

EXTENDED TO NOVEMBER 15, 2016

Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

Do not enter social security numbers on this form as it may be made public.

Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

OMB No 1545-0052

2015

Open to Public Inspection

Form 990-PF

Department of the Treasury
Internal Revenue Service

For calendar year 2015 or tax year beginning

, and ending

Name of foundation OSTEOPATHIC HERITAGE FOUNDATION		A Employer identification number 31-6056252
Number and street (or P O box number if mail is not delivered to street address) 1500 LAKESHORE DRIVE	Room/suite 230	B Telephone number 614-737-4370
City or town, state or province, country, and ZIP or foreign postal code COLUMBUS, OH 43204-3800		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☐ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☒ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 237,809,331.	J Accounting method: ☐ Cash ☒ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc., received	1,200.		N/A	
2	Check ☒ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	102.	102.		
4	Dividends and interest from securities	6,067,812.	6,067,812.		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	4,789,956.			
b	Gross sales price for all assets on line 6a	111,363,898.			
7	Capital gain net income (from Part IV, line 2)		4,789,956.		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss)				
11	Other income	151,048.	27,195.		
12	Total Add lines 1 through 11	11,010,118.	10,885,065.		
13	Compensation of officers, directors, trustees, etc	1,158,475.	431,925.		726,550.
14	Other employee salaries and wages	302,433.	21,419.		281,014.
15	Pension plans, employee benefits	483,125.	0.		483,125.
16a	Legal fees	26,720.	0.		26,720.
b	Accounting fees	17,280.	8,640.		8,640.
c	Other professional fees	1,266,626.	1,218,147.		48,479.
17	Interest				
18	Taxes	236,719.	20,949.		46,742.
19	Depreciation and depletion	9,728.	0.		
20	Occupancy	74,135.	9,761.		64,374.
21	Travel, conferences, and meetings	24,142.	4,136.		20,006.
22	Printing and publications	4,214.	0.		4,215.
23	Other expenses	183,090.	74,741.		108,347.
24	Total operating and administrative expenses. Add lines 13 through 23	3,786,687.	1,789,718.		1,818,212.
25	Contributions, gifts, grants paid	8,681,936.			8,681,936.
26	Total expenses and disbursements. Add lines 24 and 25	12,468,623.	1,789,718.		10,500,148.
27	Subtract line 26 from line 12:				
a	Excess of revenue over expenses and disbursements	-1,458,505.			
b	Net investment income (if negative, enter -0-)		9,095,347.		
c	Adjusted net income (if negative, enter -0-)			N/A	

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LHA For Paperwork Reduction Act Notice, see instructions.

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	511,844.	235,138.	235,138.
	2 Savings and temporary cash investments	7,471,647.	4,920,275.	4,920,275.
	3 Accounts receivable ▶ 646,358.			
	Less: allowance for doubtful accounts ▶ 0.	704,697.	646,358.	646,358.
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			0.
	9 Prepaid expenses and deferred charges	33,381.	34,800.	34,800.
	10a Investments - U.S. and state government obligations STMT 9	27,978,606.	26,400,990.	26,400,990.
	b Investments - corporate stock STMT 10	121,922,948.	109,193,756.	109,193,756.
	c Investments - corporate bonds STMT 11	26,395,049.	33,854,687.	33,854,687.
	11 Investments - land, buildings, and equipment, basis ▶			
Less accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other STMT 12	72,819,426.	62,506,478.	62,506,478.	
14 Land, buildings, and equipment, basis ▶ 415,243.				
Less accumulated depreciation STMT 13 ▶ 398,728.	23,493.	16,515.	16,515.	
15 Other assets (describe ▶ DEPOSITS)	0.	334.	334.	
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	257,861,091.	237,809,331.	237,809,331.	
Liabilities	17 Accounts payable and accrued expenses	1,504,614.	462,266.	
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ PENSION OBLIGATION)	0.	1,255,024.	
23 Total liabilities (add lines 17 through 22)	1,504,614.	1,717,290.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	0.	0.	
28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
29 Retained earnings, accumulated income, endowment, or other funds	256,356,477.	236,092,041.		
30 Total net assets or fund balances	256,356,477.	236,092,041.		
31 Total liabilities and net assets/fund balances	257,861,091.	237,809,331.		

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	256,356,477.
2 Enter amount from Part I, line 27a	2	-1,458,505.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	254,897,972.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 8	5	18,805,931.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	236,092,041.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE ATTACHED SHEET			
b K-1 DIVERSIFIED SMALL CAP VALUE FD -			
c BRANDYWINE INVSTMNT TRUST			
d K-1 DIVERSIFIED SMALL CAP VALUE FD -			
e BRANDYWINE INVSTMNT TRUST	P		

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 106,496,925.		105,602,362.	894,563.
b			
c		971,580.	-971,580.
d			
e 4,866,973.			4,866,973.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			894,563.
b			
c			-971,580.
d			
e			4,866,973.

2 Capital gain net income or (net capital loss)	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	2	4,789,956.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):	If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	3	N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2014	15,619,524.	255,196,964.	.061206
2013	8,774,472.	231,889,918.	.037839
2012	11,554,122.	206,960,159.	.055828
2011	9,702,380.	207,694,420.	.046715
2010	15,851,008.	195,980,523.	.080881

2 Total of line 1, column (d)	2	.282469
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.056494
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	245,994,479.
5 Multiply line 4 by line 3	5	13,897,212.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	90,953.
7 Add lines 5 and 6	7	13,988,165.
8 Enter qualifying distributions from Part XII, line 4	8	10,500,148.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	181,907.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	181,907.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	181,907.
6 Credits/Payments:			
a 2015 estimated tax payments and 2014 overpayment credited to 2015	6a	205,000.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	205,000.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	23,093.	
11 Enter the amount of line 10 to be: Credited to 2016 estimated tax ☐ 23,093. Refunded ☐	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities	2	X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3	X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	X
b If "Yes," has it filed a tax return on Form 990-T for this year?	4b	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.	5	X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	7	X
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ OH		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	8b	X
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? If "Yes," complete Part XIV	9	X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10	X

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Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)		X
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)		X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	X	

Website address ► **WWW.OSTEOPATHICHERITAGE.ORG**

14 The books are in care of ► **THEODORE M OFAT** Telephone no. ► **614-737-7365**
 Located at ► **1500 LAKESHORE DRIVE, NO. 230, COLUMBUS, OH** ZIP+4 ► **43204-3800**

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here
 and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A

16 At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?
 See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►

	Yes	No
16		X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?		X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? If "Yes," list the years ►	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	N/A	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ►		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2015 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2015.)	N/A	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?		X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d).

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

6b

If "Yes" to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 14		1158475.	187,605.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SUSAN BEAUDRY - 1500 LAKE SHORE DRIVE, COLUMBUS, OH 43204	ADMIN. ASSISTANT 37.50	112,245.	21,110.	0.
BEVERLY L. RINEHART - 1500 LAKE SHORE DRIVE, COLUMBUS, OH 43204	ADMIN. ASSISTANT 37.50	85,673.	39,549.	0.
RENEE GIFFORD - 1500 LAKE SHORE DRIVE, COLUMBUS, OH 43204	ADMIN. ASSISTANT 37.50	78,847.	36,092.	0.

Total number of other employees paid over \$50,000

0

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3** Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
MANNING & NAPIER 290 WOODCLIFF DRIVE, FAIRPORT, NY 14450	INVESTMENT MANAGEMENT FEES	493,227.
BRANDYWINE - 2929 ARCH STREET, 8TH FLOOR, PHILADELPHIA, PA 19104	INVESTMENT MANAGEMENT FEES	262,884.
LONDON CO. - 1800 BAYBERRY COURT, STE 301, RICHMOND, VA 23226	INVESTMENT MANAGEMENT FEES	176,419.
BARROW HANLEY - 2200 ROSS AVENUE, 31TH FLOOR, DALLAS, TX 75201	INVESTMENT MANAGEMENT FEES	137,264.
STATE STREET - 801 PENNSYLVANIA AVE, TOWER 1, KANSAS CITY, MO 64105	INVESTMENT MANAGEMENT FEES	122,543.
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0.

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Part X**Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	242,829,309.
b	Average of monthly cash balances	1b	6,911,279.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	249,740,588.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	249,740,588.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	3,746,109.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	245,994,479.
6	Minimum investment return. Enter 5% of line 5	6	12,299,724.

Part XI**Distributable Amount** (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	12,299,724.
2a	Tax on investment income for 2015 from Part VI, line 5	2a	181,907.
b	Income tax for 2015. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	181,907.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	12,117,817.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	12,117,817.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	12,117,817.

Part XII**Qualifying Distributions** (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	10,500,148.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	10,500,148.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	10,500,148.

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
1 Distributable amount for 2015 from Part XI, line 7				12,117,817.
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2015:				
a From 2010				
b From 2011				
c From 2012				
d From 2013				
e From 2014	2,476,355.			
f Total of lines 3a through e	2,476,355.			
4 Qualifying distributions for 2015 from Part XII, line 4: ► \$ 10,500,148.				
a Applied to 2014, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2015 distributable amount				10,500,148.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a).)	1,617,669.			1,617,669.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	858,686.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2014. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2015. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2016				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2010 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a	858,686.			
10 Analysis of line 9:				
a Excess from 2011				
b Excess from 2012				
c Excess from 2013				
d Excess from 2014	858,686.			
e Excess from 2015				

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution **	Amount
a Paid during the year				
AMERICAN ASSOCIATION OF COLLEGES OF OSTEOPATHIC MEDICINE 5550 FRIENDSHIP BLVD., SUITE 310 CHEVY CHASE, MD 20815	NONE	PC	TO INCREASE THE NUMBER OF EDUCATIONALLY-RELATED RESEARCH PROJECTS, EXPAND THE PROGRAM TO	40,934.
AMERICAN OSTEOPATHIC ASSOCIATION 142 E. ONTARIO STREET CHICAGO, IL 60611	NONE	PC	TO SUPPORT THE AMERICAN OSTEOPATHIC FOUNDATION HONORS CELEBRATION.	1,500.
COLUMBUS MUSEUM OF ART 480 E. BROAD STREET COLUMBUS, OH 43215	NONE	PC	TO PROVIDE SUPPORT FOR AN HISTORIC EXHIBITION HIGHLIGHTING THE NURSING PROFESSION THROUGH IMPORTANT	500.
COLUMBUS ROTARY FOUNDATION 1225 DUBLIN ROAD COLUMBUS, OH 43215	NONE	NC	TO PROVIDE, THROUGH THE COLUMBUS ROTARY SCHOLARSHIP PROGRAM, A \$2,500 SCHOLARSHIP EACH YEAR FOR A	23,038.
LUTHERAN SOCIAL SERVICES OF CENTRAL OHIO 500 WEST WILSON BRIDGE ROAD, SUITE 245 WORTHINGTON, OH 43085	NONE	PC	TO CONSTRUCT A NEW, APPROPRIATELY SIZED DOMESTIC VIOLENCE SHELTER IN FRANKLIN COUNTY. THE ONLY	600,000.
Total	SEE CONTINUATION SHEET(S)			8,681,936.
b Approved for future payment				
NONE				
Total				0.

Part XVII

Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of:		
	(1) Cash	1a(1)	X
	(2) Other assets	1a(2)	X
b	Other transactions:		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
	(3) Rental of facilities, equipment, or other assets	1b(3)	X
	(4) Reimbursement arrangements	1b(4)	X
	(5) Loans or loan guarantees	1b(5)	X
	(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.		

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule.

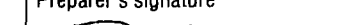
(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Sign Here  **11/10/16** **VICE PRESIDENT OF FINANCE**

Signature of officer or trustee Date Title

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	JON YERIAN, CPA		11.1.06		P00575540
	Firm's name ▶ JOHN GERLACH & COMPANY LLP				Firm's EIN ▶ 31-4419361
	Firm's address ▶ 37 W BROAD ST STE 530 COLUMBUS, OH 43215			Phone no. 614-224-2164	

Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
OHIO UNIVERSITY WEST UNION STREET OFFICE CENTER, SUITE 204 ATHENS, OH 45701	NONE	GOV	TO SUPPORT PROJECTS AND PROGRAMS DETERMINED TO BE OF SIGNIFICANT VALUE TO THE COMMUNITY-AT-LARGE	6,409,118.
OHIO UNIVERSITY FOUNDATION WEST UNION STREET OFFICE CENTER, SUITE 204 ATHENS, OH 45701	NONE	PC	TO PROVIDE A MEMORIAL DONATION IN MEMORY OF MRS. MARY MOSES, MIL OF ROD MCDAVIS. TO PROVIDE A TRIBUTE IN	10,100.
OHIOHEALTH FOUNDATION 180 E BROAD STREET COLUMBUS, OH 43215	NONE	PC	TO PROVIDE FUNDING FOR CONSULTATION TO EVALUATE THE POTENTIAL FINANCIAL IMPACT OF THE AOA/ACGME	35,250.
ROWAN UNIVERSITY SCHOOL OF OSTEOPATHIC MEDICINE 201 MULICA HILL ROAD GLASSBORO, NJ 08028	NONE	GOV	TO DEVELOP A NEW AND SIMPLE BLOOD TEST FOR THE DIAGNOSIS OF MILD COGNITIVE IMPAIRMENT (MCI) DRIVEN BY	290,069.
STUART'S OPERA HOUSE 20 EAST WASHINGTON STREET NELSONVILLE, OH 45701	NONE	PC	TO SUPPORT EDUCATION PROGRAMS FOR AT-RISK CHILDREN IN NELSONVILLE AND SURROUNDING	250,000.
THE COLUMBUS FOUNDATION 1234 EAST BROAD STREET COLUMBUS, OH 43205	NONE	PC	TO HELP COLUMBUS' NON-PROFIT COMMUNITY DELIVER QUALITY PROGRAMS AND SERVICES, ESPECIALLY TO	1,015,750.
UNITED WAY OF CENTRAL OHIO 360 S. THIRD STREET COLUMBUS, OH 43215	NONE	PC	TO PROVIDE FOR THE IMPLEMENTATION OF STRATEGIES IDENTIFIED BY THE COMMUNITY HEALTH FUNDERS	5,660.
ALL OTHER SMALL DONATIONS AND EVENT SPONSORSHIPS 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	NONE	NC	ALL OTHER SMALL DONATIONS AND EVENT SPONSORSHIPS.	17.
Total from continuation sheets				8,015,964.

Part XV Supplementary Information

3a Grants and Contributions Paid During the Year Continuation of Purpose of Grant or Contribution

NAME OF RECIPIENT - AMERICAN ASSOCIATION OF COLLEGES OF OSTEOPATHIC
MEDICINE

TO INCREASE THE NUMBER OF EDUCATIONALLY-RELATED RESEARCH PROJECTS,
EXPAND THE PROGRAM TO INCLUDE
INSTITUTIONAL PROJECTS AND INCREASE THE NUMBER OF COLLABORATIVE
RESEARCH PROPOSALS.

NAME OF RECIPIENT - COLUMBUS MUSEUM OF ART

TO PROVIDE SUPPORT FOR AN HISTORIC EXHIBITION HIGHLIGHTING THE NURSING
PROFESSION THROUGH IMPORTANT WORKS OF ART.

NAME OF RECIPIENT - COLUMBUS ROTARY FOUNDATION

TO PROVIDE, THROUGH THE COLUMBUS ROTARY SCHOLARSHIP PROGRAM, A \$2,500
SCHOLARSHIP EACH YEAR FOR A COLUMBUS CITY SCHOOLS GRADUATE-WITH-NEED TO
ATTEND AN ACCREDITED COLLEGE OR UNIVERSITY. TO PARTNER WITH ROTARY AND
PROVIDE SCHOLARSHIPS DESIGNATED FOR ELIGIBLE COLUMBUS CITY HIGH SCHOOL
AND FRANKLIN COUNTY COLLEGE STUDENTS. TO PROVIDE REQUIRED MEMBERSHIP
DUES. TO JOIN LEADERS FROM ALL CONTINENTS, CULTURES AND OCCUPATIONS TO
EXCHANGE IDEAS AND TAKE ACTION FOR COMMUNITIES AROUND THE WORLD.

NAME OF RECIPIENT - LUTHERAN SOCIAL SERVICES OF CENTRAL OHIO

TO CONSTRUCT A NEW, APPROPRIATELY SIZED DOMESTIC VIOLENCE SHELTER IN
FRANKLIN COUNTY, THE ONLY FACILITY OF ITS KIND IN THE COUNTY.

NAME OF RECIPIENT - OHIO UNIVERSITY

TO SUPPORT PROJECTS AND PROGRAMS DETERMINED TO BE OF SIGNIFICANT VALUE
TO THE COMMUNITY-AT-LARGE AND OF THE HIGHEST PRIORITY TO THE FOUNDATION
TO HELP ADVANCE OU-HCOM TO NATIONAL PROMINENCE IN THE TRAINING OF

Part XV Supplementary Information

3a Grants and Contributions Paid During the Year Continuation of Purpose of Grant or Contribution

PRIMARY CARE PHYSICIANS, FOCUSED RESEARCH AND SERVICE TO OHIO CITIZENS, ESPECIALLY THOSE WITHIN CENTRAL AND SOUTHEAST OHIO. TO SUPPORT COST OF CHARTER BUS FOR OU STUDENTS TO ATTEND THE OHIO OSTEOPATHIC SYMPOSIUM 2015. TO PROVIDE UPDATED INFORMATION AND CONTINUED COLLABORATION TOWARD A SINGLE GRADUATE MEDICAL EDUCATION ACCREDITATION SYSTEM.

NAME OF RECIPIENT - OHIO UNIVERSITY FOUNDATION

TO PROVIDE A MEMORIAL DONATION IN MEMORY OF MRS. MARY MOSES, MIL OF ROD MCDAVIS. TO PROVIDE A TRIBUTE IN HONOR OF THE J.O. WATSON AWARD RECIPIENT, DR. KEN JOHNSON. TO PROVIDE A TRIBUTE IN HONOR OF THE ECKERT MENTOR OF THE YEAR AWARD RECIPIENT, DR. TIM LAW. TO PROVIDE SUPPORT TOWARD HERITAGE COLLEGE STUDENT SCHOLARSHIPS.

NAME OF RECIPIENT - OHIOHEALTH FOUNDATION

TO PROVIDE FUNDING FOR CONSULTATION TO EVALUATE THE POTENTIAL FINANCIAL IMPACT OF THE AOA/ACGME UNIFICATION TO THE RESIDENCY PROGRAMS AT OHIOHEALTH DOCTORS HOSPITAL. TO SUPPORT THE ENGAGEMENT OF CONSULTATIVE SERVICES IN THE TRANSITION PROCESS. TO PROVIDE A MEMORIAL DONATION IN HONOR OF MRS. KIRK (JANET) HILLIARD.

NAME OF RECIPIENT - ROWAN UNIVERSITY SCHOOL OF OSTEOPATHIC MEDICINE

TO DEVELOP A NEW AND SIMPLE BLOOD TEST FOR THE DIAGNOSIS OF MILD COGNITIVE IMPAIRMENT (MCI) DRIVEN BY EARLY-STAGE ALZHEIMER'S DISEASE PATHOGENESIS USING THE INSTITUTION'S NOVEL BIOMARKER DISCOVERY STRATEGY AND HUMAN PROTEIN MICROARRAY TECHNOLOGY.

NAME OF RECIPIENT - STUART'S OPERA HOUSE

TO SUPPORT EDUCATION PROGRAMS FOR AT-RISK CHILDREN IN NELSONVILLE AND

Part XV Supplementary Information

3a Grants and Contributions Paid During the Year Continuation of Purpose of Grant or Contribution

SURROUNDING COMMUNITIES THROUGH NEEDED PROGRAMMING AND RENOVATIONS.

NAME OF RECIPIENT - THE COLUMBUS FOUNDATION

TO HELP COLUMBUS' NON-PROFIT COMMUNITY DELIVER QUALITY PROGRAMS AND
SERVICES, ESPECIALLY TO VULNERABLE POPULATIONS. TO CONDUCT AN ANALYSIS
OF SENIORS AND OPPORTUNITIES FOR IMPACT IN FRANKLIN COUNTY, OHIO.

NAME OF RECIPIENT - UNITED WAY OF CENTRAL OHIO

TO PROVIDE FOR THE IMPLEMENTATION OF STRATEGIES IDENTIFIED BY THE
COMMUNITY HEALTH FUNDERS COLLABORATIVE.

FORM 990-PF

DIVIDENDS AND INTEREST FROM SECURITIES

STATEMENT 1

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
DIVIDEND INCOME	3,179,801.	0.	3,179,801.	3,179,801.	
INTEREST INCOME	1,832,559.	0.	1,832,559.	1,832,559.	
K-1 DIVERSIFIED SMALL CAP VALUE FUND - BRANDYWINE	439.	0.	439.	439.	
K-1 DIVERSIFIED SMALL CAP VALUE FUND - BRANDYWINE	1,027,767.	0.	1,027,767.	1,027,767.	
K-1 DIVERSIFIED SMALL CAP VALUE FUND - BRANDYWINE	27,246.	0.	27,246.	27,246.	
TO PART I, LINE 4	6,067,812.	0.	6,067,812.	6,067,812.	

FORM 990-PF

OTHER INCOME

STATEMENT 2

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
REIMBURSEMENT	151,048.		
TOTAL TO FORM 990-PF, PART I, LINE 11	151,048.		

FORM 990-PF

LEGAL FEES

STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL	26,720.	0.		26,720.
TO FM 990-PF, PG 1, LN 16A	26,720.	0.		26,720.

FORM 990-PF	ACCOUNTING FEES			STATEMENT 4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING	17,280.	8,640.		8,640.
TO FORM 990-PF, PG 1, LN 16B	17,280.	8,640.		8,640.

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT 5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PENSION FEES	14,169.	0.		14,169.
ACTUARIAL	48,620.	24,310.		24,310.
CONSULTING	11,500.	1,500.		10,000.
INVESTMENT MANAGEMENT FEES	1,192,337.	1,192,337.		0.
TO FORM 990-PF, PG 1, LN 16C	1,266,626.	1,218,147.		48,479.

FORM 990-PF	TAXES			STATEMENT 6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL EXCISE TAX	168,466.	0.		0.
STATE FILING FEE	200.	0.		200.
PAYROLL TAXES	67,483.	20,941.		46,542.
REAL ESTATE TAX	562.	0.		0.
K-1 - FOREIGN TAXES PD	8.	8.		0.
TO FORM 990-PF, PG 1, LN 18	236,719.	20,949.		46,742.

FORM 990-PF	OTHER EXPENSES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
WORKERS COMP	19.	0.		19.	
MARKETING	37,233.	0.		37,233.	
POSTAGE AND SHIPPING	1,798.	0.		1,798.	
D & O INSURANCE	25,961.	0.		25,960.	
INSURANCE	1,115.	0.		1,115.	
ONLINE SERVICES	7,820.	7,820.		0.	
INTERNET ACCESS FEES	2,615.	369.		2,246.	
SOFTWARE MAINTENANCE	41,074.	41,074.		0.	
EQUIPMENT RENTAL	10,864.	0.		10,864.	
RECORDS STORAGE	3,296.	0.		3,296.	
OFFICE	5,746.	0.		5,746.	
PAYROLL PROCESSING	9,618.	2,984.		6,633.	
DUES AND SUBSCRIPTIONS	4,841.	3,611.		1,230.	
STAFF TRAINING	5,497.	0.		5,497.	
MISC	6,710.	0.		6,710.	
K-1 PORTFOLIO DEDUCTION	18,883.	18,883.		0.	
TO FORM 990-PF, PG 1, LN 23	183,090.	74,741.		108,347.	

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES			STATEMENT	8
DESCRIPTION	AMOUNT				
UNREALIZED LOSSES ON INVESTMENTS	12,327,310.				
K-1 BOOK/TAX DIFFERENCE	6,478,621.				
TOTAL TO FORM 990-PF, PART III, LINE 5	18,805,931.				

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS		STATEMENT	9
DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
650000 FEDERAL HOME LOAN BANK BONDS 09/16 0.5	X		648,856.	648,856
1350000 FEDERAL FARM CREDIT BANK BONDS 08/16 5.125	X		1,388,516.	1,388,516.
1000000 FEDERAL FARM CREDIT BANK BONDS 01/17 4.875	X		1,040,480.	1,040,480.
1250000 FANNIE MAE NOTES 05/17 5	X		1,317,238.	1,317,238.
3170000 FANNIE MAE NOTES 04/17 1.125	X		3,175,231.	3,175,231.
1551000 FREDDIE MAC NOTES 01/22 2.375	X		1,572,543.	1,572,543.
2680000 FREDDIE MAC NOTES 05/16 0.5	X		2,680,241.	2,680,241.
2000000 FANNIE MAE NOTES 06/17 5.375	X		2,124,160.	2,124,160.
571038.48 TSY INFL IX N/B 02/43 0.625	X		483,241.	483,241.
2500000 US TREASURY N/B 08/16 3	X		2,537,100.	2,537,100.
810000 US TREASURY FRN 10/17 VAR	X		809,263.	809,263.
952439.76 TSY INFL IX N/B 01/21 1.125	X		981,918.	981,918.
520165.8 TSY INFL IX N/B 01/22 0.125	X		504,067.	504,067.
1000000 US TREASURY N/B 04/17 0.875	X		999,570.	999,570.
1948000 US TREASURY N/B 05/17 0.625	X		1,939,409.	1,939,409.
1520714.2 TSY INFL IX N/B 04/18 0.125	X		1,517,779.	1,517,779.
500000 WI TREASURY SEC. 05/16 0.375	X		499,805.	499,805.
620694 TSY INFL IX N/B 02/43 0.625	X		525,262.	525,262.
533844.66 TSY INFL IX N/B 01/21 1.125	X		550,367.	550,367.
568761.99 TSY INFL IX N/B 01/22 0.125	X		551,159.	551,159.
555857.64 TSY INFL IX N/B 04/18 0.125	X		554,785.	554,785.
TOTAL U.S. GOVERNMENT OBLIGATIONS			26,400,990.	26,400,990.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			26,400,990.	26,400,990.

FORM 990-PF

CORPORATE STOCK

STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
15380-HESS CORP COMMON	0.	0.
4370 AMC NETWORKS INC A COMMON STOCK	326,334.	326,334.
20420 ALCOA INC COMMON STOCK USD1.	201,545.	201,545.
421 ALPHABET INC CL C COMMON STOCK USD.001	319,488.	319,488.
390 ALPHABET INC CL A COMMON STOCK USD.001	303,424.	303,424.
40760 AMBEV SA ADR ADR	181,790.	181,790.
3020 APPLE INC COMMON STOCK USD.00001	317,885.	317,885.
3120 CERNER CORP COMMON STOCK USD.01	187,730.	187,730.
3930 EBAY INC COMMON STOCK USD.001	107,996.	107,996.
5630 ELECTRONIC ARTS INC COMMON STOCK USD.01	386,894.	386,894.
1790 EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	156,464.	156,464.
3860 FLIR SYSTEMS INC COMMON STOCK USD.01	108,350.	108,350.
2350 FLOWERVE CORP COMMON STOCK USD1.25	98,888.	98,888.
400 INTUITIVE SURGICAL INC COMMON STOCK USD.001	218,464.	218,464.
310 ISHARES IBOX INVESTMENT GRA ISHARES IBOX INVESTMENT GRA	35,343.	35,343.
2740 JOHNSON + JOHNSON COMMON STOCK USD1.	281,453.	281,453.
6800 JUNIPER NETWORKS INC COMMON STOCK USD.00001	187,680.	187,680.
3520 LULULEMON ATHLETICA INC COMMON STOCK USD.005	184,694.	184,694.
3700 MASTERCARD INC CLASS A COMMON STOCK USD.0001	360,232.	360,232.
3540 MONSANTO CO COMMON STOCK USD.01	348,761.	348,761.
5770 PAYPAL HOLDINGS INC COMMON STOCK USD.0001	208,874.	208,874.
250 PRICELINE GROUP INC/THE COMMON STOCK USD.008	318,738.	318,738.
4980 QUALCOMM INC COMMON STOCK USD.0001	248,925.	248,925.
7650 RANGE RESOURCES CORP COMMON STOCK USD.01	188,267.	188,267.
2840 REALOGY HOLDINGS CORP COMMON STOCK USD.01	104,143.	104,143.
3520 SCHLUMBERGER LTD COMMON STOCK USD.01	245,520.	245,520.
5300 SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	172,462.	172,462.
3870 TEGNA INC COMMON STOCK USD1.0	98,762.	98,762.
5450 TIME WARNER INC COMMON STOCK USD.01	352,452.	352,452.
5380 TRIBUNE MEDIA CO A COMMON STOCK	181,898.	181,898.
1930 TRIPADVISOR INC COMMON STOCK USD.001	164,533.	164,533.
7920 TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	215,107.	215,107.
4040 UNILEVER PLC SPONSORED ADR ADR	174,205.	174,205.
4990 VERIFONE SYSTEMS INC COMMON STOCK USD.01	139,820.	139,820.
2670 VISA INC CLASS A SHARES COMMON STOCK USD.0001	207,059.	207,059.
4410 WEYERHAEUSER CO REIT USD1.25	132,212.	132,212.
2590 YUM BRANDS INC COMMON STOCK	189,200.	189,200.
13940 WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	116,957.	116,957.
3900 LIBERTY GLOBAL PLC A COMMON STOCK USD.01	165,204.	165,204.

12480 AMC NETWORKS INC A COMMON STOCK	932,006.	932,006.
61120 ALCOA INC COMMON STOCK USD1.	603,254.	603,254.
1133 ALPHABET INC CL C COMMON STOCK USD.001	859,811.	859,811.
1060 ALPHABET INC CL A COMMON STOCK USD.001	824,691.	824,691.
54180 AMBEV SA ADR ADR	241,643.	241,643.
8070 APPLE INC COMMON STOCK USD.00001	849,448.	849,448.
9020 CERNER CORP COMMON STOCK USD.01	542,733.	542,733.
12590 EBAY INC COMMON STOCK USD.001	345,973.	345,973.
13590 ELECTRONIC ARTS INC COMMON STOCK USD.01	933,905.	933,905.
4480 EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	391,597.	391,597.
10370 FLIR SYSTEMS INC COMMON STOCK USD.01	291,086.	291,086.
7030 FLOWERVE CORP COMMON STOCK USD1.25	295,822.	295,822.
1010 INTUITIVE SURGICAL INC COMMON STOCK USD.001	551,622.	551,622.
4330 ISHARES IBOXX INVESTMENT GRA ISHARES IBOXX INVESTMENT GRA	493,663.	493,663.
7570 JOHNSON + JOHNSON COMMON STOCK USD1.	777,590.	777,590.
18730 JUNIPER NETWORKS INC COMMON STOCK USD.00001	516,948.	516,948.
10680 MASTERCARD INC CLASS A COMMON STOCK USD.0001	1,039,805.	1,039,805.
10270 MONSANTO CO COMMON STOCK USD.01	1,011,800.	1,011,800.
15830 PAYPAL HOLDINGS INC COMMON STOCK USD.0001	573,046.	573,046.
610 PRICELINE GROUP INC/THE COMMON STOCK USD.008	777,720.	777,720.
13170 QUALCOMM INC COMMON STOCK USD.0001	658,302.	658,302.
20900 RANGE RESOURCES CORP COMMON STOCK USD.01	514,349.	514,349.
7940 REALOGY HOLDINGS CORP COMMON STOCK USD.01	291,160.	291,160.
7095 SCHLUMBERGER LTD COMMON STOCK USD.01	494,876.	494,876.
15440 SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	502,418.	502,418.
11870 TEGNA INC COMMON STOCK USD1.0	302,922.	302,922.
15330 TIME WARNER INC COMMON STOCK USD.01	991,391.	991,391.
14780 TRIBUNE MEDIA CO A COMMON STOCK	499,712.	499,712.
5320 TRIPADVISOR INC COMMON STOCK USD.001	453,530.	453,530.
24030 TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	652,655.	652,655.
11078 UNILEVER PLC SPONSORED ADR ADR	477,683.	477,683.
13870 VERIFONE SYSTEMS INC COMMON STOCK USD.01	388,637.	388,637.
7160 VISA INC CLASS A SHARES COMMON STOCK USD.0001	555,258.	555,258.
12330 WEYERHAEUSER CO REIT USD1.25	369,653.	369,653.
7200 YUM BRANDS INC COMMON STOCK	525,960.	525,960.
34900 WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	292,811.	292,811.
11180 LIBERTY GLOBAL PLC A COMMON STOCK USD.01	473,585.	473,585.
1600 ALLEGHANY CORP COMMON STOCK USD1.	764,688.	764,688.
24360 ALTRIA GROUP INC COMMON STOCK USD.333	1,417,996.	1,417,996.
40100 BANK OF AMERICA CORP COMMON STOCK USD.01	674,883.	674,883.
8070 BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1,065,563.	1,065,563.
2520 BLACKROCK INC COMMON STOCK USD.01	858,110.	858,110.
16160 BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	1,111,646.	1,111,646.
18070 CARMAX INC COMMON STOCK USD.5	975,238.	975,238.
22130 CARNIVAL CORP COMMON STOCK USD.01	1,205,642.	1,205,642.

5850 CHEVRON CORP COMMON STOCK USD.75	526,266.	526,266.
21370 CISCO SYSTEMS INC COMMON STOCK USD.001	580,302.	580,302.
12310 COCA COLA CO/THE COMMON STOCK USD.25	528,838.	528,838.
8370 CONOCOPHILLIPS COMMON STOCK USD.01	390,795.	390,795.
8160 DEERE + CO COMMON STOCK USD1.	622,363.	622,363.
12900 DOLLAR TREE INC COMMON STOCK USD.01	996,138.	996,138.
24950 EMC CORP/MA COMMON STOCK USD.01	640,716.	640,716.
5990 EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	469,436.	469,436.
2800 FEDEX CORP COMMON STOCK USD.1	417,172.	417,172.
7720 GENERAL DYNAMICS CORP COMMON STOCK USD1.	1,060,419.	1,060,419.
2690 INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	370,198.	370,198.
12560 ELI LILLY + CO COMMON STOCK	1,058,306.	1,058,306.
13210 LOWE S COS INC COMMON STOCK USD.5	1,004,488.	1,004,488.
9200 MICROSOFT CORP COMMON STOCK USD.00000625	510,416.	510,416.
13580 MOSAIC CO/THE COMMON STOCK USD.01	374,672.	374,672.
1775 NEWMARKET CORP COMMON STOCK	675,796.	675,796.
8400 NORFOLK SOUTHERN CORP COMMON STOCK USD1.	710,556.	710,556.
2840 O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	719,713.	719,713.
14700 PFIZER INC COMMON STOCK USD.05	474,516.	474,516.
9410 VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	434,930.	434,930.
15840 VISA INC CLASS A SHARES COMMON STOCK USD.0001	1,228,392.	1,228,392.
18420 WELLS FARGO + CO COMMON STOCK USD1.666	1,001,311.	1,001,311.
19446 AT+T INC COMMON STOCK USD1.	669,137.	669,137.
11872 ALTRIA GROUP INC COMMON STOCK USD.333	691,069.	691,069.
6342 AMERICAN EXPRESS CO COMMON STOCK USD.2	441,086.	441,086.
1990 AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	211,776.	211,776.
13582 BP PLC SPONS ADR ADR	424,573.	424,573.
57075 BANK OF AMERICA CORP COMMON STOCK USD.01	960,572.	960,572.
19290 CRH PLC SPONSORED ADR ADR	555,938.	555,938.
5564 CARDINAL HEALTH INC COMMON STOCK	496,698.	496,698.
2500 CHEVRON CORP COMMON STOCK USD.75	224,900.	224,900.
8192 CONOCOPHILLIPS COMMON STOCK USD.01	382,484.	382,484.
9891 ENTERGY CORP COMMON STOCK USD.01	676,149.	676,149.
10364 GAP INC/THE COMMON STOCK USD.05	255,991.	255,991.
2307 GENERAL DYNAMICS CORP COMMON STOCK USD1.	316,890.	316,890.
8282 GENERAL ELECTRIC CO W/D COMMON STOCK USD.06	257,984.	257,984.
7781 HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.	805,878.	805,878.
2800 INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	385,336.	385,336.
4200 INTERNATIONAL PAPER CO COMMON STOCK USD1.0	158,340.	158,340.
8731 JPMORGAN CHASE + CO COMMON STOCK USD1.0	576,508.	576,508.
7552 JOHNSON + JOHNSON COMMON STOCK USD1.	775,741.	775,741.
8912 LENNAR CORP A COMMON STOCK USD.1	435,886.	435,886.
9730 LOEWS CORP COMMON STOCK USD.01	373,632.	373,632.
507 MARATHON OIL CORP COMMON STOCK USD1.	6,383.	6,383.
13565 MERCK + CO. INC. COMMON STOCK USD.5	716,503.	716,503.
3402 NORFOLK SOUTHERN CORP COMMON STOCK USD1.	287,775.	287,775.

5949 OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	402,212.	402,212.
716 PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.	68,242.	68,242.
20790 PFIZER INC COMMON STOCK USD.05	671,101.	671,101.
8253 PHILIP MORRIS INTERNATIONAL COMMON STOCK	725,521.	725,521.
4798 PHILLIPS 66 COMMON STOCK	392,476.	392,476.
5338 RAYTHEON COMPANY COMMON STOCK USD.01	664,741.	664,741.
8000 RIO TINTO PLC SPON ADR ADR	232,960.	232,960.
5200 SANOFI ADR ADR	221,780.	221,780.
12493 SOUTHWEST AIRLINES CO COMMON STOCK USD1.	537,949.	537,949.
8027 STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	856,722.	856,722.
10008 STATE STREET CORP COMMON STOCK USD1.	664,131.	664,131.
11501 TARGET CORP COMMON STOCK USD.0833	835,088.	835,088.
2300 UNITED TECHNOLOGIES CORP COMMON STOCK USD1.	220,961.	220,961.
14233 VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	657,849.	657,849.
8400 WAL MART STORES INC COMMON STOCK USD.1	514,920.	514,920.
19029 WELLS FARGO + CO COMMON STOCK USD1.666	1,034,416.	1,034,416.
2900 WHIRLPOOL CORP COMMON STOCK USD1.	425,923.	425,923.
13534 MEDTRONIC PLC COMMON STOCK USD.1	1,041,035.	1,041,035.
2965 AFLAC INC COMMON STOCK USD.1	177,604.	177,604.
69 AGCO CORP COMMON STOCK USD.01	3,132.	3,132.
4869 AES CORP COMMON STOCK USD.01	46,596.	46,596.
481 ALASKA AIR GROUP INC COMMON STOCK USD.01	38,725.	38,725.
13 ALLEGiant TRAVEL CO COMMON STOCK USD.001	2,182.	2,182.
2509 ALLSTATE CORP COMMON STOCK USD.01	155,784.	155,784.
2471 AMERICAN AIRLINES GROUP INC COMMON STOCK	104,647.	104,647.
1214 AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	129,194.	129,194.
1866 ANTHEM INC COMMON STOCK USD.01	260,195.	260,195.
5035 APPLE INC COMMON STOCK USD.00001	529,984.	529,984.
3606 ARCHER DANIELS MIDLAND CO COMMON STOCK	132,268.	132,268.
134 ASSURANT INC COMMON STOCK USD.01	10,792.	10,792.
81 AVIS BUDGET GROUP INC COMMON STOCK USD.01	2,939.	2,939.
2180 BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	89,860.	89,860.
1099 BED BATH + BEYOND INC COMMON STOCK USD.01	53,027.	53,027.
688 BEMIS COMPANY COMMON STOCK USD.1	30,747.	30,747.
238 WR BERKLEY CORP COMMON STOCK USD.2	13,031.	13,031.
2519 BOEING CO/THE COMMON STOCK USD5.	364,222.	364,222.
2344 CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	110,473.	110,473.
1667 CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	68,030.	68,030.
971 CNO FINANCIAL GROUP INC COMMON STOCK USD.01	18,536.	18,536.
1420 CALPINE CORP COMMON STOCK USD.001	20,547.	20,547.
2169 CATERPILLAR INC COMMON STOCK USD1.	147,405.	147,405.
743 COCA COLA ENTERPRISES COMMON STOCK USD.01	36,585.	36,585.
7344 CORNING INC COMMON STOCK USD.5	134,248.	134,248.
47 CRANE CO COMMON STOCK USD1.	2,248.	2,248.
550 CROWN HOLDINGS INC COMMON STOCK USD5.	27,885.	27,885.
251 DST SYSTEMS INC COMMON STOCK USD.01	28,629.	28,629.

1251 DEERE + CO COMMON STOCK USD1.	95,414.	95,414.
2838 DELTA AIR LINES INC COMMON STOCK USD.0001	143,858.	143,858.
1302 DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	69,813.	69,813.
7895 DOW CHEMICAL CO W/D COMMON STOCK USD2.5	406,435.	406,435.
3313 DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	220,646.	220,646.
2508 EMERSON ELECTRIC CO COMMON STOCK USD.5	119,958.	119,958.
542 FLUOR CORP COMMON STOCK USD.01	25,593.	25,593.
777 FOOT LOCKER INC COMMON STOCK USD.01	50,575.	50,575.
695 GAMESTOP CORP CLASS A COMMON STOCK USD.001	19,488.	19,488.
2369 GAP INC/THE COMMON STOCK USD.05	58,514.	58,514.
1212 GENERAL DYNAMICS CORP COMMON STOCK USD1.	166,480.	166,480.
9951 GENERAL MOTORS CO COMMON STOCK USD.01	338,434.	338,434.
1704 GOODYEAR TIRE + RUBBER CO COMMON STOCK	55,670.	55,670.
120 WW GRAINGER INC COMMON STOCK USD.5	24,311.	24,311.
1330 HARLEY DAVIDSON INC COMMON STOCK USD.01	60,369.	60,369.
2563 HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	111,388.	111,388.
944 HOLLYFRONTIER CORP COMMON STOCK USD.01	37,656.	37,656.
469 HUMANA INC COMMON STOCK USD.166	83,721.	83,721.
181 HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	22,960.	22,960.
1382 ILLINOIS TOOL WORKS COMMON STOCK USD.01	128,084.	128,084.
233 INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	59,709.	59,709.
1662 INTERNATIONAL PAPER CO COMMON STOCK USD1.0	62,657.	62,657.
2677 INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	62,321.	62,321.
4923 JPMORGAN CHASE + CO COMMON STOCK USD1.0	325,066.	325,066.
2088 JOHNSON CONTROLS INC COMMON STOCK USD.01388	82,455.	82,455.
495 LEAR CORP COMMON STOCK USD.01	60,801.	60,801.
265 LINCOLN ELECTRIC HOLDINGS COMMON STOCK	13,751.	13,751.
883 LINCOLN NATIONAL CORP COMMON STOCK	44,380.	44,380.
1172 LOCKHEED MARTIN CORP COMMON STOCK USD1.	254,500.	254,500.
2149 MACY S INC COMMON STOCK USD.01	75,172.	75,172.
286 MANPOWERGROUP INC COMMON STOCK USD.01	24,107.	24,107.
2923 MARATHON PETROLEUM CORP COMMON STOCK	151,528.	151,528.
6333 MONDELEZ INTERNATIONAL INC A COMMON STOCK	283,972.	283,972.
2438 MOSAIC CO/THE COMMON STOCK USD.01	67,264.	67,264.
2724 NAVIENT CORP COMMON STOCK USD.01	31,190.	31,190.
195 NORDSON CORP COMMON STOCK	12,509.	12,509.
321 NORDSTROM INC COMMON STOCK	15,989.	15,989.
702 NORTHROP GRUMMAN CORP COMMON STOCK USD1.	132,545.	132,545.
532 OCEANEERING INTL INC COMMON STOCK USD.25	19,961.	19,961.
1470 OMNICOM GROUP COMMON STOCK USD.15	111,220.	111,220.
3969 PPL CORP COMMON STOCK USD.01	135,462.	135,462.
520 PARKER HANNIFIN CORP COMMON STOCK USD.5	50,430.	50,430.
3630 PHILLIPS 66 COMMON STOCK	296,934.	296,934.
1831 PILGRIM S PRIDE CORP COMMON STOCK USD.01	40,447.	40,447.
669 PITNEY BOWES INC COMMON STOCK USD1.	13,815.	13,815.
836 T ROWE PRICE GROUP INC COMMON STOCK USD.2	59,766.	59,766.
960 PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	43,181.	43,181.

7079 QUALCOMM INC COMMON STOCK USD.0001	353,844.	353,844.
1147 RAYTHEON COMPANY COMMON STOCK USD.01	142,836.	142,836.
235 REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	20,104.	20,104.
106 ROCKWELL AUTOMATION INC COMMON STOCK USD1.	10,877.	10,877.
697 SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	11,047.	11,047.
660 SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	36,439.	36,439.
431 SILGAN HOLDINGS INC COMMON STOCK USD.01	23,153.	23,153.
321 SONOCO PRODUCTS CO COMMON STOCK	13,119.	13,119.
2488 SOUTHWEST AIRLINES CO COMMON STOCK USD1.	107,133.	107,133.
575 STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	61,370.	61,370.
3318 TARGET CORP COMMON STOCK USD.0833	240,920.	240,920.
386 TEGNA INC COMMON STOCK USD1.0	9,851.	9,851.
100 TENNECO INC COMMON STOCK USD.01	4,591.	4,591.
453 TERADATA CORP COMMON STOCK USD.01	11,968.	11,968.
867 TESORO CORP COMMON STOCK USD.167	91,356.	91,356.
3323 TEXAS INSTRUMENTS INC COMMON STOCK USD1.	182,134.	182,134.
5084 THOMSON REUTERS CORP COMMON STOCK	192,429.	192,429.
2171 3M CO COMMON STOCK USD.01	327,039.	327,039.
640 TORCHMARK CORP COMMON STOCK USD1.	36,582.	36,582.
2227 TRAVELERS COS INC/THE COMMON STOCK	251,339.	251,339.
406 TRIBUNE MEDIA CO A COMMON STOCK	13,727.	13,727.
8853 TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	240,447.	240,447.
356 UNITED RENTALS INC COMMON STOCK USD.01	25,824.	25,824.
2926 UNITED TECHNOLOGIES CORP COMMON STOCK USD1.	281,101.	281,101.
3533 VALERO ENERGY CORP COMMON STOCK USD.01	249,818.	249,818.
569 VALSPAR CORP/THE COMMON STOCK USD.5	47,199.	47,199.
2186 VIACOM INC CLASS B COMMON STOCK USD.001	89,976.	89,976.
1414 VOYA FINANCIAL INC COMMON STOCK USD.01	52,191.	52,191.
557 WESTERN REFINING INC W/I COMMON STOCK USD.01	19,840.	19,840.
765 WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	55,577.	55,577.
518 ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	36,131.	36,131.
1059 ASSURED GUARANTY LTD COMMON STOCK USD.01	27,989.	27,989.
352 AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	19,789.	19,789.
1852 DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01	158,772.	158,772.
1493 EATON CORP PLC COMMON STOCK USD.01	77,696.	77,696.
319 MICHAEL KORS HOLDINGS LTD COMMON STOCK	12,779.	12,779.
571 VALIDUS HOLDINGS LTD COMMON STOCK USD.175	26,432.	26,432.
3246 LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	282,077.	282,077.
2135 AAR CORP COMMON STOCK USD1.	56,129.	56,129.
24563 ACCO BRANDS CORP COMMON STOCK USD.01	175,134.	175,134.
8187 ABM INDUSTRIES INC COMMON STOCK USD.01	233,084.	233,084.
6221 AVX CORP COMMON STOCK USD.01	75,523.	75,523.
9662 ACTUANT CORP A COMMON STOCK USD.2	231,502.	231,502.
14790 ADTRAN INC COMMON STOCK USD.01	254,684.	254,684.
1627 ALBANY INTL CORP CL A COMMON STOCK USD.001	59,467.	59,467.
7814 AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	145,419.	145,419.

28335 AMKOR TECHNOLOGY INC COMMON STOCK USD.001	172,277.	172,277.
1483 ANDERSONS INC/THE COMMON STOCK	46,907.	46,907.
4551 ANIXTER INTERNATIONAL INC COMMON STOCK USD1.	274,835.	274,835.
6831 APOLLO EDUCATION GROUP INC COMMON STOCK	52,394.	52,394.
7433 APPLIED INDUSTRIAL TECH INC COMMON STOCK	300,962.	300,962.
3585 ARCTIC CAT INC COMMON STOCK USD.01	58,722.	58,722.
7967 AXIALL CORP COMMON STOCK USD.01	122,692.	122,692.
13561 BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	280,306.	280,306.
9459 BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	94,495.	94,495.
1847 BOISE CASCADE CO COMMON STOCK USD.01	47,154.	47,154.
1991 BRADY CORPORATION CL A COMMON STOCK USD.01	45,753.	45,753.
8925 BRAVO BRIO RESTAURANT GROUP COMMON STOCK	80,325.	80,325.
29047 BRIDGEPOINT EDUCATION IN W/D COMMON STOCK USD.01	221,048.	221,048.
7721 BUCKLE INC/THE COMMON STOCK USD.01	237,652.	237,652.
7628 CDI CORP COMMON STOCK USD.1	51,565.	51,565.
15706 CNO FINANCIAL GROUP INC COMMON STOCK USD.01	299,828.	299,828.
3848 CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	357,017.	357,017.
12714 CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01	123,072.	123,072.
5365 CAPELLA EDUCATION CO COMMON STOCK USD.01	247,970.	247,970.
1500 CARPENTER TECHNOLOGY COMMON STOCK USD5.	45,405.	45,405.
8459 CHEMTURA CORP COMMON STOCK USD.01	230,677.	230,677.
21062 CHICO S FAS INC COMMON STOCK USD.01	224,732.	224,732.
3509 COHERENT INC COMMON STOCK USD.01	228,471.	228,471.
7382 COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	139,520.	139,520.
16307 COMMERCIAL METALS CO COMMON STOCK USD.01	223,243.	223,243.
14282 DANA HOLDING CORP COMMON STOCK USD.01	197,092.	197,092.
4746 DARLING INGREDIENTS INC COMMON STOCK USD.01	49,928.	49,928.
3254 DECKERS OUTDOOR CORP COMMON STOCK USD.01	153,589.	153,589.
4424 DELUXE CORP COMMON STOCK USD1.	241,285.	241,285.
7196 DEVRY EDUCATION GROUP INC COMMON STOCK USD.01	182,131.	182,131.
4382 ENERSYS COMMON STOCK USD.01	245,085.	245,085.
19240 ENTEGRIS INC COMMON STOCK USD.01	255,315.	255,315.
16587 ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	186,272.	186,272.
3373 ESCO TECHNOLOGIES INC COMMON STOCK USD.01	121,900.	121,900.
8137 ESSENDANT INC COMMON STOCK USD.1	264,534.	264,534.
3381 ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	273,861.	273,861.
9849 ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	273,999.	273,999.
9950 EXPRESS INC COMMON STOCK	171,936.	171,936.
19096 EZCORP INC CL A COMMON STOCK USD.01	95,289.	95,289.
17833 FEDERAL MOGUL HOLDINGS CORP COMMON STOCK USD.01	122,156.	122,156.

10128 FINISAR CORPORATION COMMON STOCK USD.001	147,261.	147,261.
10925 FINISH LINE/THE CL A COMMON STOCK USD.01	197,524.	197,524.
9501 FIRST FINANCIAL CORP/INDIANA COMMON STOCK	322,749.	322,749.
14883 FIRSTMERIT CORP COMMON STOCK	277,568.	277,568.
13773 FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	239,788.	239,788.
6136 H.B. FULLER CO. COMMON STOCK USD1.	223,780.	223,780.
4229 GENESCO INC COMMON STOCK USD1.	240,334.	240,334.
2966 GLATFELTER COMMON STOCK USD.01	54,693.	54,693.
3051 GREEN DOT CORP CLASS A COMMON STOCK USD.001	50,097.	50,097.
6212 GREENHILL + CO INC COMMON STOCK USD.01	177,725.	177,725.
3364 GREIF INC CL A COMMON STOCK	103,645.	103,645.
11942 GUESS? INC COMMON STOCK USD.01	225,465.	225,465.
5704 HNI CORP COMMON STOCK USD1.	205,686.	205,686.
5992 HANGER INC COMMON STOCK USD.01	98,568.	98,568.
6772 HIBBETT SPORTS INC COMMON STOCK USD.01	204,785.	204,785.
2822 HORACE MANN EDUCATORS COMMON STOCK USD.001	93,634.	93,634.
5534 IDT CORP CLASS B COMMON STOCK USD.01	64,526.	64,526.
3220 HYSTER YALE MATERIALS COMMON STOCK USD.01	168,889.	168,889.
3644 ICF INTERNATIONAL INC COMMON STOCK USD.001	129,581.	129,581.
8230 INSIGHT ENTERPRISES INC COMMON STOCK USD.01	206,738.	206,738.
4441 INNOPHOS HOLDINGS INC COMMON STOCK USD.001	128,700.	128,700.
2576 INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.	66,203.	66,203.
7018 IROBOT CORP COMMON STOCK USD.01	248,437.	248,437.
14044 JANUS CAPITAL GROUP INC COMMON STOCK USD.01	197,880.	197,880.
1771 KADANT INC COMMON STOCK USD.01	71,920.	71,920.
4780 KAMAN CORP COMMON STOCK USD1.	195,072.	195,072.
17884 KELLY SERVICES INC A COMMON STOCK USD1.	288,827.	288,827.
3975 KINDRED HEALTHCARE INC COMMON STOCK USD.25	47,342.	47,342.
3509 KIRKLAND S INC COMMON STOCK	50,881.	50,881.
2330 KNOLL INC COMMON STOCK USD.01	43,804.	43,804.
5034 KOPPERS HOLDINGS INC COMMON STOCK USD.01	91,871.	91,871.
20334 KRONOS WORLDWIDE INC COMMON STOCK USD.01	114,684.	114,684.
8848 LA Z BOY INC COMMON STOCK USD1.	216,068.	216,068.
6967 LIVEPERSON INC COMMON STOCK USD.001	47,027.	47,027.
1101 MSA SAFETY INC COMMON STOCK	47,860.	47,860.
6272 MYR GROUP INC/DELAWARE COMMON STOCK USD.01	129,266.	129,266.
7984 MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	241,436.	241,436.
6357 MATERION CORP COMMON STOCK	177,996.	177,996.
6568 MEDIFAST INC COMMON STOCK USD.001	199,536.	199,536.
4492 MEREDITH CORP COMMON STOCK USD1.	194,279.	194,279.
14417 MERITOR INC COMMON STOCK USD1.	120,382.	120,382.
1212 MICROSTRATEGY INC CL A COMMON STOCK USD.001	217,299.	217,299.
6899 HERMAN MILLER INC COMMON STOCK USD.2	198,001.	198,001.
7959 MODINE MANUFACTURING CO COMMON STOCK USD.625	72,029.	72,029.
13129 MONSTER WORLDWIDE INC COMMON STOCK USD.001	75,229.	75,229.
4034 MOOG INC CLASS A COMMON STOCK USD1.	244,460.	244,460.
7789 NAVISTAR INTERNATIONAL CORP COMMON STOCK USD.1	68,855.	68,855.
5992 NAVIGANT CONSULTING INC COMMON STOCK USD.001	96,232.	96,232.

8043 NETGEAR INC COMMON STOCK USD.001	337,082.	337,082.
13171 NEWPORT CORP COMMON STOCK USD.1167	209,024.	209,024.
1703 OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	46,407.	46,407.
7797 OLIN CORP COMMON STOCK USD1.0	134,576.	134,576.
9654 OWENS + MINOR INC COMMON STOCK USD2.	347,351.	347,351.
17799 PDL BIOPHARMA INC COMMON STOCK USD.01	63,008.	63,008.
2313 PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	54,448.	54,448.
3110 PARK OHIO HOLDINGS CORP COMMON STOCK USD1.	114,386.	114,386.
19969 PIER 1 IMPORTS INC COMMON STOCK USD.001	101,642.	101,642.
6204 PLANTRONICS INC COMMON STOCK USD.01	294,194.	294,194.
18460 POLYCOM INC COMMON STOCK USD.0005	232,411.	232,411.
2169 PROGRESS SOFTWARE CORP COMMON STOCK USD.01	52,056.	52,056.
3873 QLOGIC CORP COMMON STOCK USD.001	47,251.	47,251.
2008 QUAKER CHEMICAL CORP COMMON STOCK USD1.	155,138.	155,138.
10908 PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	93,809.	93,809.
3042 RENT A CENTER INC COMMON STOCK USD.01	45,539.	45,539.
1796 REVLON INC CLASS A COMMON STOCK USD.01	50,001.	50,001.
12476 REXNORD CORP COMMON STOCK USD.01	226,065.	226,065.
4755 ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01	127,339.	127,339.
11476 ROVI CORP COMMON STOCK USD.001	191,190.	191,190.
2339 RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	51,201.	51,201.
7619 SANMINA CORP COMMON STOCK USD.01	156,799.	156,799.
8704 SCANSOURCE INC COMMON STOCK	280,443.	280,443.
1593 SCHULMAN (A.) INC COMMON STOCK USD1.	48,810.	48,810.
8086 SELECT COMFORT CORPORATION COMMON STOCK USD.01	173,121.	173,121.
11213 SHOE CARNIVAL INC COMMON STOCK USD.01	260,142.	260,142.
12154 SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	276,625.	276,625.
8713 SOTHEBY S COMMON STOCK USD.01	224,447.	224,447.
15714 STEIN MART INC COMMON STOCK USD.01	105,755.	105,755.
3483 STEPAN CO COMMON STOCK USD1.	173,070.	173,070.
14994 STILLWATER MINING CO COMMON STOCK USD.01	128,499.	128,499.
3263 STRAYER EDUCATION INC COMMON STOCK USD.01	196,172.	196,172.
1618 SUN HYDRAULICS CORP COMMON STOCK USD.001	51,339.	51,339.
10798 SWIFT TRANSPORTATION CO COMMON STOCK USD.001	149,228.	149,228.
2458 TENNANT CO COMMON STOCK USD.375	138,287.	138,287.
5229 TENNECO INC COMMON STOCK USD.01	240,063.	240,063.
6670 TRIMAS CORP COMMON STOCK USD.01	124,396.	124,396.
9849 TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.	235,490.	235,490.
11315 TRUSTMARK CORP COMMON STOCK	260,698.	260,698.
6246 TUMI HOLDINGS INC COMMON STOCK USD.01	103,871.	103,871.
4780 TWIN DISC INC COMMON STOCK	50,286.	50,286.
4738 UBIQUITI NETWORKS INC COMMON STOCK USD.001	150,147.	150,147.
2780 UNIFIRST CORP/MA COMMON STOCK USD.1	289,676.	289,676.
12934 UNISYS CORP COMMON STOCK USD.01	142,921.	142,921.
5899 UNIVERSAL CORP/VA COMMON STOCK	330,816.	330,816.

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2576 VEECO INSTRUMENTS INC COMMON STOCK USD.01	52,963.	52,963.
16706 VERA BRADLEY INC COMMON STOCK	263,287.	263,287.
6611 WEIS MARKETS INC COMMON STOCK	292,867.	292,867.
11552 WERNER ENTERPRISES INC COMMON STOCK USD.01	270,201.	270,201.
10578 WINNEBAGO INDUSTRIES COMMON STOCK USD.5	210,502.	210,502.
2797 WOLVERINE WORLD WIDE INC COMMON STOCK USD1.	46,738.	46,738.
5899 WORTHINGTON INDUSTRIES COMMON STOCK	177,796.	177,796.
9425 ZUMIEZ INC COMMON STOCK	142,506.	142,506.
3551 TEXTAINER GROUP HOLDINGS LTD COMMON STOCK		
USD.01	50,105.	50,105.
1040 CHURCHILL DOWNS STOCK	107,535.	107,535.
TOTAL TO FORM 990-PF, PART II, LINE 10B	109,193,756.	109,193,756.

FORM 990-PF CORPORATE BONDS STATEMENT 11

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
118962.44 MANNING + NAPIER FUND INC IN MANNING + NAPIER INTERNATIONAL	883,891.	883,891.
51386.119 MANNING + NAPIER FUND INC WO MANNING + NAPIER WORLD OPPOR	347,884.	347,884.
273383.836 MANNING + NAPIER GLOBAL FIXED MANNING + NAPIER GL FI I	2,495,994.	2,495,994.
184233.878 MANNING + NAPIER FUND INC RE MANNING + NAPIER REAL EST I	1,337,538.	1,337,538.
26970.323 MANNING + NAPIER FUND INC EM MANNING + NAPIER EMER MKT S	222,775.	222,775.
66618.167 FOCUSED OPPORTUNITIES SERIES FOCUSED OPPORTUNITIES S	522,286.	522,286.
73076.704 DYNAMIC OPPORTUNITIES SERIES DYNAMIC OPPORTUNITIES S	652,575.	652,575.
25000 AETNA INC SR UNSECURED 11/22 2.75	24,286.	24,286.
275000 AIR LEASE CORP SR UNSECURED 04/17 5.625	285,313.	285,313.
40000 AIR LEASE CORP SR UNSECURED 01/19 3.375	40,200.	40,200.
30000 AMERICAN EXPRESS CO SR UNSECURED 05/19 8.125	35,373.	35,373.
325000 AMERICAN EXPRESS CREDIT SR UNSECURED 09/16 2.8	329,141.	329,141.
70000 AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	75,596.	75,596.
25000 AMERICAN TOWER CORP SR UNSECURED 06/20 2.8	24,712.	24,712.
40000 AMGEN INC SR UNSECURED 10/20 3.45	41,167.	41,167.
20000 ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/19 7.75	23,119.	23,119.
65000 ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 8.2	93,694.	93,694.
10000 APPLE INC SR UNSECURED 05/23 2.4	9,744.	9,744.
80000 ASSURED GUARANTY US HLDG COMPANY GUAR 07/24 5	83,112.	83,112.

50000 AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	50,190.	50,190.
210000 BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5	231,323.	231,323.
425000 BAKER HUGHES INC SR UNSECURED 11/18 7.5	479,834.	479,834.
30000 BANK OF AMERICA CORP SUBORDINATED 08/16 5.75	30,735.	30,735.
30000 BANK OF AMERICA CORP SR UNSECURED 06/19 7.625	34,750.	34,750.
55000 BANK OF NOVA SCOTIA COVERED 04/20 1.85	53,882.	53,882.
60000 BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25	66,185.	66,185.
20000 BIOMED REALTY LP COMPANY GUAR 04/16 3.85	20,061.	20,061.
375000 BOEING CAPITAL CORP SR UNSECURED 10/19 4.7	411,428.	411,428.
35000 BOSTON PROPERTIES LP SR UNSECURED 10/19 5.875	38,851.	38,851.
25000 CME GROUP INC SR UNSECURED 09/22 3	25,162.	25,162.
30000 CSX CORP SR UNSECURED 10/20 3.7	31,303.	31,303.
30000 CVS HEALTH CORP SR UNSECURED 07/22 3.5	30,527.	30,527.
35000 CAMDEN PROPERTY TRUST SR UNSECURED 05/17 5.7	36,545.	36,545.
300000 CAMERON INTL CORP SR UNSECURED 07/18 6.375	325,359.	325,359.
50000 CHEVRON CORP SR UNSECURED 11/18 1.79	49,548.	49,548.
25000 CITIGROUP INC SUBORDINATED 07/22 4.05	25,572.	25,572.
50000 CITIGROUP INC SUBORDINATED 03/25 3.875	48,665.	48,665.
25000 COACH INC SR UNSECURED 04/25 4.25	23,755.	23,755.
40000 DIGITAL REALTY TRUST LP COMPANY GUAR 03/21 5.25	43,192.	43,192.
435000 DIRECTV HOLDINGS/FING COMPANY GUAR 03/21 5	469,113.	469,113.
55000 DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	52,378.	52,378.
25000 DOMTAR CORP COMPANY GUAR 04/22 4.4	25,421.	25,421.
40000 DOW CHEMICAL CO/THE SR UNSECURED 05/19 8.55	47,146.	47,146.
325000 E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	354,348.	354,348.
25000 KINDER MORGAN INC/DELAWA COMPANY GUAR 06/17 7	25,753.	25,753.
30000 EXELON GENERATION CO LLC SR UNSECURED 10/20 4	30,918.	30,918.
25000 FEDEX CORP COMPANY GUAR 01/19 8	29,103.	29,103.
35000 FIDELITY NATL FINANCIAL SR UNSECURED 05/17 6.6	36,930.	36,930.
25000 FIRST AMERICAN FINANCIAL SR UNSECURED 02/23 4.3	24,822.	24,822.
100000 FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125	117,778.	117,778.
455000 GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5	510,314.	510,314.
40000 GENERAL ELECTRIC CO SR UNSECURED 05/26 VAR	37,087.	37,087.
50000 GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR	50,203.	50,203.

25000 GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR	25,222.	25,222.
40000 GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15	43,437.	43,437.
50000 GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25	49,618.	49,618.
35000 HCP INC SR UNSECURED 01/18 6.7	38,058.	38,058.
30000 WELLTOWER INC SR UNSECURED 01/21 4.95	32,165.	32,165.
325000 HOME DEPOT INC SR UNSECURED 03/16 5.4	327,285.	327,285.
50000 INTEL CORP SR UNSECURED 07/20 2.45	50,572.	50,572.
35000 JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	39,246.	39,246.
50000 JEFFERIES GROUP LLC SR UNSECURED 07/19 8.5	58,233.	58,233.
275000 KINDER MORGAN ENER PART COMPANY GUAR 02/19 9	295,782.	295,782.
25000 KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25	21,266.	21,266.
375000 LOWE S COMPANIES INC SR UNSECURED 04/20 4.625	405,874.	405,874.
25000 MACK CALI REALTY LP SR UNSECURED 08/19 7.75	27,784.	27,784.
25000 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	22,656.	22,656.
275000 BANK OF AMERICA CORP SR UNSECURED 04/18 6.875	303,397.	303,397.
40000 MORGAN STANLEY SR UNSECURED 04/18 2.125	40,054.	40,054.
25000 MORGAN STANLEY SUBORDINATED 11/25 5	26,539.	26,539.
185000 MORGAN STANLEY SR UNSECURED 07/21 5.5	207,268.	207,268.
375000 NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/20 5.15	418,718.	418,718.
20000 PETROLEOS MEXICANOS COMPANY GUAR 03/18 5.75	20,820.	20,820.
55000 PEPSICO INC SR UNSECURED 07/22 3.1	56,453.	56,453.
50000 PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/16 VAR	48,750.	48,750.
35000 PETROLEOS MEXICANOS COMPANY GUAR 07/18 3.5	34,729.	34,729.
30000 QUALCOMM INC SR UNSECURED 05/25 3.45	28,775.	28,775.
300000 RIO TINTO FIN USA PLC COMPANY GUAR 06/16 1.375	299,826.	299,826.
325000 SANTANDER HOLDINGS USA SR UNSECURED 04/16 4.625	327,850.	327,850.
430000 SIMON PROPERTY GROUP LP SR UNSECURED 04/19 10.35	527,679.	527,679.
300000 SOUTHWEST AIRLINES CO SR UNSECURED 12/16 5.75	311,805.	311,805.
25000 SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	25,194.	25,194.
30000 TJX COS INC SR UNSECURED 06/21 2.75	30,446.	30,446.
25000 REPSOL OIL + GAS CANADA SR UNSECURED 02/21 3.75	22,667.	22,667.
325000 TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221	345,397.	345,397.
45000 TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	49,456.	49,456.
435000 TIME WARNER INC COMPANY GUAR 03/21 4.75	467,577.	467,577.

50000 TRANS CANADA PIPELINES SR UNSECURED 11/17 1.625	49,590.	49,590.
25000 TYCO ELECTRONICS GROUP S COMPANY GUAR 01/21 4.875	26,965.	26,965.
25000 UDR INC COMPANY GUAR 01/22 4.625	26,652.	26,652.
300000 VERIZON COMMUNICATIONS SR UNSECURED 04/19 6.35	337,509.	337,509.
45000 VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	49,470.	49,470.
50000 VISA INC SR UNSECURED 12/22 2.8	50,207.	50,207.
100000 WELLS FARGO + COMPANY SR UNSECURED 09/17 1.4	99,886.	99,886.
70000 AETNA INC SR UNSECURED 11/22 2.75	68,002.	68,002.
120000 AIR LEASE CORP SR UNSECURED 01/19 3.375	120,600.	120,600.
75000 AMERICAN EXPRESS CO SR UNSECURED 05/19 8.125	88,432.	88,432.
305000 AMERICAN EXPRESS CREDIT SR UNSECURED 09/16 2.8	308,886.	308,886.
180000 AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	194,389.	194,389.
60000 AMERICAN TOWER CORP SR UNSECURED 06/20 2.8	59,309.	59,309.
70000 AMGEN INC SR UNSECURED 10/20 3.45	72,042.	72,042.
315000 AMGEN INC SR UNSECURED 05/22 2.7	305,676.	305,676.
55000 ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/19 7.75	63,577.	63,577.
75000 ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 8.2	108,109.	108,109.
35000 APPLE INC SR UNSECURED 05/23 2.4	34,103.	34,103.
190000 ASSURED GUARANTY US HLDG COMPANY GUAR 07/24 5	197,391.	197,391.
55000 AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	55,208.	55,208.
60000 BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5	66,092.	66,092.
95000 BAKER HUGHES INC SR UNSECURED 11/18 7.5	107,257.	107,257.
95000 BANK OF AMERICA CORP SR UNSECURED 06/19 7.625	110,040.	110,040.
165000 BANK OF AMERICA CORP SR UNSECURED 07/16 3.75	167,069.	167,069.
45000 BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25	49,639.	49,639.
50000 BIOMED REALTY LP COMPANY GUAR 04/16 3.85	50,154.	50,154.
140000 BLOCK FINANCIAL LLC COMPANY GUAR 11/22 5.5	147,823.	147,823.
115000 BOSTON PROPERTIES LP SR UNSECURED 10/19 5.875	127,655.	127,655.
60000 CME GROUP INC SR UNSECURED 09/22 3	60,388.	60,388.
60000 CVS HEALTH CORP SR UNSECURED 07/22 3.5	61,054.	61,054.
120000 CAMDEN PROPERTY TRUST SR UNSECURED 05/17 5.7	125,296.	125,296.
55000 CHEVRON CORP SR UNSECURED 11/18 1.79	54,502.	54,502.
65000 CITIGROUP INC SUBORDINATED 07/22 4.05	66,487.	66,487.
70000 CITIGROUP INC SUBORDINATED 03/25 3.875	68,130.	68,130.
65000 COACH INC SR UNSECURED 04/25 4.25	61,762.	61,762.

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165000 COMCAST CORP COMPANY GUAR 03/20 5.15	184,359.	184,359.
135000 DIGITAL REALTY TRUST LP COMPANY GUAR 03/21 5.25	145,773.	145,773.
90000 DIRECTV HOLDINGS/FING COMPANY GUAR 03/20 5.2	97,471.	97,471.
35000 WALT DISNEY COMPANY/THE SR UNSECURED 03/19 5.5	38,858.	38,858.
50000 DISCOVERY COMMUNICATIONS COMPANY GUAR 06/20 5.05	53,161.	53,161.
60000 DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	57,140.	57,140.
65000 DOMTAR CORP COMPANY GUAR 04/22 4.4	66,094.	66,094.
105000 DOW CHEMICAL CO/THE SR UNSECURED 05/19 8.55	123,758.	123,758.
60000 KINDER MORGAN INC/DELAWARE COMPANY GUAR 06/17 7	61,808.	61,808.
50000 EXELON GENERATION CO LLC SR UNSECURED 10/17 6.2	53,346.	53,346.
115000 EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	123,888.	123,888.
845000 FANNIE MAE NOTES 06/20 1.5	834,480.	834,480.
950000 FANNIE MAE NOTES 07/18 1.125	946,124.	946,124.
900000 FREDDIE MAC NOTES 03/19 3.75	963,594.	963,594.
1939000 FREDDIE MAC NOTES 01/22 2.375	1,965,933.	1,965,933.
120000 FEDEX CORP COMPANY GUAR 01/19 8	139,694.	139,694.
65000 FIRST AMERICAN FINANCIAL SR UNSECURED 02/23 4.3	64,537.	64,537.
175000 FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125	206,112.	206,112.
105000 GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3	118,400.	118,400.
125000 GENERAL ELECTRIC CO SR UNSECURED 05/26 VAR	115,896.	115,896.
95000 GENERAL MILLS INC SR UNSECURED 02/19 5.65	104,263.	104,263.
145000 GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR	145,589.	145,589.
75000 GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR	75,666.	75,666.
115000 GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15	124,881.	124,881.
55000 GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25	54,580.	54,580.
830000 GOLDMAN SACHS GROUP INC SR UNSECURED 02/16 3.625	832,108.	832,108.
115000 HCP INC SR UNSECURED 01/18 6.7	125,048.	125,048.
40000 WELLTOWER INC SR UNSECURED 01/21 4.95	42,887.	42,887.
160000 HOME DEPOT INC SR UNSECURED 03/16 5.4	161,125.	161,125.
105000 HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3	113,311.	113,311.
60000 INTEL CORP SR UNSECURED 07/20 2.45	60,686.	60,686.
65000 INTESA SANPAOLO SPA COMPANY GUAR 01/16 3.125	65,033.	65,033.
85000 JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	95,311.	95,311.
665000 JPMORGAN CHASE + CO SR UNSECURED 07/16 3.15	671,876.	671,876.

165000 JEFFERIES GROUP LLC SR UNSECURED 07/19 8.5	192,167.	192,167.
60000 KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25	51,038.	51,038.
400000 LOWE S COMPANIES INC SR UNSECURED 04/20 4.625	432,932.	432,932.
50000 MACK CALI REALTY LP SR UNSECURED 08/19 7.75	55,569.	55,569.
80000 MCDONALD S CORP SR UNSECURED 10/17 5.8	85,411.	85,411.
105000 MORGAN STANLEY SR UNSECURED 04/18 2.125	105,141.	105,141.
55000 MORGAN STANLEY SUBORDINATED 11/25 5	58,385.	58,385.
244000 MORGAN STANLEY SR UNSECURED 04/17 5.55	256,015.	256,015.
875000 MORGAN STANLEY SR UNSECURED 02/16 1.75	876,015.	876,015.
100000 MORGAN STANLEY SR UNSECURED 01/21 5.75	112,275.	112,275.
60000 MORGAN STANLEY SR UNSECURED 07/21 5.5	67,222.	67,222.
105000 ORACLE CORP SR UNSECURED 07/19 5	115,477.	115,477.
60000 PETROLEOS MEXICANOS COMPANY GUAR 03/18 5.75	62,460.	62,460.
80000 PEPSICO INC SR UNSECURED 06/18 5	86,570.	86,570.
315000 PEPSICO INC SR UNSECURED 08/17 1.25	315,091.	315,091.
120000 PEPSICO INC SR UNSECURED 07/22 3.1	123,169.	123,169.
60000 QUALCOMM INC SR UNSECURED 05/25 3.45	57,550.	57,550.
35000 RIO TINTO FIN USA LTD COMPANY GUAR 09/21 3.75	34,021.	34,021.
400000 SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	392,428.	392,428.
105000 SIMON PROPERTY GROUP LP SR UNSECURED 04/19 10.35	128,852.	128,852.
70000 SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	70,543.	70,543.
80000 TJX COS INC SR UNSECURED 06/21 2.75	81,190.	81,190.
60000 REPSOL OIL + GAS CANADA SR UNSECURED 02/21 3.75	54,401.	54,401.
105000 TIME WARNER INC COMPANY GUAR 03/21 4.75	112,863.	112,863.
55000 TRANS CANADA PIPELINES SR UNSECURED 11/17 1.625	54,548.	54,548.
70000 TYCO ELECTRONICS GROUP S COMPANY GUAR 01/21 4.875	75,502.	75,502.
60000 UDR INC COMPANY GUAR 01/22 4.625	63,964.	63,964.
65000 VF CORP SR UNSECURED 11/17 5.95	69,956.	69,956.
50000 VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	54,967.	54,967.
55000 VISA INC SR UNSECURED 12/22 2.8	55,227.	55,227.
335000 WELLS FARGO + COMPANY SR UNSECURED 12/16 2.625	339,549.	339,549.
115000 WELLS FARGO + COMPANY SR UNSECURED 09/17 1.4	114,869.	114,869.
TOTAL TO FORM 990-PF, PART II, LINE 10C	33,854,687.	33,854,687.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	12
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
1007606.567 BRANDYWINE DIVERSIFIED SMALL CAP VALUE	FMV	51,294,259.	51,294,259.
6939.54 RUSSELL 1000 VALUE INDEX FUND RUSSELL 1000 VALUE INDEX FUND	FMV	233,495.	233,495.
6724.728 RUSSELL 2000 VALUE FD CL F	FMV	260,772.	260,772.
9447.447 US TREASURY 1 3 YEAR INDEX CTF MUTUAL FUND	FMV	100,445.	100,445.
116720.712 MANNING + NAPIER FUND INC WO MANNING + NAPIER WORLD OPPOR	FMV	790,199.	790,199.
284743.136 MANNING + NAPIER GLOBAL FIXED MANNING + NAPIER GL FI I	FMV	2,599,705.	2,599,705.
172275.024 MANNING + NAPIER FUND INC RE MANNING + NAPIER REAL EST I	FMV	1,250,717.	1,250,717.
243989.901 MANNING + NAPIER FUND INC IN MANNING + NAPIER INTERN I	FMV	2,281,306.	2,281,306.
66538.688 MANNING + NAPIER FUND INC EM MANNING + NAPIER EMER MKT S	FMV	549,610.	549,610.
191110.299 FOCUSED OPPORTUNITIES SERIES FOCUSED OPPORTUNITIES I	FMV	1,500,216.	1,500,216.
183473.16 DYNAMIC OPPORTUNITIES SERIES DYNAMIC OPPORTUNITIES I	FMV	1,645,754.	1,645,754.
TOTAL TO FORM 990-PF, PART II, LINE 13		62,506,478.	62,506,478.

FORM 990-PF	DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT	STATEMENT	13
DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
PROPERTY AND EQUIPMENT	382,350.	365,835.	16,515.
OTHER ASSETS	32,893.	32,893.	0.
TOTAL TO FM 990-PF, PART II, LN 14	415,243.	398,728.	16,515.

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 14

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
ROBERT A. PALMA, D.O. 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	BOARD CHAIRMAN 1.00	0.	0.	0.
MS. JANE W. CUNNINGHAM 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	VICE CHAIR 1.00	0.	0.	0.
GEORGE O. FAERBER, D.O. 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	SECRETARY 1.00	0.	0.	0.
MR. RICHARD A. MITCHELL 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	TREASURER 30.00	438,666.	55,102.	0.
TOM M. ANDERSON, D.O. 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.
TOM BAKER, D.O. 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.
REBECCA DEVILLERS, D.O. 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.
JEFFREY HUTCHISON, D.O. 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.
PETER E. JOHNSTON, D.O. 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.
KATHY KRENDL, PH.D 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.
MR. RON LINVILLE 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.

OSTEOPATHIC HERITAGE FOUNDATION

31-6056252

MR. FREDERICK L. OREMUS 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	DIRECTOR 1.00	0.	0.	0.
MR. RICHARD A. VINCENT 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	PRESIDENT/CEO 37.50 30.00 <i>tmo</i>	388,420.	62,436.	0.
MR. THEODORE M. OFAT 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	VICE PRESIDENT OF FINANCE 37.50	161,985.	33,232.	0.
MS. TERRI DONLIN HUESMAN 1500 LAKE SHORE DRIVE COLUMBUS, OH 43204	VICE PRESIDENT PROGRAMS 37.50	169,404.	36,835.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		<u>1,158,475.</u>	<u>187,605.</u>	<u>0.</u>

2015 DEPRECIATION AND AMORTIZATION REPORT

FORM 990-PF PAGE 1

990-PF

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
1	PROPERTY AND EQUIPMENT		SL	5.00	16	382,350.			382,350.	356,107.		9,728.
2	OTHER ASSETS		SL	5.00	16	32,893.			32,893.	32,893.		0.
	* TOTAL 990-PF PG 1 DEPR					415,243.		0.	415,243.	389,000.	0.	9,728.
	CURRENT ACTIVITY											
	BEGINNING BALANCE					0.		0.	0.	0.		
	ACQUISITIONS					415,243.		0.	415,243.	389,000.		
	DISPOSITIONS					0.		0.	0.	0.		
	ENDING BALANCE					415,243.		0.	415,243.	389,000.		
	ENDING ACCUM DEPR									398,728.		
	ENDING BOOK VALUE									16,515.		

528102
04-01-15

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

OSTEOPATHIC HERITAGE FOUNDATION
FEIN 31-6056252
REALIZED GAIN LOSSES DETAIL

	Trd Date	Proceeds	Cost	Net Gn/Ls
20,000 000 21ST CENTURY FOX AMERICA	06 Apr 2015	23,930 40	23,930 40	0 00
20,000 000 21ST CENTURY FOX AMERICA	02 Oct 2015	23,057 60	23,930 40	-872 80
0.153 ALPHABET INC CL C	11 May 2015	79 74	53 65	26 09
420 000 AMAZON.COM INC	23 Mar 2015	158,228 22	136,567 10	21,661 12
300,000 000 AMERICAN INTL GROUP	01 Jul 2015	296,217 00	306,915 00	-10,698 00
25,000 000 AMGEN INC	02 Dec 2015	25,068 25	24,836 50	231 75
830 000 APACHE CORP	16 Jun 2015	48,983 77	78,226 84	-29,243 07
4,810.000 APOLLO EDUCATION GROUP INC	01 Apr 2015	90,060 29	154,391 55	-64,331 26
1,180 000 BIOMED REALTY TRUST INC	23 Jan 2015	29,175 79	20,760 06	8,415 73
50,000 000 BLOCK FINANCIAL LLC	18 Nov 2015	53,116 50	51,076 00	2,040 50
4,860 000 CATAMARAN CORP	30 Mar 2015	290,501 15	204,196 50	86,304 65
25,000 000 CATERPILLAR FINANCIAL SE	10 Nov 2015	28,562 25	32,119 50	-3,557 25
400,000 000 CATERPILLAR FINANCIAL SE	10 Nov 2015	463,068 00	511,820 00	-48,752 00
2,310 000 CERNER CORP	28 May 2015	158,003 72	74,018 03	83,985 69
102,000 000 CITIGROUP INC	09 Apr 2015	126,813 54	124,386 96	2,426 58
930 000 CORPORATE OFFICE PROPERTIES	26 Jan 2015	28,023 59	22,082 28	5,941 31
3,340 000 DR HORTON INC	17 Apr 2015	93,934 16	67,282 96	26,651 20
10,000 000 EDGEWELL PERSONAL CARE	05 May 2015	10,516 10	10,466 60	49 50
2,940.000 ELI LILLY + CO	07 Oct 2015	246,380 40	211,083 77	35,296 63
8,060 000 EMC CORP/MA	30 Sep 2015	190,941 91	188,043 11	2,898 80
2,470.000 EMC CORP/MA	14 Apr 2015	64,382 07	57,626 11	6,755 96
105,000 000 EMC CORP/MA	16 Jul 2015	105,547 05	104,748 00	799 05
480 000 EOG RESOURCES INC	17 Jun 2015	43,146 65	25,313 68	17,832 97
20,000 000 EXPRESS SCRIPTS HOLDING	23 Sep 2015	21,460 20	22,964 40	-1,504 20
1,400 000 EXPRESS SCRIPTS HOLDING CO	16 Dec 2015	121,434 46	110,807 27	10,627 19
1,230 000 EXPRESS SCRIPTS HOLDING CO	12 Jan 2015	102,699 39	88,395 38	14,304 01
275,000 000 EXXON MOBIL CORPORATION	04 Nov 2015	276,036 75	275,946 00	90 75
2,400,000 000 FANNIE MAE	15 Apr 2015	2,400,000 00	2,657,168 00	-257,168 00
1,336,000 000 FANNIE MAE	25 Nov 2015	1,335,973 28	1,339,580 48	-3,607 20
652,000 000 FANNIE MAE	31 Aug 2015	653,114 92	668,567 32	-15,452 40
900,000.000 FREDDIE MAC	17 Nov 2015	900,000 00	1,025,046 00	-125,046 00
1,935 000 GANNETT CO INC	02 Jul 2015	23,829 86	21,900 51	1,929 35
2,850 000 GENERAL ELECTRIC CO W/D	19 Oct 2015	82,821 23	74,338 26	8,482 97
7,050 000 GENERAL ELECTRIC CO W/D	10 Nov 2015	211,449 57	183,889 38	27,560 19
2,920 000 GENERAL ELECTRIC CO W/D	08 May 2015	79,880 38	76,164 11	3,716 27
100,388.360 GS MORTGAGE SECURITIES TR	02 Apr 2015	105,266 61	105,360 72	-94 11
-100,388 360 GS MORTGAGE SECURITIES TR	02 Apr 2015	-105,266 61	-105,360 72	94 11
100,268 240 GS MORTGAGE SECURITIES TR	02 Apr 2015	105,140 65	105,234 65	-94 00
-100,268 240 GS MORTGAGE SECURITIES TR	02 Apr 2015	-105,140 65	-105,234 65	94 00
120 110 GS MORTGAGE SECURITIES TRUST	10 Apr 2015	120 11	126 06	-5 95
-120 110 GS MORTGAGE SECURITIES TRUST	10 Apr 2015	-120 11	-126 06	5 95
120 110 GS MORTGAGE SECURITIES TRUST	10 Apr 2015	120 11	126 06	-5 95
100,268 250 GS MORTGAGE SECURITIES TR	02 Apr 2015	105,140 65	105,234 66	-94 01

50,000 000 HARTFORD FINL SVCS GRP	23 Sep 2015	55,351 50	55,131 00	220 50
1,200 000 HESS CORP	09 Jul 2015	77,886 94	61,550 41	16,336 53
3,070 000 HESS CORP	10 Jul 2015	197,721 24	157,466 48	40,254 76
65,000 000 HP INC	17 Mar 2015	64,350 00	65,367 50	-1,017 50
435,000 000 INTL GAME TECHNOLOGY	02 Feb 2015	457,837 50	512,335 80	-54,498 30
50,000 000 JB HUNT TRANSPRT SVCS	15 Sep 2015	50,000 00	50,913 50	-913 50
375,000 000 JOHN DEERE CAPITAL CORP	02 Dec 2015	414,900 00	435,922 50	-21,022 50
3,410 000 JOY GLOBAL INC	31 Aug 2015	82,341 14	187,087 55	-104,746 41
1,613 000 JUNIPER NETWORKS INC	17 Mar 2015	37,962 82	31,651 28	6,311 54
8,117 000 JUNIPER NETWORKS INC	17 Mar 2015	191,063 36	159,276 76	31,786 60
400,000 000 KEYCORP	13 Aug 2015	400,000 00	415,652 00	-15,652 00
209,000 000 KRAFT HEINZ FOODS CO	15 Jan 2015	235,386 25	250,820 71	-15,434 46
79,746 000 LB UBS COMMERCIAL MORTGAGE	02 Apr 2015	83,322 11	83,755 11	-433 00
1,690 000 LENNAR CORP A	17 Apr 2015	82,140 37	64,772 80	17,367 57
195 000 LIBERTY GLOBAL PLC LILAC A	10 Jul 2015	8,369 86	7,244 15	1,125 71
27,678 616 MANNING + NAPIER FUND INC IN	11 May 2015	301,386 91	286,708 77	14,678 14
3,720.000 MERCK + CO INC	15 Oct 2015	184,662 05	223,421 36	-38,759 31
10,000 000 MOSAIC CO	23 Jul 2015	10,225 10	10,054 30	170 80
4,070 000 MOSAIC CO/THE	28 Apr 2015	181,022 93	197,505 71	-16,482 78
205,000 000 NATIONAL CITY CORP	06 Feb 2015	241,764 70	230,522 23	11,242 47
2,610.000 NESTLE SA SPONS ADR	15 Jan 2015	200,005 87	166,547 23	33,458 64
19,710 000 PEABODY ENERGY CORP	13 Apr 2015	96,002 87	301,478 36	-205,475 49
60,000 000 PETROBRAS GLOBAL FINANCE	24 Apr 2015	60,060 00	59,550 00	510 00
2,920 000 POPULAR INC	07 Jul 2015	82,393 00	96,781 06	-14,388 06
1,800.000 SANOFI ADR	02 Oct 2015	86,372 80	90,454 72	-4,081 92
2,460 000 SANOFI ADR	09 Mar 2015	116,967 16	123,621 45	-6,654 29
14,720 000 SLM CORP	09 Oct 2015	104,516 54	139,284 96	-34,768 42
7,000 000 STARZ A	20 Mar 2015	238,861 64	156,900 24	81,961 40
3,510 000 TEGNA INC	26 Feb 2015	124,262 90	105,398 24	18,864 66
40,000 000 TEXTRON INC	18 Nov 2015	45,819 20	48,801 60	-2,982 40
1,820 000 TOLL BROTHERS INC	21 Apr 2015	70,227 44	65,369 30	4,858 14
3,020 000 VIACOM INC CLASS B	24 Aug 2015	115,965 50	173,561 77	-57,596 27
860 000 VISA INC CLASS A SHARES	05 Nov 2015	68,206 29	54,310 45	13,895 84
300,000 000 WASTE MANAGEMENT INC	20 Jan 2015	367,989 00	367,113 00	876 00
20,000 000 WEATHERFORD BERMUDA	05 Feb 2015	21,650 00	26,972 20	-5,322 20
1,000,000 000 WI TREASURY SEC	21 Sep 2015	1,000,000 00	1,000,312 51	-312 51
25,000 000 XEROX CORPORATION	16 Nov 2015	23,674 75	25,048 00	-1,373 25
40,000 000 XILINX INC	30 Jul 2015	40,520 40	39,642 80	877 60
1,870 000 YUM BRANDS INC	07 May 2015	167,663 20	126,271 76	41,391 44
300,000 000 YUM BRANDS INC	21 Oct 2015	315,906 00	337,092 00	-21,186 00
22,600 000 AAR CORP	08 Dec 2015	522,048 12	621,177 08	-99,128 96
8,400 000 ABM INDUSTRIES INC	08 Dec 2015	242,418 69	186,439 05	55,979 64
1,350 000 ABM INDUSTRIES INC	02 Mar 2015	42,189 56	29,963 42	12,226 14
450 000 ABM INDUSTRIES INC	03 Mar 2015	13,930 93	9,987 81	3,943 12
18,800 000 AECOM	08 Dec 2015	569,535 51	550,926 06	18,609 45
460.000 AEGION CORP	20 Jan 2015	7,244 83	9,994 85	-2,750 02
1,240 000 AEGION CORP	20 Jan 2015	19,544 94	26,942 64	-7,397 70
16,100 000 AEGION CORP	08 Dec 2015	325,131 90	343,534 23	-18,402 33
16,700 000 ALLIED WORLD ASSURANCE CO	08 Dec 2015	604,361 87	390,837 69	213,524 18

700.000 ALLIED WORLD ASSURANCE CO	21 Apr 2015	29,111 48	13,868 27	15,243 21
1,800 000 ALLIED WORLD ASSURANCE CO	20 Jan 2015	68,388 94	35,661 27	32,727 67
700 000 ALLIED WORLD ASSURANCE CO	02 Feb 2015	27,036 97	13,868 27	13,168 70
700 000 ALLIED WORLD ASSURANCE CO	22 Jun 2015	30,279 83	13,868 27	16,411 56
300 000 ALLIED WORLD ASSURANCE CO	24 Mar 2015	12,305 35	5,943 55	6,361 80
926 000 AMERICA S CAR MART INC	07 Dec 2015	25,033 01	30,010 29	-4,977 28
4,160.000 AMERICA S CAR MART INC	08 Dec 2015	112,095 79	134,819 47	-22,723 68
700 000 AMERICA S CAR MART INC	18 Feb 2015	36,832 27	22,895 65	13,936 62
512 000 AMERISAFE INC	04 May 2015	23,185 49	9,181 36	14,004 13
169.000 AMERISAFE INC	02 Jun 2015	7,305 41	3,030 57	4,274 84
518 000 AMERISAFE INC	03 Jun 2015	22,439 24	9,288 95	13,150 29
345 000 AMERISAFE INC	04 Jun 2015	14,915 04	6,186 66	8,728 38
107 000 AMERISAFE INC	05 Jun 2015	4,621 71	1,918 76	2,702 95
135 000 AMERISAFE INC	05 Jun 2015	5,836 40	2,420 87	3,415 53
813 000 AMERISAFE INC	10 Jun 2015	35,104 85	14,578 99	20,525 86
440 000 ARCTIC CAT INC	20 Jan 2015	15,090 60	15,658 97	-568 37
500 000 ARCTIC CAT INC	21 Jan 2015	16,895 37	17,794 28	-898 91
320 000 ARCTIC CAT INC	22 Jan 2015	10,814 93	11,388 34	-573 41
900 000 ARCTIC CAT INC	27 Jan 2015	26,331 16	32,029 70	-5,698 54
4,140 000 ARCTIC CAT INC	28 Jan 2015	124,888 20	147,336 62	-22,448 42
900 000 ARRIS GROUP INC	30 Nov 2015	27,356 16	25,289 11	2,067 05
15,100 000 ARRIS GROUP INC	08 Dec 2015	479,272 72	424,295 11	54,977 61
1,700 000 ARRIS GROUP INC	23 Nov 2015	51,352 82	47,768 32	3,584 50
200 000 ASPEN INSURANCE HOLDINGS LTD	24 Aug 2015	9,288 24	5,962 03	3,326 21
1,500 000 ASPEN INSURANCE HOLDINGS LTD	01 Apr 2015	70,696 39	44,715 21	25,981 18
300 000 ASPEN INSURANCE HOLDINGS LTD	08 Sep 2015	13,752 94	8,943 04	4,809 90
600 000 ASPEN INSURANCE HOLDINGS LTD	05 May 2015	27,918 20	17,886 08	10,032 12
5,300 000 ASPEN INSURANCE HOLDINGS LTD	08 Dec 2015	266,516 19	157,993 73	108,522 46
600 000 ASPEN INSURANCE HOLDINGS LTD	22 Jun 2015	29,046 66	17,886 08	11,160 58
1,100 000 ASPEN INSURANCE HOLDINGS LTD	30 Jul 2015	52,888 01	32,791 15	20,096 86
300 000 ASPEN INSURANCE HOLDINGS LTD	06 Aug 2015	14,479 20	8,943 04	5,536 16
400 000 ASPEN INSURANCE HOLDINGS LTD	24 Mar 2015	18,866 61	11,924 05	6,942 56
11,300 000 BENEFICIAL BANCORP INC	07 Dec 2015	155,345 01	127,946 86	27,398 15
12,000 000 BENEFICIAL BANCORP INC	08 Dec 2015	163,104 58	135,872 77	27,231 81
1,900 000 BENEFICIAL BANCORP INC	13 Oct 2015	26,248 01	21,513 19	4,734 82
300 000 BERKSHIRE HILLS BANCORP INC	24 Aug 2015	8,179 19	7,150 40	1,028 79
100 000 BERKSHIRE HILLS BANCORP INC	25 Aug 2015	2,722 05	2,383 47	338 58
500 000 BERKSHIRE HILLS BANCORP INC	26 Aug 2015	13,674 94	11,917 33	1,757 61
670 000 BERKSHIRE HILLS BANCORP INC	04 Sep 2015	18,191 17	15,969 22	2,221 95
1,720 000 BERKSHIRE HILLS BANCORP INC	08 Sep 2015	47,565 72	40,995 60	6,570 12
150 000 BERKSHIRE HILLS BANCORP INC	09 Sep 2015	4,165 95	3,575 20	590 75
1,440 000 BERKSHIRE HILLS BANCORP INC	10 Sep 2015	39,826 64	34,321 89	5,504 75
520 000 BERKSHIRE HILLS BANCORP INC	11 Sep 2015	14,423 02	12,394 02	2,029 00
440 000 BERKSHIRE HILLS BANCORP INC	10 Aug 2015	12,808 12	10,487 25	2,320 87
460 000 BERKSHIRE HILLS BANCORP INC	14 Aug 2015	13,330 92	10,963 94	2,366 98
3,720.000 BIG LOTS INC	29 Sep 2015	178,536 25	140,341 54	38,194 71
410.000 BIG LOTS INC	30 Sep 2015	19,675 94	15,467 75	4,208 19
470 000 BIG LOTS INC	01 Oct 2015	22,605 17	17,731 32	4,873 85
900 000 BIG LOTS INC	02 Mar 2015	44,229 59	33,953 60	10,275 99

1,000 000 BIG LOTS INC	13 Oct 2015	49,459 08	37,726 22	11,732 86
600.000 BIG LOTS INC	05 Mar 2015	28,369 93	22,635 73	5,734 20
1,100 000 BIG LOTS INC	09 Mar 2015	55,675 36	41,498 84	14,176 52
1,900 000 BIG LOTS INC	23 Oct 2015	87,171 53	71,679 83	15,491 70
4,000 000 BIO REFERENCE LABS INC	04 Jun 2015	188,402 53	105,714 19	82,688 34
1,520.000 BIO REFERENCE LABS INC	23 Feb 2015	52,542 54	40,171 39	12,371 15
580 000 BIO REFERENCE LABS INC	24 Feb 2015	20,061 19	15,328 56	4,732 63
250 000 BIO REFERENCE LABS INC	27 Feb 2015	8,754 41	6,607 14	2,147 27
150 000 BIO REFERENCE LABS INC	02 Mar 2015	5,250 77	3,964 28	1,286 49
2,100 000 BIO REFERENCE LABS INC	07 Jul 2015	92,573 22	55,499 95	37,073 27
400 000 BIO REFERENCE LABS INC	04 Mar 2015	14,581 73	10,571 42	4,010 31
1,200 000 BIO REFERENCE LABS INC	04 Mar 2015	43,604 55	31,714 26	11,890 29
10,900 000 BLUE HILLS BANCORP INC	07 Dec 2015	173,191 26	142,781 41	30,409 85
10,900 000 BLUE HILLS BANCORP INC	08 Dec 2015	171,832 06	142,781 40	29,050 66
4,600 000 BROCADE COMMUNICATIONS SYS	20 Jan 2015	53,428 73	26,475 19	26,953 54
40,700 000 BROCADE COMMUNICATIONS SY	08 Dec 2015	366,626 97	264,607 91	102,019 06
2,300 000 BROCADE COMMUNICATIONS SYS	18 Feb 2015	28,470 71	13,237 59	15,233 12
16,500 000 BROOKDALE SENIOR LIVING INC	08 Dec 2015	321,283 73	369,374 76	-48,091 03
600 000 CABELA S INC	30 Nov 2015	28,135 70	24,986 56	3,149 14
7,700 000 CABELA S INC	07 Dec 2015	371,199 38	320,660 92	50,538 46
500 000 CABELA S INC	28 Oct 2015	19,688 43	20,822 14	-1,133 71
600 000 CABELA S INC	18 Nov 2015	24,832 82	24,986 56	-153 74
1,400 000 CABELA S INC	20 Nov 2015	64,007 38	58,301 99	5,705 39
2,100 000 CAMDEN NATIONAL CORP	07 Dec 2015	95,095 06	69,405 07	25,689 99
2,000 000 CAMDEN NATIONAL CORP	08 Dec 2015	89,866 94	66,100 06	23,766 88
2,244 000 CANADIAN DOLLAR	16 Jan 2015	2,244 00	2,244 00	0 00
CANADIAN DOLLAR	16 Jan 2015	1,874 37	1,883 10	-8 73
2,244 000 CANADIAN DOLLAR	20 Jan 2015	2,244 00	2,244 00	0 00
-2,244 000 CANADIAN DOLLAR	20 Jan 2015	-2,244 00	-2,244 00	0 00
1,550 400 CANADIAN DOLLAR	15 Apr 2015	1,550 40	1,550 40	0 00
1,550 400 CANADIAN DOLLAR	15 Jul 2015	1,550 40	1,550 40	0 00
-1,550 400 CANADIAN DOLLAR	27 Jul 2015	-1,550 40	-1,550 40	0 00
1,550 400 CANADIAN DOLLAR	20 Jul 2015	1,550 40	1,550 40	0 00
1,647 300 CANADIAN DOLLAR	15 Oct 2015	1,647 30	1,647 30	0 00
2,244 000 CANADIAN DOLLAR	15 Jan 2015	2,244 00	2,244 00	0 00
1,550 400 CANADIAN DOLLAR	15 Apr 2015	1,550 40	1,550 40	0 00
1,550 400 CANADIAN DOLLAR	15 Jul 2015	1,550 40	1,550 40	0 00
-1,550 400 CANADIAN DOLLAR	15 Jul 2015	-1,550 40	-1,550 40	0 00
-1,550 400 CANADIAN DOLLAR	15 Jul 2015	-1,550 40	-1,550 40	0 00
1,647 300 CANADIAN DOLLAR	15 Oct 2015	1,647 30	1,647 30	0 00
1,870 000 CAPITOL FEDERAL FINANCIAL IN	20 Jan 2015	23,187 11	21,589 36	1,597 75
330 000 CAPITOL FEDERAL FINANCIAL IN	21 Jan 2015	4,062 89	3,809 89	253 00
2,200 000 CAPITOL FEDERAL FINANCIAL IN	02 Feb 2015	27,277 19	25,399 24	1,877 95
1,649 000 CAPITOL FEDERAL FINANCIAL IN	13 Mar 2015	20,452 17	19,037 89	1,414 28
2,022 000 CAPITOL FEDERAL FINANCIAL IN	16 Mar 2015	25,202 75	23,344 21	1,858 54
445 000 CAPITOL FEDERAL FINANCIAL IN	16 Mar 2015	5,538 05	5,137 57	400 48
2,097 000 CAPITOL FEDERAL FINANCIAL IN	17 Mar 2015	26,060 82	24,210 10	1,850 72
2,320 000 CAPITOL FEDERAL FINANCIAL IN	17 Mar 2015	28,909 68	26,784 66	2,125 02
978 000 CAPITOL FEDERAL FINANCIAL IN	18 Mar 2015	12,206 87	11,291 12	915 75

12,200 000 CARDTRONICS INC	08 Dec 2015	429,518 71	343,605 01	85,913 70
470 000 CASH AMERICA INTL INC	03 Sep 2015	12,856 56	8,829 55	4,027 01
580.000 CASH AMERICA INTL INC	04 Sep 2015	15,688 13	10,896 04	4,792 09
400 000 CASH AMERICA INTL INC	20 Apr 2015	10,662 80	7,514 51	3,148 29
1,960 000 CASH AMERICA INTL INC	08 Sep 2015	53,632 45	36,821 11	16,811 34
300 000 CASH AMERICA INTL INC	21 Apr 2015	7,693 38	5,635 88	2,057 50
400 000 CASH AMERICA INTL INC	22 Apr 2015	10,365 36	7,514 51	2,850 85
600.000 CASH AMERICA INTL INC	22 Apr 2015	15,514 39	11,271 77	4,242 62
250.000 CASH AMERICA INTL INC	09 Sep 2015	6,866 52	4,696 57	2,169 95
540 000 CASH AMERICA INTL INC	14 Sep 2015	14,786 97	10,144 59	4,642 38
1,300 000 CASH AMERICA INTL INC	28 Jan 2015	25,783 49	23,457 91	2,325 58
4,300.000 CASH AMERICA INTL INC	08 Dec 2015	139,657 98	80,781 03	58,876 95
1,100 000 CASH AMERICA INTL INC	29 Sep 2015	30,454 25	20,664 91	9,789 34
790 000 CASH AMERICA INTL INC	07 Oct 2015	22,870 78	14,841 16	8,029 62
610 000 CASH AMERICA INTL INC	08 Oct 2015	17,715 84	11,459 63	6,256 21
1,140.000 CASH AMERICA INTL INC	13 Oct 2015	33,592 67	21,416 36	12,176 31
260 000 CASH AMERICA INTL INC	14 Oct 2015	7,690 05	4,884 43	2,805 62
300 000 CASH AMERICA INTL INC	15 Oct 2015	8,990 65	5,635 89	3,354 76
168 000 CASH AMERICA INTL INC	16 Oct 2015	5,033 18	3,156 10	1,877 08
432 000 CASH AMERICA INTL INC	19 Oct 2015	12,963 30	8,115 67	4,847 63
400 000 CASH AMERICA INTL INC	28 Oct 2015	12,314 13	7,514 51	4,799 62
1,800 000 CASH AMERICA INTL INC	28 Oct 2015	54,740 41	33,815 31	20,925 10
80 000 CASH AMERICA INTL INC	28 Oct 2015	2,481 53	1,502 90	978 63
820 000 CASH AMERICA INTL INC	29 Oct 2015	26,771 93	15,404 75	11,367 18
960 000 CASH AMERICA INTL INC	29 Oct 2015	32,322 50	18,034 83	14,287 67
240 000 CASH AMERICA INTL INC	30 Oct 2015	8,126 99	4,508 71	3,618 28
400 000 CASH AMERICA INTL INC	18 Nov 2015	12,894 64	7,514 51	5,380 13
400 000 CASH AMERICA INTL INC	19 Nov 2015	12,896 52	7,514 51	5,382 01
1,100 000 CHEMTURA CORP	06 Apr 2015	31,387 04	18,554 70	12,832 34
590 000 CHEMTURA CORP	20 Apr 2015	17,712 77	9,952 07	7,760 70
1,310 000 CHEMTURA CORP	21 Apr 2015	39,159 49	22,096 96	17,062 53
900 000 CHEMTURA CORP	28 Apr 2015	27,197 40	15,181 12	12,016 28
3,800 000 CHEMTURA CORP	22 Jun 2015	114,333 81	64,098 07	50,235 74
4,400 000 CONTANGO OIL + GAS	08 Dec 2015	29,461 85	125,112 77	-95,650 92
800 000 CONTANGO OIL + GAS	20 Feb 2015	20,199 06	30,127 37	-9,928 31
190 000 CONTANGO OIL + GAS	27 Feb 2015	4,553 41	7,155 25	-2,601 84
410 000 CONTANGO OIL + GAS	04 Mar 2015	8,538 95	15,440 28	-6,901 33
600.000 CONTANGO OIL + GAS	05 Mar 2015	12,845 76	22,595 53	-9,749 77
400.000 CONTANGO OIL + GAS	23 Jul 2015	4,032 08	11,373 89	-7,341 81
700 000 CONTANGO OIL + GAS	24 Jul 2015	6,782 59	19,904 30	-13,121 71
1,200 000 CONTANGO OIL + GAS	24 Jul 2015	11,724 38	34,121 67	-22,397 29
100 000 CONTANGO OIL + GAS	27 Jul 2015	987 33	2,843 47	-1,856 14
600 000 CONTANGO OIL + GAS	28 Jul 2015	5,797 81	17,060 83	-11,263 02
500.000 CONTANGO OIL + GAS	29 Jul 2015	4,924 90	14,217 36	-9,292 46
590 000 CONTANGO OIL + GAS	29 Jul 2015	5,867 79	16,776 49	-10,908 70
600.000 CONTANGO OIL + GAS	30 Jul 2015	5,921 89	17,060 83	-11,138 94
710 000 CONTANGO OIL + GAS	04 Aug 2015	6,497 02	20,188 65	-13,691 63
1,600 000 CONTANGO OIL + GAS	06 Aug 2015	14,046 14	45,495 55	-31,449 41
700 000 CONTANGO OIL + GAS	11 Aug 2015	5,601 85	19,904 31	-14,302 46

900.000 CONTANGO OIL + GAS	12 Aug 2015	7,207 24	25,591 25	-18,384 01
8,209 000 CORRECTIONS CORP OF AMERICA	08 Dec 2015	203,815 04	226,588 14	-22,773 10
1,700 000 CORRECTIONS CORP OF AMERICA	23 Mar 2015	70,973 18	47,749 51	23,223 67
22,900 000 COVANTA HOLDING CORP	08 Dec 2015	340,693 05	393,890 76	-53,197 71
700 000 CSG SYSTEMS INTL INC	30 Nov 2015	25,378 03	13,761 77	11,616 26
1,300 000 CSG SYSTEMS INTL INC	08 Sep 2015	38,996 29	25,557 58	13,438 71
810 000 CSG SYSTEMS INTL INC	04 May 2015	23,596 56	15,924 34	7,672 22
590.000 CSG SYSTEMS INTL INC	05 May 2015	17,123 90	11,599 21	5,524 69
400 000 CSG SYSTEMS INTL INC	17 Sep 2015	12,434 69	7,863 87	4,570 82
5,000 000 CSG SYSTEMS INTL INC	08 Dec 2015	172,012 33	98,298 38	73,713 95
100 000 CSG SYSTEMS INTL INC	21 Sep 2015	3,097 94	1,965 97	1,131 97
500 000 CSG SYSTEMS INTL INC	04 Feb 2015	13,573 84	9,829 84	3,744 00
2,500.000 CSG SYSTEMS INTL INC	05 Feb 2015	71,182 42	49,149 19	22,033 23
2,100 000 CSG SYSTEMS INTL INC	06 Feb 2015	61,760 26	41,285 32	20,474 94
400 000 CSG SYSTEMS INTL INC	25 Sep 2015	12,165 93	7,863 87	4,302 06
630 000 CSG SYSTEMS INTL INC	29 Sep 2015	19,085 05	12,385 60	6,699 45
1,370 000 CSG SYSTEMS INTL INC	30 Sep 2015	41,578 18	26,933 75	14,644 43
400 000 CSG SYSTEMS INTL INC	13 Oct 2015	12,802 84	7,863 87	4,938 97
300 000 CSG SYSTEMS INTL INC	14 Oct 2015	9,595 08	5,897 90	3,697 18
1,400 000 CSG SYSTEMS INTL INC	15 Oct 2015	44,753 39	27,523 54	17,229 85
1,000 000 CSG SYSTEMS INTL INC	16 Oct 2015	31,964 31	19,659 68	12,304 63
200 000 CSG SYSTEMS INTL INC	19 Oct 2015	6,414 00	3,931 93	2,482 07
1,200 000 CSG SYSTEMS INTL INC	26 Oct 2015	39,137 03	23,591 61	15,545 42
1,200 000 CSG SYSTEMS INTL INC	04 Nov 2015	40,531 77	23,591 61	16,940 16
500.000 CSG SYSTEMS INTL INC	04 Aug 2015	15,324 16	9,829 84	5,494 32
600 000 CSG SYSTEMS INTL INC	05 Aug 2015	18,229 04	11,795 81	6,433 23
700 000 CSG SYSTEMS INTL INC	05 Aug 2015	21,411 13	13,761 77	7,649 36
1,700 000 CSG SYSTEMS INTL INC	06 Aug 2015	55,083 06	33,421 45	21,661 61
2,190 000 CURTISS WRIGHT CORP	08 Dec 2015	151,119 04	69,734 00	81,385 04
200 000 DILLARDS INC CL A	20 Apr 2015	27,310 39	17,673 79	9,636 60
3,900 000 DILLARDS INC CL A	08 Dec 2015	280,538 99	353,730 93	-73,191 94
600 000 DILLARDS INC CL A	23 Mar 2015	82,572 22	53,021 37	29,550 85
8,300 000 DOMTAR CORP	08 Dec 2015	324,322 33	304,085 51	20,236 82
4,300 000 DORMAN PRODUCTS INC	08 Dec 2015	206,289 99	194,054 75	12,235 24
12,100 000 DSW INC CLASS A	08 Dec 2015	282,681 04	300,404 33	-17,723 29
3,232 000 EASTERLY GOVERNMENT PROPEF	07 Dec 2015	55,928 73	52,286 44	3,642 29
10,768 000 EASTERLY GOVERNMENT PROPE	08 Dec 2015	182,346 26	174,201 86	8,144 40
11,260 000 EMC INS GROUP INC	07 Dec 2015	290,910 24	239,429 52	51,480 72
100.000 EMC INS GROUP INC	27 Jul 2015	2,533 89	2,116 16	417 73
100 000 EMC INS GROUP INC	28 Jul 2015	2,499 58	2,116 16	383 42
100 000 EMC INS GROUP INC	30 Jul 2015	2,449 47	2,116 16	333 31
100 000 EMC INS GROUP INC	03 Aug 2015	2,449 46	2,116 16	333 30
200 000 EMC INS GROUP INC	04 Aug 2015	4,884 79	4,232 33	652 46
200.000 EMC INS GROUP INC	05 Aug 2015	4,884 91	4,232 33	652 58
1,000 000 EMCOR GROUP INC	13 Jul 2015	48,209 91	27,010 19	21,199 72
1,000 000 EMCOR GROUP INC	14 Jul 2015	48,258 21	27,010 19	21,248 02
572 000 ENDURANCE SPECIALTY HOLDINGS	03 Sep 2015	35,978 13	25,852 61	10,125 52
628 000 ENDURANCE SPECIALTY HOLDINGS	08 Sep 2015	39,153 81	28,383 63	10,770 18
4,500 000 ENDURANCE SPECIALTY HOLDING	08 Dec 2015	298,043 46	203,385 89	94,657 57

400 000 ENDURANCE SPECIALTY HOLDINGS	22 Jun 2015	25,871 64	18,078 75	7,792 89
400.000 ENDURANCE SPECIALTY HOLDINGS	30 Jul 2015	27,056 86	18,078 75	8,978 11
300 000 ENDURANCE SPECIALTY HOLDINGS	06 Aug 2015	20,391 88	13,559 06	6,832 82
24,306 000 ENOVA INTERNATIONAL INC	08 Dec 2015	154,238 16	569,138 82	-414,900 66
1,700.000 ENOVA INTERNATIONAL INC	29 Oct 2015	22,065 76	39,806 47	-17,740 71
1,600 000 ENOVA INTERNATIONAL INC	30 Oct 2015	20,771 93	37,464 91	-16,692 98
800 000 ENOVA INTERNATIONAL INC	02 Nov 2015	10,457 00	18,732 46	-8,275 46
1,150 000 ENOVA INTERNATIONAL INC	04 Nov 2015	14,816 78	26,927 90	-12,111 12
1,750 000 ENOVA INTERNATIONAL INC	04 Aug 2015	30,559 68	40,977 25	-10,417 57
230 000 ESTERLINE TECHNOLOGIES CORP	02 Jun 2015	24,926 94	12,908 76	12,018 18
670 000 ESTERLINE TECHNOLOGIES CORP	03 Jun 2015	72,922 79	37,603 79	35,319 00
400 000 ESTERLINE TECHNOLOGIES CORP	02 Mar 2015	47,888 27	22,450 02	25,438 25
600 000 EVOLUTION PETROLEUM CORP	24 Nov 2015	3,584 81	7,181 75	-3,596 94
500 000 EVOLUTION PETROLEUM CORP	25 Nov 2015	3,039 59	5,984 79	-2,945 20
100 000 EVOLUTION PETROLEUM CORP	27 Nov 2015	610 55	1,196 96	-586 41
12,560.000 EVOLUTION PETROLEUM CORP	07 Dec 2015	72,281 46	150,338 04	-78,056 58
180.000 EVOLUTION PETROLEUM CORP	20 Feb 2015	1,173 75	2,154 53	-980 78
130.000 EVOLUTION PETROLEUM CORP	23 Feb 2015	820 93	1,556 05	-735 12
750.000 EVOLUTION PETROLEUM CORP	24 Feb 2015	4,724 76	8,977 19	-4,252 43
1,040 000 EVOLUTION PETROLEUM CORP	25 Feb 2015	6,522 54	12,448 37	-5,925 83
2,100 000 EVOLUTION PETROLEUM CORP	27 Feb 2015	14,573 73	25,136 14	-10,562 41
2,100.000 EVOLUTION PETROLEUM CORP	05 Mar 2015	13,713 37	25,136 13	-11,422 76
1,600 000 EVOLUTION PETROLEUM CORP	20 Nov 2015	9,257 42	19,151 34	-9,893 92
1,500 000 EVOLUTION PETROLEUM CORP	23 Nov 2015	8,679 73	17,954 38	-9,274 65
14,210 000 EW SCRIPPS CO/THE A	08 Dec 2015	293,628 61	225,899 26	67,729 35
1,200 000 EW SCRIPPS CO/THE A	03 Mar 2015	27,751 40	20,056 16	7,695 24
1,490 000 EW SCRIPPS CO/THE A	12 Mar 2015	37,354 50	24,903 07	12,451 43
710 000 EW SCRIPPS CO/THE A	13 Mar 2015	17,914 32	11,866 56	6,047 76
490 000 EW SCRIPPS CO/THE A	23 Mar 2015	13,117 98	8,189 60	4,928 38
970 000 EW SCRIPPS CO/THE A	23 Mar 2015	25,959 24	16,212 06	9,747 18
930 000 EW SCRIPPS CO/THE A	24 Mar 2015	24,765 25	15,543 52	9,221 73
690 000 EW SCRIPPS CO/THE A	24 Mar 2015	18,393 68	11,532 29	6,861 39
120 000 EW SCRIPPS CO/THE A	25 Mar 2015	3,206 90	2,005 62	1,201 28
500.000 EW SCRIPPS CO/THE A	25 Mar 2015	13,321 75	8,356 73	4,965 02
600 000 EXPRESS INC	26 Aug 2015	12,046 75	9,161 45	2,885 30
1,900.000 EXPRESS INC	26 Aug 2015	36,918 40	29,011 26	7,907 14
25,200 000 EXPRESS INC	08 Dec 2015	426,814 61	394,360 01	32,454 60
3,100 000 EXPRESS INC	30 Oct 2015	59,931 19	48,081 76	11,849 43
6,721 000 EZCORP INC CL A	15 Jul 2015	47,183 90	96,823 99	-49,640 09
1,793 000 EZCORP INC CL A	23 Jul 2015	10,925 61	25,830 29	-14,904 68
3,115 000 EZCORP INC CL A	24 Jul 2015	19,044 44	44,875 27	-25,830 83
1,200 000 EZCORP INC CL A	27 Jul 2015	7,225 06	17,287 43	-10,062 37
1,471 000 EZCORP INC CL A	28 Jul 2015	8,981 31	21,191 50	-12,210 19
400.000 EZCORP INC CL A	19 Mar 2015	4,205 00	5,762 47	-1,557 47
720 000 EZCORP INC CL A	19 Mar 2015	7,531 49	10,372 45	-2,840 96
1,770 000 EZCORP INC CL A	20 Mar 2015	18,534 56	25,498 95	-6,964 39
1,630 000 EZCORP INC CL A	20 Mar 2015	17,106 69	23,482 08	-6,375 39
2,160 000 EZCORP INC CL A	23 Mar 2015	22,810 68	31,117 36	-8,306 68
4,390 000 EZCORP INC CL A	24 Mar 2015	46,192 48	63,243 16	-17,050 68

6,530 000 EZCORP INC CL A	26 Mar 2015	62,645 70	94,072 40	-31,426 70
26,070 000 FINISH LINE/THE CL A	08 Dec 2015	423,236 04	541,753 67	-118,517 63
7,400.000 FIRST CASH FINL SVCS INC	08 Dec 2015	290,962 64	355,198 79	-64,236 15
6,100.000 FIRST CONNECTICUT BANCORP	07 Dec 2015	107,229 31	77,486 94	29,742 37
6,100 000 FIRST CONNECTICUT BANCORP	08 Dec 2015	105,576 85	77,486 94	28,089 91
11,500 000 FOSSIL GROUP INC	08 Dec 2015	429,326 19	759,056 65	-329,730 46
17,100 000 FRESH MARKET INC/THE	08 Dec 2015	409,607 56	356,274 54	53,333 02
1,800 000 FRESH MARKET INC/THE	13 Nov 2015	44,025 02	37,502 58	6,522 44
2,300.000 FRESH MARKET INC/THE	13 Nov 2015	56,230 05	47,919 97	8,310 08
1,000 000 FRESH MARKET INC/THE	16 Nov 2015	24,613 64	20,834 77	3,778 87
1,000 000 FRESH MARKET INC/THE	18 Nov 2015	25,687 72	20,834 77	4,852 95
17,980 000 GAIN CAPITAL HOLDINGS INC	07 Dec 2015	145,059 96	154,929 42	-9,869 46
17,300 000 GAIN CAPITAL HOLDINGS INC	08 Dec 2015	133,726 52	149,070 03	-15,343 51
26,549.000 GEO GROUP INC/THE	08 Dec 2015	757,930 78	819,095 20	-61,164 42
300 000 GLOBAL PAYMENTS INC	07 Jan 2015	23,590 06	13,645 88	9,944 18
900 000 GLOBAL PAYMENTS INC	06 Apr 2015	82,804 86	40,937 64	41,867 22
200 000 GLOBAL PAYMENTS INC	08 Sep 2015	22,344 98	9,097 25	13,247 73
300 000 GLOBAL PAYMENTS INC	02 Feb 2015	26,305 39	13,645 88	12,659 51
500.000 GLOBAL PAYMENTS INC	21 Sep 2015	58,061 78	22,743 13	35,318 65
1,000 000 GLOBAL PAYMENTS INC	25 Sep 2015	115,866 46	45,486 26	70,380 20
500 000 GLOBAL PAYMENTS INC	22 Jun 2015	53,456 46	22,743 13	30,713 33
300.000 GLOBAL PAYMENTS INC	13 Jul 2015	31,647 22	13,645 88	18,001 34
100 000 GLOBAL PAYMENTS INC	27 Jul 2015	10,248 65	4,548 63	5,700 02
200 000 GLOBAL PAYMENTS INC	28 Jul 2015	21,978 13	9,097 25	12,880 88
1,300 000 GREAT WESTERN BANCORP INC	30 Nov 2015	39,359 63	28,198 19	11,161 44
15,400 000 GREAT WESTERN BANCORP INC	07 Dec 2015	477,545 20	334,040 16	143,505 04
1,300 000 GREAT WESTERN BANCORP INC	18 Nov 2015	39,763 01	28,198 20	11,564 81
1,000 000 GREAT WESTERN BANCORP INC	10 Aug 2015	27,266 99	21,181 87	6,085 12
800.000 GREAT WESTERN BANCORP INC	23 Nov 2015	24,466 66	17,352 74	7,113 92
400.000 GREATBATCH INC	13 Jan 2015	20,432 30	9,571 95	10,860 35
300 000 GREATBATCH INC	27 Aug 2015	17,035 18	7,178 97	9,856 21
2,000.000 GREATBATCH INC	27 Aug 2015	111,999 33	47,859 77	64,139 56
1,900 000 GREATBATCH INC	27 Aug 2015	106,070 67	45,466 78	60,603 89
220 000 GREATBATCH INC	06 Apr 2015	12,321 88	5,264 57	7,057 31
100 000 GREATBATCH INC	07 Apr 2015	5,612 90	2,392 99	3,219 91
2,900 000 GREATBATCH INC	07 Dec 2015	169,869 30	69,396 67	100,472 63
400 000 GREATBATCH INC	08 Sep 2015	23,615 96	9,571 95	14,044 01
200 000 GREATBATCH INC	20 Jan 2015	9,698 04	4,785 98	4,912 06
400 000 GREATBATCH INC	09 Sep 2015	23,916 59	9,571 95	14,344 64
180 000 GREATBATCH INC	22 Apr 2015	9,772 42	4,307 38	5,465 04
600 000 GREATBATCH INC	21 Jan 2015	28,840 34	14,357 93	14,482 41
200 000 GREATBATCH INC	22 Jan 2015	9,527 54	4,785 98	4,741 56
400 000 GREATBATCH INC	16 Sep 2015	24,422 71	9,571 95	14,850 76
400 000 GREATBATCH INC	17 Sep 2015	25,090 57	9,571 96	15,518 61
500 000 GREATBATCH INC	23 Feb 2015	26,596 01	11,964 94	14,631 07
500 000 GREATBATCH INC	09 Mar 2015	27,087 50	11,964 94	15,122 56
4,200 000 GROUP 1 AUTOMOTIVE INC	08 Dec 2015	332,343 24	385,227 78	-52,884 54
15,900 000 GULFMARK OFFSHORE INC CL A	08 Dec 2015	73,443 92	545,011 54	-471,567 62
3,300 000 HANMI FINANCIAL CORPORATION	07 Dec 2015	80,863 02	67,405 04	13,457 98

3,300.000 HANMI FINANCIAL CORPORATION	08 Dec 2015	79,729 83	67,405 03	12,324 80
1,500.000 HANMI FINANCIAL CORPORATION	13 Oct 2015	39,068 13	30,638 65	8,429 48
690 000 HANMI FINANCIAL CORPORATION	26 Oct 2015	18,992 80	14,093 78	4,899 02
310 000 HANMI FINANCIAL CORPORATION	06 Nov 2015	8,496 26	6,331 99	2,164 27
500 000 HANMI FINANCIAL CORPORATION	18 Nov 2015	13,542 00	10,212 88	3,329 12
290 000 HANMI FINANCIAL CORPORATION	19 Nov 2015	7,840 23	5,923 47	1,916 76
110 000 HANMI FINANCIAL CORPORATION	20 Nov 2015	2,967 74	2,246 83	720 91
1,480 000 HATTERAS FINANCIAL CORP	03 Sep 2015	23,886 16	34,331 86	-10,445 70
1,820 000 HATTERAS FINANCIAL CORP	04 Sep 2015	28,977 14	42,218 91	-13,241 77
18,900 000 HATTERAS FINANCIAL CORP	08 Dec 2015	256,842 48	438,427 13	-181,584 65
5,100.000 HOMESTREET INC	07 Dec 2015	111,546 16	111,559 09	-12 93
5,000 000 HOMESTREET INC	08 Dec 2015	108,516 49	109,371 66	-855 17
1,255 000 INTERNATIONAL GAME TECHNOLOG	08 Apr 2015	24,730 70	23,782 25	948 45
0 110 INTERNATIONAL GAME TECHNOLOG	20 Apr 2015	2 19	2 08	0 11
6,900 000 INTL GAME TECHNOLOGY	07 Apr 2015	122,727 57	100,764 74	21,962.83
3,200 000 INTL GAME TECHNOLOGY	16 Jan 2015	54,209 35	46,731 48	7,477 87
3,200 000 INTL GAME TECHNOLOGY	20 Jan 2015	53,982 80	46,731 48	7,251 32
1,600 000 INTL GAME TECHNOLOGY	26 Jan 2015	27,217 79	23,365 74	3,852 05
2,400 000 INTL GAME TECHNOLOGY	02 Feb 2015	40,602 06	35,048 61	5,553 45
1,700 000 INTL GAME TECHNOLOGY	20 Feb 2015	29,698 45	24,826 10	4,872 35
35,110 000 INVESTORS BANCORP INC	08 Dec 2015	441,064 75	364,784 57	76,280 18
5,300 000 INVESTORS BANCORP INC	13 Oct 2015	66,295 41	55,065 74	11,229 67
1,010 000 JOURNAL MEDIA GROUP INC	02 Apr 2015	8,518 38	5,448 02	3,070 36
1,467 000 JOURNAL MEDIA GROUP INC	02 Apr 2015	11,821 45	7,913 11	3,908 34
0 500 JOURNAL MEDIA GROUP INC	20 Apr 2015	4 47	2 70	1 77
11,400 000 KEARNY FINANCIAL CORP/MD	07 Dec 2015	142,153 09	126,781 23	15,371 86
11,400.000 KEARNY FINANCIAL CORP/MD	08 Dec 2015	141,333 45	126,781 23	14,552 22
3,200 000 KRATON PERFORMANCE POLYME	07 Dec 2015	63,063 47	65,059 21	-1,995 74
14,320 000 KRATON PERFORMANCE POLYME	08 Dec 2015	271,665 44	291,139 97	-19,474 53
1,230 000 KRATON PERFORMANCE POLYME	02 Feb 2015	23,917 56	25,017 19	-1,099 63
170 000 KRATON PERFORMANCE POLYMER	03 Feb 2015	3,355 84	3,457 66	-101 82
800 000 KRATON PERFORMANCE POLYMER	23 Feb 2015	15,547 39	16,271 34	-723 95
700 000 KRATON PERFORMANCE POLYMER	24 Feb 2015	13,631 75	14,237 43	-605 68
1,600 000 KRATON PERFORMANCE POLYME	20 Oct 2015	37,179 63	32,529 60	4,650 03
300 000 KRATON PERFORMANCE POLYMER	21 Oct 2015	6,922 73	6,099 30	823 43
400.000 KRATON PERFORMANCE POLYMER	22 Oct 2015	9,151 83	8,132 40	1,019 43
280 000 KRATON PERFORMANCE POLYMER	26 Oct 2015	6,414 68	5,692 68	722 00
100 000 KRATON PERFORMANCE POLYMER	28 Oct 2015	2,246 38	2,033 10	213 28
18,900 000 KULICKE + SOFFA INDUSTRIES	08 Dec 2015	210,356 90	188,594 79	21,762 11
900 000 LITHIA MOTORS INC CL A	30 Mar 2015	89,266 29	62,897 27	26,369 02
200 000 LITHIA MOTORS INC CL A	31 Mar 2015	19,755 85	13,977 17	5,778 68
500 000 LITHIA MOTORS INC CL A	26 Jan 2015	44,804 00	34,942 92	9,861 08
600 000 LITHIA MOTORS INC CL A	23 Mar 2015	58,930 61	41,931 51	16,999 10
1,900 000 MASTEC INC	30 Nov 2015	38,943 01	43,926 04	-4,983 03
22,030 000 MASTEC INC	08 Dec 2015	402,575 41	509,310 86	-106,735 45
1,400 000 MASTEC INC	22 Jun 2015	29,949 78	32,366 55	-2,416 77
1,100 000 MASTEC INC	19 Nov 2015	20,701 83	25,430 86	-4,729 03
1,000 000 MASTEC INC	20 Nov 2015	18,861 25	23,118 97	-4,257 72
26,600 000 MEDICAL PROPERTIES TRUST INC	08 Dec 2015	303,367 41	332,717 08	-29,349 67

1,800 000 MEDICAL PROPERTIES TRUST INC	20 Jan 2015	26,964 48	22,720 36	4,244 12
1,700 000 MEDICAL PROPERTIES TRUST INC	02 Feb 2015	25,285 23	21,458 12	3,827 11
2,100.000 MERIDIAN BANCORP INC	01 Apr 2015	27,320 49	22,632 56	4,687 93
9,386.000 MERIDIAN BANCORP INC	07 Dec 2015	135,722 80	103,006 94	32,715 86
10,000 000 MERIDIAN BANCORP INC	08 Dec 2015	144,571 33	109,745 31	34,826 02
1,800.000 MERIDIAN BANCORP INC	30 Sep 2015	24,565 22	19,754 15	4,811 07
2,000 000 MERIDIAN BANCORP INC	13 Oct 2015	27,309 49	21,949 06	5,360 43
3,130 000 MONEYGRAM INTERNATIONAL INC	20 Jan 2015	26,399 40	46,038 61	-19,639 21
3,170.000 MONEYGRAM INTERNATIONAL INC	21 Jan 2015	26,659 10	46,626 97	-19,967 87
1,600.000 MONEYGRAM INTERNATIONAL INC	26 Jan 2015	14,424 64	23,534 12	-9,109 48
17,890 000 MONEYGRAM INTERNATIONAL INC	08 Dec 2015	146,280 25	263,140 83	-116,860 58
510 000 MONEYGRAM INTERNATIONAL INC	09 Feb 2015	4,574 79	7,501 50	-2,926 71
1,590 000 MONEYGRAM INTERNATIONAL INC	11 Feb 2015	14,445 04	23,387 03	-8,941 99
1,500 000 MONEYGRAM INTERNATIONAL INC	12 Feb 2015	14,081 14	22,063 23	-7,982 09
11,000 000 MOVADO GROUP INC	08 Dec 2015	290,980 94	283,079 08	7,901 86
80 000 MOVADO GROUP INC	23 Mar 2015	1,997 26	2,109 91	-112 65
1,200 000 MOVADO GROUP INC	23 Mar 2015	29,907 52	31,648 71	-1,741 19
880 000 MOVADO GROUP INC	24 Mar 2015	21,987 62	23,209 05	-1,221 43
740 000 MOVADO GROUP INC	24 Mar 2015	18,484 04	19,516 70	-1,032 66
1,000 000 MYRIAD GENETICS INC	09 Sep 2015	38,759 48	34,587 68	4,171 80
3,600 000 MYRIAD GENETICS INC	08 Dec 2015	158,285 84	124,515 63	33,770 21
1,300 000 MYRIAD GENETICS INC	28 Sep 2015	48,015 65	44,963 98	3,051 67
1,000 000 MYRIAD GENETICS INC	26 Oct 2015	41,594 63	34,587 68	7,006 95
1,300 000 MYRIAD GENETICS INC	10 Aug 2015	41,202 09	44,963 98	-3,761 89
600 000 MYRIAD GENETICS INC	23 Nov 2015	26,549 87	20,752 61	5,797 26
370 000 NEENAH PAPER INC	28 Sep 2015	21,838 21	8,900 00	12,938 21
330 000 NEENAH PAPER INC	29 Sep 2015	19,434.73	7,937 84	11,496 89
467 000 NEENAH PAPER INC	30 Sep 2015	27,575 75	11,233 24	16,342 51
300 000 NEENAH PAPER INC	02 Oct 2015	17,707 23	7,216 21	10,491 02
412 000 NEENAH PAPER INC	05 Oct 2015	24,918 62	9,910 27	15,008 35
550 000 NORTHFIELD BANCORP INC	30 Apr 2015	7,951 42	6,440 42	1,511 00
1,220 000 NORTHFIELD BANCORP INC	01 May 2015	17,556 81	14,286 03	3,270 78
130 000 NORTHFIELD BANCORP INC	04 May 2015	1,881 18	1,522 28	358 90
1,800 000 NORTHFIELD BANCORP INC	05 Jun 2015	26,369 33	21,077 74	5,291 59
700 000 NORTHFIELD BANCORP INC	08 Jun 2015	10,228 28	8,196 90	2,031 38
1,450 000 NORTHFIELD BANCORP INC	09 Jun 2015	21,154 39	16,979 29	4,175 10
2,000 000 NORTHFIELD BANCORP INC	09 Jun 2015	29,127 26	23,419 72	5,707 54
1,800.000 NORTHFIELD BANCORP INC	10 Jun 2015	26,291 21	21,077 74	5,213 47
900 000 NORTHFIELD BANCORP INC	10 Jun 2015	13,174 49	10,538 87	2,635 62
2,200.000 NORTHFIELD BANCORP INC	11 Jun 2015	31,921 41	25,761 69	6,159 72
350 000 NORTHFIELD BANCORP INC	11 Jun 2015	5,090 83	4,098 45	992 38
390 000 NORTHFIELD BANCORP INC	13 Mar 2015	5,726 46	4,566 84	1,159 62
1,360 000 NORTHFIELD BANCORP INC	16 Mar 2015	20,001 83	15,925 41	4,076 42
570 000 NORTHFIELD BANCORP INC	16 Mar 2015	8,347 49	6,674 62	1,672 87
580 000 NORTHFIELD BANCORP INC	17 Mar 2015	8,521 78	6,791 72	1,730 06
444 000 NORTHRIM BANCORP INC	20 Oct 2015	12,740 12	7,690 56	5,049 56
400 000 NORTHRIM BANCORP INC	21 Oct 2015	11,456 18	6,928 43	4,527 75
350 000 NORTHRIM BANCORP INC	22 Oct 2015	10,023 60	6,062 38	3,961 22
400 000 NORTHRIM BANCORP INC	26 Oct 2015	11,502 62	6,928 43	4,574 19

2,003 000 NORTHRIM BANCORP INC	27 Oct 2015	57,554 34	34,694 10	22,860 24
1,988.000 OCEANFIRST FINANCIAL CORP	09 Sep 2015	35,080 19	23,840 81	11,239 38
502 000 OCEANFIRST FINANCIAL CORP	10 Sep 2015	8,783 02	6,020 16	2,762 86
650 000 OCEANFIRST FINANCIAL CORP	11 Sep 2015	11,449 53	7,795 03	3,654 50
300 000 OCEANFIRST FINANCIAL CORP	11 Sep 2015	5,277 56	3,597 71	1,679 85
800 000 OCEANFIRST FINANCIAL CORP	15 Sep 2015	13,917 34	9,593 89	4,323 45
390 000 OCEANFIRST FINANCIAL CORP	15 Sep 2015	6,808 88	4,677 02	2,131 86
3,540 000 OCEANFIRST FINANCIAL CORP	21 Sep 2015	60,092 16	42,452 96	17,639 20
7,600 000 OSHKOSH CORP	08 Dec 2015	308,485 16	339,730 64	-31,245 48
1,400 000 OWENS ILLINOIS INC	30 Nov 2015	27,148 44	33,509 91	-6,361 47
30,850 000 OWENS ILLINOIS INC	08 Dec 2015	560,558 85	738,414 91	-177,856 06
1,450.000 OWENS ILLINOIS INC	23 Sep 2015	30,535 13	34,706 70	-4,171 57
3,250.000 OWENS ILLINOIS INC	24 Sep 2015	67,256 86	77,790 87	-10,534 01
1,500 000 OWENS ILLINOIS INC	30 Sep 2015	30,922 38	35,903 48	-4,981 10
800 000 OWENS ILLINOIS INC	04 Nov 2015	17,575 43	19,148 52	-1,573 09
250.000 OWENS ILLINOIS INC	06 Nov 2015	5,309 13	5,983 91	-674 78
1,000 000 PERFICIENT INC	16 Jan 2015	19,019 57	16,368 39	2,651 18
1,100 000 PERFICIENT INC	07 Dec 2015	19,491 09	17,781 64	1,709 45
1,900 000 PERFICIENT INC	20 Jan 2015	37,888 39	31,099 94	6,788 45
200 000 PERFICIENT INC	21 Jan 2015	3,895 67	3,273 68	621 99
17,440 000 PERFICIENT INC	08 Dec 2015	298,427 78	281,919 83	16,507 95
300 000 PERFICIENT INC	23 Feb 2015	5,750 11	4,910 52	839 59
1,100 000 PERFICIENT INC	24 Feb 2015	21,094 20	18,005 22	3,088 98
800 000 PLATINUM UNDERWRITERS HLDGS	05 Jan 2015	58,396 94	31,990 65	26,406 29
1,100 000 PLATINUM UNDERWRITERS HLDGS	20 Jan 2015	81,140 47	43,987 14	37,153 33
500 000 PLATINUM UNDERWRITERS HLDGS	02 Feb 2015	36,985 08	19,994 15	16,990 93
6,600 000 PLATINUM UNDERWRITERS HLDGS	26 Feb 2015	435,600 00	263,922 83	171,677 17
25,700 000 POLYCOM INC	08 Dec 2015	332,546 73	275,281 62	57,265 11
3,000 000 POLYCOM INC	08 Oct 2015	39,179 27	32,134 04	7,045 23
1,600.000 POLYCOM INC	08 Oct 2015	21,343 60	17,138 16	4,205 44
900 000 PROGRESSIVE WASTE SOLUTIONS	20 Jan 2015	26,315 41	18,199 12	8,116 29
13,700 000 PROGRESSIVE WASTE SOLUTION	08 Dec 2015	305,535 88	282,300 48	23,235 40
490 000 PROGRESSIVE WASTE SOLUTIONS	26 Jan 2015	14,674 09	9,908 41	4,765 68
1,810 000 PROGRESSIVE WASTE SOLUTIONS	27 Jan 2015	54,208 48	36,600 45	17,608 03
900 000 PROGRESSIVE WASTE SOLUTIONS	02 Feb 2015	25,620 72	18,199 12	7,421 60
1,000 000 PROGRESSIVE WASTE SOLUTIONS	23 Feb 2015	27,727 18	20,221 25	7,505 93
7,500 000 QEP RESOURCES INC	08 Dec 2015	95,804 73	173,706 31	-77,901 58
600.000 QEP RESOURCES INC	20 Feb 2015	13,571 74	13,896 51	-324 77
700 000 QEP RESOURCES INC	27 Feb 2015	14,866 74	16,212 59	-1,345 85
16,400 000 QUANTA SERVICES INC	08 Dec 2015	332,389 07	361,981 39	-29,592 32
7,800 000 REGIS CORP	08 Dec 2015	118,776 99	109,272 23	9,504 76
5,780 000 REGIS CORP	26 Oct 2015	74,350 82	80,973 52	-6,622 70
1,220 000 REGIS CORP	28 Oct 2015	15,584 84	17,091 30	-1,506 46
3,200 000 REMY INTERNATIONAL INC	24 Aug 2015	93,247 88	72,573 51	20,674 37
3,100 000 REMY INTERNATIONAL INC	18 Sep 2015	91,024 24	70,305 59	20,718 65
2,140 000 REMY INTERNATIONAL INC	28 Sep 2015	62,546 55	48,533 53	14,013 02
3,060.000 REMY INTERNATIONAL INC	29 Sep 2015	89,362 59	69,398 42	19,964 17
9,400.000 REMY INTERNATIONAL INC	23 Jul 2015	277,294 89	213,184 69	64,110 20
3,930.000 REPUBLIC BANCORP INC CLASS A	07 Dec 2015	101,033 32	90,416 86	10,616 46

4,000 000 REPUBLIC BANCORP INC CLASS A	08 Dec 2015	100,979 33	92,027 33	8,952 00
2,300 000 ROVI CORP	25 Nov 2015	27,162 49	38,818 62	-11,656 13
1,500 000 ROVI CORP	02 Dec 2015	17,713 47	25,316 49	-7,603 02
34,500.000 ROVI CORP	07 Dec 2015	380,517 63	582,279 28	-201,761 65
1,200 000 ROVI CORP	03 Mar 2015	26,788 78	22,677 99	4,110 79
190 000 SCANSOURCE INC	20 Apr 2015	7,832 90	6,214 39	1,618 51
510 000 SCANSOURCE INC	22 Apr 2015	20,810 06	16,680 74	4,129 32
3,250 000 SCANSOURCE INC	08 Dec 2015	120,581 23	106,335 80	14,245 43
200 000 SCANSOURCE INC	27 Oct 2015	7,837 75	6,543 74	1,294 01
500 000 SCANSOURCE INC	28 Oct 2015	19,602 08	16,359 35	3,242 73
860.000 SHOE CARNIVAL INC	19 May 2015	24,681 37	17,962 93	6,718 44
80 000 SHOE CARNIVAL INC	20 May 2015	2,251 97	1,670 97	581 00
60 000 SHOE CARNIVAL INC	22 May 2015	1,773 33	1,253 23	520 10
1,300 000 SHOE CARNIVAL INC	14 Oct 2015	29,052 38	27,153 27	1,899 11
1,500 000 SHOE CARNIVAL INC	15 Oct 2015	33,544 48	31,330 70	2,213 78
800 000 SHOE CARNIVAL INC	15 Oct 2015	17,883 67	16,709 70	1,173 97
600.000 SHOE CARNIVAL INC	16 Oct 2015	13,417 79	12,532 28	885 51
1,800 000 SHOE CARNIVAL INC	16 Oct 2015	40,277 13	37,596 83	2,680 30
300 000 SHOE CARNIVAL INC	19 Oct 2015	6,710 24	6,266 14	444 10
770 000 SHOE CARNIVAL INC	09 Mar 2015	19,231 16	16,083 09	3,148 07
320 000 SHOE CARNIVAL INC	10 Mar 2015	7,880 17	6,683 88	1,196 29
110 000 SHOE CARNIVAL INC	11 Mar 2015	2,690 90	2,297 58	393 32
100 000 SHOE CARNIVAL INC	12 Mar 2015	2,526 99	2,088 71	438 28
200 000 SHOE CARNIVAL INC	16 Mar 2015	4,902 68	4,177 43	725 25
600 000 SHOE CARNIVAL INC	17 Mar 2015	14,570 73	12,532 28	2,038 45
800 000 SHOE CARNIVAL INC	18 Mar 2015	19,206 44	16,709 70	2,496 74
1,830 000 SONIC AUTOMOTIVE INC CLASS A	15 Jul 2015	44,848 63	42,906 78	1,941 85
400 000 SONIC AUTOMOTIVE INC CLASS A	15 Jul 2015	9,750 58	9,378 53	372 05
990 000 SONIC AUTOMOTIVE INC CLASS A	16 Jul 2015	24,461 55	23,211 87	1,249 68
1,970 000 SONIC AUTOMOTIVE INC CLASS A	17 Jul 2015	48,683 91	46,189 27	2,494 64
820 000 SONIC AUTOMOTIVE INC CLASS A	21 Jul 2015	19,463 32	19,225 99	237 33
3,890 000 SONIC AUTOMOTIVE INC CLASS A	22 Jul 2015	93,398 34	91,206 21	2,192 13
410 000 SONIC AUTOMOTIVE INC CLASS A	25 Mar 2015	10,035 83	9,613 00	422 83
940 000 SONIC AUTOMOTIVE INC CLASS A	26 Mar 2015	22,583 36	22,039 55	543 81
350 000 SONIC AUTOMOTIVE INC CLASS A	27 Mar 2015	8,535 12	8,206 22	328 90
1,400 000 SPARTANNASH CO	30 Mar 2015	43,623 89	31,752 26	11,871 63
1,300.000 SPARTANNASH CO	01 Apr 2015	40,983 82	29,484 24	11,499 58
790 000 SPARTANNASH CO	13 Jan 2015	20,970 48	17,917 35	3,053 13
243.000 SPARTANNASH CO	16 Jan 2015	6,446 64	5,511 29	935 35
30 000 SPARTANNASH CO	20 Apr 2015	950 80	680 41	270 39
70 000 SPARTANNASH CO	21 Apr 2015	2,234 13	1,587 61	646 52
719 000 SPARTANNASH CO	20 Jan 2015	19,121 02	16,307 06	2,813 96
900 000 SPARTANNASH CO	21 Jan 2015	24,247 35	20,412 17	3,835 18
848 000 SPARTANNASH CO	22 Jan 2015	22,730 47	19,232 80	3,497 67
200 000 SPARTANNASH CO	26 Jan 2015	5,395 22	4,536 04	859 18
300 000 SPARTANNASH CO	27 Jan 2015	8,008 74	6,804 06	1,204 68
100 000 SPARTANNASH CO	28 Jan 2015	2,673 43	2,268 02	405 41
200 000 SPARTANNASH CO	29 Jan 2015	5,346 08	4,536 04	810 04
18,010.000 SPARTANNASH CO	08 Dec 2015	385,043 10	405,667 01	-20,623 91

300 000 SPARTANNASH CO	14 May 2015	9,915 68	6,804 06	3,111 62
300 000 SPARTANNASH CO	15 May 2015	9,914 03	6,804 06	3,109 97
300 000 SPARTANNASH CO	18 May 2015	9,899 54	6,804 06	3,095 48
1,300 000 SPARTANNASH CO	19 May 2015	43,199 63	29,484 24	13,715 39
200 000 SPARTANNASH CO	03 Feb 2015	5,212 56	4,536 04	676 52
730 000 SPARTANNASH CO	02 Mar 2015	19,482 03	16,556 54	2,925 49
1,370 000 SPARTANNASH CO	03 Mar 2015	36,404 19	31,071 86	5,332 33
200 000 SPARTANNASH CO	20 Mar 2015	5,815 61	4,536 04	1,279 57
1,800 000 SPARTANNASH CO	23 Mar 2015	52,204 43	40,824 34	11,380 09
25,290 000 TEEKAY CORP	08 Dec 2015	535,495 77	828,841 31	-293,345 54
920 000 TELEFLEX INC	08 Dec 2015	120,691 93	53,038 87	67,653 06
4,760 000 TENNECO INC	08 Dec 2015	241,411 33	237,332 37	4,078 96
3,000.000 TERADYNE INC	02 Feb 2015	53,397 91	58,631 16	-5,233 25
2,680 000 TERADYNE INC	07 Oct 2015	50,819 63	52,377 17	-1,557 54
1,580 000 TERADYNE INC	08 Oct 2015	30,106 81	30,879 08	-772 27
1,720 000 TERADYNE INC	08 Oct 2015	32,768 49	33,615 20	-846 71
370 000 TERADYNE INC	09 Oct 2015	7,031 65	7,231 18	-199 53
340 000 TERADYNE INC	12 Oct 2015	6,327 38	6,644 86	-317 48
1,370 000 TERADYNE INC	13 Oct 2015	25,043 68	26,774 89	-1,731 21
940 000 TERADYNE INC	14 Oct 2015	17,587 07	18,371 10	-784 03
13,200.000 TITAN INTERNATIONAL INC	07 Dec 2015	52,733 02	206,397 25	-153,664 23
14,100.000 TITAN INTERNATIONAL INC	08 Dec 2015	54,460 24	220,469 78	-166,009 54
10,100.000 TRISTATE CAPITAL HLDGS INC	07 Dec 2015	129,277 61	127,318 88	1,958 73
10,000 000 TRISTATE CAPITAL HLDGS INC	08 Dec 2015	126,742 66	126,058 29	684 37
700 000 TRIUMPH GROUP INC	08 Apr 2015	45,688 15	47,942 91	-2,254 76
14,400 000 TRIUMPH GROUP INC	08 Dec 2015	528,283 07	901,655 71	-373,372 64
3,100 000 TUPPERWARE BRANDS CORP	08 Dec 2015	176,325 06	158,623 49	17,701 57
4,000 000 UNION BANKSHARES CORP	07 Dec 2015	106,452 83	49,700 03	56,752 80
3,900 000 UNION BANKSHARES CORP	08 Dec 2015	103,697 13	48,457 53	55,239 60
400.000 UNIT CORP	20 Feb 2015	13,261 47	19,240 35	-5,978 88
1,870 000 UNIT CORP	30 Sep 2015	20,943 80	89,948 63	-69,004 83
730 000 UNIT CORP	01 Oct 2015	8,591 36	35,113 64	-26,522 28
360 000 UNITED FINANCIAL BANCORP INC	27 Mar 2015	4,478 56	3,744 71	733 85
600 000 UNITED FINANCIAL BANCORP INC	30 Mar 2015	7,539 94	6,241 19	1,298 75
5,500 000 UNITED FINANCIAL BANCORP INC	07 Dec 2015	75,610 40	57,210 87	18,399 53
5,500 000 UNITED FINANCIAL BANCORP INC	08 Dec 2015	74,506 02	57,210 86	17,295 16
140 000 UNITED FINANCIAL BANCORP INC	26 Mar 2015	1,767 00	1,456 28	310 72
13,194 000 UNIVERSAL TECHNICAL INSTITUT	03 Dec 2015	51,953 05	128,158 88	-76,205 83
2,607 000 UNIVERSAL TECHNICAL INSTITUT	04 Dec 2015	9,653 28	25,322 89	-15,669 61
1,100 000 VERIFONE SYSTEMS INC	07 Jan 2015	40,940 87	26,280 73	14,660 14
700 000 VIAD CORP	16 Jan 2015	19,556 44	17,048 14	2,508 30
5,700 000 VIAD CORP	07 Dec 2015	176,518 91	138,820 56	37,698 35
300 000 VIAD CORP	20 Jan 2015	8,401 37	7,306 35	1,095 02
900 000 VIAD CORP	21 Jan 2015	25,116 91	21,919 04	3,197 87
800 000 VIAD CORP	12 Oct 2015	24,611 30	19,483 59	5,127 71
310 000 VIAD CORP	13 Oct 2015	9,467 07	7,549 89	1,917 18
300 000 VIAD CORP	14 Oct 2015	9,094 90	7,306 34	1,788 56
487 000 VIAD CORP	15 Oct 2015	14,750 56	11,860 63	2,889 93
303 000 VIAD CORP	16 Oct 2015	9,173 82	7,379 41	1,794 41

900.000 VIAD CORP	26 Oct 2015	28,115 48	21,919 04	6,196 44
1,350.000 VIAD CORP	28 Oct 2015	44,101 25	32,878 55	11,222 70
350.000 VIAD CORP	29 Oct 2015	11,445 48	8,524 07	2,921 41
400 000 VIAD CORP	29 Oct 2015	13,003 96	9,741 79	3,262 17
3,300 000 VISHAY INTERTECHNOLOGY INC	30 Nov 2015	39,198 98	44,395 27	-5,196 29
36,500 000 VISHAY INTERTECHNOLOGY INC	08 Dec 2015	425,122 26	491,038 57	-65,916 31
3,290.000 WALTER INVESTMENT MANAGEME	27 Mar 2015	52,533 75	114,955 11	-62,421 36
110 000 WALTER INVESTMENT MANAGEMEN	30 Mar 2015	1,766 52	3,843 48	-2,076 96
5,500 000 WALTER INVESTMENT MANAGEME	14 Jan 2015	79,272 49	192,174 20	-112,901 71
1,050 000 WALTER INVESTMENT MANAGEME	15 Jan 2015	16,613 05	36,687 80	-20,074 75
750 000 WALTER INVESTMENT MANAGEMEN	16 Jan 2015	11,836 46	26,205 57	-14,369 11
500 000 WALTER INVESTMENT MANAGEMEN	18 May 2015	8,642 89	17,470 38	-8,827 49
1,300 000 WALTER INVESTMENT MANAGEME	04 Jun 2015	25,971 31	45,422 99	-19,451 68
1,200.000 WALTER INVESTMENT MANAGEME	15 Jun 2015	27,513 21	41,928 92	-14,415 71
1,000 000 WALTER INVESTMENT MANAGEME	18 Jun 2015	22,989 57	34,940 76	-11,951 19
100 000 WALTER INVESTMENT MANAGEMEN	09 Jul 2015	2,039 23	3,494 08	-1,454 85
240 000 WALTER INVESTMENT MANAGEMEN	24 Jul 2015	4,317 95	8,385 78	-4,067 83
800 000 WALTER INVESTMENT MANAGEMEN	27 Jul 2015	14,641 97	27,952 61	-13,310 64
1,310 000 WALTER INVESTMENT MANAGEME	10 Aug 2015	23,032 38	45,772 40	-22,740 02
560 000 WALTER INVESTMENT MANAGEMEN	11 Aug 2015	9,743 88	19,566 83	-9,822 95
300 000 WALTER INVESTMENT MANAGEMEN	12 Aug 2015	5,176 79	10,482 23	-5,305 44
880 000 WALTER INVESTMENT MANAGEMEN	14 Aug 2015	14,943 79	30,747 88	-15,804 09
710 000 WALTER INVESTMENT MANAGEMEN	17 Aug 2015	12,186 49	24,807 94	-12,621 45
750 000 WARREN RESOURCES INC	20 Feb 2015	995 53	2,592 84	-1,597 31
710 000 WARREN RESOURCES INC	23 Feb 2015	912 33	2,454 56	-1,542 23
1,870 000 WARREN RESOURCES INC	23 Feb 2015	2,363 44	6,464 82	-4,101 38
1,870 000 WARREN RESOURCES INC	24 Feb 2015	2,362 13	6,464 82	-4,102 69
4,800 000 WARREN RESOURCES INC	25 Feb 2015	6,095 88	16,594 18	-10,498 30
3,500 000 WARREN RESOURCES INC	27 Feb 2015	4,307 71	12,099 92	-7,792 21
2,500.000 WARREN RESOURCES INC	02 Mar 2015	3,005 44	8,642 80	-5,637 36
3,400 000 WARREN RESOURCES INC	04 Mar 2015	3,663 77	11,754 21	-8,090 44
3,600 000 WARREN RESOURCES INC	05 Mar 2015	3,930 40	12,445 64	-8,515 24
3,300 000 WARREN RESOURCES INC	06 Mar 2015	3,582 74	11,408 50	-7,825 76
3,000.000 WARREN RESOURCES INC	10 Mar 2015	3,001 44	10,371 36	-7,369 92
10,300 000 WARREN RESOURCES INC	11 Mar 2015	12,047 68	35,608 35	-23,560 67
3,390 000 WARREN RESOURCES INC	13 Mar 2015	3,523 84	11,719 64	-8,195 80
4,400 000 WARREN RESOURCES INC	16 Mar 2015	4,317 19	15,211 33	-10,894 14
4,910 000 WARREN RESOURCES INC	17 Mar 2015	4,373 74	16,974 47	-12,600 73
7,500 000 WARREN RESOURCES INC	18 Mar 2015	6,637 37	25,928 41	-19,291 04
6,600.000 WARREN RESOURCES INC	19 Mar 2015	5,867 29	22,817 00	-16,949 71
6,400 000 WARREN RESOURCES INC	20 Mar 2015	5,719 57	22,125 58	-16,406 01
2,000.000 WASHINGTON FEDERAL INC	30 Nov 2015	51,893 44	34,973 66	16,919 78
6,800 000 WASHINGTON FEDERAL INC	07 Dec 2015	170,497 33	118,910 44	51,586 89
7,000 000 WASHINGTON FEDERAL INC	08 Dec 2015	172,295 52	122,407 80	49,887 72
600 000 WASHINGTON FEDERAL INC	06 Aug 2015	14,069 74	10,492 10	3,577 64
1,000 000 WASHINGTON FEDERAL INC	23 Nov 2015	26,021 52	17,486 83	8,534 69
3,610.000 WESBANCO INC	07 Dec 2015	116,060 08	111,073 06	4,987 02
3,610 000 WESBANCO INC	08 Dec 2015	113,076 47	111,073 05	2,003 42
180 000 WORTHINGTON INDUSTRIES	30 Nov 2015	5,576 43	5,085 48	490 95

420.000 WORTHINGTON INDUSTRIES	01 Dec 2015	13,000 86	11,866 12	1,134 74
11,300 000 WORTHINGTON INDUSTRIES	08 Dec 2015	324,217 01	319,255 12	4,961 89
490 000 WORTHINGTON INDUSTRIES	02 Feb 2015	14,451 79	14,186 25	265 54
810 000 WORTHINGTON INDUSTRIES	03 Feb 2015	24,145 80	23,450 73	695 07
410.000 WORTHINGTON INDUSTRIES	09 Feb 2015	12,568 39	11,870 12	698 27
490 000 WORTHINGTON INDUSTRIES	13 Feb 2015	15,170 27	14,186 25	984 02
2,700 000 WORTHINGTON INDUSTRIES	08 Oct 2015	78,921 97	76,282 20	2,639 77
1,200.000 WORTHINGTON INDUSTRIES	13 Oct 2015	36,147 17	33,903 20	2,243 97
1,000.000 WORTHINGTON INDUSTRIES	14 Oct 2015	30,084 04	28,252 67	1,831 37
800.000 WORTHINGTON INDUSTRIES	22 Oct 2015	24,757 86	22,602 13	2,155 73
900.000 WORTHINGTON INDUSTRIES	23 Oct 2015	28,162 19	25,427 40	2,734 79
800 000 WORTHINGTON INDUSTRIES	02 Nov 2015	25,651 84	22,602 13	3,049 71
19,400 000 WP GLIMCHER INC	08 Dec 2015	193,466 81	341,071 66	-147,604 85
60,000 000 21ST CENTURY FOX AMERICA	06 Apr 2015	71,791 20	71,791 20	0 00
60,000 000 21ST CENTURY FOX AMERICA	02 Oct 2015	69,172 80	71,791 20	-2,618 40
110 000 ALPHABET INC CL A	11 Dec 2015	82,380 13	40,622 21	41,757 92
0 514 ALPHABET INC CL C	11 May 2015	267 90	182 26	85 64
150 000 ALPHABET INC CL C	11 Dec 2015	110,737 19	53,187 28	57,549 91
1,470 000 AMAZON COM INC	23 Mar 2015	553,798 77	477,984 86	75,813 91
1,640 000 AMC NETWORKS INC A	11 Dec 2015	126,334 34	99,854 08	26,480 26
100,000 000 AMERICA MOVIL SAB DE CV	13 Mar 2015	112,550 00	109,823 00	2,727 00
315,000 000 AMGEN INC	28 Apr 2015	320,408 55	324,031 05	-3,622 50
65,000 000 AMGEN INC	02 Dec 2015	65,177 45	64,611 30	566 15
2,680.000 APACHE CORP	16 Jun 2015	158,164 46	252,587 86	-94,423 40
14,190 000 APOLLO EDUCATION GROUP INC	01 Apr 2015	265,687 24	472,051 64	-206,364 40
4,320 000 BIOMED REALTY TRUST INC	23 Jan 2015	106,813 09	75,422 75	31,390 34
11,800 000 CAMERON INTERNATIONAL CORP	26 Aug 2015	710,168 99	664,641 50	45,527 49
13,800 000 CATAMARAN CORP	30 Mar 2015	824,879 82	583,098 33	241,781 49
100,000 000 CATERPILLAR FINANCIAL SE	10 Nov 2015	114,249 00	102,221 35	12,027 65
1,550 000 CERNER CORP	27 May 2015	106,217 21	53,432 74	52,784 47
5,990 000 CERNER CORP	28 May 2015	409,715 27	206,491 67	203,223 60
165,000 000 CITIGROUP INC	13 Mar 2015	166,247 40	174,614 55	-8,367 15
192,000 000 CITIGROUP INC	09 Apr 2015	238,707 84	230,016 79	8,691 05
400,000 000 CITIGROUP INC	03 Nov 2015	487,012 00	487,392 00	-380 00
275,000 000 COMCAST CORP	29 Jun 2015	280,794 25	317,542 50	-36,748 25
3,380 000 CORPORATE OFFICE PROPERTIES	26 Jan 2015	101,849 17	82,792 55	19,056 62
12,610 000 DR HORTON INC	17 Apr 2015	354,643 65	254,023 41	100,620 24
52,560 000 DYNAMIC OPPORTUNITIES SERIE	29 Apr 2015	570,801 60	513,689 09	57,112 51
-52,560 000 DYNAMIC OPPORTUNITIES SERIE	29 Apr 2015	-570,801 60	-513,689 09	-57,112 51
52,560 000 DYNAMIC OPPORTUNITIES SERIE	04 May 2015	570,801 60	513,689 09	57,112 51
35,000 000 EDGEWELL PERSONAL CARE	05 May 2015	36,806 35	36,633 10	173 25
2,020.000 ELECTRONIC ARTS INC	11 Dec 2015	135,645 46	40,447 83	95,197 63
8,550 000 ELI LILLY + CO	07 Oct 2015	716,514 43	613,866 07	102,648 36
7,960 000 EMC CORP/MA	14 Apr 2015	207,482 33	181,445 90	26,036 43
150,000 000 EMC CORP/MA	16 Jul 2015	150,781 50	149,640 00	1,141 50
24,190 000 EMC CORP/MA	30 Sep 2015	571,425 00	551,404 07	20,020 93
1,730 000 EOG RESOURCES INC	17 Jun 2015	155,507 73	91,234 72	64,273 01
60,000 000 EXPRESS SCRIPTS HOLDING	23 Sep 2015	64,380 60	68,893 20	-4,512 60
3,360.000 EXPRESS SCRIPTS HOLDING CO	12 Jan 2015	280,544 72	240,004 09	40,540 63

4,710 000 EXPRESS SCRIPTS HOLDING CO	16 Dec 2015	408,540 24	370,006 99	38,533 25
990,000.000 FANNIE MAE	08 May 2015	997,989 30	1,001,305 80	-3,316 50
950,000.000 FANNIE MAE	08 Sep 2015	956,441 00	960,849 00	-4,408 00
926,000.000 FANNIE MAE	08 Sep 2015	927,396 78	918,036 40	9,360 38
1,195,000 000 FANNIE MAE	24 Sep 2015	1,195,932 10	1,192,849 00	3,083 10
36,080 000 FOCUSED OPPORTUNITIES SERIE	29 Apr 2015	353,944 80	349,134 58	4,810 22
-36,080 000 FOCUSED OPPORTUNITIES SERI	29 Apr 2015	-353,944 80	-349,134 58	-4,810 22
36,080 000 FOCUSED OPPORTUNITIES SERIE	04 May 2015	353,944 80	349,134 58	4,810 22
280,000 000 FREDDIE MAC	08 May 2015	285,555 20	286,137 60	-582 40
1,230,000 000 FREDDIE MAC	26 Aug 2015	1,334,709 90	1,355,804 40	-21,094 50
875,000.000 FREDDIE MAC	24 Sep 2015	951,650.00	964,495 00	-12,845 00
950,000 000 FREDDIE MAC	25 Nov 2015	946,561 00	952,109 00	-5,548 00
5,935 000 GANNETT CO INC	02 Jul 2015	73,090 55	67,160 95	5,929 60
330,000 000 GENERAL ELECTRIC CO	10 Apr 2015	338,576 70	344,793 90	-6,217 20
15,190 000 GENERAL ELECTRIC CO W/D	08 May 2015	415,542 13	373,919 78	41,622 35
9,660 000 GENERAL ELECTRIC CO W/D	19 Oct 2015	280,720 41	237,792 31	42,928 10
18,830 000 GENERAL ELECTRIC CO W/D	10 Nov 2015	564,765 31	463,522 68	101,242 63
120,000 000 HARTFORD FINL SVCS GRP	23 Sep 2015	132,843 60	132,314 40	529 20
15,380 000 HESS CORP	10 Jul 2015	990,538 35	774,164 36	216,373 99
295,000 000 HEWLETT PACKARD CO	15 Mar 2015	295,000 00	299,669 85	-4,669 85
200,000 000 HP INC	17 Mar 2015	198,000 00	201,134 50	-3,134 50
100,000.000 HP INC	14 Oct 2015	107,435 00	108,101 00	-666 00
155,000 000 INTL GAME TECHNOLOGY	02 Feb 2015	163,137 50	163,281 00	-143 50
110 000 INTUITIVE SURGICAL INC	11 Dec 2015	57,494 58	55,625 64	1,868 94
185,000 000 JB HUNT TRANSPRT SVCS	15 Sep 2015	185,000 00	184,371 00	629 00,
315,000.000 JOHN DEERE CAPITAL CORP	04 Sep 2015	315,000 00	315,829 71	-829 71
35,000 000 JOHN DEERE CAPITAL CORP	02 Dec 2015	36,989 75	33,887 70	3,102 05
20,000 000 JOY GLOBAL INC	12 Mar 2015	22,054 80	22,092 80	-38 00
11,660 000 JOY GLOBAL INC	31 Aug 2015	281,553 61	647,103 54	-365,549 93
26,270 000 JUNIPER NETWORKS INC	17 Mar 2015	618,278 54	495,877 40	122,401 14
2,400 000 JUNIPER NETWORKS INC	11 Dec 2015	68,441 01	45,302 85	23,138 16
4,570 000 LENNAR CORP A	17 Apr 2015	222,119 25	175,154 85	46,964 40
245 000 LIBERTY GLOBAL PLC LILAC A	10 Jul 2015	10,515 99	8,285 23	2,230 76
70,000 000 MACYS RETAIL HLDGS INC	18 Nov 2015	64,469 30	64,234 80	234 50
64,549 620 MANNING + NAPIER FUND INC	IN 11 May 2015	702,867 90	675,859 38	27,008 52
55,300 000 MANNING + NAPIER FUND INC	RJ 29 Apr 2015	497,700 00	530,983 04	-33,283 04
-55,300 000 MANNING + NAPIER FUND INC	F 29 Apr 2015	-497,700 00	-530,983 04	33,283 04
55,300 000 MANNING + NAPIER FUND INC	RJ 04 May 2015	497,700 00	530,983 04	-33,283 04
18,246 000 MANNING + NAPIER FUND INC	W 11 Dec 2015	123,890 34	152,108 31	-28,217 97
38,640 000 MANNING + NAPIER GLOBAL FIXE	11 Dec 2015	355,874 40	370,906 90	-15,032 50
11,240 000 MERCK + CO INC	15 Oct 2015	557,957 37	675,292 46	-117,335 09
730 000 MONSANTO CO	11 Dec 2015	68,200 07	59,615 96	8,584 11
35,000 000 MOSAIC CO	23 Jul 2015	35,787 85	35,190 05	597 80
15,490 000 MOSAIC CO/THE	28 Apr 2015	688,954 62	751,686 33	-62,731 71
15,000 000 NATIONAL CITY CORP	06 Feb 2015	17,690 10	18,214 20	-524 10
9,670 000 NESTLE SA SPONS ADR	15 Jan 2015	741,017 95	617,054 30	123,963 65
59,760 000 PEABODY ENERGY CORP	13 Apr 2015	291,077 20	961,624 74	-670,547 54
150,000 000 PETROBRAS GLOBAL FINANCE	24 Apr 2015	150,150 00	148,875 00	1,275 00
10,350 000 POPULAR INC	07 Jul 2015	292,043 68	353,764 04	-61,720 36

150 000 PRICELINE GROUP INC/THE	11 Dec 2015	192,676 27	174,741 92	17,934 35
2,820 000 PUBLIC STORAGE	03 Sep 2015	72,557 26	70,500 00	2,057 26
2,800 000 REALOGY HOLDINGS CORP	11 Dec 2015	107,647 85	122,265 05	-14,617 20
9,500 000 SANOFI ADR	09 Mar 2015	451,702 43	499,447 98	-47,745 55
5,690 000 SANOFI ADR	02 Oct 2015	273,034 05	299,143 06	-26,109 01
1,050 000 SCHLUMBERGER LTD	11 Dec 2015	73,273 32	70,301 53	2,971 79
2,240 000 SINCLAIR BROADCAST GROUP A	11 Dec 2015	71,505 27	63,725 61	7,779 66
44,880 000 SLM CORP	09 Oct 2015	321,043 15	421,607 21	-100,564 06
3,820 000 SLM CORP	09 Oct 2015	27,123 17	35,885 46	-8,762 29
16,990 000 STARZ A	20 Mar 2015	579,751 32	380,819 30	198,932 02
60,000 000 TECK RESOURCES LIMITED	23 Jul 2015	55,107 00	59,772 00	-4,665 00
2,797.000 TEGNA INC	25 Feb 2015	98,593 75	83,973 38	14,620 37
4,253.000 TEGNA INC	26 Feb 2015	150,566 99	127,686 38	22,880 61
315,000.000 TEXAS INSTRUMENTS INC	03 Aug 2015	315,000 00	314,892 90	107 10
115,000 000 TEXTRON INC	18 Nov 2015	131,730 20	115,052 90	16,677 30
6,890 000 TOLL BROTHERS INC	21 Apr 2015	265,861 04	247,469 51	18,391 53
145,000 000 TUPPERWARE BRANDS CORP	20 Oct 2015	150,778 25	151,730 90	-952 65
1,520 000 UNILEVER PLC SPONSORED ADR	11 Dec 2015	63,508 85	40,826 14	22,682 71
11,270 000 VIACOM INC CLASS B	24 Aug 2015	432,758 67	681,161 29	-248,402 62
3,100 000 VISA INC CLASS A SHARES	05 Nov 2015	245,859 88	193,946 36	51,913 52
80,000 000 WEATHERFORD BERMUDA	05 Feb 2015	86,600 00	106,988 80	-20,388 80
75,000 000 XEROX CORPORATION	16 Nov 2015	71,024 25	75,144 00	-4,119 75
115,000 000 XILINX INC	03 Aug 2015	116,496 15	113,973 05	2,523 10
4,840 000 YUM BRANDS INC	07 May 2015	433,951 83	326,821 01	107,130 82
CITIGROUP INC	13 Mar 2015	4,950 00		4,950 00
MEDTRONIC INC	13 Apr 2015	2,617 21		2,617 21
PHARMACIA CORP	13 Aug 2015	17 42		17 42
HEWLETT PACKARD CO	14 Oct 2015	3,000 00		3,000 00
3,060.000 ALBEMARLE CORP	04 Mar 2015	170,011 69	198,583 29	-28,571 60
3,087 000 ALBEMARLE CORP	05 Mar 2015	169,782 49	200,335 50	-30,553 01
2,870 000 ALBEMARLE CORP	06 Mar 2015	157,226 61	186,252 95	-29,026 34
1,863 000 ALBEMARLE CORP	09 Mar 2015	102,288 55	120,902 18	-18,613 63
1,640 000 APACHE CORP	09 Sep 2015	68,824 94	132,436 72	-63,611 78
2,170 000 APACHE CORP	10 Sep 2015	89,034 76	175,236 40	-86,201 64
1,220 000 APACHE CORP	14 Sep 2015	48,831 92	98,520 00	-49,688 08
3,620 000 BED BATH + BEYOND INC	23 Sep 2015	216,610 29	240,181 43	-23,571 14
6,480 000 BED BATH + BEYOND INC	24 Sep 2015	384,975 54	429,938 04	-44,962 50
800 000 BROWN FORMAN CORP CLASS B	04 Mar 2015	72,570 18	61,929 44	10,640 74
1,560 000 BROWN FORMAN CORP CLASS B	06 Mar 2015	139,253 79	120,762 41	18,491 38
580 000 BROWN FORMAN CORP CLASS B	09 Mar 2015	51,634 93	44,898 84	6,736 09
6,800 000 CORNING INC	16 Sep 2015	124,165 03	117,406 76	6,758 27
13,540 000 CORNING INC	09 Oct 2015	237,603 66	233,777 58	3,826 08
3,000 000 CORNING INC	12 Oct 2015	51,697 44	51,797 10	-99 66
11,630 000 CORNING INC	13 Oct 2015	197,170 22	200,800 09	-3,629 87
590 000 ENERGIZER HOLDINGS INC	09 Sep 2015	24,751 81	14,438 67	10,313 14
620 000 ENERGIZER HOLDINGS INC	10 Sep 2015	25,098 25	15,172 84	9,925 41
860 000 ENERGIZER HOLDINGS INC	11 Sep 2015	34,748 09	21,046 19	13,701 90
1,730 000 ENERGIZER HOLDINGS INC	14 Sep 2015	69,987 76	42,337 11	27,650 65
1,400 000 ENERGIZER HOLDINGS INC	15 Sep 2015	56,820 89	34,261 24	22,559 65

790 000 ENERGIZER HOLDINGS INC	16 Sep 2015	32,156 59	19,333 13	12,823 46
4,410 000 INTEL CORP	09 Sep 2015	129,874 76	108,515 99	21,358 77
2,990.000 INTEL CORP	10 Sep 2015	87,817 07	73,574 33	14,242 74
5,330 000 INTEL CORP	23 Sep 2015	153,097 70	131,154 24	21,943 46
4,920 000 INTEL CORP	24 Sep 2015	139,542 40	121,065 46	18,476 94
1,230.000 INTEL CORP	25 Sep 2015	35,535 64	30,266 36	5,269 28
2,950 000 SCRIPPS NETWORKS INTER CL A	16 Sep 2015	157,343 32	215,642 84	-58,299 52
2,800 000 SCRIPPS NETWORKS INTER CL A	17 Sep 2015	149,877 60	204,677 95	-54,800 35
4,170 000 SCRIPPS NETWORKS INTER CL A	18 Sep 2015	221,535 93	304,823 94	-83,288 01
180 000 SCRIPPS NETWORKS INTER CL A	21 Sep 2015	9,549 70	13,157 87	-3,608 17
5,870 000 WAL MART STORES INC	04 Mar 2015	484,323 61	440,375 62	43,947 99
7,400 000 BANK OF AMERICA CORP	13 Jan 2015	121,343 99	123,288 78	-1,944 79
2,302 000 CALIFORNIA RESOURCES CORP	20 Feb 2015	16,676 76	19,065 65	-2,388 89
324 000 CARDINAL HEALTH INC	09 Jul 2015	27,313 70	21,919 52	5,394 18
100 000 CARDINAL HEALTH INC	10 Jul 2015	8,514 53	6,765 28	1,749 25
200.000 CARDINAL HEALTH INC	10 Jul 2015	17,049 13	13,530 57	3,518 56
200 000 CARDINAL HEALTH INC	10 Jul 2015	17,099 85	13,530 57	3,569 28
3,000 000 CHEVRON CORP	19 Oct 2015	268,390 96	235,792 20	32,598 76
1,307.000 DU PONT (E I) DE NEMOURS	09 Jan 2015	96,806 68	79,874 53	16,932 15
100 000 GENERAL DYNAMICS CORP	19 Oct 2015	14,087 74	10,051 45	4,036 29
300 000 GENERAL DYNAMICS CORP	19 Oct 2015	42,324 36	30,154 34	12,170 02
300 000 GENERAL DYNAMICS CORP	20 Oct 2015	42,361 35	30,154 34	12,207 01
100 000 GENERAL DYNAMICS CORP	21 Oct 2015	14,307 92	10,051 45	4,256 47
800 000 ILLINOIS TOOL WORKS	09 Jul 2015	73,695 76	62,818 02	10,877 74
200.000 ILLINOIS TOOL WORKS	10 Jul 2015	18,580 98	15,704 50	2,876 48
500 000 ILLINOIS TOOL WORKS	10 Jul 2015	46,503 74	39,261 26	7,242 48
1,100.000 ILLINOIS TOOL WORKS	10 Jul 2015	101,906 30	86,374 78	15,531 52
900 000 ILLINOIS TOOL WORKS	13 Jul 2015	84,208 30	70,670 27	13,538 03
700.000 ILLINOIS TOOL WORKS	14 Jul 2015	65,827 13	54,965 77	10,861 36
600 000 ILLINOIS TOOL WORKS	15 Jul 2015	56,155 96	47,113 51	9,042 45
500 000 ILLINOIS TOOL WORKS	16 Jul 2015	46,834 48	39,261 26	7,573 22
45 000 ILLINOIS TOOL WORKS	17 Jul 2015	4,179 84	3,533 51	646 33
188 000 ILLINOIS TOOL WORKS	17 Jul 2015	17,526 03	14,762 24	2,763 79
350 000 ILLINOIS TOOL WORKS	17 Jul 2015	32,559 41	27,482 88	5,076 53
310 000 ILLINOIS TOOL WORKS	20 Jul 2015	28,918 80	24,341 98	4,576 82
1,000 000 ILLINOIS TOOL WORKS	20 Jul 2015	93,394 98	78,522 53	14,872 45
720 000 ILLINOIS TOOL WORKS	21 Jul 2015	66,486 46	56,536 22	9,950 24
2,000 000 JPMORGAN CHASE + CO	07 Oct 2015	123,901 92	111,365 95	12,535 97
1,200 000 JPMORGAN CHASE + CO	08 Oct 2015	74,347 03	66,819 57	7,527 46
13,534 000 MEDTRONIC INC	27 Jan 2015	1,012,343 20	767,675 95	244,667 25
1,850.000 PHILLIPS 66	13 Jan 2015	114,068 30	134,328 45	-20,260 15
1,850 000 PHILLIPS 66	14 Jan 2015	109,801 92	134,328 46	-24,526 54
1,110 000 PNC FINANCIAL SERVICES GROUP	13 Jan 2015	93,859 74	89,146 11	4,713 63
4,218.000 PNC FINANCIAL SERVICES GROUP	14 Jan 2015	349,901 51	338,755 20	11,146 31
925 000 PNC FINANCIAL SERVICES GROUP	15 Jan 2015	76,399 05	74,288 42	2,110 63
1,147.000 PNC FINANCIAL SERVICES GROUP	16 Jan 2015	96,095 47	92,117 64	3,977 83
400 000 RAYTHEON COMPANY	23 Jul 2015	41,618 39	37,483 27	4,135 12
1,100 000 RAYTHEON COMPANY	23 Jul 2015	115,275 12	103,078 98	12,196 14
1,300.000 RAYTHEON COMPANY	23 Jul 2015	134,637 35	121,820 62	12,816 73

400 000 RAYTHEON COMPANY	23 Jul 2015	41,618 39	37,483 27	4,135 12
2,000.000 SOUTHWEST AIRLINES CO	23 Jul 2015	73,188 05	41,811 06	31,376 99
300 000 SOUTHWEST AIRLINES CO	23 Jul 2015	11,076 94	6,271 66	4,805 28
MERK VYTORIN/ZETIA	03 Feb 2015	823 33	0 00	823 33
SCHERING PLOUGH CORP	05 Feb 2015	10,294 31	0 00	10,294 31
MEDTRONIC INC	13 Apr 2015	2,258 35	0 00	2,258 35
CITIGROUP INC	31 Aug 2015	187.56	0 00	187 56
HEWLETT-PACKARD	23 Dec 2015	295 73	0 00	295 73
4,230 000 ACTIVISION BLIZZARD INC	02 Mar 2015	97,849 09	89,982 40	7,866 69
1,087 000 ADT CORP/THE	03 Aug 2015	36,623 83	35,076 75	1,547 08
383 000 AGCO CORP	03 Aug 2015	20,813 59	18,329 56	2,484 03
237.000 ALASKA AIR GROUP INC	03 Aug 2015	18,390 86	15,657 15	2,733 71
391 000 ALBEMARLE CORP	01 May 2015	23,617 84	25,012 50	-1,394 66
493 000 ALLIED WORLD ASSURANCE CO	01 May 2015	20,331 73	18,070 80	2,260 93
666 000 ALLSTATE CORP	03 Aug 2015	45,880 16	44,969 75	910 41
1,259 000 AMERIPRISE FINANCIAL INC	03 Aug 2015	157,013 29	132,428 87	24,584 42
1,879.000 ANTHEM INC	03 Aug 2015	286,135 61	162,388 71	123,746 90
255 000 APPLE INC	03 Aug 2015	30,280 87	20,626 38	9,654 49
1,715 000 ARCHER DANIELS MIDLAND CO	03 Aug 2015	81,743 62	86,329 45	-4,585 83
436 000 ARROW ELECTRONICS INC	03 Aug 2015	24,836 15	25,815 57	-979 42
17 000 ASSURANT INC	01 Sep 2015	1,221 96	1,294 69	-72 73
67 000 ASSURANT INC	02 Nov 2015	5,523 85	5,102 62	421 23
24.000 ASSURANT INC	01 Dec 2015	2,048 63	1,827 81	220 82
644 000 ASSURED GUARANTY LTD	03 Aug 2015	15,804 88	14,638 23	1,166 65
3,699.000 AT+T INC	02 Feb 2015	123,121 44	123,582 37	-460 93
6,136 000 AT+T INC	02 Feb 2015	204,686 29	205,001 74	-315 45
564 000 AUTONATION INC	01 Jul 2015	35,966 12	33,222 40	2,743 72
430 000 AVNET INC	01 Sep 2015	17,668 89	17,862 20	-193 31
450 000 AXIS CAPITAL HOLDINGS LTD	03 Aug 2015	26,607 11	20,045 06	6,562 05
1,206 000 BAKER HUGHES INC	01 May 2015	82,462 35	66,193 87	16,268 48
276 000 BANK OF NEW YORK MELLON CORP	01 Sep 2015	10,533 15	10,315 59	217 56
1,099 000 BANK OF NEW YORK MELLON CORP	02 Nov 2015	46,103 30	41,075 47	5,027 83
385 000 BANK OF NEW YORK MELLON CORP	01 Dec 2015	16,836 82	14,389 49	2,447 33
1,736 000 BAXTER INTERNATIONAL INC	01 Sep 2015	64,422 12	68,560 54	-4,138 42
744 000 BED BATH + BEYOND INC	03 Aug 2015	47,783 19	47,308 23	474 96
106 000 BEMIS COMPANY	03 Aug 2015	4,673 76	4,731 90	-58 14
188 000 BROCADE COMMUNICATIONS SYS	01 Sep 2015	1,923 26	1,942 45	-19 19
1,141 000 BROCADE COMMUNICATIONS SYS	01 Sep 2015	11,712 15	11,789 04	-76 89
2,454 000 BROCADE COMMUNICATIONS SYS	01 Apr 2015	28,719 61	23,331 51	5,388 10
461 000 BUNGE LTD	01 Oct 2015	33,466 83	37,359 63	-3,892 80
28 000 CABLE ONE INC	01 Jul 2015	11,254 09	9,554 65	1,699 44
1,058 000 CALPINE CORP	03 Aug 2015	18,526 82	23,049 84	-4,523 02
1,002 000 CAMERON INTERNATIONAL CORP	03 Aug 2015	49,452 59	50,936 77	-1,484 18
1,967.000 CAPITAL ONE FINANCIAL CORP	02 Feb 2015	144,552 02	144,284 56	267 46
1,682 000 CATERPILLAR INC	03 Aug 2015	129,697 64	152,869 76	-23,172 12
3,396 000 CBS CORP CLASS B NON VOTING	02 Jan 2015	185,635 51	198,660 31	-13,024 80
1,463 000 CF INDUSTRIES HOLDINGS INC	03 Aug 2015	86,293 31	67,462 50	18,830 81
132 000 CHEMOURS CO/THE	01 Jul 2015	2,111 92	2,317 49	-205 57
0 400 CHEMOURS CO/THE	07 Aug 2015	4 16	7 02	-2 86

955 000 CHUBB CORP	01 Jul 2015	115,171 55	87,266 11	27,905 44
397 000 CHUBB CORP	03 Aug 2015	49,789 31	36,277 12	13,512 19
821.000 CIGNA CORP	01 Dec 2015	112,781 48	77,258 11	35,523 37
687.000 CIGNA CORP	03 Aug 2015	98,093 00	64,648 38	33,444 62
1,197 000 CIT GROUP INC	03 Aug 2015	56,169 02	57,169 97	-1,000 95
1,788.000 CNO FINANCIAL GROUP INC	02 Mar 2015	29,040 16	29,643 57	-603 41
987.000 COCA COLA ENTERPRISES	03 Aug 2015	48,070 94	42,790 48	5,280 46
5,772.000 CORNING INC	03 Aug 2015	105,036 34	102,024 93	3,011 41
5 000 CREDIT ACCEPTANCE CORP	01 Sep 2015	1,000 09	1,203 90	-203 81
81 000 CREDIT ACCEPTANCE CORP	01 Jul 2015	20,627 43	13,861 03	6,766 40
19 000 CREDIT ACCEPTANCE CORP	02 Nov 2015	3,704 28	4,574 84	-870 56
46.000 CREDIT ACCEPTANCE CORP	01 Dec 2015	9,423 28	11,075 93	-1,652 65
149 000 CURTISS WRIGHT CORP	01 Sep 2015	9,549 05	9,983 12	-434 07
427 000 CVR ENERGY INC	01 May 2015	17,553 77	16,011 26	1,542 51
5,397 000 CVS HEALTH CORP	03 Aug 2015	606,730 90	414,227 96	192,502 94
907 000 DEERE + CO	03 Aug 2015	84,376 38	80,283 17	4,093 21
393 000 DIAMOND OFFSHORE DRILLING	01 Jun 2015	11,781 68	13,280 83	-1,499 15
398 000 DILLARDS INC CL A	03 Aug 2015	40,151 21	34,727 18	5,424 03
120 000 DILLARDS INC CL A	01 Dec 2015	8,993 35	10,563 37	-1,570 02
1,863 000 DISCOVER FINANCIAL SERVICES	03 Aug 2015	102,487 14	100,832 83	1,654 31
230 000 DISCOVER FINANCIAL SERVICES	01 Dec 2015	13,060 92	12,448 50	612 42
1,298 000 DISCOVERY COMMUNICATIONS A	01 Sep 2015	33,846 80	46,283 73	-12,436 93
1,176 000 DOLLAR GENERAL CORP	03 Aug 2015	93,782 39	66,225 91	27,556 48
1,075 000 DOVER CORP	01 May 2015	80,798 84	79,995 54	803 30
128 000 DST SYSTEMS INC	03 Aug 2015	13,709 04	11,937 42	1,771 62
29.000 EATON VANCE CORP	01 Sep 2015	968 04	1,116 02	-147 98
115 000 EATON VANCE CORP	02 Nov 2015	4,192 08	4,425 62	-233 54
270 000 EATON VANCE CORP	01 Dec 2015	9,692 25	10,390 57	-698 32
3,503 000 EMC CORP/MA	03 Aug 2015	91,936 64	93,832 56	-1,895 92
262.000 EVEREST RE GROUP LTD	01 May 2015	47,230 97	38,036 20	9,194 77
1,806 000 FLEXTRONICS INTL LTD	01 Sep 2015	18,374 63	19,611 53	-1,236 90
318 000 FLIR SYSTEMS INC	03 Aug 2015	9,703 43	10,023 94	-320 51
412 000 FLUOR CORP	03 Aug 2015	19,360 18	23,879 91	-4,519 73
452 000 FOOT LOCKER INC	03 Aug 2015	31,612 20	23,414 07	8,198 13
156 000 FOSSIL GROUP INC	01 Sep 2015	9,367 23	14,869 37	-5,502 14
115 000 FOSSIL GROUP INC	03 Aug 2015	7,477 30	10,961 39	-3,484 09
618 000 GAMESTOP CORP CLASS A	03 Aug 2015	27,817 33	21,708 58	6,108 75
1,171 000 GAP INC/THE	03 Aug 2015	41,943 39	47,769 59	-5,826 20
603 000 GENERAL DYNAMICS CORP	03 Aug 2015	89,089 56	82,118 13	6,971 43
4,707 000 GILEAD SCIENCES INC	02 Nov 2015	515,320 87	562,093 47	-46,772 60
336 000 GNC HOLDINGS INC CL A	02 Nov 2015	10,474 60	13,937 28	-3,462 68
211 000 GNC HOLDINGS INC CL A	03 Aug 2015	10,201 66	8,669 31	1,532 35
2,853 000 GOLDMAN SACHS GROUP INC	02 Jan 2015	551,150 61	463,348 20	87,802 41
16 000 GRAHAM HOLDINGS CO CLASS B	01 Sep 2015	10,151 12	8,012 70	2,138 42
13.000 GRAHAM HOLDINGS CO CLASS B	03 Aug 2015	8,942 14	6,510 31	2,431 83
391 000 HARRIS CORP	01 Sep 2015	29,284 66	32,090 39	-2,805 73
1,187 000 HARTFORD FINANCIAL SVCS GRP	03 Aug 2015	56,965 34	46,332 23	10,633 11
1,870 000 HESS CORP	03 Aug 2015	107,938 90	171,762 19	-63,823 29
1,319 000 HOLLYFRONTIER CORP	02 Mar 2015	54,963 82	59,781 16	-4,817 34

5,770 000 HP INC	01 Sep 2015	160,675 96	215,150 95	-54,474 99
4,141 000 HP INC	03 Aug 2015	124,062 07	154,409 02	-30,346 95
237 000 HSN INC	01 Dec 2015	11,765 53	14,443 03	-2,677 50
280 000 INGREDION INC	01 Dec 2015	27,729 08	23,078 72	4,650 36
185 000 INGREDION INC	03 Aug 2015	16,541 39	15,142 52	1,398 87
602 000 INTEL CORP	03 Aug 2015	17,445 63	20,931 79	-3,486 16
15,183.000 INTEL CORP	01 Dec 2015	529,233 19	527,919 22	1,313 97
117.000 INTERCONTINENTAL EXCHANGE IN	02 Nov 2015	30,281 81	26,779 85	3,501 96
41 000 INTERCONTINENTAL EXCHANGE IN	01 Dec 2015	10,602 63	9,384 39	1,218 24
3,127.000 INTL BUSINESS MACHINES CORP	02 Nov 2015	437,659 37	501,834 89	-64,175 52
847 000 INVESCO LTD	01 Apr 2015	33,549 90	31,390 77	2,159 13
506.000 JOY GLOBAL INC	03 Aug 2015	13,050 50	29,870 97	-16,820 47
623 000 JPMORGAN CHASE + CO	01 Sep 2015	38,358 02	42,468 23	-4,110 21
2,482 000 JPMORGAN CHASE + CO	02 Nov 2015	161,290 79	169,191 24	-7,900 45
869 000 JPMORGAN CHASE + CO	01 Dec 2015	58,327 33	59,237 38	-910 05
2,555 000 JUNIPER NETWORKS INC	02 Feb 2015	57,044 47	61,115 83	-4,071 36
5,761 000 KEYCORP	01 Apr 2015	80,722 22	73,601 78	7,120 44
633 000 KOHLS CORP	01 Sep 2015	32,039 02	31,594 98	444 04
1,327 000 KOHLS CORP	03 Aug 2015	80,718 59	66,234 66	14,483 93
4,150 000 KROGER CO	03 Aug 2015	162,677 00	103,415 61	59,261 39
400 000 L 3 COMMUNICATIONS HOLDINGS	03 Aug 2015	45,492 92	45,019 15	473 77
143 000 LEAR CORP	03 Aug 2015	14,819 41	15,139 65	-320 24
219 000 LIFEPOINT HEALTH INC	02 Feb 2015	14,191 56	15,753 11	-1,561 55
1,725 000 LYONDELLBASELL INDU CL A	03 Aug 2015	155,058 25	176,438 71	-21,380 46
1,595 000 MACY S INC	03 Aug 2015	108,409 35	84,813 14	23,596 21
713 000 MARATHON OIL CORP	02 Mar 2015	19,529 14	26,756 11	-7,226 97
3,692 000 MARATHON PETROLEUM CORP	03 Aug 2015	197,162 09	156,325 70	40,836 39
587 000 MEADWESTVACO CORP	02 Jul 2015	25,889 52	25,889 52	0 00
587 000 MEADWESTVACO CORP	01 Jul 2015	28,372 41	25,889 52	2,482 89
-587 000 MEADWESTVACO CORP	01 Jul 2015	-28,372 41	-25,889 52	-2,482 89
587 000 MEADWESTVACO CORP	01 Jul 2015	28,427 79	25,889 52	2,538 27
-587 000 MEADWESTVACO CORP	01 Jul 2015	-28,427 79	-25,889 52	-2,538 27
587 000 MEADWESTVACO CORP	01 Jul 2015	28,372 41	25,889 52	2,482 89
-587 000 MEADWESTVACO CORP	01 Jul 2015	-28,372 41	-25,889 52	-2,482 89
9,022 000 MERCK + CO INC	02 Nov 2015	497,759 83	530,939 29	-33,179 46
1,196 000 MGIC INVESTMENT CORP	01 Dec 2015	11,359 76	13,206 23	-1,846 47
1,844 000 MONSANTO CO	02 Nov 2015	171,677 48	185,070 05	-13,392 57
1,044 000 MURPHY OIL CORP	03 Aug 2015	33,637 16	63,104 23	-29,467 07
1,368 000 NABORS INDUSTRIES LTD	01 Jun 2015	19,827 42	16,913 40	2,914 02
1,272 000 NATIONAL OILWELL VARCO INC	03 Aug 2015	52,248 97	66,437 92	-14,188 95
2,608 000 NAVIENT CORP	03 Aug 2015	40,775 06	37,328 78	3,446 28
1,479 000 NORTHROP GRUMMAN CORP	03 Aug 2015	252,876 83	165,478 61	87,398 22
2,887 000 NVIDIA CORP	01 Jun 2015	64,778 46	53,027 51	11,750 95
4 000 NVR INC	03 Aug 2015	5,893 97	4,487 83	1,406 14
4,163 000 OCCIDENTAL PETROLEUM CORP	02 Feb 2015	329,487 50	389,469 15	-59,981 65
1 000 OCEANEERING INTL INC	03 Aug 2015	39 91	52 90	-12 99
33 000 ONEMAIN HOLDINGS INC	01 Sep 2015	1,419 79	1,660 84	-241 05
436 000 ONEMAIN HOLDINGS INC	01 Oct 2015	18,937 48	21,943 27	-3,005 79
92 000 OSHKOSH CORP	02 Nov 2015	3,864 09	3,570 16	293 93

466 000 OSHKOSH CORP	03 Aug 2015	16,837 67	21,299 05	-4,461 38
470 000 PARTNERRE LTD	12 May 2015	63,477 22	46,103 56	17,373 66
579 000 PENTAIR PLC	02 Nov 2015	33,041 41	37,307 61	-4,266 20
479 000 PENTAIR PLC	03 Aug 2015	28,698 99	30,864 16	-2,165 17
2,101 000 PHILLIPS 66	03 Aug 2015	166,140 03	154,906 14	11,233 89
72 000 PRINCIPAL FINANCIAL GROUP	01 Sep 2015	3,503 03	4,011 88	-508 85
1,594 000 PROGRESSIVE CORP	02 Feb 2015	40,670 97	39,395 21	1,275 76
548 000 RAYTHEON COMPANY	03 Aug 2015	59,377 33	56,897 03	2,480 30
281.000 RENAISSANCERE HOLDINGS LTD	01 Jun 2015	28,865 66	25,909 90	2,955 76
704 000 ROYAL CARIBBEAN CRUISES LTD	01 Dec 2015	65,331 68	56,768 23	8,563 45
1,436 000 SANDISK CORP	03 Aug 2015	85,094 64	112,442 14	-27,347 50
88 000 SANTANDER CONSUMER USA HOLDI	01 Sep 2015	1,884 98	2,118 31	-233 33
351 000 SANTANDER CONSUMER USA HOLD	02 Nov 2015	6,077 62	8,449 17	-2,371 55
123 000 SANTANDER CONSUMER USA HOLD	01 Dec 2015	2,159 32	2,960 82	-801 50
51 000 SILGAN HOLDINGS INC	01 Jul 2015	2,704 44	2,783 81	-79 37
236 000 SPX CORP	01 May 2015	18,865 77	22,966 19	-4,100 42
3,840 000 STAPLES INC	03 Aug 2015	54,380 69	47,906 54	6,474 15
67 000 STARZ A	01 Jun 2015	2,811 52	2,685 32	126 20
4,387 000 STATE STREET CORP	03 Aug 2015	336,457 83	294,153 89	42,303 94
441.000 SUPERIOR ENERGY SERVICES INC	01 Jul 2015	8,806 20	10,206 02	-1,399 82
-441 000 SUPERIOR ENERGY SERVICES INC	01 Jul 2015	-8,806 20	-10,206 02	1,399 82
441 000 SUPERIOR ENERGY SERVICES INC	01 Jul 2015	8,815 02	10,206 02	-1,391 00
63 000 T ROWE PRICE GROUP INC	01 Sep 2015	4,391 66	4,841 29	-449 63
109 000 TELEDYNE TECHNOLOGIES INC	02 Nov 2015	9,708 74	11,187 18	-1,478 44
391 000 TESORO CORP	03 Aug 2015	38,000 59	28,394 98	9,605 61
1,726 000 TIME WARNER CABLE	01 Jun 2015	312,189 51	231,366 65	80,822 86
5,312 000 TIME WARNER INC	03 Aug 2015	464,254 94	328,848 72	135,406 22
245 000 TIMKEN CO	01 May 2015	9,641 01	10,858 85	-1,217 84
2,564 000 TRAVELERS COS INC/THE	03 Aug 2015	273,143 27	213,000 70	60,142 57
56 000 TRIUMPH GROUP INC	03 Aug 2015	3,017 96	3,722 14	-704 18
3,326 000 TWENTY FIRST CENTURY FOX A	03 Aug 2015	114,091 00	105,329 36	8,761 64
2,768 000 UNION PACIFIC CORP	01 Oct 2015	249,013 27	266,226 24	-17,212 97
3,041.000 UNITEDHEALTH GROUP INC	02 Nov 2015	360,574 16	255,741 82	104,832 34
1,691 000 UNITEDHEALTH GROUP INC	03 Aug 2015	203,415 94	142,209 61	61,206 33
1,734 000 UNUM GROUP	02 Mar 2015	58,700 53	55,481 67	3,218 86
430 000 URBAN OUTFITTERS INC	01 Dec 2015	9,554 33	12,368 65	-2,814 32
169 000 URBAN OUTFITTERS INC	01 Apr 2015	7,506 91	5,169 71	2,337 20
3,161 000 VALERO ENERGY CORP	03 Aug 2015	204,719 34	154,823 11	49,896 23
280 000 VALIDUS HOLDINGS LTD	03 Aug 2015	13,014 38	10,415 93	2,598 45
2,042 000 VIACOM INC CLASS B	03 Aug 2015	114,244 93	165,460 48	-51,215 55
238 000 VISTEON CORP	01 Apr 2015	23,150 73	23,627 54	-476 81
516 000 WENDY S CO/THE	01 Jun 2015	5,766 65	5,410 86	355 79
457 000 WESTROCK CO	02 Jul 2015	28,317 03	25,840 89	2,476 14
-457 000 WESTROCK CO	02 Jul 2015	-28,317 03	-25,840 89	-2,476 14
0 860 WESTROCK CO	28 Jul 2015	52 90	48 63	4 27
457 000 WESTROCK CO	02 Jul 2015	28,317 03	25,840 89	2,476 14
189 000 WGL HOLDINGS INC	01 Dec 2015	11,632 52	11,561 80	70 72
30 000 WR BERKLEY CORP	01 Sep 2015	1,597 51	1,670 98	-73 47

120 000 WR BERKLEY CORP	02 Nov 2015	6,700 33	6,683 92	16 41
42 000 WR BERKLEY CORP	01 Dec 2015	2,357 41	2,339 37	18 04
676.000 WR BERKLEY CORP	01 May 2015	33,299 14	32,238 42	1,060 72
2,191 000 XEROX CORP	03 Aug 2015	24,056 73	23,332 25	724 48
8,724 000 XEROX CORP	03 Aug 2015	95,382 97	92,903 01	2,479 96
829 000 XILINX INC	01 Oct 2015	34,365 14	34,612 74	-247 60
795 000 XILINX INC	01 May 2015	34,972 67	30,612 83	4,359 84
1,394 000 XL GROUP PLC	02 Feb 2015	48,171 25	40,136 80	8,034 45
2,994 000 YAHOO INC	01 Sep 2015	94,965 83	138,236 51	-43,270 68
1,559 000 YAHOO INC	03 Aug 2015	56,884 05	71,980 87	-15,096 82
		106,496,925 57	105,602,361 75	894,563 82