12/31/2016	JJ8P	PRIMECAP	'88105A106	TERRAVIA HOLDINGS INC	EQUITY	COMMON STOCK	'41	162,050.00	186,357.50	183,075.87
12/31/2016	JJ8P	PRIMECAP	'89703P107	TRONC INC	EQUITY	COMMON STOCK	'41	3,925.00	54,439.75	53,481.10
12/31/2016	JJ8P	PRIMECAP	'24703L103	DELL TECHNOLOGIES INC CL V	EQUITY	COMMON STOCK	'41	25,795.00	1,417,951.15	1,392,982.00
12/31/2016	JJ8P	PRIMECAP	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK	'41	116,100.00	5,710,959.00	5,610,392.93
12/31/2016	JJ8P	PRIMECAP	'64110D104	NETAPP INC	EQUITY	COMMON STOCK	'41	309,625.00	10,920,473.75	10,728,171.71
12/31/2016	JJ8P	PRIMECAP	'N22035104	CONSTELLUM NV CLASS A	EQUITY	COMMON STOCK	'41	93,800.00	553,420.00	543,674.65
12/31/2016	JJ4B	J.P. MORGAN	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK	'41	17,840.00	1,477,865.60	1,451,841.40
12/31/2016	JJ4B	J.P. MORGAN	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK	'41	33,730.00	2,767,209.20	2,718,480.55
12/31/2016	JJ4B	J.P. MORGAN	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK	'41	12,610.00	9,455,860.70	9,289,349.49
12/31/2016	JJ4B	J.P. MORGAN	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK	'41	103,280.00	10,441,608.00	10,257,738.45
12/31/2016	JJ4B	J.P. MORGAN	'281020107	EDISON INTERNATIONAL	EQUITY	COMMON STOCK	'41	31,175.00	2,244,288.25	2,204,767.88
12/31/2016	JJ4B	J.P. MORGAN	'723484101	PINNACLE WEST CAPITAL	EQUITY	COMMON STOCK	'41	8,290.00	646,868.70	635,477.79
12/31/2016	JJ4B	J.P. MORGAN	'845467109	SOUTHWESTERN ENERGY CO	EQUITY	COMMON STOCK	'41	28,310.00	306,314.20	300,920.22
12/31/2016	JJ4B	J.P. MORGAN	'023608102	AMEREN CORPORATION	EQUITY	COMMON STOCK	'41	12,630.00	662,569.80	650,902.40
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'756577102	RED HAT INC	EQUITY	COMMON STOCK	'41	23,948.00	1,669,175.60	1,639,782.56
12/31/2016	JJ4B	J.P. MORGAN	'125896100	CMS ENERGY CORP	EQUITY	COMMON STOCK	'41	16,370.00	681,319.40	669,321.83
12/31/2016	JJ4B	J.P. MORGAN	'23331A109	DR HORTON INC	EQUITY	COMMON STOCK	'41	45,750.00	1,250,347.50	1,228,329.74
12/31/2016	JJ4B	J.P. MORGAN	'277432100	EASTMAN CHEMICAL CO	EQUITY	COMMON STOCK	'41	49,875.00	3,751,098.75	3,685,044.48
12/31/2016	JJ4B	J.P. MORGAN	'444859102	HUMANA INC	EQUITY	COMMON STOCK	'41	6,378.00	1,301,303.34	1,278,388.28
12/31/2016	JJ4B	J.P. MORGAN	'493267108	KEYCORP	EQUITY	COMMON STOCK	'41	262,950.00	4,804,096.50	4,719,499.66
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'KRW	SOUTH KOREAN WON	CASH	FOREIGN CURRENCY	'FC	103.00	0.09	0.09
12/31/2016	JJ4B	J.P. MORGAN	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK	'41	8,680.00	938,047.60	921,529.23
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'82481R106	SHIRE PLC ADR	EQUITY	DEPOSITORY RECEIPTS	'43	11,234.00	1,914,048.92	1,880,343.83
12/31/2016	JJ4B	J.P. MORGAN	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK	'41	25,110.00	5,840,083.80	5,737,243.94
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'461202103	INTUIT INC	EQUITY	COMMON STOCK	'41	8,100.00	928,341.00	911,993.55
12/31/2016	JJ4B	J.P. MORGAN	'674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	COMMON STOCK	'41	123,841.00	8,821,194.43	8,665,859.25
12/31/2016	JJ4B	J.P. MORGAN	'69331C108	P G + E CORP	EQUITY	COMMON STOCK	'41	59,847.00	3,636,902.19	3,572,858.84
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'863667101	STRYKER CORP	EQUITY	COMMON STOCK	'41	36,732.00	4,400,860.92	4,323,364.78
12/31/2016	JJ4B	J.P. MORGAN	'723787107	PIONEER NATURAL RESOURCES CO	EQUITY	COMMON STOCK	'41	46,810.00	8,429,076.70	8,280,646.45
12/31/2016	JJ4B	J.P. MORGAN	'745867101	PULTEGROUP INC	EQUITY	COMMON STOCK	'41	19,400.00	356,572.00	350,293.01
12/31/2016	JJ4B	J.P. MORGAN	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK	'41	26,350.00	2,731,968.00	2,683,859.92
12/31/2016	JJ4B	J.P. MORGAN	'75281A109	RANGE RESOURCES CORP	EQUITY	COMMON STOCK	'41	8,470.00	291,029.20	285,904.38
12/31/2016	JJ4B	J.P. MORGAN	'889478103	TOLL BROTHERS INC	EQUITY	COMMON STOCK	'41	53,240.00	1,650,440.00	1,621,376.89
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'665859104	NORTHERN TRUST CORP	EQUITY	COMMON STOCK	'41	4,247.00	378,195.35	371,535.59
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK	'41	17,500.00	1,435,700.00	1,410,418.31
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'023135106	AMAZON.COM INC	EQUITY	COMMON STOCK	'41	42,342.00	31,750,995.54	31,191,882.31
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'58155Q103	MCKESSON CORP	EQUITY	COMMON STOCK	'41	354.00	49,719.30	48,843.78
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'776696106	ROPER TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	6,142.00	1,124,477.36	1,104,676.09
12/31/2016	JJ4B	J.P. MORGAN	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	7,080.00	866,238.00	850,984.14
12/31/2016	JJ4B	J.P. MORGAN	'127097103	CABOT OIL + GAS CORP	EQUITY	COMMON STOCK	'41	14,150.00	330,544.00	324,723.35
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'011659109	ALASKA AIR GROUP INC	EQUITY	COMMON STOCK	'41	37,400.00	3,318,502.00	3,260,065.46
12/31/2016	JJ4B	J.P. MORGAN	'151020104	CELGENE CORP	EQUITY	COMMON STOCK	'41	32,114.00	3,717,195.50	3,651,738.24
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'444859102	HUMANA INC	EQUITY	COMMON STOCK	'41	12,000.00	2,448,360.00	2,405,246.06
12/31/2016	JJ4B	J.P. MORGAN	'363576109	ARTHUR J GALLAGHER + CO	EQUITY	COMMON STOCK	'41	93,300.00	4,847,868.00	4,762,500.37
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'655844108	NORFOLK SOUTHERN CORP	EQUITY	COMMON STOCK	'41	1,100.00	118,877.00	116,783.66
12/31/2016	JJ4B	J.P. MORGAN	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	38,470.00	2,834,084.90	2,784,178.61
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'666807102	NORTHROP GRUMMAN CORP	EQUITY	COMMON STOCK	'41	4,800.00	1,116,384.00	1,096,725.24
12/31/2016	JJ4B	J.P. MORGAN	'375558103	GILEAD SCIENCES INC	EQUITY	COMMON STOCK	'41	28,680.00	2,053,774.80	2,017,609.24
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK	'41	31,064.00	4,383,130.40	4,305,946.48
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK	'41	316.00	32,762.88	32,185.95
12/31/2016	JJ4B	J.P. MORGAN	'67066G104	NVIDIA CORP	EQUITY	COMMON STOCK	'41	14,370.00	1,533,853.80	1,506,843.69
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'445658107	HUNT (JB) TRANSPRT SVCS INC	EQUITY	COMMON STOCK	'41	7,400.00	718,318.00	705,668.91
12/31/2016	JJ4B	J.P. MORGAN	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	127,490.00	14,769,716.50	14,509,631.94
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'75886F107	REGENERON PHARMACEUTICALS	EQUITY	COMMON STOCK	'41	400.00	146,836.00	144,250.32

12/31/2016	JJ4B	J.P. MORGAN	'742718109	PROCTER + GAMBLE CO/THE	EQUITY	COMMON STOCK	'41	20,840.00	1,752,227.20	1,721,371.68
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'806407102	HENRY SCHEIN INC	EQUITY	COMMON STOCK	'41	1,200.00	182,052.00	178,846.19
12/31/2016	JJ4B	J.P. MORGAN	'037833100	APPLE INC	EQUITY	COMMON STOCK	'41	141,388.00	16,375,558.16	16,087,195.83
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'892356106	TRACTOR SUPPLY COMPANY	EQUITY	COMMON STOCK	'41	12,100.00	917,301.00	901,147.96
12/31/2016	JJ4B	J.P. MORGAN	'101137107	BOSTON SCIENTIFIC CORP	EQUITY	COMMON STOCK	'41	162,560.00	3,516,172.80	3,454,255.41
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	33,448.00	4,092,362.80	4,020,299.10
12/31/2016	JJ4B	J.P. MORGAN	'14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	45,760.00	3,992,102.40	3,921,804.22
12/31/2016	JJ4B	J.P. MORGAN	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK	'41	67,940.00	7,080,706.80	6,956,020.42
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'151020104	CELGENE CORP	EQUITY	COMMON STOCK	'41	47,632.00	5,513,404.00	5,416,316.74
12/31/2016	JJ4B	J.P. MORGAN	'369604103	GENERAL ELECTRIC CO	EQUITY	COMMON STOCK	'41	287,696.00	9,091,193.60	8,931,103.92
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	26,200.00	1,930,154.00	1,896,165.31
12/31/2016	JJ4B	J.P. MORGAN	'437076102	HOME DEPOT INC	EQUITY	COMMON STOCK	'41	65,460.00	8,776,876.80	8,622,322.03
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'929740108	WABTEC CORP	EQUITY	COMMON STOCK	'41	2,100.00	174,342.00	171,271.96
12/31/2016	JJ4B	J.P. MORGAN	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	304,730.00	18,935,922.20	18,602,473.61
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'058498106	BALL CORP	EQUITY	COMMON STOCK	'41	13,700.00	1,028,459.00	1,010,348.54
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'075887109	BECTON DICKINSON AND CO	EQUITY	COMMON STOCK	'41	17,300.00	2,864,015.00	2,813,581.66
12/31/2016	JJ4B	J.P. MORGAN	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK	'41	209,940.00	8,869,965.00	8,713,771.01
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'369550108	GENERAL DYNAMICS CORP	EQUITY	COMMON STOCK	'41	400.00	69,064.00	67,847.83
12/31/2016	JJ4B	J.P. MORGAN	'717081103	PFIZER INC	EQUITY	COMMON STOCK	'41	479,652.00	15,579,096.96	15,304,759.76
12/31/2016	JJ4B	J.P. MORGAN	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	236,026.00	13,007,392.86	12,778,341.60
12/31/2016	JJ4B	J.P. MORGAN	'494368103	KIMBERLY CLARK CORP	EQUITY	COMMON STOCK	'41	14,360.00	1,638,763.20	1,609,905.71
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'037833100	APPLE INC	EQUITY	COMMON STOCK	'41	27,062.00	3,134,320.84	3,079,127.60
12/31/2016	JJ4B	J.P. MORGAN	'574599106	MASCO CORP	EQUITY	COMMON STOCK	'41	89,280.00	2,823,033.60	2,773,321.92
12/31/2016	JJ4B	J.P. MORGAN	'060505104	BANK OF AMERICA CORP	EQUITY	COMMON STOCK	'41	236,670.00	5,230,407.00	5,138,303.12
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK	'41	1,672.00	174,255.84	171,187.31
12/31/2016	JJ4B	J.P. MORGAN	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(348.29)	(348.29)	(342.16)
12/31/2016	JJ4B	J.P. MORGAN	'002824100	ABBOTT LABORATORIES	EQUITY	COMMON STOCK	'41	56,960.00	2,187,833.60	2,149,307.35
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'437076102	HOME DEPOT INC	EQUITY	COMMON STOCK	'41	31,700.00	4,250,336.00	4,175,490.50
12/31/2016	JJ4B	J.P. MORGAN	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK	'41	126,740.00	7,406,685.60	7,276,258.95
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	217,000.00	13,484,380.00	13,246,929.33
12/31/2016	JJ4B	J.P. MORGAN	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK	'41	101,890.00	7,246,416.80	7,118,812.38
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'617446448	MORGAN STANLEY	EQUITY	COMMON STOCK	'41	196,300.00	8,293,675.00	8,147,629.08
12/31/2016	JJ4B	J.P. MORGAN	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK	'41	43,040.00	2,909,073.60	2,857,846.81
12/31/2016	JJ4B	J.P. MORGAN	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	101,920.00	7,437,102.40	7,306,140.13
12/31/2016	JJ4B	J.P. MORGAN	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK	'41	7,820.00	1,252,060.20	1,230,012.28
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	(37.40)	(37.40)	(36.74)
12/31/2016	JJ4B	J.P. MORGAN	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK	'41	73,450.00	5,391,230.00	5,296,294.14
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'110122108	BRISTOL MYERS SQUIBB CO	EQUITY	COMMON STOCK	'41	26,400.00	1,542,816.00	1,515,648.07
12/31/2016	JJ4B	J.P. MORGAN	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK	'41	82,120.00	6,039,926.00	5,933,567.05
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK	'41	51,200.00	3,641,344.00	3,577,222.43
12/31/2016	JJ4B	J.P. MORGAN	'032654105	ANALOG DEVICES INC	EQUITY	COMMON STOCK	'41	73,430.00	5,332,486.60	5,238,585.17
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'571748102	MARSH + MCLENNAN COS	EQUITY	COMMON STOCK	'41	23,309.00	1,575,455.31	1,547,712.62
12/31/2016	JJ4B	J.P. MORGAN	'501044101	KROGER CO	EQUITY	COMMON STOCK	'41	84,570.00	2,918,510.70	2,867,117.73
12/31/2016	JJ4B	J.P. MORGAN	'713448108	PEPSICO INC	EQUITY	COMMON STOCK	'41	103,120.00	10,789,445.60	10,599,450.87
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'883203101	TEXTRON INC	EQUITY	COMMON STOCK	'41	17,800.00	864,368.00	849,147.07
12/31/2016	JJ4B	J.P. MORGAN	'833034101	SNAP ON INC	EQUITY	COMMON STOCK	'41	8,930.00	1,529,441.10	1,502,508.69
12/31/2016	JJ4B	J.P. MORGAN	'032511107	ANADARKO PETROLEUM CORP	EQUITY	COMMON STOCK	'41	30,460.00	2,123,975.80	2,086,574.04
12/31/2016	JJ4B	J.P. MORGAN	'49446R109	KIMCO REALTY CORP	EQUITY	REAL ESTATE INV TRST	'46	20,400.00	513,264.00	504,225.77
12/31/2016	JJ4B	J.P. MORGAN	'989701107	ZIONS BANCORPORATION	EQUITY	COMMON STOCK	'41	14,550.00	626,232.00	615,204.48
12/31/2016	JJ4B	J.P. MORGAN	'053484101	AVALONBAY COMMUNITIES INC	EQUITY	REAL ESTATE INV TRST	'46	10,380.00	1,838,817.00	1,806,436.70
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'22160K105	COSTCO WHOLESALE CORP	EQUITY	COMMON STOCK	'41	5,000.00	800,550.00	786,452.86
12/31/2016	JJ4B	J.P. MORGAN	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK	'41	45,802.00	10,967,288.90	10,774,162.47
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK	'41	600.00	44,040.00	43,264.49
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'532457108	ELI LILLY + CO	EQUITY	COMMON STOCK	'41	9,600.00	706,080.00	693,646.42
12/31/2016	JJ4B	J.P. MORGAN	'806857108	SCHLUMBERGER LTD	EQUITY	COMMON STOCK	'41	69,410.00	5,826,969.50	5,724,360.57
12/31/2016	JJ4B	J.P. MORGAN	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK	'41	27,770.00	1,810,604.00	1,778,720.51
12/31/2016	JJ4B	J.P. MORGAN	'867914103	SUNTRUST BANKS INC	EQUITY	COMMON STOCK	'41	58,670.00	3,218,049.50	3,161,381.86
12/31/2016	JJ4B	J.P. MORGAN	'872540109	TIJX COMPANIES INC	EQUITY	COMMON STOCK	'41	94,531.00	7,102,114.03	6,977,050.68
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK	'41	41,555.00	3,229,654.60	3,172,782.60
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'571903202	MARRIOTT INTERNATIONAL CL A	EQUITY	COMMON STOCK	'41	26,944.00	2,227,729.92	2,188,501.13
12/31/2016	JJ4B	J.P. MORGAN	'416515104	HARTFORD FINANCIAL SVCS GRP	EQUITY	COMMON STOCK	'41	56,680.00	2,700,802.00	2,653,242.73
12/31/2016	JJ4B	J.P. MORGAN	'59156R108	METLIFE INC	EQUITY	COMMON STOCK	'41	103,860.00	5,597,015.40	5,498,455.80
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'14149Y108	CARDINAL HEALTH INC	EQUITY	COMMON STOCK	'41	300.00	21,591.00	21,210.80
12/31/2016	JJ4B	J.P. MORGAN	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'41	140,880.00	5,560,533.60	5,462,616.42
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'824348106	SHERWIN WILLIAMS CO/THE	EQUITY	COMMON STOCK	'41	800.00	214,992.00	211,206.14

12/31/2016	JJ4B	J.P. MORGAN	'00724F101	ADOBE SYSTEMS INC	EQUITY	COMMON STOCK	'41	39,060.00	4,021,227.00	3,950,415.95
12/31/2016	JJ4B	J.P. MORGAN	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK	'41	127,280.00	20,369,891.20	20,011,191.41
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'125509109	CIGNA CORP	EQUITY	COMMON STOCK	'41	9,800.00	1,307,222.00	1,284,202.72
12/31/2016	JJ4B	J.P. MORGAN	'09247X101	BLACKROCK INC	EQUITY	COMMON STOCK	'41	3,856.00	1,467,362.24	1,441,523.00
12/31/2016	JJ4B	J.P. MORGAN	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	25,610.00	1,166,791.60	1,146,245.20
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'278865100	ECOLAB INC	EQUITY	COMMON STOCK	'41	2,500.00	293,050.00	287,889.59
12/31/2016	JJ4B	J.P. MORGAN	'693718108	PACCAR INC	EQUITY	COMMON STOCK	'41	41,050.00	2,623,095.00	2,576,904.10
12/31/2016	JJ4B	J.P. MORGAN	'855244109	STARBUCKS CORP	EQUITY	COMMON STOCK	'41	53,700.00	2,981,424.00	2,928,923.17
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'38141G104	GOLDMAN SACHS GROUP INC	EQUITY	COMMON STOCK	'41	1,300.00	311,285.00	305,803.48
12/31/2016	JJ4B	J.P. MORGAN	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	3,870,592.79	3,870,592.79	3,802,434.31
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'778296103	ROSS STORES INC	EQUITY	COMMON STOCK	'41	41,300.00	2,709,280.00	2,661,571.44
12/31/2016	JJ4B	J.P. MORGAN	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK	'41	14,760.00	1,889,870.40	1,856,591.08
12/31/2016	JJ4B	J.P. MORGAN	'682189105	ON SEMICONDUCTOR CORP	EQUITY	COMMON STOCK	'41	65,500.00	835,780.00	821,062.49
12/31/2016	JJ4B	J.P. MORGAN	'983898100	XCEL ENERGY INC	EQUITY	COMMON STOCK	'41	32,280.00	1,313,796.00	1,290,660.95
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'053332102	AUTOZONE INC	EQUITY	COMMON STOCK	'41	2,400.00	1,895,496.00	1,862,117.62
12/31/2016	JJ4B	J.P. MORGAN	'00817Y108	AETNA INC	EQUITY	COMMON STOCK	'41	12,622.00	1,565,254.22	1,537,691.17
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'097023105	BOEING CO/THE	EQUITY	COMMON STOCK	'41	32,035.00	4,987,208.80	4,899,387.48
12/31/2016	JJ90	BARROW HANLEY	'931142103	WAL MART STORES INC	EQUITY	COMMON STOCK	'41	105,200.00	7,271,424.00	7,143,379.22
12/31/2016	JJ90	BARROW HANLEY	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	197,184.00	10,866,810.24	10,675,453.17
12/31/2016	JJ90	BARROW HANLEY	'693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	COMMON STOCK	'41	40,500.00	4,736,880.00	4,653,466.80
12/31/2016	JJ90	BARROW HANLEY	'548661107	LOWE S COS INC	EQUITY	COMMON STOCK	'41	116,500.00	8,285,480.00	8,139,578.39
12/31/2016	JJ90	BARROW HANLEY	'882508104	TEXAS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	100,226.00	7,313,491.22	7,184,705.66
12/31/2016	JJ90	BARROW HANLEY	'055622104	BP PLC SPONS ADR	EQUITY	DEPOSITORY RECEIPTS	'43	296,900.00	11,098,122.00	10,902,691.69
12/31/2016	JJ90	BARROW HANLEY	'263534109	DU PONT (E.I.) DE NEMOURS	EQUITY	COMMON STOCK	'41	103,800.00	7,618,920.00	7,484,756.05
12/31/2016	JJ90	BARROW HANLEY	'857477103	STATE STREET CORP	EQUITY	COMMON STOCK	'41	47,325.00	3,678,099.00	3,613,330.20
12/31/2016	JJ90	BARROW HANLEY	'87612E106	TARGET CORP	EQUITY	COMMON STOCK	'41	75,600.00	5,460,588.00	5,364,430.80
12/31/2016	JJ90	BARROW HANLEY	'913017109	UNITED TECHNOLOGIES CORP	EQUITY	COMMON STOCK	'41	77,300.00	8,473,626.00	8,324,411.27
12/31/2016	JJ90	BARROW HANLEY	'025816109	AMERICAN EXPRESS CO	EQUITY	COMMON STOCK	'41	101,435.00	7,514,304.80	7,381,983.05
12/31/2016	JJ90	BARROW HANLEY	'14149Y108	CARDINAL HEALTH INC	EQUITY	COMMON STOCK	'41	98,900.00	7,117,833.00	6,992,492.85
12/31/2016	JJ90	BARROW HANLEY	'009158106	AIR PRODUCTS + CHEMICALS INC	EQUITY	COMMON STOCK	'41	71,800.00	10,326,276.00	10,144,437.37
12/31/2016	JJ90	BARROW HANLEY	'747525103	QUALCOMM INC	EQUITY	COMMON STOCK	'41	135,100.00	8,808,520.00	8,653,408.01
12/31/2016	JJ90	BARROW HANLEY	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK	'41	48,925.00	7,829,957.00	7,692,076.83
12/31/2016	JJ90	BARROW HANLEY	'881624209	TEVA PHARMACEUTICAL SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	169,598.00	6,147,927.50	6,039,666.72
12/31/2016	JJ90	BARROW HANLEY	'92343V104	VERIZON COMMUNICATIONS INC	EQUITY	COMMON STOCK	'41	200,110.00	10,681,871.80	10,493,771.37
12/31/2016	JJ90	BARROW HANLEY	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	11,331,946.77	11,331,946.77	11,132,398.97
12/31/2016	JJ90	BARROW HANLEY	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	131,941.00	11,385,188.89	11,184,703.53
12/31/2016	JJ90	BARROW HANLEY	'166764100	CHEVRON CORP	EQUITY	COMMON STOCK	'41	69,335.00	8,160,729.50	8,017,024.66
12/31/2016	JJ90	BARROW HANLEY	'20825C104	CONOCOPHILLIPS	EQUITY	COMMON STOCK	'41	166,465.00	8,346,555.10	8,199,578.00
12/31/2016	JJ90	BARROW HANLEY	'022095103	ALTRIA GROUP INC	EQUITY	COMMON STOCK	'41	166,063.00	11,229,180.06	11,031,441.91
12/31/2016	JJ90	BARROW HANLEY	'42809H107	HESS CORP	EQUITY	COMMON STOCK	'41	138,500.00	8,627,165.00	8,475,246.55
12/31/2016	JJ90	BARROW HANLEY	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK	'41	122,230.00	11,182,822.70	10,985,900.87
12/31/2016	JJ90	BARROW HANLEY	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK	'41	169,400.00	11,063,514.00	10,868,693.12
12/31/2016	JJ90	BARROW HANLEY	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	124,500.00	7,329,315.00	7,200,250.80
12/31/2016	JJ90	BARROW HANLEY	'N53745100	LYONDELLBASELL INDU CL A	EQUITY	COMMON STOCK	'41	46,400.00	3,980,192.00	3,910,103.55
12/31/2016	JJ90	BARROW HANLEY	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	149,747.00	8,899,464.21	8,742,750.76
12/31/2016	JJ90	BARROW HANLEY	'30219G108	EXPRESS SCRIPTS HOLDING CO	EQUITY	COMMON STOCK	'41	142,252.00	9,785,515.08	9,613,198.88
12/31/2016	JJ90	BARROW HANLEY	'718546104	PHILLIPS 66	EQUITY	COMMON STOCK	'41	135,832.00	11,737,243.12	11,530,558.33
12/31/2016	JJ90	BARROW HANLEY	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK	'41	293,000.00	8,215,720.00	8,071,046.81
12/31/2016	JJ90	BARROW HANLEY	'036752103	ANTHEM INC	EQUITY	COMMON STOCK	'41	57,910.00	8,325,720.70	8,179,110.48
12/31/2016	JJ90	BARROW HANLEY	'G5960L103	MEDTRONIC PLC	EQUITY	COMMON STOCK	'41	114,808.00	8,177,773.84	8,033,768.86
12/31/2016	JJ90	BARROW HANLEY	'G98294104	XL GROUP LTD	EQUITY	COMMON STOCK	'41	200,600.00	7,474,356.00	7,342,737.72
12/31/2016	JJ90	BARROW HANLEY	'G51502105	JOHNSON CONTROLS INTERNATION	EQUITY	COMMON STOCK	'41	236,789.00	9,753,338.91	9,581,589.31
12/31/2016	JJ8P	PRIMECAP	'91347P105	UNIVERSAL DISPLAY CORP	EQUITY	COMMON STOCK	'41	29,000.00	1,632,700.00	1,603,949.27
12/31/2016	JJ8P	PRIMECAP	'09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	COMMON STOCK	'41	71,200.00	5,898,208.00	5,794,344.61
12/31/2016	JJ8P	PRIMECAP	'750917106	RAMBUS INC	EQUITY	COMMON STOCK	'41	36,800.00	506,736.00	497,812.73
12/31/2016	JJ8P	PRIMECAP	'767744105	RITCHIE BROS AUCTIONEERS	EQUITY	COMMON STOCK	'41	55,200.00	1,876,800.00	1,843,750.84
12/31/2016	JJ8P	PRIMECAP	'461202103	INTUIT INC	EQUITY	COMMON STOCK	'41	45,925.00	5,263,464.25	5,170,778.26
12/31/2016	JJ8P	PRIMECAP	'V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	COMMON STOCK	'41	25,900.00	2,124,836.00	2,087,419.10
12/31/2016	JJ8P	PRIMECAP	'743315103	PROGRESSIVE CORP	EQUITY	COMMON STOCK	'41	33,950.00	1,205,225.00	1,184,001.82
12/31/2016	JJ8P	PRIMECAP	'278642103	EBAY INC	EQUITY	COMMON STOCK	'41	20,600.00	611,614.00	600,843.90
12/31/2016	JJ8P	PRIMECAP	'26875P101	EOG RESOURCES INC	EQUITY	COMMON STOCK	'41	5,350.00	540,885.00	531,360.39
12/31/2016	JJ8P	PRIMECAP	'845467109	SOUTHWESTERN ENERGY CO	EQUITY	COMMON STOCK	'41	103,725.00	1,122,304.50	1,102,541.49
12/31/2016	JJ8P	PRIMECAP	'714046109	PERKINELMER INC	EQUITY	COMMON STOCK	'41	51,550.00	2,688,332.50	2,640,992.81
12/31/2016	JJ8P	PRIMECAP	'126117100	CNA FINANCIAL CORP	EQUITY	COMMON STOCK	'41	10,400.00	431,600.00	423,999.82
12/31/2016	JJ8P	PRIMECAP	'126408103	CSX CORP	EQUITY	COMMON STOCK	'41	40,875.00	1,468,638.75	1,442,777.03

12/31/2016	JJ8P	PRIMECAP	'883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	COMMON STOCK	'41	26,500.00	3,739,150.00	3,673,306.14
12/31/2016	JJ8P	PRIMECAP	'907818108	UNION PACIFIC CORP	EQUITY	COMMON STOCK	'41	5,100.00	528,768.00	519,456.76
12/31/2016	JJ8P	PRIMECAP	'671044105	OSI SYSTEMS INC	EQUITY	COMMON STOCK	'41	1,600.00	121,792.00	119,647.33
12/31/2016	JJ8P	PRIMECAP	'038222105	APPLIED MATERIALS INC	EQUITY	COMMON STOCK	'41	74,000.00	2,387,980.00	2,345,929.31
12/31/2016	JJ8P	PRIMECAP	'497266106	KIRBY CORP	EQUITY	COMMON STOCK	'41	38,700.00	2,573,550.00	2,528,231.55
12/31/2016	JJ8P	PRIMECAP	'880770102	TERADYNE INC	EQUITY	COMMON STOCK	'41	29,800.00	756,920.00	743,591.16
12/31/2016	JJ8P	PRIMECAP	'896239100	TRIMBLE INC	EQUITY	COMMON STOCK	'41	211,100.00	6,364,665.00	6,252,587.62
12/31/2016	JJ8P	PRIMECAP	'958102105	WESTERN DIGITAL CORP	EQUITY	COMMON STOCK	'41	12,209.00	829,601.55	814,992.84
12/31/2016	JJ8P	PRIMECAP	'225447101	CREE INC	EQUITY	COMMON STOCK	'41	91,100.00	2,404,129.00	2,361,793.94
12/31/2016	JJ8P	PRIMECAP	'67066G104	NVIDIA CORP	EQUITY	COMMON STOCK	'41	127,800.00	13,641,372.00	13,401,156.81
12/31/2016	JJ8P	PRIMECAP	'438516106	HONEYWELL INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	20,600.00	2,386,510.00	2,344,485.20
12/31/2016	JJ8P	PRIMECAP	'Y2573F102	FLEX LTD	EQUITY	COMMON STOCK	'41	471,625.00	6,777,251.25	6,657,908.51
12/31/2016	JJ8P	PRIMECAP	'031162100	AMGEN INC	EQUITY	COMMON STOCK	'41	153,950.00	22,509,029.50	22,112,660.95
12/31/2016	JJ8P	PRIMECAP	'101137107	BOSTON SCIENTIFIC CORP	EQUITY	COMMON STOCK	'41	154,800.00	3,348,324.00	3,289,362.31
12/31/2016	JJ8P	PRIMECAP	'126650100	CVS HEALTH CORP	EQUITY	COMMON STOCK	'41	17,700.00	1,396,707.00	1,372,111.95
12/31/2016	JJ8P	PRIMECAP	'17275R102	CISCO SYSTEMS INC	EQUITY	COMMON STOCK	'41	247,075.00	7,466,606.50	7,335,124.69
12/31/2016	JJ8P	PRIMECAP	'254687106	WALT DISNEY CO/THE	EQUITY	COMMON STOCK	'41	27,200.00	2,834,784.00	2,784,865.40
12/31/2016	JJ8P	PRIMECAP	'594918104	MICROSOFT CORP	EQUITY	COMMON STOCK	'41	319,300.00	19,841,302.00	19,491,910.30
12/31/2016	JJ8P	PRIMECAP	'595112103	MICRON TECHNOLOGY INC	EQUITY	COMMON STOCK	'41	263,800.00	5,782,496.00	5,680,670.22
12/31/2016	JJ8P	PRIMECAP	'68389X105	ORACLE CORP	EQUITY	COMMON STOCK	'41	26,900.00	1,034,305.00	1,016,091.60
12/31/2016	JJ8P	PRIMECAP	'74005P104	PRAXAIR INC	EQUITY	COMMON STOCK	'41	15,000.00	1,757,850.00	1,726,895.47
12/31/2016	JJ8P	PRIMECAP	'941848103	WATERS CORP	EQUITY	COMMON STOCK	'41	6,500.00	873,535.00	858,152.65
12/31/2016	JJ8P	PRIMECAP	'949746101	WELLS FARGO + CO	EQUITY	COMMON STOCK	'41	105,375.00	5,807,216.25	5,704,955.16
12/31/2016	JJ8P	PRIMECAP	'002824100	ABBOTT LABORATORIES	EQUITY	COMMON STOCK	'41	133,100.00	5,112,371.00	5,022,345.66
12/31/2016	JJ4B	J.P. MORGAN	'13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	COMMON STOCK	'41	14,110.00	2,014,484.70	1,979,011.01
12/31/2016	JJ4B	J.P. MORGAN	'912909108	UNITED STATES STEEL CORP	EQUITY	COMMON STOCK	'41	18,752.00	619,003.52	608,103.29
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'294429105	EQUIFAX INC	EQUITY	COMMON STOCK	'41	790.00	93,401.70	91,756.96
12/31/2016	JJ4B	J.P. MORGAN	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK	'41	150,530.00	10,394,096.50	10,211,063.60
12/31/2016	JJ4B	J.P. MORGAN	'228368106	CROWN HOLDINGS INC	EQUITY	COMMON STOCK	'41	33,850.00	1,779,494.50	1,748,158.82
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'31428X106	FEDEX CORP	EQUITY	COMMON STOCK	'41	13,970.00	2,601,214.00	2,555,408.41
12/31/2016	JJ4B	J.P. MORGAN	'16411R208	CHENIERE ENERGY INC	EQUITY	COMMON STOCK	'41	40,860.00	1,692,829.80	1,663,020.23
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'337738108	FISERV INC	EQUITY	COMMON STOCK	'41	38,748.00	4,118,137.44	4,045,619.87
12/31/2016	JJ4B	J.P. MORGAN	'143658300	CARNIVAL CORP	EQUITY	COMMON STOCK	'41	26,360.00	1,372,301.60	1,348,136.31
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'285512109	ELECTRONIC ARTS INC	EQUITY	COMMON STOCK	'41	23,400.00	1,842,984.00	1,810,530.32
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'552953101	MGM RESORTS INTERNATIONAL	EQUITY	COMMON STOCK	'41	77,800.00	2,242,974.00	2,203,476.77
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'808513105	SCHWAB (CHARLES) CORP	EQUITY	COMMON STOCK	'41	45,300.00	1,787,991.00	1,756,505.71
12/31/2016	JJ4B	J.P. MORGAN	'89353D107	TRANSCANADA CORP	EQUITY	COMMON STOCK	'41	56,320.00	2,542,848.00	2,498,070.19
12/31/2016	JJ4B	J.P. MORGAN	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK	'41	17,705.00	5,020,783.90	4,932,371.34
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'067383109	CR BARD INC	EQUITY	COMMON STOCK	'41	1,200.00	269,592.00	264,844.67
12/31/2016	JJ4B	J.P. MORGAN	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK	'41	59,110.00	5,751,994.10	5,650,705.43
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'91324P102	UNITEDHEALTH GROUP INC	EQUITY	COMMON STOCK	'41	53,194.00	8,513,167.76	8,363,256.72
12/31/2016	JJ4B	J.P. MORGAN	'78486Q101	SVB FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	6,260.00	1,074,591.60	1,055,668.78
12/31/2016	JJ4B	J.P. MORGAN	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK	'41	10,840.00	1,202,589.60	1,181,412.82
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'235851102	DANAHER CORP	EQUITY	COMMON STOCK	'41	119,132.00	9,273,234.88	9,109,939.58
12/31/2016	JJ4B	J.P. MORGAN	'00206R102	AT+T INC	EQUITY	COMMON STOCK	'41	94,800.00	4,031,844.00	3,960,846.00
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'09247X101	BLACKROCK INC	EQUITY	COMMON STOCK	'41	1,900.00	723,026.00	710,294.01
12/31/2016	JJ4B	J.P. MORGAN	'31620M106	FIDELITY NATIONAL INFO SERV	EQUITY	COMMON STOCK	'41	60,720.00	4,592,860.80	4,511,983.68
12/31/2016	JJ4B	J.P. MORGAN	'57636Q104	MASTERCARD INC A	EQUITY	COMMON STOCK	'41	33,780.00	3,487,785.00	3,426,367.50
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'00846U101	AGILENT TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	1,200.00	54,672.00	53,709.26
12/31/2016	JJ4B	J.P. MORGAN	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK	'41	155,884.00	7,667,933.96	7,532,906.91
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'595017104	MICROCHIP TECHNOLOGY INC	EQUITY	COMMON STOCK	'41	1,700.00	109,055.00	107,134.62
12/31/2016	JJ4B	J.P. MORGAN	'254709108	DISCOVER FINANCIAL SERVICES	EQUITY	COMMON STOCK	'41	47,400.00	3,417,066.00	3,356,893.81
12/31/2016	JJ4B	J.P. MORGAN	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK	'41	28,900.00	1,369,282.00	1,345,169.88
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'855244109	STARBUCKS CORP	EQUITY	COMMON STOCK	'41	20,746.00	1,151,817.92	1,131,535.20
12/31/2016	JJ4B	J.P. MORGAN	'20605P101	CONCHO RESOURCES INC	EQUITY	COMMON STOCK	'41	18,010.00	2,388,126.00	2,346,072.74
12/31/2016	JJ4B	J.P. MORGAN	'25470M109	DISH NETWORK CORP A	EQUITY	COMMON STOCK	'41	61,190.00	3,544,736.70	3,482,316.32
12/31/2016	JJ4B	J.P. MORGAN	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	114,970.00	8,969,959.40	8,812,004.58
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	2,742,358.35	2,742,358.35	2,694,067.30
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'485170302	KANSAS CITY SOUTHERN	EQUITY	COMMON STOCK	'41	400.00	33,940.00	33,342.34
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'21036P108	CONSTELLATION BRANDS INC A	EQUITY	COMMON STOCK	'41	7,700.00	1,180,487.00	1,159,699.43
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'189754104	COACH INC	EQUITY	COMMON STOCK	'41	11,600.00	406,232.00	399,078.53
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'00817Y108	AETNA INC	EQUITY	COMMON STOCK	'41	35,767.00	4,435,465.67	4,357,360.17
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'46625H100	JPMORGAN CHASE + CO	EQUITY	COMMON STOCK	'41	29,000.00	2,502,410.00	2,458,344.28
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'37940X102	GLOBAL PAYMENTS INC	EQUITY	COMMON STOCK	'41	2,100.00	145,761.00	143,194.25
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'902973304	US BANCORP	EQUITY	COMMON STOCK	'41	1,500.00	77,055.00	75,698.11

12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'755111507	RAYTHEON COMPANY	EQUITY	COMMON STOCK	'41	1,400.00	198,800.00	195,299.27
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'774341101	ROCKWELL COLLINS INC	EQUITY	COMMON STOCK	'41	2,100.00	194,796.00	191,365.78
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'136451100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	COMMON STOCK	'41	10,100.00	1,441,977.00	1,416,584.78
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'151358101	CENTENE CORP	EQUITY	COMMON STOCK	'41	5,872.00	331,826.72	325,983.48
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'988498101	YUM BRANDS INC	EQUITY	COMMON STOCK	'41	25,300.00	1,602,249.00	1,574,034.50
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'641101L06	NETFLIX INC	EQUITY	COMMON STOCK	'41	37,000.00	4,580,600.00	4,499,938.78
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'20030N101	COMCAST CORP CLASS A	EQUITY	COMMON STOCK	'41	14,400.00	994,320.00	976,810.71
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'741503403	PRICELINE GROUP INC/THE	EQUITY	COMMON STOCK	'41	10,966.00	16,076,813.96	15,793,712.31
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'46120E602	INTUITIVE SURGICAL INC	EQUITY	COMMON STOCK	'41	5,700.00	3,614,769.00	3,551,115.40
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'09062X103	BIOGEN INC	EQUITY	COMMON STOCK	'41	13,599.00	3,856,404.42	3,788,495.79
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'22943F100	CTRP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS	'43	41,500.00	1,660,000.00	1,630,768.54
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'79466L302	SALESFORCE.COM INC	EQUITY	COMMON STOCK	'41	83,988.00	5,749,818.48	5,648,568.13
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'25754A201	DOMINO S PIZZA INC	EQUITY	COMMON STOCK	'41	1,800.00	286,632.00	281,584.61
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'517834107	LAS VEGAS SANDS CORP	EQUITY	COMMON STOCK	'41	27,645.00	1,476,519.45	1,450,518.96
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'60871R209	MOLSON COORS BREWING CO B	EQUITY	COMMON STOCK	'41	9,100.00	885,521.00	869,927.58
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'056752108	BAIDU INC SPON ADR	EQUITY	DEPOSITORY RECEIPTS	'43	6,303.00	1,036,276.23	1,018,028.12
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'03076C106	AMERIPRISE FINANCIAL INC	EQUITY	COMMON STOCK	'41	2,261.00	250,835.34	246,418.30
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	COMMON STOCK	'41	116,434.00	5,076,522.40	4,987,128.33
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'31620M106	FIDELITY NATIONAL INFO SERV	EQUITY	COMMON STOCK	'41	17,261.00	1,305,622.04	1,282,630.93
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'57636Q104	MASTERCARD INC A	EQUITY	COMMON STOCK	'41	100,560.00	10,382,820.00	10,199,985.67
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'410345102	HANESBRANDS INC	EQUITY	COMMON STOCK	'41	25,600.00	552,192.00	542,468.28
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'247361702	DELTA AIR LINES INC	EQUITY	COMMON STOCK	'41	16,700.00	821,473.00	807,007.42
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'064058100	BANK OF NEW YORK MELLON CORP	EQUITY	COMMON STOCK	'41	47,800.00	2,264,764.00	2,224,883.06
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'12572Q105	CME GROUP INC	EQUITY	COMMON STOCK	'41	6,500.00	749,775.00	736,571.98
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	COMMON STOCK	'41	17,700.00	1,619,373.00	1,590,856.95
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'92826C839	VISA INC CLASS A SHARES	EQUITY	COMMON STOCK	'41	140,412.00	10,954,944.24	10,762,035.20
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'26138E109	DR PEPPER SNAPPLE GROUP INC	EQUITY	COMMON STOCK	'41	900.00	81,603.00	80,166.03
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'00507V109	ACTIVISION BLIZZARD INC	EQUITY	COMMON STOCK	'41	3,500.00	126,385.00	124,159.45
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK	'41	6,200.00	598,486.00	587,947.07
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	15,100.00	888,937.00	873,283.43
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'256677105	DOLLAR GENERAL CORP	EQUITY	COMMON STOCK	'41	10,700.00	792,549.00	778,592.76
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'65339F101	NEXTERA ENERGY INC	EQUITY	COMMON STOCK	'41	9,000.00	1,075,140.00	1,056,207.52
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'88160R101	TESLA INC	EQUITY	COMMON STOCK	'41	12,016.00	2,567,699.04	2,522,483.62
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'N6596X109	NXP SEMICONDUCTORS NV	EQUITY	COMMON STOCK	'41	46,679.00	4,575,008.79	4,494,446.03
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK	'41	32,900.00	2,397,752.00	2,355,529.23
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'33616C100	FIRST REPUBLIC BANK/CA	EQUITY	COMMON STOCK	'41	2,177.00	200,588.78	197,056.55
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'339041105	FLEETCOR TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	4,100.00	580,232.00	570,014.51
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY	COMMON STOCK	'41	14,030.00	3,906,092.30	3,837,308.70
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	18,700.00	1,111,341.00	1,091,771.05
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK	'41	18,400.00	1,239,240.00	1,217,417.83
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'03027X100	AMERICAN TOWER CORP	EQUITY	REAL ESTATE INV TRST	'46	63,389.00	6,698,949.52	6,580,985.62
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G0408V102	AON PLC	EQUITY	COMMON STOCK	'41	1,400.00	156,142.00	153,392.45
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK	'41	152,776.00	17,576,878.80	17,267,362.04
12/31/2016	JJ4B	J.P. MORGAN	'26884L109	EQT CORP	EQUITY	COMMON STOCK	'41	54,770.00	3,581,958.00	3,518,882.18
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'81762P102	SERVICENOW INC	EQUITY	COMMON STOCK	'41	45,300.00	3,367,602.00	3,308,300.84
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	COMMON STOCK	'41	38,100.00	1,688,973.00	1,659,231.35
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'98138H101	WORKDAY INC CLASS A	EQUITY	COMMON STOCK	'41	11,700.00	773,253.00	759,636.55
12/31/2016	JJ4B	J.P. MORGAN	'887317303	TIME WARNER INC	EQUITY	COMMON STOCK	'41	56,148.00	5,419,966.44	5,324,524.55
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G66721104	NORWEGIAN CRUISE LINE HOLDIN	EQUITY	COMMON STOCK	'41	3,100.00	131,843.00	129,521.34
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'98978V103	ZOETIS INC	EQUITY	COMMON STOCK	'41	27,800.00	1,488,134.00	1,461,928.98
12/31/2016	JJ4B	J.P. MORGAN	'026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	COMMON STOCK	'41	17,670.00	1,154,027.70	1,133,706.06
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'501797104	L BRANDS INC	EQUITY	COMMON STOCK	'41	2,300.00	151,432.00	148,765.39
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK	'41	92,350.00	5,210,387.00	5,118,635.66
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'02376R102	AMERICAN AIRLINES GROUP INC	EQUITY	COMMON STOCK	'41	148,000.00	6,910,120.00	6,788,437.53
12/31/2016	JJ4B	J.P. MORGAN	'G1151C101	ACCENTURE PLC CL A	EQUITY	COMMON STOCK	'41	44,750.00	5,241,567.50	5,149,267.10
12/31/2016	JJ4B	J.P. MORGAN	'58933Y105	MERCK + CO. INC.	EQUITY	COMMON STOCK	'41	88,450.00	5,207,051.50	5,115,358.90
12/31/2016	JJ4B	J.P. MORGAN	'854502101	STANLEY BLACK + DECKER INC	EQUITY	COMMON STOCK	'41	66,090.00	7,579,862.10	7,446,385.93
12/31/2016	JJ4B	J.P. MORGAN	'65339F101	NEXTERA ENERGY INC	EQUITY	COMMON STOCK	'41	20,920.00	2,499,103.20	2,455,095.71
12/31/2016	JJ4B	J.P. MORGAN	'910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	COMMON STOCK	'41	76,557.00	5,579,474.16	5,481,223.45
12/31/2016	JJ4B	J.P. MORGAN	'37045V100	GENERAL MOTORS CO	EQUITY	COMMON STOCK	'41	315,720.00	10,999,684.80	10,805,987.90
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'43300A104	HILTON WORLDWIDE HOLDINGS IN	EQUITY	COMMON STOCK	'41	98,873.00	2,689,345.60	2,641,988.07
12/31/2016	JJ4B	J.P. MORGAN	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY	COMMON STOCK	'41	2,330.00	648,695.30	637,272.22
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'BMMV2K903	TENCENT HOLDINGS LTD	EQUITY	COMMON STOCK	'41	240,900.00	5,894,214.61	5,790,421.54
12/31/2016	JJ4B	J.P. MORGAN	'H84989104	TE CONNECTIVITY LTD	EQUITY	COMMON STOCK	'41	17,900.00	1,240,112.00	1,218,274.48
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G7500T104	PENTAIR PLC	EQUITY	COMMON STOCK	'41	2,100.00	117,747.00	115,673.56

12/31/2016	JJ4B	J.P. MORGAN	'172967424	CITIGROUP INC	EQUITY	COMMON STOCK	'41	229,381.00	13,632,112.83	13,392,060.69
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'01609W102	ALIBABA GROUP HOLDING SP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	81,580.00	7,163,539.80	7,037,394.78
12/31/2016	JJ4B	J.P. MORGAN	'61945C103	MOSAIC CO/THE	EQUITY	COMMON STOCK	'41	48,980.00	1,436,583.40	1,411,286.15
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'174610105	CITIZENS FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	7,500.00	267,225.00	262,519.35
12/31/2016	JJ4B	J.P. MORGAN	'G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	COMMON STOCK	'41	46,929.00	3,160,668.15	3,105,010.95
12/31/2016	JJ4B	J.P. MORGAN	'30303M102	FACEBOOK INC A	EQUITY	COMMON STOCK	'41	91,180.00	10,490,259.00	10,305,532.74
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'036752103	ANTHEM INC	EQUITY	COMMON STOCK	'41	400.00	57,508.00	56,495.32
12/31/2016	JJ4B	J.P. MORGAN	'609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	COMMON STOCK	'41	141,210.00	6,259,839.30	6,149,607.83
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK	'41	53,700.00	4,444,212.00	4,365,952.48
12/31/2016	JJ4B	J.P. MORGAN	'98138H101	WORKDAY INC CLASS A	EQUITY	COMMON STOCK	'41	13,590.00	898,163.10	882,347.06
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'29444U700	EQUINIX INC	EQUITY	REAL ESTATE INV TRST	'46	2,200.00	786,302.00	772,455.76
12/31/2016	JJ4B	J.P. MORGAN	'25278X109	DIAMONDBACK ENERGY INC	EQUITY	COMMON STOCK	'41	30,167.00	3,048,677.02	2,994,991.91
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK	'41	22,448.00	4,714,304.48	4,631,288.82
12/31/2016	JJ4B	J.P. MORGAN	'90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	COMMON STOCK	'41	48,180.00	1,350,967.20	1,327,177.60
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'61174X109	MONSTER BEVERAGE CORP	EQUITY	COMMON STOCK	'41	7,800.00	345,852.00	339,761.78
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'500754106	KRAFT HEINZ CO/THE	EQUITY	COMMON STOCK	'41	1,100.00	96,052.00	94,360.59
12/31/2016	JJ4B	J.P. MORGAN	'90130A200	TWENTY FIRST CENTURY FOX B	EQUITY	COMMON STOCK	'41	63,800.00	1,738,550.00	1,707,935.33
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK	'41	67,600.00	2,668,172.00	2,621,187.32
12/31/2016	JJ4B	J.P. MORGAN	'45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	COMMON STOCK	'41	181,940.00	10,265,054.80	10,084,294.23
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	21,633.00	16,696,782.06	16,402,763.19
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	12,078.00	9,571,211.10	9,402,668.65
12/31/2016	JJ4B	J.P. MORGAN	'G0176J109	ALLEGION PLC	EQUITY	COMMON STOCK	'41	46,300.00	2,963,200.00	2,911,020.08
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'N3167Y103	FERRARI NV	EQUITY	COMMON STOCK	'41	13,900.00	808,146.00	793,915.10
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G96629103	WILLIS TOWERS WATSON PLC	EQUITY	COMMON STOCK	'41	7,600.00	929,328.00	912,963.17
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'H1467J104	CHUBB LTD	EQUITY	COMMON STOCK	'41	2,200.00	290,664.00	285,545.61
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'Y09827109	BROADCOM LTD	EQUITY	COMMON STOCK	'41	14,300.00	2,527,811.00	2,483,297.98
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'24906P109	DENTSPLY SIRONA INC	EQUITY	COMMON STOCK	'41	2,400.00	138,552.00	136,112.19
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'78409V104	S+P GLOBAL INC	EQUITY	COMMON STOCK	'41	5,000.00	537,700.00	528,231.47
12/31/2016	JJ4B	J.P. MORGAN	'931427108	WALGREENS BOOTS ALLIANCE INC	EQUITY	COMMON STOCK	'41	50,350.00	4,166,966.00	4,093,588.59
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'16119P108	CHARTER COMMUNICATIONS INC A	EQUITY	COMMON STOCK	'41	7,212.00	2,076,479.04	2,039,913.67
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'34959J108	FORTIVE CORP	EQUITY	COMMON STOCK	'41	62,066.00	3,328,599.58	3,269,985.23
12/31/2016	JJ4B	J.P. MORGAN	'G0177J108	ALLERGAN PLC	EQUITY	COMMON STOCK	'41	37,663.00	7,909,606.63	7,770,323.89
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G47567105	IHS MARKIT LTD	EQUITY	COMMON STOCK	'41	16,859.00	596,977.19	586,464.83
12/31/2016	JJ9N	T ROWE PRICE LG CAP GROWTH	'G51502105	JOHNSON CONTROLS INTERNATIONAL	EQUITY	COMMON STOCK	'41	17,952.00	739,442.88	726,421.80
12/31/2016	JJ4B	J.P. MORGAN	'96145D105	WESTROCK CO	EQUITY	COMMON STOCK	'41	31,860.00	1,617,532.20	1,589,048.57
12/31/2016	JJ4B	J.P. MORGAN	'500754106	KRAFT HEINZ CO/THE	EQUITY	COMMON STOCK	'41	23,571.00	2,058,219.72	2,021,975.88
12/31/2016	JJ4B	J.P. MORGAN	'70450Y103	PAYPAL HOLDINGS INC	EQUITY	COMMON STOCK	'41	22,390.00	883,733.30	868,171.36
12/31/2016	JJ4B	J.P. MORGAN	'02079K107	ALPHABET INC CL C	EQUITY	COMMON STOCK	'41	19,294.00	14,891,495.08	14,629,266.08
12/31/2016	JJ4B	J.P. MORGAN	'02079K305	ALPHABET INC CL A	EQUITY	COMMON STOCK	'41	15,437.00	12,233,050.65	12,017,635.03
12/31/2016	JJ4B	J.P. MORGAN	'40434L105	HP INC	EQUITY	COMMON STOCK	'41	171,700.00	2,548,028.00	2,503,158.98
12/31/2016	JJ4B	J.P. MORGAN	'H1467J104	CHUBB LTD	EQUITY	COMMON STOCK	'41	95,633.00	12,635,031.96	12,412,537.72
12/31/2016	JJ4B	J.P. MORGAN	'Y09827109	BROADCOM LTD	EQUITY	COMMON STOCK	'41	85,854.00	15,176,411.58	14,909,165.39
12/31/2016	JJ4B	J.P. MORGAN	'16119P108	CHARTER COMMUNICATIONS INC A	EQUITY	COMMON STOCK	'41	22,814.00	6,568,606.88	6,452,938.22
12/31/2016	JJ4B	J.P. MORGAN	'94106B101	WASTE CONNECTIONS INC	EQUITY	COMMON STOCK	'41	4,900.00	385,091.00	378,309.81
12/31/2016	JJ4B	J.P. MORGAN	'G98294104	XL GROUP LTD	EQUITY	COMMON STOCK	'41	16,240.00	605,102.40	594,446.96
12/31/2016	JJ4B	J.P. MORGAN	'013872106	ALCOA CORP	EQUITY	COMMON STOCK	'41	15,300.00	429,624.00	422,058.62
12/31/2016	JJ4B	J.P. MORGAN	'502413107	L3 TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	3,950.00	600,834.50	590,254.22
								2,459,554,154.25	-	2,416,243,094.74

JJ4C-1	Salaried	\$2,417,784,994.12	98.24%
JJ4C-2	Union	\$15,169,459.48	0.62%
JJ4C-8	Puerto Rico	\$28,169,238.51	1.14%
		\$2,461,123,692.11	

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Base Market Value	Basis	
										%	1 98.38%
12/31/2016	JJ8U	SMALL CAP TRANSITION	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	785.26	785.26		772.51
12/31/2016	JJ8S	METROPOLITAN WEST	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	99,780.95	99,780.95		98,160.73
12/31/2016	JJ8N	GOLDMAN SACHS	'742962103	PRIVATEBANCORP INC	EQUITY	COMMON STOCK	'41	56,412.00	3,056,966.28		3,007,327.86
12/31/2016	JJ8N	GOLDMAN SACHS	'29362U104	ENTEGRIS INC	EQUITY	COMMON STOCK	'41	183,272.00	3,280,568.80		3,227,299.57
12/31/2016	JJ8N	GOLDMAN SACHS	'588056101	MERCER INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	30,346.00	323,184.90		317,937.09
12/31/2016	JJ8N	GOLDMAN SACHS	'004239109	ACADIA REALTY TRUST	EQUITY	REAL ESTATE INV TRST	'46	118,248.00	3,864,344.64		3,801,596.17
12/31/2016	JJ8N	GOLDMAN SACHS	'511656100	LAKELAND FINANCIAL CORP	EQUITY	COMMON STOCK	'41	34,248.00	1,621,985.28		1,595,647.80
12/31/2016	JJ8N	GOLDMAN SACHS	'743606105	PROSPERITY BANCSHARES INC	EQUITY	COMMON STOCK	'41	62,273.00	4,469,955.94		4,397,373.67
12/31/2016	JJ8N	GOLDMAN SACHS	'320734106	FIRST OF LONG ISLAND CORP	EQUITY	COMMON STOCK	'41	32,679.00	932,985.45		917,835.81
12/31/2016	JJ8N	GOLDMAN SACHS	'59001A102	MERITAGE HOMES CORP	EQUITY	COMMON STOCK	'41	35,044.00	1,219,531.20		1,199,728.69
12/31/2016	JJ8N	GOLDMAN SACHS	'59151K108	METHANEX CORP	EQUITY	COMMON STOCK	'41	2,949.00	129,166.20		127,068.82
12/31/2016	JJ8N	GOLDMAN SACHS	'059692103	BANCORPSOUTH INC	EQUITY	COMMON STOCK	'41	75,153.00	2,333,500.65		2,295,609.72
12/31/2016	JJ8N	GOLDMAN SACHS	'320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY	COMMON STOCK	'41	90,733.00	2,289,193.59		2,252,022.11
12/31/2016	JJ8N	GOLDMAN SACHS	'938824109	WASHINGTON FEDERAL INC	EQUITY	COMMON STOCK	'41	42,885.00	1,473,099.75		1,449,179.84
12/31/2016	JJ8N	GOLDMAN SACHS	'95082P105	WESCO INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	27,278.00	1,815,350.90		1,785,873.59
12/31/2016	JJ8N	GOLDMAN SACHS	'233326107	DST SYSTEMS INC	EQUITY	COMMON STOCK	'41	17,553.00	1,880,803.95		1,850,263.82
12/31/2016	JJ8N	GOLDMAN SACHS	'12709P103	CABOT MICROELECTRONICS CORP	EQUITY	COMMON STOCK	'41	23,834.00	1,505,593.78		1,481,146.24
12/31/2016	JJ8N	GOLDMAN SACHS	'46069S109	INTERSIL CORP A	EQUITY	COMMON STOCK	'41	102,666.00	2,289,451.80		2,252,276.13
12/31/2016	JJ8N	GOLDMAN SACHS	'708160106	J.C. PENNEY CO INC	EQUITY	COMMON STOCK	'41	160,350.00	1,332,508.50		1,310,871.49
12/31/2016	JJ8N	GOLDMAN SACHS	'130788102	CALIFORNIA WATER SERVICE GRP	EQUITY	COMMON STOCK	'41	45,844.00	1,554,111.60		1,528,876.24
12/31/2016	JJ8N	GOLDMAN SACHS	'231561101	CURTISS WRIGHT CORP	EQUITY	COMMON STOCK	'41	27,940.00	2,748,178.40		2,703,554.02
12/31/2016	JJ8N	GOLDMAN SACHS	'253922108	DIME COMMUNITY BANCSHARES	EQUITY	COMMON STOCK	'41	35,981.00	723,218.10		711,474.63
12/31/2016	JJ8N	GOLDMAN SACHS	'42722X106	HERITAGE FINANCIAL CORP	EQUITY	COMMON STOCK	'41	47,598.00	1,225,648.50		1,205,746.66
12/31/2016	JJ8N	GOLDMAN SACHS	'747316107	QUAKER CHEMICAL CORP	EQUITY	COMMON STOCK	'41	11,057.00	1,414,632.58		1,391,662.05
12/31/2016	JJ8N	GOLDMAN SACHS	'000957100	ABM INDUSTRIES INC	EQUITY	COMMON STOCK	'41	93,792.00	3,830,465.28		3,768,266.93
12/31/2016	JJ8N	GOLDMAN SACHS	'101119105	BOSTON PRIVATE FINL HOLDING	EQUITY	COMMON STOCK	'41	124,746.00	2,064,546.30		2,031,022.60
12/31/2016	JJ8N	GOLDMAN SACHS	'190897108	COBIZ FINANCIAL INC	EQUITY	COMMON STOCK	'41	77,074.00	1,301,779.86		1,280,641.81
12/31/2016	JJ8N	GOLDMAN SACHS	'37637Q105	GLACIER BANCORP INC	EQUITY	COMMON STOCK	'41	91,855.00	3,327,906.65		3,273,868.75
12/31/2016	JJ8N	GOLDMAN SACHS	'59522J103	MID AMERICA APARTMENT COMM	EQUITY	REAL ESTATE INV TRST	'46	34,794.00	3,407,028.48		3,351,705.82
12/31/2016	JJ8N	GOLDMAN SACHS	'001547108	AK STEEL HOLDING CORP	EQUITY	COMMON STOCK	'41	238,671.00	2,436,830.91		2,397,262.13
12/31/2016	JJ8N	GOLDMAN SACHS	'216831107	COOPER TIRE + RUBBER	EQUITY	COMMON STOCK	'41	12,858.00	499,533.30		491,421.98
12/31/2016	JJ8N	GOLDMAN SACHS	'451107106	IDACORP INC	EQUITY	COMMON STOCK	'41	48,849.00	3,934,786.95		3,870,894.65
12/31/2016	JJ8N	GOLDMAN SACHS	'680665205	OLIN CORP	EQUITY	COMMON STOCK	'41	37,439.00	958,812.79		943,243.78
12/31/2016	JJ8N	GOLDMAN SACHS	'750236101	RADIAN GROUP INC	EQUITY	COMMON STOCK	'41	292,461.00	5,258,448.78		5,173,063.12
12/31/2016	JJ8N	GOLDMAN SACHS	'868536103	SUPERVALU INC	EQUITY	COMMON STOCK	'41	255,328.00	1,192,381.76		1,173,020.10
12/31/2016	JJ8N	GOLDMAN SACHS	'067806109	BARNES GROUP INC	EQUITY	COMMON STOCK	'41	43,408.00	2,058,407.36		2,024,983.34
12/31/2016	JJ8N	GOLDMAN SACHS	'13123X102	CALLON PETROLEUM CO	EQUITY	COMMON STOCK	'41	126,133.00	1,938,664.21		1,907,184.56
12/31/2016	JJ8N	GOLDMAN SACHS	'197236102	COLUMBIA BANKING SYSTEM INC	EQUITY	COMMON STOCK	'41	89,849.00	4,014,453.32		3,949,267.41
12/31/2016	JJ8N	GOLDMAN SACHS	'203607106	COMMUNITY BANK SYSTEM INC	EQUITY	COMMON STOCK	'41	52,624.00	3,251,636.96		3,198,837.52
12/31/2016	JJ8N	GOLDMAN SACHS	'207410101	CONMED CORP	EQUITY	COMMON STOCK	'41	48,843.00	2,157,395.31		2,122,363.95
12/31/2016	JJ8N	GOLDMAN SACHS	'29084Q100	EMCOR GROUP INC	EQUITY	COMMON STOCK	'41	56,108.00	3,970,202.08		3,905,734.72
12/31/2016	JJ8N	GOLDMAN SACHS	'297425100	ESTERLINE TECHNOLOGIES CORP	EQUITY	COMMON STOCK	'41	29,618.00	2,641,925.60		2,599,026.53
12/31/2016	JJ8N	GOLDMAN SACHS	'343873105	FLUSHING FINANCIAL CORP	EQUITY	COMMON STOCK	'41	58,375.00	1,715,641.25		1,687,783.00
12/31/2016	JJ8N	GOLDMAN SACHS	'387328107	GRANITE CONSTRUCTION INC	EQUITY	COMMON STOCK	'41	21,867.00	1,202,685.00		1,183,156.04
12/31/2016	JJ8N	GOLDMAN SACHS	'44930G107	ICU MEDICAL INC	EQUITY	COMMON STOCK	'41	8,626.00	1,271,041.10		1,250,402.18
12/31/2016	JJ8N	GOLDMAN SACHS	'453836108	INDEPENDENT BANK CORP/MA	EQUITY	COMMON STOCK	'41	42,928.00	3,024,277.60		2,975,169.97
12/31/2016	JJ8N	GOLDMAN SACHS	'483548103	KAMAN CORP	EQUITY	COMMON STOCK	'41	45,213.00	2,212,272.09		2,176,349.65
12/31/2016	JJ8N	GOLDMAN SACHS	'610236101	MONRO MUFFLER BRAKE INC	EQUITY	COMMON STOCK	'41	12,634.00	722,664.80		710,930.31
12/31/2016	JJ8N	GOLDMAN SACHS	'615394202	MOOG INC CLASS A	EQUITY	COMMON STOCK	'41	41,398.00	2,719,020.64		2,674,869.71
12/31/2016	JJ8N	GOLDMAN SACHS	'671044105	OSI SYSTEMS INC	EQUITY	COMMON STOCK	'41	11,582.00	881,621.84		867,306.24
12/31/2016	JJ8N	GOLDMAN SACHS	'675232102	OCEANEERING INTL INC	EQUITY	COMMON STOCK	'41	31,981.00	902,184.01		887,534.52
12/31/2016	JJ8N	GOLDMAN SACHS	'675234108	OCEANFIRST FINANCIAL CORP	EQUITY	COMMON STOCK	'41	34,538.00	1,037,176.14		1,020,334.68
12/31/2016	JJ8N	GOLDMAN SACHS	'749607107	RLI CORP	EQUITY	COMMON STOCK	'41	38,108.00	2,405,758.04		2,366,693.81
12/31/2016	JJ8N	GOLDMAN SACHS	'838518108	SOUTH JERSEY INDUSTRIES	EQUITY	COMMON STOCK	'41	66,288.00	2,233,242.72		2,196,979.76
12/31/2016	JJ8N	GOLDMAN SACHS	'844895102	SOUTHWEST GAS HOLDINGS INC	EQUITY	COMMON STOCK	'41	33,248.00	2,547,461.76		2,506,096.57
12/31/2016	JJ8N	GOLDMAN SACHS	'853666105	STANDARD MOTOR PRODS	EQUITY	COMMON STOCK	'41	16,565.00	881,589.30		867,274.23
12/31/2016	JJ8N	GOLDMAN SACHS	'860630102	STIFEL FINANCIAL CORP	EQUITY	COMMON STOCK	'41	76,747.00	3,833,512.65		3,771,264.82
12/31/2016	JJ8N	GOLDMAN SACHS	'91879Q109	VAIL RESORTS INC	EQUITY	COMMON STOCK	'41	14,926.00	2,407,713.06		2,368,617.09
12/31/2016	JJ8N	GOLDMAN SACHS	'929328102	WSFS FINANCIAL CORP	EQUITY	COMMON STOCK	'41	40,550.00	1,879,492.50		1,848,973.67
12/31/2016	JJ8N	GOLDMAN SACHS	'942749102	WATTS WATER TECHNOLOGIES A	EQUITY	COMMON STOCK	'41	32,503.00	2,119,195.60		2,084,784.52
12/31/2016	JJ8N	GOLDMAN SACHS	'980745103	WOODWARD INC	EQUITY	COMMON STOCK	'41	14,018.00	967,942.90		952,225.63
12/31/2016	JJ8N	GOLDMAN SACHS	'035290105	ANIXTER INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	33,774.00	2,737,382.70		2,692,933.62

12/31/2016	J8N	GOLDMAN SACHS	'092113109	BLACK HILLS CORP	EQUITY	COMMON STOCK	'41	51,367.00	3,150,851.78	3,099,688.87
12/31/2016	J8N	GOLDMAN SACHS	'126501105	CTS CORP	EQUITY	COMMON STOCK	'41	78,262.00	1,753,068.80	1,724,602.81
12/31/2016	J8N	GOLDMAN SACHS	'126600105	CVB FINANCIAL CORP	EQUITY	COMMON STOCK	'41	163,799.00	3,755,911.07	3,694,923.32
12/31/2016	J8N	GOLDMAN SACHS	'144577103	CARRIZO OIL + GAS INC	EQUITY	COMMON STOCK	'41	50,995.00	1,904,663.25	1,873,735.70
12/31/2016	J8N	GOLDMAN SACHS	'198516106	COLUMBIA SPORTSWEAR CO	EQUITY	COMMON STOCK	'41	24,105.00	1,405,321.50	1,382,502.16
12/31/2016	J8N	GOLDMAN SACHS	'32020R109	FIRST FINL BANKSHARES INC	EQUITY	COMMON STOCK	'41	72,075.00	3,257,790.00	3,204,890.64
12/31/2016	J8N	GOLDMAN SACHS	'320817109	FIRST MERCHANTS CORP	EQUITY	COMMON STOCK	'41	77,266.00	2,909,064.90	2,861,828.07
12/31/2016	J8N	GOLDMAN SACHS	'349853101	FORWARD AIR CORP	EQUITY	COMMON STOCK	'41	37,881.00	1,794,801.78	1,765,658.14
12/31/2016	J8N	GOLDMAN SACHS	'422704106	HECLA MINING CO	EQUITY	COMMON STOCK	'41	104,027.00	545,101.48	536,250.23
12/31/2016	J8N	GOLDMAN SACHS	'457985208	INTEGRA LIFESCIENCES HOLDING	EQUITY	COMMON STOCK	'41	22,410.00	1,922,553.90	1,891,335.85
12/31/2016	J8N	GOLDMAN SACHS	'499064103	KNIGHT TRANSPORTATION INC	EQUITY	COMMON STOCK	'41	35,478.00	1,172,547.90	1,153,508.30
12/31/2016	J8N	GOLDMAN SACHS	'536797103	LITHIA MOTORS INC CL A	EQUITY	COMMON STOCK	'41	28,322.00	2,742,419.26	2,697,888.39
12/31/2016	J8N	GOLDMAN SACHS	'556269108	STEVEN MADDEN LTD	EQUITY	COMMON STOCK	'41	34,723.00	1,241,347.25	1,221,190.50
12/31/2016	J8N	GOLDMAN SACHS	'577933104	MAXIMUS INC	EQUITY	COMMON STOCK	'41	29,199.00	1,629,012.21	1,602,560.63
12/31/2016	J8N	GOLDMAN SACHS	'587200106	MENTOR GRAPHICS CORP	EQUITY	COMMON STOCK	'41	54,318.00	2,003,791.02	1,971,253.85
12/31/2016	J8N	GOLDMAN SACHS	'60740F105	MOBILE MINI INC	EQUITY	COMMON STOCK	'41	44,684.00	1,351,691.00	1,329,742.51
12/31/2016	J8N	GOLDMAN SACHS	'646025106	NEW JERSEY RESOURCES CORP	EQUITY	COMMON STOCK	'41	91,485.00	3,247,717.50	3,194,981.70
12/31/2016	J8N	GOLDMAN SACHS	'682159108	ON ASSIGNMENT INC	EQUITY	COMMON STOCK	'41	51,218.00	2,261,786.88	2,225,060.43
12/31/2016	J8N	GOLDMAN SACHS	'729132100	PLEXUS CORP	EQUITY	COMMON STOCK	'41	37,416.00	2,021,960.64	1,989,128.44
12/31/2016	J8N	GOLDMAN SACHS	'780287108	ROYAL GOLD INC	EQUITY	COMMON STOCK	'41	11,717.00	742,271.95	730,219.08
12/31/2016	J8N	GOLDMAN SACHS	'800363103	SANDY SPRING BANCORP INC	EQUITY	COMMON STOCK	'41	30,707.00	1,227,972.93	1,208,033.35
12/31/2016	J8N	GOLDMAN SACHS	'816850101	SEMTECH CORP	EQUITY	COMMON STOCK	'41	90,948.00	2,869,409.40	2,822,816.49
12/31/2016	J8N	GOLDMAN SACHS	'835451105	SONIC CORP	EQUITY	COMMON STOCK	'41	33,772.00	895,295.72	880,758.08
12/31/2016	J8N	GOLDMAN SACHS	'854231107	STANDEX INTERNATIONAL CORP	EQUITY	COMMON STOCK	'41	12,214.00	1,072,999.90	1,055,576.74
12/31/2016	J8N	GOLDMAN SACHS	'896095106	TRICO BANCSHARES	EQUITY	COMMON STOCK	'41	34,403.00	1,175,894.54	1,156,800.59
12/31/2016	J8N	GOLDMAN SACHS	'101388106	BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	COMMON STOCK	'41	53,877.00	1,348,002.54	1,326,113.94
12/31/2016	J8N	GOLDMAN SACHS	'232806109	CYPRESS SEMICONDUCTOR CORP	EQUITY	COMMON STOCK	'41	155,668.00	1,780,841.92	1,751,924.96
12/31/2016	J8N	GOLDMAN SACHS	'286082102	ELECTRONICS FOR IMAGING	EQUITY	COMMON STOCK	'41	35,926.00	1,575,714.36	1,550,128.22
12/31/2016	J8N	GOLDMAN SACHS	'38388F108	WR GRACE + CO	EQUITY	COMMON STOCK	'41	21,481.00	1,452,974.84	1,429,381.72
12/31/2016	J8N	GOLDMAN SACHS	'431284108	HIGHWOODS PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	32,503.00	1,657,978.03	1,631,056.11
12/31/2016	J8N	GOLDMAN SACHS	'466367109	JACK IN THE BOX INC	EQUITY	COMMON STOCK	'41	30,402.00	3,394,079.28	3,338,966.88
12/31/2016	J8N	GOLDMAN SACHS	'55306N104	MKS INSTRUMENTS INC	EQUITY	COMMON STOCK	'41	44,919.00	2,668,188.60	2,624,863.08
12/31/2016	J8N	GOLDMAN SACHS	'69360J107	PS BUSINESS PARKS INC/CA	EQUITY	REAL ESTATE INV TRST	'46	22,003.00	2,563,789.56	2,522,159.25
12/31/2016	J8N	GOLDMAN SACHS	'826919102	SILICON LABORATORIES INC	EQUITY	COMMON STOCK	'41	16,567.00	1,076,855.00	1,059,369.24
12/31/2016	J8N	GOLDMAN SACHS	'947890109	WEBSTER FINANCIAL CORP	EQUITY	COMMON STOCK	'41	135,073.00	7,331,762.44	7,212,710.72
12/31/2016	J8N	GOLDMAN SACHS	'676220106	OFFICE DEPOT INC	EQUITY	COMMON STOCK	'41	251,505.00	1,136,802.60	1,118,343.42
12/31/2016	J8K	US SMALL CAP POOL	'857444723	STATE STR BK + TR CO INV FDS	EQUITY	MUTUAL FUNDS	'45	3,599,197.75	159,735,995.39	157,142,233.55
12/31/2016	J8N	GOLDMAN SACHS	'01741R102	ALLEGHENY TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	45,912.00	731,378.16	719,502.18
12/31/2016	J8N	GOLDMAN SACHS	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	0.03	0.03	0.03
12/31/2016	J8N	GOLDMAN SACHS	'313855108	FEDERAL SIGNAL CORP	EQUITY	COMMON STOCK	'41	75,142.00	1,172,966.62	1,153,920.22
12/31/2016	J8N	GOLDMAN SACHS	'054303102	AVON PRODUCTS INC	EQUITY	COMMON STOCK	'41	43,715.00	220,323.60	216,746.03
12/31/2016	J8R	DELAWARE	'743606105	PROSPERITY BANCSHARES INC	EQUITY	COMMON STOCK	'41	25,700.00	1,844,746.00	1,814,791.38
12/31/2016	J8R	DELAWARE	'751452202	RAMCO GERSHENSON PROPERTIES	EQUITY	REAL ESTATE INV TRST	'46	69,900.00	1,158,942.00	1,140,123.33
12/31/2016	J8R	DELAWARE	'59001A102	MERITAGE HOMES CORP	EQUITY	COMMON STOCK	'41	44,500.00	1,548,600.00	1,523,454.14
12/31/2016	J8R	DELAWARE	'320209109	FIRST FINANCIAL BANCORP	EQUITY	COMMON STOCK	'41	78,300.00	2,227,635.00	2,191,463.10
12/31/2016	J8R	DELAWARE	'919794107	VALLEY NATIONAL BANCORP	EQUITY	COMMON STOCK	'41	166,600.00	1,939,224.00	1,907,735.26
12/31/2016	J8R	DELAWARE	'589433101	MEREDITH CORP	EQUITY	COMMON STOCK	'41	23,835.00	1,409,840.25	1,386,947.54
12/31/2016	J8R	DELAWARE	'460335201	INTL SPEEDWAY CORP CL A	EQUITY	COMMON STOCK	'41	31,200.00	1,148,160.00	1,129,516.40
12/31/2016	J8R	DELAWARE	'248019101	DELUXE CORP	EQUITY	COMMON STOCK	'41	17,200.00	1,231,692.00	1,211,692.03
12/31/2016	J8R	DELAWARE	'320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY	COMMON STOCK	'41	72,100.00	1,819,083.00	1,789,545.09
12/31/2016	J8R	DELAWARE	'95082P105	WESCO INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	10,900.00	725,395.00	713,616.18
12/31/2016	J8R	DELAWARE	'903293405	USG CORP	EQUITY	COMMON STOCK	'41	29,500.00	851,960.00	838,126.04
12/31/2016	J8R	DELAWARE	'879369106	TELEFLEX INC	EQUITY	COMMON STOCK	'41	6,600.00	1,063,590.00	1,046,319.63
12/31/2016	J8R	DELAWARE	'950755108	WERNER ENTERPRISES INC	EQUITY	COMMON STOCK	'41	59,200.00	1,595,440.00	1,569,533.56
12/31/2016	J8R	DELAWARE	'101119105	BOSTON PRIVATE FINL HOLDING	EQUITY	COMMON STOCK	'41	92,800.00	1,535,840.00	1,510,901.33
12/31/2016	J8R	DELAWARE	'359694106	H.B. FULLER CO.	EQUITY	COMMON STOCK	'41	47,900.00	2,314,049.00	2,276,473.93
12/31/2016	J8R	DELAWARE	'105368203	BRANDYWINE REALTY TRUST	EQUITY	REAL ESTATE INV TRST	'46	121,800.00	2,010,918.00	1,978,265.11
12/31/2016	J8R	DELAWARE	'529043101	LEXINGTON REALTY TRUST	EQUITY	REAL ESTATE INV TRST	'46	149,500.00	1,614,600.00	1,588,382.44
12/31/2016	J8R	DELAWARE	'012653101	ALBEMARLE CORP	EQUITY	COMMON STOCK	'41	14,700.00	1,265,376.00	1,244,829.07
12/31/2016	J8R	DELAWARE	'680665205	OLIN CORP	EQUITY	COMMON STOCK	'41	92,400.00	2,366,364.00	2,327,939.44
12/31/2016	J8R	DELAWARE	'817565104	SERVICE CORP INTERNATIONAL	EQUITY	COMMON STOCK	'41	34,100.00	968,440.00	952,714.66
12/31/2016	J8R	DELAWARE	'880349105	TENNECO INC	EQUITY	COMMON STOCK	'41	20,000.00	1,249,400.00	1,229,112.49
12/31/2016	J8R	DELAWARE	'928298108	VISHAY INTERTECHNOLOGY INC	EQUITY	COMMON STOCK	'41	127,900.00	2,071,980.00	2,038,335.59
12/31/2016	J8R	DELAWARE	'067806109	BARNES GROUP INC	EQUITY	COMMON STOCK	'41	32,200.00	1,526,924.00	1,502,130.11

12/31/2016	J8R	DELAWARE	'149205106	CATO CORP CLASS A	EQUITY	COMMON STOCK	'41	15,845.00	476,617.60	468,878.38
12/31/2016	J8R	DELAWARE	'172755100	CIRRUS LOGIC INC	EQUITY	COMMON STOCK	'41	21,600.00	1,221,264.00	1,201,433.35
12/31/2016	J8R	DELAWARE	'203607106	COMMUNITY BANK SYSTEM INC	EQUITY	COMMON STOCK	'41	36,300.00	2,242,977.00	2,206,555.98
12/31/2016	J8R	DELAWARE	'283677854	EL PASO ELECTRIC CO	EQUITY	COMMON STOCK	'41	29,700.00	1,381,050.00	1,358,624.78
12/31/2016	J8R	DELAWARE	'317923100	FINISH LINE/THE CL A	EQUITY	COMMON STOCK	'41	13,900.00	261,459.00	257,213.48
12/31/2016	J8R	DELAWARE	'410120109	HANCOCK HOLDING CO	EQUITY	COMMON STOCK	'41	70,800.00	3,051,480.00	3,001,930.66
12/31/2016	J8R	DELAWARE	'453836108	INDEPENDENT BANK CORP/MA	EQUITY	COMMON STOCK	'41	12,400.00	873,580.00	859,394.98
12/31/2016	J8R	DELAWARE	'466032109	J + J SNACK FOODS CORP	EQUITY	COMMON STOCK	'41	11,600.00	1,547,788.00	1,522,655.32
12/31/2016	J8R	DELAWARE	'628778102	N B T BANCORP INC	EQUITY	COMMON STOCK	'41	52,300.00	2,190,324.00	2,154,757.95
12/31/2016	J8R	DELAWARE	'816300107	SELECTIVE INSURANCE GROUP	EQUITY	COMMON STOCK	'41	74,000.00	3,185,700.00	3,133,971.23
12/31/2016	J8R	DELAWARE	'844895102	SOUTHWEST GAS HOLDINGS INC	EQUITY	COMMON STOCK	'41	27,800.00	2,130,036.00	2,095,448.89
12/31/2016	J8R	DELAWARE	'853666105	STANDARD MOTOR PRODS	EQUITY	COMMON STOCK	'41	16,972.00	903,249.84	888,583.05
12/31/2016	J8R	DELAWARE	'860630102	STIFEL FINANCIAL CORP	EQUITY	COMMON STOCK	'41	37,700.00	1,883,115.00	1,852,537.35
12/31/2016	J8R	DELAWARE	'904708104	UNIFIRST CORP/MA	EQUITY	COMMON STOCK	'41	8,900.00	1,278,485.00	1,257,725.21
12/31/2016	J8R	DELAWARE	'978097103	WOLVERINE WORLD WIDE INC	EQUITY	COMMON STOCK	'41	50,000.00	1,097,500.00	1,079,679.01
12/31/2016	J8R	DELAWARE	'092113109	BLACK HILLS CORP	EQUITY	COMMON STOCK	'41	23,000.00	1,410,820.00	1,387,911.38
12/31/2016	J8R	DELAWARE	'163072101	CHEESECAKE FACTORY INC/THE	EQUITY	COMMON STOCK	'41	26,000.00	1,556,880.00	1,531,599.69
12/31/2016	J8R	DELAWARE	'262037104	DRIL QUIP INC	EQUITY	COMMON STOCK	'41	13,600.00	816,680.00	803,418.91
12/31/2016	J8R	DELAWARE	'27579R104	EAST WEST BANCORP INC	EQUITY	COMMON STOCK	'41	110,800.00	5,631,964.00	5,540,513.27
12/31/2016	J8R	DELAWARE	'405024100	HAEMONETICS CORP/MASS	EQUITY	COMMON STOCK	'41	18,500.00	743,700.00	731,623.94
12/31/2016	J8R	DELAWARE	'497266106	KIRBY CORP	EQUITY	COMMON STOCK	'41	13,400.00	891,100.00	876,630.49
12/31/2016	J8R	DELAWARE	'556269108	STEVEN MADDEN LTD	EQUITY	COMMON STOCK	'41	33,300.00	1,190,475.00	1,171,144.30
12/31/2016	J8R	DELAWARE	'690732102	OWENS + MINOR INC	EQUITY	COMMON STOCK	'41	38,700.00	1,365,723.00	1,343,546.66
12/31/2016	J8R	DELAWARE	'758750103	REGAL BELOIT CORP	EQUITY	COMMON STOCK	'41	12,100.00	837,925.00	824,318.94
12/31/2016	J8R	DELAWARE	'783859101	S + T BANCORP INC	EQUITY	COMMON STOCK	'41	34,103.00	1,331,381.12	1,309,762.41
12/31/2016	J8R	DELAWARE	'810186106	SCOTTS MIRACLE GRO CO	EQUITY	COMMON STOCK	'41	13,900.00	1,328,145.00	1,306,578.84
12/31/2016	J8R	DELAWARE	'880770102	TERADYNE INC	EQUITY	COMMON STOCK	'41	69,900.00	1,775,460.00	1,746,630.43
12/31/2016	J8R	DELAWARE	'88162G103	TETRA TECH INC	EQUITY	COMMON STOCK	'41	15,300.00	660,195.00	649,474.88
12/31/2016	J8R	DELAWARE	'904214103	UMPQUA HOLDINGS CORP	EQUITY	COMMON STOCK	'41	91,800.00	1,724,004.00	1,696,009.96
12/31/2016	J8R	DELAWARE	'950810101	WESBANCO INC	EQUITY	COMMON STOCK	'41	43,300.00	1,864,498.00	1,834,222.65
12/31/2016	J8R	DELAWARE	'169905106	CHOICE HOTELS INTL INC	EQUITY	COMMON STOCK	'41	15,900.00	891,195.00	876,723.95
12/31/2016	J8R	DELAWARE	'286082102	ELECTRONICS FOR IMAGING	EQUITY	COMMON STOCK	'41	39,100.00	1,714,926.00	1,687,079.37
12/31/2016	J8R	DELAWARE	'421946104	HEALTHCARE REALTY TRUST INC	EQUITY	REAL ESTATE INV TRST	'46	46,200.00	1,400,784.00	1,378,038.34
12/31/2016	J8R	DELAWARE	'431284108	HIGHWOODS PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	40,000.00	2,040,400.00	2,007,268.38
12/31/2016	J8R	DELAWARE	'576323109	MASTEC INC	EQUITY	COMMON STOCK	'41	98,200.00	3,756,150.00	3,695,158.37
12/31/2016	J8R	DELAWARE	'939653101	WASHINGTON REIT	EQUITY	REAL ESTATE INV TRST	'46	48,000.00	1,569,120.00	1,543,640.94
12/31/2016	J8R	DELAWARE	'947890109	WEBSTER FINANCIAL CORP	EQUITY	COMMON STOCK	'41	71,200.00	3,864,736.00	3,801,981.17
12/31/2016	J8R	DELAWARE	'871607107	SYNOPSYS INC	EQUITY	COMMON STOCK	'41	47,200.00	2,778,192.00	2,733,080.26
12/31/2016	J8R	DELAWARE	'603158106	MINERALS TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	9,773.00	754,964.25	742,705.29
12/31/2016	J8R	DELAWARE	'878237106	TECH DATA CORP	EQUITY	COMMON STOCK	'41	18,279.00	1,547,865.72	1,522,731.78
12/31/2016	J8R	DELAWARE	'64115T104	NETSCOUT SYSTEMS INC	EQUITY	COMMON STOCK	'41	46,228.00	1,456,182.00	1,432,536.80
12/31/2016	J8R	DELAWARE	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	1,795,035.58	1,795,035.58	1,765,888.14
12/31/2016	J8R	DELAWARE	'682189105	ON SEMICONDUCTOR CORP	EQUITY	COMMON STOCK	'41	154,400.00	1,970,144.00	1,938,153.19
12/31/2016	J8R	DELAWARE	'87305R109	TTM TECHNOLOGIES	EQUITY	COMMON STOCK	'41	58,500.00	797,355.00	784,407.71
12/31/2016	J8R	DELAWARE	'703481101	PATTERSON UTI ENERGY INC	EQUITY	COMMON STOCK	'41	95,900.00	2,581,628.00	2,539,708.03
12/31/2016	J8R	DELAWARE	'74267C106	PROASSURANCE CORP	EQUITY	COMMON STOCK	'41	31,000.00	1,742,200.00	1,713,910.50
12/31/2016	J8R	DELAWARE	'918194101	VCA INC	EQUITY	COMMON STOCK	'41	13,000.00	892,450.00	877,958.57
12/31/2016	J8R	DELAWARE	'043436104	ASBURY AUTOMOTIVE GROUP	EQUITY	COMMON STOCK	'41	11,200.00	691,040.00	679,819.03
12/31/2016	J8R	DELAWARE	'062540109	BANK OF HAWAII CORP	EQUITY	COMMON STOCK	'41	31,600.00	2,802,604.00	2,757,095.86
12/31/2016	J8R	DELAWARE	'29355X107	ENPRO INDUSTRIES INC	EQUITY	COMMON STOCK	'41	13,200.00	889,152.00	874,714.12
12/31/2016	J8R	DELAWARE	'45665Q103	INFINITY PROPERTY + CASUALTY	EQUITY	COMMON STOCK	'41	13,900.00	1,221,810.00	1,201,970.49
12/31/2016	J8R	DELAWARE	'966387102	WHITING PETROLEUM CORP	EQUITY	COMMON STOCK	'41	43,100.00	518,062.00	509,649.81
12/31/2016	J8R	DELAWARE	'025676206	AMERICAN EQUITY INVLT LIFE HL	EQUITY	COMMON STOCK	'41	76,300.00	1,719,802.00	1,691,876.19
12/31/2016	J8R	DELAWARE	'882681109	TEXAS ROADHOUSE INC	EQUITY	COMMON STOCK	'41	22,700.00	1,095,048.00	1,077,266.82
12/31/2016	J8R	DELAWARE	'668074305	NORTHWESTERN CORP	EQUITY	COMMON STOCK	'41	28,100.00	1,598,047.00	1,572,098.23
12/31/2016	J8R	DELAWARE	'498904200	KNOLL INC	EQUITY	COMMON STOCK	'41	40,912.00	1,142,672.16	1,124,117.67
12/31/2016	J8R	DELAWARE	'218681104	CORE MARK HOLDING CO INC	EQUITY	COMMON STOCK	'41	28,083.00	1,209,534.81	1,189,894.62
12/31/2016	J8R	DELAWARE	'959319104	WESTERN REFINING INC	EQUITY	COMMON STOCK	'41	43,200.00	1,635,120.00	1,608,569.24
12/31/2016	J8R	DELAWARE	'404030108	H+E EQUIPMENT SERVICES INC	EQUITY	COMMON STOCK	'41	67,600.00	1,571,700.00	1,546,179.04
12/31/2016	J8R	DELAWARE	'42330P107	HELIX ENERGY SOLUTIONS GROUP	EQUITY	COMMON STOCK	'41	101,000.00	890,820.00	876,355.04
12/31/2016	J8R	DELAWARE	'483007704	KAISER ALUMINUM CORP	EQUITY	COMMON STOCK	'41	11,300.00	877,897.00	863,641.88
12/31/2016	J8R	DELAWARE	'78709Y105	SAIA INC	EQUITY	COMMON STOCK	'41	18,900.00	834,435.00	820,885.61
12/31/2016	J8R	DELAWARE	'02208R106	ALTRA INDUSTRIAL MOTION CORP	EQUITY	COMMON STOCK	'41	38,170.00	1,408,473.00	1,385,602.49
12/31/2016	J8R	DELAWARE	'86800U104	SUPER MICRO COMPUTER INC	EQUITY	COMMON STOCK	'41	40,500.00	1,136,025.00	1,117,578.45

12/31/2016	J8R	DELAWARE	'17243V102	CINEMARK HOLDINGS INC	EQUITY	COMMON STOCK	'41	38,267.00	1,467,922.12	1,444,086.29
12/31/2016	J8R	DELAWARE	'111621306	BROCADE COMMUNICATIONS SYS	EQUITY	COMMON STOCK	'41	77,200.00	964,228.00	948,571.05
12/31/2016	J8R	DELAWARE	'G9319H102	VALIDUS HOLDINGS LTD	EQUITY	COMMON STOCK	'41	30,800.00	1,694,308.00	1,666,796.16
12/31/2016	J8R	DELAWARE	'56035L104	MAIN STREET CAPITAL CORP	EQUITY	COMMON STOCK	'41	31,100.00	1,143,547.00	1,124,978.31
12/31/2016	J8R	DELAWARE	'74164F103	PRIMORIS SERVICES CORP	EQUITY	COMMON STOCK	'41	58,300.00	1,328,074.00	1,306,508.99
12/31/2016	J8R	DELAWARE	'18538R103	CLEARWATER PAPER CORP	EQUITY	COMMON STOCK	'41	25,505.00	1,671,852.75	1,644,705.53
12/31/2016	J8R	DELAWARE	'57776J100	MAXLINEAR INC	EQUITY	COMMON STOCK	'41	45,600.00	994,080.00	977,938.32
12/31/2016	J8R	DELAWARE	'32055Y201	FIRST INTERSTATE BANC SYS A	EQUITY	COMMON STOCK	'41	30,100.00	1,280,755.00	1,259,958.35
12/31/2016	J8R	DELAWARE	'78454L100	SM ENERGY CO	EQUITY	COMMON STOCK	'41	42,600.00	1,468,848.00	1,444,997.13
12/31/2016	J8R	DELAWARE	'674215108	OASIS PETROLEUM INC	EQUITY	COMMON STOCK	'41	97,900.00	1,482,206.00	1,458,138.23
12/31/2016	J8R	DELAWARE	'163893209	CHEMTURA CORP	EQUITY	COMMON STOCK	'41	21,800.00	723,760.00	712,007.73
12/31/2016	J8R	DELAWARE	'866082100	SUMMIT HOTEL PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	81,100.00	1,300,033.00	1,278,923.32
12/31/2016	J8R	DELAWARE	'88362T103	THERMON GROUP HOLDINGS INC	EQUITY	COMMON STOCK	'41	42,500.00	811,325.00	798,150.86
12/31/2016	J8M	T ROWE PRICE	'249906108	DESCARTES SYSTEMS GRP/THE	EQUITY	COMMON STOCK	'41	80,900.00	1,731,260.00	1,703,148.14
12/31/2016	J8M	T ROWE PRICE	'366651107	GARTNER INC	EQUITY	COMMON STOCK	'41	58,500.00	5,912,595.00	5,816,587.44
12/31/2016	J8M	T ROWE PRICE	'767744105	RITCHIE BROS AUCTIONEERS	EQUITY	COMMON STOCK	'41	67,381.00	2,290,954.00	2,253,753.94
12/31/2016	J8M	T ROWE PRICE	'698813102	PAPA JOHN S INTL INC	EQUITY	COMMON STOCK	'41	24,425.00	2,090,291.50	2,056,349.76
12/31/2016	J8M	T ROWE PRICE	'942622200	WATSCO INC	EQUITY	COMMON STOCK	'41	12,805.00	1,896,676.60	1,865,878.74
12/31/2016	J8M	T ROWE PRICE	'955306105	WEST PHARMACEUTICAL SERVICES	EQUITY	COMMON STOCK	'41	106,814.00	9,061,031.62	8,913,900.36
12/31/2016	J8M	T ROWE PRICE	'384109104	GRACO INC	EQUITY	COMMON STOCK	'41	30,100.00	2,501,009.00	2,460,398.11
12/31/2016	J8M	T ROWE PRICE	'776696106	ROPER TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	71,600.00	13,108,528.00	12,895,674.29
12/31/2016	J8M	T ROWE PRICE	'817565104	SERVICE CORP INTERNATIONAL	EQUITY	COMMON STOCK	'41	182,699.00	5,188,651.60	5,104,399.29
12/31/2016	J8M	T ROWE PRICE	'184496107	CLEAN HARBORS INC	EQUITY	COMMON STOCK	'41	49,700.00	2,765,805.00	2,720,894.40
12/31/2016	J8M	T ROWE PRICE	'526107107	LENNOX INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	41,380.00	6,338,174.60	6,235,256.56
12/31/2016	J8M	T ROWE PRICE	'595137100	MICROSEMI CORP	EQUITY	COMMON STOCK	'41	33,100.00	1,786,407.00	1,757,399.67
12/31/2016	J8M	T ROWE PRICE	'596278101	MIDDLEBY CORP	EQUITY	COMMON STOCK	'41	30,400.00	3,915,824.00	3,852,239.62
12/31/2016	J8M	T ROWE PRICE	'64125C109	NEUROCRINE BIOSCIENCES INC	EQUITY	COMMON STOCK	'41	41,008.00	1,587,009.60	1,561,240.05
12/31/2016	J8M	T ROWE PRICE	'679580100	OLD DOMINION FREIGHT LINE	EQUITY	COMMON STOCK	'41	64,600.00	5,542,034.00	5,452,043.54
12/31/2016	J8M	T ROWE PRICE	'741511109	PRICESMART INC	EQUITY	COMMON STOCK	'41	92,795.00	7,748,382.50	7,622,565.78
12/31/2016	J8M	T ROWE PRICE	'806407102	HENRY SCHEIN INC	EQUITY	COMMON STOCK	'41	40,300.00	6,113,913.00	6,014,636.48
12/31/2016	J8M	T ROWE PRICE	'891092108	TORO CO	EQUITY	COMMON STOCK	'41	102,400.00	5,729,280.00	5,636,249.07
12/31/2016	J8M	T ROWE PRICE	'91879Q109	VAIL RESORTS INC	EQUITY	COMMON STOCK	'41	88,594.00	14,291,098.14	14,059,042.08
12/31/2016	J8M	T ROWE PRICE	'015351109	ALEXION PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	16,522.00	2,021,466.70	1,988,642.52
12/31/2016	J8M	T ROWE PRICE	'22160N109	COSTAR GROUP INC	EQUITY	COMMON STOCK	'41	28,900.00	5,447,361.00	5,358,907.82
12/31/2016	J8M	T ROWE PRICE	'45168D104	IDEXX LABORATORIES INC	EQUITY	COMMON STOCK	'41	68,800.00	8,068,176.00	7,937,166.54
12/31/2016	J8M	T ROWE PRICE	'45337C102	INCYTE CORP	EQUITY	COMMON STOCK	'41	42,950.00	4,306,596.50	4,236,666.83
12/31/2016	J8M	T ROWE PRICE	'60740F105	MOBILE MINI INC	EQUITY	COMMON STOCK	'41	142,887.00	4,322,331.75	4,252,146.57
12/31/2016	J8M	T ROWE PRICE	'775711104	ROLLINS INC	EQUITY	COMMON STOCK	'41	187,700.00	6,340,506.00	6,237,550.10
12/31/2016	J8M	T ROWE PRICE	'920253101	VALMONT INDUSTRIES	EQUITY	COMMON STOCK	'41	36,500.00	5,142,850.00	5,059,341.41
12/31/2016	J8M	T ROWE PRICE	'169905106	CHOICE HOTELS INTL INC	EQUITY	COMMON STOCK	'41	7,000.00	392,350.00	385,979.10
12/31/2016	J8M	T ROWE PRICE	'466367109	JACK IN THE BOX INC	EQUITY	COMMON STOCK	'41	24,600.00	2,746,344.00	2,701,749.40
12/31/2016	J8M	T ROWE PRICE	'947890109	WEBSTER FINANCIAL CORP	EQUITY	COMMON STOCK	'41	58,200.00	3,159,096.00	3,107,799.22
12/31/2016	J8M	T ROWE PRICE	'USD	US DOLLAR	CASH	FOREIGN CURRENCY	'FC	292,384.86	292,384.86	287,637.17
12/31/2016	J8M	T ROWE PRICE	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	13,247,013.06	13,247,013.06	13,031,910.65
12/31/2016	J8M	T ROWE PRICE	'452327109	ILLUMINA INC	EQUITY	COMMON STOCK	'41	19,600.00	2,509,584.00	2,468,833.87
12/31/2016	J8M	T ROWE PRICE	'343498101	FLOWERS FOODS INC	EQUITY	COMMON STOCK	'41	65,409.00	1,306,217.73	1,285,007.62
12/31/2016	J8M	T ROWE PRICE	'00508Y102	ACUITY BRANDS INC	EQUITY	COMMON STOCK	'41	24,300.00	5,609,898.00	5,518,805.57
12/31/2016	J8M	T ROWE PRICE	'15135B101	CENTENE CORP	EQUITY	COMMON STOCK	'41	68,400.00	3,865,284.00	3,802,520.27
12/31/2016	J8M	T ROWE PRICE	'64110L106	NETFLIX INC	EQUITY	COMMON STOCK	'41	26,100.00	3,231,180.00	3,178,712.73
12/31/2016	J8M	T ROWE PRICE	'116794108	BRUKER CORP	EQUITY	COMMON STOCK	'41	181,679.00	3,847,961.22	3,785,478.78
12/31/2016	J8M	T ROWE PRICE	'22943F100	CTRIIP.COM INTERNATIONAL ADR	EQUITY	DEPOSITORY RECEIPTS	'43	50,800.00	2,032,000.00	1,999,004.78
12/31/2016	J8M	T ROWE PRICE	'88023U101	TEMPUR SEALY INTERNATIONAL I	EQUITY	COMMON STOCK	'41	30,600.00	2,089,368.00	2,055,441.25
12/31/2016	J8M	T ROWE PRICE	'82669G104	SIGNATURE BANK	EQUITY	COMMON STOCK	'41	39,800.00	5,977,960.00	5,880,891.06
12/31/2016	J8M	T ROWE PRICE	'004225108	ACADIA PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	42,002.00	1,211,337.68	1,191,668.22
12/31/2016	J8M	T ROWE PRICE	'02043Q107	ALNYLAM PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	11,608.00	434,603.52	427,546.51
12/31/2016	J8M	T ROWE PRICE	'94946T106	WELLCARE HEALTH PLANS INC	EQUITY	COMMON STOCK	'41	25,100.00	3,440,708.00	3,384,838.46
12/31/2016	J8M	T ROWE PRICE	'252131107	DEXCOM INC	EQUITY	COMMON STOCK	'41	90,400.00	5,396,880.00	5,309,246.52
12/31/2016	J8M	T ROWE PRICE	'218681104	CORE MARK HOLDING CO INC	EQUITY	COMMON STOCK	'41	95,338.00	4,106,207.66	4,039,531.86
12/31/2016	J8M	T ROWE PRICE	'78486Q101	SVB FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	29,000.00	4,978,140.00	4,897,305.94
12/31/2016	J8M	T ROWE PRICE	'89469A104	TREEHOUSE FOODS INC	EQUITY	COMMON STOCK	'41	34,700.00	2,504,993.00	2,464,317.41
12/31/2016	J8M	T ROWE PRICE	'755248104	RBC BEARINGS INC	EQUITY	COMMON STOCK	'41	42,163.00	3,913,148.03	3,849,607.10
12/31/2016	J8M	T ROWE PRICE	'01748X102	ALLEGiant TRAVEL CO	EQUITY	COMMON STOCK	'41	15,623.00	2,599,667.20	2,557,454.31
12/31/2016	J8M	T ROWE PRICE	'04685W103	ATHENAHEALTH INC	EQUITY	COMMON STOCK	'41	34,269.00	3,604,070.73	3,545,548.53
12/31/2016	J8M	T ROWE PRICE	'55354G100	MSCI INC	EQUITY	COMMON STOCK	'41	75,888.00	5,978,456.64	5,881,379.63

12/31/2016	J8M	T ROWE PRICE	'194014106	COLFAX CORP	EQUITY	COMMON STOCK	'41	34,400.00	1,235,992.00	1,215,922.20
12/31/2016	J8M	T ROWE PRICE	'46333X108	IRONWOOD PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	128,937.00	1,971,446.73	1,939,434.76
12/31/2016	J8M	T ROWE PRICE	'78467J100	SS+C TECHNOLOGIES HOLDINGS	EQUITY	COMMON STOCK	'41	387,600.00	11,085,360.00	10,905,358.09
12/31/2016	J8M	T ROWE PRICE	'31847R102	FIRST AMERICAN FINANCIAL	EQUITY	COMMON STOCK	'41	60,400.00	2,212,452.00	2,176,526.64
12/31/2016	J8M	T ROWE PRICE	'12503M108	CBOE HOLDINGS INC	EQUITY	COMMON STOCK	'41	89,200.00	6,590,988.00	6,483,964.83
12/31/2016	J8M	T ROWE PRICE	'V5633W109	MAKEMYTRIP LTD	EQUITY	COMMON STOCK	'41	105,175.00	2,334,885.00	2,296,971.59
12/31/2016	J8M	T ROWE PRICE	'099502106	BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	COMMON STOCK	'41	75,900.00	2,737,713.00	2,693,258.55
12/31/2016	J8M	T ROWE PRICE	'457669307	INSMED INC	EQUITY	COMMON STOCK	'41	116,828.00	1,545,634.44	1,520,536.73
12/31/2016	J8M	T ROWE PRICE	'14964U108	CAVIUM INC	EQUITY	COMMON STOCK	'41	16,600.00	1,036,504.00	1,019,673.45
12/31/2016	J8M	T ROWE PRICE	'265504100	DUNKIN BRANDS GROUP INC	EQUITY	COMMON STOCK	'41	85,981.00	4,508,843.64	4,435,629.92
12/31/2016	J8M	T ROWE PRICE	'00404A109	ACADIA HEALTHCARE CO INC	EQUITY	COMMON STOCK	'41	70,814.00	2,343,943.40	2,305,882.91
12/31/2016	J8M	T ROWE PRICE	'40171V100	GUIDEWIRE SOFTWARE INC	EQUITY	COMMON STOCK	'41	177,700.00	8,765,941.00	8,623,601.37
12/31/2016	J8M	T ROWE PRICE	'576485205	MATADOR RESOURCES CO	EQUITY	COMMON STOCK	'41	71,700.00	1,846,992.00	1,817,000.91
12/31/2016	J8M	T ROWE PRICE	'34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	COMMON STOCK	'41	46,700.00	1,027,400.00	1,010,717.28
12/31/2016	J8M	T ROWE PRICE	'848637104	SPLUNK INC	EQUITY	COMMON STOCK	'41	39,100.00	1,999,965.00	1,967,489.96
12/31/2016	J8M	T ROWE PRICE	'743424103	PROOFPOINT INC	EQUITY	COMMON STOCK	'41	48,700.00	3,440,655.00	3,384,786.32
12/31/2016	J8M	T ROWE PRICE	'881569107	TESARO INC	EQUITY	COMMON STOCK	'41	48,785.00	6,560,606.80	6,454,076.95
12/31/2016	J8M	T ROWE PRICE	'81762P102	SERVICENOW INC	EQUITY	COMMON STOCK	'41	47,590.00	3,537,840.60	3,480,393.84
12/31/2016	J8M	T ROWE PRICE	'25278X109	DIAMONDBACK ENERGY INC	EQUITY	COMMON STOCK	'41	24,100.00	2,435,546.00	2,395,998.08
12/31/2016	J8M	T ROWE PRICE	'96208T104	WEX INC	EQUITY	COMMON STOCK	'41	27,797.00	3,102,145.20	3,051,773.17
12/31/2016	J8M	T ROWE PRICE	'G72800108	PROTHENA CORP PLC	EQUITY	COMMON STOCK	'41	19,862.00	977,011.78	961,147.25
12/31/2016	J8M	T ROWE PRICE	'109194100	BRIGHT HORIZONS FAMILY SOLUT	EQUITY	COMMON STOCK	'41	50,896.00	3,563,737.92	3,505,870.64
12/31/2016	J8M	T ROWE PRICE	'87336U105	TABLEAU SOFTWARE INC CL A	EQUITY	COMMON STOCK	'41	92,249.00	3,888,295.35	3,825,157.97
12/31/2016	J8M	T ROWE PRICE	'09609G100	BLUEBIRD BIO INC	EQUITY	COMMON STOCK	'41	17,070.00	1,053,219.00	1,036,117.04
12/31/2016	J8M	T ROWE PRICE	'00847X104	AGIOS PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	6,800.00	283,764.00	279,156.30
12/31/2016	J8M	T ROWE PRICE	'85208M102	SPROUTS FARMERS MARKET INC	EQUITY	COMMON STOCK	'41	8,146.00	154,122.32	151,619.71
12/31/2016	J8M	T ROWE PRICE	'683745103	OPHTHOTEC CORP	EQUITY	COMMON STOCK	'41	4,904.00	23,686.32	23,301.71
12/31/2016	J8M	T ROWE PRICE	'122017106	BURLINGTON STORES INC	EQUITY	COMMON STOCK	'41	128,500.00	10,890,375.00	10,713,539.22
12/31/2016	J8M	T ROWE PRICE	'75524W108	RE/MAX HOLDINGS INC CL A	EQUITY	COMMON STOCK	'41	27,600.00	1,545,600.00	1,520,502.85
12/31/2016	J8M	T ROWE PRICE	'922475108	VEEVA SYSTEMS INC CLASS A	EQUITY	COMMON STOCK	'41	27,300.00	1,111,110.00	1,093,068.01
12/31/2016	J8M	T ROWE PRICE	'M98068105	WIX.COM LTD	EQUITY	COMMON STOCK	'41	142,938.00	6,367,887.90	6,264,487.38
12/31/2016	J8M	T ROWE PRICE	'90400D108	ULTRAGENYX PHARMACEUTICAL IN	EQUITY	COMMON STOCK	'41	15,099.00	1,061,610.69	1,044,372.46
12/31/2016	J8M	T ROWE PRICE	'70438V106	PAYLOCITY HOLDING CORP	EQUITY	COMMON STOCK	'41	15,650.00	469,656.50	462,030.31
12/31/2016	J8M	T ROWE PRICE	'G6583A102	NORD ANGLIA EDUCATION INC	EQUITY	COMMON STOCK	'41	89,648.00	2,088,798.40	2,054,880.90
12/31/2016	J8M	T ROWE PRICE	'400110102	GRUBHUB INC	EQUITY	COMMON STOCK	'41	68,900.00	2,592,018.00	2,549,929.32
12/31/2016	J8M	T ROWE PRICE	'98936J101	ZENDESK INC	EQUITY	COMMON STOCK	'41	45,800.00	970,960.00	955,193.74
12/31/2016	J8M	T ROWE PRICE	'701877102	PARSLEY ENERGY INC CLASS A	EQUITY	COMMON STOCK	'41	59,900.00	2,110,876.00	2,076,600.01
12/31/2016	J8M	T ROWE PRICE	'59408Q106	MICHAELS COS INC/THE	EQUITY	COMMON STOCK	'41	199,144.00	4,072,494.80	4,006,366.43
12/31/2016	J8M	T ROWE PRICE	'78667J108	SAGE THERAPEUTICS INC	EQUITY	COMMON STOCK	'41	14,000.00	714,840.00	703,232.57
12/31/2016	J8M	T ROWE PRICE	'531465102	LIBERTY TRIPADVISOR HDG A	EQUITY	COMMON STOCK	'41	44,600.00	671,230.00	660,330.70
12/31/2016	J8M	T ROWE PRICE	'M2682V108	CYBERARK SOFTWARE LTD/ISRAEL	EQUITY	COMMON STOCK	'41	62,200.00	2,830,100.00	2,784,145.39
12/31/2016	J8M	T ROWE PRICE	'25456K101	DIPLOMAT PHARMACY INC	EQUITY	COMMON STOCK	'41	66,140.00	833,364.00	819,832.00
12/31/2016	J8M	T ROWE PRICE	'64829B100	NEW RELIC INC	EQUITY	COMMON STOCK	'41	26,800.00	757,100.00	744,806.36
12/31/2016	J8M	T ROWE PRICE	'98954M101	ZILLOW GROUP INC A	EQUITY	COMMON STOCK	'41	129,353.00	4,714,916.85	4,638,356.95
12/31/2016	J8M	T ROWE PRICE	'29786A106	ETSY INC	EQUITY	COMMON STOCK	'41	172,600.00	2,033,228.00	2,000,212.84
12/31/2016	J8M	T ROWE PRICE	'09214X100	BLACK KNIGHT FINANCIAL CL A	EQUITY	COMMON STOCK	'41	154,793.00	5,851,175.40	5,756,165.16
12/31/2016	J8M	T ROWE PRICE	'82509L107	SHOPIFY INC CLASS A	EQUITY	COMMON STOCK	'41	105,957.00	4,542,376.59	4,468,618.37
12/31/2016	J8M	T ROWE PRICE	'G0750W104	AXOVANT SCIENCES LTD	EQUITY	COMMON STOCK	'41	30,281.00	376,090.02	369,983.14
12/31/2016	J8M	T ROWE PRICE	'12685J105	CABLE ONE INC	EQUITY	COMMON STOCK	'41	7,080.00	4,401,848.40	4,330,372.05
12/31/2016	J8R	DELAWARE	'014491104	ALEXANDER + BALDWIN INC	EQUITY	COMMON STOCK	'41	29,300.00	1,314,691.00	1,293,343.30
12/31/2016	J8R	DELAWARE	'57686G105	MATSON INC	EQUITY	COMMON STOCK	'41	27,300.00	966,147.00	950,458.89
12/31/2016	J8R	DELAWARE	'M87915274	TOWER SEMICONDUCTOR LTD	EQUITY	COMMON STOCK	'41	47,700.00	907,731.00	892,991.44
12/31/2016	J8R	DELAWARE	'08579W103	BERRY GLOBAL GROUP INC	EQUITY	COMMON STOCK	'41	75,297.00	3,669,222.81	3,609,642.69
12/31/2016	J8R	DELAWARE	'69370C100	PTC INC	EQUITY	COMMON STOCK	'41	33,600.00	1,554,672.00	1,529,427.54
12/31/2016	J8R	DELAWARE	'72348P104	PINNACLE FOODS INC	EQUITY	COMMON STOCK	'41	27,500.00	1,469,875.00	1,446,007.46
12/31/2016	J8R	DELAWARE	'48019R108	JONES ENERGY INC A	EQUITY	COMMON STOCK	'41	13,100.00	65,500.00	64,436.42
12/31/2016	J8R	DELAWARE	'20337X109	COMMScope HOLDING CO INC	EQUITY	COMMON STOCK	'41	60,530.00	2,251,716.00	2,215,153.08
12/31/2016	J8R	DELAWARE	'L9340P101	TRINSEO SA	EQUITY	COMMON STOCK	'41	29,600.00	1,755,280.00	1,726,778.11
12/31/2016	J8R	DELAWARE	'91843L103	VWR CORP	EQUITY	COMMON STOCK	'41	43,936.00	1,099,718.08	1,081,861.07
12/31/2016	J8R	DELAWARE	'391416104	GREAT WESTERN BANCORP INC	EQUITY	COMMON STOCK	'41	62,700.00	2,733,093.00	2,688,713.57
12/31/2016	J8R	DELAWARE	'28140H203	EDUCATION REALTY TRUST INC	EQUITY	REAL ESTATE INV TRST	'46	28,333.00	1,198,485.90	1,179,025.12
12/31/2016	J8R	DELAWARE	'296689102	ESSENDANT INC	EQUITY	COMMON STOCK	'41	1,900.00	39,710.00	39,065.20
12/31/2016	J8R	DELAWARE	'12685J105	CABLE ONE INC	EQUITY	COMMON STOCK	'41	1,800.00	1,119,114.00	1,100,942.05
12/31/2016	J8R	DELAWARE	'G84720104	STERIS PLC	EQUITY	COMMON STOCK	'41	17,125.00	1,154,053.75	1,135,314.45

12/31/2016	JJ8R	DELAWARE	'45073V108	ITT INC	EQUITY	COMMON STOCK	'41	53,600.00	2,067,352.00	2,033,782.74
12/31/2016	JJ8N	GOLDMAN SACHS	'603158106	MINERALS TECHNOLOGIES INC	EQUITY	COMMON STOCK	'41	45,450.00	3,511,012.50	3,454,001.37
12/31/2016	JJ8N	GOLDMAN SACHS	'878237106	TECH DATA CORP	EQUITY	COMMON STOCK	'41	42,038.00	3,559,777.84	3,501,974.86
12/31/2016	JJ8N	GOLDMAN SACHS	'063904106	BANK OF THE OZARKS	EQUITY	COMMON STOCK	'41	42,645.00	2,242,700.55	2,206,284.02
12/31/2016	JJ8N	GOLDMAN SACHS	'64115T104	NETSCOUT SYSTEMS INC	EQUITY	COMMON STOCK	'41	80,159.00	2,525,008.50	2,484,007.91
12/31/2016	JJ8N	GOLDMAN SACHS	'212485106	CONVERGYS CORP	EQUITY	COMMON STOCK	'41	68,781.00	1,689,261.36	1,661,831.46
12/31/2016	JJ8N	GOLDMAN SACHS	'8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'5F	6,576,626.87	6,576,626.87	6,469,836.89
12/31/2016	JJ8N	GOLDMAN SACHS	'45071R109	IXIA	EQUITY	COMMON STOCK	'41	126,091.00	2,030,065.10	1,997,101.30
12/31/2016	JJ8N	GOLDMAN SACHS	'92924F106	WGL HOLDINGS INC	EQUITY	COMMON STOCK	'41	54,697.00	4,172,287.16	4,104,538.38
12/31/2016	JJ8N	GOLDMAN SACHS	'74267C106	PROASSURANCE CORP	EQUITY	COMMON STOCK	'41	37,620.00	2,114,244.00	2,079,913.32
12/31/2016	JJ8N	GOLDMAN SACHS	'55264U108	MB FINANCIAL INC	EQUITY	COMMON STOCK	'41	95,698.00	4,519,816.54	4,446,424.64
12/31/2016	JJ8N	GOLDMAN SACHS	'001744101	AMN HEALTHCARE SERVICES INC	EQUITY	COMMON STOCK	'41	17,700.00	680,565.00	669,514.12
12/31/2016	JJ8N	GOLDMAN SACHS	'918194101	VCA INC	EQUITY	COMMON STOCK	'41	33,216.00	2,280,278.40	2,243,251.69
12/31/2016	JJ8N	GOLDMAN SACHS	'69349H107	PNM RESOURCES INC	EQUITY	COMMON STOCK	'41	111,529.00	3,825,444.70	3,763,327.88
12/31/2016	JJ8N	GOLDMAN SACHS	'758766109	REGAL ENTERTAINMENT GROUP A	EQUITY	COMMON STOCK	'41	96,063.00	1,978,897.80	1,946,764.84
12/31/2016	JJ8N	GOLDMAN SACHS	'92343X100	VERINT SYSTEMS INC	EQUITY	COMMON STOCK	'41	108,466.00	3,823,426.50	3,761,342.45
12/31/2016	JJ8N	GOLDMAN SACHS	'11373M107	BROOKLINE BANCORP INC	EQUITY	COMMON STOCK	'41	99,929.00	1,638,835.60	1,612,224.51
12/31/2016	JJ8N	GOLDMAN SACHS	'594972408	MICROSTRATEGY INC CL A	EQUITY	COMMON STOCK	'41	1,240.00	244,776.00	240,801.38
12/31/2016	JJ8N	GOLDMAN SACHS	'55272X102	MFA FINANCIAL INC	EQUITY	REAL ESTATE INV TRST	'46	255,909.00	1,952,585.67	1,920,879.97
12/31/2016	JJ8N	GOLDMAN SACHS	'74386T105	PROVIDENT FINANCIAL SERVICES	EQUITY	COMMON STOCK	'41	84,031.00	2,378,077.30	2,339,462.55
12/31/2016	JJ8N	GOLDMAN SACHS	'40425J101	HMS HOLDINGS CORP	EQUITY	COMMON STOCK	'41	47,951.00	870,790.16	856,650.44
12/31/2016	JJ8N	GOLDMAN SACHS	'88224Q107	TEXAS CAPITAL BANCSHARES INC	EQUITY	COMMON STOCK	'41	47,016.00	3,686,054.40	3,626,200.97
12/31/2016	JJ8N	GOLDMAN SACHS	'G9456A100	GOLAR LNG LTD	EQUITY	COMMON STOCK	'41	109,732.00	2,517,252.08	2,476,377.43
12/31/2016	JJ8N	GOLDMAN SACHS	'65336K103	NEXSTAR MEDIA GROUP INC CL A	EQUITY	COMMON STOCK	'41	41,512.00	2,627,709.60	2,585,041.37
12/31/2016	JJ8N	GOLDMAN SACHS	'87162W100	SYNNEX CORP	EQUITY	COMMON STOCK	'41	28,055.00	3,395,216.10	3,340,085.25
12/31/2016	JJ8N	GOLDMAN SACHS	'26969P108	EAGLE MATERIALS INC	EQUITY	COMMON STOCK	'41	30,821.00	3,036,793.13	2,987,482.28
12/31/2016	JJ8N	GOLDMAN SACHS	'72346Q104	PINNACLE FINANCIAL PARTNERS	EQUITY	COMMON STOCK	'41	57,341.00	3,973,731.30	3,909,206.63
12/31/2016	JJ8N	GOLDMAN SACHS	'07368S109	BEACON ROOFING SUPPLY INC	EQUITY	COMMON STOCK	'41	64,805.00	2,985,566.35	2,937,087.31
12/31/2016	JJ8N	GOLDMAN SACHS	'374689107	GIBRALTAR INDUSTRIES INC	EQUITY	COMMON STOCK	'41	50,949.00	2,122,025.85	2,087,568.81
12/31/2016	JJ8N	GOLDMAN SACHS	'668074305	NORTHWESTERN CORP	EQUITY	COMMON STOCK	'41	6,181.00	351,513.47	345,805.66
12/31/2016	JJ8N	GOLDMAN SACHS	'74112D101	PRESTIGE BRANDS HOLDINGS INC	EQUITY	COMMON STOCK	'41	14,995.00	781,239.50	768,553.89
12/31/2016	JJ8N	GOLDMAN SACHS	'218681104	CORE MARK HOLDING CO INC	EQUITY	COMMON STOCK	'41	39,692.00	1,709,534.44	1,681,775.35
12/31/2016	JJ8N	GOLDMAN SACHS	'75970E107	RENASANT CORP	EQUITY	COMMON STOCK	'41	79,403.00	3,352,394.66	3,297,959.13
12/31/2016	JJ8N	GOLDMAN SACHS	'23334L102	DSW INC CLASS A	EQUITY	COMMON STOCK	'41	10,136.00	229,580.40	225,852.52
12/31/2016	JJ8N	GOLDMAN SACHS	'75524B104	RBC BEARINGS INC	EQUITY	COMMON STOCK	'41	11,727.00	1,088,382.87	1,070,709.92
12/31/2016	JJ8N	GOLDMAN SACHS	'03071H100	AMERISAFE INC	EQUITY	COMMON STOCK	'41	23,090.00	1,439,661.50	1,416,284.56
12/31/2016	JJ8N	GOLDMAN SACHS	'03076K108	AMERIS BANCORP	EQUITY	COMMON STOCK	'41	42,569.00	1,856,008.40	1,825,870.90
12/31/2016	JJ8N	GOLDMAN SACHS	'15201P109	CENTERSTATE BANKS INC	EQUITY	COMMON STOCK	'41	38,873.00	978,433.41	962,545.80
12/31/2016	JJ8N	GOLDMAN SACHS	'538034109	LIVE NATION ENTERTAINMENT IN	EQUITY	COMMON STOCK	'41	130,877.00	3,481,328.20	3,424,799.07
12/31/2016	JJ8N	GOLDMAN SACHS	'736508847	PORTLAND GENERAL ELECTRIC CO	EQUITY	COMMON STOCK	'41	83,855.00	3,633,437.15	3,574,438.11
12/31/2016	JJ8N	GOLDMAN SACHS	'436893200	HOME BANCSHARES INC	EQUITY	COMMON STOCK	'41	91,126.00	2,530,569.02	2,489,478.14
12/31/2016	JJ8N	GOLDMAN SACHS	'483007704	KAISER ALUMINUM CORP	EQUITY	COMMON STOCK	'41	15,197.00	1,180,654.93	1,161,483.69
12/31/2016	JJ8N	GOLDMAN SACHS	'78709Y105	SAIA INC	EQUITY	COMMON STOCK	'41	1,224.00	54,039.60	53,162.12
12/31/2016	JJ8N	GOLDMAN SACHS	'204166102	COMMVAULT SYSTEMS INC	EQUITY	COMMON STOCK	'41	41,526.00	2,134,436.40	2,099,777.84
12/31/2016	JJ8N	GOLDMAN SACHS	'032359309	AMTRUST FINANCIAL SERVICES	EQUITY	COMMON STOCK	'41	57,313.00	1,569,229.94	1,543,749.09
12/31/2016	JJ8N	GOLDMAN SACHS	'G3075P101	ENSTAR GROUP LTD	EQUITY	COMMON STOCK	'41	4,049.00	800,487.30	787,489.14
12/31/2016	JJ8N	GOLDMAN SACHS	'48562P103	KAPSTONE PAPER AND PACKAGING	EQUITY	COMMON STOCK	'41	108,181.00	2,385,391.05	2,346,657.54
12/31/2016	JJ8N	GOLDMAN SACHS	'896215209	TRIMAS CORP	EQUITY	COMMON STOCK	'41	114,625.00	2,693,687.50	2,649,947.93
12/31/2016	JJ8N	GOLDMAN SACHS	'05566T101	BNC BANCORP	EQUITY	COMMON STOCK	'41	75,643.00	2,413,011.70	2,373,829.69
12/31/2016	JJ8N	GOLDMAN SACHS	'235825205	DANA INC	EQUITY	COMMON STOCK	'41	61,887.00	1,174,615.26	1,155,542.09
12/31/2016	JJ8N	GOLDMAN SACHS	'G5753U112	MAIDEN HOLDINGS LTD	EQUITY	COMMON STOCK	'41	131,514.00	2,294,919.30	2,257,654.85
12/31/2016	JJ8N	GOLDMAN SACHS	'695263103	PACWEST BANCORP	EQUITY	COMMON STOCK	'41	68,810.00	3,746,016.40	3,685,189.32
12/31/2016	JJ8N	GOLDMAN SACHS	'18683K101	CLIFFS NATURAL RESOURCES INC	EQUITY	COMMON STOCK	'41	86,108.00	724,168.28	712,409.38
12/31/2016	JJ8N	GOLDMAN SACHS	'70931T103	PENNYMAC MORTGAGE INVESTMENT	EQUITY	REAL ESTATE INV TRST	'46	109,040.00	1,784,984.80	1,756,000.57
12/31/2016	JJ8N	GOLDMAN SACHS	'90187B101	TWO HARBORS INVESTMENT CORP	EQUITY	REAL ESTATE INV TRST	'46	382,037.00	3,331,362.64	3,277,268.63
12/31/2016	JJ8N	GOLDMAN SACHS	'489398107	KENNEDY WILSON HOLDINGS INC	EQUITY	COMMON STOCK	'41	152,535.00	3,126,967.50	3,076,192.41
12/31/2016	JJ8N	GOLDMAN SACHS	'70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY	REAL ESTATE INV TRST	'46	193,499.00	5,756,595.25	5,663,120.78
12/31/2016	JJ8N	GOLDMAN SACHS	'165240102	CHESAPEAKE LODGING TRUST	EQUITY	REAL ESTATE INV TRST	'46	183,848.00	4,754,309.28	4,677,109.74
12/31/2016	JJ8N	GOLDMAN SACHS	'88146M101	TERRENO REALTY CORP	EQUITY	REAL ESTATE INV TRST	'46	141,731.00	4,037,916.19	3,972,349.30
12/31/2016	JJ8N	GOLDMAN SACHS	'38173M102	GOLUB CAPITAL BDC INC	EQUITY	COMMON STOCK	'41	32,305.00	594,088.95	584,442.25
12/31/2016	JJ8N	GOLDMAN SACHS	'12621E103	CNO FINANCIAL GROUP INC	EQUITY	COMMON STOCK	'41	204,580.00	3,917,707.00	3,854,092.04
12/31/2016	JJ8N	GOLDMAN SACHS	'30219E103	EXPRESS INC	EQUITY	COMMON STOCK	'41	24,541.00	264,061.16	259,773.39
12/31/2016	JJ8N	GOLDMAN SACHS	'78454L100	SM ENERGY CO	EQUITY	COMMON STOCK	'41	48,572.00	1,674,762.56	1,647,568.09
12/31/2016	JJ8N	GOLDMAN SACHS	'84763R101	SPECTRUM BRANDS HOLDINGS INC	EQUITY	COMMON STOCK	'41	18,697.00	2,287,204.01	2,250,064.84

12/31/2016	J8N	GOLDMAN SACHS	'68633D103	ORITANI FINANCIAL CORP	EQUITY	COMMON STOCK	'41	45,752.00	857,850.00	843,920.40
12/31/2016	J8N	GOLDMAN SACHS	'444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY	REAL ESTATE INV TRST	'46	67,430.00	2,345,215.40	2,307,134.25
12/31/2016	J8N	GOLDMAN SACHS	'891826109	TOWER INTERNATIONAL INC	EQUITY	COMMON STOCK	'41	31,837.00	902,578.95	887,923.05
12/31/2016	J8M	T ROWE PRICE	'89400J107	TRANSUNION	EQUITY	COMMON STOCK	'41	110,880.00	3,429,518.40	3,373,830.55
12/31/2016	J8N	GOLDMAN SACHS	'H01531104	ALLIED WORLD ASSURANCE CO	EQUITY	COMMON STOCK	'41	49,067.00	2,635,388.57	2,592,595.65
12/31/2016	J8N	GOLDMAN SACHS	'21925Y103	CORNERSTONE ONDEMAND INC	EQUITY	COMMON STOCK	'41	45,436.00	1,922,397.16	1,891,181.65
12/31/2016	J8M	T ROWE PRICE	'09531U102	BLUE BUFFALO PET PRODUCTS IN	EQUITY	COMMON STOCK	'41	32,334.00	777,309.36	764,687.56
12/31/2016	J8N	GOLDMAN SACHS	'856190103	STATE BANK FINANCIAL CORP	EQUITY	COMMON STOCK	'41	63,491.00	1,705,368.26	1,677,676.82
12/31/2016	J8M	T ROWE PRICE	'98954M200	ZILLOW GROUP INC C	EQUITY	COMMON STOCK	'41	149,500.00	5,452,265.00	5,363,732.19
12/31/2016	J8N	GOLDMAN SACHS	'88362T103	THERMON GROUP HOLDINGS INC	EQUITY	COMMON STOCK	'41	64,734.00	1,235,772.06	1,215,705.84
12/31/2016	J8M	T ROWE PRICE	'N96617118	WRIGHT MEDICAL GROUP NV	EQUITY	COMMON STOCK	'41	93,158.00	2,140,770.84	2,106,009.42
12/31/2016	J8M	T ROWE PRICE	'74624M102	PURE STORAGE INC CLASS A	EQUITY	COMMON STOCK	'41	88,158.00	997,066.98	980,876.80
12/31/2016	J8N	GOLDMAN SACHS	'74965L101	RLJ LODGING TRUST	EQUITY	REAL ESTATE INV TRST	'46	96,396.00	2,360,738.04	2,322,404.84
12/31/2016	J8M	T ROWE PRICE	'749119103	QUOTIENT TECHNOLOGY INC	EQUITY	COMMON STOCK	'41	143,879.00	1,546,699.25	1,521,584.25
12/31/2016	J8N	GOLDMAN SACHS	'848577102	SPIRIT AIRLINES INC	EQUITY	COMMON STOCK	'41	21,622.00	1,251,048.92	1,230,734.63
12/31/2016	J8M	T ROWE PRICE	'00790T100	ADVANCED ACCELERATOR APP ADR	EQUITY	DEPOSITORY RECEIPTS	'43	24,406.00	653,104.56	642,499.58
12/31/2016	J8M	T ROWE PRICE	'12650T104	CSRA INC	EQUITY	COMMON STOCK	'41	100,148.00	3,188,712.32	3,136,934.63
12/31/2016	J8N	GOLDMAN SACHS	'06652V208	BANNER CORPORATION	EQUITY	COMMON STOCK	'41	71,256.00	3,976,797.36	3,912,222.90
12/31/2016	J8M	T ROWE PRICE	'G06242104	ATLISSIAN CORP PLC CLASS A	EQUITY	COMMON STOCK	'41	272,779.00	6,568,518.32	6,461,860.00
12/31/2016	J8N	GOLDMAN SACHS	'983793100	XPO LOGISTICS INC	EQUITY	COMMON STOCK	'41	111,427.00	4,809,189.32	4,731,098.64
12/31/2016	J8M	T ROWE PRICE	'462222100	IONIS PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	8,800.00	420,904.00	414,069.44
12/31/2016	J8N	GOLDMAN SACHS	'229663109	CUBESMART	EQUITY	REAL ESTATE INV TRST	'46	84,242.00	2,255,158.34	2,218,539.52
12/31/2016	J8M	T ROWE PRICE	'24906P109	DENTSPLY SIRONA INC	EQUITY	COMMON STOCK	'41	32,438.00	1,872,645.74	1,842,238.08
12/31/2016	J8N	GOLDMAN SACHS	'00404A109	ACADIA HEALTHCARE CO INC	EQUITY	COMMON STOCK	'41	35,297.00	1,168,330.70	1,149,359.57
12/31/2016	J8M	T ROWE PRICE	'221015100	CORVUS PHARMACEUTICALS INC	EQUITY	COMMON STOCK	'41	2,700.00	38,610.00	37,983.06
12/31/2016	J8N	GOLDMAN SACHS	'57164Y107	MARRIOTT VACATIONS WORLD	EQUITY	COMMON STOCK	'41	36,820.00	3,124,177.00	3,073,447.23
12/31/2016	J8M	T ROWE PRICE	'94106B101	WASTE CONNECTIONS INC	EQUITY	COMMON STOCK	'41	137,600.00	10,813,984.00	10,638,388.64
12/31/2016	J8N	GOLDMAN SACHS	'45321L100	IMPERVA INC	EQUITY	COMMON STOCK	'41	23,923.00	918,643.20	903,726.45
12/31/2016	J8M	T ROWE PRICE	'26856L103	ELF BEAUTY INC	EQUITY	COMMON STOCK	'41	7,600.00	219,944.00	216,372.59
12/31/2016	J8N	GOLDMAN SACHS	'98212B103	WPX ENERGY INC	EQUITY	COMMON STOCK	'41	150,738.00	2,196,252.66	2,160,590.34
12/31/2016	J8M	T ROWE PRICE	'22266L106	COUPA SOFTWARE INC	EQUITY	COMMON STOCK	'41	21,300.00	532,713.00	524,062.91
12/31/2016	J8N	GOLDMAN SACHS	'76169B102	REXNORD CORP	EQUITY	COMMON STOCK	'41	50,026.00	980,009.34	964,096.14
12/31/2016	J8M	T ROWE PRICE	'15136A102	CENTENNIAL RESOURCE DEVELO A	EQUITY	COMMON STOCK	'41	32,685.00	644,548.20	634,082.15
12/31/2016	J8N	GOLDMAN SACHS	'69327R101	PDC ENERGY INC	EQUITY	COMMON STOCK	'41	54,607.00	3,963,376.06	3,899,019.54
12/31/2016	J8M	T ROWE PRICE	'15136A110	CENTENNIAL RESOURCE DEVELO A	EQUITY	WARRANTS	'49	10,895.00	90,973.25	89,496.04
12/31/2016	J8N	GOLDMAN SACHS	'126534106	CU BANCORP	EQUITY	COMMON STOCK	'41	27,219.00	974,440.20	958,617.43
12/31/2016	J8M	T ROWE PRICE	'53046P109	LIBERTY EXPEDIA HOLD A	EQUITY	COMMON STOCK	'41	143,740.00	5,702,165.80	5,609,575.15
12/31/2016	J8N	GOLDMAN SACHS	'08579W103	BERRY GLOBAL GROUP INC	EQUITY	COMMON STOCK	'41	68,346.00	3,330,500.58	3,276,420.56
12/31/2016	J8M	T ROWE PRICE	'53071M856	LIBERTY VENTURES SER A	EQUITY	COMMON STOCK	'41	185,460.00	6,837,910.20	6,726,877.55
12/31/2016	J8N	GOLDMAN SACHS	'23283R100	CYRUSONE INC	EQUITY	REAL ESTATE INV TRST	'46	89,927.00	4,022,434.71	3,957,119.20
12/31/2016	J8M	T ROWE PRICE	'74967X103	RH	EQUITY	COMMON STOCK	'41	108,100.00	3,318,670.00	3,264,782.09
12/31/2016	J8M	T ROWE PRICE	'89686D105	TRIVAGO NV ADR	EQUITY	DEPOSITORY RECEIPTS	'43	50,400.00	592,200.00	582,583.97
12/31/2016	J8N	GOLDMAN SACHS	'72348P104	PINNACLE FOODS INC	EQUITY	COMMON STOCK	'41	48,288.00	2,580,993.60	2,539,083.93
12/31/2016	J8M	T ROWE PRICE	'931MKR906	CENTENNIAL RESOURCE DEVELOPMEN	EQUITY	COMMON STOCK	'41	20,109.00	292,384.86	287,637.17
12/31/2016	J8N	GOLDMAN SACHS	'45384B106	INDEPENDENT BANK GROUP INC	EQUITY	COMMON STOCK	'41	21,741.00	1,356,638.40	1,334,609.57
12/31/2016	J8N	GOLDMAN SACHS	'09257W100	BLACKSTONE MORTGAGE TRU CL A	EQUITY	REAL ESTATE INV TRST	'46	112,836.00	3,392,978.52	3,337,884.00
12/31/2016	J8N	GOLDMAN SACHS	'552074700	WILLIAM LYON HOMES CL A	EQUITY	COMMON STOCK	'41	34,501.00	656,554.03	645,893.03
12/31/2016	J8N	GOLDMAN SACHS	'575385109	MASONITE INTERNATIONAL CORP	EQUITY	COMMON STOCK	'41	23,020.00	1,514,716.00	1,490,120.34
12/31/2016	J8M	T ROWE PRICE	'67103H107	O REILLY AUTOMOTIVE INC	EQUITY	COMMON STOCK	'41	48,300.00	13,447,203.00	13,228,849.95
12/31/2016	J8N	GOLDMAN SACHS	'122017106	BURLINGTON STORES INC	EQUITY	COMMON STOCK	'41	47,248.00	4,004,268.00	3,939,247.48
12/31/2016	J8M	T ROWE PRICE	'88338N107	THERAPEUTICSMD INC	EQUITY	COMMON STOCK	'41	73,505.00	424,123.85	417,237.01
12/31/2016	J8M	T ROWE PRICE	'49803L109	KITE PHARMA INC	EQUITY	COMMON STOCK	'41	21,779.00	976,570.36	960,713.00
12/31/2016	J8M	T ROWE PRICE	'84652J103	SPARK THERAPEUTICS INC	EQUITY	COMMON STOCK	'41	30,807.00	1,537,269.30	1,512,307.42
12/31/2016	J8N	GOLDMAN SACHS	'198287203	COLUMBIA PROPERTY TRUST INC	EQUITY	REAL ESTATE INV TRST	'46	45,815.00	989,604.00	973,535.00
12/31/2016	J8M	T ROWE PRICE	'75700L108	RED ROCK RESORTS INC CLASS A	EQUITY	COMMON STOCK	'41	45,569.00	1,056,745.11	1,039,585.89
12/31/2016	J8N	GOLDMAN SACHS	'30224P200	EXTENDED STAY AMERICA INC	EQUITY	COMMON STOCK UNIT	'81	70,221.00	1,134,069.15	1,115,654.36
12/31/2016	J8N	GOLDMAN SACHS	'74978Q105	RSP PERMIAN INC	EQUITY	COMMON STOCK	'41	110,163.00	4,915,473.06	4,835,656.57
12/31/2016	J8N	GOLDMAN SACHS	'762760106	RICE ENERGY INC	EQUITY	COMMON STOCK	'41	172,714.00	3,687,443.90	3,627,567.91
12/31/2016	J8N	GOLDMAN SACHS	'553498106	MSA SAFETY INC	EQUITY	COMMON STOCK	'41	13,417.00	930,200.61	915,096.19
12/31/2016	J8N	GOLDMAN SACHS	'636220303	NATIONAL GENERAL HLDGS	EQUITY	COMMON STOCK	'41	101,018.00	2,524,439.82	2,483,448.46
12/31/2016	J8N	GOLDMAN SACHS	'67011P100	NOW INC	EQUITY	COMMON STOCK	'41	59,034.00	1,208,425.98	1,188,803.80
12/31/2016	J8N	GOLDMAN SACHS	'887228104	TIME INC	EQUITY	COMMON STOCK	'41	65,013.00	1,160,482.05	1,141,638.37
12/31/2016	J8N	GOLDMAN SACHS	'701877102	PARSLEY ENERGY INC CLASS A	EQUITY	COMMON STOCK	'41	79,416.00	2,798,619.84	2,753,176.40
12/31/2016	J8N	GOLDMAN SACHS	'847215100	SPARTANNASH CO	EQUITY	COMMON STOCK	'41	9,540.00	377,211.60	371,086.51

12/31/2016	JJ8N	GOLDMAN SACHS	'L9340P101	TRINSEO SA	EQUITY	COMMON STOCK	'41	23,761.00	1,409,027.30	1,386,147.79
12/31/2016	JJ8N	GOLDMAN SACHS	'840441109	SOUTH STATE CORP	EQUITY	COMMON STOCK	'41	37,585.00	3,284,929.00	3,231,588.97
12/31/2016	JJ8N	GOLDMAN SACHS	'20786W107	CONNECTONE BANCORP INC	EQUITY	COMMON STOCK	'41	57,235.00	1,485,248.25	1,461,131.08
12/31/2016	JJ8N	GOLDMAN SACHS	'148806102	CATALENT INC	EQUITY	COMMON STOCK	'41	64,978.00	1,751,806.88	1,723,361.38
12/31/2016	JJ8N	GOLDMAN SACHS	'783754104	RYERSON HOLDING CORP	EQUITY	COMMON STOCK	'41	63,791.00	851,609.85	837,781.58
12/31/2016	JJ8N	GOLDMAN SACHS	'91843L103	VWR CORP	EQUITY	COMMON STOCK	'41	68,029.00	1,702,765.87	1,675,116.69
12/31/2016	JJ8N	GOLDMAN SACHS	'G67506108	OM ASSET MANAGEMENT PLC	EQUITY	COMMON STOCK	'41	121,769.00	1,765,650.50	1,736,980.21
12/31/2016	JJ8N	GOLDMAN SACHS	'391416104	GREAT WESTERN BANCORP INC	EQUITY	COMMON STOCK	'41	89,503.00	3,901,435.77	3,838,085.02
12/31/2016	JJ8N	GOLDMAN SACHS	'099406100	BOOT BARN HOLDINGS INC	EQUITY	COMMON STOCK	'41	70,662.00	884,688.24	870,322.85
12/31/2016	JJ8N	GOLDMAN SACHS	'69354M108	PRA HEALTH SCIENCES INC	EQUITY	COMMON STOCK	'41	37,240.00	2,052,668.80	2,019,337.97
12/31/2016	JJ8N	GOLDMAN SACHS	'482539103	KLX INC	EQUITY	COMMON STOCK	'41	65,708.00	2,964,087.88	2,915,957.60
12/31/2016	JJ8N	GOLDMAN SACHS	'52471Y106	LEGACYTEXAS FINANCIAL GROUP	EQUITY	COMMON STOCK	'41	104,892.00	4,516,649.52	4,443,309.05
12/31/2016	JJ8N	GOLDMAN SACHS	'86614U100	SUMMIT MATERIALS INC CL A	EQUITY	COMMON STOCK	'41	77,387.64	1,841,051.96	1,811,157.32
12/31/2016	JJ8N	GOLDMAN SACHS	'702149105	PARTY CITY HOLDCO INC	EQUITY	COMMON STOCK	'41	81,052.00	1,150,938.40	1,132,249.69
12/31/2016	JJ8N	GOLDMAN SACHS	'928254101	VIRTU FINANCIAL INC CLASS A	EQUITY	COMMON STOCK	'41	47,040.00	750,288.00	738,104.97
12/31/2016	JJ8N	GOLDMAN SACHS	'91336L107	UNIVAR INC	EQUITY	COMMON STOCK	'41	106,515.00	3,021,830.55	2,972,762.66
12/31/2016	JJ8N	GOLDMAN SACHS	'87901J105	TEGNA INC	EQUITY	COMMON STOCK	'41	67,759.00	1,449,365.01	1,425,830.50
12/31/2016	JJ8N	GOLDMAN SACHS	'89055F103	TOPBUILD CORP	EQUITY	COMMON STOCK	'41	34,428.00	1,225,636.80	1,205,735.15
12/31/2016	JJ8N	GOLDMAN SACHS	'30555Q108	FAIRMOUNT SANTROL HOLDINGS I	EQUITY	COMMON STOCK	'41	49,356.00	581,907.24	572,458.34
12/31/2016	JJ8N	GOLDMAN SACHS	'925550105	VIAVI SOLUTIONS INC	EQUITY	COMMON STOCK	'41	355,260.00	2,906,026.80	2,858,839.31
12/31/2016	JJ8N	GOLDMAN SACHS	'141624106	CARE CAPITAL PROPERTIES INC	EQUITY	REAL ESTATE INV TRST	'46	130,734.00	3,268,350.00	3,215,279.17
12/31/2016	JJ8N	GOLDMAN SACHS	'128195104	CALATLANTIC GROUP INC	EQUITY	COMMON STOCK	'41	35,004.00	1,190,486.04	1,171,155.16
12/31/2016	JJ8N	GOLDMAN SACHS	'N96617118	WRIGHT MEDICAL GROUP NV	EQUITY	COMMON STOCK	'41	52,018.00	1,195,373.64	1,175,963.40
12/31/2016	JJ8N	GOLDMAN SACHS	'029227105	AMERICAN RENAL ASSOCIATES HO	EQUITY	COMMON STOCK	'41	35,665.00	758,951.20	746,627.50
12/31/2016	JJ8N	GOLDMAN SACHS	'75700L108	RED ROCK RESORTS INC CLASS A	EQUITY	COMMON STOCK	'41	77,611.00	1,799,799.09	1,770,574.30
12/31/2016	JJ8N	GOLDMAN SACHS	'45073V108	ITT INC	EQUITY	COMMON STOCK	'41	67,814.00	2,615,585.98	2,573,114.61
12/31/2016	JJ8N	GOLDMAN SACHS	'42704L104	HERC HOLDINGS INC	EQUITY	COMMON STOCK	'41	48,972.00	1,966,715.52	1,934,780.38
12/31/2016	JJ8N	GOLDMAN SACHS	'00782L107	ADVANCEPIERRE FOODS HOLDINGS	EQUITY	COMMON STOCK	'41	93,102.00	2,772,577.56	2,727,556.99
12/31/2016	JJ8N	GOLDMAN SACHS	'00790X101	ADVANCED DISPOSAL SERVICES I	EQUITY	COMMON STOCK	'41	75,057.00	1,667,766.54	1,640,685.67
12/31/2016	JJ8N	GOLDMAN SACHS	'49714P108	KINSALE CAPITAL GROUP INC	EQUITY	COMMON STOCK	'41	35,181.00	1,196,505.81	1,177,077.18
12/31/2016	JJ8N	GOLDMAN SACHS	'53223X107	LIFE STORAGE INC	EQUITY	REAL ESTATE INV TRST	'46	25,526.00	2,176,346.76	2,141,007.67
12/31/2016	JJ8N	GOLDMAN SACHS	'29414D100	ENVISION HEALTHCARE CORP	EQUITY	COMMON STOCK	'41	24,195.00	1,531,301.55	1,506,436.58
12/31/2016	JJ8N	GOLDMAN SACHS	'74967X103	RH	EQUITY	COMMON STOCK	'41	827.00	25,388.90	24,976.64
12/31/2016	JJ8N	GOLDMAN SACHS	'78470V108	SRC ENERGY INC	EQUITY	COMMON STOCK	'41	203,824.00	1,816,071.84	1,786,582.82
									1,271,576,259.88	1,250,928,653.40

JJ8K-1	Salaried	\$1,250,260,856.65	98.38%
JJ8K-2	Union	\$3,484,065.44	0.27%
JJ8K-8	Puerto Rico	\$17,152,518.51	1.35%

\$1,270,897,440.60

										Basis		1		
Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Base Market Value	%	98.69%			
12/31/2016	JJSD	SSGA RUSSELL 3000 FUND	'77999X959	RUSSELL 3000 INDEX NL SERIES	EQUITY	MUTUAL FUNDS	'45	40,796,984.69	1,341,323,262.51		1,323,688,206.86			
										JJSD-1	Salaried	\$1,323,568,698.99	98.69%	
										JJSD-2	Union	\$2,295,997.69	0.17%	
										JJSD-8	Puerto Rico	\$15,337,465.80	1.14%	
												\$1,341,202,162.48		

										Basis		1	
Period End	D Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Base Market Value	%	95.87%		
12/31/2016	JJ5I	FIXED INTEREST FUND	'861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	32,153,323.29	32,153,323.29		30,825,164.04		
12/31/2016	JJ5I	FIXED INTEREST FUND	'930EBDI17	PRUDENTIAL 62031 226	FIXED INCOME	GUARANTEED INSURANCE	'GI	50,344,179.07	50,344,179.07		48,264,609.04		
12/31/2016	JJ5I	FIXED INTEREST FUND	'ACI0B98B1	PRUDENTIAL GA 62031 221	FIXED INCOME	GUARANTEED INSURANCE	'GI	56,210,373.46	56,210,373.46		53,888,488.19		
12/31/2016	JJ5I	FIXED INTEREST FUND	'926BVZI18	NEW YORK LIFE GA 34426	FIXED INCOME	GUARANTEED INSURANCE	'GI	56,232,218.26	56,232,218.26		53,909,430.65		
12/31/2016	JJ5I	FIXED INTEREST FUND	'927WSQI15	PRUDENTIAL	FIXED INCOME	GUARANTEED INSURANCE	'GI	81,128,462.11	81,128,462.11		77,777,283.86		
12/31/2016	JJ5I	FIXED INTEREST FUND	'ACI0DDWX5	PRUDENTIAL	FIXED INCOME	GUARANTEED INSURANCE	'GI	50,999,028.13	50,999,028.13		48,892,408.21		
12/31/2016	JJ5I	FIXED INTEREST FUND	'ACI0DDX06	NY LIFE	FIXED INCOME	GUARANTEED INSURANCE	'GI	50,844,679.38	50,844,679.38		48,744,435.16		
12/31/2016	JJ5I	FIXED INTEREST FUND	'ACI0DDX97	MET LIFE	FIXED INCOME	GUARANTEED INSURANCE	'GI	51,098,299.58	51,098,299.58		48,987,579.05		
12/31/2016	JJ5I	FIXED INTEREST FUND	'927XMBI12	MET LIFE	FIXED INCOME	GUARANTEED INSURANCE	'GI	81,264,063.44	81,264,063.44		77,907,283.89		
12/31/2016	JJ5I	FIXED INTEREST FUND	'927XMAI14	PRUDENTIAL	FIXED INCOME	GUARANTEED INSURANCE	'GI	51,833,645.30	51,833,645.30		49,692,549.80		
12/31/2016	JJ5I	FIXED INTEREST FUND	'927RTYI18	MET LIFE 35413	FIXED INCOME	GUARANTEED INSURANCE	'GI	51,863,960.89	51,863,960.89		49,721,613.15		
12/31/2016	JJ5I	FIXED INTEREST FUND	'930EBAI13	PRUDENTIAL 60231 225	FIXED INCOME	GUARANTEED INSURANCE	'GI	80,630,725.27	80,630,725.27		77,300,107.06		
12/31/2016	JJ5I	FIXED INTEREST FUND	'930EBBI11	NY LIFE 34434	FIXED INCOME	GUARANTEED INSURANCE	'GI	80,467,501.97	80,467,501.97		77,143,626.04		
12/31/2016	JJ5I	FIXED INTEREST FUND	'930EBCI19	MET LIFE 35523	FIXED INCOME	GUARANTEED INSURANCE	'GI	70,455,746.45	70,455,746.45		67,545,426.70		
12/31/2016	JJ5I	FIXED INTEREST FUND	'931TTUI16	MET LIFE 35642	FIXED INCOME	GUARANTEED INSURANCE	'GI	19,100,000.00	19,100,000.00		18,311,035.15		
12/31/2016	JJ5I	FIXED INTEREST FUND	'931TTTI19	MET LIFE 35641	FIXED INCOME	GUARANTEED INSURANCE	'GI	40,000,000.00	40,000,000.00		38,347,717.60		
12/31/2016	JJ5I	FIXED INTEREST FUND	'931EUMI15	METLIFE 35640	FIXED INCOME	GUARANTEED INSURANCE	'GI	53,476,987.76	53,476,987.76		51,268,010.62		
12/31/2016	JJ5I	FIXED INTEREST FUND	'930EBEI15	NY LIFE 34435	FIXED INCOME	GUARANTEED INSURANCE	'GI	50,289,970.42	50,289,970.42		48,212,639.59		
12/31/2016	JJ5I	FIXED INTEREST FUND	'931EUNI13	NY LIFE 34443	FIXED INCOME	GUARANTEED INSURANCE	'GI	106,970,020.21	106,970,020.21		102,551,403.17		
12/31/2016	JJ5I	FIXED INTEREST FUND	'89399R9A2	TRANSAMERICA (AEGON)	FIXED INCOME	GUARANTEED INSURANCE	'GI	877,706,556.25	877,706,556.25		841,451,078.86		
									1,993,069,741.24		1,910,741,889.84		
										JJ5I-1	Salaried	\$218,145,013.57	95.87%
										JJ5I-2	Union	\$1,422,929.07	0.63%
										JJ5I-8	Puerto Rico	\$7,976,252.66	3.51%
													\$227,544,195.30

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Base Market Value	Basis	1
										%	96.49%
12/31/2016	JJ5H	US GOVERNMENT FUND	'3839909A8	GOVERNMENT STIF 8	CASH EQUIVALENT	STIF-TYPE INSTRUMENT	'SF	227,490,069.45	227,490,069.45		219,497,996.96

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	

[illegible]

Period End Date	Fund	Fund Name	CUSIP Number	Security Name	Asset Class	Investment Type Name	Investment Type Code	Shares/Par Value	Base Market Value
12/31/2016	JJ5M	PARTICIPANT LOAN FUND	'53999S985	LOANS TO PARTICIPANTS	EQUITY	NON-SECY ASSET-STOCK	'91	106303482	106303482

JOHNSON & JOHNSON SAVINGS PLAN

FINANCIAL STATEMENTS AND
SUPPLEMENTAL SCHEDULE

DECEMBER 31, 2016 AND 2015

	Page(s)
Report of Independent Registered Public Accounting Firm	1
Financial Statements:	
Statements of Net Assets Available for Benefits	2
Statement of Changes in Net Assets Available for Benefits	3
Notes to Financial Statements	4 - 14
Supplemental Schedule*:	
Schedule H, line 4i - Schedule of Assets (Held at End of Year)	15

* 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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	2016	2015
Assets		
Interest in Johnson & Johnson Pension and Savings Plans Master Trust, at fair value	\$ 14,230,929,705	\$ 12,977,550,760
Total investments	<u>14,230,929,705</u>	<u>12,977,550,760</u>
Receivables		
Employee contributions	16,296,460	15,188,773
Employer contributions	6,087,137	5,687,498
Notes receivable from participants	106,303,482	107,315,005
Total receivables	<u>128,687,079</u>	<u>128,191,276</u>
Total assets	<u>14,359,616,784</u>	<u>13,105,742,036</u>
Liabilities		
Accrued expenses	7,086,001	6,537,167
Total liabilities	<u>7,086,001</u>	<u>6,537,167</u>
Net assets available for benefits	<u>\$ 14,352,530,783</u>	<u>\$ 13,099,204,869</u>

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

Additions to net assets attributed to		2016
Investment Income/Loss		
Plan's interest in the Johnson & Johnson Pension and Savings Plans Master Trust net investment income/loss	\$	1,293,457,676
Contributions		
Employee contributions		570,035,082
Employer contributions		183,141,152
Asset transfers due to plan mergers		4,329,047
Total additions		<u>2,050,962,957</u>
Deductions from net assets attributed to		
Benefits paid to participants		767,863,280
Administrative expenses		29,773,763
Total deductions		<u>797,637,043</u>
Net increase		<u>1,253,325,914</u>
Net assets available for benefits		
Beginning of year		13,099,204,869
End of year	\$	<u>14,352,530,783</u>

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

1. 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" or "the Master 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 2016. 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 2016.

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 2016. 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.

In 2016, the Company offered a voluntary lump-sum payment option below a pre-determined threshold for certain eligible former employees who are vested participants of the Retirement Plan of Johnson & Johnson and Affiliated Companies. These eligible former employees had the option to roll the lump-sum payments into the Plan. The amount transferred into the Plan in 2016 totaled \$40,994,912, and is included in employee contributions in the Statement of Changes in Net Assets Available for Benefits.

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 2016 dividend pass-through amount paid to participants of \$6,053,319 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 3.25% 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 as a practical expedient, and also removes 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 as a practical expedient. This update is effective for the Plan's fiscal years beginning after December 15, 2015, with early application permitted. The financial statements have been modified to reflect these changes.

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. More information on the valuation methodology of the fully benefit-responsive investment contracts can be found in footnote 3. 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. The financial statements have been modified to reflect these changes.

In February 2017, the FASB issued ASU 2017-06, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965). This update removes the requirement to disclose the percentage interest in the master trust for plans with divided interests and requires that all plans disclose the dollar amount of their interest in each of those general types of investments. This update is effective for fiscal years beginning after December 15, 2018, with early application permitted. This update will not have a material impact on the Plan's financial statements and Plan's management, Johnson & Johnson, is evaluating the impact of the update on the Plan's notes to the 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, except for the fully benefit-responsive investment contracts which are stated at contract 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 risk 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 risk by periodically investing in interest rate swaps, credit default swaps and fixed income options. Interest rate swaps are used to manage interest rate risk and provide an effective means to adjust portfolio duration, maturity mix and term-structure. Credit default swaps are used to either synthetically add or reduce credit risk to an individual issuer or a basket of issuers. Depending on the type of contract, the counterparty risk exposure can be either with the exchange or another counter party. Fixed income options are used in various ways including: to pursue upside exposure to a portion of the yield curve, to capitalize on anticipated changes in market volatility, to focus on generating income, and to serve as a hedge. The Trust records interest rate swaps, credit default swaps and options at fair value.

The fair value of a forward foreign exchange contract 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. Interest rate swaps are valued daily using underlying yield curves based upon broker/dealer sources, present value of expected cash flow, and frequency of which it compounds and pays. Credit default swaps are valued using daily underlying yield curves and/or credit curves and spreads based upon broker/dealer/index sources, present value of expected cash flow, and frequency of which it compounds and pays including a weighted default calculation. Options are valued daily using underlying yield curves based upon broker/dealer sources, present value of expected cash flow, and frequency of which it compounds, and pays including an implied volatility calculation.

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 contract 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.

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

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 investment funds - 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 securities - 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 are included in Investments measured at Net Asset Value.
- Mutual Funds - Mutual funds that have a quoted market price are classified as Level 2.

- Other assets and liabilities, net - Other assets and liabilities are represented primarily by commercial loans and mortgages that are not classified as corporate debt. Other assets and liabilities, that are exchange listed and actively traded, are classified as Level 1 while inactive traded assets are classified as Level 2. The other assets and liabilities valued using unobservable inputs are classified as Level 3.

At December 31, 2016 and December 31, 2015, the Trust had unfunded commitments of underlying funds of the Limited Partnerships ("LPs") investments of \$33,708,524 and \$39,809,572, 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 2017 through 2022 with renewal options available to the Plan. The Trust's investments in the LPs are not redeemable at any point in time. The fair value of the LPs 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. LPs are included in Investments measured at Net Asset Value.

2016 Master Trust Investments Measured at Fair Value

	Quoted market prices inputs (Level 1)	Observable inputs (Level 2)	Unobservable inputs (Level 3)	Total Assets
December 31, 2016				
Short-term investment funds	\$ (1,876,879)	\$ 1,115,623,924	\$ —	\$ 1,113,747,045
Government and agency securities	—	2,289,311,975	—	2,289,311,975
Corporate debt	—	1,398,816,872	399,420	1,399,216,292
Preferred stocks	19,107,763	—	—	19,107,763
Common stocks	16,478,926,174	—	—	16,478,926,174
Mutual funds	—	128,424,221	—	128,424,221
Other assets and liabilities, net	90,973	130,768,708	218	130,859,899
Trust investments at fair value	16,496,248,031	5,062,945,700	399,638	21,559,593,369
Investments measured at Net Asset Value				7,498,045,618
Guaranteed and synthetic investment contracts at contract value				1,963,547,386
Total Master Trust investments				\$ 31,021,186,373
Receivables				644,350,590
Payables				(909,110,760)
Net investments in Master Trust				\$ 30,756,426,203

2015 Master Trust Investments Measured at Fair Value

	Quoted market prices inputs (Level 1)	Observable inputs (Level 2)	Unobservable inputs (Level 3)	Total Assets
December 31, 2015				
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	—	1,208,565,262	407,264	1,208,972,526
Preferred stocks	14,678,582	—	—	14,678,582
Common stocks	15,764,018,321	—	—	15,764,018,321
Mutual funds	—	117,370,950	—	117,370,950
Other assets and liabilities, net	294	106,047,273	218	106,047,785
Trust investments at fair value	15,822,425,434	3,594,334,840	407,482	19,417,167,756
Investments measured at Net Asset Value				7,293,401,851
Guaranteed and synthetic investment contracts at contract value				1,810,127,953
Total Master Trust investments				\$ 28,520,697,560
Receivables				373,802,277
Payables				(389,766,460)
Net investments in Master Trust				\$ 28,504,733,377

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, 2016 .

	Corporate debt	Other assets and liabilities, net	Totals
Balance December 31, 2015	\$ 407,264	\$ 218	\$ 407,482
Realized (losses) gains	—	—	—
Unrealized gains (losses) for assets still held at December 31, 2016	(7,844)	—	(7,844)
Transfers in	—	—	—
Transfers out	—	—	—
Purchases	—	—	—
Sales	—	—	—
Balance December 31, 2016	\$ 399,420	\$ 218	\$ 399,638

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

The assets of the Plan are maintained in the Trust. The Plan holds approximately 46.2% or \$14,230,929,705 and 45.5% or \$12,977,550,760, respectively, of the Trust's net assets as of December 31, 2016 and December 31, 2015. 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,	
	2016	2015
Net appreciation(depreciation) in fair value of investments	\$ 2,212,712,410	\$ (384,101,310)
Interest	199,944,303	134,935,764
Dividends	364,211,741	338,537,144
Net investment income	\$ 2,776,868,454	\$ 89,371,598

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 book values. The traditional and synthetic GICs' contract value represents book value plus reinvested income adjusted for net cash flows. 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 \$1,084,302,563 and \$950,283,619 at December 31, 2016 and December 31, 2015, respectively.

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 \$879,244,823 and \$859,844,334 at December 31, 2016 and December 31, 2015, respectively.

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 Exchange Contracts

The Trust had forward foreign exchange contracts outstanding at December 31, 2016 and December 31, 2015 in various currencies. The average notional amount in the Trust for these contracts purchased and sold for the year

ended December 31, 2016 was \$15,181,037 and \$57,371,059, respectively, and for the year ended December 31, 2015 was \$24,091,621 and \$77,841,656, respectively. As of December 31, 2016 and December 31, 2015, there was \$4,309,025 and \$450,168 of unrealized appreciation on forward foreign exchange contracts, respectively, and \$264,961 and \$361,902 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 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 Statement of Changes in Net Assets Available for Benefits. For the years ended December 31, 2016 and December 31, 2015, there was \$6,082,840 and \$446,457, respectively, of total net realized gain/loss and net change in unrealized appreciation/depreciation on forward foreign exchange contracts. As of December 31, 2016, the Trust pledged cash collateral of \$3,916,000 to brokers related to forward foreign exchange contracts.

b. Swaps - Interest Rate and Credit Default

The Trust had interest rate swaps outstanding at December 31, 2016 and December 31, 2015. The average notional amount in the Trust for these contracts for the year ended December 31, 2016 was \$52,783,333 and for the year ended December 31, 2015 was \$125,091,667. As of December 31, 2016 and December 31, 2015, there was \$961,699 and \$72,337 of positive fair value on open interest rate swap contracts, and \$343,379 and \$1,872,144 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 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 Statement of Changes in Net Assets Available for Benefits. For the years ended December 31, 2016 and December 31, 2015, there was \$(1,302,275) and \$(779,704), respectively, of total net realized gain/loss and net change in unrealized appreciation/depreciation on interest rate swap contracts. As of December 31, 2016, the Trust pledged collateral in the form of cash and treasury securities of \$873,000 and \$701,700, respectively, to brokers related to interest rate swaps.

The Trust had credit default swaps outstanding at December 31, 2016 and December 31, 2015. The average notional amount written in the Trust for these contracts for the year ended December 31, 2016 was \$31,400,000 and for the year ended December 31, 2015 was \$3,403,186. As of December 31, 2016 and December 31, 2015, there was \$1,248,490 and \$0 of positive fair value on open credit default swap contracts, and \$0 and \$522 of negative fair value on open credit default 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 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 Statement of Changes in Net Assets Available for Benefits. For the years ended December 31, 2016 and December 31, 2015, there was \$1,041,989 and \$27,400, respectively, of total net realized gain/loss and net change in unrealized appreciation/depreciation on credit default swap contracts. As of December 31, 2016, the Trust is owed collateral in the form of cash of \$2,059,000, from brokers related to credit default swaps. For the written credit default swaps the recourse provisions are determined either by the ISDA agreements or the exchange. If the Trust is a seller of credit default swaps and a credit event occurs due to the default of the underlying security or the underlying tranche, this would result in a net loss to the Trust. At December 31, 2016, the Trust had credit default swaps outstanding with maximum payout amounts aggregating \$67,100,000, with net unrealized appreciation of \$1,298,490 and terms as follows: five (5) contracts at five (5) years, one (1) contract at 42 years and two (2) contracts at 47 years.

c. Options

The Trust had Options outstanding at December 31, 2016 and December 31, 2015. The average notional amount purchased and sold in the Trust for these contracts for the year ended December 31, 2016 was \$7,100,000 and \$42,083,333, respectively, and for the year ended December 31, 2015 was \$1,591,667 and \$14,216,667, respectively. As of December 31, 2016 and December 31, 2015, there was \$243,967 and \$27,456 of positive fair value on open option contracts, and \$65,822 and \$13,937 of negative fair value on open option contracts, respectively. 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 Statement of Changes in Net Assets Available for Benefits. For

the years ended December 31, 2016 and December 31, 2015, there was 233,037 and \$(79,802), respectively, of total net realized gain/loss and net change in unrealized appreciation/depreciation on option contracts.

5. Notes Receivable from Participants

The Plan had participant loans outstanding at December 31, 2016 and December 31, 2015 of \$106.3 million and \$107.3 million, respectively. The net decrease of \$1 million for 2016 represents loan retirements and payments toward outstanding loans of \$53.3 million less loan issuances of \$52.3 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, 2016, 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 2013.

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, 2016 and December 31, 2015, the total market value of investments in the institutional commingled funds allocated to the Plan and managed by State Street was \$2,698,189,223 and \$2,506,425,624, 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, 2016 and December 31, 2015, the fair value of investments in Johnson & Johnson Common Stock was \$3,482,103,788 and \$3,114,083,174, respectively. During the year ended December 31, 2016, the Plan made purchases of \$252,464,554 and sales of \$259,439,385, of the Company's common stock. The total dividend income received during 2016 was \$94,695,921. The total realized and unrealized gains during 2016 were \$127,665,545 and \$1,782,937,450, respectively.

8. Asset Transfers

As a result of business acquisitions by the Plan Administrator, the following transfers into the Plan were completed in 2016: the net assets of the Alios Biopharma, Inc 401(k) Plan in the amount of \$4,163,811 were transferred into the Plan in February 2016 and the net assets of the Olive Medical Corporation 401(k) Plan in the amount of \$165,236 were transferred into the Plan in November 2016. 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,	
	2016	2015
Net assets available for benefits per the financial statements	\$ 14,352,530,783	\$ 13,099,204,869
Deemed distributions	(511,270)	(243,645)
Amounts allocated to withdrawing participants	(2,165,549)	(1,266,139)
Adjustment of synthetic GIC value from contract value to fair value	-	15,448,389
Net assets available for benefits per the Form 5500	<u>\$ 14,349,853,964</u>	<u>\$ 13,113,143,474</u>

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

	December 31, 2016
Benefits paid to participants per the financial statements	\$ 767,863,280
Add: Amounts allocated to withdrawing participants at December 31, 2016 (not yet paid)	2,165,549
Less: Amounts allocated to withdrawing participants at December 31, 2015	(1,266,139)
Less: Loan offset	(40,577)
Benefits paid to participants per the Form 5500	<u>\$ 768,722,113</u>

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

	December 31, 2016
Total investment income per the financial statements	\$ 1,293,457,676
Net change in adjustment from fair value to contract value for synthetic GIC value	(15,448,389)
Total investment income per the Form 5500	<u>\$ 1,278,009,287</u>

10. Subsequent Events

The Plan has assessed subsequent events through June 22, 2017, the date that the financial statements were available to be issued, and has determined that no items require disclosure.

Identity of Issue, 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	**	\$ 14,230,929,705
*Participant loans	Interest rates ranging from 3.25% to 11.33%. Maturities ranging from 2017 - 2040	**	106,303,482

* Represents party-in-interest transactions.

** Not applicable