414 Nicollet Mall
Minneapolis, MN 55401

April 3, 2018

—Via Electronic Filing—

Daniel P. Wolf
Executive Secretary
Minnesota Public Utilities Commission
121 7th Place East, Suite 350
St. Paul, MN 55101

RE: COMPLIANCE FILING-ANNUAL INFORMATIONAL LETTER
NUCLEAR DECOMMISSIONING ACCRUAL
DOCKET NO. E002/M-17-828

Dear Mr. Wolf:

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission this annual informational letter for the Nuclear Decommissioning Trust (NDT) fund.

Xcel Energy is required to review the financial parameters, funding methodology, and cost estimates for nuclear plant decommissioning every three years. Our most recent triennial review was filed on December 1, 2017 in Docket No. E002/M-17-828. We plan to submit our next triennial in December 2020.

Between triennial filings, we are required to submit annual informational letters discussing nuclear decommissioning fund accruals as outlined below:

- The Commission's June 12, 2009 ORDER APPROVING DECOMMISSIONING PLAN, AS MODIFIED, AND REQUIRING REFUND PROPOSAL in Docket No. E002/M-08-1201 requires that our annual letter address the risk of premature decommissioning. No material changes have occurred in the risk or the risk mitigating coverage since we filed our most recent triennial review in 2017, thus we have no updated information to report in this letter.

- The Commission's Orders in prior triennial dockets[1] require that our annual letter include an external fund evaluation and information on fund performance and balances, including:

    a) The total annual return on the Fund;
    b) The total annual return on the Company's benchmark portfolio for the same period; and
    c) The asset allocation by category (i.e., Small Cap, Large Cap, etc.).

- The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761[2] requires that our annual compliance filings include the following information:

    a) The average annual return on –
        1) the Nuclear Decommissioning Trust Fund (NDT) portfolio, including and the return on each individual asset;
        2) the Standard & Poor's 500 stock market index;
        3) 10-year treasury notes;
        4) other qualified nuclear decommissioning trust funds;
        5) any other benchmarks proposed by Northern States Power Company d/b/a Xcel Energy, or jointly by Xcel and the Minnesota Department of Commerce;
        6) Vanguard Exchange-Traded Funds (ETFs) invested according to the Charles Schwab Moderately Aggressive Asset Allocation as set forth below; and:

Fund Name	Weight
Vanguard Large Cap ETF	45%
Vanguard Small Cap ETF	15%
Vanguard Total World Stock ETF	20%
Vanguard LT Corporate Bond ETF	20%

[1] *See e.g.,* April 17, 2000 ORDER DETERMINING DECOMMISSIONING COSTS, APPROVING COST RECOVERY PROCEDURES, AND ESTABLISHING FUTURE FILING REQUIREMENTS in Docket No. E002/M-99-1438; and September 24, 2012 ORDER in Docket No. E002/M-11-1184.

[2] In compliance with Order Point 2B of this Order, the Company filed the third party evaluation on August 25, 2017 in Docket No. E002/M-14-761.

b) calculated over the five-, ten-, and twenty-year periods ending in the calendar year preceding the filing.

The attachments to this letter, listed below, provide the required information related to the annual accrual and fund status:

Attachment A:	External Fund Evaluation
A.1:	Monticello Qualified Fund
A.2:	Prairie Island Unit 1 Qualified Fund
A.3:	Prairie Island Unit 2 Qualified Fund

We have electronically filed this document with the Minnesota Public Utilities Commission, and copies have been served on the parties on the attached service list. Please contact me at (612) 330-6950 or lisa.h.perkett@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

LISA H. PERKETT
PRINCIPAL FINANCIAL CONSULTANT

Enclosures
c: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2018

A. Summary

Per the Commission's Orders beginning with Docket No. E002/D-86-604 and through subsequent dockets, Xcel Energy is required to review the financial parameters, the funding methodology, and cost estimate for the Nuclear Decommissioning Trust (NDT) fund every three years. The most recent triennial review was submitted December 2017. Xcel Energy submits an Annual Informational Letter providing fund balances and historical performance as of December 31 of each year. That information is provided below.

B. Fund Balances

In the 2014 triennial filing, the Commission approved an accrual based on a 60-year decommissioning scenario. In 2017, the Company deposited $14 million into the Qualified Trust Fund for the Minnesota jurisdiction. The following are the Minnesota jurisdictional balances at book value as of December 31, 2017:

Table 1

Book Value as of December 31, 2017
Minnesota Jurisdictional Balances

	Ending Balance	
Qualified Trust Fund		
Monticello	$	528,235,230
Prairie Island Unit 1		302,500,490
Prairie Island Unit 2		342,906,311
Total	$	1,173,642,031

Performance is reviewed for the funds in their entirety. Therefore, all additional information provided below is for total Company (NSPM).

For accounting purposes, Xcel Energy records the actual purchase price of the investments. Quarterly, a market value adjustment journal entry is made to book any unrealized gains or losses to special regulatory accounts per Statement of Financial

Accounting Standards No. 115, Accounting for Certain Investments in Debt and Equity Securities. The difference between market and book values represents the unrealized gains or losses. The unrealized gain in the qualified fund as of December 31, 2017 is $552.5 million. In addition it should be noted that trustee fees, investment management fees, and income taxes also are paid from these funds, thereby impacting overall fund performance. Tables below show the breakdown in the Qualified Trust Fund.

Table 2

Summary of Qualified Trust Fund
From March 15, 1991 to December 31, 2017

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,217,093,214	579,829,346	299,133,332	338,130,536
Market Value at 12/31/2017	2,143,282,283	944,746,521	564,197,119	634,338,642
Increase in Market Value	926,189,069	364,917,175	265,063,788	296,208,106

Table 3

Market Value Change by Component
From March 15, 1991 to December 31, 2017

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	570,614,069	214,358,393	170,322,412	185,933,264
Realized Gains/(Losses)	39,311,003	10,680,288	13,669,888	14,960,827
Management Fees	(60,651,022)	(23,159,530)	(18,036,332)	(19,455,160)
Trustee Fees	(6,627,214)	(2,348,021)	(2,119,297)	(2,159,897)
Income Taxes	(168,916,825)	(62,799,782)	(52,755,824)	(53,361,219)
Unrealized Gains/(Losses)	552,459,059	228,185,827	153,982,941	170,290,291
Increase in Market Value	926,189,069	364,917,175	265,063,788	296,208,106

Table 4

Summary of Qualified Trust Fund
From January 1, 2017 to December 31, 2017

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2016	1,860,761,514	811,682,983	494,108,183	554,970,348
Contributions/Transfers	20,371,745	18,350,209	486,428	1,535,107
Total	1,881,133,259	830,033,192	494,594,611	556,505,456
Market Value at 12/31/2017	2,143,282,283	944,746,521	564,197,119	634,338,642
Increase in Market Value	262,149,024	114,713,329	69,602,508	77,833,186

Table 5

Market Value Change by Component
From January 1, 2017 to December 31, 2017

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	40,828,369	17,816,182	10,880,641	12,131,546
Realized Gains/(Losses)	24,546,152	7,057,451	8,586,737	8,901,965
Management Fees	(6,340,357)	(2,710,491)	(1,713,783)	(1,916,083)
Trustee Fees	(104,345)	(35,040)	(34,644)	(34,662)
Income Taxes	(17,514,939)	(8,019,164)	(4,370,431)	(5,125,344)
Unrealized Gains/(Losses)	220,734,144	100,604,392	56,253,988	63,875,764
Increase in Market Value	262,149,024	114,713,329	69,602,508	77,833,186

Consistent with IRS rules, the investments to the Qualified Trust Fund are maintained by generating unit, thus earnings are shown separated by unit. Except for the contribution, BNY Mellon prorates the remaining items in the fund on a monthly basis to each jurisdiction. The BNY Mellon bank statements for December 31, 2017 are included in Attachment B; Monticello is shown in B.1, Prairie Island Unit 1 in B.2, and Prairie Island Unit 2 in B.3.

C. Trustee

BNY Mellon is the trustee for Xcel Energy's external nuclear decommissioning funds, the Qualified Trust Fund. The primary duty of the trustee for the funds is the safe custody of its assets including handling the settlement of all purchases and sales, whether placed by the trustee or by an independent investment manager. The trustee has limited investment duties other than the responsibility for keeping cash balances temporarily invested. Other duties include paying income taxes on the earnings of the Qualified Trust Fund, paying invoices for services for the trust and investment managers,

conducting investment performance reporting, and keeping accurate records of all of its activities with respect to the fund.

D. Investment Managers

Xcel Energy has retained Goldman Sachs to assist the Company in establishing investment policy for the Funds. In 2017, the list of investment managers was reduced to eight covering eight asset categories. As of December 2017, the retained asset managers and their mandates are as follows:

Asset Class	Manager
US Equity	Parametric US Equity
Non-US Equity	Parametric EAFE Equity Marathon EAFE
Emerging Markets Equity	Parametric EM Equity
Investment Grade Fixed Income	First Principles Capital Management
High Yield Fixed Income	Eaton Vance Fixed Income
Emerging Markets Debt (USD)	Marathon EMD Wellington EMD
Private Real Estate	Townsend Group Real Estate
Private Equity	StepStone Group Private Equity

E. Historical Performance

The Qualified Trust Fund investment returns are measured relative to a total portfolio benchmark that represents the total weighted average impact of the underlying individual asset classes. This benchmark provides a single data point by which the total portfolio's performance can be measured on a relative basis.

Yearly returns reflect short-term factors, but the focus of the investments is to achieve long-term returns and not year-by-year results. The following table shows the total Qualified Trust performance relative to its weighted average Qualified Trust benchmark since the current investment strategy was adopted in 2009 following relicensing of the plants:

Table 6
NDT Qualified Trust Performance (Net of fees)

		Annualized Returns		
	1 Year	3 Year	5 Year	1/1/2009 to12/31/2017
Total Qualified Trust Fund	15.11%	7.59%	7.78%	9.13%
Qualified Trust Fund Benchmark*	16.69%	7.39%	7.22%	8.12%

*Total Qualified trust benchmark is the approximate weighted average of the individual asset class benchmarks.

Annualized returns represent the annual return earned each year when considering the effects of compounding. Thus, any annualized difference in return between a portfolio and its benchmark over a 5-year time horizon can be interpreted as the annual difference for each of the five years.

F. Asset Allocation

The asset allocation is reviewed at least annually by the NDT Committee. Changes to the asset allocation are made periodically as warranted. As of December 31, 2017, the current allocation versus target was as follows:

Table 7

	12/31/2017	2017 Target Allocation	Benchmark
Equities			
US Equities	27%	26%	Russell 3000
Non-US Equity - EAFE	14%	14%	MSCI EAFE ND
Non-US Equity - EM	10%	10%	MSCI EM ND
Total Equities	**51%**	**50%**	**Weighted average equity benchmark**
Fixed Income			
US Investment Grade	12%	12%	Custom US corporate and inflation benchmark
High Yield	10%	10%	BofA/ML High Yield Master II
EM Debt	8%	8%	JPMorgan EMBI GD
Total Fixed Income	**29%**	**30%**	**Weighted average fixed income benchmark**
Alternatives			
Private Equity	9%	10%	Custom Cambridge Private Equity Index
Real Assets - Real Estate	9%	10%	NCREIF ODCE Index
Total Alternatives	**19%**	**20%**	**Weighted average alternatives benchmark**
Total Portfolio	**100%**	**100%**	**Weighted average total portfolio benchmark**

G. Required Additional Information

The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761 requires that our annual compliance filing include certain additional historical information. As we discussed during the December 21, 2016 hearing in this docket, we think that comparisons to other asset allocations have limited value, particularly when those other allocations—such as the S&P 500 or the Department's recommendation of using the Schwab Moderately Aggressive Portfolio— reflect significantly different risk profiles than our current NDT asset allocation. These portfolios should not be considered benchmarks, but rather as data points. Standard practice for a total portfolio benchmark is to reflect the portfolio's exposures. Nevertheless, we do not object to providing this data for informational purposes, as requested by the Commission, and we do so here.

The following chart provides 5, 10, and 20-year historical returns for our qualified NDT portfolio as a whole[1] (including each individual asset class[2]), and our total portfolio benchmark[3] returns for the same periods.

[1] The NDT qualified composite is comprised of the following:

- 5-year period: Official BNY Mellon qualified trust performance data

Table 8

	5-year		10-year		20-year	
	Return	**Benchmark**	**Return**	**Benchmark**	**Return**	**Benchmark**
NDT qualified composite	7.8%	7.2%	5.8%	4.8%	5.1%	4.5%
US equity	15.4%	15.6%	8.3%	8.6%	--	7.4%
EAFE equity	7.9%	7.9%	--	1.9%	--	5.2%
EM equity	3.2%	4.4%	--	1.7%	--	9.9%
IG fixed income	2.7%	1.8%	5.1%	3.8%	4.9%	4.1%
High yield	5.0%	5.8%	--	8.0%	--	6.8%
EM debt	4.5%	4.6%	--	7.1%	--	8.6%
Hedge fund of funds	4.3%	2.4%	--	1.1%	--	4.1%
Real Estate	13.9%	10.6%	--	6.1%	--	9.4%
Private equity	14.9%	11.4%	--	--	--	--
Cash	3.1%	0.3%	--	0.8%	--	2.5%

The next chart provides historical returns for the S&P 500 index, the 10-year Treasury note, and the Department's recommended portfolio. While 10-year and 20-year returns are provided for the S&P 500 index and the 10-year treasury note, only 5-year returns are available for the Department's recommended portfolio, which is based on Exchange Traded Funds (ETFs) that did not exist 10 years ago and therefore do not have return data for longer periods. The chart also provides data for other NDTs, as required by the Commission's Order. The data was obtained from NISA Investment Advisors, who have tracked NDT returns and asset allocations dating back to 1994. The most recent return data available was through 12/31/2016; therefore for 2017 we calculated a proxy return – *i.e.*, the average return we would expect for the NDTs given the 2016 asset allocation reported by NISA and applying those asset class weights to benchmark indexes or passive investment vehicles. The 2017 proxy return was combined with the return history from NISA to develop the 1, 5, 10, and 20 year returns shown in Table 9.

- 10-year period: Blend of official BNY Mellon qualified trust performance data (1/1/2009 onwards) and Willis Towers Watson performance data prior to 1/1/2009
- 20-year period: Blend of official BNY Mellon qualified trust performance data (1/1/2009 onwards) and Willis Towers Watson performance data prior to 1/1/2009

[2] Investment grade fixed income (IGFI) and US Equity are the only NDT asset classes that have existed in the portfolio for 10 years. IGFI is the only NDT asset class that has existed in the portfolio for 20 years.

[3] The composition of the NDT qualified composite benchmark has evolved over time as follows:

- 1/1/1994 - 12/31/1998: 50% 5-year Muni / 50% 10-year Muni
- 1/1/1999 - 9/30/2006: Intermediate Gov/Credit Index (tax-effected at 33% annual turnover)
- 10/1/2006 - 12/31/2008: Weighted blend between Intermediate Gov/Credit Index (tax-effected at 33% annual turnover) and S&P 500
- 1/1/2009 - 12/31/2017: Weighted blend between a diversified set of asset class benchmarks

Table 9

	1-Year Return	5-Year Return	10-Year Return	20-Year Return
S&P 500 index	21.8%	15.8%	8.5%	7.2%
10-year Treasury Note	1.9%	1.2%	4.4%	5.9%
DOC portfolio[4]	19.4%	12.4%	--	--
Other NDTs (Proxy Return)	14.5%	8.6%	6.0%	5.9%

[4] DOC portfolio return based on the designated portfolio of Vanguard ETF as outlined in the February 27, 2017 order. Portfolio composition is as follows: 45% Vanguard Large Cap ETF, 15% Vanguard Small Cap ETF, 20% Vanguard Total World Stock ETF (Approx. 52% U.S. Stocks, 38% non-U.S. developed market, and 10% emerging market equities), and 20% Vanguard LT Corporate Bond ETF.

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

CASH - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
5,954,434.480 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	5,954,434.48	5,954,434.48	100.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
543,942.130 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	543,942.13	543,942.13	0.20	0.00
CASH		0.91	0.91	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**543,943.04**	**543,943.04**	**0.20**	**0.00**
EQUITY					
422.000 ABM INDUSTRIES INC 000957100	37.72	9,646.92	15,917.84	0.01	6,270.92
4,034.000 AFLAC INC 001055102	87.78	229,312.36	354,104.52	0.13	124,792.16
762.000 AGCO CORP 001084102	71.43	30,154.04	54,429.66	0.02	24,275.62
3,788.000 AGNC INVESTMENT CORP 00123Q104	20.19	72,558.93	76,479.72	0.03	3,920.79
5,015.000 AES CORP/VA 00130H105	10.83	52,265.40	54,312.45	0.02	2,047.05
3,501.000 AMC ENTERTAINMENT HOLDINGS INC 00165C104	15.10	52,012.35	52,865.10	0.02	852.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
57,791.000 AT&T INC 00206R102	38.88	1,834,647.06	2,246,914.08	0.84	412,267.02
648.000 AZZ INC 002474104	51.10	27,299.50	33,112.80	0.01	5,813.30
636.000 AARON'S INC 002535300	39.85	17,178.36	25,344.60	0.01	8,166.24
17,802.000 ABBOTT LABORATORIES 002824100	57.07	589,726.04	1,015,960.14	0.38	426,234.10
15,721.000 ABBVIE INC 00287Y109	96.71	511,750.64	1,520,377.91	0.57	1,008,627.27
391.000 ABIOMED INC 003654100	187.41	15,260.54	73,277.31	0.03	58,016.77
1,919.000 ACADIA HEALTHCARE CO INC 00404A109	32.63	59,919.56	62,616.97	0.02	2,697.41
3,531.000 ACADIA REALTY TRUST 004239109	27.36	93,653.54	96,608.16	0.04	2,954.62
1,185.000 ACI WORLDWIDE INC 004498101	22.67	15,102.21	26,863.95	0.01	11,761.74
6,859.000 ACTIVISION BLIZZARD INC 00507V109	63.32	216,283.93	434,311.88	0.16	218,027.95

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,703.000 ACTUANT CORP 00508X203	25.30	41,502.11	43,085.90	0.02	1,583.79
495.000 ACUITY BRANDS INC 00508Y102	176.00	43,799.94	87,120.00	0.03	43,320.06
645.000 ACXIOM CORP 005125109	27.56	7,759.35	17,776.20	0.01	10,016.85
4,708.000 ADOBE SYSTEMS INC 00724F101	175.24	223,951.10	825,029.92	0.31	601,078.82
1,775.000 ADTALEM GLOBAL EDUCATION INC 00737L103	42.05	42,493.50	74,638.75	0.03	32,145.25
1,295.000 ADVANCE AUTO PARTS INC 00751Y106	99.69	104,415.64	129,098.55	0.05	24,682.91
1,384.000 AECOM 00766T100	37.15	33,552.93	51,415.60	0.02	17,862.67
264.000 AEGION CORP 00770F104	25.43	5,084.64	6,713.52	0.00	1,628.88
290.000 ADVANSIX INC 00773T101	42.07	1,983.74	12,200.30	0.00	10,216.56
13,652.000 ADVANCED MICRO DEVICES INC 007903107	10.28	32,082.20	140,342.56	0.05	108,260.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,246.000 AETNA INC 00817Y108	180.39	133,712.56	585,545.94	0.22	451,833.38
583.000 AFFILIATED MANAGERS GROUP INC 008252108	205.25	76,157.81	119,660.75	0.04	43,502.94
2,984.000 AGILENT TECHNOLOGIES INC 00846U101	66.97	76,765.72	199,838.48	0.07	123,072.76
1,010.000 AGIOS PHARMACEUTICALS INC 00847X104	57.17	53,105.75	57,741.70	0.02	4,635.95
1,257.000 AGREE REALTY CORP 008492100	51.44	42,536.88	64,660.08	0.02	22,123.20
1,691.000 AIR LEASE CORP 00912X302	48.09	53,461.02	81,320.19	0.03	27,859.17
2,219.000 AIR PRODUCTS & CHEMICALS INC 009158106	164.08	179,384.97	364,093.52	0.14	184,708.55
1,986.000 AKAMAI TECHNOLOGIES INC 00971T101	65.04	83,529.14	129,169.44	0.05	45,640.30
1,650.000 AKORN INC 009728106	32.23	38,819.70	53,179.50	0.02	14,359.80
1,288.000 ALASKA AIR GROUP INC 011659109	73.51	21,574.00	94,680.88	0.04	73,106.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220.000 ALBANY INTERNATIONAL CORP 012348108	61.45	5,442.80	13,519.00	0.01	8,076.20
747.000 ALBEMARLE CORP 012653101	127.89	40,082.23	95,533.83	0.04	55,451.60
1,603.000 ALCOA CORP 013872106	53.87	32,792.35	86,353.61	0.03	53,561.26
331.000 ALEXANDER & BALDWIN INC 014491104	27.74	6,971.79	9,181.94	0.00	2,210.15
47.000 ALEXANDER'S INC 014752109	395.85	15,373.73	18,604.95	0.01	3,231.22
585.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	130.59	40,491.22	76,395.15	0.03	35,903.93
914.000 ALEXION PHARMACEUTICALS INC 015351109	119.59	46,657.58	109,305.26	0.04	62,647.68
676.000 ALIGN TECHNOLOGY INC 016255101	222.19	30,083.74	150,200.44	0.06	120,116.70
95.000 ALLEGHANY CORP 017175100	596.09	26,568.30	56,628.55	0.02	30,060.25
243.000 ALLETE INC 018522300	74.36	9,907.11	18,069.48	0.01	8,162.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
544.000 ALLIANCE DATA SYSTEMS CORP 018581108	253.48	99,583.98	137,893.12	0.05	38,309.14
2,636.000 ALLIANT ENERGY CORP 018802108	42.61	70,702.73	112,319.96	0.04	41,617.23
1,221.000 ALLISON TRANSMISSION HOLDINGS 01973R101	43.07	35,763.09	52,588.47	0.02	16,825.38
2,546.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	14.55	35,898.60	37,044.30	0.01	1,145.70
3,932.000 ALLSTATE CORP/THE 020002101	104.71	144,374.78	411,719.72	0.15	267,344.94
4,971.000 ALLY FINANCIAL INC 02005N100	29.16	101,010.66	144,954.36	0.05	43,943.70
795.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	127.05	68,229.54	101,004.75	0.04	32,775.21
2,107.000 ALPHABET INC-CL C 02079K107	1,046.40	664,817.91	2,204,764.80	0.83	1,539,946.89
3,712.000 ALPHABET INC-CL A 02079K305	1,053.40	2,057,145.62	3,910,220.80	1.47	1,853,075.18
3,375.000 ALTISOURCE RESIDENTIAL CORP 02153W100	11.86	38,643.75	40,027.50	0.01	1,383.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,312.000 ALTRA INDUSTRIAL MOTION CORP 02208R106	50.40	36,329.28	66,124.80	0.02	29,795.52
20,305.000 ALTRIA GROUP INC 02209S103	71.41	700,412.92	1,449,980.05	0.54	749,567.13
3,886.000 AMAZON.COM INC 023135106	1,169.47	1,414,868.68	4,544,560.42	1.70	3,129,691.74
3,750.000 AMBAC FINANCIAL GROUP INC 023139884	15.98	54,173.75	59,925.00	0.02	5,751.25
69.000 AMERCO 023586100	377.91	6,606.06	26,075.79	0.01	19,469.73
1,767.000 AMEREN CORP 023608102	58.99	59,630.12	104,235.33	0.04	44,605.21
3,312.000 AMERICAN AIRLINES GROUP INC 02376R102	52.03	114,361.54	172,323.36	0.06	57,961.82
227.000 AMERICAN ASSETS TRUST INC 024013104	38.24	5,077.99	8,680.48	0.00	3,602.49
545.000 AMERICAN AXLE & MANUFACTURING 024061103	17.03	6,058.20	9,281.35	0.00	3,223.15
1,553.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.03	61,723.55	63,719.59	0.02	1,996.04

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,072.000 AMERICAN ELECTRIC POWER CO INC 025537101	73.57	220,915.02	373,147.04	0.14	152,232.02
2,707.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	18.80	42,716.46	50,891.60	0.02	8,175.14
473.000 AMERICAN EQUITY INVESTMENT LIF 025676206	30.73	5,832.09	14,535.29	0.01	8,703.20
7,178.000 AMERICAN EXPRESS CO 025816109	99.31	481,857.34	712,847.18	0.27	230,989.84
846.000 AMERICAN FINANCIAL GROUP INC/O 025932104	108.54	24,968.34	91,824.84	0.03	66,856.50
4,525.000 AMERICAN HOMES 4 RENT 02665T306	21.84	71,030.84	98,826.00	0.04	27,795.16
10,700.000 AMERICAN INTERNATIONAL GROUP I 026874784	59.58	400,281.77	637,506.00	0.24	237,224.23
187.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103	41.64	5,864.32	7,786.68	0.00	1,922.36
860.000 AMERICAN STATES WATER CO 029899101	57.91	34,907.40	49,802.60	0.02	14,895.20
4,111.000 AMERICAN TOWER CORP 03027X100	142.67	243,905.62	586,516.37	0.22	342,610.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,093.000 AMERICAN WATER WORKS CO INC 030420103	91.49	38,661.76	99,998.57	0.04	61,336.81
19.000 AMERISAFE INC 03071H100	61.60	421.80	1,170.40	0.00	748.60
1,607.000 AMERISOURCEBERGEN CORP 03073E105	91.82	84,502.81	147,554.74	0.06	63,051.93
1,716.000 AMERIPRISE FINANCIAL INC 03076C106	169.47	80,214.18	290,810.52	0.11	210,596.34
2,223.000 AMETEK INC 031100100	72.47	65,340.74	161,100.81	0.06	95,760.07
5,943.000 AMGEN INC 031162100	173.90	367,877.65	1,033,487.70	0.39	665,610.05
3,123.000 AMPHENOL CORP 032095101	87.80	135,257.16	274,199.40	0.10	138,942.24
5,389.000 AMTRUST FINANCIAL SERVICES INC 032359309	10.07	52,759.86	54,267.23	0.02	1,507.37
3,308.000 ANADARKO PETROLEUM CORP 032511107	53.64	148,829.56	177,441.12	0.07	28,611.56
2,790.000 ANALOG DEVICES INC 032654105	89.03	132,998.40	248,393.70	0.09	115,395.30

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,660.000 ANDEAVOR 03349M105	114.34	116,280.72	189,804.40	0.07	73,523.68
187.000 ANDERSONS INC/THE 034164103	31.15	4,965.47	5,825.05	0.00	859.58
231.000 ANIXTER INTERNATIONAL INC 035290105	76.00	14,125.65	17,556.00	0.01	3,430.35
5,521.000 ANNALY CAPITAL MANAGEMENT INC 035710409	11.89	55,403.88	65,644.69	0.02	10,240.81
730.000 ANSYS INC 03662Q105	147.59	34,079.88	107,740.70	0.04	73,660.82
2,449.000 ANTHEM INC 036752103	225.01	226,910.81	551,049.49	0.21	324,138.68
1,358.000 APARTMENT INVESTMENT & MANAGEM 03748R101	43.71	40,303.70	59,358.18	0.02	19,054.48
924.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	18.45	15,073.27	17,047.80	0.01	1,974.53
51,037.000 APPLE INC 037833100	169.23	2,056,149.83	8,636,991.51	3.24	6,580,841.68
337.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	68.10	11,522.03	22,949.70	0.01	11,427.67

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,981.000 APPLIED MATERIALS INC 038222105	51.12	181,133.38	612,468.72	0.23	431,335.34
708.000 APTARGROUP INC 038336103	86.28	42,018.52	61,086.24	0.02	19,067.72
3,633.000 AQUA AMERICA INC 03836W103	39.23	53,303.37	142,522.59	0.05	89,219.22
1,386.000 ARAMARK 03852U106	42.74	44,950.29	59,237.64	0.02	14,287.35
519.000 ARCBEST CORP 03937C105	35.75	10,037.46	18,554.25	0.01	8,516.79
6,151.000 ARCHER-DANIELS-MIDLAND CO 039483102	40.08	195,819.03	246,532.08	0.09	50,713.05
5,236.000 ARCHROCK INC 03957W106	10.50	53,961.98	54,978.00	0.02	1,016.02
4,810.000 ARCONIC INC 03965L100	27.25	97,918.03	131,072.50	0.05	33,154.47
573.000 ARISTA NETWORKS INC 040413106	235.58	42,579.63	134,987.34	0.05	92,407.71
3,264.000 ARMADA HOFFLER PROPERTIES INC 04208T108	15.53	35,457.81	50,689.92	0.02	15,232.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
84.000 ARMSTRONG FLOORING INC 04238R106	16.92	947.93	1,421.28	0.00	473.35
168.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	60.55	6,445.75	10,172.40	0.00	3,726.65
1,053.000 ARROW ELECTRONICS INC 042735100	80.41	35,296.56	84,671.73	0.03	49,375.17
476.890 ARROW FINANCIAL CORP 042744102	33.95	9,761.14	16,190.42	0.01	6,429.28
1,317.000 ARTESIAN RESOURCES CORP 043113208	38.56	40,051.95	50,783.52	0.02	10,731.57
7,668.000 ASHFORD HOSPITALITY TRUST INC 044103109	6.73	42,557.40	51,605.64	0.02	9,048.24
683.000 ASHLAND GLOBAL HOLDINGS INC 044186104	71.20	18,811.39	48,629.60	0.02	29,818.21
1,040.000 ASPEN TECHNOLOGY INC 045327103	66.20	20,317.25	68,848.00	0.03	48,530.75
963.000 ASSOCIATED BANC-CORP 045487105	25.40	10,275.21	24,460.20	0.01	14,184.99
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	34.10	2,270.59	3,716.90	0.00	1,446.31

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
444.000 ASSURANT INC 04621X108	100.84	18,131.88	44,772.96	0.02	26,641.08
142.000 ASTEC INDUSTRIES INC 046224101	58.50	4,979.94	8,307.00	0.00	3,327.06
412.000 ATHENAHEALTH INC 04685W103	133.04	48,167.84	54,812.48	0.02	6,644.64
778.000 ATMOS ENERGY CORP 049560105	85.89	24,258.04	66,822.42	0.03	42,564.38
51.000 ATRION CORP 049904105	630.60	10,220.40	32,160.60	0.01	21,940.20
1,824.000 AUTODESK INC 052769106	104.83	63,004.24	191,209.92	0.07	128,205.68
4,503.000 AUTOMATIC DATA PROCESSING INC 053015103	117.19	330,832.45	527,706.57	0.20	196,874.12
1,015.000 AUTONATION INC 05329W102	51.33	52,972.77	52,099.95	0.02	-872.82
300.000 AVALONBAY COMMUNITIES INC 053484101	178.41	51,214.94	53,523.00	0.02	2,308.06
629.000 AVANGRID INC 05351W103	50.58	23,279.17	31,814.82	0.01	8,535.65

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 AVERY DENNISON CORP 053611109	114.86	54,925.02	99,009.32	0.04	44,084.30
835.000 AVIS BUDGET GROUP INC 053774105	43.88	13,201.35	36,639.80	0.01	23,438.45
1,657.000 AVNET INC 053807103	39.62	58,598.04	65,650.34	0.02	7,052.30
7,703.000 BB&T CORP 054937107	49.72	270,757.83	382,993.16	0.14	112,235.33
224.000 B&G FOODS INC 05508R106	35.15	4,650.24	7,873.60	0.00	3,223.36
4,640.000 BGC PARTNERS INC 05541T101	15.11	43,662.40	70,110.40	0.03	26,448.00
672.000 BOK FINANCIAL CORP 05561Q201	92.32	35,207.42	62,039.04	0.02	26,831.62
0.024 B. RILEY FINANCIAL INC 05580M108	18.10	0.57	0.43	0.00	-0.14
1,005.000 BWX TECHNOLOGIES INC 05605H100	60.49	18,989.84	60,792.45	0.02	41,802.61
270.000 BADGER METER INC 056525108	47.80	4,965.30	12,906.00	0.00	7,940.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
123.000 BALCHEM CORP 057665200	80.60	5,078.67	9,913.80	0.00	4,835.13
3,495.000 BALL CORP 058498106	37.85	112,258.99	132,285.75	0.05	20,026.76
264.000 BANCFIRST CORP 05945F103	51.15	5,043.72	13,503.60	0.01	8,459.88
657.000 BANCORPSOUTH BANK 05971J102	31.45	6,878.79	20,662.65	0.01	13,783.86
2,106.000 BANC OF CALIFORNIA INC 05990K106	20.65	29,273.40	43,488.90	0.02	14,215.50
93,456.000 BANK OF AMERICA CORP 060505104	29.52	1,415,858.66	2,758,821.12	1.03	1,342,962.46
876.000 BANK OF HAWAII CORP 062540109	85.70	40,008.36	75,073.20	0.03	35,064.84
1,382.000 BANK MUTUAL CORP 063750103	10.65	4,906.10	14,718.30	0.01	9,812.20
1,104.000 BANK OF THE OZARKS 063904106	48.45	35,614.72	53,488.80	0.02	17,874.08
9,636.000 BANK OF NEW YORK MELLON CORP/T 064058100	53.86	356,784.81	518,994.96	0.19	162,210.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
266.000 BANKUNITED INC 06652K103	40.72	7,097.57	10,831.52	0.00	3,733.95
433.000 BARNES GROUP INC 067806109	63.27	10,158.18	27,395.91	0.01	17,237.73
5,636.000 BAXTER INTERNATIONAL INC 071813109	64.64	152,124.64	364,311.04	0.14	212,186.40
366.000 BEACON ROOFING SUPPLY INC 073685109	63.76	8,132.52	23,336.16	0.01	15,203.64
2,597.221 BECTON DICKINSON AND CO 075887109	214.06	276,665.28	555,961.13	0.21	279,295.85
377.000 BELDEN INC 077454106	77.17	12,226.11	29,093.09	0.01	16,866.98
1,156.000 BEMIS CO INC 081437105	47.79	42,734.40	55,245.24	0.02	12,510.84
483.000 BENCHMARK ELECTRONICS INC 08160H101	29.10	7,515.48	14,055.30	0.01	6,539.82
675.000 BENEFICIAL BANCORP INC 08171T102	16.45	5,001.59	11,103.75	0.00	6,102.16
924.000 WR BERKLEY CORP 084423102	71.65	25,017.89	66,204.60	0.02	41,186.71

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,892.000 BERKSHIRE HATHAWAY INC 084670702	198.22	2,044,354.48	3,744,772.24	1.40	1,700,417.76
233.000 BERKSHIRE HILLS BANCORP INC 084680107	36.60	5,063.09	8,527.80	0.00	3,464.71
1,200.000 BERRY GLOBAL GROUP INC 08579W103	58.67	40,213.74	70,404.00	0.03	30,190.26
2,712.000 BEST BUY CO INC 086516101	68.47	61,649.26	185,690.64	0.07	124,041.38
692.000 BIG LOTS INC 089302103	56.15	13,930.52	38,855.80	0.01	24,925.28
251.000 BIO-RAD LABORATORIES INC 090572207	238.67	35,554.15	59,906.17	0.02	24,352.02
588.000 BIOMARIN PHARMACEUTICAL INC 09061G101	89.17	27,052.02	52,431.96	0.02	25,379.94
2,221.000 BIOGEN INC 09062X103	318.57	435,797.93	707,543.97	0.27	271,746.04
398.000 BIO-TECHNE CORP 09073M104	129.55	31,893.88	51,560.90	0.02	19,667.02
1,336.000 BIOVERATIV INC 09075E100	53.92	48,888.21	72,037.12	0.03	23,148.91

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,098.000 BLACK HILLS CORP 092113109	60.11	45,137.58	66,000.78	0.02	20,863.20
1,131.232 BLACK KNIGHT INC 09215C105	44.15	37,409.15	49,943.89	0.02	12,534.74
835.000 BLACKBAUD INC 09227Q100	94.49	45,190.56	78,899.15	0.03	33,708.59
194.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	35.65	4,588.10	6,916.10	0.00	2,328.00
1,216.000 BLACKROCK INC 09247X101	513.71	324,769.94	624,671.36	0.23	299,901.42
1,963.000 H&R BLOCK INC 093671105	26.22	48,252.75	51,469.86	0.02	3,217.11
2,435.000 BLOOMIN' BRANDS INC 094235108	21.34	42,198.55	51,962.90	0.02	9,764.35
984.000 BLUEBIRD BIO INC 09609G100	178.10	39,143.52	175,250.40	0.07	136,106.88
5,407.000 BOEING CO/THE 097023105	294.91	646,880.53	1,594,578.37	0.60	947,697.84
1,189.000 BOOZ ALLEN HAMILTON HOLDING CO 099502106	38.13	35,384.64	45,336.57	0.02	9,951.93

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,039.000 BORGWARNER INC 099724106	51.09	64,042.61	104,172.51	0.04	40,129.90
2,169.000 BOSTON PROPERTIES INC 101121101	130.03	246,031.87	282,035.07	0.11	36,003.20
12,532.000 BOSTON SCIENTIFIC CORP 101137107	24.79	122,660.98	310,668.28	0.12	188,007.30
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	34.68	5,080.32	7,490.88	0.00	2,410.56
1,945.000 BOYD GAMING CORP 103304101	35.05	30,183.90	68,172.25	0.03	37,988.35
1,597.000 BRADY CORP 104674106	37.90	42,160.80	60,526.30	0.02	18,365.50
1,639.000 BRANDYWINE REALTY TRUST 105368203	18.19	20,192.48	29,813.41	0.01	9,620.93
604.000 BRIGHT HORIZONS FAMILY SOLUTIO 109194100	94.00	51,726.56	56,776.00	0.02	5,049.44
0.817 BRIGHTHOUSE FINANCIAL INC 10922N103	58.64	33.11	47.91	0.00	14.80
674.000 BRINKER INTERNATIONAL INC 109641100	38.84	16,560.18	26,178.16	0.01	9,617.98

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,104.000 BRISTOL-MYERS SQUIBB CO 110122108	61.28	332,458.23	803,013.12	0.30	470,554.89
0.288 BRITISH AMERICAN TOBACCO PLC 110448107 ADR	66.99	19.92	19.29	0.00	-0.63
914.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	90.58	19,651.00	82,790.12	0.03	63,139.12
5,534.000 BROOKDALE SENIOR LIVING INC 112463104	9.70	53,823.15	53,679.80	0.02	-143.35
925.000 BROWN & BROWN INC 115236101	51.46	23,300.75	47,600.50	0.02	24,299.75
2,621.000 BROWN-FORMAN CORP 115637209	68.67	59,008.54	179,984.07	0.07	120,975.53
1,908.000 BRUKER CORP 116794108	34.32	35,736.84	65,482.56	0.02	29,745.72
68.000 BRUNOS INC NEW 116881202	10.00	680.00	680.00	0.00	0.00
1,071.000 BRUNSWICK CORP/DE 117043109	55.22	23,452.29	59,140.62	0.02	35,688.33
1,204.000 BRYN MAWR BANK CORP 117665109	44.20	35,710.64	53,216.80	0.02	17,506.16

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
337.000 BUFFALO WILD WINGS INC 119848109	156.35	23,482.25	52,689.95	0.02	29,207.70
736.000 BURLINGTON STORES INC 122017106	123.03	34,793.91	90,550.08	0.03	55,756.17
9,321.000 CBL & ASSOCIATES PROPERTIES IN 124830100	5.66	53,088.09	52,756.86	0.02	-331.23
4,214.000 CBS CORP 124857202	59.00	119,472.81	248,626.00	0.09	129,153.19
1,077.000 CBOE GLOBAL MARKETS INC 12503M108	124.59	71,499.20	134,183.43	0.05	62,684.23
2,495.000 CBRE GROUP INC 12504L109	43.31	54,041.71	108,058.45	0.04	54,016.74
1,269.000 CDK GLOBAL INC 12508E101	71.28	38,612.21	90,454.32	0.03	51,842.11
1,497.000 CDW CORP/DE 12514G108	69.49	78,653.13	104,026.53	0.04	25,373.40
2,650.000 CF INDUSTRIES HOLDINGS INC 125269100	42.54	74,583.45	112,731.00	0.04	38,147.55
1,368.000 CH ROBINSON WORLDWIDE INC 12541W209	89.09	93,045.57	121,875.12	0.05	28,829.55

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,310.000 CIGNA CORP 125509109	203.09	91,416.52	469,137.90	0.18	377,721.38
1,557.000 CIT GROUP INC 125581801	49.23	55,680.02	76,651.11	0.03	20,971.09
3,312.000 CME GROUP INC 12572Q105	146.05	294,814.69	483,717.60	0.18	188,902.91
2,574.000 CMS ENERGY CORP 125896100	47.30	91,725.52	121,750.20	0.05	30,024.68
216.000 CSS INDUSTRIES INC 125906107	27.83	4,965.84	6,011.28	0.00	1,045.44
749.000 CNA FINANCIAL CORP 126117100	53.05	20,432.72	39,734.45	0.01	19,301.73
1,763.000 CNO FINANCIAL GROUP INC 12621E103	24.69	12,781.75	43,528.47	0.02	30,746.72
278.000 CSG SYSTEMS INTERNATIONAL INC 126349109	43.82	5,017.90	12,181.96	0.00	7,164.06
9,648.000 CSX CORP 126408103	55.01	129,147.47	530,736.48	0.20	401,589.01
551.000 CTS CORP 126501105	25.75	4,959.00	14,188.25	0.01	9,229.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,757.000 CSRA INC 12650T104	29.92	46,614.56	52,569.44	0.02	5,954.88
5,714.000 CNX RESOURCES CORP 12653C108	14.63	32,118.55	83,595.82	0.03	51,477.27
710.000 CVB FINANCIAL CORP 126600105	23.56	6,248.00	16,727.60	0.01	10,479.60
10,499.000 CVS HEALTH CORP 126650100	72.50	387,770.02	761,177.50	0.29	373,407.48
3,294.000 CA INC 12673P105	33.28	82,366.82	109,624.32	0.04	27,257.50
1,632.000 C&J ENERGY SERVICES INC 12674R100	33.45	54,097.64	54,590.40	0.02	492.76
12.000 CABLE ONE INC 12685J105	703.35	1,902.67	8,440.20	0.00	6,537.53
522.000 CABOT CORP 127055101	61.59	20,065.68	32,149.98	0.01	12,084.30
4,758.000 CABOT OIL & GAS CORP 127097103	28.60	90,672.18	136,078.80	0.05	45,406.62
361.000 CACI INTERNATIONAL INC 127190304	132.35	36,219.13	47,778.35	0.02	11,559.22

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,138.000 CADENCE DESIGN SYSTEMS INC 127387108	41.82	21,828.98	89,411.16	0.03	67,582.18
1,336.000 CALATLANTIC GROUP INC/OLD 128195104	56.39	52,438.11	75,337.04	0.03	22,898.93
449.000 CALGON CARBON CORP 129603106	21.30	7,835.05	9,563.70	0.00	1,728.65
1,871.000 CALIFORNIA WATER SERVICE GROUP 130788102	45.35	42,284.60	84,849.85	0.03	42,565.25
781.000 CALLAWAY GOLF CO 131193104	13.93	4,810.96	10,879.33	0.00	6,068.37
4,723.000 CALLON PETROLEUM CO 13123X102	12.15	48,911.66	57,384.45	0.02	8,472.79
4,559.000 CALPINE CORP 131347304	15.13	57,718.95	68,977.67	0.03	11,258.72
1,036.000 CAMBREX CORP 132011107	48.00	52,846.18	49,728.00	0.02	-3,118.18
558.000 CAMDEN PROPERTY TRUST 133131102	92.06	35,583.66	51,369.48	0.02	15,785.82
2,053.000 CAMPBELL SOUP CO 134429109	48.11	82,161.09	98,769.83	0.04	16,608.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
349.000 CANADIAN IMPERIAL BANK OF COMM 136069101	97.41	21,868.03	33,996.09	0.01	12,128.06
376.000 CANNAE HOLDINGS INC 13765N107	17.03	3,243.61	6,403.28	0.00	3,159.67
591.000 CANTEL MEDICAL CORP 138098108	102.87	35,879.61	60,796.17	0.02	24,916.56
117.000 CAPELLA EDUCATION CO 139594105	77.40	4,999.41	9,055.80	0.00	4,056.39
4,976.000 CAPITAL ONE FINANCIAL CORP 14040H105	99.58	361,000.43	495,510.08	0.19	134,509.65
2,037.000 CAPITAL SENIOR LIVING CORP 140475104	13.49	28,788.78	27,479.13	0.01	-1,309.65
4,288.000 CARDINAL HEALTH INC 14149Y108	61.27	230,080.34	262,725.76	0.10	32,645.42
620.000 CARLISLE COS INC 142339100	113.65	38,181.49	70,463.00	0.03	32,281.51
1,937.000 CARMAX INC 143130102	64.13	50,536.33	124,219.81	0.05	73,683.48
4,086.000 CARNIVAL CORP 143658300	66.37	215,807.58	271,187.82	0.10	55,380.24

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,173.000 CARPENTER TECHNOLOGY CORP 144285103	50.99	42,920.07	59,811.27	0.02	16,891.20
2,713.000 CARRIZO OIL & GAS INC 144577103	21.28	56,476.09	57,732.64	0.02	1,256.55
1,827.000 CARS.COM INC 14575E105	28.84	42,949.05	52,690.68	0.02	9,741.63
727.000 CARTER'S INC 146229109	117.49	29,892.09	85,415.23	0.03	55,523.14
331.000 CASEY'S GENERAL STORES INC 147528103	111.94	14,247.60	37,052.14	0.01	22,804.54
5,613.000 CATERPILLAR INC 149123101	157.58	358,506.75	884,496.54	0.33	525,989.79
160.000 CATHAY GENERAL BANCORP 149150104	42.17	2,235.20	6,747.20	0.00	4,512.00
211.000 CAVCO INDUSTRIES INC 149568107	152.60	9,826.27	32,198.60	0.01	22,372.33
1,139.000 CAVIUM INC 14964U108	83.83	63,429.59	95,482.37	0.04	32,052.78
969.000 CEDAR REALTY TRUST INC 150602209	6.08	4,903.14	5,891.52	0.00	988.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,375.000 CELANESE CORP 150870103	107.08	44,646.25	147,235.00	0.06	102,588.75
7,381.000 CELGENE CORP 151020104	104.36	242,944.78	770,281.16	0.29	527,336.38
1,519.000 CENTENE CORP 15135B101	100.88	48,533.25	153,236.72	0.06	104,703.47
2,812.000 CENTENNIAL RESOURCE DEVELOPMEN 15136A102	19.80	54,262.54	55,677.60	0.02	1,415.06
5,131.000 CENTERPOINT ENERGY INC 15189T107	28.36	74,714.02	145,515.16	0.05	70,801.14
196.000 CENTERSTATE BANK CORP 15201P109	25.73	1,250.48	5,043.08	0.00	3,792.60
1,929.000 CENTRAL GARDEN & PET CO 153527205	37.71	40,373.97	72,742.59	0.03	32,368.62
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	29.83	4,889.59	11,066.93	0.00	6,177.34
3,069.773 CENTURYLINK INC 156700106	16.68	52,908.16	51,203.81	0.02	-1,704.35
3,210.000 CERNER CORP 156782104	67.39	117,704.76	216,321.90	0.08	98,617.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
547.000 CHARLES RIVER LABORATORIES INT 159864107	109.45	31,037.50	59,869.15	0.02	28,831.65
1,938.000 CHARTER COMMUNICATIONS INC 16119P108	335.96	150,416.94	651,090.48	0.24	500,673.54
2,957.000 CHATHAM LODGING TRUST 16208T102	22.76	66,118.52	67,301.32	0.03	1,182.80
470.000 CHEESECAKE FACTORY INC/THE 163072101	48.18	15,113.04	22,644.60	0.01	7,531.56
77.000 CHEMED CORP 16359R103	243.02	4,924.15	18,712.54	0.01	13,788.39
272.000 CHEMICAL FINANCIAL CORP 163731102	53.47	4,972.16	14,543.84	0.01	9,571.68
2,360.000 CHENIERE ENERGY INC 16411R208	53.84	69,389.86	127,062.40	0.05	57,672.54
1,552.000 CHESAPEAKE LODGING TRUST 165240102	27.09	42,835.20	42,043.68	0.02	-791.52
19,584.000 CHEVRON CORP 166764100	125.19	1,498,950.65	2,451,720.96	0.92	952,770.31
208.000 CHILDREN'S PLACE INC/THE 168905107	145.35	9,191.52	30,232.80	0.01	21,041.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,834.000 CHIMERA INVESTMENT CORP 16934Q208	18.48	38,259.00	52,372.32	0.02	14,113.32
206.000 CHIPOTLE MEXICAN GRILL INC 169656105	289.03	40,443.33	59,540.18	0.02	19,096.85
2,573.000 CHURCH & DWIGHT CO INC 171340102	50.17	57,407.04	129,087.41	0.05	71,680.37
115.000 CHURCHILL DOWNS INC 171484108	232.70	4,940.40	26,760.50	0.01	21,820.10
1,857.000 CIENA CORP 171779309	20.93	31,006.71	38,867.01	0.01	7,860.30
680.000 CIMAREX ENERGY CO 171798101	122.01	41,044.80	82,966.80	0.03	41,922.00
270.000 CINCINNATI BELL INC 171871502	20.85	4,468.50	5,629.50	0.00	1,161.00
1,491.000 CINCINNATI FINANCIAL CORP 172062101	74.97	87,355.92	111,780.27	0.04	24,424.35
1,488.000 CINEMARK HOLDINGS INC 17243V102	34.82	41,803.52	51,812.16	0.02	10,008.64
124.000 CIRCOR INTERNATIONAL INC 17273K109	48.68	4,977.36	6,036.32	0.00	1,058.96

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
523.000 CIRRUS LOGIC INC 172755100	51.86	8,969.45	27,122.78	0.01	18,153.33
47,974.000 CISCO SYSTEMS INC 17275R102	38.30	1,255,456.41	1,837,404.20	0.69	581,947.79
885.000 CINTAS CORP 172908105	155.83	31,602.30	137,909.55	0.05	106,307.25
25,579.000 CITIGROUP INC 172967424	74.41	1,203,876.59	1,903,333.39	0.71	699,456.80
4,894.000 CITIZENS FINANCIAL GROUP INC 174610105	41.98	167,283.78	205,450.12	0.08	38,166.34
1,793.000 CITRIX SYSTEMS INC 177376100	88.00	69,885.01	157,784.00	0.06	87,898.99
733.000 CITY HOLDING CO 177835105	67.47	32,880.72	49,455.51	0.02	16,574.79
3,415.000 CITY OFFICE REIT INC 178587101	13.01	40,334.57	44,429.15	0.02	4,094.58
974.000 CLEAN HARBORS INC 184496107	54.20	42,690.42	52,790.80	0.02	10,100.38
160.000 CLEARWATER PAPER CORP 18538R103	45.40	5,031.20	7,264.00	0.00	2,232.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,252.000 CLOROX CO/THE 189054109	148.74	121,405.70	186,222.48	0.07	64,816.78
3,132.000 CLOUDERA INC 18914U100	16.52	54,141.62	51,740.64	0.02	-2,400.98
795.000 COBIZ FINANCIAL INC 190897108	19.99	4,984.65	15,892.05	0.01	10,907.40
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	215.26	10,121.02	35,733.16	0.01	25,612.14
32,228.000 COCA-COLA CO/THE 191216100	45.88	902,893.83	1,478,620.64	0.55	575,726.81
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	45.30	5,020.80	14,496.00	0.01	9,475.20
1,320.000 COGNEX CORP 192422103	61.16	11,121.00	80,731.20	0.03	69,610.20
4,349.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	71.02	94,822.54	308,865.98	0.12	214,043.44
238.000 COHERENT INC 192479103	282.22	20,339.96	67,168.36	0.03	46,828.40
157.000 COHEN & STEERS INC 19247A100	47.29	4,953.35	7,424.53	0.00	2,471.18

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,300.000 COLFAX CORP 194014106	39.62	36,634.00	51,506.00	0.02	14,872.00
8,612.000 COLGATE-PALMOLIVE CO 194162103	75.45	307,916.19	649,775.40	0.24	341,859.21
314.000 COLUMBIA BANKING SYSTEM INC 197236102	43.44	5,221.82	13,640.16	0.01	8,418.34
46,610.000 COMCAST CORP 20030N101	40.05	946,089.58	1,866,730.50	0.70	920,640.92
1,603.000 COMERICA INC 200340107	86.81	43,855.14	139,156.43	0.05	95,301.29
1,533.000 COMMERCE BANCSHARES INC/MO 200525103	55.84	42,823.36	85,602.72	0.03	42,779.36
108.000 COMMERCEHUB INC 20084V108	21.99	405.18	2,374.92	0.00	1,969.74
217.000 COMMERCEHUB INC 20084V306	20.59	820.45	4,468.03	0.00	3,647.58
902.000 COMMERCIAL METALS CO 201723103	21.32	12,934.68	19,230.64	0.01	6,295.96
1,862.000 COMMSCOPE HOLDING CO INC 20337X109	37.83	60,850.11	70,439.46	0.03	9,589.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,401.000 COMMUNITY BANK SYSTEM INC 203607106	53.75	77,074.14	129,053.75	0.05	51,979.61
739.000 COMMUNITY TRUST BANCORP INC 204149108	47.10	18,132.37	34,806.90	0.01	16,674.53
350.000 COMMVAULT SYSTEMS INC 204166102	52.50	14,434.00	18,375.00	0.01	3,941.00
767.000 COMPASS MINERALS INTERNATIONAL 20451N101	72.25	52,777.27	55,415.75	0.02	2,638.48
3,669.000 CONAGRA BRANDS INC 205887102	37.67	69,683.38	138,211.23	0.05	68,527.85
1,877.000 CONCHO RESOURCES INC 20605P101	150.22	181,509.03	281,962.94	0.11	100,453.91
3,428.000 CONDUENT INC 206787103	16.16	47,120.07	55,396.48	0.02	8,276.41
161.000 CONMED CORP 207410101	50.97	4,929.82	8,206.17	0.00	3,276.35
5,764.000 CONNECTONE BANCORP INC 20786W107	25.75	103,651.71	148,423.00	0.06	44,771.29
12,973.000 CONOCOPHILLIPS 20825C104	54.89	610,872.46	712,087.97	0.27	101,215.51

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
714.250 CONSOL ENERGY INC 20854L108	39.51	6,222.39	28,220.02	0.01	21,997.63
3,014.000 CONSOLIDATED EDISON INC 209115104	84.95	153,430.39	256,039.30	0.10	102,608.91
1,547.000 CONSTELLATION BRANDS INC 21036P108	228.57	68,188.84	353,597.79	0.13	285,408.95
1,361.000 CONTINENTAL RESOURCES INC/OK 212015101	52.97	42,606.43	72,092.17	0.03	29,485.74
1,515.000 CONVERGYS CORP 212485106	23.50	19,967.70	35,602.50	0.01	15,634.80
356.000 COOPER COS INC/THE 216648402	217.88	26,659.02	77,565.28	0.03	50,906.26
494.000 COOPER TIRE & RUBBER CO 216831107	35.35	9,835.54	17,462.90	0.01	7,627.36
1,936.000 COPART INC 217204106	43.19	22,347.69	83,615.84	0.03	61,268.15
900.000 CORELOGIC INC/UNITED STATES 21871D103	46.21	32,673.36	41,589.00	0.02	8,915.64
815.000 CORNERSTONE ONDEMAND INC 21925Y103	35.33	23,040.05	28,793.95	0.01	5,753.90

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,899.000 CORNING INC 219350105	31.99	224,058.17	380,649.01	0.14	156,590.84
568.000 CORPORATE OFFICE PROPERTIES TR 22002T108	29.20	12,342.64	16,585.60	0.01	4,242.96
4,268.000 COSTCO WHOLESALE CORP 22160K105	186.12	397,019.65	794,360.16	0.30	397,340.51
315.000 COSTAR GROUP INC 22160N109	296.95	21,128.49	93,539.25	0.04	72,410.76
6,261.000 COTY INC 222070203	19.89	114,592.31	124,531.29	0.05	9,938.98
3,841.000 COUSINS PROPERTIES INC 222795106	9.25	25,461.02	35,529.25	0.01	10,068.23
1,170.000 COWEN INC 223622606	13.65	15,139.17	15,970.50	0.01	831.33
32.000 CRACKER BARREL OLD COUNTRY STO 22410J106	158.89	1,555.52	5,084.48	0.00	3,528.96
388.000 CRANE CO 224399105	89.22	18,197.20	34,617.36	0.01	16,420.16
1,251.000 CRAY INC 225223304	24.20	25,167.27	30,274.20	0.01	5,106.93

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
210.000 CREDIT ACCEPTANCE CORP 225310101	323.48	45,091.20	67,930.80	0.03	22,839.60
875.000 CREE INC 225447101	37.14	20,825.00	32,497.50	0.01	11,672.50
4,066.000 CROWN CASTLE INTERNATIONAL COR 22822V101	111.01	275,773.14	451,366.66	0.17	175,593.52
1,988.000 CROWN HOLDINGS INC 228368106	56.25	71,685.29	111,825.00	0.04	40,139.71
1,954.000 CUBESMART 229663109	28.92	37,192.18	56,509.68	0.02	19,317.50
358.000 CULLEN/FROST BANKERS INC 229899109	94.65	20,037.26	33,884.70	0.01	13,847.44
1,804.000 CUMMINS INC 231021106	176.64	187,042.38	318,658.56	0.12	131,616.18
434.000 CURTISS-WRIGHT CORP 231561101	121.85	14,975.69	52,882.90	0.02	37,907.21
5,784.000 CYPRESS SEMICONDUCTOR CORP 232806109	15.24	67,792.23	88,148.16	0.03	20,355.93
1,166.000 CYRUSONE INC 23283R100	59.53	42,663.94	69,411.98	0.03	26,748.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,304.000 DCT INDUSTRIAL TRUST INC 233153204	58.78	36,919.11	76,649.12	0.03	39,730.01
2,976.000 DR HORTON INC 23331A109	51.07	58,817.97	151,984.32	0.06	93,166.35
560.000 DST SYSTEMS INC 233326107	62.07	14,316.40	34,759.20	0.01	20,442.80
1,735.000 DTE ENERGY CO 233331107	109.46	105,486.77	189,913.10	0.07	84,426.33
2,326.000 DXC TECHNOLOGY CO 23355L106	94.90	73,057.54	220,737.40	0.08	147,679.86
6,787.000 DANAHER CORP 235851102	92.82	321,890.87	629,969.34	0.24	308,078.47
1,359.000 DARDEN RESTAURANTS INC 237194105	96.02	76,337.63	130,491.18	0.05	54,153.55
3,850.000 DARLING INGREDIENTS INC 237266101	18.13	42,350.00	69,800.50	0.03	27,450.50
776.000 DAVITA INC 23918K108	72.25	21,724.12	56,066.00	0.02	34,341.88
108.000 DECKERS OUTDOOR CORP 243537107	80.25	5,114.88	8,667.00	0.00	3,552.12

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,265.000 DEERE & CO 244199105	156.51	190,351.72	511,005.15	0.19	320,653.43
6,419.000 DELTA AIR LINES INC 247361702	56.00	57,186.69	359,464.00	0.13	302,277.31
409.000 DELUXE CORP 248019101	76.84	9,627.86	31,427.56	0.01	21,799.70
2,781.000 DENTSPLY SIRONA INC 24906P109	65.83	105,606.62	183,073.23	0.07	77,466.61
2,003.000 DERMIRA INC 24983L104	27.81	55,838.62	55,703.43	0.02	-135.19
2,420.000 DEVON ENERGY CORP 25179M103	41.40	85,404.01	100,188.00	0.04	14,783.99
3,099.000 DIAMOND OFFSHORE DRILLING INC 25271C102	18.59	54,624.87	57,610.41	0.02	2,985.54
2,441.000 DIAMONDROCK HOSPITALITY CO 252784301	11.29	23,699.60	27,558.89	0.01	3,859.29
1,178.000 DIAMONDBACK ENERGY INC 25278X109	126.25	100,313.10	148,722.50	0.06	48,409.40
3,096.000 DIEBOLD NIXDORF INC 253651103	16.35	52,962.08	50,619.60	0.02	-2,342.48

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,338.000 DIGITAL REALTY TRUST INC 253868103	113.90	80,581.95	152,398.20	0.06	71,816.25
357.000 DIME COMMUNITY BANCSHARES INC 253922108	20.95	5,083.68	7,479.15	0.00	2,395.47
327.000 DILLARD'S INC 254067101	60.05	18,357.87	19,636.35	0.01	1,278.48
15,940.000 WALT DISNEY CO/THE 254687106	107.51	717,959.74	1,713,709.40	0.64	995,749.66
4,200.000 DISCOVER FINANCIAL SERVICES 254709108	76.92	101,117.46	323,064.00	0.12	221,946.54
1,508.000 DISCOVERY COMMUNICATIONS INC 25470F104	22.38	34,493.22	33,749.04	0.01	-744.18
919.000 DISCOVERY COMMUNICATIONS INC 25470F302	21.17	18,239.40	19,455.23	0.01	1,215.83
1,719.000 DISH NETWORK CORP 25470M109	47.75	47,259.22	82,082.25	0.03	34,823.03
1,219.000 DOLBY LABORATORIES INC 25659T107	62.00	42,713.76	75,578.00	0.03	32,864.24
2,824.000 DOLLAR GENERAL CORP 256677105	93.01	151,528.16	262,660.24	0.10	111,132.08

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,169.000 DOLLAR TREE INC 256746108	107.31	70,407.15	232,755.39	0.09	162,348.24
8,126.000 DOMINION ENERGY INC 25746U109	81.06	455,385.06	658,693.56	0.25	203,308.50
658.000 DOMINO'S PIZZA INC 25754A201	188.96	28,175.56	124,335.68	0.05	96,160.12
530.000 DOMTAR CORP 257559203	49.52	19,629.76	26,245.60	0.01	6,615.84
1,291.000 DONALDSON CO INC 257651109	48.95	39,551.27	63,194.45	0.02	23,643.18
35.000 DONEGAL GROUP INC 257701201	17.30	442.05	605.50	0.00	163.45
0.667 RR DONNELLEY & SONS CO 257867200	9.30	6.87	6.20	0.00	-0.67
0.875 DONNELLEY FINANCIAL SOLUTIONS 25787G100	19.49	13.69	17.05	0.00	3.36
753.000 DORMAN PRODUCTS INC 258278100	61.14	36,708.75	46,038.42	0.02	9,329.67
1,302.000 DOUGLAS EMMETT INC 25960P109	41.06	20,154.96	53,460.12	0.02	33,305.16

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,480.000 DOVER CORP 260003108	100.99	58,873.43	149,465.20	0.06	90,591.77
21,194.876 DOWDUPONT INC 26078J100	71.22	843,446.58	1,509,499.07	0.57	666,052.49
1,757.000 DR PEPPER SNAPPLE GROUP INC 26138E109	97.06	159,186.38	170,534.42	0.06	11,348.04
1,143.000 DRIL-QUIP INC 262037104	47.70	54,588.96	54,521.10	0.02	-67.86
3,445.000 DUKE REALTY CORP 264411505	27.21	59,741.22	93,738.45	0.04	33,997.23
9,808.000 DUKE ENERGY CORP 26441C204	84.11	642,624.98	824,950.88	0.31	182,325.90
429.000 DUN & BRADSTREET CORP/THE 26483E100	118.41	32,948.78	50,797.89	0.02	17,849.11
1,071.000 DUNKIN' BRANDS GROUP INC 265504100	64.47	34,657.56	69,047.37	0.03	34,389.81
321.000 DYCOM INDUSTRIES INC 267475101	111.43	4,798.95	35,769.03	0.01	30,970.08
1,273.000 CONTRA DYAX CORPORATION 267CVR991	4.00	0.00	5,092.00	0.00	5,092.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,287.000 DYNEX CAPITAL INC 26817Q506	7.01	35,792.99	37,061.87	0.01	1,268.88
397.000 EMC INSURANCE GROUP INC 268664109	28.69	4,999.55	11,389.93	0.00	6,390.38
6,371.000 EOG RESOURCES INC 26875P101	107.91	398,019.50	687,494.61	0.26	289,475.11
0.390 EQT CORP 26884L109	56.92	12.34	22.20	0.00	9.86
819.000 EPR PROPERTIES 26884U109	65.46	45,632.02	53,611.74	0.02	7,979.72
3,295.000 E*TRADE FINANCIAL CORP 269246401	49.57	29,391.40	163,333.15	0.06	133,941.75
531.000 EAGLE MATERIALS INC 26969P108	113.30	36,464.92	60,162.30	0.02	23,697.38
2,079.000 EAST WEST BANCORP INC 27579R104	60.83	36,100.19	126,465.57	0.05	90,365.38
2,005.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	21.34	35,106.55	42,786.70	0.02	7,680.15
172.000 EASTGROUP PROPERTIES INC 277276101	88.38	9,958.80	15,201.36	0.01	5,242.56

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,265.000 EASTMAN CHEMICAL CO 277432100	92.64	90,020.63	117,189.60	0.04	27,168.97
9,787.000 EBAY INC 278642103	37.74	153,327.90	369,361.38	0.14	216,033.48
133.000 ECHOSTAR CORP 278768106	59.90	4,983.51	7,966.70	0.00	2,983.19
2,927.000 ECOLAB INC 278865100	134.18	220,291.63	392,744.86	0.15	172,453.23
4,709.000 EDISON INTERNATIONAL 281020107	63.24	239,375.34	297,797.16	0.11	58,421.82
1,490.000 EDUCATION REALTY TRUST INC 28140H203	34.92	52,087.95	52,030.80	0.02	-57.15
2,160.000 EDWARDS LIFESCIENCES CORP 28176E108	112.71	142,293.24	243,453.60	0.09	101,160.36
906.000 EL PASO ELECTRIC CO 283677854	55.35	35,207.16	50,147.10	0.02	14,939.94
3,258.000 ELECTRONIC ARTS INC 285512109	105.06	82,502.94	342,285.48	0.13	259,782.54
1,798.000 ELECTRONICS FOR IMAGING INC 286082102	29.53	49,650.02	53,094.94	0.02	3,444.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
660.000 ELLIE MAE INC 28849P100	89.40	42,893.40	59,004.00	0.02	16,110.60
532.000 EMCOR GROUP INC 29084Q100	81.75	15,119.44	43,491.00	0.02	28,371.56
1,119.000 EMERGENT BIOSOLUTIONS INC 29089Q105	46.47	40,214.76	51,999.93	0.02	11,785.17
6,805.000 EMERSON ELECTRIC CO 291011104	69.69	318,457.78	474,240.45	0.18	155,782.67
2,292.000 EMPIRE STATE REALTY TRUST INC 292104106	20.53	42,493.68	47,054.76	0.02	4,561.08
220.000 ENCORE WIRE CORP 292562105	48.65	5,108.40	10,703.00	0.00	5,594.60
256.000 ENERGIZER HOLDINGS INC 29272W109	47.98	5,111.01	12,282.88	0.00	7,171.87
329.000 ENERSYS 29275Y102	69.63	12,202.61	22,908.27	0.01	10,705.66
1,068.000 ENTEGRIS INC 29362U104	30.45	10,455.72	32,520.60	0.01	22,064.88
4,464.645 ENTERCOM COMMUNICATIONS CORP 293639100	10.80	24,181.57	48,218.17	0.02	24,036.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,741.000 ENTERGY CORP 29364G103	81.39	122,414.60	141,699.99	0.05	19,285.39
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	45.15	5,190.90	17,608.50	0.01	12,417.60
568.000 EPAM SYSTEMS INC 29414B104	107.43	51,665.28	61,020.24	0.02	9,354.96
830.000 EPLUS INC 294268107	75.20	34,930.55	62,416.00	0.02	27,485.45
1,524.000 EQUIFAX INC 294429105	117.92	83,584.72	179,710.08	0.07	96,125.36
517.000 EQUINIX INC 29444U700	453.22	108,335.80	234,314.74	0.09	125,978.94
1,496.000 EQUITY COMMONWEALTH 294628102	30.51	29,873.99	45,642.96	0.02	15,768.97
572.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	89.02	30,069.60	50,919.44	0.02	20,849.84
3,457.000 EQUITY RESIDENTIAL 29476L107	63.77	187,567.12	220,452.89	0.08	32,885.77
6,844.000 ESPERION THERAPEUTICS INC 29664W105	65.84	73,705.78	450,608.96	0.17	376,903.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
712.000 ESSEX PROPERTY TRUST INC 297178105	241.37	128,832.37	171,855.44	0.06	43,023.07
712.000 ESTERLINE TECHNOLOGIES CORP 297425100	74.70	53,005.32	53,186.40	0.02	181.08
242.000 ETHAN ALLEN INTERIORS INC 297602104	28.60	5,055.38	6,921.20	0.00	1,865.82
437.000 EURONET WORLDWIDE INC 298736109	84.27	22,510.60	36,825.99	0.01	14,315.39
427.000 EVERCORE INC 29977A105	90.00	15,145.56	38,430.00	0.01	23,284.44
3,249.000 EVERSOURCE ENERGY 30040W108	63.18	147,365.80	205,271.82	0.08	57,906.02
1,057.000 EXACT SCIENCES CORP 30063P105	52.54	26,294.93	55,534.78	0.02	29,239.85
9,760.000 EXELON CORP 30161N101	39.41	294,329.64	384,641.60	0.14	90,311.96
5,342.000 EXELIXIS INC 30161Q104	30.40	40,652.62	162,396.80	0.06	121,744.18
902.000 EXLSERVICE HOLDINGS INC 302081104	60.35	42,078.30	54,435.70	0.02	12,357.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,582.000 EXPEDIA INC 30212P303	119.77	120,898.81	189,476.14	0.07	68,577.33
1,114.000 EXPEDITORS INTERNATIONAL OF WA 302130109	64.69	67,176.08	72,064.66	0.03	4,888.58
5,849.000 EXPRESS SCRIPTS HOLDING CO 30219G108	74.64	216,010.45	436,569.36	0.16	220,558.91
1,086.000 EXTRA SPACE STORAGE INC 30225T102	87.45	86,722.98	94,970.70	0.04	8,247.72
3,643.000 EXTRACTION OIL & GAS INC 30227M105	14.31	54,048.90	52,131.33	0.02	-1,917.57
36,314.000 EXXON MOBIL CORP 30231G102	83.64	2,613,910.64	3,037,302.96	1.14	423,392.32
1,314.000 FLIR SYSTEMS INC 302445101	46.62	36,174.42	61,258.68	0.02	25,084.26
1,159.000 FMC CORP 302491303	94.66	53,042.97	109,710.94	0.04	56,667.97
3,316.000 FNB CORP/PA 302520101	13.82	33,524.76	45,827.12	0.02	12,302.36
22,513.000 FACEBOOK INC 30303M102	176.46	1,610,188.59	3,972,643.98	1.49	2,362,455.39

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
333.000 FACTSET RESEARCH SYSTEMS INC 303075105	192.76	56,664.90	64,189.08	0.02	7,524.18
317.000 FAIR ISAAC CORP 303250104	153.20	9,189.83	48,564.40	0.02	39,374.57
45.017 FAIRFAX FINANCIAL HOLDINGS LTD 303901102	530.34	19,784.01	23,874.32	0.01	4,090.31
123.000 FARO TECHNOLOGIES INC 311642102	47.00	5,098.35	5,781.00	0.00	682.65
3,266.000 FASTENAL CO 311900104	54.69	132,149.78	178,617.54	0.07	46,467.76
781.000 FEDERAL REALTY INVESTMENT TRUS 313747206	132.81	82,889.31	103,724.61	0.04	20,835.30
208.000 FEDERATED INVESTORS INC 314211103	36.08	4,915.04	7,504.64	0.00	2,589.60
2,504.000 FEDEX CORP 31428X106	249.54	263,570.17	624,848.16	0.23	361,277.99
1,561.000 FERRO CORP 315405100	23.59	8,366.96	36,823.99	0.01	28,457.03
558.000 F5 NETWORKS INC 315616102	131.22	45,982.53	73,220.76	0.03	27,238.23

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,715.000 FIDELITY NATIONAL INFORMATION 31620M106	94.09	89,829.67	255,454.35	0.10	165,624.68
2,176.000 FNF GROUP 31620R303	39.24	44,190.73	85,386.24	0.03	41,195.51
6,318.000 FIFTH THIRD BANCORP 316773100	30.34	100,093.43	191,688.12	0.07	91,594.69
305.000 FINANCIAL ENGINES INC 317485100	30.30	7,667.70	9,241.50	0.00	1,573.80
311.000 FINANCIAL INSTITUTIONS INC 317585404	31.10	5,010.21	9,672.10	0.00	4,661.89
713.000 FINISAR CORP 31787A507	20.35	11,457.91	14,509.55	0.01	3,051.64
627.000 FIRST AMERICAN FINANCIAL CORP 31847R102	56.04	9,630.72	35,137.08	0.01	25,506.36
10,745.000 FIRST BANCORP/PUERTO RICO 318672706	5.10	44,428.78	54,799.50	0.02	10,370.72
37.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	403.00	6,464.27	14,911.00	0.01	8,446.73
404.000 FIRST CONNECTICUT BANCORP INC/ 319850103	26.15	5,684.28	10,564.60	0.00	4,880.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
915.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	51.97	31,520.22	47,552.55	0.02	16,032.33
1,017.000 FIRST FINANCIAL BANKSHARES INC 32020R109	45.05	31,004.77	45,815.85	0.02	14,811.08
598.000 FIRST HORIZON NATIONAL CORP 320517105	19.99	6,003.10	11,954.02	0.00	5,950.92
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	31.47	16,776.50	40,753.65	0.02	23,977.15
1,236.000 FIRST INTERSTATE BANCSYSTEM IN 32055Y201	40.05	35,473.20	49,501.80	0.02	14,028.60
593.000 FIRST MIDWEST BANCORP INC/IL 320867104	24.01	6,955.89	14,237.93	0.01	7,282.04
1,322.000 FIRST REPUBLIC BANK/CA 33616C100	86.64	75,812.03	114,538.08	0.04	38,726.05
748.000 FIRST SOLAR INC 336433107	67.52	31,579.96	50,504.96	0.02	18,925.00
269.000 1ST SOURCE CORP 336901103	49.45	4,912.90	13,302.05	0.00	8,389.15
249.000 FIRSTCASH INC 33767D105	67.45	9,691.08	16,795.05	0.01	7,103.97

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,281.000 FISERV INC 337738108	131.13	53,828.75	299,107.53	0.11	245,278.78
735.000 FLAGSTAR BANCORP INC 337930705	37.42	9,929.85	27,503.70	0.01	17,573.85
8,641.000 FITBIT INC 33812L102	5.71	53,535.99	49,340.11	0.02	-4,195.88
904.000 FIVE BELOW INC 33829M101	66.32	51,537.04	59,953.28	0.02	8,416.24
972.000 FLEETCOR TECHNOLOGIES INC 339041105	192.43	112,503.74	187,041.96	0.07	74,538.22
1,550.000 FLUOR CORP 343412102	51.65	60,413.88	80,057.50	0.03	19,643.62
1,299.000 FLOWERS FOODS INC 343498101	19.31	24,732.81	25,083.69	0.01	350.88
2,247.000 FOOT LOCKER INC 344849104	46.88	71,453.55	105,339.36	0.04	33,885.81
42,189.000 FORD MOTOR CO 345370860	12.49	425,355.79	526,940.61	0.20	101,584.82
2,095.000 FOREST CITY REALTY TRUST INC 345605109	24.10	37,445.07	50,489.50	0.02	13,044.43

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
33.000 FORESTAR GROUP INC 346232101	22.00	530.31	726.00	0.00	195.69
1,355.000 FORTINET INC 34959E109	43.69	39,030.38	59,199.95	0.02	20,169.57
2,999.000 FORTIVE CORP 34959J108	72.35	216,217.90	216,977.65	0.08	759.75
2,036.000 FORTUNE BRANDS HOME & SECURITY 34964C106	68.44	62,654.13	139,343.84	0.05	76,689.71
3,884.000 FORUM ENERGY TECHNOLOGIES INC 34984V100	15.55	55,954.02	60,396.20	0.02	4,442.18
234.000 FORWARD AIR CORP 349853101	57.44	7,607.34	13,440.96	0.01	5,833.62
230.000 FRANKLIN ELECTRIC CO INC 353514102	45.90	5,146.25	10,557.00	0.00	5,410.75
3,313.000 FRANKLIN RESOURCES INC 354613101	43.33	120,455.55	143,552.29	0.05	23,096.74
12,772.000 FREEPORT-MCMORAN INC 35671D857	18.96	73,439.64	242,157.12	0.09	168,717.48
4,360.000 FRESHPET INC 358039105	18.95	40,460.80	82,622.00	0.03	42,161.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
393.000 HB FULLER CO 359694106	53.87	9,211.92	21,170.91	0.01	11,958.99
3,539.000 FULTON FINANCIAL CORP 360271100	17.90	35,391.42	63,348.10	0.02	27,956.68
902.000 GAMCO INVESTORS INC 361438104	29.65	25,237.99	26,744.30	0.01	1,506.31
369.000 GATX CORP 361448103	62.16	13,379.94	22,937.04	0.01	9,557.10
891.000 GEO GROUP INC/THE 36162J106	23.60	13,927.34	21,027.60	0.01	7,100.26
764.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	31.90	7,318.90	24,371.60	0.01	17,052.70
3,182.000 GGP INC 36174X101	23.39	38,252.52	74,426.98	0.03	36,174.46
592.000 G-III APPAREL GROUP LTD 36237H101	36.89	9,732.48	21,838.88	0.01	12,106.40
1,830.000 ARTHUR J GALLAGHER & CO 363576109	63.28	77,958.38	115,802.40	0.04	37,844.02
2,247.000 GAMING AND LEISURE PROPERTIES 36467J108	37.00	68,046.49	83,139.00	0.03	15,092.51

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
960.000 GANNETT CO INC 36473H104	11.59	4,849.29	11,126.40	0.00	6,277.11
2,761.000 GAP INC/THE 364760108	34.06	59,432.51	94,039.66	0.04	34,607.15
1,046.000 GARTNER INC 366651107	123.15	42,532.46	128,814.90	0.05	86,282.44
1,313.000 GENERAC HOLDINGS INC 368736104	49.52	42,725.02	65,019.76	0.02	22,294.74
1,926.000 GENERAL COMMUNICATION INC 369385109	39.02	28,716.66	75,152.52	0.03	46,435.86
2,520.000 GENERAL DYNAMICS CORP 369550108	203.45	234,840.49	512,694.00	0.19	277,853.51
61,636.000 GENERAL ELECTRIC CO 369604103	17.45	1,471,629.67	1,075,548.20	0.40	-396,081.47
7,215.000 GENERAL MILLS INC 370334104	59.29	274,579.09	427,777.35	0.16	153,198.26
14,256.000 GENERAL MOTORS CO 37045V100	40.99	466,178.97	584,353.44	0.22	118,174.47
852.000 GENESCO INC 371532102	32.50	30,202.41	27,690.00	0.01	-2,512.41

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
331.000 GENESEE & WYOMING INC 371559105	78.73	23,197.51	26,059.63	0.01	2,862.12
2,362.000 GENTEX CORP 371901109	20.95	25,436.59	49,483.90	0.02	24,047.31
1,475.000 GENOMIC HEALTH INC 37244C101	34.20	53,304.12	50,445.00	0.02	-2,859.12
1,565.000 GENUINE PARTS CO 372460105	95.01	83,336.65	148,690.65	0.06	65,354.00
16,847.000 GENWORTH FINANCIAL INC 37247D106	3.11	54,505.03	52,394.17	0.02	-2,110.86
327.000 GENTHERM INC 37253A103	31.75	5,310.48	10,382.25	0.00	5,071.77
454.000 GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW	0.00	0.00	0.00	0.00	0.00
2,087.000 GETTY REALTY CORP 374297109	27.16	35,963.76	56,682.92	0.02	20,719.16
457.000 GIBRALTAR INDUSTRIES INC 374689107	33.00	4,958.45	15,081.00	0.01	10,122.55
11,140.000 GILEAD SCIENCES INC 375558103	71.64	229,730.90	798,069.60	0.30	568,338.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
572.000 GLACIER BANCORP INC 37637Q105	39.39	7,424.56	22,531.08	0.01	15,106.52
2,235.000 GLADSTONE COMMERCIAL CORP 376536108	21.06	33,068.33	47,069.10	0.02	14,000.77
331.000 PH GLATFELTER CO 377316104	21.44	4,981.55	7,096.64	0.00	2,115.09
2,583.000 GLOBAL NET LEASE INC 379378201	20.58	52,788.60	53,158.14	0.02	369.54
1,303.000 GLOBAL PAYMENTS INC 37940X102	100.24	31,314.75	130,612.72	0.05	99,297.97
1,554.000 GLOBUS MEDICAL INC 379577208	41.10	43,107.96	63,869.40	0.02	20,761.44
1,155.000 GODADDY INC 380237107	50.28	51,962.67	58,073.40	0.02	6,110.73
8,248.000 GOLD RESOURCE CORP 38068T105	4.40	30,021.90	36,291.20	0.01	6,269.30
3,589.000 GOLDMAN SACHS GROUP INC/THE 38141G104	254.76	630,499.02	914,333.64	0.34	283,834.62
2,482.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	32.31	44,645.42	80,193.42	0.03	35,548.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,490.000 GOVERNMENT PROPERTIES INCOME T 38376A103	18.54	42,180.60	46,164.60	0.02	3,984.00
764.000 WR GRACE & CO 38388F108	70.13	29,746.94	53,579.32	0.02	23,832.38
1,350.000 GRACO INC 384109104	45.22	22,596.88	61,047.00	0.02	38,450.12
12.000 GRAHAM HOLDINGS CO 384637104	558.35	2,966.21	6,700.20	0.00	3,733.99
650.000 WW GRAINGER INC 384802104	236.25	135,650.08	153,562.50	0.06	17,912.42
2,878.000 GRAMERCY PROPERTY TRUST 385002308	26.66	52,126.06	76,727.48	0.03	24,601.42
209.000 GRAND CANYON EDUCATION INC 38526M106	89.53	4,817.45	18,711.77	0.01	13,894.32
308.000 GRANITE CONSTRUCTION INC 387328107	63.43	7,527.52	19,536.44	0.01	12,008.92
2,476.000 GRAPHIC PACKAGING HOLDING CO 388689101	15.45	23,992.56	38,254.20	0.01	14,261.64
2,083.000 GREAT PLAINS ENERGY INC 391164100	32.24	52,060.40	67,155.92	0.03	15,095.52

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
715.000 GREEN DOT CORP 39304D102	60.26	9,066.20	43,085.90	0.02	34,019.70
485.000 GREEN PLAINS INC 393222104	16.85	4,951.85	8,172.25	0.00	3,220.40
249.000 GREENBRIER COS INC/THE 393657101	53.30	4,932.69	13,271.70	0.00	8,339.01
511.000 GRIFFON CORP 398433102	20.35	4,997.58	10,398.85	0.00	5,401.27
111.000 GROUP 1 AUTOMOTIVE INC 398905109	70.97	4,362.30	7,877.67	0.00	3,515.37
4,346.000 GROUPON INC 399473107	5.10	23,081.50	22,164.60	0.01	-916.90
1,396.000 GRUBHUB INC 400110102	71.80	41,991.68	100,232.80	0.04	58,241.12
522.000 GUIDEWIRE SOFTWARE INC 40171V100	74.26	29,613.06	38,763.72	0.01	9,150.66
379.000 H&E EQUIPMENT SERVICES INC 404030108	40.65	4,839.83	15,406.35	0.01	10,566.52
3,244.000 HCA HEALTHCARE INC 40412C101	87.84	229,952.82	284,952.96	0.11	55,000.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,999.000 HD SUPPLY HOLDINGS INC 40416M105	40.03	65,890.80	80,019.97	0.03	14,129.17
700.000 HFF INC 40418F108	48.64	9,604.00	34,048.00	0.01	24,444.00
1,504.000 HNI CORP 404251100	38.57	50,261.94	58,009.28	0.02	7,747.34
3,149.000 HMS HOLDINGS CORP 40425J101	16.95	53,585.23	53,375.55	0.02	-209.68
2,171.000 HRG GROUP INC 40434J100	16.95	29,569.02	36,798.45	0.01	7,229.43
9,360.000 HP INC 40434L105	21.01	95,630.84	196,653.60	0.07	101,022.76
1,307.000 HAEMONETICS CORP 405024100	58.08	42,582.06	75,910.56	0.03	33,328.50
1,330.000 HAIN CELESTIAL GROUP INC/THE 405217100	42.39	41,772.52	56,378.70	0.02	14,606.18
11,679.000 HALLIBURTON CO 406216101	48.87	410,105.95	570,752.73	0.21	160,646.78
758.000 HALOZYME THERAPEUTICS INC 40637H109	20.26	4,972.48	15,357.08	0.01	10,384.60

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
352.000 HALYARD HEALTH INC 40650V100	46.18	7,654.28	16,255.36	0.01	8,601.08
5,691.000 HANESBRANDS INC 410345102	20.91	57,983.79	118,998.81	0.04	61,015.02
595.000 HANOVER INSURANCE GROUP INC/TH 410867105	108.08	24,926.93	64,307.60	0.02	39,380.67
1,902.000 HARLEY-DAVIDSON INC 412822108	50.88	93,260.16	96,773.76	0.04	3,513.60
1,158.000 HARRIS CORP 413875105	141.65	51,076.66	164,030.70	0.06	112,954.04
4,007.000 HARTFORD FINANCIAL SERVICES GR 416515104	56.28	102,705.16	225,513.96	0.08	122,808.80
1,337.000 HASBRO INC 418056107	90.89	57,750.59	121,519.93	0.05	63,769.34
1,197.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	36.15	34,868.61	43,271.55	0.02	8,402.94
879.000 HAWAIIAN HOLDINGS INC 419879101	39.85	5,054.25	35,028.15	0.01	29,973.90
251.000 HAWAIIAN TELCOM HOLDCO INC 420031106	30.86	5,022.51	7,745.86	0.00	2,723.35

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
941.000 HEALTHCARE SERVICES GROUP INC 421906108	52.72	35,014.61	49,609.52	0.02	14,594.91
756.000 HEALTHSOUTH CORP 421924309	49.41	18,711.00	37,353.96	0.01	18,642.96
1,644.000 HEALTHCARE REALTY TRUST INC 421946104	32.12	45,671.34	52,805.28	0.02	7,133.94
435.000 HEALTHSTREAM INC 42222N103	23.16	9,922.35	10,074.60	0.00	152.25
1,963.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	30.04	55,219.61	58,968.52	0.02	3,748.91
13,520.000 HECLA MINING CO 422704106	3.97	53,882.20	53,674.40	0.02	-207.80
647.000 HEICO CORP 422806109	94.35	17,639.81	61,044.45	0.02	43,404.64
366.000 HEIDRICK & STRUGGLES INTERNATI 422819102	24.55	4,933.68	8,985.30	0.00	4,051.62
896.000 HELMERICH & PAYNE INC 423452101	64.64	41,572.75	57,917.44	0.02	16,344.69
687.000 JACK HENRY & ASSOCIATES INC 426281101	116.96	20,129.10	80,351.52	0.03	60,222.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
209.000 HERC HOLDINGS INC 42704L104	62.61	8,467.47	13,085.49	0.00	4,618.02
905.000 HERITAGE FINANCIAL CORP/WA 42722X106	30.80	12,758.94	27,874.00	0.01	15,115.06
1,130.000 HERSHEY CO/THE 427866108	113.51	88,700.10	128,266.30	0.05	39,566.20
1,404.000 HESS CORP 42809H107	47.47	58,609.14	66,647.88	0.02	8,038.74
16,662.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	14.36	136,212.22	239,266.32	0.09	103,054.10
779.000 HEXCEL CORP 428291108	61.85	16,335.63	48,181.15	0.02	31,845.52
574.000 HIGHWOODS PROPERTIES INC 431284108	50.91	18,620.56	29,222.34	0.01	10,601.78
939.000 HILL-ROM HOLDINGS INC 431475102	84.29	45,222.43	79,148.31	0.03	33,925.88
268.000 HILLENBRAND INC 431571108	44.70	6,362.32	11,979.60	0.00	5,617.28
215.000 HILLTOP HOLDINGS INC 432748101	25.33	4,321.50	5,445.95	0.00	1,124.45

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,945.000 HILTON WORLDWIDE HOLDINGS INC 43300A203	79.86	100,343.88	155,327.70	0.06	54,983.82
1,771.000 HOLLYFRONTIER CORP 436106108	51.22	55,735.06	90,710.62	0.03	34,975.56
3,066.000 HOLOGIC INC 436440101	42.75	74,375.86	131,071.50	0.05	56,695.64
11,967.000 HOME DEPOT INC/THE 437076102	189.53	702,245.12	2,268,105.51	0.85	1,565,860.39
351.000 HOMESTREET INC 43785V102	28.95	5,101.71	10,161.45	0.00	5,059.74
1,850.000 HOMETRUST BANCSHARES INC 437872104	25.75	34,632.00	47,637.50	0.02	13,005.50
7,392.000 HONEYWELL INTERNATIONAL INC 438516106	153.36	386,516.54	1,133,637.12	0.42	747,120.58
2,868.000 HOPE BANCORP INC 43940T109	18.25	51,643.34	52,341.00	0.02	697.66
331.000 HORACE MANN EDUCATORS CORP 440327104	44.10	4,951.76	14,597.10	0.01	9,645.34
2,321.000 HORMEL FOODS CORP 440452100	36.39	64,972.70	84,461.19	0.03	19,488.49

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,070.000 HOSPITALITY PROPERTIES TRUST 44106M102	29.85	23,775.40	31,939.50	0.01	8,164.10
7,920.000 HOST HOTELS & RESORTS INC 44107P104	19.85	129,359.09	157,212.00	0.06	27,852.91
5,535.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	9.30	53,445.42	51,475.50	0.02	-1,969.92
308.000 HOWARD HUGHES CORP/THE 44267D107	131.27	36,144.32	40,431.16	0.02	4,286.84
293.000 HUB GROUP INC 443320106	47.90	10,600.74	14,034.70	0.01	3,433.96
659.000 HUBBELL INC 443510607	135.34	46,009.66	89,189.06	0.03	43,179.40
1,470.000 HUDSON PACIFIC PROPERTIES INC 444097109	34.25	42,262.50	50,347.50	0.02	8,085.00
1,441.000 HUMANA INC 444859102	248.07	113,343.03	357,468.87	0.13	244,125.84
727.000 JB HUNT TRANSPORT SERVICES INC 445658107	114.98	33,238.44	83,590.46	0.03	50,352.02
10,103.000 HUNTINGTON BANCSHARES INC/OH 446150104	14.56	67,097.95	147,099.68	0.06	80,001.73

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
434.000 HUNTINGTON INGALLS INDUSTRIES 446413106	235.70	16,354.58	102,293.80	0.04	85,939.22
1,660.000 HUNTSMAN CORP 447011107	33.29	20,517.60	55,261.40	0.02	34,743.80
165.000 HURON CONSULTING GROUP INC 447462102	40.45	4,851.00	6,674.25	0.00	1,823.25
352.000 HYATT HOTELS CORP 448579102	73.54	13,819.52	25,886.08	0.01	12,066.56
492.000 IDT CORP 448947507	10.60	2,588.19	5,215.20	0.00	2,627.01
603.000 IAC/INTERACTIVECORP 44919P508	122.28	41,558.89	73,734.84	0.03	32,175.95
198.000 ICF INTERNATIONAL INC 44925C103	52.50	4,950.00	10,395.00	0.00	5,445.00
1,066.000 ILG INC 44967H101	28.48	11,830.72	30,359.68	0.01	18,528.96
256.000 IPG PHOTONICS CORP 44980X109	214.13	19,689.84	54,817.28	0.02	35,127.44
2,669.000 ISTAR INC 45031U101	11.30	20,312.66	30,159.70	0.01	9,847.04

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
732.000 ITT INC 45073V108	53.37	14,239.70	39,066.84	0.01	24,827.14
174.000 IBERIABANK CORP 450828108	77.50	9,824.04	13,485.00	0.01	3,660.96
566.000 IDACORP INC 451107106	91.36	34,926.70	51,709.76	0.02	16,783.06
659.000 IDEX CORP 45167R104	131.97	28,666.50	86,968.23	0.03	58,301.73
778.000 IDEXX LABORATORIES INC 45168D104	156.38	30,505.88	121,663.64	0.05	91,157.76
3,474.000 ILLINOIS TOOL WORKS INC 452308109	166.85	156,597.15	579,636.90	0.22	423,039.75
1,492.000 ILLUMINA INC 452327109	218.49	252,968.27	325,987.08	0.12	73,018.81
2,927.000 IMPAX LABORATORIES INC 45256B101	16.65	53,291.03	48,734.55	0.02	-4,556.48
1,269.000 INC RESEARCH HOLDINGS INC 45329R109	43.60	54,387.99	55,328.40	0.02	940.41
1,321.000 INCYTE CORP 45337C102	94.71	22,852.40	125,111.91	0.05	102,259.51

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,271.000 INDEPENDENCE HOLDING CO 453440307	27.45	36,795.88	62,338.95	0.02	25,543.07
4,470.000 INDEPENDENCE REALTY TRUST INC 45378A106	10.09	35,985.74	45,102.30	0.02	9,116.56
386.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	69.85	12,619.40	26,962.10	0.01	14,342.70
7,923.000 INFINERA CORP 45667G103	6.33	53,600.51	50,152.59	0.02	-3,447.92
408.000 INGEVITY CORP 45688C107	70.47	7,393.99	28,751.76	0.01	21,357.77
301.000 INGLES MARKETS INC 457030104	34.60	4,809.98	10,414.60	0.00	5,604.62
608.000 INGREDION INC 457187102	139.80	29,897.31	84,998.40	0.03	55,101.09
305.000 INSIGHT ENTERPRISES INC 45765U103	38.29	5,072.15	11,678.45	0.00	6,606.30
1,258.000 INPHI CORP 45772F107	36.60	46,972.43	46,042.80	0.02	-929.63
352.000 INSPERITY INC 45778Q107	57.35	5,026.56	20,187.20	0.01	15,160.64

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,876.000 INNOVIVA INC 45781M101	14.19	54,365.90	55,000.44	0.02	634.54
245.000 INSULET CORP 45784P101	69.00	5,049.45	16,905.00	0.01	11,855.55
1,344.000 INTEGRA LIFESCIENCES HOLDINGS 457985208	47.86	42,994.56	64,323.84	0.02	21,329.28
1,178.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	29.73	8,852.67	35,021.94	0.01	26,169.27
46,426.000 INTEL CORP 458140100	46.16	1,135,823.31	2,143,024.16	0.80	1,007,200.85
883.000 INTER PARFUMS INC 458334109	43.45	29,156.66	38,366.35	0.01	9,209.69
1,471.000 INTERACTIVE BROKERS GROUP INC 45841N107	59.21	24,094.98	87,097.91	0.03	63,002.93
866.000 INTERCEPT PHARMACEUTICALS INC 45845P108	58.42	54,436.76	50,591.72	0.02	-3,845.04
5,715.000 INTERCONTINENTAL EXCHANGE INC 45866F104	70.56	230,747.70	403,250.40	0.15	172,502.70
800.000 INTERDIGITAL INC/PA 45867G101	76.15	42,344.00	60,920.00	0.02	18,576.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
752.000 INTERNATIONAL BANCSHARES CORP 459044103	39.70	16,765.34	29,854.40	0.01	13,089.06
8,869.000 INTERNATIONAL BUSINESS MACHINE 459200101	153.42	947,021.16	1,360,681.98	0.51	413,660.82
771.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	152.61	54,454.13	117,662.31	0.04	63,208.18
4,089.000 INTERNATIONAL PAPER CO 460146103	57.94	148,059.89	236,916.66	0.09	88,856.77
1,185.000 INTERNATIONAL SPEEDWAY CORP 460335201	39.85	42,825.90	47,222.25	0.02	4,396.35
5,339.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.16	61,548.54	107,634.24	0.04	46,085.70
2,564.000 INTUIT INC 461202103	157.78	153,339.36	404,547.92	0.15	251,208.56
1,089.000 INTUITIVE SURGICAL INC 46120E602	364.94	132,675.17	397,419.66	0.15	264,744.49
4,465.000 INTREXON CORP 46122T102	11.52	53,562.67	51,436.80	0.02	-2,125.87
4,058.000 INVESTORS BANCORP INC 46146L101	13.88	45,364.70	56,325.04	0.02	10,960.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,839.000 INVITATION HOMES INC 46187W107	23.57	66,253.06	66,915.23	0.03	662.17
1,094.000 IONIS PHARMACEUTICALS INC 462222100	50.30	17,058.56	55,028.20	0.02	37,969.64
2,134.208 IQVIA HOLDINGS INC 46266C105	97.90	181,161.97	208,938.96	0.08	27,776.99
7,929.000 IRIDIUM COMMUNICATIONS INC 46269C102	11.80	65,731.41	93,562.20	0.04	27,830.79
1,274.000 IROBOT CORP 462726100	76.70	42,284.06	97,715.80	0.04	55,431.74
2,683.000 IRON MOUNTAIN INC 46284V101	37.73	81,794.79	101,229.59	0.04	19,434.80
3,455.000 IRONWOOD PHARMACEUTICALS INC 46333X108	14.99	42,807.45	51,790.45	0.02	8,983.00
1,056.000 ITC HOLDINGS CORP 465685105	45.50	26,418.16	48,048.00	0.02	21,629.84
324.000 ITRON INC 465741106	68.20	11,877.84	22,096.80	0.01	10,218.96
874.000 JBG SMITH PROPERTIES 46590V100	34.73	27,002.03	30,354.02	0.01	3,351.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
64.000 J ALEXANDER'S HOLDINGS INC 46609J106	9.70	470.68	620.80	0.00	150.12
34,507.000 JPMORGAN CHASE & CO 46625H100	106.94	1,593,905.53	3,690,178.58	1.38	2,096,273.05
1,525.000 JABIL INC 466313103	26.25	28,983.55	40,031.25	0.01	11,047.70
350.000 JACK IN THE BOX INC 466367109	98.11	10,024.00	34,338.50	0.01	24,314.50
1,042.000 JACOBS ENGINEERING GROUP INC 469814107	65.96	45,738.78	68,730.32	0.03	22,991.54
4,035.000 JETBLUE AIRWAYS CORP 477143101	22.34	24,492.45	90,141.90	0.03	65,649.45
25,036.000 JOHNSON & JOHNSON 478160104	139.72	1,993,327.26	3,498,029.92	1.31	1,504,702.66
414.000 JONES LANG LASALLE INC 48020Q107	148.93	35,541.97	61,657.02	0.02	26,115.05
507.000 J2 GLOBAL INC 48123V102	75.03	14,786.94	38,040.21	0.01	23,253.27
4,430.000 JUNIPER NETWORKS INC 48203R104	28.50	76,619.79	126,255.00	0.05	49,635.21

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
940.000 JUNO THERAPEUTICS INC 48205A109	45.71	39,865.40	42,967.40	0.02	3,102.00
1,967.000 KAR AUCTION SERVICES INC 48238T109	50.51	75,848.79	99,353.17	0.04	23,504.38
2,726.000 KBR INC 48242W106	19.83	50,476.89	54,056.58	0.02	3,579.69
1,471.000 KLA-TENCOR CORP 482480100	105.07	67,343.46	154,557.97	0.06	87,214.51
277.000 KLX INC 482539103	68.25	4,587.24	18,905.25	0.01	14,318.01
130.000 KAISER ALUMINUM CORP 483007704	106.85	6,880.90	13,890.50	0.01	7,009.60
1,050.000 KAMAN CORP 483548103	58.84	42,388.50	61,782.00	0.02	19,393.50
1,350.000 KANSAS CITY SOUTHERN 485170302	105.22	87,581.27	142,047.00	0.05	54,465.73
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.69	5,151.85	14,657.74	0.01	9,505.89
3,147.000 KEANE GROUP INC 48669A108	19.01	54,872.94	59,824.47	0.02	4,951.53

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
816.000 KELLOGG CO 487836108	67.98	47,559.78	55,471.68	0.02	7,911.90
302.000 KELLY SERVICES INC 488152208	27.27	4,925.62	8,235.54	0.00	3,309.92
713.000 KEMPER CORP 488401100	68.90	20,151.16	49,125.70	0.02	28,974.54
1,310.000 KENNAMETAL INC 489170100	48.41	37,649.40	63,417.10	0.02	25,767.70
8,277.000 KEYCORP 493267108	20.17	89,436.82	166,947.09	0.06	77,510.27
1,996.000 KEYSIGHT TECHNOLOGIES INC 49338L103	41.60	43,300.23	83,033.60	0.03	39,733.37
720.000 KILROY REALTY CORP 49427F108	74.65	35,933.40	53,748.00	0.02	17,814.60
2,831.000 KIMBERLY-CLARK CORP 494368103	120.66	220,393.88	341,588.46	0.13	121,194.58
2,740.000 KITE REALTY GROUP TRUST 49803T300	19.60	52,118.37	53,704.00	0.02	1,585.63
937.880 KNIGHT-SWIFT TRANSPORTATION HO 499049104	43.72	15,888.54	41,004.11	0.02	25,115.57

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,916.000 KOHL'S CORP 500255104	54.23	90,499.26	103,904.68	0.04	13,405.42
374.000 KORN/FERRY INTERNATIONAL 500643200	41.38	7,954.98	15,476.12	0.01	7,521.14
6,993.000 KRAFT HEINZ CO/THE 500754106	77.76	329,162.02	543,775.68	0.20	214,613.66
1,748.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	10.59	10,068.48	18,511.32	0.01	8,442.84
489.000 KRATON CORP 50077C106	48.17	9,579.51	23,555.13	0.01	13,975.62
9,608.000 KROGER CO/THE 501044101	27.45	109,909.11	263,739.60	0.10	153,830.49
2,450.000 L BRANDS INC 501797104	60.22	79,484.46	147,539.00	0.06	68,054.54
2,628.000 LKQ CORP 501889208	40.67	80,427.96	106,880.76	0.04	26,452.80
214.000 LCI INDUSTRIES 50189K103	130.00	4,981.92	27,820.00	0.01	22,838.08
972.000 LPL FINANCIAL HOLDINGS INC 50212V100	57.14	51,399.36	55,540.08	0.02	4,140.72

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
0.875 LSC COMMUNICATIONS INC 50218P107	15.15	17.81	13.26	0.00	-4.55
777.000 L3 TECHNOLOGIES INC 502413107	197.85	56,302.58	153,729.45	0.06	97,426.87
515.000 LA-Z-BOY INC 505336107	31.20	4,830.70	16,068.00	0.01	11,237.30
997.000 LABORATORY CORP OF AMERICA HOL 50540R409	159.51	125,547.32	159,031.47	0.06	33,484.15
13,723.000 LADENBURG THALMANN FINANCIAL S 50575Q102	3.16	26,465.45	43,364.68	0.02	16,899.23
968.000 LAKELAND BANCORP INC 511637100	19.25	8,630.79	18,634.00	0.01	10,003.21
1,170.000 LAKELAND FINANCIAL CORP 511656100	48.49	30,263.12	56,733.30	0.02	26,470.18
1,269.000 LAM RESEARCH CORP 512807108	184.07	31,132.80	233,584.83	0.09	202,452.03
837.000 LAMAR ADVERTISING CO 512816109	74.24	29,927.49	62,138.88	0.02	32,211.39
1,223.000 LAMB WESTON HOLDINGS INC 513272104	56.45	20,243.81	69,038.35	0.03	48,794.54

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
151.000 LANCASTER COLONY CORP 513847103	129.21	9,917.68	19,510.71	0.01	9,593.03
381.000 LANDSTAR SYSTEM INC 515098101	104.10	17,145.00	39,662.10	0.01	22,517.10
5,449.000 LAREDO PETROLEUM INC 516806106	10.61	55,721.02	57,813.89	0.02	2,092.87
3,744.000 LAS VEGAS SANDS CORP 517834107	69.49	140,896.31	260,170.56	0.10	119,274.25
677.000 LASALLE HOTEL PROPERTIES 517942108	28.07	17,101.02	19,003.39	0.01	1,902.37
2,103.000 ESTEE LAUDER COS INC/THE 518439104	127.24	181,995.50	267,585.72	0.10	85,590.22
900.000 LEAR CORP 521865204	176.66	44,976.99	158,994.00	0.06	114,017.01
1,455.000 LEGGETT & PLATT INC 524660107	47.73	41,008.80	69,447.15	0.03	28,438.35
472.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	42.21	9,907.28	19,923.12	0.01	10,015.84
783.000 LEGG MASON INC 524901105	41.98	23,191.49	32,870.34	0.01	9,678.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,055.000 LEIDOS HOLDINGS INC 525327102	64.57	71,313.65	132,691.35	0.05	61,377.70
2,027.000 LENNAR CORP 526057104	63.24	85,414.71	128,187.48	0.05	42,772.77
40.540 LENNAR CORP 526057302	51.68	1,451.15	2,095.11	0.00	643.96
514.000 LENNOX INTERNATIONAL INC 526107107	208.26	23,730.67	107,045.64	0.04	83,314.97
2,934.000 LEUCADIA NATIONAL CORP 527288104	26.49	61,809.64	77,721.66	0.03	15,912.02
5,308.000 LEXICON PHARMACEUTICALS INC 528872302	9.88	53,589.26	52,443.04	0.02	-1,146.22
2,338.000 LEXINGTON REALTY TRUST 529043101	9.65	18,796.68	22,561.70	0.01	3,765.02
730.000 LIBERTY BROADBAND CORP 530307305	85.16	39,464.36	62,166.80	0.02	22,702.44
1,480.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	44.33	52,147.36	65,608.40	0.02	13,461.04
5,023.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	24.42	59,266.05	122,661.66	0.05	63,395.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
651.000 LIBERTY VENTURES 53071M856	54.24	6,798.82	35,310.24	0.01	28,511.42
981.000 LIBERTY PROPERTY TRUST 531172104	43.01	30,411.00	42,192.81	0.02	11,781.81
2,305.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	39.66	68,974.69	91,416.30	0.03	22,441.61
1,364.000 LIFEPOINT HEALTH INC 53219L109	49.80	59,984.08	67,927.20	0.03	7,943.12
393.000 LIGAND PHARMACEUTICALS INC 53220K504	136.93	42,648.36	53,813.49	0.02	11,165.13
631.000 LIFE STORAGE INC 53223X107	89.07	50,095.94	56,203.17	0.02	6,107.23
7,339.000 ELI LILLY & CO 532457108	84.46	508,477.55	619,851.94	0.23	111,374.39
622.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	91.58	32,375.10	56,962.76	0.02	24,587.66
1,773.000 LINCOLN NATIONAL CORP 534187109	76.87	57,415.94	136,290.51	0.05	78,874.57
100.000 LINDSAY CORP 535555106	88.20	6,217.00	8,820.00	0.00	2,603.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
750.000 LIONS GATE ENTERTAINMENT CORP 535919401	33.81	12,012.71	25,357.50	0.01	13,344.79
1,469.000 LIONS GATE ENTERTAINMENT CORP 535919500	31.74	32,024.70	46,626.06	0.02	14,601.36
181.000 LITTELFUSE INC 537008104	197.82	9,973.10	35,805.42	0.01	25,832.32
1,122.000 LIVE NATION ENTERTAINMENT INC 538034109	42.57	12,285.90	47,763.54	0.02	35,477.64
1,936.000 LOCKHEED MARTIN CORP 539830109	321.05	414,797.61	621,552.80	0.23	206,755.19
2,415.000 LOEWS CORP 540424108	50.03	90,779.85	120,822.45	0.05	30,042.60
436.000 LOGMEIN INC 54142L109	114.50	33,094.36	49,922.00	0.02	16,827.64
2,122.000 LOUISIANA-PACIFIC CORP 546347105	26.26	36,880.36	55,723.72	0.02	18,843.36
8,935.000 LOWE'S COS INC 548661107	92.94	255,551.34	830,418.90	0.31	574,867.56
1,049.000 LULULEMON ATHLETICA INC 550021109	78.59	61,778.15	82,440.91	0.03	20,662.76

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,163.000 M&T BANK CORP 55261F104	170.99	108,867.42	198,861.37	0.07	89,993.95
433.000 MB FINANCIAL INC 55264U108	44.52	8,227.00	19,277.16	0.01	11,050.16
338.040 MDC HOLDINGS INC 552676108	31.88	7,607.39	10,776.72	0.00	3,169.33
1,859.000 MDU RESOURCES GROUP INC 552690109	26.88	38,865.53	49,969.92	0.02	11,104.39
882.000 MGE ENERGY INC 55277P104	63.10	25,174.38	55,654.20	0.02	30,479.82
3,773.000 MGIC INVESTMENT CORP 552848103	14.11	34,170.26	53,237.03	0.02	19,066.77
4,995.000 MGM RESORTS INTERNATIONAL 552953101	33.39	82,648.50	166,783.05	0.06	84,134.55
523.000 MKS INSTRUMENTS INC 55306N104	94.50	21,341.81	49,423.50	0.02	28,081.69
2,850.000 MRC GLOBAL INC 55345K103	16.92	43,804.50	48,222.00	0.02	4,417.50
138.000 MSA SAFETY INC 553498106	77.52	4,854.84	10,697.76	0.00	5,842.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
683.000 MSC INDUSTRIAL DIRECT CO INC 553530106	96.66	42,352.83	66,018.78	0.02	23,665.95
954.000 MSCI INC 55354G100	126.54	34,965.92	120,719.16	0.05	85,753.24
215.000 MYR GROUP INC 55405W104	35.73	5,061.10	7,681.95	0.00	2,620.85
1,593.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	32.54	53,426.25	51,836.22	0.02	-1,590.03
1,782.000 MACERICH CO/THE 554382101	65.68	90,362.76	117,041.76	0.04	26,679.00
2,470.000 MACK-CALI REALTY CORP 554489104	21.56	53,122.35	53,253.20	0.02	130.85
4,379.000 MACY'S INC 55616P104	25.19	99,031.96	110,307.01	0.04	11,275.05
801.000 STEVEN MADDEN LTD 556269108	46.70	20,138.70	37,406.70	0.01	17,268.00
853.000 MAGELLAN HEALTH INC 559079207	96.55	45,699.18	82,357.15	0.03	36,657.97
1,121.000 MANHATTAN ASSOCIATES INC 562750109	49.54	31,487.64	55,534.34	0.02	24,046.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
445.250 MANITOWOC CO INC/THE 563571405 COM NEW	39.34	5,410.74	17,516.14	0.01	12,105.40
656.000 MANPOWERGROUP INC 56418H100	126.11	31,605.26	82,728.16	0.03	51,122.90
10,910.000 MARATHON OIL CORP 565849106	16.93	153,451.50	184,706.30	0.07	31,254.80
4,908.000 MARATHON PETROLEUM CORP 56585A102	65.98	129,669.01	323,829.84	0.12	194,160.83
513.000 MARCUS CORP/THE 566330106	27.35	4,945.32	14,030.55	0.01	9,085.23
133.000 MARKEL CORP 570535104	1,139.13	89,584.15	151,504.29	0.06	61,920.14
346.000 MARKETAXESS HOLDINGS INC 57060D108	201.75	27,960.82	69,805.50	0.03	41,844.68
603.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	135.21	23,263.74	81,531.63	0.03	58,267.89
4,993.000 MARSH & MCLENNAN COS INC 571748102	81.39	169,404.52	406,380.27	0.15	236,975.75
3,578.000 MARRIOTT INTERNATIONAL INC/MD 571903202	135.73	169,300.00	485,641.94	0.18	316,341.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
595.000 MARTEN TRANSPORT LTD 573075108	20.30	4,971.82	12,078.50	0.00	7,106.68
532.000 MARTIN MARIETTA MATERIALS INC 573284106	221.04	55,914.51	117,593.28	0.04	61,678.77
3,043.000 MASCO CORP 574599106	43.94	54,458.00	133,709.42	0.05	79,251.42
875.000 MASIMO CORP 574795100	84.80	36,303.75	74,200.00	0.03	37,896.25
739.000 MASONITE INTERNATIONAL CORP 575385109	74.15	53,510.99	54,796.85	0.02	1,285.86
450.000 MASTEC INC 576323109	48.95	8,212.50	22,027.50	0.01	13,815.00
9,295.000 MASTERCARD INC 57636Q104	151.36	384,005.68	1,406,891.20	0.53	1,022,885.52
1,388.000 MATADOR RESOURCES CO 576485205	31.13	27,801.64	43,208.44	0.02	15,406.80
2,745.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	52.28	76,642.20	143,508.60	0.05	66,866.40
1,228.000 MAXLINEAR INC 57776J100	26.42	10,794.12	32,443.76	0.01	21,649.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
866.000 MAXIMUS INC 577933104	71.58	20,860.81	61,988.28	0.02	41,127.47
991.000 MCCORMICK & CO INC/MD 579780206	101.91	66,800.36	100,992.81	0.04	34,192.45
8,058.000 MCDONALD'S CORP 580135101	172.12	523,100.41	1,386,942.96	0.52	863,842.55
507.000 MCGRATH RENTCORP 580589109	46.98	14,893.26	23,818.86	0.01	8,925.60
2,267.000 MCKESSON CORP 58155Q103	155.95	183,300.12	353,538.65	0.13	170,238.53
3,853.000 MEDICAL PROPERTIES TRUST INC 58463J304	13.78	47,930.78	53,094.34	0.02	5,163.56
340.000 MEDIFAST INC 58470H101	69.81	8,673.40	23,735.40	0.01	15,062.00
498.000 MEDIDATA SOLUTIONS INC 58471A105	63.37	9,800.64	31,558.26	0.01	21,757.62
1,027.000 MEDNAX INC 58502B106	53.44	38,118.33	54,882.88	0.02	16,764.55
30,761.000 MERCK & CO INC 58933Y105	56.27	1,423,418.54	1,730,921.47	0.65	307,502.93

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,748.000 MERIDIAN BIOSCIENCE INC 589584101	14.00	54,744.54	52,472.00	0.02	-2,272.54
984.000 MERIDIAN BANCORP INC 58958U103	20.60	5,120.14	20,270.40	0.01	15,150.26
222.000 MERITAGE HOMES CORP 59001A102	51.20	5,072.70	11,366.40	0.00	6,293.70
1,923.000 MERITOR INC 59001K100	23.46	9,634.23	45,113.58	0.02	35,479.35
8,710.000 METLIFE INC 59156R108	50.56	378,608.19	440,377.60	0.17	61,769.41
324.000 METTLER-TOLEDO INTERNATIONAL I 592688105	619.52	59,209.59	200,724.48	0.08	141,514.89
2,357.000 MICHAELS COS INC/THE 59408Q106	24.19	54,157.07	57,015.83	0.02	2,858.76
2,148.878 MICRO FOCUS INTERNATIONAL PLC 594837304 ADR	33.59	35,434.38	72,180.81	0.03	36,746.43
72,840.000 MICROSOFT CORP 594918104	85.54	2,894,530.51	6,230,733.60	2.33	3,336,203.09
396.000 MICROSTRATEGY INC 594972408	131.30	53,491.68	51,994.80	0.02	-1,496.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,592.000 MICROCHIP TECHNOLOGY INC 595017104	87.88	57,217.17	139,904.96	0.05	82,687.79
10,499.000 MICRON TECHNOLOGY INC 595112103	41.12	170,356.94	431,718.88	0.16	261,361.94
1,412.000 MICROSEMI CORP 595137100	51.65	49,107.59	72,929.80	0.03	23,822.21
1,098.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	100.56	76,496.92	110,414.88	0.04	33,917.96
641.000 MIDDLEBY CORP/THE 596278101	134.95	38,147.14	86,502.95	0.03	48,355.81
255.000 MIDDLESEX WATER CO 596680108	39.91	4,924.05	10,177.05	0.00	5,253.00
1,105.000 HERMAN MILLER INC 600544100	40.05	35,415.25	44,255.25	0.02	8,840.00
152.000 MINERALS TECHNOLOGIES INC 603158106	68.85	4,883.76	10,465.20	0.00	5,581.44
250.000 MOBILE MINI INC 60740F105	34.50	5,067.50	8,625.00	0.00	3,557.50
491.000 MOHAWK INDUSTRIES INC 608190104	275.90	35,867.76	135,466.90	0.05	99,599.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
445.000 MOLINA HEALTHCARE INC 60855R100	76.68	24,630.60	34,122.60	0.01	9,492.00
661.000 MOLSON COORS BREWING CO 60871R209	82.07	31,530.56	54,248.27	0.02	22,717.71
14,686.000 MONDELEZ INTERNATIONAL INC 609207105	42.80	315,308.53	628,560.80	0.24	313,252.27
3,367.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	17.80	35,589.19	59,932.60	0.02	24,343.41
514.000 MONOLITHIC POWER SYSTEMS INC 609839105	112.36	21,705.94	57,753.04	0.02	36,047.10
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	24.10	5,025.18	8,820.60	0.00	3,795.42
629.000 MONRO INC 610236101	56.95	26,212.87	35,821.55	0.01	9,608.68
5,029.000 MONSANTO CO 61166W101	116.78	334,862.60	587,286.62	0.22	252,424.02
4,545.000 MONSTER BEVERAGE CORP 61174X109	63.29	161,909.39	287,653.05	0.11	125,743.66
1,642.000 MOODY'S CORP 615369105	147.61	107,813.66	242,375.62	0.09	134,561.96

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
360.000 MOOG INC 615394202	86.85	14,846.40	31,266.00	0.01	16,419.60
12,372.000 MORGAN STANLEY 617446448	52.47	320,517.12	649,158.84	0.24	328,641.72
611.000 MORNINGSTAR INC 617700109	96.97	52,271.05	59,248.67	0.02	6,977.62
5,052.000 MOSAIC CO/THE 61945C103	25.66	111,878.16	129,634.32	0.05	17,756.16
1,371.000 MOTOROLA SOLUTIONS INC 620076307	90.34	96,984.54	123,856.14	0.05	26,871.60
600.000 MUELLER INDUSTRIES INC 624756102	35.43	10,908.00	21,258.00	0.01	10,350.00
1,824.000 MUELLER WATER PRODUCTS INC 624758108	12.53	10,086.72	22,854.72	0.01	12,768.00
3,204.000 MURPHY OIL CORP 626717102	31.05	70,275.65	99,484.20	0.04	29,208.55
399.000 MURPHY USA INC 626755102	80.36	11,529.40	32,063.64	0.01	20,534.24
273.000 NBT BANCORP INC 628778102	36.80	5,978.70	10,046.40	0.00	4,067.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
449.000 NCI BUILDING SYSTEMS INC 628852204	19.30	4,992.88	8,665.70	0.00	3,672.82
1,929.000 NCR CORP 62886E108	33.99	40,041.90	65,566.71	0.02	25,524.81
441.000 NIC INC 62914B100	16.60	5,538.96	7,320.60	0.00	1,781.64
3,910.000 NRG ENERGY INC 629377508	28.48	38,748.10	111,356.80	0.04	72,608.70
2,738.000 NRG YIELD INC 62942X405	18.90	41,042.62	51,748.20	0.02	10,705.58
49.000 NVR INC 62944T105	3,508.22	49,298.50	171,902.78	0.06	122,604.28
986.000 NASDAQ INC 631103108	76.83	38,150.18	75,754.38	0.03	37,604.20
1,204.000 NATIONAL BANKSHARES INC 634865109	45.45	41,056.40	54,721.80	0.02	13,665.40
7,619.000 NATIONAL CINEMEDIA INC 635309107	6.86	54,747.51	52,266.34	0.02	-2,481.17
1,079.000 NATIONAL FUEL GAS CO 636180101	54.91	56,152.33	59,247.89	0.02	3,095.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
698.000 NATIONAL HEALTH INVESTORS INC 63633D104	75.38	42,591.96	52,615.24	0.02	10,023.28
1,589.000 NATIONAL OILWELL VARCO INC 637071101	36.02	48,776.34	57,235.78	0.02	8,459.44
1,467.000 NATIONAL RETAIL PROPERTIES INC 637417106	43.13	49,968.63	63,271.71	0.02	13,303.08
1,979.000 NATIONAL STORAGE AFFILIATES TR 637870106	27.26	40,549.71	53,947.54	0.02	13,397.83
84.000 NATIONAL WESTERN LIFE GROUP IN 638517102	331.02	13,623.84	27,805.68	0.01	14,181.84
398.000 NAVIGATORS GROUP INC/THE 638904102	48.70	9,843.61	19,382.60	0.01	9,538.99
507.000 NAVIGANT CONSULTING INC 63935N107	19.41	5,070.00	9,840.87	0.00	4,770.87
3,438.000 NAVIENT CORP 63938C108	13.32	35,481.33	45,794.16	0.02	10,312.83
710.000 NEENAH INC 640079109	90.65	46,746.40	64,361.50	0.02	17,615.10
1,887.000 NEKTAR THERAPEUTICS 640268108	59.72	10,001.10	112,691.64	0.04	102,690.54

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
233.000 NELNET INC 64031N108	54.78	5,039.79	12,763.74	0.00	7,723.95
325.000 NEOGEN CORP 640491106	82.21	9,949.33	26,718.25	0.01	16,768.92
2,653.000 NETAPP INC 64110D104	55.32	118,713.48	146,763.96	0.05	28,050.48
3,292.000 NETFLIX INC 64110L106	191.96	302,608.46	631,932.32	0.24	329,323.86
846.000 NETGEAR INC 64111Q104	58.75	35,811.18	49,702.50	0.02	13,891.32
1,728.000 NETSCOUT SYSTEMS INC 64115T104	30.45	52,595.08	52,617.60	0.02	22.52
910.000 NEUROCRINE BIOSCIENCES INC 64125C109	77.59	20,787.24	70,606.90	0.03	49,819.66
230.000 NEW JERSEY RESOURCES CORP 646025106	40.20	4,991.00	9,246.00	0.00	4,255.00
3,314.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	17.88	41,425.00	59,254.32	0.02	17,829.32
6,972.000 NEW SENIOR INVESTMENT GROUP IN 648691103	7.56	53,236.22	52,708.32	0.02	-527.90

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,462.000 NEW YORK COMMUNITY BANCORP INC 649445103	13.02	58,425.80	58,095.24	0.02	-330.56
3,432.000 NEWELL BRANDS INC 651229106	30.90	68,343.46	106,048.80	0.04	37,705.34
135.000 NEWMARKET CORP 651587107	397.39	53,420.56	53,647.65	0.02	227.09
4,311.000 NEWMONT MINING CORP 651639106	37.52	87,263.90	161,748.72	0.06	74,484.82
3,768.000 NEWS CORP 65249B109	16.21	33,421.54	61,079.28	0.02	27,657.74
4,096.000 NEXTERA ENERGY INC 65339F101	156.19	228,858.38	639,754.24	0.24	410,895.86
3,089.000 NEXPOINT RESIDENTIAL TRUST INC 65341D102	27.94	38,581.61	86,306.66	0.03	47,725.05
10,021.000 NIKE INC 654106103	62.55	306,192.03	626,813.55	0.23	320,621.52
2,218.000 NISOURCE INC 65473P105	25.67	17,902.28	56,936.06	0.02	39,033.78
677.000 NORDSON CORP 655663102	146.40	58,263.71	99,112.80	0.04	40,849.09

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,272.000 NORDSTROM INC 655664100	47.38	55,409.04	60,267.36	0.02	4,858.32
2,804.000 NORFOLK SOUTHERN CORP 655844108	144.90	121,256.74	406,299.60	0.15	285,042.86
1,915.000 NORTHERN TRUST CORP 665859104	99.89	132,431.90	191,289.35	0.07	58,857.45
2,288.000 NORTHFIELD BANCORP INC 66611T108	17.08	32,710.21	39,079.04	0.01	6,368.83
2,180.000 NORTHROP GRUMMAN CORP 666807102	306.91	134,983.14	669,063.80	0.25	534,080.66
4,286.000 NORTHSTAR REALTY EUROPE CORP 66706L101	13.43	43,419.21	57,560.98	0.02	14,141.77
843.000 NORTHWEST BANCSHARES INC 667340103	16.73	10,242.45	14,103.39	0.01	3,860.94
773.000 NORTHWESTERN CORP 668074305	59.70	42,344.94	46,148.10	0.02	3,803.16
435.000 NU SKIN ENTERPRISES INC 67018T105	68.23	15,712.20	29,680.05	0.01	13,967.85
3,441.000 NUCOR CORP 670346105	63.58	147,743.77	218,778.78	0.08	71,035.01

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,482.000 NUTANIX INC 67059N108	35.28	52,386.29	52,284.96	0.02	-101.33
5,434.000 NVIDIA CORP 67066G104	193.50	161,117.19	1,051,479.00	0.39	890,361.81
743.000 NUVASIVE INC 670704105	58.49	36,726.49	43,458.07	0.02	6,731.58
2,175.000 OGE ENERGY CORP 670837103	32.91	61,614.84	71,579.25	0.03	9,964.41
220.000 O'REILLY AUTOMOTIVE INC 67103H107	240.54	52,670.28	52,918.80	0.02	248.52
9,226.000 OCCIDENTAL PETROLEUM CORP 674599105	73.66	506,719.10	679,587.16	0.25	172,868.06
3,465.000 OCEANEERING INTERNATIONAL INC 675232102	21.14	69,564.87	73,250.10	0.03	3,685.23
652.000 OCEANFIRST FINANCIAL CORP 675234108	26.25	8,482.52	17,115.00	0.01	8,632.48
15,847.000 OFFICE DEPOT INC 676220106	3.54	51,377.71	56,098.38	0.02	4,720.67
2,023.000 OIL STATES INTERNATIONAL INC 678026105	28.30	56,414.16	57,250.90	0.02	836.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
565.000 OLD DOMINION FREIGHT LINE INC 679580100	131.55	13,612.73	74,325.75	0.03	60,713.02
752.000 OLD NATIONAL BANCORP/IN 680033107	17.45	7,753.12	13,122.40	0.00	5,369.28
2,060.000 OLD REPUBLIC INTERNATIONAL COR 680223104	21.38	25,865.97	44,042.80	0.02	18,176.83
2,470.000 OLIN CORP 680665205	35.58	53,287.95	87,882.60	0.03	34,594.65
3,144.000 OMNICOM GROUP INC 681919106	72.83	166,566.89	228,977.52	0.09	62,410.63
3,879.000 OMEGA HEALTHCARE INVESTORS INC 681936100	27.54	104,495.04	106,827.66	0.04	2,332.62
504.000 ON ASSIGNMENT INC 682159108	64.27	9,843.12	32,392.08	0.01	22,548.96
4,072.000 ON SEMICONDUCTOR CORP 682189105	20.94	45,642.18	85,267.68	0.03	39,625.50
488.000 ONE GAS INC 68235P108	73.26	7,459.70	35,750.88	0.01	28,291.18
316.000 ONE LIBERTY PROPERTIES INC 682406103	25.92	4,964.36	8,190.72	0.00	3,226.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,949.000 ONEOK INC 682680103	53.45	52,783.11	104,174.05	0.04	51,390.94
2,119.000 ONEMAIN HOLDINGS INC 68268W103	25.99	53,605.10	55,072.81	0.02	1,467.71
30,068.000 ORACLE CORP 68389X105	47.28	626,227.96	1,421,615.04	0.53	795,387.08
696.000 ORBITAL ATK INC 68557N103	131.50	48,344.59	91,524.00	0.03	43,179.41
220.000 ORMAT TECHNOLOGIES INC 686688102	63.96	4,802.60	14,071.20	0.01	9,268.60
1,107.000 OSHKOSH CORP 688239201	90.89	23,667.66	100,615.23	0.04	76,947.57
1,277.000 OTTER TAIL CORP 689648103	44.45	35,347.36	56,762.65	0.02	21,415.29
2,753.000 OWENS & MINOR INC 690732102	18.88	53,564.61	51,976.64	0.02	-1,587.97
1,446.000 OWENS CORNING 690742101	91.94	40,919.94	132,945.24	0.05	92,025.30
155.000 OXFORD INDUSTRIES INC 691497309	75.19	5,068.50	11,654.45	0.00	6,585.95

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,874.000 PBF ENERGY INC 69318G106	35.45	51,399.45	66,433.30	0.02	15,033.85
4,447.000 PNC FINANCIAL SERVICES GROUP I 693475105	144.29	388,604.72	641,657.63	0.24	253,052.91
1,656.000 PNM RESOURCES INC 69349H107	40.45	40,561.08	66,985.20	0.03	26,424.12
2,343.000 PPG INDUSTRIES INC 693506107	116.82	148,682.89	273,709.26	0.10	125,026.37
2,069.000 PPL CORP 69351T106	30.95	52,844.52	64,035.55	0.02	11,191.03
627.000 PRA HEALTH SCIENCES INC 69354M108	91.07	51,144.39	57,100.89	0.02	5,956.50
1,133.000 PRA GROUP INC 69354N106	33.20	34,779.63	37,615.60	0.01	2,835.97
193.000 PS BUSINESS PARKS INC 69360J107	125.09	9,588.24	24,142.37	0.01	14,554.13
676.000 PVH CORP 693656100	137.21	52,279.52	92,753.96	0.03	40,474.44
946.000 PTC INC 69370C100	60.77	21,587.72	57,488.42	0.02	35,900.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,671.000 PACCAR INC 693718108	71.08	149,774.67	260,934.68	0.10	111,160.01
3,921.000 PACIFIC BIOSCIENCES OF CALIFOR 69404D108	2.64	10,508.28	10,351.44	0.00	-156.84
752.000 PACIRA PHARMACEUTICALS INC/DE 695127100	45.65	12,791.52	34,328.80	0.01	21,537.28
863.000 PACKAGING CORP OF AMERICA 695156109	120.55	22,248.14	104,034.65	0.04	81,786.51
981.000 PACWEST BANCORP 695263103	50.40	21,041.46	49,442.40	0.02	28,400.94
504.000 PALO ALTO NETWORKS INC 697435105	144.94	50,050.81	73,049.76	0.03	22,998.95
1,262.000 PARK HOTELS & RESORTS INC 700517105	28.75	33,620.25	36,282.50	0.01	2,662.25
340.000 PARK NATIONAL CORP 700658107	104.00	21,654.60	35,360.00	0.01	13,705.40
253.000 PARK-OHIO HOLDINGS CORP 700666100	45.95	5,039.76	11,625.35	0.00	6,585.59
1,413.000 PARKER-HANNIFIN CORP 701094104	199.58	93,345.65	282,006.54	0.11	188,660.89

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
0.211 PARKWAY INC 70156Q107	19.05	4.80	4.02	0.00	-0.78
4,109.000 PARSLEY ENERGY INC 701877102	29.44	95,311.78	120,968.96	0.05	25,657.18
1,427.000 PATTERSON COS INC 703395103	36.13	48,120.64	51,557.51	0.02	3,436.87
2,897.000 PATTERSON-UTI ENERGY INC 703481101	23.01	55,131.79	66,659.97	0.02	11,528.18
3,206.000 PAYCHEX INC 704326107	68.08	111,863.41	218,264.48	0.08	106,401.07
11,296.000 PAYPAL HOLDINGS INC 70450Y103	73.62	254,660.58	831,611.52	0.31	576,950.94
432.000 PEBBLEBROOK HOTEL TRUST 70509V100	37.17	9,789.12	16,057.44	0.01	6,268.32
539.000 PENN NATIONAL GAMING INC 707569109	31.33	4,585.97	16,886.87	0.01	12,300.90
17,567.000 JC PENNEY CO INC 708160106	3.16	53,672.17	55,511.72	0.02	1,839.55
354.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	47.85	7,625.16	16,938.90	0.01	9,313.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,675.000 PEOPLE'S UNITED FINANCIAL INC 712704105	18.70	21,369.72	31,322.50	0.01	9,952.78
15,237.000 PEPSICO INC 713448108	119.92	1,296,363.42	1,827,221.04	0.68	530,857.62
1,061.000 PERKINELMER INC 714046109	73.12	47,279.08	77,580.32	0.03	30,301.24
64,669.000 PFIZER INC 717081103	36.22	2,034,055.41	2,342,311.18	0.88	308,255.77
15,070.000 PHILIP MORRIS INTERNATIONAL IN 718172109	105.65	826,007.98	1,592,145.50	0.60	766,137.52
5,067.000 PHILLIPS 66 718546104	101.15	214,681.23	512,527.05	0.19	297,845.82
2,163.000 PIEDMONT OFFICE REALTY TRUST I 720190206	19.61	42,675.99	42,416.43	0.02	-259.56
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	66.30	4,842.88	21,348.60	0.01	16,505.72
1,117.000 PINNACLE WEST CAPITAL CORP 723484101	85.18	60,274.75	95,146.06	0.04	34,871.31
795.000 PINNACLE FOODS INC 72348P104	59.47	34,685.85	47,278.65	0.02	12,592.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,289.000 PINNACLE ENTERTAINMENT INC 72348Y105	32.73	15,486.97	42,188.97	0.02	26,702.00
2,055.000 PIONEER NATURAL RESOURCES CO 723787107	172.85	288,418.99	355,206.75	0.13	66,787.76
172.000 PIPER JAFFRAY COS 724078100	86.25	4,819.44	14,835.00	0.01	10,015.56
6,598.000 PITNEY BOWES INC 724479100	11.18	75,123.23	73,765.64	0.03	-1,357.59
382.000 PLANTRONICS INC 727493108	50.38	13,331.80	19,245.16	0.01	5,913.36
6,352.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	9.92	54,055.52	63,011.84	0.02	8,956.32
298.000 PLEXUS CORP 729132100	60.72	9,506.20	18,094.56	0.01	8,588.36
695.000 POLARIS INDUSTRIES INC 731068102	123.99	42,382.78	86,173.05	0.03	43,790.27
1,242.000 POLYONE CORP 73179P106	43.50	20,837.56	54,027.00	0.02	33,189.44
382.000 POOL CORP 73278L105	129.65	10,948.12	49,526.30	0.02	38,578.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,547.000 POPULAR INC 733174700	35.49	41,928.35	54,903.03	0.02	12,974.68
1,280.000 PORTLAND GENERAL ELECTRIC CO 736508847	45.58	45,493.20	58,342.40	0.02	12,849.20
1,047.000 PORTOLA PHARMACEUTICALS INC 737010108	48.68	57,312.54	50,967.96	0.02	-6,344.58
545.000 POST HOLDINGS INC 737446104	79.23	33,672.94	43,180.35	0.02	9,507.41
1,123.000 POTLATCHDELTIC CORP 737630103	49.90	36,973.38	56,037.70	0.02	19,064.32
229.000 POWER INTEGRATIONS INC 739276103	73.55	8,408.88	16,842.95	0.01	8,434.07
2,952.000 PRAXAIR INC 74005P104	154.68	246,477.33	456,615.36	0.17	210,138.03
878.000 PREFERRED BANK/LOS ANGELES CA 740367404	58.78	26,866.80	51,608.84	0.02	24,742.04
2,916.000 PREFERRED APARTMENT COMMUNITIE 74039L103	20.25	32,693.61	59,049.00	0.02	26,355.39
1,899.000 PRESTIGE BRANDS HOLDINGS INC 74112D101	44.41	70,817.21	84,334.59	0.03	13,517.38

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,501.000 T ROWE PRICE GROUP INC 74144T108	104.93	119,183.16	262,429.93	0.10	143,246.77
448.000 PRICELINE GROUP INC/THE 741503403	1,737.74	246,639.12	778,507.52	0.29	531,868.40
107.000 PRICESMART INC 741511109	86.10	5,056.82	9,212.70	0.00	4,155.88
1,826.000 PRIMORIS SERVICES CORP 74164F103	27.19	43,466.47	49,648.94	0.02	6,182.47
865.000 PRIMERICA INC 74164M108	101.55	44,720.50	87,840.75	0.03	43,120.25
3,766.000 PRIMO WATER CORP 74165N105	12.57	40,074.01	47,338.62	0.02	7,264.61
2,604.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	70.56	117,122.98	183,738.24	0.07	66,615.26
484.000 PROASSURANCE CORP 74267C106	57.15	16,845.62	27,660.60	0.01	10,814.98
25,007.000 PROCTER & GAMBLE CO/THE 742718109	91.88	1,733,969.53	2,297,643.16	0.86	563,673.63
5,850.000 PROGRESSIVE CORP/THE 743315103	56.32	173,247.87	329,472.00	0.12	156,224.13

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,085.000 PROLOGIS INC 74340W103	64.51	184,797.37	328,033.35	0.12	143,235.98
544.000 PROOFPOINT INC 743424103	88.81	46,560.96	48,312.64	0.02	1,751.68
613.000 PROS HOLDINGS INC 74346Y103	26.45	9,814.13	16,213.85	0.01	6,399.72
372.000 PROSPERITY BANCSHARES INC 743606105	70.07	15,791.40	26,066.04	0.01	10,274.64
480.000 PROVIDENT FINANCIAL SERVICES I 74386T105	26.97	6,628.80	12,945.60	0.00	6,316.80
4,162.000 PRUDENTIAL FINANCIAL INC 744320102	114.98	348,211.41	478,546.76	0.18	130,335.35
4,904.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	51.50	163,635.94	252,556.00	0.09	88,920.06
969.000 PUBLIC STORAGE 74460D109	209.00	83,621.41	202,521.00	0.08	118,899.59
2,828.000 PULTEGROUP INC 745867101	33.25	52,675.64	94,031.00	0.04	41,355.36
122.000 QUAKER CHEMICAL CORP 747316107	150.79	4,941.00	18,396.38	0.01	13,455.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	10.67	5,070.08	9,944.44	0.00	4,874.36
912.000 QTS REALTY TRUST INC 74736A103	54.16	47,889.12	49,393.92	0.02	1,504.80
1,160.000 QORVO INC 74736K101	66.60	29,297.77	77,256.00	0.03	47,958.23
3,086.000 Q2 HOLDINGS INC 74736L109	36.85	110,962.13	113,719.10	0.04	2,756.97
14,769.000 QUALCOMM INC 747525103	64.02	583,618.60	945,511.38	0.35	361,892.78
3,732.000 QUALITY CARE PROPERTIES INC 747545101	13.81	53,391.26	51,538.92	0.02	-1,852.34
781.000 QUALYS INC 74758T303	59.35	28,037.90	46,352.35	0.02	18,314.45
1,822.000 QUANTA SERVICES INC 74762E102	39.11	42,147.42	71,258.42	0.03	29,111.00
1,408.000 QUEST DIAGNOSTICS INC 74834L100	98.49	102,137.62	138,673.92	0.05	36,536.30
2,740.124 RLJ LODGING TRUST 74965L101	21.97	57,034.76	60,200.52	0.02	3,165.76

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
322.000 RPC INC 749660106	25.53	4,840.73	8,220.66	0.00	3,379.93
77.000 RMR GROUP INC/THE 74967R106	59.30	1,001.00	4,566.10	0.00	3,565.10
1,323.000 RPM INTERNATIONAL INC 749685103	52.42	38,189.90	69,351.66	0.03	31,161.76
2,218.000 RSP PERMIAN INC 74978Q105	40.68	67,375.00	90,228.24	0.03	22,853.24
2,609.000 RADIAN GROUP INC 750236101	20.61	38,600.11	53,771.49	0.02	15,171.38
1,769.000 RADIUS HEALTH INC 750469207	31.77	52,393.93	56,201.13	0.02	3,807.20
2,361.000 RAMBUS INC 750917106	14.22	27,429.83	33,573.42	0.01	6,143.59
619.000 RALPH LAUREN CORP 751212101	103.69	54,097.90	64,184.11	0.02	10,086.21
1,428.000 RAYMOND JAMES FINANCIAL INC 754730109	89.30	60,409.74	127,520.40	0.05	67,110.66
1,548.000 RAYONIER INC 754907103	31.63	36,703.08	48,963.24	0.02	12,260.16

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,827.000 RAYTHEON CO 755111507	187.85	135,852.04	531,051.95	0.20	395,199.91
130.000 RBC BEARINGS INC 75524B104	126.40	4,838.60	16,432.00	0.01	11,593.40
4,210.000 REALTY INCOME CORP 756109104	57.02	201,302.65	240,054.20	0.09	38,751.55
1,914.000 RED HAT INC 756577102	120.10	137,284.25	229,871.40	0.09	92,587.15
307.000 REGAL BELOIT CORP 758750103	76.60	19,519.06	23,516.20	0.01	3,997.14
1,601.000 REGAL ENTERTAINMENT GROUP 758766109	23.01	22,918.55	36,839.01	0.01	13,920.46
1,445.000 REGENCY CENTERS CORP 758849103	69.18	78,559.15	99,965.10	0.04	21,405.95
623.000 REGENERON PHARMACEUTICALS INC 75886F107	375.96	85,687.70	234,223.08	0.09	148,535.38
12,655.000 REGIONS FINANCIAL CORP 7591EP100	17.28	96,409.40	218,678.40	0.08	122,269.00
547.000 REINSURANCE GROUP OF AMERICA I 759351604	155.93	29,417.66	85,293.71	0.03	55,876.05

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
594.000 RELIANCE STEEL & ALUMINUM CO 759509102	85.79	29,736.92	50,959.26	0.02	21,222.34
415.000 RENASANT CORP 75970E107	40.89	6,102.92	16,969.35	0.01	10,866.43
2,681.000 REPUBLIC SERVICES INC 760759100	67.61	66,865.64	181,262.41	0.07	114,396.77
1,215.000 RESMED INC 761152107	84.69	37,659.58	102,898.35	0.04	65,238.77
418.000 RESOURCES CONNECTION INC 76122Q105	15.45	5,082.88	6,458.10	0.00	1,375.22
2,734.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	19.95	50,201.91	54,543.30	0.02	4,341.39
471.000 REXNORD CORP 76169B102	26.02	9,989.91	12,255.42	0.00	2,265.51
3,861.000 RIGEL PHARMACEUTICALS INC 766559603	3.88	9,999.99	14,980.68	0.01	4,980.69
2,219.000 RINGCENTRAL INC 76680R206	48.40	33,418.14	107,399.60	0.04	73,981.46
3,977.000 RING ENERGY INC 76680V108	13.90	47,206.42	55,280.30	0.02	8,073.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
27,670.000 RITE AID CORP 767754104	1.97	53,546.46	54,509.90	0.02	963.44
1,166.000 ROBERT HALF INTERNATIONAL INC 770323103	55.54	34,465.11	64,759.64	0.02	30,294.53
1,153.000 ROCKWELL AUTOMATION INC 773903109	196.35	66,115.55	226,391.55	0.08	160,276.00
1,560.000 ROCKWELL COLLINS INC 774341101	135.62	122,432.70	211,567.20	0.08	89,134.50
110.000 ROGERS CORP 775133101	161.92	4,951.10	17,811.20	0.01	12,860.10
931.000 ROLLINS INC 775711104	46.53	22,853.82	43,319.43	0.02	20,465.61
1,192.000 ROPER TECHNOLOGIES INC 776696106	259.00	291,942.52	308,728.00	0.12	16,785.48
3,978.000 ROSS STORES INC 778296103	80.25	194,450.14	319,234.50	0.12	124,784.36
746.000 ROYAL GOLD INC 780287108	82.12	43,299.19	61,261.52	0.02	17,962.33
275.000 RUSH ENTERPRISES INC 781846209	50.81	5,049.00	13,972.75	0.01	8,923.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,444.000 RUTH'S HOSPITALITY GROUP INC 783332109	21.65	41,841.28	52,912.60	0.02	11,071.32
408.000 RYDER SYSTEM INC 783549108	84.17	21,356.64	34,341.36	0.01	12,984.72
602.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	69.02	19,685.50	41,550.04	0.02	21,864.54
281.000 S&T BANCORP INC 783859101	39.81	4,979.32	11,186.61	0.00	6,207.29
2,545.000 S&P GLOBAL INC 78409V104	169.40	201,216.05	431,123.00	0.16	229,906.95
1,131.000 SBA COMMUNICATIONS CORP 78410G104	163.36	50,146.35	184,760.16	0.07	134,613.81
1,672.000 SEI INVESTMENTS CO 784117103	71.86	50,149.42	120,149.92	0.05	70,000.50
1,135.000 SL GREEN REALTY CORP 78440X101	100.93	73,728.86	114,555.55	0.04	40,826.69
3,438.000 SLM CORP 78442P106	11.30	19,830.04	38,849.40	0.01	19,019.36
2,623.000 SM ENERGY CO 78454L100	22.08	55,284.72	57,915.84	0.02	2,631.12

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
279.000 SPS COMMERCE INC 78463M107	48.59	10,041.21	13,556.61	0.01	3,515.40
1,688.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	40.48	50,257.54	68,330.24	0.03	18,072.70
244.000 SP PLUS CORP 78469C103	37.10	4,953.20	9,052.40	0.00	4,099.20
6,553.000 SRC ENERGY INC 78470V108	8.53	55,279.55	55,897.09	0.02	617.54
393.000 SVB FINANCIAL GROUP 78486Q101	233.77	29,386.33	91,871.61	0.03	62,485.28
2,755.872 SABRA HEALTH CARE REIT INC 78573L106	18.77	62,031.99	51,727.72	0.02	-10,304.27
3,591.000 SABRE CORP 78573M104	20.50	66,962.12	73,615.50	0.03	6,653.38
495.000 SAFETY INSURANCE GROUP INC 78648T100	80.40	29,328.75	39,798.00	0.01	10,469.25
571.000 SAGE THERAPEUTICS INC 78667J108	164.71	46,256.71	94,049.41	0.04	47,792.70
1,186.000 SAFEWAY CASA LEY CVR 786CVR209	1.01	1,203.67	1,197.86	0.00	-5.81

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,186.000 SAFEWAY PDC LLC CVR 786CVR308	0.03	37.72	35.58	0.00	-2.14
168.000 SAIA INC 78709Y105	70.75	1,733.76	11,886.00	0.00	10,152.24
6,562.000 SALESFORCE.COM INC 79466L302	102.23	363,718.49	670,833.26	0.25	307,114.77
175.000 SANDERSON FARMS INC 800013104	138.78	8,447.25	24,286.50	0.01	15,839.25
2,893.000 SANDRIDGE ENERGY INC 80007P869	21.07	52,903.50	60,955.51	0.02	8,052.01
276.000 SANDY SPRING BANCORP INC 800363103	39.02	4,832.76	10,769.52	0.00	5,936.76
639.000 SANMINA CORP 801056102	33.00	5,923.53	21,087.00	0.01	15,163.47
1,000.000 SAREPTA THERAPEUTICS INC 803607100	55.64	51,480.00	55,640.00	0.02	4,160.00
659.000 SAUL CENTERS INC 804395101	61.75	37,738.58	40,693.25	0.02	2,954.67
3,572.000 SCANA CORP 80589M102	39.78	140,681.70	142,094.16	0.05	1,412.46

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,355.000 HENRY SCHEIN INC 806407102	69.88	112,081.95	164,567.40	0.06	52,485.45
10,304.000 SCHLUMBERGER LTD 806857108	67.39	620,900.18	694,386.56	0.26	73,486.38
202.000 A SCHULMAN INC 808194104	37.25	4,951.02	7,524.50	0.00	2,573.48
11,581.000 CHARLES SCHWAB CORP/THE 808513105	51.37	254,547.18	594,915.97	0.22	340,368.79
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	45.36	5,102.45	8,618.40	0.00	3,515.95
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	76.57	4,839.30	12,634.05	0.00	7,794.75
604.000 SCOTTS MIRACLE-GRO CO/THE 810186106	106.99	42,563.88	64,621.96	0.02	22,058.08
746.000 SCRIPPS NETWORKS INTERACTIVE I 811065101	85.38	33,792.98	63,693.48	0.02	29,900.50
621.000 SEACOAST BANKING CORP OF FLORI 811707801	25.21	4,685.76	15,655.41	0.01	10,969.65
172.000 SEACOR HOLDINGS INC 811904101	46.22	6,606.93	7,949.84	0.00	1,342.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,127.000 SEALED AIR CORP 81211K100	49.30	68,874.07	104,861.10	0.04	35,987.03
1,177.000 SEATTLE GENETICS INC 812578102	53.50	25,325.08	62,969.50	0.02	37,644.42
429.000 SELECTIVE INSURANCE GROUP INC 816300107	58.70	6,803.94	25,182.30	0.01	18,378.36
1,877.000 SEMGROUP CORP 81663A105	30.20	53,978.13	56,685.40	0.02	2,707.27
2,097.000 SEMTECH CORP 816850101	34.20	42,254.55	71,717.40	0.03	29,462.85
3,384.000 SEMPRA ENERGY 816851109	106.92	236,478.26	361,817.28	0.14	125,339.02
2,917.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	19.15	42,559.03	55,860.55	0.02	13,301.52
397.000 SENSIENT TECHNOLOGIES CORP 81725T100	73.15	14,434.92	29,040.55	0.01	14,605.63
1,485.000 SERVICE CORP INTERNATIONAL/US 817565104	37.32	13,780.80	55,420.20	0.02	41,639.40
1,195.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	51.27	45,135.36	61,267.65	0.02	16,132.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,561.000 SERVICENOW INC 81762P102	130.39	112,441.18	203,538.79	0.08	91,097.61
1,362.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	33.80	27,076.56	46,035.60	0.02	18,959.04
758.000 SHERWIN-WILLIAMS CO/THE 824348106	410.04	89,135.66	310,810.32	0.12	221,674.66
1,136.000 SHUTTERFLY INC 82568P304	49.75	47,877.32	56,516.00	0.02	8,638.68
398.000 SIGNATURE BANK/NEW YORK NY 82669G104	137.26	27,663.06	54,629.48	0.02	26,966.42
588.000 SILICON LABORATORIES INC 826919102	88.30	34,485.81	51,920.40	0.02	17,434.59
284.000 SILGAN HOLDINGS INC 827048109	29.39	5,689.94	8,346.76	0.00	2,656.82
633.000 SIMMONS FIRST NATIONAL CORP 828730200	57.10	15,451.53	36,144.30	0.01	20,692.77
2,212.000 SIMON PROPERTY GROUP INC 828806109	171.74	187,734.73	379,888.88	0.14	192,154.15
487.000 SINCLAIR BROADCAST GROUP INC 829226109	37.85	5,084.28	18,432.95	0.01	13,348.67

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,595.000 SIRIUS XM HOLDINGS INC 82968B103	5.36	40,984.05	110,389.20	0.04	69,405.15
812.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	66.57	42,122.98	54,054.84	0.02	11,931.86
1,053.000 SKECHERS U.S.A. INC 830566105	37.84	4,794.66	39,845.52	0.01	35,050.86
1,508.000 SKYWORKS SOLUTIONS INC 83088M102	94.95	25,760.12	143,184.60	0.05	117,424.48
2,452.000 AO SMITH CORP 831865209	61.28	31,556.68	150,258.56	0.06	118,701.88
1,024.000 JM SMUCKER CO/THE 832696405	124.24	119,035.84	127,221.76	0.05	8,185.92
649.000 SNAP-ON INC 833034101	174.30	70,418.89	113,120.70	0.04	42,701.81
1,369.000 SNYDER'S-LANCE INC 833551104	50.08	48,132.88	68,559.52	0.03	20,426.64
995.000 SONOCO PRODUCTS CO 835495102	53.14	41,690.05	52,874.30	0.02	11,184.25
1,489.000 SOTHEBY'S 835898107	51.60	42,570.51	76,832.40	0.03	34,261.89

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,836.000 SOUTH JERSEY INDUSTRIES INC 838518108	31.23	42,962.40	57,338.28	0.02	14,375.88
445.900 SOUTH STATE CORP 840441109	87.15	14,844.16	38,860.19	0.01	24,016.03
7,009.000 SOUTHERN CO/THE 842587107	48.09	288,803.27	337,062.81	0.13	48,259.54
1,263.000 SOUTHERN COPPER CORP 84265V105	47.45	35,427.15	59,929.35	0.02	24,502.20
1,107.000 SOUTHSIDE BANCSHARES INC 84470P109	33.68	16,283.15	37,283.76	0.01	21,000.61
6,214.000 SOUTHWEST AIRLINES CO 844741108	65.45	126,402.78	406,706.30	0.15	280,303.52
646.000 SOUTHWEST GAS HOLDINGS INC 844895102	80.48	46,276.21	51,990.08	0.02	5,713.87
903.000 SPARTANNASH CO 847215100	26.68	14,948.21	24,092.04	0.01	9,143.83
494.000 SPECTRUM BRANDS HOLDINGS INC 84763R101	112.40	44,288.40	55,525.60	0.02	11,237.20
363.000 SPEEDWAY MOTORSPORTS INC 847788106	18.87	5,027.55	6,849.81	0.00	1,822.26

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,105.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	87.25	29,552.45	96,411.25	0.04	66,858.80
945.000 SPIRIT AIRLINES INC 848577102	44.85	30,794.08	42,383.25	0.02	11,589.17
246.000 SPIRE INC 84857L101	75.15	9,972.84	18,486.90	0.01	8,514.06
8,098.000 SPIRIT REALTY CAPITAL INC 84860W102	8.58	70,033.45	69,480.84	0.03	-552.61
1,393.000 SPLUNK INC 848637104	82.84	78,520.85	115,396.12	0.04	36,875.27
437.000 SPOK HOLDINGS INC 84863T106	15.65	4,959.95	6,839.05	0.00	1,879.10
11,904.000 SPRINT CORP 85207U105	5.89	40,235.52	70,114.56	0.03	29,879.04
1,720.000 SPROUTS FARMERS MARKET INC 85208M102	24.35	36,016.80	41,882.00	0.02	5,865.20
2,372.000 SQUARE INC 852234103	34.67	77,178.02	82,237.24	0.03	5,059.22
1,586.000 STANLEY BLACK & DECKER INC 854502101	169.69	99,451.77	269,128.34	0.10	169,676.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,535.000 STARBUCKS CORP 855244109	57.43	320,163.43	777,315.05	0.29	457,151.62
308.000 STATE AUTO FINANCIAL CORP 855707105	29.12	4,989.60	8,968.96	0.00	3,979.36
2,707.000 STARWOOD PROPERTY TRUST INC 85571B105	21.35	55,546.50	57,794.45	0.02	2,247.95
1,638.000 STATE BANK FINANCIAL CORP 856190103	29.84	35,266.14	48,877.92	0.02	13,611.78
3,744.000 STATE STREET CORP 857477103	97.61	258,339.97	365,451.84	0.14	107,111.87
2,154.000 STEEL DYNAMICS INC 858119100	43.13	44,508.23	92,902.02	0.03	48,393.79
632.000 STEELCASE INC 858155203	15.20	7,059.44	9,606.40	0.00	2,546.96
1,517.000 STERICYCLE INC 858912108	67.99	107,740.04	103,140.83	0.04	-4,599.21
2,056.000 STERLING BANCORP/DE 85917A100	24.60	15,031.20	50,577.60	0.02	35,546.40
368.000 STIFEL FINANCIAL CORP 860630102	59.56	13,141.28	21,918.08	0.01	8,776.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,395.000 STOCK YARDS BANCORP INC 861025104	37.70	27,532.50	52,591.50	0.02	25,059.00
2,053.000 STORE CAPITAL CORP 862121100	26.04	51,463.44	53,460.12	0.02	1,996.68
1,775.000 STRAIGHT PATH COMMUNICATIONS I 862578101	181.79	35,771.55	322,677.25	0.12	286,905.70
102.000 STRAYER EDUCATION INC 863236105	89.58	4,783.80	9,137.16	0.00	4,353.36
3,299.000 STRYKER CORP 863667101	154.84	204,079.41	510,817.16	0.19	306,737.75
225.000 STURM RUGER & CO INC 864159108	55.85	9,650.25	12,566.25	0.00	2,916.00
1,787.000 SUMMIT MATERIALS INC 86614U100	31.44	53,695.41	56,183.28	0.02	2,487.87
581.000 SUN COMMUNITIES INC 866674104	92.78	42,847.63	53,905.18	0.02	11,057.55
168.000 SUN HYDRAULICS CORP 866942105	64.69	4,962.72	10,867.92	0.00	5,905.20
2,377.000 SUNSTONE HOTEL INVESTORS INC 867892101	16.53	19,479.71	39,291.81	0.01	19,812.10

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,409.000 SUNTRUST BANKS INC 867914103	64.59	123,824.33	284,777.31	0.11	160,952.98
6,253.000 SUPERIOR ENERGY SERVICES INC 868157108	9.63	56,938.56	60,216.39	0.02	3,277.83
541.000 SUPERVALU INC 868536301	21.60	10,111.29	11,685.60	0.00	1,574.31
6,068.000 SYMANTEC CORP 871503108	28.06	123,707.00	170,268.08	0.06	46,561.08
1,334.000 SYNAPTICS INC 87157D109	39.94	49,309.09	53,279.96	0.02	3,970.87
1,479.000 SYNOPSYS INC 871607107	85.24	39,454.24	126,069.96	0.05	86,615.72
1,269.000 SYNOVUS FINANCIAL CORP 87161C501	47.94	19,797.96	60,835.86	0.02	41,037.90
886.000 SYNTEL INC 87162H103	22.99	19,965.53	20,369.14	0.01	403.61
199.000 SYNNEX CORP 87162W100	135.95	6,095.37	27,054.05	0.01	20,958.68
7,752.000 SYNCHRONY FINANCIAL 87165B103	38.61	250,089.72	299,304.72	0.11	49,215.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,579.000 SYSCO CORP 871829107	60.73	224,023.10	338,812.67	0.13	114,789.57
1,270.000 TCF FINANCIAL CORP 872275102	20.50	12,954.00	26,035.00	0.01	13,081.00
2,323.000 TD AMERITRADE HOLDING CORP 87236Y108	51.13	50,046.39	118,774.99	0.04	68,728.60
6,524.000 TJX COS INC/THE 872540109	76.46	392,122.67	498,825.04	0.19	106,702.37
2,425.000 T-MOBILE US INC 872590104	63.51	74,002.99	154,011.75	0.06	80,008.76
3,344.000 TRI POINTE GROUP INC 87265H109	17.92	51,820.28	59,924.48	0.02	8,104.20
861.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	109.78	34,867.09	94,520.58	0.04	59,653.49
3,218.000 TAPESTRY INC 876030107	44.23	111,845.99	142,332.14	0.05	30,486.15
4,488.000 TARGET CORP 87612E106	65.25	267,759.98	292,842.00	0.11	25,082.02
1,612.000 TARGA RESOURCES CORP 87612G101	48.42	50,263.20	78,053.04	0.03	27,789.84

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
477.000 TECH DATA CORP 878237106	97.97	20,119.86	46,731.69	0.02	26,611.83
3,701.000 TEGNA INC 87901J105	14.08	38,739.39	52,110.08	0.02	13,370.69
535.000 TELEDYNE TECHNOLOGIES INC 879360105	181.15	45,249.54	96,915.25	0.04	51,665.71
400.000 TELEFLEX INC 879369106	248.82	29,826.47	99,528.00	0.04	69,701.53
433.000 TELEPHONE & DATA SYSTEMS INC 879433829	27.80	10,235.20	12,037.40	0.00	1,802.20
497.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	62.69	19,671.26	31,156.93	0.01	11,485.67
205.000 TENNANT CO 880345103	72.65	9,667.80	14,893.25	0.01	5,225.45
524.000 TENNECO INC 880349105	58.54	20,231.14	30,674.96	0.01	10,443.82
1,247.000 TERADATA CORP 88076W103	38.46	36,300.17	47,959.62	0.02	11,659.45
1,729.000 TERADYNE INC 880770102	41.87	29,563.28	72,393.23	0.03	42,829.95

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
808.000 TEREX CORP 880779103	48.22	14,197.98	38,961.76	0.01	24,763.78
567.000 TERRENO REALTY CORP 88146M101	35.06	9,769.41	19,879.02	0.01	10,109.61
1,112.000 TESLA INC 88160R101	311.35	260,771.96	346,221.20	0.13	85,449.24
224.000 TETRA TECH INC 88162G103	48.15	5,071.36	10,785.60	0.00	5,714.24
13,207.000 TETRAPHASE PHARMACEUTICALS INC 88165N105	6.30	49,987.17	83,204.10	0.03	33,216.93
9,787.000 TEXAS INSTRUMENTS INC 882508104	104.44	364,191.29	1,022,154.28	0.38	657,962.99
1,020.000 TEXAS ROADHOUSE INC 882681109	52.68	35,720.40	53,733.60	0.02	18,013.20
2,429.000 TEXTRON INC 883203101	56.59	72,287.04	137,457.11	0.05	65,170.07
4,234.000 THERMO FISHER SCIENTIFIC INC 883556102	189.88	352,250.03	803,951.92	0.30	451,701.89
728.000 THOR INDUSTRIES INC 885160101	150.72	44,007.60	109,724.16	0.04	65,716.56

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,844.000 3M CO 88579Y101	235.37	504,979.27	1,375,502.28	0.52	870,523.01
1,054.000 TIFFANY & CO 886547108	103.95	98,738.45	109,563.30	0.04	10,824.85
864.000 TIME INC 887228104	18.45	10,402.07	15,940.80	0.01	5,538.73
7,834.000 TIME WARNER INC 887317303	91.47	320,911.62	716,575.98	0.27	395,664.36
666.000 TIMKEN CO/THE 887389104	49.15	14,324.46	32,733.90	0.01	18,409.44
1,391.000 TOLL BROTHERS INC 889478103	48.02	30,679.35	66,795.82	0.03	36,116.47
354.000 TOMPKINS FINANCIAL CORP 890110109	81.35	13,784.76	28,797.90	0.01	15,013.14
271.000 TOPBUILD CORP 89055F103	75.74	3,771.58	20,525.54	0.01	16,753.96
945.000 TORCHMARK CORP 891027104	90.71	26,371.81	85,720.95	0.03	59,349.14
984.000 TORO CO/THE 891092108	65.23	14,696.04	64,186.32	0.02	49,490.28

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,455.000 TOTAL SYSTEM SERVICES INC 891906109	79.09	30,018.84	115,075.95	0.04	85,057.11
1,087.000 TOWNE BANK/PORTSMOUTH VA 89214P109	30.75	14,036.02	33,425.25	0.01	19,389.23
1,371.000 TRACTOR SUPPLY CO 892356106	74.75	46,974.62	102,482.25	0.04	55,507.63
436.000 TRANSDIGM GROUP INC 893641100	274.62	70,896.04	119,734.32	0.04	48,838.28
1,464.000 TRANSUNION 89400J107	54.96	74,222.48	80,461.44	0.03	6,238.96
3,008.000 TRAVELERS COS INC/THE 89417E109	135.64	328,297.22	408,005.12	0.15	79,707.90
897.000 TRECORA RESOURCES 894648104	13.50	11,795.55	12,109.50	0.00	313.95
380.000 TREX CO INC 89531P105	108.39	4,913.40	41,188.20	0.02	36,274.80
422.000 TRICO BANCSHARES 896095106	37.86	6,055.70	15,976.92	0.01	9,921.22
2,230.000 TRIMBLE INC 896239100	40.64	52,048.06	90,627.20	0.03	38,579.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,501.000 TRINITY INDUSTRIES INC 896522109	37.46	51,736.96	56,227.46	0.02	4,490.50
345.000 TRUEBLUE INC 89785X101	27.50	5,023.20	9,487.50	0.00	4,464.30
5,626.000 TRUSTCO BANK CORP NY 898349105	9.20	34,266.22	51,759.20	0.02	17,492.98
508.000 TRUSTMARK CORP 898402102	31.86	11,536.68	16,184.88	0.01	4,648.20
547.000 TUPPERWARE BRANDS CORP 899896104	62.70	26,086.43	34,296.90	0.01	8,210.47
262.000 TUTOR PERINI CORP 901109108	25.35	4,904.64	6,641.70	0.00	1,737.06
14,799.000 TWENTY-FIRST CENTURY FOX INC 90130A101	34.53	281,431.31	511,009.47	0.19	229,578.16
6,421.000 TWITTER INC 90184L102	24.01	104,488.37	154,168.21	0.06	49,679.84
605.000 TYLER TECHNOLOGIES INC 902252105	177.05	24,641.80	107,115.25	0.04	82,473.45
3,168.000 TYSON FOODS INC 902494103	81.07	51,073.23	256,829.76	0.10	205,756.53

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,200.000 UDR INC 902653104	38.52	60,254.87	84,744.00	0.03	24,489.13
1,330.000 UGI CORP 902681105	46.95	27,717.20	62,443.50	0.02	34,726.30
254.000 UMB FINANCIAL CORP 902788108	71.92	10,170.16	18,267.68	0.01	8,097.52
15,752.000 US BANCORP 902973304	53.58	640,652.34	843,992.16	0.32	203,339.82
680.000 USG CORP 903293405	38.56	15,660.61	26,220.80	0.01	10,560.19
1,682.000 US SILICA HOLDINGS INC 90346E103	32.56	46,887.97	54,765.92	0.02	7,877.95
587.000 UBIQUITI NETWORKS INC 90347A100	71.02	10,114.01	41,688.74	0.02	31,574.73
695.000 ULTA BEAUTY INC 90384S303	223.66	82,347.39	155,443.70	0.06	73,096.31
369.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	218.23	26,098.55	80,526.87	0.03	54,428.32
5,675.000 ULTRA PETROLEUM CORP 903914208	9.06	54,456.62	51,415.50	0.02	-3,041.12

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,390.000 UMPQUA HOLDINGS CORP 904214103	20.80	14,640.26	28,912.00	0.01	14,271.74
4,741.000 UNDER ARMOUR INC 904311107	14.43	62,946.74	68,412.63	0.03	5,465.89
4,616.000 UNDER ARMOUR INC 904311206	13.32	56,313.46	61,485.12	0.02	5,171.66
97.000 UNIFIRST CORP/MA 904708104	164.90	4,938.27	15,995.30	0.01	11,057.03
817.000 UNION BANKSHARES CORP 90539J109	36.17	9,722.80	29,550.89	0.01	19,828.09
8,036.000 UNION PACIFIC CORP 907818108	134.10	490,431.61	1,077,627.60	0.40	587,195.99
1,441.000 UNITED BANKSHARES INC/WV 909907107	34.75	43,873.52	50,074.75	0.02	6,201.23
2,526.000 UNITED CONTINENTAL HOLDINGS IN 910047109	67.40	65,085.00	170,252.40	0.06	105,167.40
2,701.000 UNITED FINANCIAL BANCORP INC 910304104	17.64	34,421.13	47,645.64	0.02	13,224.51
384.000 UNITED NATURAL FOODS INC 911163103	49.27	15,970.56	18,919.68	0.01	2,949.12

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,333.000 UNITED PARCEL SERVICE INC 911312106	119.15	571,184.62	754,576.95	0.28	183,392.33
783.000 UNITED RENTALS INC 911363109	171.91	26,289.74	134,605.53	0.05	108,315.79
137.000 UNITED STATES CELLULAR CORP 911684108	37.63	4,985.43	5,155.31	0.00	169.88
1,884.000 US FOODS HOLDING CORP 912008109	31.93	51,862.10	60,156.12	0.02	8,294.02
3,898.000 UNITED STATES STEEL CORP 912909108	35.19	26,896.20	137,170.62	0.05	110,274.42
7,979.000 UNITED TECHNOLOGIES CORP 913017109	127.57	568,731.19	1,017,881.03	0.38	449,149.84
708.000 UNITED THERAPEUTICS CORP 91307C102	147.95	59,537.66	104,748.60	0.04	45,210.94
9,166.000 UNITEDHEALTH GROUP INC 91324P102	220.46	626,007.47	2,020,736.36	0.76	1,394,728.89
434.000 UNITIL CORP 913259107	45.62	12,143.23	19,799.08	0.01	7,655.85
3,119.000 UNITI GROUP INC 91325V108	17.79	51,078.62	55,487.01	0.02	4,408.39

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
802.000 UNIVERSAL DISPLAY CORP 91347P105	172.65	42,778.68	138,465.30	0.05	95,686.62
552.000 UNIVERSAL FOREST PRODUCTS INC 913543104	37.62	4,852.08	20,766.24	0.01	15,914.16
706.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	75.11	35,504.74	53,027.66	0.02	17,522.92
583.000 UNIVERSAL HEALTH SERVICES INC 913903100	113.35	26,135.84	66,083.05	0.02	39,947.21
567.000 UNIVEST CORP OF PENNSYLVANIA 915271100	28.05	8,686.44	15,904.35	0.01	7,217.91
2,926.000 UNUM GROUP 91529Y106	54.89	57,333.98	160,608.14	0.06	103,274.16
896.000 URBAN OUTFITTERS INC 917047102	35.06	27,625.92	31,413.76	0.01	3,787.84
577.000 URBAN EDGE PROPERTIES 91704F104	25.49	8,849.71	14,707.73	0.01	5,858.02
1,744.000 URSTADT BIDDLE PROPERTIES INC 917286205	21.74	35,717.12	37,914.56	0.01	2,197.44
3,159.000 VF CORP 918204108	74.00	153,541.53	233,766.00	0.09	80,224.47

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
442.000 VSE CORP 918284100	48.43	4,906.20	21,406.06	0.01	16,499.86
286.000 VAIL RESORTS INC 91879Q109	212.47	12,644.06	60,766.42	0.02	48,122.36
4,538.000 VALERO ENERGY CORP 91913Y100	91.91	264,629.58	417,087.58	0.16	152,458.00
733.000 VALLEY NATIONAL BANCORP 919794107	11.22	5,180.42	8,224.26	0.00	3,043.84
242.000 VALMONT INDUSTRIES INC 920253101	165.85	20,410.28	40,135.70	0.02	19,725.42
1,875.000 VALVOLINE INC 92047W101	25.06	18,800.76	46,987.50	0.02	28,186.74
1,567.000 VANTIV INC 92210H105	73.55	72,716.56	115,252.85	0.04	42,536.29
371.000 VAREX IMAGING CORP 92214X106	40.17	5,354.41	14,903.07	0.01	9,548.66
928.000 VARIAN MEDICAL SYSTEMS INC 92220P105	111.15	39,655.34	103,147.20	0.04	63,491.86
770.000 VECTREN CORP 92240G101	65.02	31,567.48	50,065.40	0.02	18,497.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,491.000 VEECO INSTRUMENTS INC 922417100	14.85	50,816.50	51,841.35	0.02	1,024.85
81.000 VECTRUS INC 92242T101	30.85	1,152.03	2,498.85	0.00	1,346.82
1,382.000 VEEVA SYSTEMS INC 922475108	55.28	35,627.96	76,396.96	0.03	40,769.00
2,766.000 VENTAS INC 92276F100	60.01	142,374.90	165,987.66	0.06	23,612.76
2,984.000 VERIFONE SYSTEMS INC 92342Y109	17.71	53,015.76	52,846.64	0.02	-169.12
1,338.000 VERISIGN INC 92343E102	114.44	31,500.80	153,120.72	0.06	121,619.92
37,960.000 VERIZON COMMUNICATIONS INC 92343V104	52.93	1,501,262.60	2,009,222.80	0.75	507,960.20
67.000 VERITIV CORP 923454102	28.90	1,699.79	1,936.30	0.00	236.51
1,475.000 VERISK ANALYTICS INC 92345Y106	96.00	74,381.41	141,600.00	0.05	67,218.59
1,664.000 VERTEX PHARMACEUTICALS INC 92532F100	149.86	70,231.05	249,367.04	0.09	179,135.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
921.000 VERSUM MATERIALS INC 92532W103	37.85	9,504.63	34,859.85	0.01	25,355.22
288.000 VIASAT INC 92552V100	74.85	12,041.28	21,556.80	0.01	9,515.52
6,628.000 VIAVI SOLUTIONS INC 925550105	8.74	42,419.20	57,928.72	0.02	15,509.52
18,149.000 VISA INC 92826C839	114.02	641,077.12	2,069,348.98	0.78	1,428,271.86
1,153.000 VISHAY INTERTECHNOLOGY INC 928298108	20.75	10,884.32	23,924.75	0.01	13,040.43
275.000 VISTEON CORP 92839U206	125.14	18,138.37	34,413.50	0.01	16,275.13
424.000 VLASIC FOODS INTL INC COM 928559103	10.60	4,492.60	4,492.60	0.00	0.00
840.000 VMWARE INC 928563402	125.32	37,371.60	105,268.80	0.04	67,897.20
14,238.000 VONAGE HOLDINGS CORP 92886T201	10.17	44,085.50	144,800.46	0.05	100,714.96
1,154.000 VORNADO REALTY TRUST 929042109	78.18	69,218.66	90,219.72	0.03	21,001.06

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,358.000 VOYA FINANCIAL INC 929089100	49.47	54,453.20	67,180.26	0.03	12,727.06
1,472.000 VULCAN MATERIALS CO 929160109	128.37	107,165.41	188,960.64	0.07	81,795.23
328.000 WD-40 CO 929236107	118.00	23,211.58	38,704.00	0.01	15,492.42
684.000 WGL HOLDINGS INC 92924F106	85.84	42,305.40	58,714.56	0.02	16,409.16
423.000 WABCO HOLDINGS INC 92927K102	143.50	38,620.86	60,700.50	0.02	22,079.64
384.000 WSFS FINANCIAL CORP 929328102	47.85	4,825.60	18,374.40	0.01	13,548.80
3,160.000 WEC ENERGY GROUP INC 92939U106	66.43	149,211.95	209,918.80	0.08	60,706.85
1,602.000 WABASH NATIONAL CORP 929566107	21.70	14,823.13	34,763.40	0.01	19,940.27
1,062.000 WABTEC CORP/DE 929740108	81.43	44,032.50	86,478.66	0.03	42,446.16
14,687.000 WALMART INC 931142103	98.75	781,826.15	1,450,341.25	0.54	668,515.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,524.000 WALGREENS BOOTS ALLIANCE INC 931427108	72.62	316,520.60	473,772.88	0.18	157,252.28
1,272.000 WASHINGTON FEDERAL INC 938824109	34.25	19,728.72	43,566.00	0.02	23,837.28
526.000 WASHINGTON TRUST BANCORP INC 940610108	53.25	11,698.24	28,009.50	0.01	16,311.26
4,321.000 WASTE MANAGEMENT INC 94106L109	86.30	263,534.37	372,902.30	0.14	109,367.93
744.000 WATERS CORP 941848103	193.19	117,189.45	143,733.36	0.05	26,543.91
223.000 WATSCO INC 942622200	170.04	14,637.72	37,918.92	0.01	23,281.20
239.000 WATTS WATER TECHNOLOGIES INC 942749102	75.95	7,918.07	18,152.05	0.01	10,233.98
654.000 WAYFAIR INC 94419L101	80.27	53,359.86	52,496.58	0.02	-863.28
675.000 WEB.COM GROUP INC 94733A104	21.80	10,071.00	14,715.00	0.01	4,644.00
572.000 WEBSTER FINANCIAL CORP 947890109	56.16	11,422.84	32,123.52	0.01	20,700.68

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,623.000 WEINGARTEN REALTY INVESTORS 948741103	32.87	43,253.01	53,348.01	0.02	10,095.00
256.000 WEIS MARKETS INC 948849104	41.39	9,799.68	10,595.84	0.00	796.16
1,781.000 WELBILT INC 949090104	23.51	17,076.47	41,871.31	0.02	24,794.84
338.000 WELLCARE HEALTH PLANS INC 94946T106	201.11	16,592.42	67,975.18	0.03	51,382.76
43,936.000 WELLS FARGO & CO 949746101	60.67	1,756,754.62	2,665,597.12	1.00	908,842.50
1,941.000 WELLTOWER INC 95040Q104	63.77	82,036.44	123,777.57	0.05	41,741.13
4,237.000 WENDY'S CO/THE 95058W100	16.42	19,744.42	69,571.54	0.03	49,827.12
261.000 WESBANCO INC 950810101	40.65	4,909.41	10,609.65	0.00	5,700.24
716.000 WESCO INTERNATIONAL INC 95082P105	68.15	36,265.40	48,795.40	0.02	12,530.00
715.000 WEST PHARMACEUTICAL SERVICES I 955306105	98.67	38,477.44	70,549.05	0.03	32,071.61

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
229.000 WESTAMERICA BANCORPORATION 957090103	59.55	11,021.77	13,636.95	0.01	2,615.18
1,827.000 WESTAR ENERGY INC 95709T100	52.80	70,552.37	96,465.60	0.04	25,913.23
2,369.000 WESTERN DIGITAL CORP 958102105	79.53	67,475.04	188,406.57	0.07	120,931.53
592.000 WESTLAKE CHEMICAL CORP 960413102	106.53	19,081.10	63,065.76	0.02	43,984.66
2,449.000 WESTROCK CO 96145D105	63.21	69,088.97	154,801.29	0.06	85,712.32
203.000 WESTWOOD HOLDINGS GROUP INC 961765104	66.21	7,346.57	13,440.63	0.01	6,094.06
381.000 WEX INC 96208T104	141.23	20,544.63	53,808.63	0.02	33,264.00
6,909.000 WEYERHAEUSER CO 962166104	35.26	163,992.96	243,611.34	0.09	79,618.38
822.000 WHIRLPOOL CORP 963320106	168.64	91,350.04	138,622.08	0.05	47,272.04
2,836.000 WHITESTONE REIT 966084204	14.41	35,649.36	40,866.76	0.02	5,217.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,253.000 WHITING PETROLEUM CORP 966387409	26.48	54,921.87	59,659.44	0.02	4,737.57
945.000 JOHN WILEY & SONS INC 968223206	65.75	51,133.95	62,133.75	0.02	10,999.80
9,387.000 WILLIAMS COS INC/THE 969457100	30.49	231,242.13	286,209.63	0.11	54,967.50
834.000 WILLIAMS-SONOMA INC 969904101	51.70	30,118.26	43,117.80	0.02	12,999.54
277.000 WINTRUST FINANCIAL CORP 97650W108	82.37	8,670.10	22,816.49	0.01	14,146.39
788.000 WOLVERINE WORLD WIDE INC 978097103	31.88	15,960.94	25,121.44	0.01	9,160.50
488.000 WOODWARD INC 980745103	76.54	15,796.56	37,351.52	0.01	21,554.96
1,328.000 WORKDAY INC 98138H101	101.74	95,661.13	135,110.72	0.05	39,449.59
456.000 WORTHINGTON INDUSTRIES INC 981811102	44.06	8,974.08	20,091.36	0.01	11,117.28
5,601.000 WPX ENERGY INC 98212B103	14.07	57,564.23	78,806.07	0.03	21,241.84

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 WYNDHAM WORLDWIDE CORP 98310W108	115.87	30,945.19	99,879.94	0.04	68,934.75
698.000 WYNN RESORTS LTD 983134107	168.59	50,449.32	117,675.82	0.04	67,226.50
2,753.000 XPO LOGISTICS INC 983793100	91.59	78,460.50	252,147.27	0.09	173,686.77
2,717.000 XILINX INC 983919101	67.42	63,931.01	183,180.14	0.07	119,249.13
2,517.000 XENIA HOTELS & RESORTS INC 984017103	21.59	42,839.34	54,342.03	0.02	11,502.69
3,088.750 XEROX CORP 984121608	29.15	75,740.38	90,037.06	0.03	14,296.68
1,269.000 XYLEM INC/NY 98419M100	68.20	33,996.51	86,545.80	0.03	52,549.29
1,935.000 XPERI CORP 98421B100	24.40	49,526.71	47,214.00	0.02	-2,312.71
1,507.000 YELP INC 985817105	41.96	40,583.51	63,233.72	0.02	22,650.21
545.000 YORK WATER CO/THE 987184108	33.90	10,224.20	18,475.50	0.01	8,251.30

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,986.000 YUMI BRANDS INC 988498101	81.61	145,021.36	325,297.46	0.12	180,276.10
2,978.000 YUM CHINA HOLDINGS INC 98850P109	40.02	37,625.57	119,179.56	0.04	81,553.99
1,321.000 ZAYO GROUP HOLDINGS INC 98919V105	36.80	35,363.17	48,612.80	0.02	13,249.63
789.000 ZEBRA TECHNOLOGIES CORP 989207105	103.80	30,531.76	81,898.20	0.03	51,366.44
394.000 ZILLOW GROUP INC 98954M101	40.74	10,791.43	16,051.56	0.01	5,260.13
1,067.000 ZILLOW GROUP INC 98954M200	40.92	31,804.26	43,661.64	0.02	11,857.38
1,673.000 ZIMMER BIOMET HOLDINGS INC 98956P102	120.67	113,126.08	201,880.91	0.08	88,754.83
2,461.000 ZIONS BANCORPORATION 989701107	50.83	65,129.76	125,092.63	0.05	59,962.87
5,604.000 ZOETIS INC 98978V103	72.04	281,830.40	403,712.16	0.15	121,881.76
15,998.000 ZYNGA INC 98986T108	4.00	47,054.75	63,992.00	0.02	16,937.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
902.000 ADIENT PLC G0084W101	78.70	42,394.00	70,987.40	0.03	28,593.40
461.000 AIRCASTLE LTD G0129K104	23.39	5,628.81	10,782.79	0.00	5,153.98
2,175.000 ALKERMES PLC G01767105	54.73	68,669.71	119,037.75	0.04	50,368.04
1,069.000 ALLEGION PLC G0176J109	79.56	34,764.11	85,049.64	0.03	50,285.53
930.000 ALLERGAN PLC G0177J108	163.58	106,485.96	152,129.40	0.06	45,643.44
1,779.000 AMDOCS LTD G02602103	65.48	52,712.09	116,488.92	0.04	63,776.83
2,883.000 AON PLC G0408V102	134.00	161,003.23	386,322.00	0.14	225,318.77
288.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	61.65	6,147.32	17,755.20	0.01	11,607.88
1,325.000 ASPEN INSURANCE HOLDINGS LTD G05384105	40.60	44,569.63	53,795.00	0.02	9,225.37
1,865.000 ARRIS INTERNATIONAL PLC G0551A103	25.69	35,461.45	47,911.85	0.02	12,450.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,966.000 ASSURED GUARANTY LTD G0585R106	33.87	26,934.20	66,588.42	0.02	39,654.22
2,068.000 AXIS CAPITAL HOLDINGS LTD G0692U109	50.26	83,721.41	103,937.68	0.04	20,216.27
2,271.000 AXALTA COATING SYSTEMS LTD G0750C108	32.36	67,014.83	73,489.56	0.03	6,474.73
6,006.000 ACCENTURE PLC G1151C101	153.09	333,676.50	919,458.54	0.34	585,782.04
757.000 BELMOND LTD G1154H107	12.25	7,607.85	9,273.25	0.00	1,665.40
1,126.000 BUNGE LTD G16962105	67.08	69,621.89	75,532.08	0.03	5,910.19
2,819.000 CARDTRONICS PLC G1991C105	18.52	52,593.44	52,207.88	0.02	-385.56
872.000 DELPHI TECHNOLOGIES PLC G2709G107	52.47	25,982.88	45,753.84	0.02	19,770.96
4,539.000 EATON CORP PLC G29183103	79.01	245,006.92	358,626.39	0.13	113,619.47
6,545.000 ENDO INTERNATIONAL PLC G30401106	7.75	52,463.17	50,723.75	0.02	-1,739.42

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50.000 ENSTAR GROUP LTD G3075P101	200.75	5,024.00	10,037.50	0.00	5,013.50
1,168.000 ESSENT GROUP LTD G3198U102	43.42	50,503.48	50,714.56	0.02	211.08
189.000 FRESH DEL MONTE PRODUCE INC G36738105	47.67	4,887.54	9,009.63	0.00	4,122.09
11,610.000 FRONTLINE LTD/BERMUDA G3682E192	4.59	53,004.65	53,289.90	0.02	285.25
3,425.000 FRUIT OF THE LOOM INC CL A G3682L105	8.48	29,060.51	29,060.51	0.01	0.00
1,414.000 GENPACT LTD G3922B107	31.74	35,067.20	44,880.36	0.02	9,813.16
245.000 HELEN OF TROY LTD G4388N106	96.35	7,935.55	23,605.75	0.01	15,670.20
866.000 HERBALIFE LTD G4412G101	67.72	20,641.11	58,645.52	0.02	38,004.41
0.671 JANUS HENDERSON GROUP PLC G4474Y214	38.26	10.61	25.67	0.00	15.06
4,386.000 HORIZON PHARMA PLC G4617B105	14.60	10,570.26	64,035.60	0.02	53,465.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,264.000 IHS MARKIT LTD G47567105	45.15	55,576.76	57,069.60	0.02	1,492.84
2,642.000 INGERSOLL-RAND PLC G47791101	89.19	77,252.11	235,639.98	0.09	158,387.87
4,244.000 INVESCO LTD G491BT108	36.54	109,748.51	155,075.76	0.06	45,327.25
2,562.000 JOHNSON CONTROLS INTERNATIONAL G51502105	38.11	68,255.03	97,637.82	0.04	29,382.79
695.000 LIVANOVA PLC G5509L101	79.92	51,436.95	55,544.40	0.02	4,107.45
7,854.000 MAIDEN HOLDINGS LTD G5753U112	6.60	54,629.57	51,836.40	0.02	-2,793.17
3,932.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	21.47	45,309.72	84,420.04	0.03	39,110.32
15,257.000 MEDTRONIC PLC G5960L103	80.75	1,162,627.57	1,232,002.75	0.46	69,375.18
1,989.000 MICHAEL KORS HOLDINGS LTD G60754101	62.95	86,518.79	125,207.55	0.05	38,688.76
2,616.000 APTIV PLC G6095L109	84.83	129,670.98	221,915.28	0.08	92,244.30

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,491.000 NIELSEN HOLDINGS PLC G6518L108	36.40	45,032.07	54,272.40	0.02	9,240.33
14,091.000 NOBLE CORP PLC G65431101	4.52	56,439.44	63,691.32	0.02	7,251.88
20,943.000 NORDIC AMERICAN TANKERS LTD G65773106	2.46	52,048.36	51,519.78	0.02	-528.58
1,981.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	53.25	100,172.61	105,488.25	0.04	5,315.64
479.000 RENAISSANCERE HOLDINGS LTD G7496G103	125.59	27,264.68	60,157.61	0.02	32,892.93
3,851.000 ROWAN COS PLC G7665A101	15.66	54,246.33	60,306.66	0.02	6,060.33
1,880.000 PENTAIR PLC G7S00T104	70.62	69,393.10	132,765.60	0.05	63,372.50
1,918.000 THERAVANCE BIOPHARMA INC G8807B106	27.89	53,003.11	53,493.02	0.02	489.91
2,967.000 THIRD POINT REINSURANCE LTD G8827U100	14.65	42,279.75	43,466.55	0.02	1,186.80
823.000 VALIDUS HOLDINGS LTD G9319H102	46.92	20,525.62	38,615.16	0.01	18,089.54

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,853.000 GOLAR LNG LTD G9456A100	29.81	53,973.62	55,237.93	0.02	1,264.31
74.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	851.28	39,162.74	62,994.72	0.02	23,831.98
622.000 PERRIGO CO PLC G97822103	87.16	48,626.51	54,213.52	0.02	5,587.01
1,691.000 XL GROUP LTD G98294104	35.16	34,783.87	59,455.56	0.02	24,671.69
4,514.000 CHUBB LTD H1467J104	146.13	372,286.71	659,630.82	0.25	287,344.11
989.000 GARMIN LTD H2906T109	59.57	36,249.24	58,914.73	0.02	22,665.49
5,657.000 TRANSOCEAN LTD H8817H100	10.68	54,906.18	60,416.76	0.02	5,510.58
444.000 CIMPRESS NV N20146101	119.88	36,350.28	53,226.72	0.02	16,876.44
12,675.000 FRANK'S INTERNATIONAL NV N33462107	6.65	77,259.12	84,288.75	0.03	7,029.63
3,309.000 LYONDELLBASELL INDUSTRIES NV N53745100	110.32	201,499.74	365,048.88	0.14	163,549.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,843.000 MYLAN NV N59465109	42.31	70,914.42	77,977.33	0.03	7,062.91
3,140.000 QIAGEN NV N72482123	30.93	63,901.11	97,120.20	0.04	33,219.09
1,652.000 SENSATA TECHNOLOGIES HOLDING N N7902X106	51.11	83,108.86	84,433.72	0.03	1,324.86
2,328.000 WRIGHT MEDICAL GROUP NV N96617118	22.20	52,932.81	51,681.60	0.02	-1,251.21
1,227.000 BANCO LATINOAMERICANO DE COMER P16994132	26.90	20,822.19	33,006.30	0.01	12,184.11
273.000 COPA HOLDINGS SA P31076105	134.06	21,153.92	36,598.38	0.01	15,444.46
1,677.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	119.28	117,926.57	200,032.56	0.07	82,105.99
4,009.000 BROADCOM LTD Y09827109	256.90	434,699.73	1,029,912.10	0.39	595,212.37
38.106 DORIAN LPG LTD Y2106R110	8.22	269.79	313.23	0.00	43.44
16,847.000 SCORPIO TANKERS INC Y7542C106	3.05	54,673.50	51,383.35	0.02	-3,290.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY U.S. DOLLAR		144,173,972.60	266,331,111.26	99.80	122,157,138.66
TOTAL ASSETS U.S. DOLLAR		144,717,915.64	266,875,054.30	100.00	122,157,138.66
TOTAL ASSETS		144,717,915.64	266,875,054.30	100.00	122,157,138.66

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

SHENKMAN - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,077.060 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	3,077.06	3,077.06	0.00	0.00
CASH		-3,076.95	-3,076.95	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**0.11**	**0.11**	**0.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**0.11**	**0.11**	**0.00**	**0.00**
TOTAL ASSETS		**0.11**	**0.11**	**0.00**	**0.00**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	0.07	0.07	0.00	0.00
EQUITY					
1,881,870.451 PARAMETRIC TX-MGD EM MK-INST 277907606	52.29	84,827,208.87	98,403,005.88	100.00	13,575,797.01
TOTAL ASSETS U.S. DOLLAR		**84,827,208.94**	**98,403,005.95**	**100.00**	**13,575,797.01**
TOTAL ASSETS		**84,827,208.94**	**98,403,005.95**	**100.00**	**13,575,797.01**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		16,619.97	16,825.66	0.02	205.69
EQUITY					
1,434.000 RAMSAY HEALTH CARE LTD AA6041997	54.84	29,788.66	78,646.81	0.08	48,858.15
13,334.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	22.48	294,669.98	299,734.87	0.32	5,064.89
8,747.000 AMCOR LTD/AUSTRALIA AA6066606	12.06	67,266.72	105,495.41	0.11	38,228.69
16,562.000 WESTPAC BANKING CORP AA6076142	24.52	409,289.82	406,106.91	0.44	-3,182.91
4,602.000 BANK OF QUEENSLAND LTD AA6076241	9.95	44,436.14	45,785.06	0.05	1,348.92
11,569.000 FORTESCUE METALS GROUP LTD AA6086257	3.82	32,376.99	44,157.62	0.05	11,780.63
58,431.000 TELSTRA CORP LTD AA6087289	2.84	163,871.89	165,897.56	0.18	2,025.67
1,636.000 ASX LTD AA6129222	42.91	47,491.01	70,198.71	0.08	22,707.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,955.000 BHP BILLITON LTD AA6144692	23.13	343,815.79	345,881.86	0.37	2,066.07
887.000 CALTEX AUSTRALIA LTD AA6161506	26.63	19,493.92	23,622.77	0.03	4,128.85
34,475.000 MIRVAC GROUP AA6161977	1.84	50,852.66	63,366.86	0.07	12,514.20
3,288.000 CSL LTD AA6185497	110.52	123,938.65	363,382.51	0.39	239,443.86
990.000 REA GROUP LTD AA6198573	59.95	39,521.66	59,352.28	0.06	19,830.62
14,169.000 TRANSURBAN GROUP AA6200882	9.72	87,753.82	137,752.78	0.15	49,998.96
299.000 COCHLEAR LTD AA6211798	133.93	19,960.68	40,044.34	0.04	20,083.66
24,031.000 ORIGIN ENERGY LTD AA6214867	7.37	160,375.05	177,056.88	0.19	16,681.83
10,083.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	62.84	521,626.32	633,594.86	0.68	111,968.54
13,967.000 BORAL LTD AA6218678	6.09	51,582.55	85,100.21	0.09	33,517.66

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,920.000 RIO TINTO LTD AA6220104	59.29	85,001.94	113,846.00	0.12	28,844.06
20,788.000 APA GROUP AA6247305	6.52	131,862.40	135,440.25	0.15	3,577.85
6,916.000 ARISTOCRAT LEISURE LTD AA6253980	18.54	41,837.62	128,201.58	0.14	86,363.96
10,929.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.66	40,290.68	61,888.37	0.07	21,597.69
9,227.000 GPT GROUP/THE AA6365867	4.00	24,866.84	36,878.35	0.04	12,011.51
4,895.000 LENDLEASE GROUP AA6512005	12.79	40,969.55	62,598.01	0.07	21,628.46
6,688.000 SUNCORP GROUP LTD AA6585084	10.84	54,644.97	72,501.93	0.08	17,856.96
11,943.000 NATIONAL AUSTRALIA BANK LTD AA6624602	23.13	288,269.26	276,219.80	0.30	-12,049.46
5,443.000 NEWCREST MINING LTD AA6637109	17.85	55,168.96	97,150.27	0.10	41,981.31
15,811.000 OIL SEARCH LTD AA6657602	6.09	81,687.13	96,335.61	0.10	14,648.48

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
21,250.000 INCITEC PIVOT LTD AA6673047	3.05	55,114.02	64,820.68	0.07	9,706.66
18,021.000 AMP LTD AA6709957	4.06	72,775.36	73,153.70	0.08	378.34
7,122.000 QANTAS AIRWAYS LTD AA6710344	3.94	19,845.44	28,075.18	0.03	8,229.74
4,753.000 CHALLENGER LTD/AUSTRALIA AA6726308	10.97	30,233.99	52,157.35	0.06	21,923.36
19,021.000 SANTOS LTD AA6776709	4.26	55,629.83	81,081.15	0.09	25,451.32
5,186.000 SONIC HEALTHCARE LTD AA6821125	17.88	81,654.12	92,725.42	0.10	11,071.30
7,334.000 STOCKLAND AA6850850	3.50	19,838.58	25,698.57	0.03	5,859.99
7,079.000 TABCORP HOLDINGS LTD AA6873266	4.36	31,053.72	30,895.57	0.03	-158.15
7,569.000 WESFARMERS LTD AA6948837	34.74	224,655.50	262,970.55	0.28	38,315.05
21,212.000 ALUMINA LTD AA6954983	1.90	36,371.25	40,316.05	0.04	3,944.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,345.000 WOODSIDE PETROLEUM LTD AA6979725	25.87	154,928.72	164,167.50	0.18	9,238.78
2,914.000 WOOLWORTHS GROUP LTD AA6981234	21.35	64,900.98	62,221.75	0.07	-2,679.23
8,403.000 DEXUS AAB033YN9	7.63	39,754.57	64,080.96	0.07	24,326.39
12,897.000 GOODMAN GROUP AAB03FYZ5	6.59	49,717.90	84,935.81	0.09	35,217.91
7,022.000 BRAMBLES LTD AAB1FJ0C0	7.88	47,550.40	55,307.03	0.06	7,756.63
2,182.000 MACQUARIE GROUP LTD AAB28YTC2	77.93	102,230.73	170,033.67	0.18	67,802.94
2,648.000 CROWN RESORTS LTD AAB29LCJ2	10.18	19,761.00	26,966.15	0.03	7,205.15
3,045.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	17.69	20,086.60	53,872.85	0.06	33,786.25
4,970.000 TREASURY WINE ESTATES LTD AAB61JC64	12.48	28,085.13	62,041.08	0.07	33,955.95
9,676.000 SYDNEY AIRPORT AAB70DWB3	5.51	40,518.28	53,354.99	0.06	12,836.71

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,943.000 AURIZON HOLDINGS LTD AAB87CVM3	3.88	49,791.33	61,850.29	0.07	12,058.96
38,054.000 SCENTRE GROUP AABLZH0Z7	3.28	112,700.27	124,710.89	0.13	12,010.62
12,191.000 WESTFIELD CORP AABMMVVX9	7.42	85,398.51	90,488.96	0.10	5,090.45
27,729.000 MEDIBANK PVT LTD AABRTNNQ3	2.57	52,377.28	71,354.30	0.08	18,977.02
5,245.000 AGL ENERGY LTD AABSS7GP7	19.05	71,374.89	99,933.90	0.11	28,559.01
52,534.000 SOUTH32 LTD AABWSW5D2	2.73	104,287.50	143,402.24	0.15	39,114.74
1,229.000 CIMIC GROUP LTD AABX17Q17	40.24	32,017.74	49,456.95	0.05	17,439.21
19,914.000 VICINITY CENTRES AABY7QXS0	2.13	41,884.66	42,366.00	0.05	481.34
TOTAL EQUITY AUSTRALIAN DOLLAR		**5,097,249.96**	**6,458,678.01**	**6.93**	**1,361,428.05**
TOTAL ASSETS AUSTRALIAN DOLLAR		**5,113,869.93**	**6,475,503.67**	**6.95**	**1,361,633.74**

DANISH KRONE

CASH & CASH EQUIVALENTS

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		50.22	50.95	0.00	0.73
EQUITY					
831.000 CARLSBERG A/S SD4169217	120.15	70,566.71	99,847.59	0.11	29,280.88
28.000 AP MOLLER - MAERSK A/S SD4253045	1,748.27	43,454.63	48,951.68	0.05	5,497.05
15.000 AP MOLLER - MAERSK A/S SD4253052	1,670.86	21,159.83	25,062.90	0.03	3,903.07
5,726.000 DANSKE BANK A/S SD4588820	38.97	144,598.08	223,114.90	0.24	78,516.82
471.000 GENMAB A/S SD4595734	165.96	66,219.60	78,165.76	0.08	11,946.16
10,157.000 TDC A/S SD5698792	6.15	52,580.75	62,461.52	0.07	9,880.77
1,417.000 VESTAS WIND SYSTEMS A/S SD5964657	69.16	78,835.69	97,995.23	0.11	19,159.54
1,172.000 DSV A/S SDB1WT5G0	78.80	27,012.65	92,355.20	0.10	65,342.55

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
542.000 PANDORA A/S SDB44XTX3	108.94	39,667.30	59,047.96	0.06	19,380.66
488.000 CHR HANSEN HOLDING A/S SDB573M10	93.86	28,403.65	45,806.08	0.05	17,402.43
1,000.000 NOVOZYMES A/S SDB798FW3	57.17	26,215.68	57,173.73	0.06	30,958.05
750.000 COLOPLAST A/S SDB8FMRX8	79.59	17,381.99	59,693.73	0.06	42,311.74
11,862.000 NOVO NORDISK A/S SDBHC8X98	53.95	213,914.58	639,932.74	0.69	426,018.16
1,015.000 ISS A/S SDBKJ9RT5	38.76	30,230.76	39,336.90	0.04	9,106.14
1,523.000 TRYG A/S SDBXDZ973	25.03	30,307.61	38,121.67	0.04	7,814.06
TOTAL EQUITY DANISH KRONE		**890,549.51**	**1,667,067.59**	**1.79**	**776,518.08**
TOTAL ASSETS DANISH KRONE		**890,599.73**	**1,667,118.54**	**1.79**	**776,518.81**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,003.25	1,005.67	0.00	2.42
EQUITY					

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,122.000 OMV AG EA4651454	63.44	52,274.36	71,177.73	0.08	18,903.37
1,254.000 VOESTALPINE AG EA4943406	59.85	43,652.24	75,056.76	0.08	31,404.52
1,365.000 ERSTE GROUP BANK AG EA5289833	43.35	39,598.69	59,179.42	0.06	19,580.73
1,617.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	36.26	31,391.73	58,639.15	0.06	27,247.42
1,756.000 KBC GROUP NV EB4497740	85.39	94,569.83	149,942.89	0.16	55,373.06
892.000 SOLVAY SA EB4821105	139.17	99,511.16	124,142.07	0.13	24,630.91
502.000 UCB SA EB5596995	79.47	21,798.31	39,893.41	0.04	18,095.10
441.000 COLRUYT SA EB5806220	52.07	19,851.03	22,961.41	0.02	3,110.38
1,378.000 PROXIMUS SADP EBB00D9P7	32.84	39,280.61	45,256.11	0.05	5,975.50
809.000 TELENET GROUP HOLDING NV EBB0LKSK8	69.75	43,365.63	56,431.37	0.06	13,065.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,518.000 AGEAS EBB86S2N3	48.89	54,255.95	74,215.89	0.08	19,959.94
1,158.000 UMICORE SA EBBF44467	47.38	21,060.05	54,863.22	0.06	33,803.17
4,849.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	111.83	282,423.60	542,266.11	0.58	259,842.51
1,476.000 ADIDAS AG ED4031974	200.71	88,150.45	296,253.45	0.32	208,103.00
2,821.000 FRESENIUS SE & CO KGAA ED4352099	78.14	104,626.07	220,421.81	0.24	115,795.74
1,307.000 UNITED INTERNET AG ED4354137	68.85	20,278.07	89,992.01	0.10	69,713.94
402.000 HANNOVER RUECK SE ED4511801	125.96	20,341.76	50,637.50	0.05	30,295.74
1,440.000 GEA GROUP AG ED4557101	48.04	42,360.16	69,183.37	0.07	26,823.21
572.000 CONTINENTAL AG ED4598584	270.24	58,728.03	154,577.30	0.17	95,849.27
6,103.000 DEUTSCHE POST AG ED4617855	47.73	131,292.81	291,307.18	0.31	160,014.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,650.000 MERCK KGAA ED4741846	107.77	130,679.64	177,823.47	0.19	47,143.83
2,231.000 RWE AG ED4768963	20.41	29,562.09	45,542.74	0.05	15,980.65
6,531.000 SAP SE ED4846280	112.21	360,042.82	732,874.60	0.79	372,831.78
8,641.000 E.ON SE ED4942907	10.88	66,363.32	94,017.96	0.10	27,654.64
646.000 HENKEL AG & CO KGAA ED5002461	120.08	30,417.97	77,571.68	0.08	47,153.71
5,111.000 BAYER AG ED5069213	124.88	408,526.83	638,278.04	0.69	229,751.21
5,984.000 BASF SE ED5086571	110.16	406,775.65	659,205.77	0.71	252,430.12
439.000 BEIERSDORF AG ED5107401	117.56	26,432.66	51,608.10	0.06	25,175.44
239.000 HOCHTIEF AG ED5108664	177.24	20,642.86	42,359.90	0.05	21,717.04
995.000 HEIDELBERGCEMENT AG ED5120677	108.37	60,097.59	107,830.34	0.12	47,732.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,402.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	105.41	84,184.93	147,779.53	0.16	63,594.60
3,202.000 ALLIANZ SE ED5231482	229.95	437,709.64	736,310.15	0.79	298,600.51
1,196.000 DEUTSCHE LUFTHANSA AG ED5287484	36.89	20,491.66	44,118.74	0.05	23,627.08
1,224.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	217.04	206,933.86	265,662.59	0.29	58,728.73
460.000 VOLKSWAGEN AG ED5497109	202.57	56,612.24	93,184.48	0.10	36,572.24
5,646.000 DAIMLER AG ED5529026	85.02	302,392.56	480,003.95	0.52	177,611.39
395.000 MAN SE ED5563520	114.56	33,357.16	45,249.75	0.05	11,892.59
1,154.000 THYSSENKRUPP AG ED5636920	29.08	28,785.87	33,555.29	0.04	4,769.42
5,178.000 SIEMENS AG ED5727976	139.47	509,237.54	722,190.78	0.78	212,953.24
653.000 LINDE AG ED5740813	217.83	78,219.95	142,239.80	0.15	64,019.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,501.000 DEUTSCHE BANK AG ED5750358	19.06	155,927.84	142,989.32	0.15	-12,938.52
2,308.000 BAYERISCHE MOTOREN WERKE AG ED5756025	104.27	139,538.27	240,644.69	0.26	101,106.42
15,974.000 DEUTSCHE TELEKOM AG ED5842353	17.77	221,304.64	283,791.46	0.30	62,486.82
7,670.000 INFINEON TECHNOLOGIES AG ED5889503	27.42	63,209.52	210,313.46	0.23	147,103.94
673.000 DEUTSCHE BOERSE AG ED7021964	116.24	56,866.89	78,227.80	0.08	21,360.91
378.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	110.31	20,141.04	41,695.47	0.04	21,554.43
799.000 LANXESS AG EDB05M8B0	79.60	59,725.81	63,601.22	0.07	3,875.41
2,062.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	43.78	40,751.08	90,276.77	0.10	49,525.69
598.000 SYMRISE AG EDB1JB4K1	86.00	37,456.45	51,428.78	0.06	13,972.33
1,036.000 BRENNTAG AG EDB4YVF55	63.37	41,028.96	65,647.40	0.07	24,618.44

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,448.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	5.03	44,715.57	52,517.38	0.06	7,801.81
8,676.000 COMMERZBANK AG EDB90LKT5	15.02	71,543.13	130,278.85	0.14	58,735.72
1,324.000 OSRAM LICHT AG EDB923933	89.98	47,456.66	119,128.15	0.13	71,671.49
2,969.000 VONOVIA SE EDBBJPFY6	49.70	100,691.38	147,562.60	0.16	46,871.22
684.000 LINDE AG EDBF8K6K0	233.74	160,007.75	159,875.23	0.17	-132.52
1,034.000 ZALANDO SE EDBQV0SV6	52.97	33,928.83	54,774.38	0.06	20,845.55
518.000 COVESTRO AG EDBYTBWY7	103.30	38,920.13	53,511.90	0.06	14,591.77
1,107.000 QIAGEN NV EDBYXS699	31.45	26,788.50	34,813.99	0.04	8,025.49
6,893.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	22.27	101,358.77	153,540.47	0.16	52,181.70
3,813.000 ENDESA SA EE5271783	21.44	76,275.13	81,751.81	0.09	5,476.68

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,611.000 BANKINTER SA EE5474007	9.49	64,061.62	91,219.18	0.10	27,157.56
29,414.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	8.54	216,952.39	251,198.20	0.27	34,245.81
4,301.000 GAS NATURAL SDG SA EE5650424	23.12	78,860.49	99,419.34	0.11	20,558.85
8,226.000 REPSOL SA EE5669358	17.71	125,583.83	145,647.88	0.16	20,064.05
84,300.000 BANCO SANTANDER SA EE5705947	6.58	516,431.82	554,625.14	0.60	38,193.32
18,451.000 TELEFONICA SA EE5732529	9.76	178,263.80	180,017.19	0.19	1,753.39
2,850.000 ENAGAS SA EE7383073	28.66	71,345.68	81,689.82	0.09	10,344.14
1,313.000 SIEMENS GAMESA RENEWABLE ENERG EEB01CP25	13.73	17,997.79	18,021.11	0.02	23.32
1,165.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	39.17	38,356.06	45,633.16	0.05	7,277.10
5,380.000 FERROVIAL SA EEB038516	22.73	80,468.39	122,261.25	0.13	41,792.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,417.000 BANCO DE SABADELL SA EEB1X8QN0	1.99	26,348.62	26,680.03	0.03	331.41
8,703.000 CAIXABANK SA EEB283W91	4.67	38,897.53	40,642.24	0.04	1,744.71
27,612.000 IBERDROLA SA EEB288C92	7.76	180,706.74	214,190.92	0.23	33,484.18
3,878.000 AMADEUS IT GROUP SA EEB3MSM24	72.18	136,775.09	279,914.38	0.30	143,139.29
10,470.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.69	58,061.17	90,973.71	0.10	32,912.54
10,771.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	5.17	52,095.27	55,654.21	0.06	3,558.94
4,865.000 RED ELECTRICA CORP SA EEBD6FXN0	22.47	80,083.78	109,301.80	0.12	29,218.02
5,146.000 REPSOL SA EEBFNX8F2 RTS	0.46	2,334.22	2,341.96	0.00	7.74
7,136.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.88	123,083.19	248,883.96	0.27	125,800.77
428.000 AENA SME SA EEBVRZ8L5	202.94	36,615.36	86,856.27	0.09	50,240.91

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,878.000 GRIFOLS SA EEBYY3DX0	29.33	40,158.90	113,739.96	0.12	73,581.06
808.000 BOUYGUES SA EF4002129	52.01	29,490.59	42,021.37	0.05	12,530.78
4,222.000 AIRBUS SE EF4012250	99.67	168,783.41	420,791.54	0.45	252,008.13
2,184.000 VEOLIA ENVIRONNEMENT SA EF4031870	25.55	37,343.63	55,794.69	0.06	18,451.06
1,191.000 L'OREAL SA EF4057800	222.09	127,388.28	264,506.76	0.28	137,118.48
1,967.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	294.68	277,748.75	579,628.32	0.62	301,879.57
791.000 THALES SA EF4162790	107.93	40,323.43	85,370.97	0.09	45,047.54
1,534.000 CAPGEMINI SE EF4163434	118.75	99,143.08	182,158.07	0.20	83,014.99
1,932.000 CASINO GUICHARD PERRACHON SA EF4178416	60.71	113,337.95	117,296.45	0.13	3,958.50
180.000 INGENICO GROUP SA EF4196897	106.88	18,945.20	19,238.98	0.02	293.78

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
590.000 PUBLICIS GROUPE SA EF4380426	68.03	25,483.68	40,134.94	0.04	14,651.26
740.000 LAGARDERE SCA EF4547214	32.10	19,995.77	23,752.06	0.03	3,756.29
8,140.000 BOLLORE SA EF4572709	5.44	29,742.64	44,258.99	0.05	14,516.35
1,286.000 CIE GENERALE DES ETABLISSEMENT EF4588366	143.56	109,976.94	184,612.55	0.20	74,635.61
1,227.000 PERNOD RICARD SA EF4682326	158.45	109,818.76	194,412.70	0.21	84,593.94
1,760.000 RENAULT SA EF4712792	100.76	114,407.62	177,336.07	0.19	62,928.45
209.000 REMY COINTREAU SA EF4741718	138.69	20,128.29	28,986.71	0.03	8,858.42
3,519.000 SCHNEIDER ELECTRIC SE EF4834109	85.09	204,298.62	299,427.09	0.32	95,128.47
3,151.000 VIVENDI SA EF4834778	26.92	77,891.77	84,831.02	0.09	6,939.25
11,500.000 ORANGE SA EF5176179	17.38	180,459.31	199,888.17	0.21	19,428.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
271.000 HERMES INTERNATIONAL EF5253978	535.86	94,492.49	145,217.25	0.16	50,724.76
684.000 DASSAULT SYSTEMES SE EF5330040	106.38	20,640.82	72,763.15	0.08	52,122.33
528.000 KERING SA EF5505070	471.91	81,988.54	249,170.80	0.27	167,182.26
745.000 ATOS SE EF5654787	145.72	51,206.59	108,559.22	0.12	57,352.63
6,352.000 SANOFI EF5671732	86.28	475,224.20	548,034.55	0.59	72,810.35
729.000 ACCOR SA EF5852845	51.63	27,338.63	37,641.48	0.04	10,302.85
10,953.000 NOKIA OYJ EF5946456	4.68	79,218.78	51,215.30	0.05	-28,003.48
6,891.000 STMICROELECTRONICS NV EF5962339	21.86	54,202.77	150,641.15	0.16	96,438.38
2,662.000 SOCIETE GENERALE SA EF5966512	51.69	124,735.34	137,610.60	0.15	12,875.26
922.000 EURAZEO SA EF7042395	92.46	49,964.73	85,249.60	0.09	35,284.87

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
717.000 SODEXO SA EF7062716	134.55	49,175.35	96,472.09	0.10	47,296.74
684.000 UNIBAIL-RODAMCO SE EF7076245	252.17	128,938.80	172,482.91	0.19	43,544.11
14,786.000 AXA SA EF7088422	29.70	346,824.93	439,170.64	0.47	92,345.71
3,631.000 PEUGEOT SA EF7103528	20.36	62,933.86	73,925.58	0.08	10,991.72
724.000 JCDECAUX SA EF7136668	40.35	20,563.28	29,215.49	0.03	8,652.21
1,436.000 ESSILOR INTERNATIONAL CIE GENE EF7212477	138.03	115,134.40	198,213.89	0.21	83,079.49
12,513.000 CREDIT AGRICOLE SA EF7262613	16.57	174,631.47	207,353.42	0.22	32,721.95
1,375.000 ZODIAC AEROSPACE EF7294335	29.94	25,719.85	41,161.92	0.04	15,442.07
5,518.000 BNP PARIBAS SA EF7309687	74.75	372,369.03	412,469.40	0.44	40,100.37
2,629.000 CIE DE SAINT-GOBAIN EF7380480	55.21	124,623.62	145,154.41	0.16	20,530.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
266.000 WENDEL SA EF7390117	173.40	29,973.32	46,123.21	0.05	16,149.89
514.000 KLEPIERRE SA EF7582556	44.03	20,338.77	22,630.05	0.02	2,291.28
197.000 GECINA SA EF7742465	184.80	20,883.18	36,406.21	0.04	15,523.03
507.000 FONCIERE DES REGIONS EF7745633	113.45	44,037.24	57,519.95	0.06	13,482.71
173.000 ILIAD SA EF7759436	239.86	31,243.44	41,495.75	0.04	10,252.31
1,809.000 SAFRAN SA EFB058TZ0	103.16	85,804.05	186,617.76	0.20	100,813.71
16,601.000 ENGIE SA EFB0C2CQ3	17.21	251,187.08	285,760.79	0.31	34,573.71
2,560.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	23.17	58,334.23	59,313.76	0.06	979.53
3,565.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	12.51	44,839.74	44,606.48	0.05	-233.26
232.000 IPSEN SA EFB0R7JF3	119.56	28,280.28	27,738.77	0.03	-541.51

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
639.000 ARKEMA SA EFB0Z5YZ7	121.94	48,272.48	77,920.45	0.08	29,647.97
1,824.000 LEGRAND SA EFB11ZRK7	77.08	77,747.96	140,592.74	0.15	62,844.78
436.000 EIFFAGE SA EFB13X011	109.68	31,555.28	47,820.95	0.05	16,265.67
12,769.000 TOTAL SA EFB15C551	55.29	691,725.72	706,008.69	0.76	14,282.97
249.000 AEROPORTS DE PARIS EFB164FY4	190.33	20,801.73	47,391.37	0.05	26,589.64
12,218.000 NATIXIS SA EFB1HDJL6	7.92	66,857.66	96,772.39	0.10	29,914.73
824.000 SCOR SE EFB1LB9P7	40.28	21,137.94	33,191.41	0.04	12,053.47
3,191.000 REXEL SA EFB1VP0K5	18.16	49,245.57	57,936.10	0.06	8,690.53
3,505.000 VINCI SA EFB1XH021	102.25	210,615.68	358,379.66	0.38	147,763.98
3,898.000 DANONE SA EFB1Y9TB7	84.00	244,019.05	327,416.25	0.35	83,397.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,534.000 AIR LIQUIDE SA EFB1YXBJ6	126.14	226,945.72	319,649.00	0.34	92,703.28
1,524.000 BUREAU VERITAS SA EFB28DTJ8	27.37	20,716.30	41,706.14	0.04	20,989.84
2,370.000 GETLINK SE EFB292JQ6	12.87	24,524.33	30,508.01	0.03	5,983.68
729.000 EDENRED EFB62G1B5	29.04	14,565.66	21,166.77	0.02	6,601.11
1,683.000 VALEO SA EFBDC5ST5	74.77	70,951.59	125,844.33	0.14	54,892.74
2,663.000 ASSICURAZIONI GENERALI SPA EI4056715	18.25	42,483.94	48,605.50	0.05	6,121.56
53,033.000 INTESA SANPAOLO SPA EI4076838	3.33	129,308.61	176,399.21	0.19	47,090.60
20,219.000 INTESA SANPAOLO SPA EI4076846	3.19	48,105.86	64,582.07	0.07	16,476.21
6,153.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	11.36	56,038.85	69,895.42	0.08	13,856.57
1,260.000 LUXOTTICA GROUP SPA EI4800658	61.42	50,396.99	77,390.36	0.08	26,993.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
495.000 GEDI GRUPPO EDITORIALE SPA EI5836206	0.84	441.74	416.97	0.00	-24.77
62,803.000 ENEL SPA EI7144567	6.16	314,425.77	386,873.01	0.42	72,447.24
9,309.000 ENI SPA EI7145051	16.57	185,720.62	154,259.81	0.17	-31,460.81
89,698.000 TELECOM ITALIA SPA/MILANO EI7634393	0.87	78,504.53	77,604.59	0.08	-899.94
166,351.000 TELECOM ITALIA SPA/MILANO EI7634401	0.72	121,074.22	119,053.56	0.13	-2,020.66
2,674.000 ATLANTIA SPA EI7667161	31.61	60,462.36	84,511.92	0.09	24,049.56
13,185.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	5.82	63,501.59	76,692.86	0.08	13,191.27
1,809.000 RECORDATI SPA EIB07DRZ3	44.50	80,242.51	80,503.48	0.09	260.97
1,022.000 PRYSMIAN SPA EIB1W4V62	32.65	20,694.15	33,368.05	0.04	12,673.90
593.000 FERRARI NV EIBD6G500	105.01	27,381.77	62,270.91	0.07	34,889.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,222.000 CNH INDUSTRIAL NV EIBDSV2V8	13.41	40,404.34	70,042.35	0.08	29,638.01
10,229.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	17.90	89,724.68	183,139.28	0.20	93,414.60
13,455.000 UNICREDIT SPA EIBYMXPS6	18.71	220,156.44	251,722.38	0.27	31,565.94
973.000 EXOR NV EIBYSLCX9	61.36	44,477.28	59,704.14	0.06	15,226.86
5,536.000 RELX NV EN4148818	23.01	44,121.76	127,401.81	0.14	83,280.05
506.000 RANDSTAD HOLDING NV EN5228650	61.53	24,857.29	31,133.67	0.03	6,276.38
1,567.000 AKZO NOBEL NV EN5458315	87.68	97,071.42	137,398.35	0.15	40,326.93
2,380.000 WOLTERS KLUWER NV EN5671511	52.21	60,143.75	124,261.67	0.13	64,117.92
10,494.000 AEGON NV EN5927376	6.38	58,832.23	66,975.35	0.07	8,143.12
25,877.000 KONINKLIJKE KPN NV EN5956078	3.49	76,900.16	90,360.58	0.10	13,460.42

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,146.000 KONINKLIJKE PHILIPS NV EN5986620	37.87	130,456.22	157,022.42	0.17	26,566.20
1,218.000 HEINEKEN NV EN7792554	104.39	62,647.05	127,141.59	0.14	64,494.54
552.000 HEINEKEN HOLDING NV ENB0CCH48	99.05	27,254.91	54,677.80	0.06	27,422.89
1,330.000 KONINKLIJKE DSM NV ENB0HZL96	95.67	65,384.84	127,238.09	0.14	61,853.25
10,117.000 UNILEVER NV ENB12T3J2	56.38	334,210.93	570,432.52	0.61	236,221.59
2,392.000 ASML HOLDING NV ENB929F49	174.30	121,815.61	416,916.32	0.45	295,100.71
8,536.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	22.02	141,477.43	187,934.28	0.20	46,456.85
3,522.000 NN GROUP NV ENBNG8PQ5	43.37	113,060.33	152,759.34	0.16	39,699.01
5,697.000 ARCELORMITTAL ENBYPBS65	32.56	117,219.17	185,492.57	0.20	68,273.40
1,586.000 ABN AMRO GROUP NV ENBYQP139	32.30	31,458.01	51,230.21	0.05	19,772.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,849.000 ING GROEP NV ENBZ57394	18.40	322,919.74	530,886.80	0.57	207,967.06
5,152.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	13,545.89	0.00	0.00	-13,545.89
20,130.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.46	63,391.26	69,736.52	0.07	6,345.26
2,333.000 GALP ENERGIA SGPS SA EPB1FW752	18.40	22,925.91	42,932.48	0.05	20,006.57
2,506.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	19.45	38,607.02	48,734.07	0.05	10,127.05
6,118.000 CRH PLC EZ4182240	35.97	153,050.40	220,064.24	0.24	67,013.84
1,480.000 KERRY GROUP PLC EZ4519573	112.27	82,522.67	166,166.70	0.18	83,644.03
2,235.000 BANK OF IRELAND GROUP PLC EZBD1RP68	8.52	18,949.85	19,041.48	0.02	91.63
177.000 PADDY POWER BETFAIR PLC EZBWT6H87	119.12	20,259.38	21,084.13	0.02	824.75
2,731.000 RYANAIR HOLDINGS PLC EZBYTBXV3	18.07	15,228.34	49,354.74	0.05	34,126.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
790.000 WARTSILA OYJ ABP SF4525181	63.16	20,559.99	49,898.04	0.05	29,338.05
3,929.000 UPM-KYMMENE OYJ SF5051252	31.11	55,053.73	122,241.91	0.13	67,188.18
7,104.000 STORA ENSO OYJ SF5072670	15.87	65,051.68	112,772.99	0.12	47,721.31
1,907.000 SAMPO OYJ SF5226037	55.00	51,838.65	104,878.59	0.11	53,039.94
1,929.000 FORTUM OYJ SF5579559	19.81	30,889.04	38,219.66	0.04	7,330.62
2,001.000 ELISA OYJ SF5701518	39.29	53,795.27	78,619.64	0.08	24,824.37
600.000 METSO OYJ SF5713422	34.19	15,887.30	20,512.07	0.02	4,624.77
2,500.000 NOKIA OYJ SF5902942	4.68	11,217.02	11,689.79	0.01	472.77
1,150.000 NESTE OYJ SFB06YV43	64.06	20,342.14	73,672.08	0.08	53,329.94
771.000 NOKIAN RENKAAT OYJ SFB07G375	45.39	20,049.85	34,995.88	0.04	14,946.03

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,638.000 KONE OYJ SFB09M9D1	53.77	40,535.67	88,078.25	0.09	47,542.58
3,187.000 ORION OYJ SFB17NY41	37.32	104,903.01	118,941.59	0.13	14,038.58
TOTAL EQUITY EURO CURRENCY UNIT		**19,448,615.84**	**29,393,710.04**	**31.55**	**9,945,094.20**
PREFERRED SECURITIES					
1,347.000 HENKEL AG & CO KGAA ED5076705	132.51	99,338.08	178,488.65	0.19	79,150.57
1,488.000 VOLKSWAGEN AG ED5497166	199.87	168,707.81	297,411.26	0.32	128,703.45
712.000 BAYERISCHE MOTOREN WERKE AG ED5756033	89.63	51,713.84	63,814.93	0.07	12,101.09
435.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	83.79	23,493.66	36,449.44	0.04	12,955.78
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**343,253.39**	**576,164.28**	**0.62**	**232,910.89**
TOTAL ASSETS EURO CURRENCY UNIT		**19,792,872.48**	**29,970,879.99**	**32.17**	**10,178,007.51**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,221.96	1,221.87	0.00	-0.09
EQUITY					

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 HANG LUNG PROPERTIES LTD FH6030503	2.44	20,207.22	21,989.69	0.02	1,782.47
7,400.000 BANK OF EAST ASIA LTD/THE FH6075649	4.33	27,544.66	32,043.03	0.03	4,498.37
14,000.000 CLP HOLDINGS LTD FH6097015	10.23	106,086.65	143,182.43	0.15	37,095.78
12,643.000 I-CABLE COMMUNICATIONS LTD FH6193939	0.03	461.00	370.36	0.00	-90.64
7,300.000 HONG KONG EXCHANGES & CLEARING FH6267352	30.68	134,822.13	223,931.54	0.24	89,109.41
13,500.000 MTR CORP LTD FH6290057	5.86	55,240.98	79,093.80	0.08	23,852.82
6,000.000 HANG LUNG GROUP LTD FH6408352	3.68	22,003.52	22,066.44	0.02	62.92
5,600.000 HANG SENG BANK LTD FH6408378	24.82	82,409.65	138,973.81	0.15	56,564.16
9,803.000 HENDERSON LAND DEVELOPMENT CO FH6420530	6.59	43,007.80	64,581.70	0.07	21,573.90
7,000.000 POWER ASSETS HOLDINGS LTD FH6435322	8.44	41,929.50	59,054.92	0.06	17,125.42

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,000.000 WHARF HOLDINGS LTD/THE FH6435579	3.45	72,813.14	37,992.66	0.04	-34,820.48
43,505.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.96	52,134.94	85,259.18	0.09	33,124.24
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	5.30	20,761.01	37,116.40	0.04	16,355.39
15,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	8.02	27,663.21	120,310.08	0.13	92,646.87
18,500.000 BOC HONG KONG HOLDINGS LTD FH6536111	5.07	44,646.76	93,715.22	0.10	49,068.46
6,000.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.93	19,389.76	23,563.12	0.03	4,173.36
25,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769	1.50	29,107.61	37,544.93	0.04	8,437.32
15,000.000 SINO LAND CO LTD FH6810425	1.77	22,763.12	26,556.48	0.03	3,793.36
4,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	16.68	52,067.99	66,723.80	0.07	14,655.81
8,000.000 WHEELOCK & CO LTD FH6981481	7.14	32,043.55	57,104.12	0.06	25,060.57

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	6.52	31,371.90	65,175.96	0.07	33,804.06
15,000.000 LINK REIT FHB0PB4M2	9.27	60,465.90	139,018.59	0.15	78,552.69
12,800.000 WYNN MACAU LTD FHB4JSTL9	3.17	30,047.66	40,525.50	0.04	10,477.84
22,400.000 MGM CHINA HOLDINGS LTD FHB4P8HQ8	3.03	43,813.89	67,767.64	0.07	23,953.75
79,000.000 AIA GROUP LTD FHB4TX8S5	8.53	289,000.28	673,550.97	0.72	384,550.69
18,800.000 SANDS CHINA LTD FHB5B23W5	5.16	39,147.67	97,038.62	0.10	57,890.95
10,250.000 SWIRE PROPERTIES LTD FHB67C2G2	3.22	26,097.18	33,042.10	0.04	6,944.92
11,000.000 WHARF REAL ESTATE INVESTMENT C FHBF0GWS1	6.65	73,239.91	73,171.04	0.08	-68.87
47,500.000 WH GROUP LTD FHBLLHKZ0	1.13	48,008.19	53,592.67	0.06	5,584.48
38,000.000 LI & FUNG LTD FHBP3RW60	0.55	20,576.61	20,853.75	0.02	277.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,576.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	12.55	153,519.32	233,111.89	0.25	79,592.57
3,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYVS6J9	8.59	20,432.34	25,769.77	0.03	5,337.43
18,576.000 CK ASSET HOLDINGS LTD FHBYZQ071	8.74	89,245.73	162,299.11	0.17	73,053.38
TOTAL EQUITY HONG KONG DOLLAR		**1,832,070.78**	**3,056,091.32**	**3.28**	**1,224,020.54**
TOTAL ASSETS HONG KONG DOLLAR		**1,833,292.74**	**3,057,313.19**	**3.28**	**1,224,020.45**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		919.57	922.78	0.00	3.21
EQUITY					
14,102.000 BANK HAPOALIM BM FZ6075805	7.37	67,926.17	103,947.74	0.11	36,021.57
8,453.000 BANK LEUMI LE-ISRAEL BM FZ6076423	6.04	40,780.48	51,059.12	0.05	10,278.64
22,440.000 ISRAEL CHEMICALS LTD FZ6455536	4.06	89,429.72	91,139.37	0.10	1,709.65
503.000 NICE LTD FZ6647132	90.59	31,072.99	45,567.24	0.05	14,494.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
990.000 MIZRAHI TEFAHOT BANK LTD FZ6916701	18.48	17,768.94	18,293.46	0.02	524.52
TOTAL EQUITY ISRAELI SHEKEL		**246,978.30**	**310,006.93**	**0.33**	**63,028.63**
TOTAL ASSETS ISRAELI SHEKEL		**247,897.87**	**310,929.71**	**0.33**	**63,031.84**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		202.71	203.75	0.00	1.04
EQUITY					
1,600.000 AISIN SEIKI CO LTD FJ6010709	56.19	49,701.19	89,906.79	0.10	40,205.60
4,000.000 AJINOMOTO CO INC FJ6010907	18.83	39,692.08	75,312.92	0.08	35,620.84
600.000 ANA HOLDINGS INC FJ6014909	41.78	17,420.30	25,065.25	0.03	7,644.95
1,500.000 ALPS ELECTRIC CO LTD FJ6021508	28.58	42,040.80	42,876.17	0.05	835.37
3,000.000 AMADA HOLDINGS CO LTD FJ6022100	13.62	25,712.53	40,852.20	0.04	15,139.67
2,000.000 ASAHI GROUP HOLDINGS LTD FJ6054400	49.62	37,200.67	99,245.45	0.11	62,044.78

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 ASAHI KASEI CORP FJ6054608	12.90	59,359.69	129,027.97	0.14	69,668.28
1,400.000 ASAHI GLASS CO LTD FJ6055209	43.32	37,056.19	60,648.03	0.07	23,591.84
1,200.000 ASICS CORP FJ6057379	15.94	18,765.82	19,131.82	0.02	366.00
1,200.000 BANK OF KYOTO LTD/THE FJ6075751	52.11	48,821.38	62,529.96	0.07	13,708.58
12,600.000 YAHOO JAPAN CORP FJ6084845	4.59	47,343.03	57,826.90	0.06	10,483.87
500.000 TREND MICRO INC/JAPAN FJ6125283	56.72	17,780.51	28,362.18	0.03	10,581.67
5,500.000 NTT DATA CORP FJ6125630	11.89	43,186.71	65,375.06	0.07	22,188.35
10,000.000 NTT DOCOMO INC FJ6129277	23.62	153,788.85	236,218.38	0.25	82,429.53
4,600.000 BRIDGESTONE CORP FJ6132107	46.50	103,812.72	213,890.82	0.23	110,078.10
1,700.000 BROTHER INDUSTRIES LTD FJ6146503	24.68	20,615.81	41,952.95	0.05	21,337.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,100.000 USS CO LTD FJ6171493	21.18	31,071.72	44,479.36	0.05	13,407.64
3,900.000 CANON INC FJ6172327	37.28	135,635.10	145,406.13	0.16	9,771.03
2,600.000 CASIO COMPUTER CO LTD FJ6178969	14.39	19,654.39	37,413.23	0.04	17,758.84
800.000 CENTRAL JAPAN RAILWAY CO FJ6183555	179.14	60,730.57	143,311.14	0.15	82,580.57
4,000.000 CHIBA BANK LTD/THE FJ6190568	8.33	23,891.90	33,306.70	0.04	9,414.80
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.38	27,000.83	26,755.44	0.03	-245.39
1,800.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	51.22	41,239.93	92,197.07	0.10	50,957.14
3,600.000 RAKUTEN INC FJ6229598	9.17	26,063.90	32,996.01	0.04	6,932.11
11,400.000 KDDI CORP FJ6248994	24.90	127,037.42	283,810.92	0.30	156,773.50
500.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	203.95	24,248.57	101,975.15	0.11	77,726.58

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 DAIKIN INDUSTRIES LTD FJ6250727	118.38	85,589.93	201,238.35	0.22	115,648.42
4,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	38.41	56,652.12	153,644.03	0.16	96,991.91
9,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.28	47,240.80	56,476.70	0.06	9,235.90
200.000 LAWSON INC FJ6266913	66.49	8,549.55	13,297.83	0.01	4,748.28
5,600.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.96	20,212.29	33,356.41	0.04	13,144.12
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	52.29	33,841.50	52,285.84	0.06	18,444.34
1,700.000 EAST JAPAN RAILWAY CO FJ6298544	97.60	117,649.52	165,925.44	0.18	48,275.92
1,700.000 EISAI CO LTD FJ6307204	56.96	72,108.15	96,823.79	0.10	24,715.64
1,400.000 FAMILYMART UNY HOLDINGS CO LTD FJ6331279	70.13	99,852.92	98,180.21	0.11	-1,672.71
300.000 FAST RETAILING CO LTD FJ6332434	398.67	53,309.60	119,600.54	0.13	66,290.94

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
87,100.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	7.34	464,437.37	638,965.30	0.69	174,527.93
4,000.000 SUBARU CORP FJ6356409	31.81	20,527.45	127,225.92	0.14	106,698.47
3,300.000 FUJIFILM HOLDINGS CORP FJ6356524	40.88	113,599.80	134,900.14	0.14	21,300.34
1,200.000 FANUC CORP FJ6356938	240.21	139,306.22	288,255.67	0.31	148,949.45
5,000.000 FUJITSU LTD FJ6356946	7.13	24,694.48	35,628.05	0.04	10,933.57
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	43.99	19,916.46	35,188.64	0.04	15,272.18
1,089.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	46.52	20,506.15	50,655.66	0.05	30,149.51
6.000 NIPPON BUILDING FUND INC FJ6396801	4,891.26	25,552.84	29,347.54	0.03	3,794.70
11.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,749.22	48,152.48	52,241.46	0.06	4,088.98
6,600.000 HACHIJUNI BANK LTD/THE FJ6400629	5.74	37,860.39	37,906.79	0.04	46.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 HAMAMATSU PHOTONICS KK FJ6405875	33.64	22,620.21	40,372.84	0.04	17,752.63
800.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	40.21	18,483.22	32,170.44	0.03	13,687.22
1,100.000 DENTSU INC FJ6416286	42.39	29,220.73	46,626.72	0.05	17,405.99
20,300.000 RESONA HOLDINGS INC FJ6421559	5.98	104,269.38	121,295.43	0.13	17,026.05
2,000.000 HINO MOTORS LTD FJ6428307	12.96	19,911.51	25,920.99	0.03	6,009.48
220.000 HIROSE ELECTRIC CO LTD FJ6428729	146.21	24,806.69	32,165.11	0.03	7,358.42
600.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	60.63	22,518.43	36,378.16	0.04	13,859.73
27,000.000 HITACHI LTD FJ6429107	7.79	110,195.67	210,415.45	0.23	100,219.78
1,000.000 HITACHI CHEMICAL CO LTD FJ6429123	25.69	21,624.08	25,690.19	0.03	4,066.11
2,000.000 HITACHI METALS LTD FJ6429206	14.36	21,102.39	28,726.14	0.03	7,623.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,143.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	39.71	159,107.16	164,506.34	0.18	5,399.18
8,100.000 HONDA MOTOR CO LTD FJ6435146	34.28	272,967.56	277,693.75	0.30	4,726.19
3,000.000 HOYA CORP FJ6441508	49.96	91,696.64	149,880.16	0.16	58,183.52
1,100.000 IHI CORP FJ6466984	33.29	20,027.03	36,617.84	0.04	16,590.81
4,000.000 ISUZU MOTORS LTD FJ6467107	16.75	21,805.09	67,004.00	0.07	45,198.91
11,000.000 ITOCHU CORP FJ6467800	18.67	101,586.04	205,352.87	0.22	103,766.83
4,000.000 JGC CORP FJ6473469	19.34	70,559.46	77,372.39	0.08	6,812.93
5,900.000 JAPAN TOBACCO INC FJ6474533	32.23	122,295.85	190,172.22	0.20	67,876.37
9,200.000 AEON CO LTD FJ6480043	16.89	137,297.39	155,375.06	0.17	18,077.67
9,000.000 KAJIMA CORP FJ6481322	9.62	22,230.97	86,604.53	0.09	64,373.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	12.25	66,485.57	77,177.10	0.08	10,691.53
1,000.000 KANSAI PAINT CO LTD FJ6483740	25.99	17,155.81	25,992.01	0.03	8,836.20
3,200.000 KAO CORP FJ6483807	67.63	86,324.51	216,429.65	0.23	130,105.14
800.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	35.11	21,975.44	28,087.00	0.03	6,111.56
1,500.000 KEIKYU CORP FJ6487303	19.22	24,562.66	28,828.23	0.03	4,265.57
600.000 KEIO CORP FJ6487360	43.99	19,995.09	26,391.48	0.03	6,396.39
2,000.000 KIKKOMAN CORP FJ6490802	40.48	23,529.90	80,958.72	0.09	57,428.82
640.000 KEYENCE CORP FJ6490992	560.32	97,249.38	358,604.53	0.38	261,355.15
1,400.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	38.35	45,803.55	53,688.42	0.06	7,884.87
6,500.000 KIRIN HOLDINGS CO LTD FJ6493749	25.22	93,773.40	163,899.25	0.18	70,125.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 KOITO MANUFACTURING CO LTD FJ6496320	70.31	31,821.93	70,306.26	0.08	38,484.33
6,200.000 KOMATSU LTD FJ6496585	36.20	131,657.66	224,443.86	0.24	92,786.20
1,100.000 KONAMI HOLDINGS CORP FJ6496684	55.04	21,350.45	60,541.50	0.06	39,191.05
1,700.000 JTEKT CORP FJ6497088	17.19	20,760.61	29,216.16	0.03	8,455.55
8,000.000 KUBOTA CORP FJ6497500	19.61	82,583.48	156,910.79	0.17	74,327.31
2,000.000 KURARAY CO LTD FJ6497666	18.87	26,894.36	37,745.23	0.04	10,850.87
2,200.000 KYOCERA CORP FJ6499266	65.45	108,222.75	143,991.13	0.15	35,768.38
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	19.34	21,017.20	38,686.20	0.04	17,669.00
2,600.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	10.48	27,481.19	27,257.88	0.03	-223.31
4,800.000 TOKIO MARINE HOLDINGS INC FJ6513124	45.64	134,399.97	219,057.26	0.24	84,657.29

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	1,834.00	19,887.19	22,007.99	0.02	2,120.80
3,200.000 JFE HOLDINGS INC FJ6543790	24.02	60,042.18	76,868.18	0.08	16,826.00
2,000.000 MAKITA CORP FJ6555802	42.03	41,530.35	84,065.69	0.09	42,535.34
10,200.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	43.21	350,007.16	440,777.64	0.47	90,770.48
12,400.000 MARUBENI CORP FJ6569464	7.24	73,709.40	89,832.58	0.10	16,123.18
900.000 MARUICHI STEEL TUBE LTD FJ6569506	29.29	25,708.88	26,364.85	0.03	655.97
2,200.000 MARUI GROUP CO LTD FJ6569522	18.31	31,250.19	40,289.39	0.04	9,039.20
6,500.000 PANASONIC CORP FJ6572708	14.64	64,174.73	95,177.54	0.10	31,002.81
90,880.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.82	159,168.08	165,060.35	0.18	5,892.27
1,400.000 CREDIT SAISON CO LTD FJ6591807	18.20	21,181.17	25,477.14	0.03	4,295.97

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	17.40	97,995.12	104,394.14	0.11	6,399.02
8,300.000 MITSUBISHI CORP FJ6596780	27.63	181,046.64	229,364.41	0.25	48,317.77
2,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	28.72	24,360.37	57,434.53	0.06	33,074.16
13,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	16.61	126,474.97	215,974.26	0.23	89,499.29
2,100.000 MITSUBISHI MATERIALS CORP FJ6597085	35.60	66,782.00	74,753.66	0.08	7,971.66
4,000.000 MITSUI & CO LTD FJ6597309	16.26	49,056.01	65,051.04	0.07	15,995.03
1,400.000 MITSUI CHEMICALS INC FJ6597366	32.18	21,538.91	45,051.04	0.05	23,512.13
1,300.000 MITSUI OSK LINES LTD FJ6597580	33.38	37,685.28	43,391.04	0.05	5,705.76
5,000.000 MITSUI FUDOSAN CO LTD FJ6597606	22.41	85,868.17	112,072.79	0.12	26,204.62
1,500.000 MURATA MANUFACTURING CO LTD FJ6610409	134.22	109,693.41	201,331.56	0.22	91,638.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 SEIKO EPSON CORP FJ6616505	23.60	20,581.74	61,370.62	0.07	40,788.88
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	24.31	13,596.23	24,314.25	0.03	10,718.02
1,600.000 NAGOYA RAILROAD CO LTD FJ6619863	25.18	31,311.00	40,294.72	0.04	8,983.72
800.000 NINTENDO CO LTD FJ6639556	365.65	106,755.36	292,516.65	0.31	185,761.29
2,900.000 DENSO CORP FJ6640380	60.04	92,199.66	174,102.98	0.19	81,903.32
1,400.000 NIDEC CORP FJ6640687	140.35	80,642.50	196,484.69	0.21	115,842.19
1,000.000 NH FOODS LTD FJ6640760	24.39	12,882.89	24,394.14	0.03	11,511.25
1,815.000 NISSHIN SEIFUN GROUP INC FJ6640968	20.20	19,611.80	36,670.57	0.04	17,058.77
5,600.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	47.06	126,213.80	263,520.64	0.28	137,306.84
4,100.000 NSK LTD FJ6641545	15.75	36,133.83	64,566.36	0.07	28,432.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - MONTI - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	39.90	14,192.47	39,902.35	0.04	25,709.88
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	73.06	16,662.57	36,529.07	0.04	19,866.50
1,200.000 NITTO DENKO CORP FJ6641800	88.86	48,912.48	106,631.16	0.11	57,718.68
400.000 NIPPON EXPRESS CO LTD FJ6642121	66.49	17,503.69	26,595.65	0.03	9,091.96
1,500.000 YAMAHA CORP FJ6642386	36.93	19,691.64	55,392.81	0.06	35,701.17
3,000.000 MINEBEA MITSUMI INC FJ6642402	20.98	18,493.86	62,929.43	0.07	44,435.57
3,376.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	25.66	73,162.66	86,640.18	0.09	13,477.52
14,500.000 NISSAN MOTOR CO LTD FJ6642865	9.97	126,575.14	144,613.85	0.16	18,038.71
34,200.000 NOMURA HOLDINGS INC FJ6643103	5.90	201,121.20	201,921.18	0.22	799.98
500.000 NITORI HOLDINGS CO LTD FJ6644804	142.61	18,898.45	71,304.93	0.08	52,406.48

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	91.17	13,841.12	72,933.87	0.08	59,092.75
3,500.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	21.39	58,892.57	74,877.94	0.08	15,985.37
4,000.000 OBAYASHI CORP FJ6656402	12.11	17,674.04	48,433.20	0.05	30,759.16
1,800.000 OLYMPUS CORP FJ6658804	38.35	60,191.99	69,027.96	0.07	8,835.97
1,600.000 OMRON CORP FJ6659422	59.65	41,041.22	95,446.07	0.10	54,404.85
3,000.000 ONO PHARMACEUTICAL CO LTD FJ6660107	23.31	41,111.70	69,933.42	0.08	28,821.72
900.000 TAIHEIYO CEMENT CORP FJ6660206	43.19	20,268.47	38,868.18	0.04	18,599.71
7,600.000 ORIX CORP FJ6661147	16.91	76,455.54	128,488.24	0.14	52,032.70
2,800.000 OSAKA GAS CO LTD FJ6661766	19.26	50,830.59	53,936.97	0.06	3,106.38
1,100.000 SHINSEI BANK LTD FJ6730934	17.30	18,814.40	19,031.51	0.02	217.11

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 RICOH CO LTD FJ6738226	9.29	18,101.81	18,588.55	0.02	486.74
300.000 RINNAI CORP FJ6740586	90.55	21,724.06	27,163.78	0.03	5,439.72
4,400.000 JAPAN EXCHANGE GROUP INC FJ6743887	17.41	54,988.18	76,594.76	0.08	21,606.58
4,600.000 T&D HOLDINGS INC FJ6744299	17.11	54,210.31	78,687.97	0.08	24,477.66
400.000 ROHM CO LTD FJ6747201	110.79	17,676.76	44,314.25	0.05	26,637.49
200.000 RYOHIN KEIKAKU CO LTD FJ6758455	311.58	40,633.18	62,316.91	0.07	21,683.73
400.000 SMC CORP/JAPAN FJ6763968	411.72	73,267.72	164,687.09	0.18	91,419.37
6,100.000 SOFTBANK GROUP CORP FJ6770625	79.18	199,860.96	483,018.21	0.52	283,157.25
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	15.72	21,057.94	39,303.15	0.04	18,245.21
1,000.000 SECOM CO LTD FJ6791597	75.52	44,078.64	75,517.09	0.08	31,438.45

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,700.000 SEKISUI CHEMICAL CO LTD FJ6793825	20.08	44,478.87	94,375.50	0.10	49,896.63
4,000.000 SEKISUI HOUSE LTD FJ6793908	18.07	47,944.81	72,276.97	0.08	24,332.16
1,500.000 SHARP CORP/JAPAN FJ6800604	34.35	30,080.00	51,531.29	0.06	21,451.29
200.000 SHIMAMURA CO LTD FJ6804036	110.08	21,468.14	22,015.09	0.02	546.95
3,000.000 SHIMADZU CORP FJ6804366	22.74	42,980.61	68,229.03	0.07	25,248.42
4,000.000 SHIMIZU CORP FJ6804408	10.33	16,694.52	41,331.56	0.04	24,637.04
2,900.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	101.64	166,450.50	294,762.54	0.32	128,312.04
2,000.000 SHIONOGI & CO LTD FJ6804689	54.12	48,670.81	108,246.78	0.12	59,575.97
400.000 SHIMANO INC FJ6804820	140.70	17,801.81	56,280.52	0.06	38,478.71
2,700.000 SHISEIDO CO LTD FJ6805264	48.34	51,809.04	130,529.96	0.14	78,720.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 SHIZUOKA BANK LTD/THE FJ6805322	10.33	45,897.76	51,664.45	0.06	5,766.69
1,300.000 SHOWA SHELL SEKIYU KK FJ6805546	13.58	17,505.77	17,656.46	0.02	150.69
5,600.000 SONY CORP FJ6821501	45.12	153,799.68	252,683.54	0.27	98,883.86
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	40.61	19,239.15	40,612.52	0.04	21,373.37
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	7.19	54,399.47	79,094.54	0.08	24,695.07
5,300.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	16.91	66,533.07	89,627.17	0.10	23,094.10
600.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	42.34	18,142.52	25,406.13	0.03	7,263.61
2,500.000 SUMITOMO METAL MINING CO LTD FJ6858842	45.97	73,892.69	114,913.45	0.12	41,020.76
2,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	32.87	42,810.47	65,743.45	0.07	22,932.98
8,600.000 SUMITOMO CORP FJ6858941	17.00	95,340.33	146,196.19	0.16	50,855.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,900.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	18.61	29,114.74	35,351.98	0.04	6,237.24
2,000.000 SURUGA BANK LTD FJ6864329	21.46	17,950.87	42,911.67	0.05	24,960.80
2,600.000 SUZUKI MOTOR CORP FJ6865508	58.00	66,879.50	150,806.93	0.16	83,927.43
550.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	41.15	17,514.34	22,629.83	0.02	5,115.49
900.000 THK CO LTD FJ6869138	37.55	19,643.74	33,794.94	0.04	14,151.20
900.000 TDK CORP FJ6869302	79.80	58,791.71	71,824.24	0.08	13,032.53
1,800.000 TAISEI CORP FJ6870102	49.80	19,835.39	89,640.48	0.10	69,805.09
2,000.000 TAKASHIMAYA CO LTD FJ6870409	10.53	16,843.58	21,056.37	0.02	4,212.79
4,700.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	56.82	207,234.07	267,063.48	0.29	59,829.41
4,800.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	20.70	94,008.14	99,366.18	0.11	5,358.04

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 TEIJIN LTD FJ6880507	22.28	16,875.51	22,281.40	0.02	5,405.89
800.000 SYSMEX CORP FJ6883808	78.74	26,540.74	62,991.57	0.07	36,450.83
2,300.000 TERUMO CORP FJ6885076	47.40	63,146.57	109,027.96	0.12	45,881.39
1,000.000 TOBU RAILWAY CO LTD FJ6895166	32.31	21,427.64	32,312.47	0.03	10,884.83
1,200.000 TOHO CO LTD/TOKYO FJ6895208	34.66	19,177.40	41,597.87	0.04	22,420.47
4,200.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	12.79	53,998.12	53,725.70	0.06	-272.42
2,200.000 TOKYO GAS CO LTD FJ6895448	22.89	48,486.50	50,356.86	0.05	1,870.36
1,200.000 TOKYO ELECTRON LTD FJ6895679	181.09	83,334.53	217,310.26	0.23	133,975.73
4,000.000 TOKYU CORP FJ6896545	15.96	42,690.55	63,843.77	0.07	21,153.22
5,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.05	42,850.65	45,228.59	0.05	2,377.94

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 TORAY INDUSTRIES INC FJ6897147	9.43	60,383.28	94,318.69	0.10	33,935.41
19,000.000 TOSHIBA CORP FJ6897212	2.81	53,855.07	53,466.49	0.06	-388.58
1,000.000 TOTO LTD FJ6897469	59.03	28,117.62	59,032.40	0.06	30,914.78
2,200.000 LIXIL GROUP CORP FJ6900214	27.08	44,798.16	59,565.03	0.06	14,766.87
1,200.000 TOYOTA INDUSTRIES CORP FJ6900545	64.27	41,638.12	77,123.84	0.08	35,485.72
1,200.000 TOYOTA TSUSHO CORP FJ6900586	40.26	19,049.63	48,308.92	0.05	29,259.29
14,520.000 TOYOTA MOTOR CORP FJ6900644	64.03	581,181.12	929,718.26	1.00	348,537.14
3,000.000 UNICHARM CORP FJ6911484	26.01	40,677.61	78,015.98	0.08	37,338.37
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	73.03	46,388.22	80,334.67	0.09	33,946.45
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.51	32,761.71	46,306.26	0.05	13,544.55

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 YAKULT HONSHA CO LTD FJ6985116	75.45	18,520.48	52,818.47	0.06	34,297.99
1,300.000 YAMAHA MOTOR CO LTD FJ6985264	32.80	19,169.95	42,640.92	0.05	23,470.97
11,000.000 ASTELLAS PHARMA INC FJ6985389	12.76	79,991.02	140,319.58	0.15	60,328.56
1,000.000 YAMATO HOLDINGS CO LTD FJ6985561	20.13	14,096.64	20,128.72	0.02	6,032.08
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	44.07	18,589.69	88,149.14	0.09	69,559.45
2,300.000 YOKOGAWA ELECTRIC CORP FJ6986429	19.16	32,622.92	44,060.36	0.05	11,437.44
1,600.000 M3 INC FJB02K2M5	35.20	32,221.29	56,316.02	0.06	24,094.73
1,500.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	26.94	37,989.05	40,412.78	0.04	2,423.73
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	12.41	19,317.94	19,856.19	0.02	538.25
4,600.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	41.57	123,461.78	191,227.70	0.21	67,765.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,400.000 DAIICHI SANKYO CO LTD FJB0J7D93	26.07	80,402.83	114,716.38	0.12	34,313.55
1,600.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	32.71	30,521.85	52,339.10	0.06	21,817.25
9,400.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	10.98	48,701.45	103,178.87	0.11	54,477.42
2,800.000 INPEX CORP FJB10RB16	12.51	29,233.75	35,021.75	0.04	5,788.00
1,800.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	22.42	31,479.62	40,362.18	0.04	8,882.56
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	11.89	10,806.72	11,886.37	0.01	1,079.65
800.000 IDEMITSU KOSAN CO LTD FJB1FF8P7	40.17	29,881.22	32,134.93	0.03	2,253.71
3,100.000 AOZORA BANK LTD FJB1G1851	38.93	111,732.51	120,670.22	0.13	8,937.71
14,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.62	65,074.04	78,668.44	0.08	13,594.40
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	18.85	18,142.52	28,268.98	0.03	10,126.46

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	17.72	19,452.09	21,262.32	0.02	1,810.23
1,800.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	12.40	19,720.40	22,322.24	0.02	2,601.84
3,800.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	33.86	102,736.75	128,656.90	0.14	25,920.15
300.000 TAISHO PHARMACEUTICAL HOLDINGS FJB3QX5G5	79.89	18,227.69	23,968.04	0.03	5,740.35
2,900.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.92	83,165.52	127,378.61	0.14	44,213.09
7,200.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	20.63	102,700.68	148,537.95	0.16	45,837.27
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	85.13	19,510.65	85,130.94	0.09	65,620.29
34,115.000 JXTG HOLDINGS INC FJB627LW8	6.45	167,370.02	220,165.16	0.24	52,795.14
2,100.000 SOMPO HOLDINGS INC FJB62G7K0	38.74	56,680.99	81,352.86	0.09	24,671.87
1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	39.13	24,419.12	39,130.05	0.04	14,710.93

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10.000 NIPPON PROLOGIS REIT INC FJB98BC64	2,115.40	20,028.43	21,154.02	0.02	1,125.59
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	44.47	27,237.03	35,579.23	0.04	8,342.20
9,000.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	6.04	47,532.86	54,327.56	0.06	6,794.70
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	4.23	21,665.59	24,770.97	0.03	3,105.38
2,600.000 SEIBU HOLDINGS INC FJBKY6H33	18.92	44,094.91	49,184.20	0.05	5,089.29
7,500.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	24.86	85,326.59	186,418.11	0.20	101,091.52
2,400.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	11.47	28,531.38	27,525.97	0.03	-1,005.41
9,500.000 JAPAN POST BANK CO LTD FJBYT8165	13.02	122,780.15	123,715.05	0.13	934.90
3,000.000 KYUSHU FINANCIAL GROUP INC FJBYZ5XN2	6.05	18,596.29	18,162.45	0.02	-433.84
TOTAL EQUITY JAPANESE YEN		**13,865,696.68**	**22,330,586.73**	**23.97**	**8,464,890.05**
TOTAL ASSETS JAPANESE YEN		**13,865,899.39**	**22,330,790.48**	**23.97**	**8,464,891.09**

NEW ZEALAND DOLLAR

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		51.84	52.58	0.00	0.74
EQUITY					
2,625.000 RYMAN HEALTHCARE LTD AN6161524	7.53	19,201.45	19,770.47	0.02	569.02
13,044.000 SPARK NEW ZEALAND LTD AN6881436	2.58	15,274.71	33,675.12	0.04	18,400.41
7,826.000 MERCURY NZ LTD ANB8W6K59	2.40	18,711.96	18,756.92	0.02	44.96
7,651.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.61	21,039.75	35,260.21	0.04	14,220.46
9,080.000 MERIDIAN ENERGY LTD ANBWFD052	2.08	18,647.52	18,888.76	0.02	241.24
TOTAL EQUITY NEW ZEALAND DOLLAR		**92,875.39**	**126,351.48**	**0.14**	**33,476.09**
TOTAL ASSETS NEW ZEALAND DOLLAR		**92,927.23**	**126,404.06**	**0.14**	**33,476.83**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		877.59	893.72	0.00	16.13
EQUITY					
7,525.000 DNB ASA SN4263307	18.60	100,902.20	139,931.96	0.15	39,029.76

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,765.000 TELENOR ASA SN4732491	21.51	92,621.30	123,978.49	0.13	31,357.19
9,282.000 STATOIL ASA SN7133606	21.42	173,242.46	198,818.54	0.21	25,576.08
16,241.000 NORSK HYDRO ASA SNB11HK30	7.62	87,172.69	123,802.79	0.13	36,630.10
4,128.000 ORKLA ASA SNB1VQF41	10.64	30,212.79	43,932.88	0.05	13,720.09
1,834.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	18.94	25,861.87	34,732.17	0.04	8,870.30
1,893.000 SCHIBSTED ASA SNBWVFKQ2	26.65	43,743.52	50,453.15	0.05	6,709.63
TOTAL EQUITY NORWEGIAN KRONE		**553,756.83**	**715,649.98**	**0.77**	**161,893.15**
TOTAL ASSETS NORWEGIAN KRONE		**554,634.42**	**716,543.70**	**0.77**	**161,909.28**
POUND STERLING					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		4,766.97	4,767.61	0.01	0.64
EQUITY					
4,142.000 ANTOFAGASTA PLC EX0045610	13.60	52,836.85	56,311.06	0.06	3,474.21

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,037.000 ASHTEAD GROUP PLC EX0053671	26.95	65,929.49	108,784.15	0.12	42,854.66
10,400.000 BHP BILLITON PLC EX0056658	20.60	184,717.44	214,194.44	0.23	29,477.00
7,181.000 BARRATT DEVELOPMENTS PLC EX0081185	8.76	42,203.64	62,898.79	0.07	20,695.15
7,604.000 BRITISH LAND CO PLC/THE EX0136708	9.35	62,503.22	71,129.84	0.08	8,626.62
13,113.000 SKY PLC EX0141195	13.69	155,584.31	179,514.74	0.19	23,930.43
20,975.000 AVIVA PLC EX0216237	6.85	125,265.76	143,713.97	0.15	18,448.21
14,408.000 DIAGEO PLC EX0237407	36.86	267,696.49	531,114.00	0.57	263,417.51
1,818.000 SCHRODERS PLC EX0240542	47.56	53,618.61	86,468.97	0.09	32,850.36
32,265.000 BAE SYSTEMS PLC EX0263494	7.75	208,926.00	250,094.32	0.27	41,168.32
14,163.000 BRITISH AMERICAN TOBACCO PLC EX0287584	67.88	598,508.54	961,398.53	1.03	362,889.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,745.000 HAMMERSON PLC EX0406507	7.40	58,746.05	64,709.00	0.07	5,962.95
20,327.000 STANDARD CHARTERED PLC EX0408289	10.55	194,271.32	214,506.83	0.23	20,235.51
8,146.000 IMPERIAL BRANDS PLC EX0454499	42.83	283,154.09	348,877.42	0.37	65,723.33
133,242.000 HSBC HOLDINGS PLC EX0540529	10.37	1,277,208.94	1,382,284.46	1.48	105,075.52
29,150.000 LEGAL & GENERAL GROUP PLC EX0560394	3.70	39,755.78	107,769.47	0.12	68,013.69
10,757.000 MEGGITT PLC EX0575806	6.52	65,124.94	70,167.48	0.08	5,042.54
3,278.000 ASSOCIATED BRITISH FOODS PLC EX0673122	38.15	78,851.38	125,047.67	0.13	46,196.29
13,754.000 PEARSON PLC EX0677602	9.96	131,539.95	136,938.12	0.15	5,398.17
2,308.000 PERSIMMON PLC EX0682537	37.04	59,505.38	85,484.38	0.09	25,979.00
15,511.000 PRUDENTIAL PLC EX0709959	25.78	168,873.90	399,821.64	0.43	230,947.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,464.000 RIO TINTO PLC EX0718877	53.33	247,719.39	291,370.01	0.31	43,650.62
1,551.000 TRAVIS PERKINS PLC EX0773963	21.20	32,193.49	32,877.47	0.04	683.98
4,590.000 SSE PLC EX0790876	17.86	77,798.85	81,960.42	0.09	4,161.57
106,410.000 BP PLC EX0798051	7.07	805,178.34	752,406.41	0.81	-52,771.93
325,467.000 LLOYDS BANKING GROUP PLC EX0870611	0.92	311,202.61	299,651.49	0.32	-11,551.12
15,906.000 TAYLOR WIMPEY PLC EX0878234	2.79	44,197.51	44,410.76	0.05	213.25
15,673.000 TESCO PLC EX0884703	2.83	38,731.39	44,364.45	0.05	5,633.06
6,697.000 SMITH & NEPHEW PLC EX0922321	17.42	85,083.96	116,684.64	0.13	31,600.68
24,289.000 GLAXOSMITHKLINE PLC EX0925282	17.89	469,053.68	434,533.10	0.47	-34,520.58
1,358.000 WEIR GROUP PLC/THE EX0946585	28.72	31,696.25	39,000.24	0.04	7,303.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,507.000 ASTRAZENECA PLC EX0989528	69.27	409,001.66	589,316.70	0.63	180,315.04
11,381.000 GKN PLC EX3064659	4.32	36,677.48	49,173.69	0.05	12,496.21
38,550.000 BT GROUP PLC EX3091355	3.68	73,930.64	141,687.51	0.15	67,756.87
1,233.000 CARNIVAL PLC EX3121525	66.18	55,656.35	81,595.66	0.09	25,939.31
32,652.000 MARKS & SPENCER GROUP PLC EX3127480	4.26	136,898.51	139,047.14	0.15	2,148.63
66,401.000 BARCLAYS PLC EX3134866	2.75	199,739.51	182,432.45	0.20	-17,307.06
1,582.000 INTERTEK GROUP PLC EX3163832	70.21	53,999.85	111,068.62	0.12	57,068.77
2,749.000 BURBERRY GROUP PLC EX3174300	24.24	40,583.00	66,639.28	0.07	26,056.28
1,246.000 NEXT PLC EX3208983	61.21	48,098.08	76,270.07	0.08	28,171.99
15,100.000 KINGFISHER PLC EX3319525	4.57	54,562.53	68,980.37	0.07	14,417.84

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,087.000 ITV PLC EX3398644	2.24	20,106.27	22,582.79	0.02	2,476.52
885.000 RANDGOLD RESOURCES LTD EXB01C3S0	100.24	63,536.95	88,711.32	0.10	25,174.37
1,006.000 ADMIRAL GROUP PLC EXB02J636	27.08	20,592.59	27,244.55	0.03	6,651.96
723.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	56.77	34,187.98	41,048.27	0.04	6,860.29
25,604.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	33.55	729,491.30	858,968.11	0.92	129,476.81
26,227.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	33.93	636,296.14	889,980.04	0.96	253,683.90
2,561.000 BUNZL PLC EXB0744B8	28.03	40,737.32	71,782.22	0.08	31,044.90
11,135.000 COBHAM PLC EXB07KD30	1.71	18,580.37	19,024.41	0.02	444.04
2,147.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	51.31	52,721.34	110,162.16	0.12	57,440.82
9,196.000 UNILEVER PLC EXB10RZP7	55.81	311,064.43	513,207.62	0.55	202,143.19

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,735.000 TUI AG EXB11LJN2	20.83	20,542.85	36,144.13	0.04	15,601.28
3,283.000 INVESTEC PLC EXB17BBQ9	7.24	20,122.17	23,759.77	0.03	3,637.60
6,790.000 EXPERIAN PLC EXB19NLV9	22.13	81,210.55	150,269.42	0.16	69,058.87
2,414.000 MONDI PLC EXB1CRLC8	26.12	51,268.92	63,057.55	0.07	11,788.63
1,103.000 SEVERN TRENT PLC EXB1FH8J7	29.25	20,476.29	32,258.84	0.03	11,782.55
899.000 WHITBREAD PLC EXB1KJJ48	54.11	20,681.88	48,644.89	0.05	27,963.01
1,665.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	24.38	24,657.67	40,586.96	0.04	15,929.29
3,280.000 SMITHS GROUP PLC EXB1WY232	20.16	54,673.30	66,111.60	0.07	11,438.30
12,899.000 ANGLO AMERICAN PLC EXB1XZS89	20.96	215,989.39	270,374.16	0.29	54,384.77
7,641.000 3I GROUP PLC EXB1YW440	12.36	41,758.98	94,422.68	0.10	52,663.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
21,120.000 CAPITA PLC EXB23K0M2	5.42	114,026.43	114,537.45	0.12	511.02
4,445.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	93.60	276,268.43	416,037.65	0.45	139,769.22
7,795.000 RELX PLC EXB2B0DG6	23.52	79,173.23	183,372.09	0.20	104,198.86
3,507.000 SHIRE PLC EXB2QKY08	52.76	98,015.28	185,019.68	0.20	87,004.40
1,572.000 FRESNILLO PLC EXB2QPKJ1	19.33	20,969.12	30,388.01	0.03	9,418.89
3,389.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.22	29,529.34	38,028.18	0.04	8,498.84
54,090.000 GLENCORE PLC EXB4T3BW4	5.28	190,560.98	285,363.97	0.31	94,802.99
10,970.000 JOHN WOOD GROUP PLC EXB5N0P81	8.79	94,718.46	96,457.84	0.10	1,739.38
11,421.000 SEGRO PLC EXB5ZN1N1	7.94	61,608.72	90,690.08	0.10	29,081.36
11,710.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	11.46	112,244.34	134,170.75	0.14	21,926.41

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
41,132.000 OLD MUTUAL PLC EXB77J081	3.13	94,963.63	128,920.92	0.14	33,957.29
34,376.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	3.76	118,940.12	129,275.93	0.14	10,335.81
8,782.000 SAGE GROUP PLC/THE EXB8C3BL7	10.79	43,798.19	94,801.21	0.10	51,003.02
6,234.000 WPP PLC EXB8KF9B6	18.14	65,866.78	113,087.11	0.12	47,220.33
1,734.000 COCA-COLA HBC AG EXB9895B6	32.74	41,822.89	56,765.18	0.06	14,942.29
11,273.000 COMPASS GROUP PLC EXBD6K458	21.64	126,630.09	243,992.81	0.26	117,362.72
1,350.000 INTERCONTINENTAL HOTELS GROUP EXBD8QVH7	63.84	41,079.10	86,178.97	0.09	45,099.87
2,686.000 MICRO FOCUS INTERNATIONAL PLC EXBD8YWM8	34.13	89,555.96	91,672.86	0.10	2,116.90
538,660.000 ROLLS-ROYCE HOLDINGS PLC EXBDFB6Q0	0.00	709.33	728.67	0.00	19.34
17,865.000 NATIONAL GRID PLC EXBDR05C3	11.84	190,104.33	211,484.36	0.23	21,380.03

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,557.000 ROYAL MAIL PLC EXBDVZYZ8	6.12	33,944.74	34,015.48	0.04	70.74
1,561.000 FERGUSON PLC EXBFNWV41	72.10	49,693.77	112,550.56	0.12	62,856.79
1,348.000 IMI PLC EXBGLP8L4	18.03	21,021.35	24,307.35	0.03	3,286.00
130,386.000 VODAFONE GROUP PLC EXBH4HKS0	3.18	425,222.56	414,492.20	0.44	-10,730.36
21,117.000 STANDARD LIFE ABERDEEN PLC EXBVFD7Q5	5.91	102,110.10	124,719.25	0.13	22,609.15
7,697.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	5.16	30,468.89	39,743.05	0.04	9,274.16
7.000 LONMIN PLC EXBYSRJ65	1.13	181.85	7.91	0.00	-173.94
7,234.000 LAND SECURITIES GROUP PLC EXBYW0PQ8 REIT	13.64	84,967.59	98,640.80	0.11	13,673.21
12,602.000 WORLDPAY GROUP LTD EXBYYK2V6	5.76	44,631.81	72,621.73	0.08	27,989.92
1,110.000 CRODA INTERNATIONAL PLC EXBYZWX78	59.85	43,316.83	66,428.68	0.07	23,111.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,479.000 JOHNSON MATTHEY PLC EXBZ4BQC2	41.60	49,746.14	61,522.06	0.07	11,775.92
TOTAL EQUITY POUND STERLING		**12,681,412.23**	**16,493,064.04**	**17.70**	**3,811,651.81**
TOTAL ASSETS POUND STERLING		**12,686,179.20**	**16,497,831.65**	**17.71**	**3,811,652.45**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,344.90	1,351.99	0.00	7.09
EQUITY					
24,900.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.44	57,892.85	60,740.80	0.07	2,847.95
11,200.000 DBS GROUP HOLDINGS LTD FM6175208	18.59	120,327.96	208,261.00	0.22	87,933.04
3,000.000 CITY DEVELOPMENTS LTD FM6197921	9.35	23,337.39	28,038.01	0.03	4,700.62
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	30.43	22,406.17	30,432.51	0.03	8,026.34
27,800.000 CAPITALAND LTD FM6309302	2.64	62,562.22	73,431.61	0.08	10,869.39
26,300.000 GENTING SINGAPORE PLC FM6366799	0.98	16,766.67	25,780.45	0.03	9,013.78

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,000.000 CAPITALAND MALL TRUST FM6420125	1.59	20,607.34	25,501.35	0.03	4,894.01
15,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.04	20,779.81	30,529.78	0.03	9,749.97
28,600.000 COMFORTDELGRO CORP LTD FM6603738	1.48	35,258.63	42,373.54	0.05	7,114.91
8,400.000 UNITED OVERSEAS BANK LTD FM6916783	19.79	115,726.93	166,252.62	0.18	50,525.69
46,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.67	106,852.19	122,882.37	0.13	16,030.18
8,200.000 SEMBCORP INDUSTRIES LTD FMB08X160	2.27	18,427.76	18,591.74	0.02	163.98
18,800.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	9.27	118,312.27	174,298.11	0.19	55,985.84
8,600.000 KEPPEL CORP LTD FMB1VQ5C0	5.50	42,034.51	47,298.71	0.05	5,264.20
33,742.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	2.52	64,151.00	85,087.20	0.09	20,936.20
TOTAL EQUITY SINGAPORE DOLLAR		**845,443.70**	**1,139,499.80**	**1.22**	**294,056.10**
TOTAL ASSETS SINGAPORE DOLLAR		**846,788.60**	**1,140,851.79**	**1.22**	**294,063.19**

SWEDISH KRONA

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		49.55	50.57	0.00	1.02
EQUITY					
7,600.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	11.76	49,380.49	89,389.92	0.10	40,009.43
7,345.000 SWEDBANK AB SS4846522	24.17	117,469.61	177,535.94	0.19	60,066.33
1,400.000 SWEDISH MATCH AB SS5048565	39.47	33,672.32	55,264.73	0.06	21,592.41
25,634.000 NORDEA BANK AB SS5380034	12.13	276,667.12	310,895.41	0.33	34,228.29
2,000.000 SECURITAS AB SS5554042	17.49	21,514.03	34,980.15	0.04	13,466.12
4,182.000 INVESTOR AB SS5679591	45.69	113,414.67	191,082.28	0.21	77,667.61
916.000 HENNES & MAURITZ AB SS5687438	20.68	25,229.51	18,940.92	0.02	-6,288.59
21,038.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	6.58	129,330.31	138,369.01	0.15	9,038.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,560.000 TELIA CO AB SS5978381	4.46	30,690.87	33,748.76	0.04	3,057.89
2,845.000 SKANSKA AB SS7142093	20.76	53,760.95	59,071.76	0.06	5,310.81
1,500.000 ALFA LAVAL AB SS7332686	23.67	22,545.81	35,505.34	0.04	12,959.53
2,800.000 HUSQVARNA AB SSB12PJ24	9.54	20,398.59	26,709.01	0.03	6,310.42
1,863.000 ELECTROLUX AB SSB1KKBX5	32.28	49,647.95	60,139.35	0.06	10,491.40
1,800.000 SKF AB SSB1Q3J35	22.25	32,501.10	40,056.18	0.04	7,555.08
10,756.000 VOLVO AB SSB1QH836	18.65	118,706.07	200,603.51	0.22	81,897.44
1,591.000 SANDVIK AB SSB1VQ251	17.55	20,907.75	27,923.87	0.03	7,016.12
4,160.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	10.33	14,214.14	42,959.15	0.05	28,745.01
3,000.000 BOLIDEN AB SSB1XCBX9	34.27	52,918.99	102,815.27	0.11	49,896.28

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,966.000 HEXAGON AB SSB1XFTL9	50.19	49,816.34	98,666.19	0.11	48,849.85
502.000 ETRION CORP SSB5TZGM3	0.20	279.38	98.10	0.00	-181.28
6,614.000 TELE2 AB SSB97C732	12.31	52,811.71	81,427.93	0.09	28,616.22
2,957.000 KINNEVIK AB SSBD6S7G0	33.87	67,330.37	100,149.75	0.11	32,819.38
400.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	4.37	1,029.21	1,749.01	0.00	719.80
4,160.000 ESSITY AB SSBF1K7P7	28.46	55,495.14	118,385.34	0.13	62,890.20
5,090.000 ATLAS COPCO AB SSBXC8BS2	43.26	97,381.12	220,198.84	0.24	122,817.72
2,898.000 ATLAS COPCO AB SSBXC8BW3	38.42	53,461.56	111,353.99	0.12	57,892.43
7,500.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.70	74,420.70	102,778.63	0.11	28,357.93
4,800.000 ASSA ABLOY AB SSBYPC1T6	20.81	31,611.54	99,898.63	0.11	68,287.09

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY SWEDISH KRONA		**1,666,607.35**	**2,580,696.97**	**2.77**	**914,089.62**
TOTAL ASSETS SWEDISH KRONA		**1,666,656.90**	**2,580,747.54**	**2.77**	**914,090.64**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		49.65	50.43	0.00	0.78
EQUITY					
17.000 SIKA AG ES4808089	7,942.53	42,699.35	135,023.09	0.14	92,323.74
40.000 SGS SA ES4824771	2,607.49	60,493.76	104,299.64	0.11	43,805.88
178.000 SWISSCOM AG ES5533975	532.07	70,418.73	94,708.06	0.10	24,289.33
6.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	6,105.70	31,373.06	36,634.17	0.04	5,261.11
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	72,329.40	27,285.93	72,329.40	0.08	45,043.47
68.000 GIVAUDAN SA ES5980614	2,310.93	84,927.24	157,143.15	0.17	72,215.91
897.000 ZURICH INSURANCE GROUP AG ES5983816	304.36	220,902.52	273,012.01	0.29	52,109.49

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,809.000 NOVARTIS AG ES7103066	84.56	730,803.62	1,083,080.14	1.16	352,276.52
8,919.000 ABB LTD ES7108891	26.80	183,134.83	239,060.32	0.26	55,925.49
3,912.000 ROCHE HOLDING AG ES7110384	252.95	680,786.27	989,541.30	1.06	308,755.03
1,187.000 ADECCO GROUP AG ES7110723	76.50	74,225.88	90,806.41	0.10	16,580.53
1,676.000 LAFARGEHOLCIM LTD ES7110756	56.39	88,470.71	94,506.11	0.10	6,035.40
20,167.000 NESTLE SA ES7123874	85.99	1,125,384.45	1,734,217.14	1.86	608,832.69
425.000 BALOISE HOLDING AG ES7124591	155.67	42,690.13	66,159.57	0.07	23,469.44
912.000 SONOVA HOLDING AG ES7156031	156.18	130,628.05	142,438.58	0.15	11,810.53
9,038.000 CREDIT SUISSE GROUP AG ES7171584	17.86	135,562.26	161,376.30	0.17	25,814.04
153.000 SWATCH GROUP AG/THE ES7184728	407.80	49,424.33	62,393.23	0.07	12,968.90

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
977.000 SWATCH GROUP AG/THE ES7184736	76.45	74,440.51	74,691.12	0.08	250.61
400.000 LONZA GROUP AG ES7333374	270.19	40,262.65	108,075.94	0.12	67,813.29
252.000 SWISS LIFE HOLDING AG ES7437803	354.03	41,974.42	89,214.98	0.10	47,240.56
273.000 SWISS PRIME SITE AG ESB083BH9	92.36	19,979.10	25,212.93	0.03	5,233.83
523.000 PARGESA HOLDING SA ESB0CDLF5	86.71	34,277.03	45,349.92	0.05	11,072.89
88.000 PARTNERS GROUP HOLDING AG ESB119QG7	685.48	22,346.93	60,322.22	0.06	37,975.29
230.000 SCHINDLER HOLDING AG ESB11TCY9	230.17	20,772.67	52,938.94	0.06	32,166.27
425.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	177.01	49,405.66	75,230.89	0.08	25,825.23
260.000 GEBERIT AG ESB1WGG94	440.33	55,746.66	114,485.38	0.12	58,738.72
1,501.000 JULIUS BAER GROUP LTD ESB4R2R51	61.16	59,575.02	91,800.51	0.10	32,225.49

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,623.000 SWISS RE AG ESB545MG7	93.64	144,734.03	245,611.85	0.26	100,877.82
3,429.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	90.61	169,817.18	310,703.64	0.33	140,886.46
701.000 IDORSIA LTD ESBF0YK60	26.12	5,621.64	18,307.29	0.02	12,685.65
26,592.000 UBS GROUP AG ESBRJL171	18.41	453,946.60	489,543.85	0.53	35,597.25
260.000 VIFOR PHARMA AG ESBZ12TW9	128.17	30,566.33	33,323.76	0.04	2,757.43
TOTAL EQUITY SWISS FRANC		**5,002,677.55**	**7,371,541.84**	**7.91**	**2,368,864.29**
TOTAL ASSETS SWISS FRANC		**5,002,727.20**	**7,371,592.27**	**7.91**	**2,368,865.07**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
130,980.840 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	130,980.84	130,980.84	0.14	0.00
EQUITY					
3,151.000 MELCO RESORTS & ENTERTAINMENT 585464100 ADR	29.04	47,968.52	91,505.04	0.10	43,536.52
8,900.000 HONGKONG LAND HOLDINGS LTD FM6434910	7.04	57,062.52	62,656.00	0.07	5,593.48

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,800.000 JARDINE MATHESON HOLDINGS LTD FM6472118	60.75	103,265.54	109,350.00	0.12	6,084.46
224,100.000 HUTCHISON PORT HOLDINGS TRUST FMB56ZM71	0.42	91,373.66	93,001.50	0.10	1,627.84
703.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	103.62	61,470.13	72,844.86	0.08	11,374.73
2,031.000 AERCAP HOLDINGS NV N00985106	52.61	81,767.82	106,850.91	0.11	25,083.09
2,142.000 NXP SEMICONDUCTORS NV N6596X109	117.09	183,663.43	250,806.78	0.27	67,143.35
TOTAL EQUITY U.S. DOLLAR		**626,571.62**	**787,015.09**	**0.84**	**160,443.47**
TOTAL ASSETS U.S. DOLLAR		**757,552.46**	**917,995.93**	**0.99**	**160,443.47**
TOTAL ASSETS		**63,351,898.15**	**93,164,502.52**	**100.00**	**29,812,604.37**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MONTICELLO TOWNS RE - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		1.00	1.00	0.00	0.00
REAL ESTATE					
3,032,575.000 LION INDUSTRIAL TRUST 999151624	1.18	2,855,671.01	3,578,853.96	4.24	723,182.95
1,928,131.440 CITIC CAPITAL CHINA 999180086	0.86	1,522,018.11	1,659,199.52	1.97	137,181.41
5,753,975.890 UBS TRUMBULL PROPERTY FUND 999F99382	1.31	4,985,540.65	7,561,921.15	8.96	2,576,380.50
1,180.110 TTG BRPTP FUND LP 999G39667	1.64	0.00	1,930.00	0.00	1,930.00
1,510,300.010 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	0.93	1,101,915.01	1,400,606.92	1.66	298,691.91
396,450.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.97	183,788.00	384,652.84	0.46	200,864.84
6,463,869.000 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.07	5,970,029.08	6,913,838.31	8.19	943,809.23
599.879 PRIME PROPERTY FUND LLC 99VVAE6C7	22,204.97	6,622,290.17	13,320,293.14	15.78	6,698,002.97

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MONTICELLO TOWNS RE - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,039,173.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP	0.62	0.00	1,262,443.85	1.50	1,262,443.85
1,835,259.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.86	1,815,996.45	1,579,056.84	1.87	-236,939.61
1,828,783.230 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.02	0.00	36,303.18	0.04	36,303.18
289,353.000 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.72	0.00	207,348.91	0.25	207,348.91
1,839,324.020 DIVCOWEST FUND III 99VVALSA1	0.20	0.00	375,332.46	0.44	375,332.46
1,849,673.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.14	0.00	255,954.05	0.30	255,954.05
4,767,890.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.63	3,619,374.62	7,785,182.44	9.22	4,165,807.82
1,201,459.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.64	65,503.81	767,170.02	0.91	701,666.21
1,410,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.66	1,291,796.69	2,342,385.06	2.77	1,050,588.37
8,196,660.440 PRISA REAL ESTATE LP 99VVAWA08	1.34	7,763,038.84	10,954,557.99	12.97	3,191,519.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MONTICELLO TOWNS RE - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,279,925.000 USAA EAGLE REAL ESTATE LP 99VVAWAW8	1.34	7,122,988.38	11,074,722.60	13.12	3,951,734.22
1,271,066.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.04	961,219.00	1,316,065.55	1.56	354,846.55
1,350,161.470 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.06	1,139,710.75	1,425,045.48	1.69	285,334.73
3,855,600.000 INLAND RETAIL PROPERTY 99VVBEW60	1.09	3,855,600.00	4,203,571.76	4.98	347,971.76
838,416.830 ASANA PARTNERS I 99VVBFXJ8	1.06	838,416.83	891,377.94	1.06	52,961.11
3,655,000.000 HANCOCK US REAL ESTATE 99VVBHWS5	1.15	3,621,137.50	4,199,551.14	4.97	578,413.64
160,755.000 CARROLL MULTIFAMILY REAL 99VVBKS79 ESTATE FUND V		160,755.00	160,755.00	0.19	0.00
774,370.000 CARROLL FUND V BEDROCK SIDECAR 99VVBLWN7 LP		774,370.00	774,370.00	0.92	0.00
TOTAL REAL ESTATE U.S. DOLLAR		**56,271,159.90**	**84,432,490.11**	**100.00**	**28,161,330.21**
TOTAL ASSETS U.S. DOLLAR		**56,271,160.90**	**84,432,491.11**	**100.00**	**28,161,330.21**
TOTAL ASSETS		**56,271,160.90**	**84,432,491.11**	**100.00**	**28,161,330.21**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

WELLINGTON-PI MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
4,079,158.389 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.94	40,610,647.93	44,625,992.78	100.00	4,015,344.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

STEPSTONE-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
57,846,493.780 STEPSTONE XL OPP FUND LP 99VVAKD50	1.29	53,183,545.92	74,479,096.14	100.00	21,295,550.22

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,804,819.030 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,804,819.03	1,804,819.03	1.61	0.00
-270,000.000 CASH HELD AT BOA 999F46250		-270,000.00	-270,000.00	-0.24	0.00
-1,180,000.000 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2		-1,180,000.00	-1,180,000.00	-1.05	0.00
CASH		4,093.64	4,093.64	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**358,912.67**	**358,912.67**	**0.32**	**0.00**
FIXED INCOME SECURITIES					
500,000.000 SOUTHERN CO GAS CAPITAL CORP 001192AM5 3.250% 06/15/2026 DD 05/18/16	99.26	491,392.01	496,295.00	0.44	4,902.99
370,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	92.26	351,880.22	341,362.00	0.30	-10,518.22
270,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	103.76	264,582.34	280,143.90	0.25	15,561.56
1,300,000.000 AT&T INC 00206REN8 4.900% 08/14/2037 DD 08/07/17	101.26	1,317,528.16	1,316,380.00	1.17	-1,148.16

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400,000.000 ABBVIE INC 00287YAL3 2.900% 11/06/2022 DD 05/06/13	100.29	403,955.45	401,164.00	0.36	-2,791.45
400,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	101.55	401,523.12	406,180.00	0.36	4,656.88
400,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.58	403,691.02	406,332.00	0.36	2,640.98
500,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	99.95	492,259.84	499,745.00	0.44	7,485.16
750,000.000 AMAZON.COM INC 144A 023135BD7 3.875% 08/22/2037 DD 08/22/17	106.11	767,148.62	795,825.00	0.71	28,676.38
1,300,000.000 AMERICAN EXPRESS CO 025816BM0 2.500% 08/01/2022 DD 08/01/17	98.79	1,300,762.00	1,284,309.00	1.14	-16,453.00
140,000.000 AMERICAN EXPRESS CO 025816BR9 3.000% 10/30/2024 DD 10/30/17	99.83	139,913.77	139,767.60	0.12	-146.17
400,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	100.55	400,000.00	402,184.00	0.36	2,184.00
400,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.89	397,795.13	399,576.00	0.36	1,780.87
400,000.000 AMGEN INC 031162CP3 2.650% 05/11/2022 DD 05/11/17	99.73	401,566.01	398,924.00	0.36	-2,642.01

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 ANADARKO PETROLEUM CORP 032511BN6 5.550% 03/15/2026 DD 03/17/16	112.20	558,306.99	560,990.00	0.50	2,683.01
520,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	159.04	825,251.53	826,997.60	0.74	1,746.07
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	115.90	573,141.21	579,495.00	0.52	6,353.79
400,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	98.06	393,321.56	392,256.00	0.35	-1,065.56
500,000.000 APPLE INC 037833CJ7 3.350% 02/09/2027 DD 02/09/17	102.44	496,344.34	512,185.00	0.46	15,840.66
500,000.000 APPLE INC 037833CR9 3.200% 05/11/2027 DD 05/11/17	101.27	500,000.00	506,350.00	0.45	6,350.00
500,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	102.48	497,160.87	512,400.00	0.46	15,239.13
275,000.000 BP CAPITAL MARKETS PLC 05565QCB2 2.500% 11/06/2022 DD 11/06/12	99.48	274,425.00	273,581.00	0.24	-844.00
750,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	104.74	782,780.11	785,572.50	0.70	2,792.39
1,000,000.000 BABSON CLO LTD 2016 1A B1 144A 05618PAE7 VAR RT 004/23/2027 DD 02/23/16	100.00	1,000,000.00	1,000,000.00	0.89	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
370,000.000 BANK OF AMERICA CORP 06051GDX4 5.650% 05/01/2018 DD 05/02/08	101.19	374,654.94	374,414.10	0.33	-240.84
600,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	106.74	628,757.26	640,440.00	0.57	11,682.74
1,000,000.000 BANK OF AMERICA CORP 06051GGF0 VAR RT 01/20/2028 DD 01/20/17	103.44	1,031,866.71	1,034,370.00	0.92	2,503.29
500,000.000 BANK OF AMERICA CORP 06051GGS2 VAR RT 10/01/2021 DD 09/18/17	99.72	500,000.00	498,590.00	0.44	-1,410.00
169,165.500 BANK OF AMERICA CORP 144A 06051GGW3 VAR RT 12/20/2028 DD 12/20/17	100.02	168,274.98	169,202.72	0.15	927.74
1,337,000.000 BAYER US FINANCE LLC 144A 07274EAD5 2.375% 10/08/2019 DD 10/08/14	100.06	1,344,981.10	1,337,748.72	1.19	-7,232.38
500,000.000 BECTON DICKINSON AND CO 075887BT5 2.894% 06/06/2022 DD 06/06/17	99.38	503,950.32	496,875.00	0.44	-7,075.32
500,000.000 BLUEMOUNTAIN CLO 201 4A B 144A 09628NAC6 VAR RT 01/20/2027 DD 01/13/16	100.00	500,000.00	500,000.00	0.45	0.00
600,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	142.91	842,748.53	857,430.00	0.76	14,681.47
500,000.000 BRISTOL-MYERS SQUIBB CO 110122BB3 3.250% 02/27/2027 DD 02/27/17	102.76	492,582.41	513,800.00	0.46	21,217.59

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
520,000.000 BROADCOM CORP / BROADCOM 144A 11134LAN9 3.125% 01/15/2025 DD 10/17/17	95.60	519,858.68	497,104.40	0.44	-22,754.28
340,000.000 BUNGE LTD FINANCE CORP 120568AY6 3.000% 09/25/2022 DD 09/25/17	99.26	340,816.54	337,467.00	0.30	-3,349.54
400,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBA8 3.250% 06/15/2027 DD 03/09/17	102.30	399,058.41	409,180.00	0.36	10,121.59
450,000.000 CVS HEALTH CORP 126650CQ1 4.750% 12/01/2022 DD 06/01/16	107.11	484,663.75	482,008.50	0.43	-2,655.25
800,000.000 CAPITAL ONE FINANCIAL CORP 14040HBR5 2.400% 10/30/2020 DD 10/31/17	99.39	799,780.97	795,088.00	0.71	-4,692.97
400,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	106.32	419,416.72	425,276.00	0.38	5,859.28
200,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	100.30	201,909.65	200,608.00	0.18	-1,301.65
975,000.000 CITIGROUP INC 172967LM1 VAR RT 07/24/2023 DD 07/24/17	99.50	977,214.12	970,115.25	0.86	-7,098.87
1,000,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	101.46	1,011,064.52	1,014,550.00	0.90	3,485.48
810,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	100.47	810,000.00	813,823.20	0.72	3,823.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 COMMONWEALTH BANK OF AUSTRALIA 20271RAH3 2.300% 09/06/2019 DD 09/08/14	100.14	504,770.84	500,680.00	0.45	-4,090.84
625,000.000 CONSTELLATION BRANDS INC 21036PAW8 2.650% 11/07/2022 DD 11/07/17	98.94	622,461.57	618,356.25	0.55	-4,105.32
450,000.000 DR HORTON INC 23331ABL2 2.550% 12/01/2020 DD 12/05/17	99.85	449,850.69	449,329.50	0.40	-521.19
200,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	100.43	199,819.57	200,856.00	0.18	1,036.43
600,000.000 DAIMLER FINANCE NORTH AME 144A 233851DA9 VAR RT 02/12/2021 DD 11/14/17	99.95	599,585.65	599,706.00	0.53	120.35
250,000.000 JOHN DEERE CAPITAL CORP 24422ETW9 2.800% 09/08/2027 DD 09/08/17	98.16	249,054.30	245,395.00	0.22	-3,659.30
650,000.000 DELL INTERNATIONAL LLC / 144A 25272KAA1 3.480% 06/01/2019 DD 06/01/16	101.25	661,879.89	658,144.50	0.59	-3,735.39
400,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	110.26	425,241.03	441,048.00	0.39	15,806.97
850,000.000 DOW CHEMICAL CO/THE 260543BX0 8.550% 05/15/2019 DD 05/13/09	108.32	926,394.85	920,703.00	0.82	-5,691.85
800,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	95.82	765,240.29	766,536.00	0.68	1,295.71

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 DUKE ENERGY CAROLINAS LLC 26442CAA2 6.100% 06/01/2037 DD 06/05/07	132.33	392,257.87	396,987.00	0.35	4,729.13
650,000.000 E*TRADE FINANCIAL CORP 269246BP8 2.950% 08/24/2022 DD 08/24/17	99.16	651,876.15	644,514.00	0.57	-7,362.15
825,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	100.67	832,037.98	830,535.75	0.74	-1,502.23
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	104.86	205,876.72	209,718.00	0.19	3,841.28
550,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	99.68	552,398.24	548,234.50	0.49	-4,163.74
550,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	100.03	549,777.59	550,143.00	0.49	365.41
810,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAD5 5.625% 07/31/2019 DD 01/26/12	104.61	853,509.90	847,341.00	0.75	-6,168.90
500,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16	108.23	513,107.74	541,130.00	0.48	28,022.26
525,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAJ5 3.250% 05/15/2018 DD 11/15/13	100.38	527,064.81	526,974.00	0.47	-90.81
331,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	102.66	341,574.72	339,797.98	0.30	-1,776.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
270,000.000 GEORGIA-PACIFIC LLC 373298BN7 7.375% 12/01/2025 DD 12/08/95	127.28	336,898.25	343,645.20	0.31	6,746.95
225,000.000 GEORGIA-PACIFIC LLC 144A 37331NAB7 5.400% 11/01/2020 DD 11/02/10	107.85	242,222.38	242,667.00	0.22	444.62
1,250,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	133.86	1,659,701.00	1,673,300.00	1.49	13,599.00
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFM1 6.150% 04/01/2018 DD 04/01/08	101.05	504,721.91	505,260.00	0.45	538.09
750,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	99.30	750,748.68	744,765.00	0.66	-5,983.68
800,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	100.50	817,618.67	804,000.00	0.72	-13,618.67
550,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	106.00	586,701.23	583,000.00	0.52	-3,701.23
200,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	104.46	209,235.77	208,914.00	0.19	-321.77
350,000.000 HSBC HOLDINGS PLC 404280BG3 VAR RT 01/05/2022 DD 10/05/16	103.39	362,522.87	361,851.00	0.32	-671.87
480,000.000 HONEYWELL INTERNATIONAL INC 438516BM7 1.850% 11/01/2021 DD 10/31/16	98.19	473,002.68	471,288.00	0.42	-1,714.68

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAC1 2.400% 10/30/2018 DD 10/30/15	99.90	301,313.90	299,709.00	0.27	-1,604.90
500,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	99.88	499,976.36	499,410.00	0.44	-566.36
1,000,000.000 INTEL CORP 458140AY6 4.100% 05/11/2047 DD 05/11/17	110.18	994,254.83	1,101,800.00	0.98	107,545.17
500,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	106.63	526,390.97	533,146.00	0.47	6,755.03
400,000.000 INTERNATIONAL LEASE FINAN 144A 459745GC3 7.125% 09/01/2018 DD 08/20/10	103.19	413,814.01	412,748.00	0.37	-1,066.01
650,000.000 JPMORGAN CHASE & CO 46625HJE1 3.250% 09/23/2022 DD 09/24/12	102.39	670,070.52	665,502.50	0.59	-4,568.02
420,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	116.23	480,631.79	488,149.20	0.43	7,517.41
750,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15	104.83	771,160.82	786,255.00	0.70	15,094.18
750,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	102.80	750,000.00	770,977.50	0.69	20,977.50
400,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	105.65	399,013.52	422,592.00	0.38	23,578.48

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 KINDER MORGAN INC/DE 49456BAM3 3.150% 01/15/2023 DD 08/10/17	99.39	503,522.78	496,955.00	0.44	-6,567.78
400,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16	99.06	393,397.55	396,220.00	0.35	2,822.45
520,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	110.00	600,459.35	572,010.40	0.51	-28,448.95
400,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	93.09	373,408.57	372,376.00	0.33	-1,032.57
350,000.000 L3 TECHNOLOGIES INC 502413AY3 5.200% 10/15/2019 DD 04/15/10	104.74	367,062.27	366,597.00	0.33	-465.27
550,000.000 LOCKHEED MARTIN CORP 539830BG3 3.100% 01/15/2023 DD 11/23/15	101.61	564,312.81	558,849.50	0.50	-5,463.31
500,000.000 LOCKHEED MARTIN CORP 539830BH1 3.550% 01/15/2026 DD 11/23/15	103.84	502,877.34	519,190.00	0.46	16,312.66
110,000.000 MARRIOTT INTERNATIONAL INC/MD 571903AU7 7.150% 12/01/2019 DD 12/01/16	108.59	120,378.61	119,453.40	0.11	-925.21
330,000.000 MCDONALD'S CORP 58013MEX8 2.750% 12/09/2020 DD 12/09/15	101.04	336,556.62	333,425.40	0.30	-3,131.22
500,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	108.84	497,578.17	544,205.00	0.48	46,626.83

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400,000.000 MICROSOFT CORP 594918BY9 3.300% 02/06/2027 DD 02/06/17	103.15	398,690.35	412,600.00	0.37	13,909.65
500,000.000 MIDAMERICAN ENERGY CO 595620AQ8 3.100% 05/01/2027 DD 02/01/17	100.51	506,141.21	502,540.00	0.45	-3,601.21
147,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	133.65	191,199.99	196,468.44	0.17	5,268.45
975,000.000 MIZUHO FINANCIAL GROUP INC 60687YAF6 VAR RT 09/13/2021 DD 09/13/16	101.63	988,299.17	990,863.25	0.88	2,564.08
400,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	102.22	400,000.00	408,892.00	0.36	8,892.00
1,100,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	100.92	1,105,672.05	1,110,120.00	0.99	4,447.95
500,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.11	503,400.35	500,565.00	0.45	-2,835.35
224,000.000 MORGAN STANLEY 61746BEB8 VAR RT 04/21/2021 DD 04/21/16	102.72	230,289.56	230,095.04	0.20	-194.52
500,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	109.62	528,357.64	548,090.00	0.49	19,732.36
750,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAU2 4.125% 06/01/2021 DD 05/23/16	102.00	783,881.82	765,000.00	0.68	-18,881.82

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	0.45	0.00
500,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.44	530,675.39	522,205.00	0.46	-8,470.39
250,000.000 NORFOLK SOUTHERN CORP 655844BS6 2.900% 06/15/2026 DD 06/03/16	98.37	241,174.59	245,917.50	0.22	4,742.91
500,000.000 NORTHROP GRUMMAN CORP 666807BG6 3.250% 08/01/2023 DD 05/31/13	102.04	522,333.68	510,220.00	0.45	-12,113.68
750,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	100.79	733,751.04	755,925.00	0.67	22,173.96
1,000,000.000 OAKTREE EIF I SERIES A1 A 144A 67401DAA3 VAR RT 10/18/2027 DD 01/07/16	99.91	999,667.38	999,100.00	0.89	-567.38
450,000.000 ORACLE CORP 68389XBA2 2.800% 07/08/2021 DD 07/08/14	101.47	455,909.44	456,615.00	0.41	705.56
450,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	106.49	468,927.09	479,196.00	0.43	10,268.91
500,000.000 PNC FINANCIAL SERVICES GROUP I 693475AT2 3.150% 05/19/2027 DD 05/19/17	100.34	502,810.04	501,710.00	0.45	-1,100.04
225,000.000 PACIFIC BELL TELEPHONE CO 694032AT0 7.125% 03/15/2026 DD 03/15/93	122.91	269,859.88	276,556.50	0.25	6,696.62

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	134.38	569,121.07	604,696.50	0.54	35,575.43
1,030,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	112.27	1,122,605.04	1,156,329.50	1.03	33,724.46
225,000.000 PFIZER INC 717081DV2 2.750% 06/03/2026 DD 06/03/16	98.71	218,055.29	222,099.75	0.20	4,044.46
253,610.000 PRUDENTIAL FINANCIAL INC 144A 744320AX0 3.905% 12/07/2047 DD 12/07/17	102.00	260,567.94	258,684.74	0.23	-1,883.20
650,000.000 QUALCOMM INC 747525AU7 3.250% 05/20/2027 DD 05/26/17	97.64	648,385.68	634,653.50	0.56	-13,732.18
340,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	103.09	354,152.96	350,495.80	0.31	-3,657.16
1,300,000.000 ROCKWELL COLLINS INC 774341AK7 3.500% 03/15/2027 DD 04/10/17	101.82	1,326,643.19	1,323,634.00	1.18	-3,009.19
1,050,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	106.51	1,063,004.92	1,118,302.50	1.00	55,297.58
400,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	102.67	413,587.19	410,680.00	0.37	-2,907.19
1,104,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BP6 2.750% 10/01/2026 DD 09/29/16	96.31	1,073,348.88	1,063,251.36	0.95	-10,097.52

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
750,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	103.05	778,322.65	772,875.00	0.69	-5,447.65
1,320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	98.06	1,313,345.57	1,294,326.00	1.15	-19,019.57
580,000.000 SYNCHRONY FINANCIAL 87165BAC7 3.750% 08/15/2021 DD 08/11/14	102.54	583,397.92	594,737.80	0.53	11,339.88
750,000.000 ANDEAVOR 144A 881609BC4 5.125% 12/15/2026 DD 12/22/16	109.89	826,181.34	824,190.00	0.73	-1,991.34
500,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	82.57	478,406.74	412,825.00	0.37	-65,581.74
3,148,864.430 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.21	4,136,274.29	4,131,467.58	3.68	-4,806.71
2,385,747.300 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99	136.33	3,243,521.55	3,252,489.29	2.89	8,967.74
1,903,821.600 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.34	2,635,448.75	2,633,651.61	2.34	-1,797.14
1,059,285.800 US TREAS-CPI INFLAT 912810PZ5 2.500% 01/15/2029 DD 01/15/09	121.30	1,282,270.05	1,284,956.05	1.14	2,686.00
1,836,238.360 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	130.12	2,289,008.62	2,389,368.44	2.13	100,359.82

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,318,545.600 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	100.97	3,171,574.20	3,350,835.05	2.98	179,260.85
3,342,021.200 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	97.85	3,154,448.93	3,270,134.32	2.91	115,685.39
2,124,632.970 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	100.50	2,063,619.88	2,135,277.38	1.90	71,657.50
3,143,923.600 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	106.83	3,221,220.36	3,358,527.82	2.99	137,307.46
2,270,567.157 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	103.92	2,260,523.53	2,359,459.86	2.10	98,936.33
500,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	100.13	497,406.51	500,625.00	0.45	3,218.49
718,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	110.84	798,555.03	795,809.66	0.71	-2,745.37
490,000.000 UNITEDHEALTH GROUP INC 91324PCM2 2.700% 07/15/2020 DD 07/23/15	101.16	503,133.91	495,664.40	0.44	-7,469.51
600,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	110.06	629,889.86	660,354.00	0.59	30,464.14
275,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	102.03	271,596.08	280,574.25	0.25	8,978.17

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700,000.000 VERIZON COMMUNICATIONS INC 92343VDQ4 2.946% 03/15/2022 DD 02/03/17	100.61	708,535.67	704,263.00	0.63	-4,272.67
500,000.000 VERIZON COMMUNICATIONS INC 92343VDY7 4.125% 03/16/2027 DD 03/16/17	104.27	496,936.30	521,355.00	0.46	24,418.70
500,000.000 VISA INC 92826CAF9 4.300% 12/14/2045 DD 12/14/15	113.79	502,540.63	568,965.00	0.51	66,424.37
500,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	102.60	502,510.49	512,990.00	0.46	10,479.51
475,000.000 WALGREEN CO 931422AK5 4.400% 09/15/2042 DD 09/13/12	100.26	459,440.09	476,254.00	0.42	16,813.91
400,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	102.13	411,966.99	408,500.00	0.36	-3,466.99
600,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	98.89	600,022.50	593,316.00	0.53	-6,706.50
750,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15	106.48	768,561.73	798,607.50	0.71	30,045.77
800,000.000 WELLS FARGO & CO 94974BGT1 4.400% 06/14/2046 DD 06/14/16	105.46	822,935.66	843,712.00	0.75	20,776.34
-3,750,000.000 IRS R US0003M P 6.75% 99QACLUT7 2034 JAN 29 **4996857B**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,750,000.000 IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 **4996857B**	0.24	99,375.00	8,903.00	0.01	-90,472.00
-4,500,000.000 IFL S UL CPURNSA INDEX 99QAC7VP5 P 196BPS 2038 MAY 23 **SL1O4VHU**	0.00	0.00	0.00	0.00	0.00
4,500,000.000 IFL L UL CPURNSA INDEX 99QAC7VN0 P 196BPS 2038 MAY 23 **SL1O4VHU**	7.03	0.00	316,461.00	0.28	316,461.00
-2,150,000.000 IFL S_UL CPURNSA INDEX 99QADM2R9 P 2.215% 2037 OCT 04 **SL1O5D8J**	0.00	0.00	0.00	0.00	0.00
2,150,000.000 IFL L_UL CPURNSA INDEX 99QADM2Q1 P 2.215% 2037 OCT 04 **SL1O5D8J**	1.71	0.00	36,658.01	0.03	36,658.01
-6,160,000.000 IFL L UL CPURNSA INDEX 99QADGTR3 P_2.321% 2037 APR 06 **SL3A3795**	1.35	0.00	-83,307.00	-0.07	-83,307.00
6,160,000.000 IFL L UL CPURNSA_INDEX 99QADGTS1 P 2.321% 2037 APR 06 **SL3A3795**	0.00	0.00	0.00	0.00	0.00
-11,600,000.000 IFL S UL CPURNSA INDEX 99QADLT01 P 2.165% 2037 SEP 06 **SL3H3U0E**	0.00	0.00	0.00	0.00	0.00
11,600,000.000 IFL L UL CPURNSA INDEX 99QADLTZ4 P 2.165% 2037 SEP 06 **SL3H3U0E**	2.56	0.00	297,310.63	0.26	297,310.63
-7,900,000.000 IFL S_UL CPURNSA INDEX 99QADH7Z7 P 2.3175% 2037 MAY 03 **SL4F5E8B**	1.19	0.00	-93,995.00	-0.08	-93,995.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,900,000.000 IFL L_UL CPURNSA INDEX 99QADH704 P 2.3175% 2037 MAY 03 **SL4F5E8B**	0.00	0.00	0.00	0.00	0.00
-3,300,000.000 IFL S UL CPURNSA INDEX 99QADMEW5 P 2.25% 2037 SEP 20 **SL54485H**	0.00	0.00	0.00	0.00	0.00
3,300,000.000 IFL L UL CPURNSA INDEX 99QADMEV7 P 2.25% 2037 SEP 20 **SL54485H**	0.97	0.00	31,873.73	0.03	31,873.73
-2,250,000.000 IFL S UL CPURNSA 99QAC8FV8 P 1.775% 2036 JUN 20 **SL8J2HAL**	0.00	0.00	0.00	0.00	0.00
2,250,000.000 IFL L UL CPURNSA 99QAC8FU0 P 1.775% 2036 JUN 20 **SL8J2HAL**	9.89	0.00	222,476.00	0.20	222,476.00
-7,950,000.000 IFL S_UL CPURNSA INDEX 99QADNJ24 P 2.214% 2037 OCT 25 **SLA215DI**	0.00	0.00	0.00	0.00	0.00
7,950,000.000 IFL L_UL CPURNSA INDEX 99QADNJ16 P 2.214% 2037 OCT 25 **SLA215DI**	1.70	0.00	135,483.00	0.12	135,483.00
-5,260,000.000 IFL S UL CPURNSA 99QAC8K18 P 1.8475% 2038 JUN 28 **SLB61YUR**	0.00	0.00	0.00	0.00	0.00
5,260,000.000 IFL L UL CPURNSA 99QAC8KY6 P 1.8475% 2038 JUN 28 **SLB61YUR**	9.28	0.00	488,233.00	0.43	488,233.00
-1,830,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 **SWPNDT00002**	16.39	0.00	-299,878.00	-0.27	-299,878.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,830,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 **SWPNDT00002**	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 **SWPNDT00003**	14.83	0.00	-271,396.00	-0.24	-271,396.00
1,830,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 **SWPNDT00003**	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00
1,830,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.21	59,109.00	3,787.00	0.00	-55,322.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**110,100,256.20**	**111,994,722.83**	**99.68**	**1,894,466.63**
TOTAL ASSETS U.S. DOLLAR		**110,459,168.87**	**112,353,635.50**	**100.00**	**1,894,466.63**
TOTAL ASSETS		**110,459,168.87**	**112,353,635.50**	**100.00**	**1,894,466.63**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

TITAN LP-MONTICELLO - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
599.100 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	599.10	599.10	100.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MAGNITUDE-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,630.050 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	3,630.05	3,630.05	100.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MARATHON EAFE-MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		50.00	50.00	0.00	0.00
FIXED INCOME SECURITIES					
22,874.553 MARATHON EAFE 99VVA3995	1,726.61	32,578,545.71	39,495,473.99	100.00	6,916,928.28
TOTAL ASSETS U.S. DOLLAR		**32,578,595.71**	**39,495,523.99**	**100.00**	**6,916,928.28**
TOTAL ASSETS		**32,578,595.71**	**39,495,523.99**	**100.00**	**6,916,928.28**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,881,263.110 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	3,881,263.11	3,881,263.11	4.18	0.00
CONVERTIBLE OR EXCHANGEABLE SE					
220,000.000 NRG YIELD INC 144A 62942XAD0 3.250% 06/01/2020 DD 06/29/15	98.94	219,443.72	217,663.60	0.23	-1,780.12
160,000.000 NEXTERA ENERGY PARTNERS L 144A 65341BAA4 1.500% 09/15/2020 DD 09/11/17	99.94	155,490.01	159,900.80	0.17	4,410.79
220,000.000 PATTERN ENERGY GROUP INC 70338PAB6 VAR RT 07/15/2020 DD 07/28/15	101.44	233,200.00	223,163.60	0.24	-10,036.40
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**608,133.73**	**600,728.00**	**0.65**	**-7,405.73**
FIXED INCOME SECURITIES					
132,501.800 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.18	132,501.80	132,738.98	0.14	237.18
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	101.88	177,061.02	178,281.25	0.19	1,220.23
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	105.00	99,223.42	105,000.00	0.11	5,776.58
330,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	108.00	354,045.14	356,400.00	0.38	2,354.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
70,000.000 AES CORP/VA 00130HBY0 5.125% 09/01/2027 DD 08/28/17	105.00	70,590.24	73,500.00	0.08	2,909.76
220,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	98.88	216,524.03	217,525.00	0.23	1,000.97
220,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	98.50	216,770.68	216,700.00	0.23	-70.68
245,000.000 AMERICAN TIRE DISTRIBUTOR 144A 00214TAA6 10.250% 03/01/2022 DD 02/25/15	103.00	253,557.60	252,350.00	0.27	-1,207.60
50,000.000 AECOM 00766TAB6 5.750% 10/15/2022 DD 10/15/15	104.25	49,951.36	52,125.00	0.06	2,173.64
75,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	108.32	74,071.17	81,240.00	0.09	7,168.83
50,000.000 AECOM 00774CAB3 5.125% 03/15/2027 DD 02/21/17	101.87	50,000.00	50,932.50	0.05	932.50
295,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	102.25	302,615.11	301,637.50	0.32	-977.61
25,000.000 AIRCASTLE LTD 00928QAM3 5.125% 03/15/2021 DD 03/26/14	105.13	26,288.16	26,281.25	0.03	-6.91
150,000.000 ALBERTSONS COS LLC / SAFEWAY I 013093AB5 6.625% 06/15/2024 DD 06/15/17	94.75	150,000.00	142,125.00	0.15	-7,875.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 ALBERTSONS COS LLC / SAFEWAY I 013093AD1 5.750% 03/15/2025 DD 03/15/17	90.20	200,000.00	180,400.00	0.19	-19,600.00
45,000.000 ALLIANT HOLDINGS INTERMED 144A 016094AA2 8.250% 08/01/2023 DD 08/13/15	105.00	46,726.99	47,250.00	0.05	523.01
40,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	102.50	41,296.51	41,000.00	0.04	-296.51
275,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	108.06	295,340.88	297,170.50	0.32	1,829.62
75,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	102.50	75,000.00	76,875.00	0.08	1,875.00
100,000.000 ALLY FINANCIAL INC 02005NAR1 4.750% 09/10/2018 DD 09/09/13	101.25	101,579.66	101,250.00	0.11	-329.66
220,000.000 ALLY FINANCIAL INC 02005NAW0 3.750% 11/18/2019 DD 11/17/14	101.26	224,664.37	222,772.00	0.24	-1,892.37
270,000.000 ALPHA 3 BV / ALPHA US BID 144A 02079UAA3 6.250% 02/01/2025 DD 01/31/17	102.50	274,261.20	276,750.00	0.30	2,488.80
250,000.000 ALTICE FINANCING SA 144A 02154CAE3 7.500% 05/15/2026 DD 05/03/16	106.50	267,765.73	266,250.00	0.29	-1,515.73
200,000.000 ALTICE LUXEMBOURG SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14	98.50	211,264.14	197,000.00	0.21	-14,264.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
440,000.000 ALTICE LUXEMBOURG SA 144A 02154VAB7 7.625% 02/15/2025 DD 02/04/15	95.75	476,080.07	421,300.00	0.45	-54,780.07
220,000.000 ALTICE US FINANCE I CORP 144A 02155FAC9 5.500% 05/15/2026 DD 04/26/16	101.88	231,241.89	224,125.00	0.24	-7,116.89
55,000.000 AMERICAN AXLE & MANUFACTURING 02406PAK6 7.750% 11/15/2019 DD 11/03/11	109.00	59,520.86	59,950.00	0.06	429.14
50,000.000 AMERICAN AXLE & MANUFACTU 144A 02406PAP5 6.250% 04/01/2025 DD 03/23/17	105.25	50,000.00	52,625.00	0.06	2,625.00
440,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AJ3 5.875% 08/20/2026 DD 06/27/16	103.00	457,729.96	453,200.00	0.49	-4,529.96
10,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	101.00	10,047.64	10,100.00	0.01	52.36
20,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AL8 5.750% 05/20/2027 DD 02/13/17	101.00	20,000.00	20,200.00	0.02	200.00
330,000.000 ANTERO RESOURCES CORP 03674XAC0 5.125% 12/01/2022 DD 12/01/14	102.00	335,505.02	336,600.00	0.36	1,094.98
270,000.000 ANTERO MIDSTREAM PARTNERS LP / 03690AAC0 5.375% 09/15/2024 DD 03/15/17	103.00	277,432.95	278,100.00	0.30	667.05
433,912.500 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	100.97	437,551.96	438,130.13	0.47	578.17

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	104.95	200,000.00	209,900.00	0.23	9,900.00
250,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAH3 4.625% 05/15/2023 DD 05/16/16	102.03	250,000.00	255,075.00	0.27	5,075.00
530,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAL4 6.000% 02/15/2025 DD 01/30/17	105.25	549,610.69	557,825.00	0.60	8,214.31
50,000.000 ASCEND LEARNING LLC 144A 043502AA1 6.875% 08/01/2025 DD 07/12/17	103.25	50,000.00	51,625.00	0.06	1,625.00
440,000.000 ASURION 7/17 2ND LIEN COV-LITE 04649VAU4 TLB2	102.66	440,000.00	451,686.40	0.49	11,686.40
145,000.000 BEACON ESCROW CORP 144A 073685AD1 4.875% 11/01/2025 DD 10/25/17	100.38	145,000.00	145,543.75	0.16	543.75
210,000.000 BIG RIVER STEEL LLC / BRS 144A 08949LAA8 7.250% 09/01/2025 DD 08/23/17	105.75	223,254.61	222,075.00	0.24	-1,179.61
150,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	104.25	151,584.93	156,375.00	0.17	4,790.07
200,000.000 BLUESCOPE STEEL FINANCE L 144A 09628TAA7 6.500% 05/15/2021 DD 05/05/16	104.25	210,550.61	208,500.00	0.22	-2,050.61
90,000.000 BOMBARDIER INC 144A 097751BR1 7.500% 12/01/2024 DD 11/27/17	101.50	90,000.00	91,350.00	0.10	1,350.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 BOYD GAMING CORP 103304BK6 6.875% 05/15/2023 DD 05/21/15	106.00	152,601.08	159,000.00	0.17	6,398.92
194,025.000 BRAND ENERGY 6/17 COV-LITE TL 10524MAN7	100.33	192,226.53	194,655.58	0.21	2,429.05
270,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	104.07	285,005.79	280,989.00	0.30	-4,016.79
175,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	106.75	189,926.99	186,812.50	0.20	-3,114.49
130,000.000 BWAY HOLDING CO 144A 12429TAD6 5.500% 04/15/2024 DD 04/03/17	104.00	130,000.00	135,200.00	0.15	5,200.00
210,000.000 BWAY HOLDING CO 144A 12429TAE4 7.250% 04/15/2025 DD 04/03/17	103.25	212,954.53	216,825.00	0.23	3,870.47
365,000.000 CBS RADIO INC 144A 124847AC8 7.250% 11/01/2024 DD 10/17/16	105.44	385,157.70	384,848.70	0.41	-309.00
410,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	104.25	425,645.34	427,425.00	0.46	1,779.66
440,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	102.50	458,201.20	451,000.00	0.49	-7,201.20
210,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	98.50	210,519.22	206,850.00	0.22	-3,669.22

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
60,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	97.25	60,000.00	58,350.00	0.06	-1,650.00
25,000.000 CDK GLOBAL INC 12508EAB7 VAR RT 10/15/2019 DD 04/15/15	102.00	25,629.91	25,500.00	0.03	-129.91
235,000.000 CDK GLOBAL INC 144A 12508EAE1 4.875% 06/01/2027 DD 05/15/17	101.25	241,743.00	237,937.50	0.26	-3,805.50
150,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAY6 6.250% 03/31/2023 DD 03/16/17	90.00	150,799.78	135,000.00	0.15	-15,799.78
50,000.000 CNH INDUSTRIAL CAPITAL LLC 12592BAH7 4.375% 04/05/2022 DD 04/10/17	103.60	50,000.00	51,798.50	0.06	1,798.50
100,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11	107.25	101,631.19	107,250.00	0.12	5,618.81
220,000.000 CSC HOLDINGS LLC 126307AH0 5.250% 06/01/2024 DD 05/23/14	98.50	223,445.87	216,700.00	0.23	-6,745.87
365,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	100.75	365,000.00	367,737.50	0.40	2,737.50
330,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	103.00	337,457.05	339,900.00	0.37	2,442.95
200,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	101.25	200,015.35	202,500.00	0.22	2,484.65

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10	106.75	109,053.54	106,750.00	0.11	-2,303.54
595,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	98.50	592,362.44	586,075.00	0.63	-6,287.44
110,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	94.50	104,881.28	103,950.00	0.11	-931.28
120,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	98.00	120,000.00	117,601.20	0.13	-2,398.80
325,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	106.75	342,918.74	346,937.50	0.37	4,018.76
200,000.000 CARLSON TRAVEL INC 144A 14282LAA1 6.750% 12/15/2023 DD 12/16/16	90.50	199,516.30	181,000.00	0.19	-18,516.30
680,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	100.38	689,980.51	682,550.00	0.73	-7,430.51
150,000.000 CENTENE CORP 15135BAH4 6.125% 02/15/2024 DD 02/11/16	105.75	150,000.00	158,625.00	0.17	8,625.00
590,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	101.75	606,964.02	600,325.00	0.65	-6,639.02
405,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	101.88	411,540.01	412,593.75	0.44	1,053.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
80,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	100.00	80,000.00	80,000.00	0.09	0.00
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	91.00	175,000.00	159,250.00	0.17	-15,750.00
165,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	99.75	170,987.18	164,587.50	0.18	-6,399.68
110,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	101.50	107,140.98	111,650.00	0.12	4,509.02
250,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAA9 5.250% 10/01/2025 DD 09/18/17	101.75	250,000.00	254,375.00	0.27	4,375.00
295,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	108.38	312,810.10	319,706.25	0.34	6,896.15
430,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAG0 5.125% 06/30/2027 DD 05/19/17	103.44	443,669.52	444,792.00	0.48	1,122.48
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	98.00	102,797.65	98,000.00	0.11	-4,797.65
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13	101.50	103,072.60	101,500.00	0.11	-1,572.60
75,000.000 CLEAVER-BROOKS INC 144A 185401AG1 7.875% 03/01/2023 DD 12/11/17	102.50	75,000.00	76,875.00	0.08	1,875.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
330,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	112.75	366,800.11	372,075.00	0.40	5,274.89
200,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	106.25	200,000.00	212,500.00	0.23	12,500.00
220,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	100.00	220,803.85	220,000.00	0.24	-803.85
235,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	101.50	235,864.88	238,525.00	0.26	2,660.12
245,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	100.50	243,127.44	246,225.00	0.26	3,097.56
80,000.000 COVEY PARK ENERGY LLC / C 144A 22304LAA8 7.500% 05/15/2025 DD 05/03/17	104.22	83,379.23	83,376.00	0.09	-3.23
440,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	100.50	440,000.00	442,200.00	0.48	2,200.00
35,000.000 CYRUSONE LP / CYRUSONE FI 144A 23283PAN4 5.375% 03/15/2027 DD 09/15/17	105.00	36,854.89	36,750.00	0.04	-104.89
85,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	98.25	85,000.00	83,512.50	0.09	-1,487.50
330,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	98.75	336,419.26	325,875.00	0.35	-10,544.26

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 DEAN FOODS CO 144A 242370AD6 6.500% 03/15/2023 DD 02/25/15	99.50	224,213.35	218,900.00	0.24	-5,313.35
105,000.000 DECK CHASSIS ACQUISITION 144A 243478AA2 10.000% 06/15/2023 DD 06/15/16	111.25	117,940.12	116,812.50	0.13	-1,127.62
45,000.000 DENBURY RESOURCES INC 144A 247916AF6 9.000% 05/15/2021 DD 05/10/16	102.13	46,754.08	45,956.25	0.05	-797.83
440,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	110.26	488,636.82	485,152.80	0.52	-3,484.02
440,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	102.88	458,874.52	452,650.00	0.49	-6,224.52
250,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	107.00	250,770.69	267,500.00	0.29	16,729.31
200,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	100.50	203,501.68	201,000.00	0.22	-2,501.68
50,000.000 DOLE FOOD CO INC 144A 256603AC5 7.250% 06/15/2025 DD 04/06/17	108.13	50,000.00	54,062.50	0.06	4,062.50
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	101.25	98,968.09	101,250.00	0.11	2,281.91
100,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	105.50	99,484.87	105,500.00	0.11	6,015.13

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
330,000.000 DYNEGY INC 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	109.25	342,000.60	360,525.00	0.39	18,524.40
330,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	111.00	367,040.49	366,300.00	0.39	-740.49
100,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	98.73	97,633.17	98,733.00	0.11	1,099.83
345,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	104.50	363,374.61	360,525.00	0.39	-2,849.61
330,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	105.25	355,803.60	347,325.00	0.37	-8,478.60
50,000.000 ENPRO INDUSTRIES INC 29355XAD9 5.875% 09/15/2022 DD 03/15/15	104.13	50,437.15	52,062.50	0.06	1,625.35
220,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	107.00	236,882.70	235,400.00	0.25	-1,482.70
200,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	104.50	179,245.50	209,000.00	0.22	29,754.50
330,000.000 FBM FINANCE INC 144A 30190QAA7 8.250% 08/15/2021 DD 08/09/16	106.25	353,878.27	350,625.00	0.38	-3,253.27
280,000.000 EXTRACTION OIL & GAS INC 144A 30227LAA5 7.875% 07/15/2021 DD 07/18/16	105.75	291,033.48	296,100.00	0.32	5,066.52

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
45,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	106.75	45,000.00	48,037.50	0.05	3,037.50
110,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAS6 9.750% 03/01/2022 DD 04/27/15	110.65	124,140.35	121,715.00	0.13	-2,425.35
50,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAU1 4.750% 05/15/2022 DD 05/12/17	101.25	50,000.00	50,625.00	0.05	625.00
200,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	103.06	200,000.00	206,110.00	0.22	6,110.00
125,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	102.75	125,000.00	128,437.50	0.14	3,437.50
175,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	104.09	175,000.00	182,157.50	0.20	7,157.50
25,000.000 FIRST DATA CORP 144A 32008DAB2 5.750% 01/15/2024 DD 11/25/15	103.50	24,900.95	25,875.00	0.03	974.05
240,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	107.75	248,585.46	258,600.00	0.28	10,014.54
200,000.000 FIRST QUANTUM MINERALS LT 144A 335934AL9 7.500% 04/01/2025 DD 03/22/17	108.50	206,782.02	217,000.00	0.23	10,217.98
160,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	101.75	160,000.00	162,800.00	0.18	2,800.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	105.00	200,000.00	210,000.00	0.23	10,000.00
100,000.000 FRONTIER COMMUNICATIONS CORP 35906AAM0 7.125% 01/15/2023 DD 08/15/12	66.50	94,255.95	66,500.00	0.07	-27,755.95
42,000.000 FRONTIER COMMUNICATIONS CORP 35906AAW8 10.500% 09/15/2022 DD 03/15/16	75.63	40,205.69	31,762.50	0.03	-8,443.19
545,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	107.25	597,092.69	584,512.50	0.63	-12,580.19
220,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	105.00	220,000.00	231,000.00	0.25	11,000.00
455,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	101.75	450,585.85	462,962.50	0.50	12,376.65
200,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BF7 5.000% 05/31/2026 DD 05/13/16	103.11	200,000.00	206,220.00	0.22	6,220.00
75,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BG5 4.875% 03/15/2027 DD 03/07/17	102.38	75,000.00	76,781.25	0.08	1,781.25
220,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	107.88	242,562.01	237,325.00	0.26	-5,237.01
201.500 WHEELABRATOR TECHNOLOGIES 38723BAB7 10/14 TLB	100.94	198.60	203.39	0.00	4.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
440,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	104.00	450,298.54	457,600.00	0.49	7,301.46
50,000.000 GENESYS TELECOMMUNICATION 144A 39479TAA4 10.000% 11/30/2024 DD 12/01/16	109.25	50,000.00	54,625.00	0.06	4,625.00
99,002.480 GENESYS 6/17 (USD) COV-LITE 39479UAG8 TL	100.50	97,896.28	99,497.49	0.11	1,601.21
540,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	103.00	547,961.73	556,200.00	0.60	8,238.27
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	103.00	300,622.53	309,000.00	0.33	8,377.47
270,000.000 GULFPORT ENERGY CORP 402635AH9 6.000% 10/15/2024 DD 04/15/17	100.00	272,047.10	270,000.00	0.29	-2,047.10
50,000.000 GULFPORT ENERGY CORP 402635AL0 6.375% 05/15/2025 DD 05/15/17	100.50	50,000.00	50,250.00	0.05	250.00
30,000.000 H&E EQUIPMENT SERVICES IN 144A 404030AF5 5.625% 09/01/2025 DD 08/24/17	104.50	30,000.00	31,350.00	0.03	1,350.00
100,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	105.75	101,675.08	105,750.00	0.11	4,074.92
440,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	105.75	471,606.17	465,300.00	0.50	-6,306.17

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 HCA INC 404119BT5 5.250% 06/15/2026 DD 03/15/16	106.00	261,849.71	265,000.00	0.29	3,150.29
100,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	100.50	100,111.53	100,500.00	0.11	388.47
150,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	99.75	150,000.00	149,625.00	0.16	-375.00
175,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	106.00	188,204.26	185,500.00	0.20	-2,704.26
50,000.000 HCA HEALTHCARE INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	106.00	51,749.62	53,000.00	0.06	1,250.38
330,000.000 HD SUPPLY INC 144A 40415RAR6 5.750% 04/15/2024 DD 04/11/16	106.25	353,066.52	350,625.00	0.38	-2,441.52
200,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	103.50	200,000.00	207,000.00	0.22	7,000.00
150,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	100.25	151,277.11	150,375.00	0.16	-902.11
75,000.000 HERTZ CORP/THE 144A 428040CT4 7.625% 06/01/2022 DD 06/06/17	104.75	75,000.00	78,562.50	0.08	3,562.50
100,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	100,000.00	104,250.00	0.11	4,250.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
170,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	103.50	170,000.00	175,950.00	0.19	5,950.00
20,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	101.50	20,244.25	20,300.00	0.02	55.75
450,000.000 HUDBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	109.50	491,837.88	492,750.00	0.53	912.12
250,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	110.50	256,844.89	276,250.00	0.30	19,405.11
220,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	102.00	230,958.12	224,400.00	0.24	-6,558.12
220,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	104.75	239,529.47	230,450.00	0.25	-9,079.47
225,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAZ5 4.875% 11/15/2020 DD 11/19/12	104.00	233,823.59	234,000.00	0.25	176.41
95,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BN6 6.375% 12/15/2025 DD 12/06/17	100.01	95,000.00	95,009.50	0.10	9.50
850,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	103.50	873,207.84	879,750.00	0.95	6,542.16
200,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	99.75	193,520.07	199,500.00	0.21	5,979.93

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
540,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	81.75	461,144.78	441,450.00	0.48	-19,694.78
721,000.000 INVENTIV GROUP HOLDINGS I 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	108.00	789,397.91	778,680.00	0.84	-10,717.91
200,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	104.50	204,046.40	209,000.00	0.22	4,953.60
48,511.000 ISHARES IBOXX USD HIGH YIELD 464288513	87.26	4,289,362.50	4,233,069.86	4.56	-56,292.64
40,000.000 INFORMATICA LLC 144A 465349AA6 7.125% 07/15/2023 DD 06/16/15	102.25	40,844.18	40,900.00	0.04	55.82
368,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	105.25	383,877.44	387,320.00	0.42	3,442.56
425,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	101.00	445,294.00	429,250.00	0.46	-16,044.00
40,000.000 JELD-WEN INC 144A 475795AC4 4.625% 12/15/2025 DD 12/14/17	100.75	40,000.00	40,300.00	0.04	300.00
40,000.000 JELD-WEN INC 144A 475795AD2 4.875% 12/15/2027 DD 12/14/17	101.00	40,000.00	40,400.00	0.04	400.00
320,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	102.50	332,519.33	328,000.00	0.35	-4,519.33

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	103.13	150,000.00	154,687.50	0.17	4,687.50
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	102.25	25,000.00	25,562.50	0.03	562.50
415,000.000 ARDONAGH MIDCO 3 PLC 144A 48250PAA8 8.625% 07/15/2023 DD 06/20/17	103.50	437,947.46	429,525.00	0.46	-8,422.46
160,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAF1 7.875% 02/15/2021 DD 02/09/16	104.50	167,428.31	167,200.00	0.18	-228.31
300,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	112.25	332,924.04	336,750.00	0.36	3,825.96
330,000.000 LAREDO PETROLEUM INC 516806AE6 6.250% 03/15/2023 DD 03/18/15	103.53	342,301.57	341,649.00	0.37	-652.57
330,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	106.00	356,483.99	349,800.00	0.38	-6,683.99
150,000.000 LENNAR CORP 526057BS2 VAR RT 12/01/2018 DD 02/04/13	101.00	152,148.35	151,500.00	0.16	-648.35
75,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	102.53	75,000.00	76,897.50	0.08	1,897.50
330,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	98.16	339,232.30	323,911.50	0.35	-15,320.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 LIONS GATE ENTERTAINMENT 144A 535919AL8 5.875% 11/01/2024 DD 10/27/16	105.63	151,348.69	158,437.50	0.17	7,088.81
310,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	100.50	310,000.00	311,550.00	0.34	1,550.00
100,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12	109.72	101,752.68	109,720.00	0.12	7,967.32
20,000.000 MGM GROWTH PROPERTIES OPE 144A 55303XAD7 4.500% 01/15/2028 DD 09/21/17	98.00	20,000.00	19,600.00	0.02	-400.00
30,000.000 M/I HOMES INC 55305BAQ4 5.625% 08/01/2025 DD 08/03/17	101.49	30,000.00	30,447.60	0.03	447.60
850,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	106.50	893,414.84	905,250.00	0.97	11,835.16
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	107.38	175,000.00	187,906.25	0.20	12,906.25
330,000.000 MATADOR RESOURCES CO 576485AB2 6.875% 04/15/2023 DD 10/15/15	105.25	346,921.58	347,325.00	0.37	403.42
65,000.000 MATCH GROUP INC 144A 57665RAG1 5.000% 12/15/2027 DD 12/04/17	101.50	64,371.32	65,975.00	0.07	1,603.68
455,000.000 MATTAMY GROUP CORP 144A 57701RAH5 6.500% 10/01/2025 DD 09/26/17	105.75	460,879.31	481,162.50	0.52	20,283.19

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 MCGRAW-HILL GLOBAL EDUCAT 144A 580638AC8 7.875% 05/15/2024 DD 05/04/16	98.75	217,396.48	217,250.00	0.23	-146.48
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	101.25	150,000.00	151,875.00	0.16	1,875.00
55,000.000 MERCER INTERNATIONAL INC 144A 588056AV3 5.500% 01/15/2026 DD 12/20/17	101.50	55,000.00	55,825.00	0.06	825.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	103.88	100,000.00	103,875.00	0.11	3,875.00
225,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	106.13	226,173.72	238,781.25	0.26	12,607.53
175,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	102.25	175,000.00	178,937.50	0.19	3,937.50
325,000.000 MURPHY OIL USA INC 626738AD0 5.625% 05/01/2027 DD 04/25/17	105.02	350,409.17	341,315.00	0.37	-9,094.17
15,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	101.69	15,000.00	15,253.20	0.02	253.20
55,000.000 NGPL PIPECO LLC 144A 62912XAF1 4.875% 08/15/2027 DD 08/01/17	103.75	55,000.00	57,062.50	0.06	2,062.50
100,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	104.00	101,997.21	104,000.00	0.11	2,002.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
480,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	108.87	519,982.28	522,595.20	0.56	2,612.92
165,000.000 NRG ENERGY INC 144A 629377CD2 5.750% 01/15/2028 DD 12/07/17	101.00	165,000.00	166,650.00	0.18	1,650.00
355,000.000 NRG YIELD OPERATING LLC 62943WAE9 5.000% 09/15/2026 DD 03/15/17	101.50	370,156.76	360,325.00	0.39	-9,831.76
70,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAH3 7.875% 10/01/2020 DD 04/01/13	102.13	71,740.83	71,487.50	0.08	-253.33
309,550.790 NATIONAL VISION 11/17 TL 63909DAD3	100.04	310,323.74	309,680.80	0.33	-642.94
335,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	104.34	335,000.00	349,532.30	0.38	14,532.30
330,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	106.25	362,390.12	350,625.00	0.38	-11,765.12
185,000.000 NETFLIX INC 144A 64110LAP1 4.875% 04/15/2028 DD 10/26/17	98.00	185,000.00	181,300.00	0.20	-3,700.00
770,000.000 ENVISION HEALTHCARE CORP 144A 64189PAA1 6.250% 12/01/2024 DD 12/01/16	103.00	822,007.10	793,100.00	0.85	-28,907.10
220,000.000 NEWFIELD EXPLORATION CO 651290AQ1 5.625% 07/01/2024 DD 06/26/12	107.50	235,661.38	236,500.00	0.25	838.62

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	105.75	231,502.76	232,650.00	0.25	1,147.24
110,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	99.50	110,000.00	109,450.00	0.12	-550.00
75,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	101.75	75,000.00	76,312.50	0.08	1,312.50
170,000.000 NFP CORP 144A 65342RAA8 6.875% 07/15/2025 DD 07/12/17	100.75	170,000.00	171,275.00	0.18	1,275.00
100,000.000 NIELSEN FINANCE LLC / NIELSEN 65409QBA9 4.500% 10/01/2020 DD 04/01/13	100.75	101,822.85	100,750.00	0.11	-1,072.85
150,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	102.88	149,736.51	154,312.50	0.17	4,575.99
50,000.000 NORTHWEST ACQUISITIONS UL 144A 66727WAA0 7.125% 11/01/2022 DD 10/23/17	103.25	49,498.35	51,625.00	0.06	2,126.65
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	104.75	200,000.00	209,500.00	0.23	9,500.00
230,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	102.00	237,497.25	234,600.00	0.25	-2,897.25
12,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	101.38	11,981.81	12,165.00	0.01	183.19

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 NUANCE COMMUNICATIONS INC 67020YAQ3 5.625% 12/15/2026 DD 12/22/16	104.13	49,568.25	52,062.50	0.06	2,494.25
610,000.000 SFR GROUP SA 144A 67054KAA7 7.375% 05/01/2026 DD 04/11/16	102.63	654,630.48	626,012.50	0.67	-28,617.98
200,000.000 SFR GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	101.25	203,355.95	202,500.00	0.22	-855.95
300,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	102.13	292,961.59	306,375.00	0.33	13,413.41
185,000.000 WEST CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	98.75	182,424.70	182,687.50	0.20	262.80
270,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	99.75	272,907.83	269,325.00	0.29	-3,582.83
365,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	100.75	371,036.22	367,737.50	0.40	-3,298.72
50,000.000 ORBITAL ATK INC 68557NAA1 5.250% 10/01/2021 DD 04/01/15	102.63	51,528.74	51,312.50	0.06	-216.24
150,000.000 ORBITAL ATK INC 68557NAC7 5.500% 10/01/2023 DD 04/01/16	105.50	150,000.00	158,250.00	0.17	8,250.00
440,000.000 OWENS-BROCKWAY GLASS CONT 144A 69073TAS2 6.375% 08/15/2025 DD 08/24/15	111.75	498,775.08	491,700.00	0.53	-7,075.08

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
40,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	104.00	41,823.74	41,600.00	0.04	-223.74
345,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	105.00	346,218.54	362,250.00	0.39	16,031.46
220,000.000 PBF LOGISTICS LP / PBF LO 144A 69318UAD7 6.875% 05/15/2023 DD 05/15/17	103.00	224,239.93	226,600.00	0.24	2,360.07
365,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	106.75	394,944.00	389,637.50	0.42	-5,306.50
40,000.000 PQ CORP 144A 693522AH7 5.750% 12/15/2025 DD 12/11/17	101.75	40,000.00	40,700.00	0.04	700.00
880,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	106.25	927,103.86	935,000.00	1.01	7,896.14
50,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	99.38	50,000.00	49,687.50	0.05	-312.50
255,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	99.25	265,602.50	253,087.50	0.27	-12,515.00
440,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	101.00	445,837.73	444,400.00	0.48	-1,437.73
140,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	102.25	140,000.00	143,150.00	0.15	3,150.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
70,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	105.00	73,524.03	73,500.00	0.08	-24.03
200,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	103.13	200,585.81	206,250.00	0.22	5,664.19
50,000.000 PILGRIM'S PRIDE CORP 144A 72147KAC2 5.750% 03/15/2025 DD 03/11/15	103.38	50,971.33	51,687.50	0.06	716.17
75,000.000 PILGRIM'S PRIDE CORP 144A 72147KAE8 5.875% 09/30/2027 DD 09/29/17	103.00	75,000.00	77,250.00	0.08	2,250.00
200,000.000 PLATFORM SPECIALTY PRODUC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	103.38	192,395.66	206,750.00	0.22	14,354.34
200,000.000 POLYONE CORP 73179PAK2 5.250% 03/15/2023 DD 09/15/13	105.25	198,887.63	210,500.00	0.23	11,612.37
375,000.000 POST HOLDINGS INC 144A 737446AL8 5.500% 03/01/2025 DD 02/14/17	103.50	387,708.10	388,125.00	0.42	416.90
50,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	101.75	50,000.00	50,875.00	0.05	875.00
195,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	100.53	195,000.00	196,033.50	0.21	1,033.50
55,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	102.00	55,000.00	56,100.00	0.06	1,100.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	94.25	200,988.89	207,350.00	0.22	6,361.11
100,000.000 PRESTIGE BRANDS INC 144A 74112BAJ4 5.375% 12/15/2021 DD 12/17/13	101.75	98,067.43	101,750.00	0.11	3,682.57
355,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	111.00	390,961.80	394,050.00	0.42	3,088.20
220,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	94.38	213,125.03	207,625.00	0.22	-5,500.03
75,000.000 QEP RESOURCES INC 74733VAD2 5.625% 03/01/2026 DD 11/21/17	101.38	75,000.00	76,031.25	0.08	1,031.25
110,000.000 QUALITYTECH LP/QTS FINANC 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	101.00	110,000.00	111,100.00	0.12	1,100.00
125,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	106.00	125,000.00	132,500.00	0.14	7,500.00
175,000.000 QUICKEN LOANS INC 144A 74840LAA0 5.750% 05/01/2025 DD 05/06/15	103.50	175,000.00	181,126.75	0.19	6,126.75
300,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	102.25	300,562.23	306,750.00	0.33	6,187.77
330,000.000 RSP PERMIAN INC 74978QAB1 6.625% 10/01/2022 DD 04/01/15	104.88	344,051.46	346,087.50	0.37	2,036.04

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.50	136,371.62	144,750.00	0.16	8,378.38
100,000.000 RANGE RESOURCES CORP 75281ABA6 5.000% 03/15/2023 DD 09/15/17	99.50	90,321.00	99,500.00	0.11	9,179.00
250,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	101.38	253,148.69	253,437.50	0.27	288.81
64,813.550 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	101.38	66,194.95	65,704.74	0.07	-490.21
96,910.770 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	101.50	99,236.80	98,364.43	0.11	-872.37
330,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	107.00	352,358.72	353,100.00	0.38	741.28
220,000.000 RIVERBED TECHNOLOGY 5/16 TL 76857MAJ4	98.38	216,089.22	216,425.00	0.23	335.78
115,000.000 SBA COMMUNICATIONS CORP 144A 78410GAA2 4.000% 10/01/2022 DD 10/13/17	100.13	115,000.00	115,143.75	0.12	143.75
250,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	107.13	254,910.03	267,812.50	0.29	12,902.47
220,000.000 SM ENERGY CO 78454LAD2 6.500% 11/15/2021 DD 11/08/11	101.25	221,614.53	222,750.00	0.24	1,135.47

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	102.00	194,836.58	204,000.00	0.22	9,163.42
220,000.000 SS&C TECHNOLOGIES HOLDINGS INC 78467JAC4 5.875% 07/15/2023 DD 01/15/16	105.50	232,590.45	232,100.00	0.25	-490.45
150,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	105.75	150,000.00	158,625.00	0.17	8,625.00
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	108.75	218,917.66	217,500.00	0.23	-1,417.66
125,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	104.13	125,237.58	130,156.25	0.14	4,918.67
240,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	108.25	262,351.30	259,800.00	0.28	-2,551.30
200,000.000 SERVICEMASTER CO LLC/THE 81760NAA7 7.100% 03/01/2018 DD 03/02/98	100.98	201,361.30	201,956.00	0.22	594.70
220,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	101.25	226,392.49	222,750.00	0.24	-3,642.49
190,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	101.00	190,000.00	191,900.00	0.21	1,900.00
300,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	105.75	302,339.10	317,250.00	0.34	14,910.90

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
360,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	100.25	368,391.85	360,900.00	0.39	-7,491.85
440,000.000 SOLERA LLC / SOLERA FINAN 144A 83422AAA1 10.500% 03/01/2024 DD 03/03/16	112.50	501,401.92	494,991.20	0.53	-6,410.72
50,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	99.25	50,000.00	49,625.00	0.05	-375.00
50,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	105.88	50,000.00	52,937.50	0.06	2,937.50
220,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	105.25	235,766.22	231,550.00	0.25	-4,216.22
370,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	100.63	412,910.47	372,312.50	0.40	-40,597.97
100,000.000 SPRINT CAPITAL CORP 852060AG7 6.900% 05/01/2019 DD 05/06/99	104.63	105,150.95	104,625.00	0.11	-525.95
100,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	106.00	98,453.57	106,000.00	0.11	7,546.43
200,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	100.00	177,187.48	200,000.00	0.22	22,812.52
540,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	105.88	570,573.90	571,725.00	0.62	1,151.10

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	106.50	99,470.06	106,500.00	0.11	7,029.94
205,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	101.75	201,851.36	208,587.50	0.22	6,736.14
330,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	104.75	372,249.78	345,675.00	0.37	-26,574.78
55,000.000 CALATLANTIC GROUP INC/OLD 85375CAX9 8.375% 05/15/2018 DD 05/03/10	102.00	56,266.33	56,100.00	0.06	-166.33
25,000.000 STARWOOD PROPERTY TRUST INC 85571BAG0 5.000% 12/15/2021 DD 06/15/17	103.75	25,000.00	25,937.50	0.03	937.50
15,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	102.50	15,436.22	15,375.00	0.02	-61.22
310,000.000 SUNCOKE ENERGY PARTNERS L 144A 86723CAF5 7.500% 06/15/2025 DD 05/24/17	104.50	315,980.03	323,950.00	0.35	7,969.97
355,000.000 SYMANTEC CORP 144A 871503AU2 5.000% 04/15/2025 DD 02/09/17	104.00	371,013.70	369,200.00	0.40	-1,813.70
125,000.000 TENET HEALTHCARE CORP 144A 87248NAC2 5.125% 05/01/2025 DD 06/14/17	97.50	125,000.00	121,875.00	0.13	-3,125.00
45,000.000 TENET HEALTHCARE CORP 144A 87248NAE8 7.000% 08/01/2025 DD 06/14/17	94.00	45,000.00	42,300.00	0.05	-2,700.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315,000.000 TMS INTERNATIONAL CORP 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	104.50	328,603.58	329,175.00	0.35	571.42
150,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	103.15	157,640.95	154,725.00	0.17	-2,915.95
640,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	109.13	686,783.72	698,400.00	0.75	11,616.28
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	106.63	25,000.00	26,656.25	0.03	1,656.25
50,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	102.57	50,000.00	51,285.00	0.06	1,285.00
250,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	102.63	255,082.55	256,562.50	0.28	1,479.95
430,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	101.22	432,090.78	435,246.00	0.47	3,155.22
241,000.000 TECK RESOURCES LTD 878742AV7 4.750% 01/15/2022 DD 07/05/11	104.38	222,628.86	251,555.80	0.27	28,926.94
445,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	100.86	452,418.46	448,804.75	0.48	-3,613.71
100,000.000 TELESAT CANADA / TELESAT 144A 87952VAL0 8.875% 11/15/2024 DD 11/17/16	112.00	100,000.00	112,000.00	0.12	12,000.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
135,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	101.75	139,762.66	137,362.50	0.15	-2,400.16
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	105.00	25,000.00	26,250.00	0.03	1,250.00
144,000.000 TENET HEALTHCARE CORP 144A 88033GCR9 4.625% 07/15/2024 DD 06/14/17	97.50	144,000.00	140,400.00	0.15	-3,600.00
295,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	89.25	282,639.60	263,287.50	0.28	-19,352.10
100,000.000 TERRAFORM 10/17 COV-LITE TLB 88103NAG5	101.25	99,754.58	101,250.00	0.11	1,495.42
505,000.000 TERRAFORM POWER OPERATING 144A 88104LAB9 STEP 06/15/2025 DD 07/17/2015	109.00	551,009.64	550,450.00	0.59	-559.64
75,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	99.25	75,000.00	74,437.50	0.08	-562.50
115,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	99.00	115,000.00	113,850.00	0.12	-1,150.00
330,000.000 TERVITA ESCROW CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	100.25	334,674.51	330,825.00	0.36	-3,849.51
200,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	102.00	207,046.64	204,000.00	0.22	-3,046.64

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	102.25	258,152.81	255,625.00	0.28	-2,527.81
120,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	104.00	127,950.32	124,800.00	0.13	-3,150.32
50,000.000 TRINIDAD DRILLING LTD 144A 896356AE2 6.625% 02/15/2025 DD 02/08/17	95.00	50,000.00	47,500.00	0.05	-2,500.00
90,000.000 TRONOX FINANCE PLC 144A 89705PAA3 5.750% 10/01/2025 DD 09/22/17	102.75	90,000.00	92,475.00	0.10	2,475.00
440,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	105.00	464,393.57	462,000.00	0.50	-2,393.57
200,000.000 UPC HOLDING BV 144A 90320LAG2 5.500% 01/15/2028 DD 10/18/17	96.75	200,000.00	193,500.00	0.21	-6,500.00
200,000.000 UPCB FINANCE IV LTD 144A 90320MAA3 5.375% 01/15/2025 DD 04/15/15	100.69	203,100.94	201,380.00	0.22	-1,720.94
50,000.000 USG CORP 144A 903293BE7 4.875% 06/01/2027 DD 05/15/17	103.66	50,000.00	51,827.50	0.06	1,827.50
105,000.000 UNITED CONTINENTAL HOLDINGS IN 910047AJ8 4.250% 10/01/2022 DD 09/29/17	100.63	105,000.00	105,656.25	0.11	656.25
25,000.000 UNITED RENTALS NORTH AMERICA I 911365BE3 5.875% 09/15/2026 DD 05/13/16	107.00	26,074.59	26,750.00	0.03	675.41

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
215,000.000 UNITYMEDIA GMBH 144A 91337DAB0 6.125% 01/15/2025 DD 10/22/14	105.50	229,822.80	226,825.00	0.24	-2,997.80
200,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	101.88	202,297.69	203,750.00	0.22	1,452.31
48,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12	103.88	49,881.98	49,860.00	0.05	-21.98
50,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	99.75	51,035.54	49,875.00	0.05	-1,160.54
100,000.000 USIS MERGER SUB INC 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	101.00	100,000.00	101,000.00	0.11	1,000.00
50,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	105.00	50,000.00	52,500.00	0.06	2,500.00
75,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	101.75	75,000.00	76,312.50	0.08	1,312.50
195,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	104.22	192,300.54	203,229.00	0.22	10,928.46
330,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	101.00	336,796.16	333,300.00	0.36	-3,496.16
200,000.000 VANTIV LLC / VANITY ISSUE 144A 92211WAA9 4.375% 11/15/2025 DD 12/21/17	101.27	200,000.00	202,536.00	0.22	2,536.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
385,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	105.50	397,799.69	406,175.00	0.44	8,375.31
330,000.000 VERITAS US INC / VERITAS 144A 92346LAA1 10.500% 02/01/2024 DD 01/29/16	104.00	357,802.71	343,200.00	0.37	-14,602.71
330,000.000 VERITAS US INC / VERITAS 144A 92346LAB9 7.500% 02/01/2023 DD 01/29/16	104.75	353,531.04	345,675.00	0.37	-7,856.04
740,000.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	111.73	823,372.43	826,802.00	0.89	3,429.57
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	105.25	50,460.33	52,625.00	0.06	2,164.67
600,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	101.75	603,515.73	610,500.00	0.66	6,984.27
440,000.000 VIRGIN MEDIA FINANCE PLC 144A 92769VAG4 5.750% 01/15/2025 DD 01/28/15	102.00	455,968.24	448,800.00	0.48	-7,168.24
175,000.000 VISTA OUTDOOR INC 928377AB6 5.875% 10/01/2023 DD 10/01/16	96.00	175,000.00	168,000.00	0.18	-7,000.00
660,000.000 VIZIENT INC 144A 92856JAA8 10.375% 03/01/2024 DD 02/11/16	112.25	757,981.18	740,850.00	0.80	-17,131.18
380,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	101.75	381,046.80	386,650.00	0.42	5,603.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
146,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	103.00	146,217.67	150,380.00	0.16	4,162.33
110,000.000 WABASH NATIONAL CORP 144A 929566AJ6 5.500% 10/01/2025 DD 09/26/17	100.75	110,000.00	110,825.00	0.12	825.00
330,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	103.50	344,149.17	341,550.00	0.37	-2,599.17
100,000.000 WAVEDIVISION ESCROW LLC / 144A 94354EAA2 8.125% 09/01/2020 DD 08/21/12	102.00	102,804.28	102,000.00	0.11	-804.28
200,000.000 WEATHERFORD INTERNATIONAL LTD 947075AJ6 7.750% 06/15/2021 DD 06/17/16	101.94	205,230.13	203,876.00	0.22	-1,354.13
40,000.000 WEATHERFORD INTERNATIONAL LTD 947075AN7 9.875% 02/15/2024 DD 08/15/17	106.25	40,376.00	42,500.00	0.05	2,124.00
760,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	105.50	795,839.90	801,800.00	0.86	5,960.10
200,000.000 WESCO DISTRIBUTION INC 95081QAM6 5.375% 06/15/2024 DD 12/15/16	102.75	200,000.00	205,500.00	0.22	5,500.00
245,000.000 WHITING PETROLEUM CORP 144A 966387BE1 6.625% 01/15/2026 DD 12/27/17	102.00	246,560.43	249,900.00	0.27	3,339.57
285,000.000 WILDHORSE RESOURCE DEVELOPMENT 96812TAB8 6.875% 02/01/2025 DD 08/01/17	102.25	281,103.58	291,412.50	0.31	10,308.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	104.50	183,062.00	209,000.00	0.22	25,938.00
100,000.000 WPX ENERGY INC 98212BAE3 5.250% 09/15/2024 DD 09/08/14	99.66	90,004.65	99,655.00	0.11	9,650.35
525,000.000 WRANGLER BUYER CORP 144A 98213CAA8 6.000% 10/01/2025 DD 09/28/17	103.00	535,254.68	540,750.00	0.58	5,495.32
440,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	105.75	459,979.88	465,300.00	0.50	5,320.12
330,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	105.75	354,736.53	348,975.00	0.38	-5,761.53
295,000.000 ZAYO GROUP LLC / ZAYO CAP 144A 989194AP0 5.750% 01/15/2027 DD 01/27/17	102.00	308,124.64	300,900.00	0.32	-7,224.64
150,000.000 ZIGGO SECURED FINANCE BV 144A 98954NAA7 5.500% 01/15/2027 DD 09/23/16	99.25	150,000.00	148,875.00	0.16	-1,125.00
220,000.000 ZIGGO BOND FINANCE BV 144A 98954UAA1 5.875% 01/15/2025 DD 01/29/15	98.25	229,049.18	216,150.00	0.23	-12,899.18
220,000.000 ZIGGO BOND FINANCE BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	97.50	227,249.98	214,500.00	0.23	-12,749.98
300,000.000 NAVISTAR INTERNATIONAL 11/17 99AAB9164 COV-LITE TLB	100.28	298,527.68	300,843.00	0.32	2,315.32

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - MONTI - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
120,000.000 DIRECT CHASSISLINK 12/17 2ND 99AAC1186 LIEN TL	101.50	120,650.00	121,800.00	0.13	1,150.00
100,000.000 INTELSAT JACKSON 12/17 TLB4 99AAC1269	101.10	100,000.00	101,104.00	0.11	1,104.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**88,305,656.81**	**88,433,315.30**	**95.18**	**127,658.49**
TOTAL ASSETS U.S. DOLLAR		**92,795,053.65**	**92,915,306.41**	**100.00**	**120,252.76**
TOTAL ASSETS		**92,795,053.65**	**92,915,306.41**	**100.00**	**120,252.76**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MARATHON EM BOND FUN - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
28,200,000.000 MARATHON EM BOND FUND 99VVBK5X7	1.01	28,200,000.00	28,431,301.36	100.00	231,301.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

CASH - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,772,426.060 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,772,426.06	1,772,426.06	100.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
291,699.990 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	291,699.99	291,699.99	0.20	0.00
CASH		6.35	6.35	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**291,706.34**	**291,706.34**	**0.20**	**0.00**
EQUITY					
316.000 ABM INDUSTRIES INC 000957100	37.72	7,223.76	11,919.52	0.01	4,695.76
2,665.000 AFLAC INC 001055102	87.78	122,470.34	233,933.70	0.16	111,463.36
589.000 AGCO CORP 001084102	71.43	26,884.93	42,072.27	0.03	15,187.34
1,481.000 AGNC INVESTMENT CORP 00123Q104	20.19	29,824.93	29,901.39	0.02	76.46
5,364.000 AK STEEL HOLDING CORP 001547108	5.66	30,231.14	30,360.24	0.02	129.10
528.000 AMC NETWORKS INC 00164V103	54.08	29,647.20	28,554.24	0.02	-1,092.96

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,945.000 AMC ENTERTAINMENT HOLDINGS INC 00165C104	15.10	28,897.97	29,369.50	0.02	471.53
32,124.000 AT&T INC 00206R102	38.88	1,017,759.66	1,248,981.12	0.84	231,221.46
841.000 AVX CORP 002444107	17.30	10,024.72	14,549.30	0.01	4,524.58
477.000 AARON'S INC 002535300	39.85	12,883.77	19,008.45	0.01	6,124.68
9,877.000 ABBOTT LABORATORIES 002824100	57.07	260,700.77	563,680.39	0.38	302,979.62
10,535.000 ABBVIE INC 00287Y109	96.71	283,915.97	1,018,839.85	0.69	734,923.88
340.000 ABIOMED INC 003654100	187.41	24,595.60	63,719.40	0.04	39,123.80
492.000 ACI WORLDWIDE INC 004498101	22.67	5,180.76	11,153.64	0.01	5,972.88
2,631.000 ACTIVISION BLIZZARD INC 00507V109	63.32	50,380.88	166,594.92	0.11	116,214.04
345.000 ACUITY BRANDS INC 00508Y102	176.00	28,965.30	60,720.00	0.04	31,754.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,839.000 ACTUA CORP 005094107	15.60	26,036.04	28,688.40	0.02	2,652.36
1,265.000 ACXIOM CORP 005125109	27.56	16,031.23	34,863.40	0.02	18,832.17
2,875.000 ADOBE SYSTEMS INC 00724F101	175.24	109,521.11	503,815.00	0.34	394,293.89
3,639.000 ADURO BIOTECH INC 00739L101	7.50	29,499.09	27,292.50	0.02	-2,206.59
539.000 ADVANCE AUTO PARTS INC 00751Y106	99.69	33,342.65	53,732.91	0.04	20,390.26
1,727.000 AECOM 00766T100	37.15	37,093.97	64,158.05	0.04	27,064.08
592.000 AEGION CORP 00770F104	25.43	10,290.00	15,054.56	0.01	4,764.56
183.000 ADVANSIX INC 00773T101	42.07	1,021.53	7,698.81	0.01	6,677.28
781.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	31.20	4,904.68	24,367.20	0.02	19,462.52
2,709.000 ADVANCED MICRO DEVICES INC 007903107	10.28	29,273.40	27,848.52	0.02	-1,424.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,256.000 AETNA INC 00817Y108	180.39	88,492.72	406,959.84	0.27	318,467.12
470.000 AFFILIATED MANAGERS GROUP INC 008252108	205.25	56,659.08	96,467.50	0.07	39,808.42
2,375.000 AGILENT TECHNOLOGIES INC 00846U101	66.97	53,797.96	159,053.75	0.11	105,255.79
333.000 AGREE REALTY CORP 008492100	51.44	9,813.51	17,129.52	0.01	7,316.01
195.000 AIR LEASE CORP 00912X302	48.09	4,655.27	9,377.55	0.01	4,722.28
1,382.000 AIR PRODUCTS & CHEMICALS INC 009158106	164.08	86,407.60	226,758.56	0.15	140,350.96
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	65.04	36,166.27	71,283.84	0.05	35,117.57
916.000 AKORN INC 009728106	32.23	29,650.92	29,522.68	0.02	-128.24
146.000 ALAMO GROUP INC 011311107	112.87	4,950.86	16,479.02	0.01	11,528.16
856.000 ALASKA AIR GROUP INC 011659109	73.51	14,338.00	62,924.56	0.04	48,586.56

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
197.000 ALBANY INTERNATIONAL CORP 012348108	61.45	4,873.78	12,105.65	0.01	7,231.87
536.000 ALBEMARLE CORP 012653101	127.89	51,466.36	68,549.04	0.05	17,082.68
648.000 ALCOA CORP 013872106	53.87	12,757.49	34,907.76	0.02	22,150.27
571.000 ALEXANDER & BALDWIN INC 014491104	27.74	8,493.22	15,839.54	0.01	7,346.32
47.000 ALEXANDER'S INC 014752109	395.85	15,356.77	18,604.95	0.01	3,248.18
357.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	130.59	25,139.94	46,620.63	0.03	21,480.69
1,153.000 ALEXION PHARMACEUTICALS INC 015351109	119.59	95,064.09	137,887.27	0.09	42,823.18
365.000 ALIGN TECHNOLOGY INC 016255101	222.19	8,066.50	81,099.35	0.05	73,032.85
98.000 ALLEGHANY CORP 017175100	596.09	28,633.04	58,416.82	0.04	29,783.78
1,199.000 ALLEGHENY TECHNOLOGIES INC 01741R102	24.14	29,674.25	28,943.86	0.02	-730.39

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
107.000 ALLEGIANT TRAVEL CO 01748X102	154.75	4,872.78	16,558.25	0.01	11,685.47
107.000 ALLETE INC 018522300	74.36	5,077.15	7,956.52	0.01	2,879.37
288.000 ALLIANCE DATA SYSTEMS CORP 018581108	253.48	44,856.17	73,002.24	0.05	28,146.07
1,340.000 ALLIANT ENERGY CORP 018802108	42.61	30,649.35	57,097.40	0.04	26,448.05
393.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	14.55	4,943.94	5,718.15	0.00	774.21
2,169.000 ALLSTATE CORP/THE 020002101	104.71	81,166.87	227,115.99	0.15	145,949.12
1,044.000 ALLY FINANCIAL INC 02005N100	29.16	23,416.92	30,443.04	0.02	7,026.12
354.000 ALMOST FAMILY INC 020409108	55.35	5,200.26	19,593.90	0.01	14,393.64
820.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	127.05	28,138.84	104,181.00	0.07	76,042.16
1,380.000 ALPHABET INC-CL C 02079K107	1,046.40	294,608.32	1,444,032.00	0.97	1,149,423.68

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,640.000 ALPHABET INC-CL A 02079K305	1,053.40	577,977.87	1,727,576.00	1.17	1,149,598.13
3,688.000 ALTISOURCE RESIDENTIAL CORP 02153W100	11.86	37,310.96	43,739.68	0.03	6,428.72
11,116.000 ALTRIA GROUP INC 02209S103	71.41	189,729.51	793,793.56	0.54	604,064.05
2,044.000 AMAZON.COM INC 023135106	1,169.47	340,258.23	2,390,396.68	1.61	2,050,138.45
2,083.000 AMBAC FINANCIAL GROUP INC 023139884	15.98	30,093.93	33,286.34	0.02	3,192.41
53.000 AMERCO 023586100	377.91	5,074.22	20,029.23	0.01	14,955.01
1,085.000 AMEREN CORP 023608102	58.99	33,801.46	64,004.15	0.04	30,202.69
1,418.000 AMERICAN AIRLINES GROUP INC 02376R102	52.03	58,719.38	73,778.54	0.05	15,059.16
227.000 AMERICAN ASSETS TRUST INC 024013104	38.24	5,077.99	8,680.48	0.01	3,602.49
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	17.03	10,248.04	17,506.84	0.01	7,258.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
405.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.03	14,021.10	16,617.15	0.01	2,596.05
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	73.57	100,427.23	200,698.96	0.14	100,271.73
401.000 AMERICAN EQUITY INVESTMENT LIF 025676206	30.73	4,944.33	12,322.73	0.01	7,378.40
3,114.000 AMERICAN EXPRESS CO 025816109	99.31	179,969.31	309,251.34	0.21	129,282.03
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	108.54	4,982.40	15,629.76	0.01	10,647.36
2,898.000 AMERICAN HOMES 4 RENT 02665T306	21.84	41,120.51	63,292.32	0.04	22,171.81
7,450.000 AMERICAN INTERNATIONAL GROUP I 026874784	59.58	263,625.72	443,871.00	0.30	180,245.28
604.000 AMERICAN SOFTWARE INC/GA 029683109	11.63	5,031.32	7,024.52	0.00	1,993.20
2,286.000 AMERICAN TOWER CORP 03027X100	142.67	101,514.18	326,143.62	0.22	224,629.44
1,132.000 AMERICAN WATER WORKS CO INC 030420103	91.49	28,899.96	103,566.68	0.07	74,666.72

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,128.000 AMERISOURCEBERGEN CORP 03073E105	91.82	37,000.21	103,572.96	0.07	66,572.75
1,601.000 AMERIPRISE FINANCIAL INC 03076C106	169.47	74,763.02	271,321.47	0.18	196,558.45
572.000 AMERIS BANCORP 03076K108	48.20	5,119.40	27,570.40	0.02	22,451.00
1,432.000 AMETEK INC 031100100	72.47	40,601.97	103,777.04	0.07	63,175.07
4,375.000 AMGEN INC 031162100	173.90	241,930.67	760,812.50	0.51	518,881.83
1,906.000 AMPHENOL CORP 032095101	87.80	31,153.95	167,346.80	0.11	136,192.85
276.000 AMTRUST FINANCIAL SERVICES INC 032359309	10.07	2,515.93	2,779.32	0.00	263.39
3,329.000 ANADARKO PETROLEUM CORP 032511107	53.64	149,401.34	178,567.56	0.12	29,166.22
1,849.000 ANALOG DEVICES INC 032654105	89.03	88,349.26	164,616.47	0.11	76,267.21
573.000 ANDEAVOR 03349M105	114.34	14,607.06	65,516.82	0.04	50,909.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
187.000 ANDERSONS INC/THE 034164103	31.15	4,965.47	5,825.05	0.00	859.58
173.000 ANIXTER INTERNATIONAL INC 035290105	76.00	10,578.95	13,148.00	0.01	2,569.05
4,518.000 ANNALY CAPITAL MANAGEMENT INC 035710409	11.89	49,179.59	53,719.02	0.04	4,539.43
547.000 ANSYS INC 03662Q105	147.59	29,023.82	80,731.73	0.05	51,707.91
585.000 ANTHEM INC 036752103	225.01	39,233.27	131,630.85	0.09	92,397.58
4,254.000 ANWORTH MORTGAGE ASSET CORP 037347101	5.44	21,652.86	23,141.76	0.02	1,488.90
759.000 APARTMENT INVESTMENT & MANAGEM 03748R101	43.71	18,982.59	33,175.89	0.02	14,193.30
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	18.45	55,584.48	62,619.30	0.04	7,034.82
29,308.000 APPLE INC 037833100	169.23	328,614.55	4,959,792.84	3.35	4,631,178.29
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	68.10	4,991.74	9,942.60	0.01	4,950.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,571.000 APPLIED MATERIALS INC 038222105	51.12	74,130.68	284,789.52	0.19	210,658.84
1,028.000 AQUA AMERICA INC 03836W103	39.23	17,632.26	40,328.44	0.03	22,696.18
688.000 ARAMARK 03852U106	42.74	25,504.16	29,405.12	0.02	3,900.96
3,793.000 ARCHER-DANIELS-MIDLAND CO 039483102	40.08	118,389.01	152,023.44	0.10	33,634.43
2,907.000 ARCHROCK INC 03957W106	10.50	29,961.63	30,523.50	0.02	561.87
1,555.000 ARCONIC INC 03965L100	27.25	29,813.18	42,373.75	0.03	12,560.57
295.000 ARISTA NETWORKS INC 040413106	235.58	43,057.45	69,496.10	0.05	26,438.65
5.000 ARMSTRONG FLOORING INC 04238R106	16.92	56.42	84.60	0.00	28.18
10.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	60.55	383.68	605.50	0.00	221.82
789.000 ARROW ELECTRONICS INC 042735100	80.41	26,447.28	63,443.49	0.04	36,996.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
243.000 ARROW FINANCIAL CORP 042744102	33.95	4,973.80	8,249.85	0.01	3,276.05
224.000 ARTESIAN RESOURCES CORP 043113208	38.56	5,028.80	8,637.44	0.01	3,608.64
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	64.00	5,092.08	18,816.00	0.01	13,723.92
37.000 ASHFORD HOSPITALITY PRIME INC 044102101	9.73	573.50	360.01	0.00	-213.49
579.000 ASHLAND GLOBAL HOLDINGS INC 044186104	71.20	15,946.99	41,224.80	0.03	25,277.81
504.000 ASPEN TECHNOLOGY INC 045327103	66.20	7,791.84	33,364.80	0.02	25,572.96
2,277.000 ASSOCIATED BANC-CORP 045487105	25.40	24,295.59	57,835.80	0.04	33,540.21
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	34.10	2,270.59	3,716.90	0.00	1,446.31
342.000 ASSURANT INC 04621X108	100.84	10,105.19	34,487.28	0.02	24,382.09
142.000 ASTEC INDUSTRIES INC 046224101	58.50	4,979.94	8,307.00	0.01	3,327.06

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
133.000 ASTERIAS BIOTHERAPEUTICS INC 04624N107	2.25	478.79	299.25	0.00	-179.54
208.000 ATHENAHEALTH INC 04685W103	133.04	8,540.48	27,672.32	0.02	19,131.84
5,454.000 ATLANTIC POWER CORP 04878Q863	2.35	16,580.71	12,816.90	0.01	-3,763.81
538.000 ATMOS ENERGY CORP 049560105	85.89	17,382.78	46,208.82	0.03	28,826.04
14.000 ATRION CORP 049904105	630.60	3,289.44	8,828.40	0.01	5,538.96
1,560.000 AUTODESK INC 052769106	104.83	53,912.82	163,534.80	0.11	109,621.98
2,789.000 AUTOMATIC DATA PROCESSING INC 053015103	117.19	105,255.76	326,842.91	0.22	221,587.15
529.000 AUTONATION INC 05329W102	51.33	11,207.50	27,153.57	0.02	15,946.07
626.000 AVALONBAY COMMUNITIES INC 053484101	178.41	79,476.42	111,684.66	0.08	32,208.24
495.000 AVANGRID INC 05351W103	50.58	19,181.25	25,037.10	0.02	5,855.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
640.000 AVERY DENNISON CORP 053611109	114.86	18,284.80	73,510.40	0.05	55,225.60
708.000 AVIS BUDGET GROUP INC 053774105	43.88	15,452.38	31,067.04	0.02	15,614.66
365.000 AVISTA CORP 05379B107	51.49	9,993.70	18,793.85	0.01	8,800.15
647.000 AVNET INC 053807103	39.62	22,749.55	25,634.14	0.02	2,884.59
3,866.000 BB&T CORP 054937107	49.72	116,678.85	192,217.52	0.13	75,538.67
3,137.000 BGC PARTNERS INC 05541T101	15.11	10,728.54	47,400.07	0.03	36,671.53
192.000 BOK FINANCIAL CORP 05561Q201	92.32	10,043.52	17,725.44	0.01	7,681.92
630.000 BWX TECHNOLOGIES INC 05605H100	60.49	11,904.08	38,108.70	0.03	26,204.62
122.000 BALCHEM CORP 057665200	80.60	5,055.68	9,833.20	0.01	4,777.52
1,704.000 BALL CORP 058498106	37.85	38,305.92	64,496.40	0.04	26,190.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
264.000 BANCFIRST CORP 05945F103	51.15	5,043.72	13,503.60	0.01	8,459.88
48,794.000 BANK OF AMERICA CORP 060505104	29.52	628,432.41	1,440,398.88	0.97	811,966.47
324.000 BANK OF HAWAII CORP 062540109	85.70	14,878.08	27,766.80	0.02	12,888.72
1,382.000 BANK MUTUAL CORP 063750103	10.65	4,906.10	14,718.30	0.01	9,812.20
647.000 BANK OF THE OZARKS 063904106	48.45	29,815.15	31,347.15	0.02	1,532.00
3,372.000 BANK OF NEW YORK MELLON CORP/T 064058100	53.86	101,253.70	181,615.92	0.12	80,362.22
171.000 BARNES & NOBLE EDUCATION INC 06777U101	8.24	1,543.48	1,409.04	0.00	-134.44
209.000 BARNES GROUP INC 067806109	63.27	4,903.14	13,223.43	0.01	8,320.29
3,403.000 BAXTER INTERNATIONAL INC 071813109	64.64	83,185.00	219,969.92	0.15	136,784.92
274.000 BEACON ROOFING SUPPLY INC 073685109	63.76	6,088.28	17,470.24	0.01	11,381.96

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,340.000 BEAZER HOMES USA INC 07556Q881	19.21	34,848.45	44,951.40	0.03	10,102.95
1,816.000 BECTON DICKINSON AND CO 075887109	214.06	183,866.83	388,732.96	0.26	204,866.13
282.000 BELDEN INC 077454106	77.17	9,145.26	21,761.94	0.01	12,616.68
674.000 BEMIS CO INC 081437105	47.79	22,290.46	32,210.46	0.02	9,920.00
703.000 BENCHMARK ELECTRONICS INC 08160H101	29.10	10,258.48	20,457.30	0.01	10,198.82
675.000 BENEFICIAL BANCORP INC 08171T102	16.45	5,001.59	11,103.75	0.01	6,102.16
782.000 WR BERKLEY CORP 084423102	71.65	21,364.24	56,030.30	0.04	34,666.06
9,435.000 BERKSHIRE HATHAWAY INC 084670702	198.22	855,254.77	1,870,205.70	1.26	1,014,950.93
233.000 BERKSHIRE HILLS BANCORP INC 084680107	36.60	5,063.09	8,527.80	0.01	3,464.71
954.000 BERRY GLOBAL GROUP INC 08579W103	58.67	15,006.42	55,971.18	0.04	40,964.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,450.000 BEST BUY CO INC 086516101	68.47	17,574.00	99,281.50	0.07	81,707.50
517.000 BIG LOTS INC 089302103	56.15	10,407.37	29,029.55	0.02	18,622.18
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	89.17	30,086.00	109,500.76	0.07	79,414.76
974.000 BIOGEN INC 09062X103	318.57	86,875.66	310,287.18	0.21	223,411.52
203.000 BIO-TECHNE CORP 09073M104	129.55	14,837.10	26,298.65	0.02	11,461.55
417.000 BIOVERATIV INC 09075E100	53.92	4,111.01	22,484.64	0.02	18,373.63
609.000 BLACK HILLS CORP 092113109	60.11	31,613.01	36,606.99	0.02	4,993.98
457.000 BLACK KNIGHT INC 09215C105	44.15	4,637.78	20,176.55	0.01	15,538.77
188.000 BLACKBAUD INC 09227Q100	94.49	4,998.92	17,764.12	0.01	12,765.20
229.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	35.65	5,415.84	8,163.85	0.01	2,748.01

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
619.000 BLACKROCK INC 09247X101	513.71	121,096.16	317,986.49	0.21	196,890.33
1,502.000 H&R BLOCK INC 093671105	26.22	22,412.96	39,382.44	0.03	16,969.48
846.000 BLOOMIN' BRANDS INC 094235108	21.34	13,375.26	18,053.64	0.01	4,678.38
316.000 BLUEBIRD BIO INC 09609G100	178.10	38,306.06	56,279.60	0.04	17,973.54
3,360.000 BOEING CO/THE 097023105	294.91	263,675.92	990,897.60	0.67	727,221.68
1,633.000 BORGWARNER INC 099724106	51.09	59,852.80	83,429.97	0.06	23,577.17
58.000 BOSTON BEER CO INC/THE 100557107	191.10	5,150.40	11,083.80	0.01	5,933.40
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	15.45	4,701.48	11,927.40	0.01	7,225.92
359.000 BOSTON PROPERTIES INC 101121101	130.03	45,108.86	46,680.77	0.03	1,571.91
7,377.000 BOSTON SCIENTIFIC CORP 101137107	24.79	53,585.00	182,875.83	0.12	129,290.83

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	34.68	5,080.32	7,490.88	0.01	2,410.56
3,821.000 BOX INC 10316T104	21.12	49,481.95	80,699.52	0.05	31,217.57
1,128.000 BOYD GAMING CORP 103304101	35.05	7,185.36	39,536.40	0.03	32,351.04
2,159.000 BRANDYWINE REALTY TRUST 105368203	18.19	21,629.15	39,272.21	0.03	17,643.06
512.000 BRIGHTHOUSE FINANCIAL INC 10922N103	58.64	26,440.66	30,023.68	0.02	3,583.02
711.000 BRINKER INTERNATIONAL INC 109641100	38.84	14,994.99	27,615.24	0.02	12,620.25
9,844.000 BRISTOL-MYERS SQUIBB CO 110122108	61.28	251,898.47	603,240.32	0.41	351,341.85
1,642.000 BRIXMOR PROPERTY GROUP INC 11120U105	18.66	29,684.15	30,639.72	0.02	955.57
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	90.58	14,727.50	62,047.30	0.04	47,319.80
3,074.000 BROOKDALE SENIOR LIVING INC 112463104	9.70	29,899.65	29,817.80	0.02	-81.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
548.000 BROOKLINE BANCORP INC 11373M107	15.70	5,025.16	8,603.60	0.01	3,578.44
691.000 BROWN & BROWN INC 115236101	51.46	17,406.29	35,558.86	0.02	18,152.57
1,054.000 BROWN-FORMAN CORP 115637209	68.67	21,093.97	72,378.18	0.05	51,284.21
50.000 BRUNOS INC NEW 116881202	0.00	500.00	0.00	0.00	-500.00
903.000 BRUNSWICK CORP/DE 117043109	55.22	20,341.83	49,863.66	0.03	29,521.83
248.000 BRYN MAWR BANK CORP 117665109	44.20	4,915.36	10,961.60	0.01	6,046.24
272.000 BUFFALO WILD WINGS INC 119848109	156.35	18,822.40	42,527.20	0.03	23,704.80
5,176.000 CBL & ASSOCIATES PROPERTIES IN 124830100	5.66	29,482.32	29,296.16	0.02	-186.16
1,501.000 CBS CORP 124857202	59.00	41,679.49	88,559.00	0.06	46,879.51
314.000 CBOE GLOBAL MARKETS INC 12503M108	124.59	7,570.54	39,121.26	0.03	31,550.72

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,423.000 CBRE GROUP INC 12504L109	43.31	32,425.28	61,630.13	0.04	29,204.85
929.000 CDK GLOBAL INC 12508E101	71.28	14,738.35	66,219.12	0.04	51,480.77
448.000 CDW CORP/DE 12514G108	69.49	25,831.68	31,131.52	0.02	5,299.84
2,259.000 CF INDUSTRIES HOLDINGS INC 125269100	42.54	77,937.85	96,097.86	0.06	18,160.01
407.000 CH ROBINSON WORLDWIDE INC 12541W209	89.09	28,978.80	36,259.63	0.02	7,280.83
1,820.000 CIGNA CORP 125509109	203.09	69,943.43	369,623.80	0.25	299,680.37
1,488.000 CIT GROUP INC 125581801	49.23	52,677.93	73,254.24	0.05	20,576.31
1,753.000 CME GROUP INC 12572Q105	146.05	103,678.37	256,025.65	0.17	152,347.28
1,589.000 CMS ENERGY CORP 125896100	47.30	30,429.35	75,159.70	0.05	44,730.35
209.000 CSS INDUSTRIES INC 125906107	27.83	5,032.72	5,816.47	0.00	783.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,691.000 CNO FINANCIAL GROUP INC 12621E103	24.69	17,478.63	66,440.79	0.04	48,962.16
6,933.000 CSX CORP 126408103	55.01	74,784.19	381,384.33	0.26	306,600.14
832.000 CSRA INC 12650T104	29.92	20,359.21	24,893.44	0.02	4,534.23
1,637.000 CNX RESOURCES CORP 12653C108	14.63	19,623.73	23,949.31	0.02	4,325.58
554.000 CVB FINANCIAL CORP 126600105	23.56	4,875.20	13,052.24	0.01	8,177.04
7,051.000 CVS HEALTH CORP 126650100	72.50	234,551.31	511,197.50	0.35	276,646.19
929.000 CA INC 12673P105	33.28	21,984.69	30,917.12	0.02	8,932.43
907.000 C&J ENERGY SERVICES INC 12674R100	33.45	30,067.05	30,339.15	0.02	272.10
12.000 CABLE ONE INC 12685J105	703.35	1,876.41	8,440.20	0.01	6,563.79
391.000 CABOT CORP 127055101	61.59	15,030.04	24,081.69	0.02	9,051.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,485.000 CABOT OIL & GAS CORP 127097103	28.60	38,182.03	71,071.00	0.05	32,888.97
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	41.82	16,346.21	66,953.82	0.05	50,607.61
246.000 CALATLANTIC GROUP INC/OLD 128195104	56.39	10,049.10	13,871.94	0.01	3,822.84
488.000 CALERES INC 129500104	33.48	5,016.64	16,338.24	0.01	11,321.60
290.000 CALGON CARBON CORP 129603106	21.30	5,060.50	6,177.00	0.00	1,116.50
279.000 CALIFORNIA WATER SERVICE GROUP 130788102	45.35	5,091.75	12,652.65	0.01	7,560.90
781.000 CALLAWAY GOLF CO 131193104	13.93	4,810.96	10,879.33	0.01	6,068.37
2,682.000 CALPINE CORP 131347304	15.13	34,981.41	40,578.66	0.03	5,597.25
428.000 CAMDEN PROPERTY TRUST 133131102	92.06	22,136.16	39,401.68	0.03	17,265.52
441.000 CAMPBELL SOUP CO 134429109	48.11	14,893.76	21,216.51	0.01	6,322.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
478.000 CANADIAN IMPERIAL BANK OF COMM 136069101	97.41	11,343.33	46,561.98	0.03	35,218.65
497.000 CANNAE HOLDINGS INC 13765N107	17.03	2,365.68	8,463.91	0.01	6,098.23
2,277.000 CAPITAL ONE FINANCIAL CORP 14040H105	99.58	129,436.99	226,743.66	0.15	97,306.67
997.000 CAPITOL FEDERAL FINANCIAL INC 14057J101	13.41	11,764.60	13,369.77	0.01	1,605.17
2,234.000 CARDINAL HEALTH INC 14149Y108	61.27	105,930.77	136,877.18	0.09	30,946.41
1,851.000 CARETRUST REIT INC 14174T107	16.76	21,249.48	31,022.76	0.02	9,773.28
181.000 CARLISLE COS INC 142339100	113.65	9,945.69	20,570.65	0.01	10,624.96
1,537.000 CARMAX INC 143130102	64.13	40,100.33	98,567.81	0.07	58,467.48
1,387.000 CARNIVAL CORP 143658300	66.37	53,900.31	92,055.19	0.06	38,154.88
1,507.000 CARRIZO OIL & GAS INC 144577103	21.28	31,373.20	32,068.96	0.02	695.76

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
666.000 CARS.COM INC 14575E105	28.84	7,934.63	19,207.44	0.01	11,272.81
542.000 CARTER'S INC 146229109	117.49	22,250.67	63,679.58	0.04	41,428.91
113.000 CASEY'S GENERAL STORES INC 147528103	111.94	4,901.94	12,649.22	0.01	7,747.28
3,205.000 CATERPILLAR INC 149123101	157.58	200,099.37	505,043.90	0.34	304,944.53
471.000 CATHAY GENERAL BANCORP 149150104	42.17	6,579.87	19,862.07	0.01	13,282.20
642.000 CAVIUM INC 14964U108	83.83	24,559.43	53,818.86	0.04	29,259.43
1,122.000 CELANESE CORP 150870103	107.08	36,431.34	120,143.76	0.08	83,712.42
5,273.000 CELGENE CORP 151020104	104.36	143,276.50	550,290.28	0.37	407,013.78
596.000 CENTENE CORP 15135B101	100.88	10,090.28	60,124.48	0.04	50,034.20
1,562.000 CENTENNIAL RESOURCE DEVELOPMEN 15136A102	19.80	30,143.79	30,927.60	0.02	783.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,850.000 CENTERPOINT ENERGY INC 15189T107	28.36	55,009.40	109,186.00	0.07	54,176.60
794.000 CENTERSTATE BANK CORP 15201P109	25.73	5,065.72	20,429.62	0.01	15,363.90
1,057.000 CENTRAL GARDEN & PET CO 153527205	37.71	22,123.01	39,859.47	0.03	17,736.46
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	29.83	4,889.59	11,066.93	0.01	6,177.34
659.000 CENTURY ALUMINUM CO 156431108	19.64	4,751.39	12,942.76	0.01	8,191.37
1,705.000 CENTURYLINK INC 156700106	16.68	26,933.42	28,439.40	0.02	1,505.98
1,633.000 CERNER CORP 156782104	67.39	45,747.40	110,047.87	0.07	64,300.47
1,130.000 CHARTER COMMUNICATIONS INC 16119P108	335.96	66,921.55	379,634.80	0.26	312,713.25
608.000 CHATHAM LODGING TRUST 16208T102	22.76	10,019.84	13,838.08	0.01	3,818.24
166.000 CHEESECAKE FACTORY INC/THE 163072101	48.18	5,132.72	7,997.88	0.01	2,865.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
272.000 CHEMICAL FINANCIAL CORP 163731102	53.47	4,972.16	14,543.84	0.01	9,571.68
1,072.000 CHEMOURS CO/THE 163851108	50.06	11,221.47	53,664.32	0.04	42,442.85
966.000 CHENIERE ENERGY INC 16411R208	53.84	22,907.61	52,009.44	0.04	29,101.83
366.000 CHESAPEAKE UTILITIES CORP 165303108	78.55	13,240.44	28,749.30	0.02	15,508.86
10,093.000 CHEVRON CORP 166764100	125.19	653,547.59	1,263,542.67	0.85	609,995.08
248.000 CHILDREN'S PLACE INC/THE 168905107	145.35	15,214.32	36,046.80	0.02	20,832.48
2,436.000 CHIMERA INVESTMENT CORP 16934Q208	18.48	32,886.00	45,017.28	0.03	12,131.28
214.000 CHIPOTLE MEXICAN GRILL INC 169656105	289.03	58,373.12	61,852.42	0.04	3,479.30
1,672.000 CHURCH & DWIGHT CO INC 171340102	50.17	41,186.43	83,884.24	0.06	42,697.81
115.000 CHURCHILL DOWNS INC 171484108	232.70	4,940.40	26,760.50	0.02	21,820.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,727.000 CIENA CORP 171779309	20.93	25,278.11	36,146.11	0.02	10,868.00
741.000 CIMAREX ENERGY CO 171798101	122.01	51,979.25	90,409.41	0.06	38,430.16
328.000 CINCINNATI BELL INC 171871502	20.85	5,100.40	6,838.80	0.00	1,738.40
828.000 CINCINNATI FINANCIAL CORP 172062101	74.97	33,315.64	62,075.16	0.04	28,759.52
553.000 CINEMARK HOLDINGS INC 17243V102	34.82	11,082.12	19,255.46	0.01	8,173.34
266.000 CIRRUS LOGIC INC 172755100	51.86	3,777.20	13,794.76	0.01	10,017.56
23,495.000 CISCO SYSTEMS INC 17275R102	38.30	582,814.78	899,858.50	0.61	317,043.72
753.000 CINTAS CORP 172908105	155.83	26,575.77	117,339.99	0.08	90,764.22
13,324.000 CITIGROUP INC 172967424	74.41	551,708.89	991,438.84	0.67	439,729.95
786.000 CITIZENS FINANCIAL GROUP INC 174610105	41.98	26,716.14	32,996.28	0.02	6,280.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,336.000 CITRIX SYSTEMS INC 177376100	88.00	39,401.13	117,568.00	0.08	78,166.87
156.000 CITY HOLDING CO 177835105	67.47	4,907.76	10,525.32	0.01	5,617.56
564.000 CLEAN HARBORS INC 184496107	54.20	29,937.12	30,568.80	0.02	631.68
146.000 CLEARWATER PAPER CORP 18538R103	45.40	5,212.20	6,628.40	0.00	1,416.20
1,068.000 CLOROX CO/THE 189054109	148.74	68,030.53	158,854.32	0.11	90,823.79
1,740.000 CLOUDERA INC 18914U100	16.52	30,080.90	28,744.80	0.02	-1,336.10
795.000 COBIZ FINANCIAL INC 190897108	19.99	4,984.65	15,892.05	0.01	10,907.40
158.000 COCA-COLA BOTTLING CO CONSOLID 191098102	215.26	9,996.66	34,011.08	0.02	24,014.42
19,793.000 COCA-COLA CO/THE 191216100	45.88	475,130.46	908,102.84	0.61	432,972.38
560.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	45.30	15,031.20	25,368.00	0.02	10,336.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
600.000 COGNEX CORP 192422103	61.16	5,055.00	36,696.00	0.02	31,641.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	71.02	80,491.66	280,315.94	0.19	199,824.28
97.000 COHERENT INC 192479103	282.22	5,028.48	27,375.34	0.02	22,346.86
5,123.000 COLGATE-PALMOLIVE CO 194162103	75.45	160,496.40	386,530.35	0.26	226,033.95
6,433.000 COLONY NORTHSTAR INC 19625W104	11.41	65,054.54	73,400.53	0.05	8,345.99
529.000 COLUMBIA BANKING SYSTEM INC 197236102	43.44	9,517.21	22,979.76	0.02	13,462.55
27,216.000 COMCAST CORP 20030N101	40.05	333,302.56	1,090,000.80	0.74	756,698.24
426.000 COMERICA INC 200340107	86.81	14,809.16	36,981.06	0.02	22,171.90
1,083.000 COMMERCE BANCSHARES INC/MO 200525103	55.84	28,789.69	60,474.72	0.04	31,685.03
661.000 COMMERCEHUB INC 20084V108	21.99	13,138.62	14,535.39	0.01	1,396.77

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
725.000 COMMERCEHUB INC 20084V306	20.59	12,144.59	14,927.75	0.01	2,783.16
1,375.000 COMMERCIAL METALS CO 201723103	21.32	19,717.50	29,315.00	0.02	9,597.50
1,016.000 COMMSCOPE HOLDING CO INC 20337X109	37.83	38,841.60	38,435.28	0.03	-406.32
219.000 COMMUNITY BANK SYSTEM INC 203607106	53.75	5,315.13	11,771.25	0.01	6,456.12
205.000 COMMUNITY TRUST BANCORP INC 204149108	47.10	5,029.95	9,655.50	0.01	4,625.55
426.000 COMPASS MINERALS INTERNATIONAL 20451N101	72.25	29,313.06	30,778.50	0.02	1,465.44
2,257.000 CONAGRA BRANDS INC 205887102	37.67	42,856.92	85,021.19	0.06	42,164.27
804.000 CONCHO RESOURCES INC 20605P101	150.22	52,079.20	120,776.88	0.08	68,697.68
1,288.000 CONDUENT INC 206787103	16.16	15,504.48	20,814.08	0.01	5,309.60
170.000 CONNECTICUT WATER SERVICE INC 207797101	57.41	5,026.90	9,759.70	0.01	4,732.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,075.000 CONOCOPHILLIPS 20825C104	54.89	322,764.08	388,346.75	0.26	65,582.67
204.000 CONSOL ENERGY INC 20854L108	39.51	3,790.13	8,060.04	0.01	4,269.91
1,483.000 CONSOLIDATED EDISON INC 209115104	84.95	73,093.39	125,980.85	0.09	52,887.46
789.000 CONSTELLATION BRANDS INC 21036P108	228.57	33,960.30	180,341.73	0.12	146,381.43
824.000 CONTINENTAL RESOURCES INC/OK 212015101	52.97	35,485.98	43,647.28	0.03	8,161.30
1,136.000 CONVERGYS CORP 212485106	23.50	14,972.48	26,696.00	0.02	11,723.52
92.000 COOPER COS INC/THE 216648402	217.88	6,992.92	20,044.96	0.01	13,052.04
364.000 COOPER TIRE & RUBBER CO 216831107	35.35	6,329.96	12,867.40	0.01	6,537.44
440.000 COPART INC 217204106	43.19	4,946.70	19,003.60	0.01	14,056.90
263.000 CORESITE REALTY CORP 21870Q105	113.90	22,139.34	29,955.70	0.02	7,816.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
192.000 CORELOGIC INC/UNITED STATES 21871D103	46.21	5,018.88	8,872.32	0.01	3,853.44
991.000 CORECIVIC INC 21871N101	22.50	23,230.29	22,297.50	0.02	-932.79
4,480.000 CORNING INC 219350105	31.99	55,819.66	143,315.20	0.10	87,495.54
1,028.000 CORPORATE OFFICE PROPERTIES TR 22002T108	29.20	22,338.44	30,017.60	0.02	7,679.16
2,572.000 COSTCO WHOLESALE CORP 22160K105	186.12	128,783.64	478,700.64	0.32	349,917.00
88.000 COSTAR GROUP INC 22160N109	296.95	4,916.56	26,131.60	0.02	21,215.04
3,146.000 COTY INC 222070203	19.89	60,146.90	62,573.94	0.04	2,427.04
3,185.000 COUSINS PROPERTIES INC 222795106	9.25	29,291.07	29,461.25	0.02	170.18
104.000 CRANE CO 224399105	89.22	4,877.60	9,278.88	0.01	4,401.28
2,077.000 CROWN CASTLE INTERNATIONAL COR 22822V101	111.01	101,695.54	230,567.77	0.16	128,872.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
531.000 CROWN HOLDINGS INC 228368106	56.25	18,044.86	29,868.75	0.02	11,823.89
1,197.000 CUBESMART 229663109	28.92	22,013.13	34,617.24	0.02	12,604.11
497.000 CUMMINS INC 231021106	176.64	24,037.52	87,790.08	0.06	63,752.56
158.000 CURTISS-WRIGHT CORP 231561101	121.85	4,942.24	19,252.30	0.01	14,310.06
594.000 CYRUSONE INC 23283R100	59.53	31,834.89	35,360.82	0.02	3,525.93
365.000 DCT INDUSTRIAL TRUST INC 233153204	58.78	7,475.20	21,454.70	0.01	13,979.50
1,729.000 DR HORTON INC 23331A109	51.07	24,185.23	88,300.03	0.06	64,114.80
194.000 DST SYSTEMS INC 233326107	62.07	4,959.61	12,041.58	0.01	7,081.97
1,473.000 DTE ENERGY CO 233331107	109.46	61,570.23	161,234.58	0.11	99,664.35
1,409.000 DXC TECHNOLOGY CO 23355L106	94.90	42,479.28	133,714.10	0.09	91,234.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
933.000 DANA INC 235825205	32.01	11,447.91	29,865.33	0.02	18,417.42
3,426.000 DANAHER CORP 235851102	92.82	89,503.72	318,001.32	0.21	228,497.60
480.000 DARDEN RESTAURANTS INC 237194105	96.02	18,366.12	46,089.60	0.03	27,723.48
1,553.000 DARLING INGREDIENTS INC 237266101	18.13	23,051.12	28,155.89	0.02	5,104.77
1,010.000 DAVITA INC 23918K108	72.25	28,274.95	72,972.50	0.05	44,697.55
545.000 DEAN FOODS CO 242370203	11.56	6,202.92	6,300.20	0.00	97.28
108.000 DECKERS OUTDOOR CORP 243537107	80.25	5,114.88	8,667.00	0.01	3,552.12
1,378.000 DEERE & CO 244199105	156.51	69,266.40	215,670.78	0.15	146,404.38
295.000 DELEK US HOLDINGS INC 24665A103	34.94	5,150.79	10,307.30	0.01	5,156.51
1,098.000 DELL TECHNOLOGIES INC CLASS V 24703L103	81.28	51,098.21	89,245.44	0.06	38,147.23

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,690.000 DELTA AIR LINES INC 247361702	56.00	74,803.06	318,640.00	0.22	243,836.94
306.000 DELUXE CORP 248019101	76.84	7,203.24	23,513.04	0.02	16,309.80
1,279.000 DENNY'S CORP 24869P104	13.24	4,898.57	16,933.96	0.01	12,035.39
1,430.000 DENTSPLY SIRONA INC 24906P109	65.83	41,952.38	94,136.90	0.06	52,184.52
1,112.000 DERMIRA INC 24983L104	27.81	26,892.18	30,924.72	0.02	4,032.54
2,774.000 DEVON ENERGY CORP 25179M103	41.40	135,707.17	114,843.60	0.08	-20,863.57
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	206.66	5,039.10	13,639.56	0.01	8,600.46
1,721.000 DIAMOND OFFSHORE DRILLING INC 25271C102	18.59	30,337.62	31,993.39	0.02	1,655.77
1,551.000 DIAMONDROCK HOSPITALITY CO 252784301	11.29	15,154.80	17,510.79	0.01	2,355.99
553.000 DIAMONDBACK ENERGY INC 25278X109	126.25	52,185.45	69,816.25	0.05	17,630.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,013.000 DICK'S SPORTING GOODS INC 253393102	28.74	29,782.13	29,113.62	0.02	-668.51
757.000 DIGITAL REALTY TRUST INC 253868103	113.90	36,204.24	86,222.30	0.06	50,018.06
280.000 DILLARD'S INC 254067101	60.05	16,599.17	16,814.00	0.01	214.83
7,371.000 WALT DISNEY CO/THE 254687106	107.51	239,959.61	792,456.21	0.54	552,496.60
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	76.92	76,838.66	245,528.64	0.17	168,689.98
1,495.000 DISH NETWORK CORP 25470M109	47.75	37,576.96	71,386.25	0.05	33,809.29
297.000 DOLBY LABORATORIES INC 25659T107	62.00	9,771.30	18,414.00	0.01	8,642.70
1,292.000 DOLLAR GENERAL CORP 256677105	93.01	74,688.64	120,168.92	0.08	45,480.28
1,113.000 DOLLAR TREE INC 256746108	107.31	46,578.41	119,436.03	0.08	72,857.62
3,181.000 DOMINION ENERGY INC 25746U109	81.06	122,925.93	257,851.86	0.17	134,925.93

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
368.000 DOMINO'S PIZZA INC 25754A201	188.96	9,126.40	69,537.28	0.05	60,410.88
548.000 DOMTAR CORP 257559203	49.52	20,974.70	27,136.96	0.02	6,162.26
678.000 DONALDSON CO INC 257651109	48.95	19,695.90	33,188.10	0.02	13,492.20
45.000 DONNELLEY FINANCIAL SOLUTIONS 25787G100	19.49	990.95	877.05	0.00	-113.90
941.000 DOUGLAS EMMETT INC 25960P109	41.06	15,272.43	38,637.46	0.03	23,365.03
352.000 DOUGLAS DYNAMICS INC 25960R105	37.80	5,047.68	13,305.60	0.01	8,257.92
1,328.000 DOVER CORP 260003108	100.99	52,825.09	134,114.72	0.09	81,289.63
10,290.000 DOWDUPONT INC 26078J100	71.22	345,981.77	732,853.80	0.49	386,872.03
1,281.000 DR PEPPER SNAPPLE GROUP INC 26138E109	97.06	31,429.72	124,333.86	0.08	92,904.14
2,075.000 DUKE REALTY CORP 264411505	27.21	24,341.05	56,460.75	0.04	32,119.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,778.000 DUKE ENERGY CORP 26441C204	84.11	213,273.42	317,767.58	0.21	104,494.16
491.000 DUN & BRADSTREET CORP/THE 26483E100	118.41	37,710.62	58,139.31	0.04	20,428.69
851.000 DUNKIN' BRANDS GROUP INC 265504100	64.47	27,538.36	54,863.97	0.04	27,325.61
321.000 DYCOM INDUSTRIES INC 267475101	111.43	4,798.95	35,769.03	0.02	30,970.08
3,281.000 EOG RESOURCES INC 26875P101	107.91	136,245.91	354,052.71	0.24	217,806.80
575.000 EQT CORP 26884L109	56.92	25,426.50	32,729.00	0.02	7,302.50
278.000 EPR PROPERTIES 26884U109	65.46	12,782.44	18,197.88	0.01	5,415.44
166.000 EAGLE BANCORP INC 268948106	57.90	1,933.15	9,611.40	0.01	7,678.25
1,013.000 E*TRADE FINANCIAL CORP 269246401	49.57	9,035.96	50,214.41	0.03	41,178.45
227.000 EAGLE MATERIALS INC 26969P108	113.30	14,862.68	25,719.10	0.02	10,856.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
952.000 EAST WEST BANCORP INC 27579R104	60.83	17,678.64	57,910.16	0.04	40,231.52
304.000 EASTMAN CHEMICAL CO 277432100	92.64	18,231.76	28,162.56	0.02	9,930.80
6,217.000 EBAY INC 278642103	37.74	74,670.96	234,629.58	0.16	159,958.62
541.000 ECHOSTAR CORP 278768106	59.90	10,898.07	32,405.90	0.02	21,507.83
1,513.000 ECOLAB INC 278865100	134.18	68,501.50	203,014.34	0.14	134,512.84
2,402.000 EDISON INTERNATIONAL 281020107	63.24	99,825.54	151,902.48	0.10	52,076.94
199.000 EDUCATION REALTY TRUST INC 28140H203	34.92	4,955.10	6,949.08	0.00	1,993.98
1,073.000 EDWARDS LIFESCIENCES CORP 28176E108	112.71	105,744.15	120,937.83	0.08	15,193.68
584.000 EL PASO ELECTRIC CO 283677854	55.35	23,414.48	32,324.40	0.02	8,909.92
1,799.000 ELECTRONIC ARTS INC 285512109	105.06	32,481.90	189,002.94	0.13	156,521.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
309.000 ELECTRONICS FOR IMAGING INC 286082102	29.53	5,101.59	9,124.77	0.01	4,023.18
358.000 PERRY ELLIS INTERNATIONAL INC 288853104	25.04	5,083.60	8,964.32	0.01	3,880.72
398.000 EMCOR GROUP INC 29084Q100	81.75	11,311.16	32,536.50	0.02	21,225.34
2,671.000 EMERSON ELECTRIC CO 291011104	69.69	155,944.20	186,141.99	0.13	30,197.79
1,450.000 EMPIRE STATE REALTY TRUST INC 292104106	20.53	29,389.25	29,768.50	0.02	379.25
315.000 EMPLOYERS HOLDINGS INC 292218104	44.40	5,021.10	13,986.00	0.01	8,964.90
220.000 ENCORE WIRE CORP 292562105	48.65	5,108.40	10,703.00	0.01	5,594.60
697.000 ENERGEN CORP 29265N108	57.57	35,160.26	40,126.29	0.03	4,966.03
198.000 ENERGIZER HOLDINGS INC 29272W109	47.98	3,887.05	9,500.04	0.01	5,612.99
202.000 ENERSYS 29275Y102	69.63	5,369.16	14,065.26	0.01	8,696.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 ENTEGRIS INC 29362U104	30.45	7,832.00	24,360.00	0.02	16,528.00
988.000 ENTERCOM COMMUNICATIONS CORP 293639100	10.80	4,931.66	10,670.40	0.01	5,738.74
2,594.000 ENTERGY CORP 29364G103	81.39	208,056.77	211,125.66	0.14	3,068.89
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	45.15	5,190.90	17,608.50	0.01	12,417.60
701.000 EQUIFAX INC 294429105	117.92	35,895.14	82,661.92	0.06	46,766.78
294.000 EQUINIX INC 29444U700	453.22	38,809.40	133,246.68	0.09	94,437.28
973.000 EQUITY COMMONWEALTH 294628102	30.51	24,892.15	29,686.23	0.02	4,794.08
292.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	89.02	9,962.80	25,993.84	0.02	16,031.04
2,034.000 EQUITY RESIDENTIAL 29476L107	63.77	102,719.72	129,708.18	0.09	26,988.46
5,224.000 ESSENDANT INC 296689102	9.27	48,091.92	48,426.48	0.03	334.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
408.000 ESSEX PROPERTY TRUST INC 297178105	241.37	69,266.16	98,478.96	0.07	29,212.80
242.000 ETHAN ALLEN INTERIORS INC 297602104	28.60	5,055.38	6,921.20	0.00	1,865.82
321.000 EURONET WORLDWIDE INC 298736109	84.27	4,827.84	27,050.67	0.02	22,222.83
623.000 EVERCORE INC 29977A105	90.00	16,135.62	56,070.00	0.04	39,934.38
1,700.000 EVERSOURCE ENERGY 30040W108	63.18	57,489.19	107,406.00	0.07	49,916.81
2,273.000 EVOLENT HEALTH INC 30050B101	12.30	30,815.51	27,957.90	0.02	-2,857.61
1,031.000 EXACT SCIENCES CORP 30063P105	52.54	10,907.98	54,168.74	0.04	43,260.76
4,047.000 EXELON CORP 30161N101	39.41	129,370.30	159,492.27	0.11	30,121.97
1,539.000 EXELIXIS INC 30161Q104	30.40	35,599.38	46,785.60	0.03	11,186.22
842.000 EXPEDIA INC 30212P303	119.77	45,408.54	100,846.34	0.07	55,437.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
422.000 EXPEDITORS INTERNATIONAL OF WA 302130109	64.69	19,023.76	27,299.18	0.02	8,275.42
372.000 EXPONENT INC 30214U102	71.10	9,830.10	26,449.20	0.02	16,619.10
4,036.000 EXPRESS SCRIPTS HOLDING CO 30219G108	74.64	137,368.02	301,247.04	0.20	163,879.02
559.000 EXTRA SPACE STORAGE INC 30225T102	87.45	11,453.91	48,884.55	0.03	37,430.64
3,051.000 EXTRACTION OIL & GAS INC 30227M105	14.31	42,391.82	43,659.81	0.03	1,267.99
5,106.000 EZCORP INC 302301106	12.20	59,280.66	62,293.20	0.04	3,012.54
22,866.000 EXXON MOBIL CORP 30231G102	83.64	1,593,141.31	1,912,512.24	1.29	319,370.93
712.000 FLIR SYSTEMS INC 302445101	46.62	25,354.32	33,193.44	0.02	7,839.12
753.000 FMC CORP 302491303	94.66	58,974.33	71,278.98	0.05	12,304.65
3,702.000 FNB CORP/PA 302520101	13.82	42,149.55	51,161.64	0.03	9,012.09

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,736.000 FACEBOOK INC 30303M102	176.46	491,467.39	2,070,934.56	1.40	1,579,467.17
238.000 FAIR ISAAC CORP 303250104	153.20	6,899.62	36,461.60	0.02	29,561.98
123.000 FARO TECHNOLOGIES INC 311642102	47.00	5,098.35	5,781.00	0.00	682.65
867.000 FASTENAL CO 311900104	54.69	38,952.28	47,416.23	0.03	8,463.95
286.000 FEDERAL REALTY INVESTMENT TRUS 313747206	132.81	31,782.69	37,983.66	0.03	6,200.97
1,803.000 FEDEX CORP 31428X106	249.54	194,332.46	449,920.62	0.30	255,588.16
511.000 F5 NETWORKS INC 315616102	131.22	43,737.58	67,053.42	0.05	23,315.84
1,973.000 FIDELITY NATIONAL INFORMATION 31620M106	94.09	47,244.14	185,639.57	0.13	138,395.43
1,493.000 FNF GROUP 31620R303	39.24	12,441.83	58,585.32	0.04	46,143.49
4,197.000 FIFTH THIRD BANCORP 316773100	30.34	61,639.71	127,336.98	0.09	65,697.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
724.000 FINANCIAL ENGINES INC 317485100	30.30	15,001.28	21,937.20	0.01	6,935.92
311.000 FINANCIAL INSTITUTIONS INC 317585404	31.10	5,010.21	9,672.10	0.01	4,661.89
1,325.000 FINISAR CORP 31787A507	20.35	29,280.87	26,963.75	0.02	-2,317.12
2,053.000 FIREEYE INC 31816Q101	14.20	29,578.46	29,152.60	0.02	-425.86
626.000 FIRST AMERICAN FINANCIAL CORP 31847R102	56.04	9,615.36	35,081.04	0.02	25,465.68
5,524.000 FIRST BANCORP/PUERTO RICO 318672706	5.10	22,537.92	28,172.40	0.02	5,634.48
322.000 FIRST BUSEY CORP 319383204	29.94	5,119.80	9,640.68	0.01	4,520.88
77.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	403.00	15,462.06	31,031.00	0.02	15,568.94
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	14.32	5,217.63	15,279.44	0.01	10,061.81
366.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	51.97	5,223.11	19,021.02	0.01	13,797.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
349.000 FIRST FINANCIAL BANCORP 320209109	26.35	5,772.46	9,196.15	0.01	3,423.69
376.000 FIRST FINANCIAL BANKSHARES INC 32020R109	45.05	6,282.96	16,938.80	0.01	10,655.84
557.000 FIRST HORIZON NATIONAL CORP 320517105	19.99	5,590.54	11,134.43	0.01	5,543.89
465.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	31.47	4,998.75	14,633.55	0.01	9,634.80
426.000 FIRST OF LONG ISLAND CORP/THE 320734106	28.50	5,097.33	12,141.00	0.01	7,043.67
974.000 FIRST MIDWEST BANCORP INC/IL 320867104	24.01	10,412.72	23,385.74	0.02	12,973.02
863.000 FIRST REPUBLIC BANK/CA 33616C100	86.64	50,111.26	74,770.32	0.05	24,659.06
820.000 FIRST SOLAR INC 336433107	67.52	33,229.86	55,366.40	0.04	22,136.54
269.000 1ST SOURCE CORP 336901103	49.45	4,912.90	13,302.05	0.01	8,389.15
187.000 FIRSTCASH INC 33767D105	67.45	7,278.04	12,613.15	0.01	5,335.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,219.000 FISERV INC 337738108	131.13	52,357.75	290,977.47	0.20	238,619.72
341.000 FLEETCOR TECHNOLOGIES INC 339041105	192.43	51,405.39	65,618.63	0.04	14,213.24
1,127.000 FLUOR CORP 343412102	51.65	48,850.51	58,209.55	0.04	9,359.04
264.000 FLOWERS FOODS INC 343498101	19.31	4,996.64	5,097.84	0.00	101.20
1,245.000 FOOT LOCKER INC 344849104	46.88	37,335.45	58,365.60	0.04	21,030.15
18,602.000 FORD MOTOR CO 345370860	12.49	163,562.08	232,338.98	0.16	68,776.90
521.000 FOREST CITY REALTY TRUST INC 345605109	24.10	8,268.27	12,556.10	0.01	4,287.83
33.000 FORESTAR GROUP INC 346232101	22.00	530.31	726.00	0.00	195.69
1,713.000 FORTIVE CORP 34959J108	72.35	29,205.83	123,935.55	0.08	94,729.72
1,350.000 FORTUNE BRANDS HOME & SECURITY 34964C106	68.44	30,829.20	92,394.00	0.06	61,564.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,157.000 FORUM ENERGY TECHNOLOGIES INC 34984V100	15.55	31,076.58	33,541.35	0.02	2,464.77
153.000 FORWARD AIR CORP 349853101	57.44	4,974.03	8,788.32	0.01	3,814.29
4,102.000 FOSSIL GROUP INC 34988V106	7.77	29,067.67	31,872.54	0.02	2,804.87
640.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	25.70	13,309.87	16,448.00	0.01	3,138.13
230.000 FRANKLIN ELECTRIC CO INC 353514102	45.90	5,146.25	10,557.00	0.01	5,410.75
2,096.000 FRANKLIN RESOURCES INC 354613101	43.33	72,062.42	90,819.68	0.06	18,757.26
6,938.000 FREEPORT-MCMORAN INC 35671D857	18.96	45,601.50	131,544.48	0.09	85,942.98
3,986.000 FRONTIER COMMUNICATIONS CORP 35906A306	6.76	29,282.17	26,945.36	0.02	-2,336.81
228.000 HB FULLER CO 359694106	53.87	5,344.32	12,282.36	0.01	6,938.04
2,206.000 FULTON FINANCIAL CORP 360271100	17.90	22,721.80	39,487.40	0.03	16,765.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
109.000 GAMCO INVESTORS INC 361438104	29.65	2,613.70	3,231.85	0.00	618.15
135.000 GATX CORP 361448103	62.16	4,895.10	8,391.60	0.01	3,496.50
556.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	31.90	5,265.95	17,736.40	0.01	12,470.45
2,529.000 GGP INC 36174X101	23.39	29,615.90	59,153.31	0.04	29,537.41
766.000 G-III APPAREL GROUP LTD 36237H101	36.89	24,504.34	28,257.74	0.02	3,753.40
1,231.000 GTT COMMUNICATIONS INC 362393100	46.95	22,514.99	57,795.45	0.04	35,280.46
658.000 ARTHUR J GALLAGHER & CO 363576109	63.28	18,443.74	41,638.24	0.03	23,194.50
802.000 GAMING AND LEISURE PROPERTIES 36467J108	37.00	20,831.62	29,674.00	0.02	8,842.38
1,000.000 GANNETT CO INC 36473H104	11.59	5,051.35	11,590.00	0.01	6,538.65
1,933.000 GAP INC/THE 364760108	34.06	44,676.83	65,837.98	0.04	21,161.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 1 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
848.000 GARTNER INC 366651107	123.15	36,692.84	104,431.20	0.07	67,738.36
269.000 GENERAC HOLDINGS INC 368736104	49.52	5,054.51	13,320.88	0.01	8,266.37
1,877.000 GENERAL DYNAMICS CORP 369550108	203.45	135,135.17	381,875.65	0.26	246,740.48
34,230.000 GENERAL ELECTRIC CO 369604103	17.45	809,188.75	597,313.50	0.40	-211,875.25
4,189.000 GENERAL MILLS INC 370334104	59.29	119,272.77	248,365.81	0.17	129,093.04
5,791.000 GENERAL MOTORS CO 37045V100	40.99	164,676.60	237,373.09	0.16	72,696.49
336.000 GENESEE & WYOMING INC 371559105	78.73	23,574.76	26,453.28	0.02	2,878.52
1,448.000 GENTEX CORP 371901109	20.95	30,043.76	30,335.60	0.02	291.84
774.000 GENUINE PARTS CO 372460105	95.01	59,031.60	73,537.74	0.05	14,506.14
3,206.000 GERON CORP 374163103	1.80	5,129.60	5,770.80	0.00	641.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
457.000 GIBRALTAR INDUSTRIES INC 374689107	33.00	4,958.45	15,081.00	0.01	10,122.55
7,855.000 GILEAD SCIENCES INC 375558103	71.64	181,492.88	562,732.20	0.38	381,239.32
857.000 GLACIER BANCORP INC 37637Q105	39.39	10,690.57	33,757.23	0.02	23,066.66
1,497.000 GLADSTONE COMMERCIAL CORP 376536108	21.06	22,385.71	31,526.82	0.02	9,141.11
331.000 PH GLATFELTER CO 377316104	21.44	4,981.55	7,096.64	0.00	2,115.09
1,110.000 GLAUKOS CORP 377322102	25.65	29,991.65	28,471.50	0.02	-1,520.15
1,836.000 GLOBAL PAYMENTS INC 37940X102	100.24	41,379.59	184,040.64	0.12	142,661.05
1,694.000 GOLDMAN SACHS GROUP INC/THE 38141G104	254.76	286,182.55	431,563.44	0.29	145,380.89
1,825.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	32.31	26,715.63	58,965.75	0.04	32,250.12
556.000 WR GRACE & CO 38388F108	70.13	21,402.92	38,992.28	0.03	17,589.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,187.000 GRACO INC 384109104	45.22	23,524.83	98,896.14	0.07	75,371.31
12.000 GRAHAM HOLDINGS CO 384637104	558.35	2,925.27	6,700.20	0.00	3,774.93
276.000 WW GRAINGER INC 384802104	236.25	54,853.32	65,205.00	0.04	10,351.68
1,629.000 GRAMERCY PROPERTY TRUST 385002308	26.66	31,469.60	43,429.14	0.03	11,959.54
377.000 GRAND CANYON EDUCATION INC 38526M106	89.53	5,108.35	33,752.81	0.02	28,644.46
230.000 GRANITE CONSTRUCTION INC 387328107	63.43	5,621.20	14,588.90	0.01	8,967.70
2,181.000 GRAPHIC PACKAGING HOLDING CO 388689101	15.45	10,425.85	33,696.45	0.02	23,270.60
269.000 GREAT SOUTHERN BANCORP INC 390905107	51.65	4,898.49	13,893.85	0.01	8,995.36
881.000 GREAT PLAINS ENERGY INC 391164100	32.24	17,144.26	28,403.44	0.02	11,259.18
567.000 GREEN DOT CORP 39304D102	60.26	7,189.56	34,167.42	0.02	26,977.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
485.000 GREEN PLAINS INC 393222104	16.85	4,951.85	8,172.25	0.01	3,220.40
249.000 GREENBRIER COS INC/THE 393657101	53.30	4,932.69	13,271.70	0.01	8,339.01
511.000 GRIFFON CORP 398433102	20.35	4,997.58	10,398.85	0.01	5,401.27
131.000 GROUP 1 AUTOMOTIVE INC 398905109	70.97	5,148.30	9,297.07	0.01	4,148.77
737.000 GRUBHUB INC 400110102	71.80	23,326.05	52,916.60	0.04	29,590.55
414.000 GUIDEWIRE SOFTWARE INC 40171V100	74.26	23,486.22	30,743.64	0.02	7,257.42
2,460.000 GULFPORT ENERGY CORP 402635304	12.76	29,537.30	31,389.60	0.02	1,852.30
379.000 H&E EQUIPMENT SERVICES INC 404030108	40.65	4,839.83	15,406.35	0.01	10,566.52
853.000 HCA HEALTHCARE INC 40412C101	87.84	67,070.74	74,927.52	0.05	7,856.78
637.000 HD SUPPLY HOLDINGS INC 40416M105	40.03	23,014.81	25,499.11	0.02	2,484.30

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350.000 HFF INC 40418F108	48.64	4,802.00	17,024.00	0.01	12,222.00
267.000 HNI CORP 404251100	38.57	6,442.71	10,298.19	0.01	3,855.48
163.000 HSN INC 404303109	40.35	4,995.95	6,577.05	0.00	1,581.10
1,649.000 HRG GROUP INC 40434J100	16.95	22,162.56	27,950.55	0.02	5,787.99
6,556.000 HP INC 40434L105	21.01	72,018.24	137,741.56	0.09	65,723.32
5,433.000 HALLIBURTON CO 406216101	48.87	166,096.35	265,510.71	0.18	99,414.36
758.000 HALOZYME THERAPEUTICS INC 40637H109	20.26	4,972.48	15,357.08	0.01	10,384.60
244.000 HALYARD HEALTH INC 40650V100	46.18	5,303.86	11,267.92	0.01	5,964.06
55.000 HAMILTON BEACH BRANDS HOLDING 40701T104	25.69	557.48	1,412.95	0.00	855.47
55.000 RESTRICTED HAMILTON BEACH 407990258 BRANDS CL B	25.69	557.48	1,412.95	0.00	855.47

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,440.000 HANESBRANDS INC 410345102	20.91	25,923.08	71,930.40	0.05	46,007.32
136.000 HANOVER INSURANCE GROUP INC/TH 410867105	108.08	4,955.84	14,698.88	0.01	9,743.04
999.000 HARRIS CORP 413875105	141.65	38,806.55	141,508.35	0.10	102,701.80
2,153.000 HARTFORD FINANCIAL SERVICES GR 416515104	56.28	52,917.27	121,170.84	0.08	68,253.57
326.000 HASBRO INC 418056107	90.89	11,987.02	29,630.14	0.02	17,643.12
879.000 HAWAIIAN HOLDINGS INC 419879101	39.85	5,054.25	35,028.15	0.02	29,973.90
290.000 HAWAIIAN TELCOM HOLDCO INC 420031106	30.86	5,744.90	8,949.40	0.01	3,204.50
380.000 HEALTHSOUTH CORP 421924309	49.41	10,028.20	18,775.80	0.01	8,747.60
238.000 HEALTHCARE REALTY TRUST INC 421946104	32.12	4,874.24	7,644.56	0.01	2,770.32
1,090.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	30.04	29,128.18	32,743.60	0.02	3,615.42

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,572.000 HECLA MINING CO 422704106	3.97	37,814.04	53,880.84	0.04	16,066.80
196.000 HEICO CORP 422806109	94.35	5,343.74	18,492.60	0.01	13,148.86
853.000 HELMERICH & PAYNE INC 423452101	64.64	34,565.69	55,137.92	0.04	20,572.23
514.000 JACK HENRY & ASSOCIATES INC 426281101	116.96	15,060.20	60,117.44	0.04	45,057.24
985.000 HERITAGE COMMERCE CORP 426927109	15.32	4,869.25	15,090.20	0.01	10,220.95
136.000 HERC HOLDINGS INC 42704L104	62.61	5,271.81	8,514.96	0.01	3,243.15
1,099.000 HERITAGE FINANCIAL CORP/WA 42722X106	30.80	16,066.78	33,849.20	0.02	17,782.42
612.000 HERSHEY CO/THE 427866108	113.51	33,932.30	69,468.12	0.05	35,535.82
1,033.000 HESS CORP 42809H107	47.47	43,078.89	49,036.51	0.03	5,957.62
7,290.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	14.36	58,245.44	104,684.40	0.07	46,438.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
238.000 HEXCEL CORP 428291108	61.85	4,990.86	14,720.30	0.01	9,729.44
151.000 HIGHWOODS PROPERTIES INC 431284108	50.91	4,898.44	7,687.41	0.01	2,788.97
149.000 HILL-ROM HOLDINGS INC 431475102	84.29	5,264.17	12,559.21	0.01	7,295.04
215.000 HILLENBRAND INC 431571108	44.70	4,882.65	9,610.50	0.01	4,727.85
215.000 HILLTOP HOLDINGS INC 432748101	25.33	4,321.50	5,445.95	0.00	1,124.45
1,984.000 HOLOGIC INC 436440101	42.75	36,485.40	84,816.00	0.06	48,330.60
2,217.000 HOME BANCSHARES INC/AR 436893200	23.25	22,420.27	51,545.25	0.03	29,124.98
7,155.000 HOME DEPOT INC/THE 437076102	189.53	261,661.93	1,356,087.15	0.92	1,094,425.22
338.000 HOMESTREET INC 43785V102	28.95	4,912.76	9,785.10	0.01	4,872.34
4,599.000 HONEYWELL INTERNATIONAL INC 438516106	153.36	189,237.54	705,302.64	0.48	516,065.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,335.000 HOPE BANCORP INC 43940T109	18.25	10,325.32	24,363.75	0.02	14,038.43
331.000 HORACE MANN EDUCATORS CORP 440327104	44.10	4,951.76	14,597.10	0.01	9,645.34
1,006.000 HORMEL FOODS CORP 440452100	36.39	20,941.61	36,608.34	0.02	15,666.73
1,240.000 HOSPITALITY PROPERTIES TRUST 44106M102	29.85	28,796.72	37,014.00	0.02	8,217.28
3,222.000 HOST HOTELS & RESORTS INC 44107P104	19.85	53,611.81	63,956.70	0.04	10,344.89
28,247.000 HOVNANIAN ENTERPRISES INC 442487203	3.35	54,516.71	94,627.45	0.06	40,110.74
185.000 HOWARD HUGHES CORP/THE 44267D107	131.27	15,117.50	24,284.95	0.02	9,167.45
136.000 HUB GROUP INC 443320106	47.90	4,920.48	6,514.40	0.00	1,593.92
960.000 HUDSON PACIFIC PROPERTIES INC 444097109	34.25	21,638.48	32,880.00	0.02	11,241.52
1,046.000 HUMANA INC 444859102	248.07	66,756.45	259,481.22	0.18	192,724.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
544.000 JB HUNT TRANSPORT SERVICES INC 445658107	114.98	24,871.68	62,549.12	0.04	37,677.44
10,092.000 HUNTINGTON BANCSHARES INC/OH 446150104	14.56	61,809.11	146,939.52	0.10	85,130.41
371.000 HUNTINGTON INGALLS INDUSTRIES 446413106	235.70	13,890.61	87,444.70	0.06	73,554.09
263.000 HYATT HOTELS CORP 448579102	73.54	10,325.38	19,341.02	0.01	9,015.64
29.000 HYSTER-YALE MATERIALS HANDLING 449172105	85.16	903.94	2,469.64	0.00	1,565.70
437.000 IAC/INTERACTIVECORP 44919P508	122.28	15,950.50	53,436.36	0.04	37,485.86
198.000 ICF INTERNATIONAL INC 44925C103	52.50	4,950.00	10,395.00	0.01	5,445.00
449.000 ILG INC 44967H101	28.48	4,392.75	12,787.52	0.01	8,394.77
2,377.000 ISTAR INC 45031U101	11.30	15,359.36	26,860.10	0.02	11,500.74
809.000 ITT INC 45073V108	53.37	15,859.06	43,176.33	0.03	27,317.27

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315.000 IDACORP INC 451107106	91.36	15,032.32	28,778.40	0.02	13,746.08
287.000 IDEX CORP 45167R104	131.97	14,860.69	37,875.39	0.03	23,014.70
684.000 IDEXX LABORATORIES INC 45168D104	156.38	25,571.34	106,963.92	0.07	81,392.58
2,697.000 ILLINOIS TOOL WORKS INC 452308109	166.85	121,557.84	449,994.45	0.30	328,436.61
752.000 ILLUMINA INC 452327109	218.49	29,561.12	164,304.48	0.11	134,743.36
1,625.000 IMPAX LABORATORIES INC 45256B101	16.65	29,588.12	27,056.25	0.02	-2,531.87
1,021.000 INCYTE CORP 45337C102	94.71	16,407.47	96,698.91	0.07	80,291.44
2,913.000 INDEPENDENCE REALTY TRUST INC 45378A106	10.09	23,595.30	29,392.17	0.02	5,796.87
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	69.85	4,932.40	13,271.50	0.01	8,339.10
259.000 INGEVITY CORP 45688C107	70.47	4,733.04	18,251.73	0.01	13,518.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
301.000 INGLES MARKETS INC 457030104	34.60	4,809.98	10,414.60	0.01	5,604.62
455.000 INGREDION INC 457187102	139.80	24,374.35	63,609.00	0.04	39,234.65
305.000 INSIGHT ENTERPRISES INC 45765U103	38.29	5,072.15	11,678.45	0.01	6,606.30
156.000 INNOSPEC INC 45768S105	70.60	4,873.11	11,013.60	0.01	6,140.49
1,491.000 INNERWORKINGS INC 45773Y105	10.03	10,362.45	14,954.73	0.01	4,592.28
389.000 INSULET CORP 45784P101	69.00	15,372.81	26,841.00	0.02	11,468.19
2,154.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	29.73	13,311.72	64,038.42	0.04	50,726.70
24,722.000 INTEL CORP 458140100	46.16	515,352.30	1,141,167.52	0.77	625,815.22
629.000 INTER PARFUMS INC 458334109	43.45	10,258.99	27,330.05	0.02	17,071.06
1,474.000 INTERACTIVE BROKERS GROUP INC 45841N107	59.21	24,203.52	87,275.54	0.06	63,072.02

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
481.000 INTERCEPT PHARMACEUTICALS INC 45845P108	58.42	30,235.66	28,100.02	0.02	-2,135.64
3,103.000 INTERCONTINENTAL EXCHANGE INC 45866F104	70.56	123,725.01	218,947.68	0.15	95,222.67
1,103.000 INTERNATIONAL BANCSHARES CORP 459044103	39.70	17,780.36	43,789.10	0.03	26,008.74
4,165.000 INTERNATIONAL BUSINESS MACHINE 459200101	153.42	342,020.23	638,994.30	0.43	296,974.07
762.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	152.61	30,228.77	116,288.82	0.08	86,060.05
1,997.000 INTERNATIONAL PAPER CO 460146103	57.94	69,043.58	115,706.18	0.08	46,662.60
590.000 INTERNATIONAL SPEEDWAY CORP 460335201	39.85	14,974.20	23,511.50	0.02	8,537.30
3,469.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.16	34,237.99	69,935.04	0.05	35,697.05
1,584.000 INTRA-CELLULAR THERAPIES INC 46116X101	14.48	24,251.04	22,936.32	0.02	-1,314.72
2,106.000 INTUIT INC 461202103	157.78	68,708.46	332,284.68	0.22	263,576.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
684.000 INTUITIVE SURGICAL INC 46120E602	364.94	62,985.48	249,618.96	0.17	186,633.48
611.000 INVESCO MORTGAGE CAPITAL INC 46131B100	17.83	9,691.26	10,894.13	0.01	1,202.87
925.000 INVESTORS BANCORP INC 46146L101	13.88	5,045.78	12,839.00	0.01	7,793.22
5,123.000 INVESTORS REAL ESTATE TRUST 461730103	5.68	29,282.94	29,098.64	0.02	-184.30
2,952.000 INVITATION HOMES INC 46187W107	23.57	65,069.25	69,578.64	0.05	4,509.39
727.000 IONIS PHARMACEUTICALS INC 462222100	50.30	25,296.66	36,568.10	0.02	11,271.44
293.000 IQVIA HOLDINGS INC 46266C105	97.90	29,396.69	28,684.70	0.02	-711.99
4,789.000 IRIDIUM COMMUNICATIONS INC 46269C102	11.80	38,654.72	56,510.20	0.04	17,855.48
1,266.000 IRON MOUNTAIN INC 46284V101	37.73	31,628.68	47,766.18	0.03	16,137.50
524.000 ITRON INC 465741106	68.20	19,209.84	35,736.80	0.02	16,526.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
166.000 JBG SMITH PROPERTIES 46590V100	34.73	4,671.95	5,765.18	0.00	1,093.23
2,966.000 IXYS CORP 46600W106	23.95	68,682.73	71,035.70	0.05	2,352.97
85.000 J ALEXANDER'S HOLDINGS INC 46609J106	9.70	344.94	824.50	0.00	479.56
20,321.000 JPMORGAN CHASE & CO 46625H100	106.94	822,021.40	2,173,127.74	1.47	1,351,106.34
1,169.000 JABIL INC 466313103	26.25	20,656.23	30,686.25	0.02	10,030.02
225.000 JACK IN THE BOX INC 466367109	98.11	5,033.25	22,074.75	0.01	17,041.50
670.000 JACOBS ENGINEERING GROUP INC 469814107	65.96	27,365.06	44,193.20	0.03	16,828.14
852.000 JETBLUE AIRWAYS CORP 477143101	22.34	4,311.12	19,033.68	0.01	14,722.56
13,909.000 JOHNSON & JOHNSON 478160104	139.72	994,706.44	1,943,365.48	1.31	948,659.04
441.000 JONES LANG LASALLE INC 48020Q107	148.93	32,828.04	65,678.13	0.04	32,850.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
180.000 J2 GLOBAL INC 48123V102	75.03	4,905.00	13,505.40	0.01	8,600.40
1,751.000 JUNIPER NETWORKS INC 48203R104	28.50	30,244.13	49,903.50	0.03	19,659.37
1,329.000 JUNO THERAPEUTICS INC 48205A109	45.71	23,749.23	60,748.59	0.04	36,999.36
273.000 KLA-TENCOR CORP 482480100	105.07	30,701.58	28,684.11	0.02	-2,017.47
487.000 KLX INC 482539103	68.25	8,064.93	33,237.75	0.02	25,172.82
97.000 KAISER ALUMINUM CORP 483007704	106.85	5,134.21	10,364.45	0.01	5,230.24
357.000 KANSAS CITY SOUTHERN 485170302	105.22	22,727.02	37,563.54	0.03	14,836.52
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.69	5,151.85	14,657.74	0.01	9,505.89
1,511.000 KB HOME 48666K109	31.95	12,254.21	48,276.45	0.03	36,022.24
1,748.000 KEANE GROUP INC 48669A108	19.01	30,481.38	33,229.48	0.02	2,748.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,037.000 KELLOGG CO 487836108	67.98	51,706.58	70,495.26	0.05	18,788.68
320.000 KELLY SERVICES INC 488152208	27.27	5,027.20	8,726.40	0.01	3,699.20
329.000 KEMPER CORP 488401100	68.90	9,298.36	22,668.10	0.02	13,369.74
1,704.000 KENNEDY-WILSON HOLDINGS INC 489398107	17.35	29,322.32	29,564.40	0.02	242.08
6,524.000 KEYCORP 493267108	20.17	48,212.36	131,589.08	0.09	83,376.72
1,187.000 KEYSIGHT TECHNOLOGIES INC 49338L103	41.60	20,815.68	49,379.20	0.03	28,563.52
380.000 KFORCE INC 493732101	25.25	4,913.40	9,595.00	0.01	4,681.60
348.000 KILROY REALTY CORP 49427F108	74.65	13,241.40	25,978.20	0.02	12,736.80
1,959.000 KIMBERLY-CLARK CORP 494368103	120.66	122,849.74	236,372.94	0.16	113,523.20
3,242.000 KIMCO REALTY CORP 49446R109	18.15	58,606.78	58,842.30	0.04	235.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,587.000 KINDER MORGAN INC/DE 49456B101	18.07	189,337.81	191,307.09	0.13	1,969.28
320.000 KIRBY CORP 497266106	66.80	17,798.40	21,376.00	0.01	3,577.60
12,307.000 KLONDEX MINES LTD 498696103	2.61	30,095.61	32,121.27	0.02	2,025.66
761.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	43.72	14,866.69	33,270.92	0.02	18,404.23
1,404.000 KOHL'S CORP 500255104	54.23	55,431.33	76,138.92	0.05	20,707.59
3,367.000 KRAFT HEINZ CO/THE 500754106	77.76	109,053.88	261,817.92	0.18	152,764.04
7,550.000 KROGER CO/THE 501044101	27.45	86,141.74	207,247.50	0.14	121,105.76
1,782.000 L BRANDS INC 501797104	60.22	48,353.87	107,312.04	0.07	58,958.17
391.000 LHC GROUP INC 50187A107	61.25	5,106.46	23,948.75	0.02	18,842.29
1,052.000 LKQ CORP 501889208	40.67	32,579.48	42,784.84	0.03	10,205.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450.000 LPL FINANCIAL HOLDINGS INC 50212V100	57.14	15,174.00	25,713.00	0.02	10,539.00
132.000 LTC PROPERTIES INC 502175102	43.55	4,909.08	5,748.60	0.00	839.52
514.000 LA-Z-BOY INC 505336107	31.20	4,821.32	16,036.80	0.01	11,215.48
206.000 LABORATORY CORP OF AMERICA HOL 50540R409	159.51	13,784.66	32,859.06	0.02	19,074.40
306.000 LAKELAND BANCORP INC 511637100	19.25	2,728.33	5,890.50	0.00	3,162.17
346.000 LAKELAND FINANCIAL CORP 511656100	48.49	5,102.35	16,777.54	0.01	11,675.19
1,072.000 LAM RESEARCH CORP 512807108	184.07	26,299.73	197,323.04	0.13	171,023.31
725.000 LAMAR ADVERTISING CO 512816109	74.24	17,624.75	53,824.00	0.04	36,199.25
752.000 LAMB WESTON HOLDINGS INC 513272104	56.45	12,444.91	42,450.40	0.03	30,005.49
68.000 LANCASTER COLONY CORP 513847103	129.21	4,872.20	8,786.28	0.01	3,914.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
110.000 LANDSTAR SYSTEM INC 515098101	104.10	4,950.00	11,451.00	0.01	6,501.00
3,026.000 LAREDO PETROLEUM INC 516806106	10.61	30,945.85	32,105.86	0.02	1,160.01
1,219.000 LAS VEGAS SANDS CORP 517834107	69.49	46,558.51	84,708.31	0.06	38,149.80
723.000 LASALLE HOTEL PROPERTIES 517942108	28.07	17,967.86	20,294.61	0.01	2,326.75
555.000 ESTEE LAUDER COS INC/THE 518439104	127.24	45,557.89	70,618.20	0.05	25,060.31
769.000 LEAR CORP 521865204	176.66	35,204.07	135,851.54	0.09	100,647.47
645.000 LEGGETT & PLATT INC 524660107	47.73	14,847.90	30,785.85	0.02	15,937.95
367.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	42.21	4,965.51	15,491.07	0.01	10,525.56
637.000 LEGG MASON INC 524901105	41.98	18,066.78	26,741.26	0.02	8,674.48
830.000 LEIDOS HOLDINGS INC 525327102	64.57	24,715.57	53,593.10	0.04	28,877.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,244.000 LENNAR CORP 526057104	63.24	46,506.75	78,670.56	0.05	32,163.81
24.000 LENNAR CORP 526057302	51.68	762.18	1,240.32	0.00	478.14
507.000 LENNOX INTERNATIONAL INC 526107107	208.26	22,782.20	105,587.82	0.07	82,805.62
1,569.000 LEUCADIA NATIONAL CORP 527288104	26.49	26,160.94	41,562.81	0.03	15,401.87
1,405.000 LEXINGTON REALTY TRUST 529043101	9.65	11,522.34	13,558.25	0.01	2,035.91
361.000 LIBERTY BROADBAND CORP 530307305	85.16	29,331.25	30,742.76	0.02	1,411.51
912.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	44.33	29,156.79	40,428.96	0.03	11,272.17
3,710.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	24.42	43,774.05	90,598.20	0.06	46,824.15
551.000 LIBERTY VENTURES 53071M856	54.24	5,579.35	29,886.24	0.02	24,306.89
735.000 LIBERTY PROPERTY TRUST 531172104	43.01	22,785.00	31,612.35	0.02	8,827.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 1 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
871.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	32.72	28,412.02	28,499.12	0.02	87.10
3,106.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	9.43	29,252.59	29,274.05	0.02	21.46
312.000 LIFEPOINT HEALTH INC 53219L109	49.80	11,821.68	15,537.60	0.01	3,715.92
298.000 LIFE STORAGE INC 53223X107	89.07	19,937.37	26,542.86	0.02	6,605.49
5,266.000 ELI LILLY & CO 532457108	84.46	352,265.53	444,766.36	0.30	92,500.83
421.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	91.58	14,010.88	38,555.18	0.03	24,544.30
1,252.000 LINCOLN NATIONAL CORP 534187109	76.87	37,987.69	96,241.24	0.06	58,253.55
80.000 LINDSAY CORP 535555106	88.20	4,973.60	7,056.00	0.00	2,082.40
447.000 LIONS GATE ENTERTAINMENT CORP 535919401	33.81	7,159.58	15,113.07	0.01	7,953.49
447.000 LIONS GATE ENTERTAINMENT CORP 535919500	31.74	6,920.92	14,187.78	0.01	7,266.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
89.000 LITTELFUSE INC 537008104	197.82	4,903.90	17,605.98	0.01	12,702.08
238.000 LIVE NATION ENTERTAINMENT INC 538034109	42.57	2,606.10	10,131.66	0.01	7,525.56
655.000 LOCKHEED MARTIN CORP 539830109	321.05	142,941.56	210,287.75	0.14	67,346.19
1,714.000 LOEWS CORP 540424108	50.03	65,020.59	85,751.42	0.06	20,730.83
229.000 LOGMEIN INC 54142L109	114.50	9,902.13	26,220.50	0.02	16,318.37
6,472.000 LOWE'S COS INC 548661107	92.94	185,574.89	601,507.68	0.41	415,932.79
524.000 LULULEMON ATHLETICA INC 550021109	78.59	29,350.04	41,181.16	0.03	11,831.12
350.000 M&T BANK CORP 55261F104	170.99	35,739.14	59,846.50	0.04	24,107.36
323.000 MB FINANCIAL INC 55264U108	44.52	6,137.00	14,379.96	0.01	8,242.96
1,123.000 MDU RESOURCES GROUP INC 552690109	26.88	24,762.15	30,186.24	0.02	5,424.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
550.000 MGE ENERGY INC 55277P104	63.10	16,324.79	34,705.00	0.02	18,380.21
1,967.000 MGIC INVESTMENT CORP 552848103	14.11	11,861.01	27,754.37	0.02	15,893.36
2,953.000 MGM RESORTS INTERNATIONAL 552953101	33.39	32,134.93	98,600.67	0.07	66,465.74
626.000 MGP INGREDIENTS INC 55303J106	76.88	20,889.62	48,126.88	0.03	27,237.26
310.000 MKS INSTRUMENTS INC 55306N104	94.50	7,777.90	29,295.00	0.02	21,517.10
138.000 MSA SAFETY INC 553498106	77.52	4,854.84	10,697.76	0.01	5,842.92
592.000 MSCI INC 55354G100	126.54	19,662.02	74,911.68	0.05	55,249.66
885.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	32.54	29,682.90	28,797.90	0.02	-885.00
832.000 MACERICH CO/THE 554382101	65.68	36,059.04	54,645.76	0.04	18,586.72
1,560.000 MACROGENICS INC 556099109	19.00	29,855.60	29,640.00	0.02	-215.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
324.000 STEVEN MADDEN LTD 556269108	46.70	7,583.76	15,130.80	0.01	7,547.04
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	36.31	5,750.14	23,565.19	0.02	17,815.05
112.000 MANHATTAN ASSOCIATES INC 562750109	49.54	2,021.04	5,548.48	0.00	3,527.44
341.000 MANITOWOC CO INC/THE 563571405 COM NEW	39.34	4,173.20	13,414.94	0.01	9,241.74
747.000 MANPOWERGROUP INC 56418H100	126.11	27,982.62	94,204.17	0.06	66,221.55
2,846.000 MARATHON PETROLEUM CORP 56585A102	65.98	76,133.26	187,779.08	0.13	111,645.82
398.000 MARCUS CORP/THE 566330106	27.35	5,034.70	10,885.30	0.01	5,850.60
103.000 MARKEL CORP 570535104	1,139.13	38,804.94	117,330.39	0.08	78,525.45
208.000 MARKETAXESS HOLDINGS INC 57060D108	201.75	5,002.40	41,964.00	0.03	36,961.60
228.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	135.21	8,796.24	30,827.88	0.02	22,031.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,194.000 MARSH & MCLENNAN COS INC 571748102	81.39	93,046.70	259,959.66	0.18	166,912.96
2,558.000 MARRIOTT INTERNATIONAL INC/MD 571903202	135.73	118,150.17	347,197.34	0.23	229,047.17
1,240.000 MARTEN TRANSPORT LTD 573075108	20.30	9,869.66	25,172.00	0.02	15,302.34
263.000 MARTIN MARIETTA MATERIALS INC 573284106	221.04	24,547.70	58,133.52	0.04	33,585.82
2,790.000 MASCO CORP 574599106	43.94	34,572.91	122,592.60	0.08	88,019.69
336.000 MASTEC INC 576323109	48.95	6,132.00	16,447.20	0.01	10,315.20
6,247.000 MASTERCARD INC 57636Q104	151.36	215,469.18	945,545.92	0.64	730,076.74
1,079.000 MATADOR RESOURCES CO 576485205	31.13	30,772.68	33,589.27	0.02	2,816.59
571.000 MATSON INC 57686G105	29.84	10,212.74	17,038.64	0.01	6,825.90
151.000 MATTHEWS INTERNATIONAL CORP 577128101	52.80	5,013.20	7,972.80	0.01	2,959.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,184.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	52.28	28,131.84	61,899.52	0.04	33,767.68
248.000 MAXIMUS INC 577933104	71.58	4,969.30	17,751.84	0.01	12,782.54
770.000 MCCORMICK & CO INC/MD 579780206	101.91	38,243.12	78,470.70	0.05	40,227.58
4,457.000 MCDONALD'S CORP 580135101	172.12	177,119.85	767,138.84	0.52	590,018.99
186.000 MCGRATH RENTCORP 580589109	46.98	5,025.72	8,738.28	0.01	3,712.56
1,566.000 MCKESSON CORP 58155Q103	155.95	83,676.54	244,217.70	0.16	160,541.16
2,572.000 MEDICAL PROPERTIES TRUST INC 58463J304	13.78	35,346.77	35,442.16	0.02	95.39
1,404.000 MEDIA GEN INC CVR 584CVR997	2.02	0.00	2,836.08	0.00	2,836.08
476.000 MEDNAX INC 58502B106	53.44	19,747.21	25,437.44	0.02	5,690.23
16,722.000 MERCK & CO INC 58933Y105	56.27	703,917.33	940,946.94	0.64	237,029.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
160.000 MEREDITH CORP 589433101	66.05	4,865.60	10,568.00	0.01	5,702.40
221.000 MERITAGE HOMES CORP 59001A102	51.20	5,049.85	11,315.20	0.01	6,265.35
828.000 MERITOR INC 59001K100	23.46	4,148.28	19,424.88	0.01	15,276.60
94.000 MESA LABORATORIES INC 59064R109	124.30	5,018.66	11,684.20	0.01	6,665.54
2,003.000 METLIFE INC 59156R108	50.56	61,795.71	101,271.68	0.07	39,475.97
191.000 METTLER-TOLEDO INTERNATIONAL I 592688105	619.52	30,401.47	118,328.32	0.08	87,926.85
1,001.000 MICRO FOCUS INTERNATIONAL PLC 594837304 ADR	33.59	17,013.55	33,623.59	0.02	16,610.04
40,843.000 MICROSOFT CORP 594918104	85.54	1,116,722.20	3,493,710.22	2.36	2,376,988.02
830.000 MICROCHIP TECHNOLOGY INC 595017104	87.88	29,986.38	72,940.40	0.05	42,954.02
5,321.000 MICRON TECHNOLOGY INC 595112103	41.12	45,059.45	218,799.52	0.15	173,740.07

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
621.000 MICROSEMI CORP 595137100	51.65	13,367.26	32,074.65	0.02	18,707.39
543.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	100.56	31,866.14	54,604.08	0.04	22,737.94
462.000 MIDDLEBY CORP/THE 596278101	134.95	15,559.41	62,346.90	0.04	46,787.49
233.000 MIDDLESEX WATER CO 596680108	39.91	4,499.23	9,299.03	0.01	4,799.80
3,705.000 MINDBODY INC 60255W105	30.45	62,144.34	112,817.25	0.08	50,672.91
274.000 MINERALS TECHNOLOGIES INC 603158106	68.85	8,787.18	18,864.90	0.01	10,077.72
250.000 MOBILE MINI INC 60740F105	34.50	5,067.50	8,625.00	0.01	3,557.50
2,748.000 MODEL N INC 607525102	15.75	35,773.79	43,281.00	0.03	7,507.21
748.000 MODINE MANUFACTURING CO 607828100	20.20	5,071.44	15,109.60	0.01	10,038.16
339.000 MOHAWK INDUSTRIES INC 608190104	275.90	19,329.78	93,530.10	0.06	74,200.32

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,016.000 MOLSON COORS BREWING CO 60871R209	82.07	58,127.13	83,383.12	0.06	25,255.99
9,882.000 MONDELEZ INTERNATIONAL INC 609207105	42.80	185,251.81	422,949.60	0.29	237,697.79
584.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	17.80	4,905.60	10,395.20	0.01	5,489.60
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	112.36	5,226.75	38,764.20	0.03	33,537.45
148.000 MONRO INC 610236101	56.95	5,046.80	8,428.60	0.01	3,381.80
2,832.000 MONSANTO CO 61166W101	116.78	134,135.13	330,720.96	0.22	196,585.83
2,204.000 MONSTER BEVERAGE CORP 61174X109	63.29	47,406.38	139,491.16	0.09	92,084.78
1,393.000 MOODY'S CORP 615369105	147.61	45,467.52	205,620.73	0.14	160,153.21
270.000 MOOG INC 615394202	86.85	11,134.80	23,449.50	0.02	12,314.70
6,241.000 MORGAN STANLEY 617446448	52.47	126,518.60	327,465.27	0.22	200,946.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 1 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
600.000 MOTOROLA SOLUTIONS INC 620076307	90.34	47,023.14	54,204.00	0.04	7,180.86
294.000 MOVADO GROUP INC 624580106	32.20	4,933.32	9,466.80	0.01	4,533.48
450.000 MUELLER INDUSTRIES INC 624756102	35.43	8,181.00	15,943.50	0.01	7,762.50
1,348.000 MULESOFT INC 625207105	23.26	29,600.34	31,354.48	0.02	1,754.14
307.000 MURPHY USA INC 626755102	80.36	8,906.37	24,670.52	0.02	15,764.15
231.000 NBT BANCORP INC 628778102	36.80	5,058.90	8,500.80	0.01	3,441.90
449.000 NCI BUILDING SYSTEMS INC 628852204	19.30	4,992.88	8,665.70	0.01	3,672.82
943.000 NCR CORP 62886E108	33.99	17,200.32	32,052.57	0.02	14,852.25
1,909.000 NRG ENERGY INC 629377508	28.48	31,352.17	54,368.32	0.04	23,016.15
1,500.000 NRG YIELD INC 62942X405	18.90	22,485.00	28,350.00	0.02	5,865.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22.000 NVR INC 62944T105	3,508.22	15,137.32	77,180.84	0.05	62,043.52
55.000 NACCO INDUSTRIES INC 629579103	37.65	525.67	2,070.75	0.00	1,545.08
790.000 NASDAQ INC 631103108	76.83	26,129.25	60,695.70	0.04	34,566.45
211.000 NATIONAL HEALTHCARE CORP 635906100	60.94	9,881.13	12,858.34	0.01	2,977.21
1,015.000 NATIONAL OILWELL VARCO INC 637071101	36.02	31,067.71	36,560.30	0.02	5,492.59
695.000 NATIONAL RETAIL PROPERTIES INC 637417106	43.13	24,729.17	29,975.35	0.02	5,246.18
1,062.000 NATIONAL STORAGE AFFILIATES TR 637870106	27.26	21,760.38	28,950.12	0.02	7,189.74
283.000 NATURAL GAS SERVICES GROUP INC 63886Q109	26.20	4,944.01	7,414.60	0.01	2,470.59
507.000 NAVIGANT CONSULTING INC 63935N107	19.41	5,070.00	9,840.87	0.01	4,770.87
1,873.000 NAVIENT CORP 63938C108	13.32	19,133.35	24,948.36	0.02	5,815.01

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,849.000 NEKTAR THERAPEUTICS 640268108	59.72	22,650.25	110,422.28	0.07	87,772.03
233.000 NELNET INC 64031N108	54.78	5,039.79	12,763.74	0.01	7,723.95
618.000 NETAPP INC 64110D104	55.32	25,745.88	34,187.76	0.02	8,441.88
2,163.000 NETFLIX INC 64110L106	191.96	17,285.46	415,209.48	0.28	397,924.02
1,036.000 NETSCOUT SYSTEMS INC 64115T104	30.45	29,856.64	31,546.20	0.02	1,689.56
858.000 NEUROCRINE BIOSCIENCES INC 64125C109	77.59	39,193.44	66,572.22	0.04	27,378.78
410.000 NEVRO CORP 64157F103	69.04	29,438.00	28,306.40	0.02	-1,131.60
220.000 NEW JERSEY RESOURCES CORP 646025106	40.20	4,907.10	8,844.00	0.01	3,936.90
2,101.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	17.88	33,624.03	37,565.88	0.03	3,941.85
3,872.000 NEW SENIOR INVESTMENT GROUP IN 648691103	7.56	29,567.72	29,272.32	0.02	-295.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,169.000 NEW YORK COMMUNITY BANCORP INC 649445103	13.02	52,100.96	54,280.38	0.04	2,179.42
1,492.000 NEW YORK TIMES CO/THE 650111107	18.50	11,785.88	27,602.00	0.02	15,816.12
3,066.000 NEWELL BRANDS INC 651229106	30.90	71,075.69	94,739.40	0.06	23,663.71
1,423.000 NEWFIELD EXPLORATION CO 651290108	31.53	37,505.64	44,867.19	0.03	7,361.55
28.000 NEWMARKET CORP 651587107	397.39	6,298.54	11,126.92	0.01	4,828.38
1,961.000 NEWMONT MINING CORP 651639106	37.52	48,059.68	73,576.72	0.05	25,517.04
564.000 NEWPARK RESOURCES INC 651718504	8.60	4,980.12	4,850.40	0.00	-129.72
2,841.000 NEWS CORP 65249B109	16.21	25,202.85	46,052.61	0.03	20,849.76
496.000 NEWSSTAR FINANCIAL INCCVR 652CVR994 CONTRA	0.00	0.00	0.00	0.00	0.00
175.000 NEXSTAR MEDIA GROUP INC 65336K103	78.20	10,736.22	13,685.00	0.01	2,948.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,655.000 NEXTERA ENERGY INC 65339F101	156.19	122,289.36	414,684.45	0.28	292,395.09
6,179.000 NIKE INC 654106103	62.55	128,566.56	386,496.45	0.26	257,929.89
1,797.000 NISOURCE INC 65473P105	25.67	14,563.49	46,128.99	0.03	31,565.50
208.000 NORDSON CORP 655663102	146.40	29,766.88	30,451.20	0.02	684.32
1,083.000 NORDSTROM INC 655664100	47.38	46,697.13	51,312.54	0.03	4,615.41
2,212.000 NORFOLK SOUTHERN CORP 655844108	144.90	95,264.87	320,518.80	0.22	225,253.93
457.000 NORTHERN TRUST CORP 665859104	99.89	39,690.74	45,649.73	0.03	5,958.99
506.000 NORTHFIELD BANCORP INC 66611T108	17.08	5,089.21	8,642.48	0.01	3,553.27
1,620.000 NORTHROP GRUMMAN CORP 666807102	306.91	99,427.41	497,194.20	0.34	397,766.79
2,200.000 NORTHSTAR REALTY EUROPE CORP 66706L101	13.43	22,750.51	29,546.00	0.02	6,795.49

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
631.000 NORTHWEST BANCSHARES INC 667340103	16.73	7,666.65	10,556.63	0.01	2,889.98
127.000 NORTHWESTERN CORP 668074305	59.70	4,991.10	7,581.90	0.01	2,590.80
423.000 NU SKIN ENTERPRISES INC 67018T105	68.23	20,306.26	28,861.29	0.02	8,555.03
1,789.000 NUANCE COMMUNICATIONS INC 67020Y100	16.35	29,478.77	29,250.15	0.02	-228.62
820.000 NUCOR CORP 670346105	63.58	44,290.48	52,135.60	0.04	7,845.12
823.000 NUTANIX INC 67059N108	35.28	29,093.05	29,035.44	0.02	-57.61
2,998.000 NVIDIA CORP 67066G104	193.50	204,754.80	580,113.00	0.39	375,358.20
498.000 NUVASIVE INC 670704105	58.49	29,506.50	29,128.02	0.02	-378.48
730.000 OGE ENERGY CORP 670837103	32.91	19,800.98	24,024.30	0.02	4,223.32
322.000 O'REILLY AUTOMOTIVE INC 67103H107	240.54	39,094.12	77,453.88	0.05	38,359.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,885.000 OCCIDENTAL PETROLEUM CORP 674599105	73.66	230,994.24	359,829.10	0.24	128,834.86
384.000 OCEANFIRST FINANCIAL CORP 675234108	26.25	4,995.84	10,080.00	0.01	5,084.16
4,141.000 OFFICE DEPOT INC 676220106	3.54	9,603.60	14,659.14	0.01	5,055.54
207.000 OLD DOMINION FREIGHT LINE INC 679580100	131.55	4,987.32	27,230.85	0.02	22,243.53
563.000 OLD NATIONAL BANCORP/IN 680033107	17.45	5,804.53	9,824.35	0.01	4,019.82
2,881.000 OLD REPUBLIC INTERNATIONAL COR 680223104	21.38	26,706.87	61,595.78	0.04	34,888.91
871.000 OLIN CORP 680665205	35.58	30,432.74	30,990.18	0.02	557.44
1,616.000 OMNICOM GROUP INC 681919106	72.83	75,605.60	117,693.28	0.08	42,087.68
1,148.000 OMEGA HEALTHCARE INVESTORS INC 681936100	27.54	27,069.44	31,615.92	0.02	4,546.48
1,997.000 ON SEMICONDUCTOR CORP 682189105	20.94	16,013.97	41,817.18	0.03	25,803.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
391.000 ONE GAS INC 68235P108	73.26	4,511.97	28,644.66	0.02	24,132.69
316.000 ONE LIBERTY PROPERTIES INC 682406103	25.92	4,964.36	8,190.72	0.01	3,226.36
2,485.000 1-800-FLOWERS.COM INC 68243Q106	10.70	14,288.75	26,589.50	0.02	12,300.75
1,562.000 ONEOK INC 682680103	53.45	31,937.21	83,488.90	0.06	51,551.69
6,166.000 OPKO HEALTH INC 68375N103	4.90	28,048.23	30,213.40	0.02	2,165.17
20,664.000 ORACLE CORP 68389X105	47.28	369,211.95	976,993.92	0.66	607,781.97
237.000 ORBITAL ATK INC 68557N103	131.50	7,446.80	31,165.50	0.02	23,718.70
4,748.000 ORCHID ISLAND CAPITAL INC 68571X103	9.28	43,349.24	44,061.44	0.03	712.20
853.000 ORION GROUP HOLDINGS INC 68628V308	7.83	5,263.01	6,678.99	0.00	1,415.98
394.000 ORITANI FINANCIAL CORP 68633D103	16.40	4,988.04	6,461.60	0.00	1,473.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
502.000 ORMAT TECHNOLOGIES INC 686688102	63.96	9,957.56	32,107.92	0.02	22,150.36
216.000 OSHKOSH CORP 688239201	90.89	8,340.48	19,632.24	0.01	11,291.76
922.000 OWENS CORNING 690742101	91.94	27,927.17	84,768.68	0.06	56,841.51
644.000 PDC ENERGY INC 69327R101	51.54	27,832.64	33,191.76	0.02	5,359.12
1,909.000 PG&E CORP 69331C108	44.83	80,287.38	85,580.47	0.06	5,293.09
1,739.000 PNC FINANCIAL SERVICES GROUP I 693475105	144.29	126,791.70	250,920.31	0.17	124,128.61
1,383.000 PNM RESOURCES INC 69349H107	40.45	25,490.37	55,942.35	0.04	30,451.98
1,500.000 PPG INDUSTRIES INC 693506107	116.82	50,790.90	175,230.00	0.12	124,439.10
915.000 PPL CORP 69351T106	30.95	24,989.92	28,319.25	0.02	3,329.33
497.000 PVH CORP 693656100	137.21	38,153.27	68,193.37	0.05	30,040.10

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
708.000 PTC INC 69370C100	60.77	16,156.56	43,025.16	0.03	26,868.60
2,393.000 PACCAR INC 693718108	71.08	90,780.85	170,094.44	0.11	79,313.59
736.000 PACIRA PHARMACEUTICALS INC/DE 695127100	45.65	23,320.16	33,598.40	0.02	10,278.24
303.000 PACKAGING CORP OF AMERICA 695156109	120.55	10,062.45	36,526.65	0.02	26,464.20
1,123.000 PACWEST BANCORP 695263103	50.40	28,747.17	56,599.20	0.04	27,852.03
577.000 PALO ALTO NETWORKS INC 697435105	144.94	47,888.74	83,630.38	0.06	35,741.64
10,520.000 PARAMOUNT GROUP INC 69924R108	15.85	163,328.00	166,742.00	0.11	3,414.00
253.000 PARK-OHIO HOLDINGS CORP 700666100	45.95	5,039.76	11,625.35	0.01	6,585.59
1,007.000 PARKER-HANNIFIN CORP 701094104	199.58	52,493.70	200,977.06	0.14	148,483.36
304.000 PATTERSON COS INC 703395103	36.13	9,228.30	10,983.52	0.01	1,755.22

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,381.000 PATTERSON-UTI ENERGY INC 703481101	23.01	30,808.20	31,776.81	0.02	968.61
1,787.000 PAYCHEX INC 704326107	68.08	56,823.68	121,658.96	0.08	64,835.28
665.000 PAYCOM SOFTWARE INC 70432V102	80.33	23,328.20	53,419.45	0.04	30,091.25
6,217.000 PAYPAL HOLDINGS INC 70450Y103	73.62	110,955.68	457,695.54	0.31	346,739.86
248.000 PEBBLEBROOK HOTEL TRUST 70509V100	37.17	4,816.16	9,218.16	0.01	4,402.00
403.000 PENN NATIONAL GAMING INC 707569109	31.33	3,428.84	12,625.99	0.01	9,197.15
302.000 PENNS WOODS BANCORP INC 708430103	46.58	12,360.86	14,067.16	0.01	1,706.30
301.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103	16.07	4,894.26	4,837.07	0.00	-57.19
265.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	47.85	5,708.10	12,680.25	0.01	6,972.15
1,268.000 PEOPLE'S UNITED FINANCIAL INC 712704105	18.70	5,163.35	23,711.60	0.02	18,548.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,604.000 PEPSICO INC 713448108	119.92	499,612.78	791,951.68	0.53	292,338.90
441.000 PERKINELMER INC 714046109	73.12	14,886.81	32,245.92	0.02	17,359.11
31,901.000 PFIZER INC 717081103	36.22	947,339.27	1,155,454.22	0.78	208,114.95
8,043.000 PHILIP MORRIS INTERNATIONAL IN 718172109	105.65	341,311.04	849,742.95	0.57	508,431.91
3,803.000 PHILLIPS 66 718546104	101.15	103,310.27	384,673.45	0.26	281,363.18
3,390.000 PHOTRONICS INC 719405102	8.53	30,023.45	28,899.75	0.02	-1,123.70
2,851.000 PHYSICIANS REALTY TRUST 71943U104	17.99	48,700.89	51,289.49	0.03	2,588.60
1,117.000 PILGRIM'S PRIDE CORP 72147K108	31.06	5,683.25	34,694.02	0.02	29,010.77
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	66.30	4,842.88	21,348.60	0.01	16,505.72
454.000 PINNACLE WEST CAPITAL CORP 723484101	85.18	19,893.33	38,671.72	0.03	18,778.39

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
538.000 PINNACLE ENTERTAINMENT INC 72348Y105	32.73	6,014.84	17,608.74	0.01	11,593.90
922.000 PIONEER NATURAL RESOURCES CO 723787107	172.85	125,919.20	159,367.70	0.11	33,448.50
2,644.000 PITNEY BOWES INC 724479100	11.18	30,106.94	29,559.92	0.02	-547.02
142.000 PLANTRONICS INC 727493108	50.38	4,955.80	7,153.96	0.00	2,198.16
2,374.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	9.92	23,407.64	23,550.08	0.02	142.44
158.000 PLEXUS CORP 729132100	60.72	5,040.20	9,593.76	0.01	4,553.56
517.000 POLARIS INDUSTRIES INC 731068102	123.99	31,479.88	64,102.83	0.04	32,622.95
409.000 POLYONE CORP 73179P106	43.50	9,742.38	17,791.50	0.01	8,049.12
286.000 POOL CORP 73278L105	129.65	8,196.76	37,079.90	0.03	28,883.14
1,034.000 POPULAR INC 733174700	35.49	24,703.68	36,696.66	0.02	11,992.98

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
197.000 PORTLAND GENERAL ELECTRIC CO 736508847	45.58	4,934.85	8,979.26	0.01	4,044.41
434.000 POST HOLDINGS INC 737446104	79.23	18,659.63	34,385.82	0.02	15,726.19
497.000 POWER INTEGRATIONS INC 739276103	73.55	29,428.38	36,554.35	0.02	7,125.97
1,884.000 PRAXAIR INC 74005P104	154.68	112,074.06	291,417.12	0.20	179,343.06
2,318.000 PREFERRED APARTMENT COMMUNITIE 74039L103	20.25	25,988.95	46,939.50	0.03	20,950.55
665.000 PRESTIGE BRANDS HOLDINGS INC 74112D101	44.41	29,432.90	29,532.65	0.02	99.75
1,884.000 T ROWE PRICE GROUP INC 74144T108	104.93	89,739.25	197,688.12	0.13	107,948.87
255.000 PRICELINE GROUP INC/THE 741503403	1,737.74	95,568.68	443,123.70	0.30	347,555.02
1,342.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	70.56	40,511.83	94,691.52	0.06	54,179.69
13,512.000 PROCTER & GAMBLE CO/THE 742718109	91.88	908,961.02	1,241,482.56	0.84	332,521.54

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,268.000 PROGRESSIVE CORP/THE 743315103	56.32	44,656.92	127,733.76	0.09	83,076.84
2,702.000 PROLOGIS INC 74340W103	64.51	75,744.25	174,306.02	0.12	98,561.77
278.000 PROSPERITY BANCSHARES INC 743606105	70.07	11,801.10	19,479.46	0.01	7,678.36
359.000 PROVIDENT FINANCIAL SERVICES I 74386T105	26.97	4,957.79	9,682.23	0.01	4,724.44
1,245.000 PRUDENTIAL FINANCIAL INC 744320102	114.98	87,384.13	143,150.10	0.10	55,765.97
3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	51.50	100,870.89	168,868.50	0.11	67,997.61
560.000 PUBLIC STORAGE 74460D109	209.00	48,321.50	117,040.00	0.08	68,718.50
1,140.000 PULTEGROUP INC 745867101	33.25	22,357.50	37,905.00	0.03	15,547.50
2,042.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	10.67	17,635.28	21,788.14	0.01	4,152.86
1,804.000 QTS REALTY TRUST INC 74736A103	54.16	51,594.40	97,704.64	0.07	46,110.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
991.000 QORVO INC 74736K101	66.60	11,289.87	66,000.60	0.04	54,710.73
9,341.000 QUALCOMM INC 747525103	64.02	353,796.40	598,010.82	0.40	244,214.42
583.000 QUALITY CARE PROPERTIES INC 747545101	13.81	17,985.55	8,051.23	0.01	-9,934.32
311.000 QUANEX BUILDING PRODUCTS CORP 747619104	23.40	4,948.01	7,277.40	0.00	2,329.39
1,366.000 QUANTA SERVICES INC 74762E102	39.11	31,598.99	53,424.26	0.04	21,825.27
1,596.000 RLJ LODGING TRUST 74965L101	21.97	31,419.60	35,064.12	0.02	3,644.52
20.000 RMR GROUP INC/THE 74967R106	59.30	260.00	1,186.00	0.00	926.00
859.000 RPM INTERNATIONAL INC 749685103	52.42	24,731.52	45,028.78	0.03	20,297.26
1,054.000 RSP PERMIAN INC 74978Q105	40.68	37,789.43	42,876.72	0.03	5,087.29
933.000 RADIAN GROUP INC 750236101	20.61	9,665.88	19,229.13	0.01	9,563.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
982.000 RADIUS HEALTH INC 750469207	31.77	29,086.84	31,198.14	0.02	2,111.30
366.000 RALPH LAUREN CORP 751212101	103.69	30,625.05	37,950.54	0.03	7,325.49
609.000 RAYMOND JAMES FINANCIAL INC 754730109	89.30	18,702.39	54,383.70	0.04	35,681.31
1,787.000 RAYTHEON CO 755111507	187.85	85,851.23	335,687.95	0.23	249,836.72
526.000 REALTY INCOME CORP 756109104	57.02	22,392.76	29,992.52	0.02	7,599.76
611.000 RED HAT INC 756577102	120.10	39,281.19	73,381.10	0.05	34,099.91
148.000 REGAL BELOIT CORP 758750103	76.60	9,713.24	11,336.80	0.01	1,623.56
418.000 REGAL ENTERTAINMENT GROUP 758766109	23.01	4,928.22	9,618.18	0.01	4,689.96
531.000 REGENCY CENTERS CORP 758849103	69.18	21,824.10	36,734.58	0.02	14,910.48
222.000 REGENERON PHARMACEUTICALS INC 75886F107	375.96	82,700.79	83,463.12	0.06	762.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,014.000 REGIONS FINANCIAL CORP 7591EP100	17.28	48,588.92	121,201.92	0.08	72,613.00
345.000 REINSURANCE GROUP OF AMERICA I 759351604	155.93	18,554.10	53,795.85	0.04	35,241.75
447.000 RELIANCE STEEL & ALUMINUM CO 759509102	85.79	22,028.16	38,348.13	0.03	16,319.97
345.000 RENASANT CORP 75970E107	40.89	4,988.70	14,107.05	0.01	9,118.35
1,866.000 REPUBLIC SERVICES INC 760759100	67.61	46,899.63	126,160.26	0.09	79,260.63
915.000 RESMED INC 761152107	84.69	23,601.94	77,491.35	0.05	53,889.41
418.000 RESOURCES CONNECTION INC 76122Q105	15.45	5,082.88	6,458.10	0.00	1,375.22
2,640.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	19.95	48,467.00	52,668.00	0.04	4,201.00
2,237.000 RETAIL PROPERTIES OF AMERICA I 76131V202	13.44	29,141.92	30,065.28	0.02	923.36
838.000 REVANCE THERAPEUTICS INC 761330109	35.75	29,547.88	29,958.50	0.02	410.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
579.000 REXNORD CORP 76169B102	26.02	12,280.59	15,065.58	0.01	2,784.99
3,125.000 RIGEL PHARMACEUTICALS INC 766559603	3.88	9,750.00	12,125.00	0.01	2,375.00
1,228.000 RINGCENTRAL INC 76680R206	48.40	16,504.32	59,435.20	0.04	42,930.88
2,242.000 RING ENERGY INC 76680V108	13.90	26,614.40	31,163.80	0.02	4,549.40
873.000 ROBERT HALF INTERNATIONAL INC 770323103	55.54	25,047.88	48,486.42	0.03	23,438.54
1,001.000 ROCKWELL AUTOMATION INC 773903109	196.35	57,419.76	196,546.35	0.13	139,126.59
760.000 ROCKWELL COLLINS INC 774341101	135.62	53,652.25	103,071.20	0.07	49,418.95
110.000 ROGERS CORP 775133101	161.92	4,951.10	17,811.20	0.01	12,860.10
473.000 ROPER TECHNOLOGIES INC 776696106	259.00	102,769.51	122,507.00	0.08	19,737.49
708.000 ROSETTA STONE INC 777780107	12.47	5,210.88	8,828.76	0.01	3,617.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,676.000 ROSS STORES INC 778296103	80.25	96,360.79	134,499.00	0.09	38,138.21
350.000 ROYAL GOLD INC 780287108	82.12	19,143.81	28,742.00	0.02	9,598.19
344.000 RYDER SYSTEM INC 783549108	84.17	17,888.72	28,954.48	0.02	11,065.76
488.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	69.02	13,519.13	33,681.76	0.02	20,162.63
281.000 S&T BANCORP INC 783859101	39.81	4,979.32	11,186.61	0.01	6,207.29
949.000 S&P GLOBAL INC 78409V104	169.40	70,596.80	160,760.60	0.11	90,163.80
577.000 SBA COMMUNICATIONS CORP 78410G104	163.36	21,135.51	94,258.72	0.06	73,123.21
872.000 SEI INVESTMENTS CO 784117103	71.86	14,640.88	62,661.92	0.04	48,021.04
316.000 SEACOR MARINE HOLDINGS INC 78413P101	11.70	7,955.65	3,697.20	0.00	-4,258.45
214.000 SJW GROUP 784305104	63.83	4,962.66	13,659.62	0.01	8,696.96

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
686.000 SL GREEN REALTY CORP 78440X101	100.93	39,657.66	69,237.98	0.05	29,580.32
3,528.000 SLM CORP 78442P106	11.30	20,584.41	39,866.40	0.03	19,281.99
1,457.000 SM ENERGY CO 78454L100	22.08	30,711.27	32,170.56	0.02	1,459.29
483.000 SP PLUS CORP 78469C103	37.10	10,007.76	17,919.30	0.01	7,911.54
3,639.000 SRC ENERGY INC 78470V108	8.53	30,699.96	31,040.67	0.02	340.71
255.000 SVB FINANCIAL GROUP 78486Q101	233.77	14,614.05	59,611.35	0.04	44,997.30
1,462.000 SABRE CORP 78573M104	20.50	30,027.17	29,971.00	0.02	-56.17
196.000 SAGE THERAPEUTICS INC 78667J108	164.71	32,036.20	32,283.16	0.02	246.96
695.000 SAFEWAY CASA LEY CVR 786CVR209	0.13	705.36	90.35	0.00	-615.01
695.000 SAFEWAY PDC LLC CVR 786CVR308	0.00	22.10	0.00	0.00	-22.10

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
352.000 ST JOE CO/THE 790148100	18.05	5,079.36	6,353.60	0.00	1,274.24
3,185.000 SALESFORCE.COM INC 79466L302	102.23	101,075.20	325,602.55	0.22	224,527.35
109.000 SANDERSON FARMS INC 800013104	138.78	5,261.43	15,127.02	0.01	9,865.59
1,606.000 SANDRIDGE ENERGY INC 80007P869	21.07	29,370.71	33,838.42	0.02	4,467.71
276.000 SANDY SPRING BANCORP INC 800363103	39.02	4,832.76	10,769.52	0.01	5,936.76
1,333.000 SANMINA CORP 801056102	33.00	12,210.93	43,989.00	0.03	31,778.07
130.000 SAUL CENTERS INC 804395101	61.75	4,982.90	8,027.50	0.01	3,044.60
3,383.000 SCANA CORP 80589M102	39.78	135,935.56	134,575.74	0.09	-1,359.82
1,030.000 HENRY SCHEIN INC 806407102	69.88	40,663.39	71,976.40	0.05	31,313.01
7,376.000 SCHLUMBERGER LTD 806857108	67.39	444,926.28	497,068.64	0.34	52,142.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
194.000 SCHOLASTIC CORP 807066105	40.11	4,834.48	7,781.34	0.01	2,946.86
6,043.000 CHARLES SCHWAB CORP/THE 808513105	51.37	106,767.19	310,428.91	0.21	203,661.72
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	45.36	5,102.45	8,618.40	0.01	3,515.95
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	76.57	4,839.30	12,634.05	0.01	7,794.75
515.000 SCIENTIFIC GAMES CORP/DE 80874P109	51.30	5,000.65	26,419.50	0.02	21,418.85
1,023.000 EW SCRIPPS CO/THE 811054402	15.63	7,948.87	15,989.49	0.01	8,040.62
621.000 SEACOAST BANKING CORP OF FLORI 811707801	25.21	4,685.76	15,655.41	0.01	10,969.65
315.000 SEACOR HOLDINGS INC 811904101	46.22	12,031.06	14,559.30	0.01	2,528.24
899.000 SEALED AIR CORP 81211K100	49.30	19,824.16	44,320.70	0.03	24,496.54
886.000 SEATTLE GENETICS INC 812578102	53.50	19,069.78	47,401.00	0.03	28,331.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,267.000 SEAWORLD ENTERTAINMENT INC 81282V100	13.57	29,850.05	30,763.19	0.02	913.14
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	17.65	5,106.00	10,590.00	0.01	5,484.00
321.000 SELECTIVE INSURANCE GROUP INC 816300107	58.70	5,091.06	18,842.70	0.01	13,751.64
1,042.000 SEMGROUP CORP 81663A105	30.20	29,370.45	31,468.40	0.02	2,097.95
1,416.000 SEMPRA ENERGY 816851109	106.92	75,155.45	151,398.72	0.10	76,243.27
1,567.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	19.15	29,613.46	30,008.05	0.02	394.59
136.000 SENSIENT TECHNOLOGIES CORP 81725T100	73.15	4,944.96	9,948.40	0.01	5,003.44
1,420.000 SERVICE CORP INTERNATIONAL/US 817565104	37.32	15,804.60	52,994.40	0.04	37,189.80
581.000 SERVICENOW INC 81762P102	130.39	17,406.76	75,756.59	0.05	58,349.83
112.000 SHERWIN-WILLIAMS CO/THE 824348106	410.04	29,968.99	45,924.48	0.03	15,955.49

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
458.000 SHUTTERFLY INC 82568P304	49.75	13,593.44	22,785.50	0.02	9,192.06
246.000 SIGNATURE BANK/NEW YORK NY 82669G104	137.26	13,731.72	33,765.96	0.02	20,034.24
248.000 SILICON LABORATORIES INC 826919102	88.30	9,936.20	21,898.40	0.01	11,962.20
588.000 SILGAN HOLDINGS INC 827048109	29.39	11,780.58	17,281.32	0.01	5,500.74
202.000 SIMMONS FIRST NATIONAL CORP 828730200	57.10	4,930.82	11,534.20	0.01	6,603.38
1,476.000 SIMON PROPERTY GROUP INC 828806109	171.74	133,088.99	253,488.24	0.17	120,399.25
168.000 SIMPSON MANUFACTURING CO INC 829073105	57.41	4,935.84	9,644.88	0.01	4,709.04
22,006.000 SIRIUS XM HOLDINGS INC 82968B103	5.36	43,119.42	117,952.16	0.08	74,832.74
148.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	66.57	4,997.96	9,852.36	0.01	4,854.40
1,053.000 SKECHERS U.S.A. INC 830566105	37.84	4,794.66	39,845.52	0.03	35,050.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,709.000 SKYWORKS SOLUTIONS INC 83088M102	94.95	27,531.54	162,269.55	0.11	134,738.01
297.000 SLEEP NUMBER CORP 83125X103	37.59	4,814.37	11,164.23	0.01	6,349.86
1,824.000 AO SMITH CORP 831865209	61.28	28,189.92	111,774.72	0.08	83,584.80
312.000 JM SMUCKER CO/THE 832696405	124.24	27,727.44	38,762.88	0.03	11,035.44
159.000 SNAP-ON INC 833034101	174.30	9,926.66	27,713.70	0.02	17,787.04
229.000 SNYDER'S-LANCE INC 833551104	50.08	4,813.58	11,468.32	0.01	6,654.74
375.000 SONIC AUTOMOTIVE INC 83545G102	18.45	5,231.25	6,918.75	0.00	1,687.50
534.000 SONOCO PRODUCTS CO 835495102	53.14	17,336.55	28,376.76	0.02	11,040.21
956.000 SOUTH JERSEY INDUSTRIES INC 838518108	31.23	29,769.84	29,855.88	0.02	86.04
174.000 SOUTH STATE CORP 840441109	87.15	4,840.68	15,164.10	0.01	10,323.42

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,503.000 SOUTHERN CO/THE 842587107	48.09	124,747.85	168,459.27	0.11	43,711.42
345.000 SOUTHSIDE BANCSHARES INC 84470P109	33.68	5,037.90	11,619.60	0.01	6,581.70
3,990.000 SOUTHWEST AIRLINES CO 844741108	65.45	45,283.11	261,145.50	0.18	215,862.39
272.000 SOUTHWEST GAS HOLDINGS INC 844895102	80.48	10,194.56	21,890.56	0.01	11,696.00
363.000 SPEEDWAY MOTORSPORTS INC 847788106	18.87	5,027.55	6,849.81	0.00	1,822.26
1,117.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	87.25	22,330.82	97,458.25	0.07	75,127.43
415.000 SPIRIT AIRLINES INC 848577102	44.85	4,988.47	18,612.75	0.01	13,624.28
384.000 SPIRE INC 84857L101	75.15	22,282.34	28,857.60	0.02	6,575.26
671.000 SPLUNK INC 848637104	82.84	33,438.80	55,585.64	0.04	22,146.84
5,315.000 SPRINT CORP 85207U105	5.89	25,776.09	31,305.35	0.02	5,529.26

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,176.000 SQUARE INC 852234103	34.67	28,058.48	40,771.92	0.03	12,713.44
1,186.000 STANLEY BLACK & DECKER INC 854502101	169.69	68,473.54	201,252.34	0.14	132,778.80
8,740.000 STARBUCKS CORP 855244109	57.43	149,663.32	501,938.20	0.34	352,274.88
1,374.000 STARWOOD PROPERTY TRUST INC 85571B105	21.35	28,855.16	29,334.90	0.02	479.74
1,390.000 STATE STREET CORP 857477103	97.61	83,669.38	135,677.90	0.09	52,008.52
1,291.000 STEEL DYNAMICS INC 858119100	43.13	19,704.08	55,680.83	0.04	35,976.75
456.000 STERICYCLE INC 858912108	67.99	25,335.44	31,003.44	0.02	5,668.00
1,202.000 STERLING BANCORP/DE 85917A100	24.60	9,804.58	29,569.20	0.02	19,764.62
827.000 STIFEL FINANCIAL CORP 860630102	59.56	32,320.81	49,256.12	0.03	16,935.31
327.000 STOCK YARDS BANCORP INC 861025104	37.70	4,907.18	12,327.90	0.01	7,420.72

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,020.000 STRYKER CORP 863667101	154.84	100,430.20	312,776.80	0.21	212,346.60
79.000 STURM RUGER & CO INC 864159108	55.85	2,193.04	4,412.15	0.00	2,219.11
431.000 SUN BANCORP INC/NJ 86663B201	24.30	5,348.71	10,473.30	0.01	5,124.59
518.000 SUN COMMUNITIES INC 866674104	92.78	37,678.67	48,060.04	0.03	10,381.37
216.000 SUNCOKE ENERGY INC 86722A103	11.99	2,608.06	2,589.84	0.00	-18.22
1,431.000 SUNSTONE HOTEL INVESTORS INC 867892101	16.53	11,913.91	23,654.43	0.02	11,740.52
2,689.000 SUNTRUST BANKS INC 867914103	64.59	68,076.91	173,682.51	0.12	105,605.60
1,084.000 SYMANTEC CORP 871503108	28.06	22,449.64	30,417.04	0.02	7,967.40
194.000 SYNAPTICS INC 87157D109	39.94	4,855.82	7,748.36	0.01	2,892.54
342.000 SYNOPSYS INC 871607107	85.24	9,919.68	29,152.08	0.02	19,232.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,368.000 SYNOVUS FINANCIAL CORP 87161C501	47.94	17,524.08	65,581.92	0.04	48,057.84
130.000 SYNNEX CORP 87162W100	135.95	4,956.90	17,673.50	0.01	12,716.60
3,751.000 SYNCHRONY FINANCIAL 87165B103	38.61	106,404.77	144,826.11	0.10	38,421.34
1,253.000 SYSCO CORP 871829107	60.73	42,876.29	76,094.69	0.05	33,218.40
2,163.000 TCF FINANCIAL CORP 872275102	20.50	22,062.60	44,341.50	0.03	22,278.90
1,514.000 TD AMERITRADE HOLDING CORP 87236Y108	51.13	28,160.40	77,410.82	0.05	49,250.42
2,526.000 TJX COS INC/THE 872540109	76.46	52,320.11	193,137.96	0.13	140,817.85
2,525.000 T-MOBILE US INC 872590104	63.51	55,914.29	160,362.75	0.11	104,448.46
6,476.000 TAHOE RESOURCES INC 873868103	4.79	29,762.22	31,020.04	0.02	1,257.82
437.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	109.78	6,471.97	47,973.86	0.03	41,501.89

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
183.000 TANGER FACTORY OUTLET CENTERS 875465106	26.51	4,884.27	4,851.33	0.00	-32.94
1,233.000 TAPESTRY INC 876030107	44.23	41,395.73	54,535.59	0.04	13,139.86
2,978.000 TARGET CORP 87612E106	65.25	169,090.97	194,314.50	0.13	25,223.53
1,585.000 TARGA RESOURCES CORP 87612G101	48.42	58,820.67	76,745.70	0.05	17,925.03
455.000 TAUBMAN CENTERS INC 876664103	65.43	24,705.02	29,770.65	0.02	5,065.63
277.000 TECH DATA CORP 878237106	97.97	12,772.47	27,137.69	0.02	14,365.22
2,000.000 TEGNA INC 87901J105	14.08	13,706.07	28,160.00	0.02	14,453.93
754.000 TELADOC INC 87918A105	34.85	24,625.64	26,276.90	0.02	1,651.26
102.000 TELEDYNE TECHNOLOGIES INC 879360105	181.15	4,876.62	18,477.30	0.01	13,600.68
144.000 TELEFLEX INC 879369106	248.82	9,796.02	35,830.08	0.02	26,034.06

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,482.000 TELEPHONE & DATA SYSTEMS INC 879433829	27.80	34,775.24	41,199.60	0.03	6,424.36
388.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	62.69	15,357.04	24,323.72	0.02	8,966.68
1,973.000 TENET HEALTHCARE CORP 88033G407	15.16	28,860.12	29,910.68	0.02	1,050.56
106.000 TENNANT CO 880345103	72.65	4,983.06	7,700.90	0.01	2,717.84
671.000 TENNECO INC 880349105	58.54	18,150.55	39,280.34	0.03	21,129.79
1,170.000 TERADYNE INC 880770102	41.87	16,169.40	48,987.90	0.03	32,818.50
556.000 TEREX CORP 880779103	48.22	14,190.44	26,810.32	0.02	12,619.88
2,570.000 TERRAFORM POWER INC 88104R209	11.96	29,932.65	30,737.20	0.02	804.55
2,392.000 TERRENO REALTY CORP 88146M101	35.06	42,955.92	83,863.52	0.06	40,907.60
267.000 TESARO INC 881569107	82.87	9,972.45	22,126.29	0.01	12,153.84

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
569.000 TESLA INC 88160R101	311.35	23,170.20	177,158.15	0.12	153,987.95
370.000 TETRA TECH INC 88162G103	48.15	8,376.80	17,815.50	0.01	9,438.70
5,432.000 TETRAPHASE PHARMACEUTICALS INC 88165N105	6.30	23,792.16	34,221.60	0.02	10,429.44
6,700.000 TEXAS INSTRUMENTS INC 882508104	104.44	224,685.83	699,748.00	0.47	475,062.17
1,348.000 TEXTRON INC 883203101	56.59	37,364.20	76,283.32	0.05	38,919.12
4,807.000 THERAPEUTICSMD INC 88338N107	6.04	29,159.45	29,034.28	0.02	-125.17
2,460.000 THERMO FISHER SCIENTIFIC INC 883556102	189.88	96,752.51	467,104.80	0.32	370,352.29
264.000 THOR INDUSTRIES INC 885160101	150.72	6,293.76	39,790.08	0.03	33,496.32
3,378.000 3M CO 88579Y101	235.37	252,771.69	795,079.86	0.54	542,308.17
906.000 TIFFANY & CO 886547108	103.95	30,337.41	94,178.70	0.06	63,841.29

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,563.000 TILLY'S INC 886885102	14.76	35,910.70	67,349.88	0.05	31,439.18
697.000 TIME INC 887228104	18.45	8,393.70	12,859.65	0.01	4,465.95
5,580.000 TIME WARNER INC 887317303	91.47	203,652.12	510,402.60	0.34	306,750.48
2,384.000 TITAN INTERNATIONAL INC 88830M102	12.88	23,625.44	30,705.92	0.02	7,080.48
820.000 TIVITY HEALTH INC 88870R102	36.55	5,584.20	29,971.00	0.02	24,386.80
1,241.000 TOLL BROTHERS INC 889478103	48.02	27,612.41	59,592.82	0.04	31,980.41
130.000 TOMPKINS FINANCIAL CORP 890110109	81.35	5,062.20	10,575.50	0.01	5,513.30
310.000 TOPBUILD CORP 89055F103	75.74	4,479.13	23,479.40	0.02	19,000.27
819.000 TORCHMARK CORP 891027104	90.71	22,753.64	74,291.49	0.05	51,537.85
736.000 TORO CO/THE 891092108	65.23	10,992.16	48,009.28	0.03	37,017.12

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
891.000 TOTAL SYSTEM SERVICES INC 891906109	79.09	19,795.33	70,469.19	0.05	50,673.86
249.000 TOWNE BANK/PORTSMOUTH VA 89214P109	30.75	3,215.24	7,656.75	0.01	4,441.51
453.000 TRACTOR SUPPLY CO 892356106	74.75	14,704.38	33,861.75	0.02	19,157.37
57.000 TRANSDIGM GROUP INC 893641100	274.62	4,891.17	15,653.34	0.01	10,762.17
2,086.000 TRAVELERS COS INC/THE 89417E109	135.64	96,978.76	282,945.04	0.19	185,966.28
85.000 TREEHOUSE FOODS INC 89469A104	49.46	4,606.15	4,204.10	0.00	-402.05
2.000 TREX CO INC 89531P105	108.39	25.86	216.78	0.00	190.92
422.000 TRICO BANCSHARES 896095106	37.86	6,055.70	15,976.92	0.01	9,921.22
1,458.000 TRIMBLE INC 896239100	40.64	27,024.03	59,253.12	0.04	32,229.09
1,299.000 TRINITY INDUSTRIES INC 896522109	37.46	20,398.01	48,660.54	0.03	28,262.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 1 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
345.000 TRUEBLUE INC 89785X101	27.50	5,023.20	9,487.50	0.01	4,464.30
150.000 TRUSTMARK CORP 898402102	31.86	3,406.50	4,779.00	0.00	1,372.50
314.000 TUPPERWARE BRANDS CORP 899896104	62.70	14,974.66	19,687.80	0.01	4,713.14
11,508.000 TWENTY-FIRST CENTURY FOX INC 90130A101	34.53	197,578.78	397,371.24	0.27	199,792.46
3,246.000 TWITTER INC 90184L102	24.01	53,618.38	77,936.46	0.05	24,318.08
86.000 TYLER TECHNOLOGIES INC 902252105	177.05	4,999.18	15,226.30	0.01	10,227.12
2,338.000 TYSON FOODS INC 902494103	81.07	38,339.08	189,541.66	0.13	151,202.58
1,181.000 UDR INC 902653104	38.52	26,938.61	45,492.12	0.03	18,553.51
626.000 UGI CORP 902681105	46.95	22,293.84	29,390.70	0.02	7,096.86
190.000 UMB FINANCIAL CORP 902788108	71.92	7,607.60	13,664.80	0.01	6,057.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,413.000 US BANCORP 902973304	53.58	227,606.68	343,608.54	0.23	116,001.86
2,244.000 UMH PROPERTIES INC 903002103	14.90	21,205.80	33,435.60	0.02	12,229.80
366.000 USANA HEALTH SCIENCES INC 90328M107	74.05	14,231.91	27,102.30	0.02	12,870.39
801.000 US SILICA HOLDINGS INC 90346E103	32.56	14,921.37	26,080.56	0.02	11,159.19
269.000 ULTA BEAUTY INC 90384S303	223.66	16,901.27	60,164.54	0.04	43,263.27
269.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	218.23	23,379.35	58,703.87	0.04	35,324.52
3,151.000 ULTRA PETROLEUM CORP 903914208	9.06	30,238.84	28,548.06	0.02	-1,690.78
636.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108	46.38	30,508.92	29,497.68	0.02	-1,011.24
2,104.000 UMPQUA HOLDINGS CORP 904214103	20.80	22,409.37	43,763.20	0.03	21,353.83
2,407.000 UNDER ARMOUR INC 904311107	14.43	29,836.64	34,733.01	0.02	4,896.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,513.000 UNDER ARMOUR INC 904311206	13.32	29,244.11	33,473.16	0.02	4,229.05
97.000 UNIFIRST CORP/MA 904708104	164.90	4,938.27	15,995.30	0.01	11,057.03
802.000 UNION BANKSHARES CORP 90539J109	36.17	9,587.27	29,008.34	0.02	19,421.07
3,830.000 UNION PACIFIC CORP 907818108	134.10	83,603.92	513,603.00	0.35	429,999.08
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	28.14	5,094.07	21,752.22	0.01	16,658.15
586.000 UNITED BANKSHARES INC/WV 909907107	34.75	10,942.20	20,363.50	0.01	9,421.30
1,783.000 UNITED CONTINENTAL HOLDINGS IN 910047109	67.40	43,817.39	120,174.20	0.08	76,356.81
942.000 UNITED FINANCIAL BANCORP INC 910304104	17.64	9,977.00	16,616.88	0.01	6,639.88
277.000 UNITED FIRE GROUP INC 910340108	45.58	4,855.81	12,625.66	0.01	7,769.85
322.000 UNITED NATURAL FOODS INC 911163103	49.27	14,770.35	15,864.94	0.01	1,094.59

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,748.000 UNITED PARCEL SERVICE INC 911312106	119.15	218,789.75	327,424.20	0.22	108,634.45
789.000 UNITED RENTALS INC 911363109	171.91	27,392.69	135,636.99	0.09	108,244.30
1,236.000 UNITED STATES STEEL CORP 912909108	35.19	23,623.02	43,494.84	0.03	19,871.82
5,059.000 UNITED TECHNOLOGIES CORP 913017109	127.57	322,158.63	645,376.63	0.44	323,218.00
548.000 UNITED THERAPEUTICS CORP 91307C102	147.95	24,908.59	81,076.60	0.05	56,168.01
5,552.000 UNITEDHEALTH GROUP INC 91324P102	220.46	275,245.28	1,223,993.92	0.83	948,748.64
537.000 UNITIL CORP 913259107	45.62	14,936.01	24,497.94	0.02	9,561.93
557.000 UNIVERSAL CORP/VA 913456109	52.50	29,805.07	29,242.50	0.02	-562.57
300.000 UNIVERSAL DISPLAY CORP 91347P105	172.65	25,518.00	51,795.00	0.03	26,277.00
552.000 UNIVERSAL FOREST PRODUCTS INC 913543104	37.62	4,852.08	20,766.24	0.01	15,914.16

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
451.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	75.11	21,738.20	33,874.61	0.02	12,136.41
410.000 UNIVERSAL HEALTH SERVICES INC 913903100	113.35	24,507.64	46,473.50	0.03	21,965.86
2,183.000 UNUM GROUP 91529Y106	54.89	42,731.57	119,824.87	0.08	77,093.30
477.000 URBAN OUTFITTERS INC 917047102	35.06	14,707.10	16,723.62	0.01	2,016.52
166.000 URBAN EDGE PROPERTIES 91704F104	25.49	2,591.56	4,231.34	0.00	1,639.78
1,653.000 VF CORP 918204108	74.00	62,918.13	122,322.00	0.08	59,403.87
370.000 VSE CORP 918284100	48.43	4,713.80	17,919.10	0.01	13,205.30
208.000 VAIL RESORTS INC 91879Q109	212.47	9,195.68	44,193.76	0.03	34,998.08
2,657.000 VALERO ENERGY CORP 91913Y100	91.91	76,545.87	244,204.87	0.16	167,659.00
187.000 VALMONT INDUSTRIES INC 920253101	165.85	19,106.48	31,013.95	0.02	11,907.47

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,589.000 VALVOLINE INC 92047W101	25.06	15,933.02	39,820.34	0.03	23,887.32
606.000 VANTIV INC 92210H105	73.55	26,940.80	44,571.30	0.03	17,630.50
399.000 VAREX IMAGING CORP 92214X106	40.17	5,758.51	16,027.83	0.01	10,269.32
998.000 VARIAN MEDICAL SYSTEMS INC 92220P105	111.15	42,646.59	110,927.70	0.07	68,281.11
1,939.000 VEECO INSTRUMENTS INC 922417100	14.85	28,227.14	28,794.15	0.02	567.01
92.000 VECTRUS INC 92242T101	30.85	1,180.67	2,838.20	0.00	1,657.53
1,008.000 VENTAS INC 92276F100	60.01	47,375.76	60,490.08	0.04	13,114.32
1,225.000 VERISIGN INC 92343E102	114.44	28,840.42	140,189.00	0.09	111,348.58
19,768.000 VERIZON COMMUNICATIONS INC 92343V104	52.93	727,036.82	1,046,320.24	0.71	319,283.42
145.000 VERINT SYSTEMS INC 92343X100	41.85	5,067.75	6,068.25	0.00	1,000.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
45.000 VERITIV CORP 923454102	28.90	1,140.41	1,300.50	0.00	160.09
740.000 VERISK ANALYTICS INC 92345Y106	96.00	36,444.00	71,040.00	0.05	34,596.00
1,450.000 VERTEX PHARMACEUTICALS INC 92532F100	149.86	59,787.33	217,297.00	0.15	157,509.67
691.000 VERSUM MATERIALS INC 92532W103	37.85	6,925.07	26,154.35	0.02	19,229.28
309.000 VIASAT INC 92552V100	74.85	16,887.93	23,128.65	0.02	6,240.72
1,647.000 VIRTU FINANCIAL INC 928254101	18.30	29,576.88	30,140.10	0.02	563.22
8,827.000 VISA INC 92826C839	114.02	218,970.52	1,006,454.54	0.68	787,484.02
1,523.000 VISHAY INTERTECHNOLOGY INC 928298108	20.75	14,377.12	31,602.25	0.02	17,225.13
85.000 VISTEON CORP 92839U206	125.14	4,961.45	10,636.90	0.01	5,675.45
304.000 VLASIC FOODS INTL INC COM 928559103	0.00	3,211.50	0.00	0.00	-3,211.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,930.000 VONAGE HOLDINGS CORP 92886T201	10.17	11,207.70	60,308.10	0.04	49,100.40
525.000 VORNADO REALTY TRUST 929042109	78.18	35,083.65	41,044.50	0.03	5,960.85
773.000 VOYA FINANCIAL INC 929089100	49.47	22,123.26	38,240.31	0.03	16,117.05
664.000 VULCAN MATERIALS CO 929160109	128.37	36,410.98	85,237.68	0.06	48,826.70
90.000 WD-40 CO 929236107	118.00	4,888.80	10,620.00	0.01	5,731.20
313.000 WGL HOLDINGS INC 92924F106	85.84	19,836.65	26,867.92	0.02	7,031.27
213.000 WABCO HOLDINGS INC 92927K102	143.50	14,611.56	30,565.50	0.02	15,953.94
384.000 WSFS FINANCIAL CORP 929328102	47.85	4,825.60	18,374.40	0.01	13,548.80
2,104.000 WEC ENERGY GROUP INC 92939U106	66.43	46,908.39	139,768.72	0.09	92,860.33
1,221.000 WABASH NATIONAL CORP 929566107	21.70	10,036.73	26,495.70	0.02	16,458.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
460.000 WABTEC CORP/DE 929740108	81.43	33,600.99	37,457.80	0.03	3,856.81
6,711.000 WALMART INC 931142103	98.75	365,960.40	662,711.25	0.45	296,750.85
4,335.000 WALGREENS BOOTS ALLIANCE INC 931427108	72.62	200,037.66	314,807.70	0.21	114,770.04
664.000 WASHINGTON FEDERAL INC 938824109	34.25	13,638.56	22,742.00	0.02	9,103.44
218.000 WASHINGTON TRUST BANCORP INC 940610108	53.25	4,848.32	11,608.50	0.01	6,760.18
1,117.000 WASTE MANAGEMENT INC 94106L109	86.30	62,528.35	96,397.10	0.07	33,868.75
95.000 WATERS CORP 941848103	193.19	8,628.85	18,353.05	0.01	9,724.20
70.000 WATSCO INC 942622200	170.04	5,804.40	11,902.80	0.01	6,098.40
149.000 WATTS WATER TECHNOLOGIES INC 942749102	75.95	4,936.37	11,316.55	0.01	6,380.18
367.000 WAYFAIR INC 94419L101	80.27	27,345.17	29,459.09	0.02	2,113.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
696.000 WEBSTER FINANCIAL CORP 947890109	56.16	13,671.32	39,087.36	0.03	25,416.04
780.000 WEINGARTEN REALTY INVESTORS 948741103	32.87	18,166.20	25,638.60	0.02	7,472.40
130.000 WEIS MARKETS INC 948849104	41.39	4,803.50	5,380.70	0.00	577.20
1,365.000 WELBILT INC 949090104	23.51	13,182.40	32,091.15	0.02	18,908.75
253.000 WELLCARE HEALTH PLANS INC 94946T106	201.11	12,419.77	50,880.83	0.03	38,461.06
24,833.000 WELLS FARGO & CO 949746101	60.67	864,740.84	1,506,618.11	1.02	641,877.27
1,088.000 WELLTOWER INC 95040Q104	63.77	43,013.30	69,381.76	0.05	26,368.46
3,177.000 WENDY'S CO/THE 95058W100	16.42	14,804.82	52,166.34	0.04	37,361.52
261.000 WESBANCO INC 950810101	40.65	4,909.41	10,609.65	0.01	5,700.24
551.000 WESCO INTERNATIONAL INC 95082P105	68.15	19,494.38	37,550.65	0.03	18,056.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
368.000 WEST PHARMACEUTICAL SERVICES I 955306105	98.67	25,605.54	36,310.56	0.02	10,705.02
644.000 WESTAR ENERGY INC 95709T100	52.80	19,835.97	34,003.20	0.02	14,167.23
729.000 WESTERN ALLIANCE BANCORP 957638109	56.62	4,891.59	41,275.98	0.03	36,384.39
1,752.000 WESTERN DIGITAL CORP 958102105	79.53	50,390.92	139,336.56	0.09	88,945.64
472.000 WESTLAKE CHEMICAL CORP 960413102	106.53	18,799.76	50,282.16	0.03	31,482.40
1,557.000 WESTROCK CO 96145D105	63.21	44,296.54	98,417.97	0.07	54,121.43
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	66.21	4,885.65	8,938.35	0.01	4,052.70
229.000 WEX INC 96208T104	141.23	11,216.42	32,341.67	0.02	21,125.25
4,346.000 WEYERHAEUSER CO 962166104	35.26	74,342.04	153,239.96	0.10	78,897.92
453.000 WHIRLPOOL CORP 963320106	168.64	38,455.39	76,393.92	0.05	37,938.53

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,862.000 WHITESTONE REIT 966084204	14.41	22,101.45	26,831.42	0.02	4,729.97
1,786.000 WILDHORSE RESOURCE DEVELOPMENT 96812T102	18.41	30,590.25	32,880.26	0.02	2,290.01
4,708.000 WILLIAMS COS INC/THE 969457100	30.49	100,910.49	143,546.92	0.10	42,636.43
553.000 WILLIAMS-SONOMA INC 969904101	51.70	19,887.91	28,590.10	0.02	8,702.19
390.000 WINTRUST FINANCIAL CORP 97650W108	82.37	11,633.70	32,124.30	0.02	20,490.60
2,098.000 WISDOMTREE INVESTMENTS INC 97717P104	12.55	22,511.54	26,329.90	0.02	3,818.36
248.000 WOLVERINE WORLD WIDE INC 978097103	31.88	5,023.24	7,906.24	0.01	2,883.00
365.000 WOODWARD INC 980745103	76.54	11,815.05	27,937.10	0.02	16,122.05
490.000 WORKDAY INC 98138H101	101.74	39,316.22	49,852.60	0.03	10,536.38
342.000 WORTHINGTON INDUSTRIES INC 981811102	44.06	6,730.56	15,068.52	0.01	8,337.96

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,367.000 WPX ENERGY INC 98212B103	14.07	42,193.01	47,373.69	0.03	5,180.68
1,042.000 WYNDHAM WORLDWIDE CORP 98310W108	115.87	37,453.86	120,736.54	0.08	83,282.68
450.000 WYNN RESORTS LTD 983134107	168.59	42,630.70	75,865.50	0.05	33,234.80
896.000 XPO LOGISTICS INC 983793100	91.59	20,590.08	82,064.64	0.06	61,474.56
1,678.000 XILINX INC 983919101	67.42	42,099.64	113,130.76	0.08	71,031.12
1,610.000 XEROX CORP 984121608	29.15	36,708.96	46,931.50	0.03	10,222.54
950.000 XYLEM INC/NY 98419M100	68.20	24,870.03	64,790.00	0.04	39,919.97
1,510.000 XPERI CORP 98421B100	24.40	36,883.35	36,844.00	0.02	-39.35
2,560.000 YELP INC 985817105	41.96	67,315.64	107,417.60	0.07	40,101.96
503.000 YORK WATER CO/THE 987184108	33.90	8,910.09	17,051.70	0.01	8,141.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,359.000 YUMI BRANDS INC 988498101	81.61	25,416.78	110,907.99	0.07	85,491.21
1,359.000 YUM CHINA HOLDINGS INC 98850P109	40.02	10,352.57	54,387.18	0.04	44,034.61
848.000 ZAYO GROUP HOLDINGS INC 98919V105	36.80	22,285.44	31,206.40	0.02	8,920.96
745.000 ZEBRA TECHNOLOGIES CORP 989207105	103.80	22,305.30	77,331.00	0.05	55,025.70
644.000 ZILLOW GROUP INC 98954M200	40.92	13,458.53	26,352.48	0.02	12,893.95
1,270.000 ZIMMER BIOMET HOLDINGS INC 98956P102	120.67	82,266.71	153,250.90	0.10	70,984.19
1,713.000 ZIONS BANCORPORATION 989701107	50.83	26,568.63	87,071.79	0.06	60,503.16
2,141.000 ZOETIS INC 98978V103	72.04	124,972.69	154,237.64	0.10	29,264.95
3,400.000 ZYNGA INC 98986T108	4.00	8,364.00	13,600.00	0.01	5,236.00
439.000 ADIENT PLC G0084W101	78.70	20,633.00	34,549.30	0.02	13,916.30

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
401.000 AIRCASTLE LTD G0129K104	23.39	4,896.21	9,379.39	0.01	4,483.18
978.000 ALKERMES PLC G01767105	54.73	17,198.90	53,525.94	0.04	36,327.04
726.000 ALLEGION PLC G0176J109	79.56	15,000.95	57,760.56	0.04	42,759.61
499.000 ALLERGAN PLC G0177J108	163.58	67,652.79	81,626.42	0.06	13,973.63
985.000 AMDOCS LTD G02602103	65.48	29,981.22	64,497.80	0.04	34,516.58
1,851.000 AON PLC G0408V102	134.00	90,717.51	248,034.00	0.17	157,316.49
1,403.000 ARCH CAPITAL GROUP LTD G0450A105	90.77	35,251.56	127,350.31	0.09	92,098.75
227.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	61.65	4,845.28	13,994.55	0.01	9,149.27
736.000 ASPEN INSURANCE HOLDINGS LTD G05384105	40.60	25,156.60	29,881.60	0.02	4,725.00
737.000 ARRIS INTERNATIONAL PLC G0551A103	25.69	8,077.52	18,933.53	0.01	10,856.01

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,919.000 ASSURED GUARANTY LTD G0585R106	33.87	26,139.79	64,996.53	0.04	38,856.74
587.000 ATHENE HOLDING LTD G0684D107	51.71	29,801.99	30,353.77	0.02	551.78
1,069.000 AXIS CAPITAL HOLDINGS LTD G0692U109	50.26	38,524.12	53,727.94	0.04	15,203.82
945.000 AXALTA COATING SYSTEMS LTD G0750C108	32.36	30,202.20	30,580.20	0.02	378.00
3,646.000 ACCENTURE PLC G1151C101	153.09	155,693.76	558,166.14	0.38	402,472.38
1,750.000 BELMOND LTD G1154H107	12.25	14,284.86	21,437.50	0.01	7,152.64
933.000 BUNGE LTD G16962105	67.08	57,873.99	62,585.64	0.04	4,711.65
551.000 CONSOLIDATED WATER CO LTD G23773107	12.60	5,052.67	6,942.60	0.00	1,889.93
498.000 DELPHI TECHNOLOGIES PLC G2709G107	52.47	8,707.29	26,130.06	0.02	17,422.77
2,412.000 EATON CORP PLC G29183103	79.01	124,169.75	190,572.12	0.13	66,402.37

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50.000 ENSTAR GROUP LTD G3075P101	200.75	5,024.00	10,037.50	0.01	5,013.50
7,158.000 ENSCO PLC G3157S106	5.91	38,479.25	42,303.78	0.03	3,824.53
733.000 ESSENT GROUP LTD G3198U102	43.42	25,786.94	31,826.86	0.02	6,039.92
268.000 EVEREST RE GROUP LTD G3223R108	221.26	24,972.24	59,297.68	0.04	34,325.44
2,546.000 FRUIT OF THE LOOM INC CL A G3682L105	0.00	21,603.27	0.00	0.00	-21,603.27
183.000 HELEN OF TROY LTD G4388N106	96.35	5,927.37	17,632.05	0.01	11,704.68
653.000 HERBALIFE LTD G4412G101	67.72	24,980.22	44,221.16	0.03	19,240.94
2,003.000 HORIZON PHARMA PLC G4617B105	14.60	29,779.59	29,243.80	0.02	-535.79
1,940.000 IHS MARKIT LTD G47567105	45.15	75,417.63	87,591.00	0.06	12,173.37
2,177.000 INGERSOLL-RAND PLC G47791101	89.19	59,317.31	194,166.63	0.13	134,849.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,034.000 INVESCO LTD G491BT108	36.54	75,689.72	110,862.36	0.07	35,172.64
835.000 JOHNSON CONTROLS INTERNATIONAL G51502105	38.11	16,084.27	31,821.85	0.02	15,737.58
4,336.000 KOSMOS ENERGY LTD G5315B107	6.85	30,118.52	29,701.60	0.02	-416.92
2,368.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	21.47	23,621.38	50,840.96	0.03	27,219.58
6,203.000 MEDTRONIC PLC G5960L103	80.75	472,131.49	500,892.25	0.34	28,760.76
731.000 MICHAEL KORS HOLDINGS LTD G60754101	62.95	36,579.24	46,016.45	0.03	9,437.21
1,495.000 APTIV PLC G6095L109	84.83	43,486.00	126,820.85	0.09	83,334.85
2,206.000 NABORS INDUSTRIES LTD G6359F103	6.83	29,667.59	15,066.98	0.01	-14,600.61
1,924.000 NIELSEN HOLDINGS PLC G6518L108	36.40	66,477.58	70,033.60	0.05	3,556.02
63.000 NORDIC AMERICAN OFFSHORE LTD G65772108	1.20	75.60	75.54	0.00	-0.06

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
551.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	53.25	24,194.41	29,340.75	0.02	5,146.34
2,138.000 ROWAN COS PLC G7665A101	15.66	30,118.73	33,481.08	0.02	3,362.35
1,399.000 PENTAIR PLC G7S00T104	70.62	52,545.31	98,797.38	0.07	46,252.07
1,284.000 SHIP FINANCE INTERNATIONAL LTD G81075106	15.50	13,969.92	19,902.00	0.01	5,932.08
806.000 SIGNET JEWELERS LTD G81276100	56.55	25,872.60	45,579.30	0.03	19,706.70
330.000 STERIS PLC G84720104	87.47	29,469.00	28,865.10	0.02	-603.90
2,598.000 TEXTAINER GROUP HOLDINGS LTD G8766E109	21.50	22,888.38	55,857.00	0.04	32,968.62
294.000 VALIDUS HOLDINGS LTD G9319H102	46.92	8,822.94	13,794.48	0.01	4,971.54
1,270.000 GOLAR LNG LTD G9456A100	29.81	26,109.85	37,858.70	0.03	11,748.85
12.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	851.28	4,836.12	10,215.36	0.01	5,379.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
984.000 PERRIGO CO PLC G97822103	87.16	72,628.77	85,765.44	0.06	13,136.67
2,082.000 XL GROUP LTD G98294104	35.16	43,966.30	73,203.12	0.05	29,236.82
2,020.000 CHUBB LTD H1467J104	146.13	166,083.64	295,182.60	0.20	129,098.96
15.000 GARMIN LTD H2906T109	59.57	471.00	893.55	0.00	422.55
150.000 CIMPRESS NV N20146101	119.88	5,083.50	17,982.00	0.01	12,898.50
1,497.000 LYONDELLBASELL INDUSTRIES NV N53745100	110.32	68,057.05	165,149.04	0.11	97,091.99
1,293.000 WRIGHT MEDICAL GROUP NV N96617118	22.20	29,112.00	28,704.60	0.02	-407.40
806.000 BANCO LATINOAMERICANO DE COMER P16994132	26.90	13,677.82	21,681.40	0.01	8,003.58
4,376.000 TRONOX LTD Q9235V101	20.51	24,243.04	89,751.76	0.06	65,508.72
919.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	119.28	24,280.67	109,618.32	0.07	85,337.65

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,070.000 BROADCOM LTD Y09827109	256.90	168,263.18	531,783.00	0.36	363,519.82
69.000 DORIAN LPG LTD Y2106R110	8.22	488.52	567.18	0.00	78.66
TOTAL EQUITY U.S. DOLLAR		**65,921,493.11**	**147,830,666.77**	**99.80**	**81,909,173.66**
TOTAL ASSETS U.S. DOLLAR		**66,213,199.45**	**148,122,373.11**	**100.00**	**81,909,173.66**
TOTAL ASSETS		**66,213,199.45**	**148,122,373.11**	**100.00**	**81,909,173.66**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

SHENKMAN - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,125.400 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,125.40	1,125.40	-123.03	0.00
CASH		-2,040.11	-2,040.11	223.03	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**-914.71**	**-914.71**	**100.00**	**0.00**
FIXED INCOME SECURITIES					
0.001 WHEELABRATOR TECHNOLOGIES 38723BAB7 10/14 TLB	100.94	0.00	0.00	0.00	0.00
TOTAL ASSETS U.S. DOLLAR		**-914.71**	**-914.71**	**100.00**	**0.00**
TOTAL ASSETS		**-914.71**	**-914.71**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
17.670 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	17.67	17.67	0.00	0.00
EQUITY					
1,071,332.774 PARAMETRIC TX-MGD EM MK-INST 277907606	52.29	49,501,250.89	56,019,990.75	100.00	6,518,739.86
TOTAL ASSETS U.S. DOLLAR		**49,501,268.56**	**56,020,008.42**	**100.00**	**6,518,739.86**
TOTAL ASSETS		**49,501,268.56**	**56,020,008.42**	**100.00**	**6,518,739.86**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		8,122.01	8,222.54	0.02	100.53
EQUITY					
806.000 RAMSAY HEALTH CARE LTD AA6041997	54.84	30,447.59	44,204.55	0.08	13,756.96
5,744.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	22.48	115,769.17	129,119.32	0.24	13,350.15
3,160.000 AMCOR LTD/AUSTRALIA AA6066606	12.06	21,041.79	38,111.98	0.07	17,070.19
12,308.000 WESTPAC BANKING CORP AA6076142	24.52	296,623.91	301,797.11	0.55	5,173.20
3,052.000 BANK OF QUEENSLAND LTD AA6076241	9.95	29,376.02	30,364.19	0.06	988.17
11,786.000 FORTESCUE METALS GROUP LTD AA6086257	3.82	32,026.38	44,985.89	0.08	12,959.51
17,411.000 TELSTRA CORP LTD AA6087289	2.84	48,122.81	49,433.39	0.09	1,310.58
2,276.000 COCA-COLA AMATIL LTD AA6123456	6.66	14,818.23	15,149.28	0.03	331.05

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
689.000 ASX LTD AA6129222	42.91	21,512.80	29,564.13	0.05	8,051.33
7,294.000 BHP BILLITON LTD AA6144692	23.13	136,750.94	168,696.91	0.31	31,945.97
555.000 CALTEX AUSTRALIA LTD AA6161506	26.63	14,705.33	14,780.88	0.03	75.55
10,886.000 MIRVAC GROUP AA6161977	1.84	14,642.90	20,009.04	0.04	5,366.14
3,485.000 COMPUTERSHARE LTD AA6180415	12.75	29,580.61	44,430.42	0.08	14,849.81
2,434.000 CSL LTD AA6185497	110.52	87,373.88	269,000.31	0.49	181,626.43
818.000 REA GROUP LTD AA6198573	59.95	29,597.06	49,040.57	0.09	19,443.51
14,158.000 TRANSURBAN GROUP AA6200882	9.72	92,279.61	137,645.84	0.25	45,366.23
226.000 COCHLEAR LTD AA6211798	133.93	15,087.34	30,267.63	0.06	15,180.29
7,311.000 ORIGIN ENERGY LTD AA6214867	7.37	31,523.48	53,866.37	0.10	22,342.89

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,694.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	62.84	402,077.86	483,475.04	0.88	81,397.18
1,285.000 RIO TINTO LTD AA6220104	59.29	60,390.49	76,193.81	0.14	15,803.32
5,231.000 APA GROUP AA6247305	6.52	30,146.87	34,081.58	0.06	3,934.71
3,015.000 ARISTOCRAT LEISURE LTD AA6253980	18.54	30,333.42	55,888.92	0.10	25,555.50
8,312.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.66	30,019.09	47,068.91	0.09	17,049.82
7,418.000 GPT GROUP/THE AA6365867	4.00	19,990.81	29,648.16	0.05	9,657.35
5,112.000 LENDLEASE GROUP AA6512005	12.79	47,131.83	65,373.04	0.12	18,241.21
5,081.000 SUNCORP GROUP LTD AA6585084	10.84	40,539.00	55,081.08	0.10	14,542.08
5,000.000 NATIONAL AUSTRALIA BANK LTD AA6624602	23.13	121,015.22	115,640.88	0.21	-5,374.34
4,156.000 NEWCREST MINING LTD AA6637109	17.85	45,678.53	74,179.04	0.14	28,500.51

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,101.000 OIL SEARCH LTD AA6657602	6.09	89,151.75	104,195.51	0.19	15,043.76
5,341.000 QANTAS AIRWAYS LTD AA6710344	3.94	14,882.68	21,054.41	0.04	6,171.73
3,863.000 SANTOS LTD AA6776709	4.26	15,069.59	16,466.88	0.03	1,397.29
2,317.000 SONIC HEALTHCARE LTD AA6821125	17.88	34,548.08	41,427.84	0.08	6,879.76
5,309.000 TABCORP HOLDINGS LTD AA6873266	4.36	23,291.17	23,170.58	0.04	-120.59
4,848.000 WESFARMERS LTD AA6948837	34.74	143,928.07	168,434.56	0.31	24,506.49
9,755.000 ALUMINA LTD AA6954983	1.90	15,862.74	18,540.59	0.03	2,677.85
375.000 WOODSIDE PETROLEUM LTD AA6979725	25.87	8,989.03	9,702.57	0.02	713.54
2,082.000 WOOLWORTHS GROUP LTD AA6981234	21.35	43,521.64	44,456.31	0.08	934.67
3,380.000 DEXUS AAB033YN9	7.63	15,136.42	25,775.75	0.05	10,639.33

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,261.000 GOODMAN GROUP AAB03FYZ5	6.59	45,560.27	74,161.60	0.14	28,601.33
1,634.000 MACQUARIE GROUP LTD AAB28YTC2	77.93	63,116.65	127,330.44	0.23	64,213.79
1,986.000 CROWN RESORTS LTD AAB29LCJ2	10.18	14,820.75	20,224.62	0.04	5,403.87
2,284.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	17.69	15,066.60	40,409.06	0.07	25,342.46
2,571.000 TREASURY WINE ESTATES LTD AAB61JC64	12.48	8,929.90	32,094.09	0.06	23,164.19
5,234.000 SYDNEY AIRPORT AAB70DWB3	5.51	10,743.15	28,861.10	0.05	18,117.95
15,315.000 AURIZON HOLDINGS LTD AAB87CVM3	3.88	50,004.51	59,413.99	0.11	9,409.48
27,735.000 SCENTRE GROUP AABLZH0Z7	3.28	83,606.63	90,893.38	0.17	7,286.75
3,485.000 WESTFIELD CORP AABMMVVX9	7.42	25,067.31	25,867.77	0.05	800.46
9,628.000 HEALTHSCOPE LTD AABP46PW6	1.64	14,889.90	15,814.13	0.03	924.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,619.000 AGL ENERGY LTD AABSS7GP7	19.05	54,419.33	88,006.61	0.16	33,587.28
58,193.000 SOUTH32 LTD AABWSW5D2	2.73	118,637.56	158,849.64	0.29	40,212.08
7,087.000 VICINITY CENTRES AABY7QXS0	2.13	15,678.42	15,077.22	0.03	-601.20
TOTAL EQUITY AUSTRALIAN DOLLAR		**2,813,525.12**	**3,757,326.92**	**6.86**	**943,801.80**
TOTAL ASSETS AUSTRALIAN DOLLAR		**2,821,647.13**	**3,765,549.46**	**6.88**	**943,902.33**
DANISH KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		49.99	51.03	0.00	1.04
EQUITY					
49.000 AP MOLLER - MAERSK A/S SD4253045	1,748.27	76,045.58	85,665.44	0.16	9,619.86
9.000 AP MOLLER - MAERSK A/S SD4253052	1,670.86	14,242.97	15,037.74	0.03	794.77
3,418.000 DANSKE BANK A/S SD4588820	38.97	76,178.70	133,183.15	0.24	57,004.45
1,239.000 VESTAS WIND SYSTEMS A/S SD5964657	69.16	56,290.56	85,685.31	0.16	29,394.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,500.000 DSV A/S SDB1WT5G0	78.80	28,012.01	118,202.05	0.22	90,190.04
416.000 PANDORA A/S SDB44XTX3	108.94	30,445.75	45,320.95	0.08	14,875.20
1,000.000 NOVOZYMES A/S SDB798FW3	57.17	26,215.68	57,173.73	0.10	30,958.05
500.000 COLOPLAST A/S SDB8FMRX8	79.59	14,432.49	39,795.82	0.07	25,363.33
8,500.000 NOVO NORDISK A/S SDBHC8X98	53.95	135,253.36	458,559.12	0.84	323,305.76
TOTAL EQUITY DANISH KRONE		**457,117.10**	**1,038,623.31**	**1.90**	**581,506.21**
TOTAL ASSETS DANISH KRONE		**457,167.09**	**1,038,674.34**	**1.90**	**581,507.25**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		6.76	6.76	0.00	0.00
EQUITY					
1,285.000 OMV AG EA4651454	63.44	44,222.28	81,518.17	0.15	37,295.89
2,277.000 ERSTE GROUP BANK AG EA5289833	43.35	60,057.76	98,719.08	0.18	38,661.32

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
245.000 IMMOFINANZ AG EA5679918	2.58	0.00	631.64	0.00	631.64
1,206.000 KBC GROUP NV EB4497740	85.39	61,950.22	102,979.00	0.19	41,028.78
209.000 SOLVAY SA EB4821105	139.17	21,822.26	29,087.10	0.05	7,264.84
369.000 UCB SA EB5596995	79.47	16,023.06	29,324.04	0.05	13,300.98
1,737.000 AGEAS EBB86S2N3	48.89	59,674.89	84,922.93	0.16	25,248.04
844.000 UMICORE SA EBBF44467	47.38	15,349.46	39,986.66	0.07	24,637.20
3,229.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	111.83	166,276.98	361,100.70	0.66	194,823.72
1,036.000 ADIDAS AG ED4031974	200.71	65,806.43	207,939.41	0.38	142,132.98
1,998.000 FRESENIUS SE & CO KGAA ED4352099	78.14	57,849.16	156,115.84	0.29	98,266.68
980.000 UNITED INTERNET AG ED4354137	68.85	15,204.65	67,476.79	0.12	52,272.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
302.000 HANNOVER RUECK SE ED4511801	125.96	15,281.62	38,041.10	0.07	22,759.48
656.000 GEA GROUP AG ED4557101	48.04	15,646.56	31,516.87	0.06	15,870.31
464.000 CONTINENTAL AG ED4598584	270.24	46,835.25	125,391.38	0.23	78,556.13
3,383.000 DEUTSCHE POST AG ED4617855	47.73	59,680.89	161,476.68	0.30	101,795.79
463.000 MERCK KGAA ED4741846	107.77	26,460.71	49,898.34	0.09	23,437.63
1,109.000 RWE AG ED4768963	20.41	22,940.65	22,638.68	0.04	-301.97
3,393.000 SAP SE ED4846280	112.21	167,117.92	380,744.68	0.70	213,626.76
5,191.000 E.ON SE ED4942907	10.88	44,614.36	56,480.41	0.10	11,866.05
520.000 HENKEL AG & CO KGAA ED5002461	120.08	24,485.06	62,441.60	0.11	37,956.54
3,306.000 BAYER AG ED5069213	124.88	226,752.51	412,863.86	0.75	186,111.35

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,672.000 BASF SE ED5086571	110.16	233,752.41	404,512.63	0.74	170,760.22
180.000 HOCHTIEF AG ED5108664	177.24	15,546.92	31,902.85	0.06	16,355.93
563.000 HEIDELBERGCEMENT AG ED5120677	108.37	32,103.03	61,013.55	0.11	28,910.52
971.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	105.41	54,716.77	102,349.44	0.19	47,632.67
1,815.000 ALLIANZ SE ED5231482	229.95	231,078.78	417,365.06	0.76	186,286.28
1,024.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	217.04	169,897.91	222,253.67	0.41	52,355.76
68.000 VOLKSWAGEN AG ED5497109	202.57	6,594.43	13,775.10	0.03	7,180.67
3,895.000 DAIMLER AG ED5529026	85.02	190,386.59	331,139.81	0.60	140,753.22
386.000 THYSSENKRUPP AG ED5636920	29.08	9,747.99	11,223.87	0.02	1,475.88
3,039.000 SIEMENS AG ED5727976	139.47	293,120.12	423,858.20	0.77	130,738.08

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
383.000 LINDE AG ED5740813	217.83	45,877.85	83,427.02	0.15	37,549.17
2,662.000 DEUTSCHE BANK AG ED5750358	19.06	52,082.11	50,744.91	0.09	-1,337.20
1,324.000 BAYERISCHE MOTOREN WERKE AG ED5756025	104.27	63,042.09	138,047.47	0.25	75,005.38
11,333.000 DEUTSCHE TELEKOM AG ED5842353	17.77	153,804.20	201,340.23	0.37	47,536.03
6,285.000 INFINEON TECHNOLOGIES AG ED5889503	27.42	54,946.54	172,336.39	0.31	117,389.85
135.000 WIRECARD AG ED7508929	111.76	15,070.38	15,087.39	0.03	17.01
631.000 LANXESS AG EDB05M8B0	79.60	29,060.45	50,228.25	0.09	21,167.80
1,907.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	43.78	37,687.83	83,490.69	0.15	45,802.86
507.000 BRENNTAG AG EDB4YVF55	63.37	19,442.18	32,126.67	0.06	12,684.49
13,861.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	5.03	59,322.60	69,673.00	0.13	10,350.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,127.000 COMMERZBANK AG EDB90LKT5	15.02	70,906.75	76,987.06	0.14	6,080.31
354.000 OSRAM LICHT AG EDB923933	89.98	10,258.82	31,851.48	0.06	21,592.66
2,905.000 VONOVIA SE EDBBJPFY6	49.70	94,028.23	144,381.73	0.26	50,353.50
808.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	34.47	27,875.15	27,850.92	0.05	-24.23
312.000 LINDE AG EDBF8K6K0	233.74	72,986.00	72,925.54	0.13	-60.46
145.000 COVESTRO AG EDBYTBWY7	103.30	15,230.80	14,979.20	0.03	-251.60
889.000 QIAGEN NV EDBYXS699	31.45	21,513.07	27,958.12	0.05	6,445.05
2,355.000 ENDESA SA EE5271783	21.44	44,418.51	50,491.87	0.09	6,073.36
1,786.000 BANKINTER SA EE5474007	9.49	9,732.00	16,951.14	0.03	7,219.14
24,829.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	8.54	177,693.26	212,041.89	0.39	34,348.63

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
922.000 GAS NATURAL SDG SA EE5650424	23.12	16,606.98	21,312.40	0.04	4,705.42
1,989.000 REPSOL SA EE5669358	17.71	29,377.03	35,216.83	0.06	5,839.80
49,155.000 BANCO SANTANDER SA EE5705947	6.58	290,811.47	323,399.76	0.59	32,588.29
11,245.000 TELEFONICA SA EE5732529	9.76	108,515.04	109,711.85	0.20	1,196.81
3,795.000 ENAGAS SA EE7383073	28.66	96,388.64	108,776.45	0.20	12,387.81
5,570.000 FERROVIAL SA EEB038516	22.73	87,483.46	126,579.03	0.23	39,095.57
11,039.000 CAIXABANK SA EEB283W91	4.67	31,765.11	51,551.15	0.09	19,786.04
16,996.000 IBERDROLA SA EEB288C92	7.76	110,343.93	131,840.83	0.24	21,496.90
1,158.000 AMADEUS IT GROUP SA EEB3MSM24	72.18	23,116.04	83,584.54	0.15	60,468.50
14,405.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.69	69,376.46	125,164.88	0.23	55,788.42

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,074.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	5.17	10,199.43	10,716.44	0.02	517.01
3,004.000 RED ELECTRICA CORP SA EEBD6FXN0	22.47	34,763.94	67,490.77	0.12	32,726.83
1,989.000 REPSOL SA EEBFNX8F2 RTS	0.46	902.22	905.20	0.00	2.98
5,512.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.88	78,389.29	192,243.32	0.35	113,854.03
350.000 AENA SME SA EEBVRZ8L5	202.94	29,942.47	71,027.32	0.13	41,084.85
2,543.000 GRIFOLS SA EEBYY3DX0	29.33	23,432.10	74,585.03	0.14	51,152.93
3,169.000 AIRBUS SE EF4012250	99.67	119,509.73	315,842.82	0.58	196,333.09
5,563.000 VEOLIA ENVIRONNEMENT SA EF4031870	25.55	96,188.61	142,118.08	0.26	45,929.47
942.000 L'OREAL SA EF4057800	222.09	100,755.47	209,206.86	0.38	108,451.39
1,249.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	294.68	159,381.12	368,050.72	0.67	208,669.60

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
377.000 THALES SA EF4162790	107.93	15,183.26	40,688.82	0.07	25,505.56
809.000 CAPGEMINI SE EF4163434	118.75	40,722.86	96,066.41	0.18	55,343.55
882.000 CASINO GUICHARD PERRACHON SA EF4178416	60.71	47,730.04	53,548.38	0.10	5,818.34
350.000 INGENICO GROUP SA EF4196897	106.88	29,629.13	37,409.12	0.07	7,779.99
474.000 PUBLICIS GROUPE SA EF4380426	68.03	20,473.33	32,244.00	0.06	11,770.67
919.000 CIE GENERALE DES ETABLISSEMENT EF4588366	143.56	73,487.50	131,927.63	0.24	58,440.13
791.000 PERNOD RICARD SA EF4682326	158.45	68,566.50	125,330.44	0.23	56,763.94
649.000 RENAULT SA EF4712792	100.76	31,205.32	65,392.67	0.12	34,187.35
1,886.000 SCHNEIDER ELECTRIC SE EF4834109	85.09	112,216.96	160,477.27	0.29	48,260.31
1,828.000 VIVENDI SA EF4834778	26.92	33,582.43	49,213.30	0.09	15,630.87

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,433.000 ORANGE SA EF5176179	17.38	66,050.42	77,052.55	0.14	11,002.13
84.000 HERMES INTERNATIONAL EF5253978	535.86	26,547.54	45,011.99	0.08	18,464.45
640.000 DASSAULT SYSTEMES SE EF5330040	106.38	19,313.04	68,082.48	0.12	48,769.44
454.000 KERING SA EF5505070	471.91	71,925.69	214,249.14	0.39	142,323.45
1,092.000 CARREFOUR SA EF5641560	21.66	20,413.85	23,655.38	0.04	3,241.53
301.000 ATOS SE EF5654787	145.72	15,655.00	43,860.84	0.08	28,205.84
3,363.000 SANOFI EF5671732	86.28	252,601.06	290,151.17	0.53	37,550.11
274.000 ACCOR SA EF5852845	51.63	10,275.43	14,147.83	0.03	3,872.40
4,216.000 NOKIA OYJ EF5946456	4.68	27,418.81	19,713.65	0.04	-7,705.16
2,082.000 STMICROELECTRONICS NV EF5962339	21.86	26,352.81	45,513.69	0.08	19,160.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,721.000 SOCIETE GENERALE SA EF5966512	51.69	88,216.42	140,660.57	0.26	52,444.15
376.000 SODEXO SA EF7062716	134.55	22,942.37	50,590.66	0.09	27,648.29
472.000 UNIBAIL-RODAMCO SE EF7076245	252.17	85,689.07	119,023.30	0.22	33,334.23
8,069.000 AXA SA EF7088422	29.70	184,114.31	239,663.73	0.44	55,549.42
4,097.000 PEUGEOT SA EF7103528	20.36	59,025.69	83,413.14	0.15	24,387.45
803.000 ESSILOR INTERNATIONAL CIE GENE EF7212477	138.03	51,905.94	110,839.66	0.20	58,933.72
2,262.000 CREDIT AGRICOLE SA EF7262613	16.57	28,662.92	37,483.69	0.07	8,820.77
1,329.000 ZODIAC AEROSPACE EF7294335	29.94	29,630.23	39,784.87	0.07	10,154.64
3,513.000 BNP PARIBAS SA EF7309687	74.75	235,114.59	262,596.05	0.48	27,481.46
1,164.000 CIE DE SAINT-GOBAIN EF7380480	55.21	48,271.51	64,267.68	0.12	15,996.17

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
332.000 WENDEL SA EF7390117	173.40	36,231.34	57,567.31	0.11	21,335.97
389.000 KLEPIERRE SA EF7582556	44.03	15,409.88	17,126.64	0.03	1,716.76
133.000 GECINA SA EF7742465	184.80	15,050.60	24,578.81	0.04	9,528.21
190.000 ILIAD SA EF7759436	239.86	34,313.61	45,573.36	0.08	11,259.75
1,320.000 SES SA EFB00ZQQ8	15.62	20,700.15	20,621.58	0.04	-78.57
252.000 IMERYS SA EFB011GL4	94.31	15,816.57	23,766.33	0.04	7,949.76
750.000 SAFRAN SA EFB058TZ0	103.16	19,945.62	77,370.55	0.14	57,424.93
2,770.000 ENGIE SA EFB0C2CQ3	17.21	33,239.45	47,681.31	0.09	14,441.86
671.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	23.17	15,289.95	15,546.70	0.03	256.75
1,187.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	12.51	14,929.80	14,852.14	0.03	-77.66

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
470.000 ARKEMA SA EFB0Z5YZ7	121.94	31,027.95	57,312.38	0.10	26,284.43
480.000 LEGRAND SA EFB11ZRK7	77.08	15,534.73	36,998.09	0.07	21,463.36
295.000 EIFFAGE SA EFB13X011	109.68	15,626.63	32,355.92	0.06	16,729.29
7,054.000 TOTAL SA EFB15C551	55.29	372,139.37	390,021.56	0.71	17,882.19
187.000 AEROPORTS DE PARIS EFB164FY4	190.33	15,622.18	35,591.11	0.07	19,968.93
13,977.000 NATIXIS SA EFB1HDJL6	7.92	78,728.90	110,704.50	0.20	31,975.60
662.000 SCOR SE EFB1LB9P7	40.28	16,982.19	26,665.91	0.05	9,683.72
2,761.000 VINCI SA EFB1XH021	102.25	164,818.64	282,307.06	0.52	117,488.42
1,533.000 DANONE SA EFB1Y9TB7	84.00	94,390.25	128,765.81	0.24	34,375.56
1,503.000 AIR LIQUIDE SA EFB1YXBJ6	126.14	129,639.35	189,594.49	0.35	59,955.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,628.000 BUREAU VERITAS SA EFB28DTJ8	27.37	29,434.12	44,552.23	0.08	15,118.11
2,598.000 EDENRED EFB62G1B5	29.04	55,708.08	75,433.82	0.14	19,725.74
1,077.000 VALEO SA EFBDC5ST5	74.77	38,162.13	80,531.40	0.15	42,369.27
1,921.000 ASSICURAZIONI GENERALI SPA EI4056715	18.25	35,296.64	35,062.40	0.06	-234.24
37,642.000 INTESA SANPAOLO SPA EI4076838	3.33	96,882.96	125,205.42	0.23	28,322.46
561.000 LUXOTTICA GROUP SPA EI4800658	61.42	15,181.47	34,457.14	0.06	19,275.67
418.000 GEDI GRUPPO EDITORIALE SPA EI5836206	0.84	373.02	352.11	0.00	-20.91
26,098.000 ENEL SPA EI7144567	6.16	110,614.02	160,766.39	0.29	50,152.37
11,000.000 ENI SPA EI7145051	16.57	169,177.60	182,281.44	0.33	13,103.84
1,964.000 TENARIS SA EI7538511	15.80	27,729.75	31,036.16	0.06	3,306.41

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,289.000 TELECOM ITALIA SPA/MILANO EI7634393	0.87	15,295.06	14,958.03	0.03	-337.03
2,206.000 ATLANTIA SPA EI7667161	31.61	48,276.85	69,720.75	0.13	21,443.90
14,800.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	5.82	66,109.66	86,086.79	0.16	19,977.13
1,306.000 PRYSMIAN SPA EIB1W4V62	32.65	20,667.44	42,640.58	0.08	21,973.14
147.000 FERRARI NV EIBD6G500	105.01	7,210.19	15,436.46	0.03	8,226.27
2,514.000 CNH INDUSTRIAL NV EIBDSV2V8	13.41	19,352.89	33,720.12	0.06	14,367.23
8,086.000 SAIPEM SPA EIBDZZRW2	4.57	31,845.93	36,955.00	0.07	5,109.07
8,643.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	17.90	74,625.10	154,743.65	0.28	80,118.55
10,190.000 UNICREDIT SPA EIBYMXPS6	18.71	167,678.00	190,639.25	0.35	22,961.25
727.000 EXOR NV EIBYSLCX9	61.36	29,454.72	44,609.36	0.08	15,154.64

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,451.000 RELX NV EN4148818	23.01	35,469.91	102,432.35	0.19	66,962.44
146.000 RANDSTAD HOLDING NV EN5228650	61.53	7,172.26	8,983.23	0.02	1,810.97
923.000 AKZO NOBEL NV EN5458315	87.68	53,693.34	80,930.87	0.15	27,237.53
1,113.000 WOLTERS KLUWER NV EN5671511	52.21	24,519.12	58,110.60	0.11	33,591.48
3,681.000 AEGON NV EN5927376	6.38	23,509.92	23,493.08	0.04	-16.84
2,496.000 KONINKLIJKE KPN NV EN5956078	3.49	7,289.03	8,715.85	0.02	1,426.82
2,546.000 KONINKLIJKE PHILIPS NV EN5986620	37.87	93,036.28	96,425.25	0.18	3,388.97
947.000 HEINEKEN NV EN7792554	104.39	48,708.35	98,853.11	0.18	50,144.76
1,235.000 KONINKLIJKE DSM NV ENB0HZL96	95.67	58,851.34	118,149.65	0.22	59,298.31
5,823.000 UNILEVER NV ENB12T3J2	56.38	182,185.72	328,321.50	0.60	146,135.78

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,328.000 ASML HOLDING NV ENB929F49	174.30	41,296.66	231,465.25	0.42	190,168.59
5,882.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	22.02	94,071.11	129,502.04	0.24	35,430.93
5,336.000 ARCELORMITTAL ENBYPBS65	32.56	109,959.26	173,738.52	0.32	63,779.26
1,443.000 ABN AMRO GROUP NV ENBYQP139	32.30	23,978.69	46,611.09	0.09	22,632.40
19,742.000 ING GROEP NV ENBZ57394	18.40	217,688.53	363,297.42	0.66	145,608.89
3,864.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	10,159.42	0.00	0.00	-10,159.42
1,446.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	19.45	14,761.22	28,120.30	0.05	13,359.08
5,151.000 CRH PLC EZ4182240	35.97	136,328.33	185,281.29	0.34	48,952.96
805.000 KERRY GROUP PLC EZ4519573	112.27	25,659.93	90,381.21	0.17	64,721.28
2,216.000 AIB GROUP PLC EZBF0L353	6.60	15,154.74	14,635.35	0.03	-519.39

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
672.000 WARTSILA OYJ ABP SF4525181	63.16	17,489.02	42,444.92	0.08	24,955.90
2,079.000 UPM-KYMMENE OYJ SF5051252	31.11	28,102.21	64,683.36	0.12	36,581.15
2,779.000 STORA ENSO OYJ SF5072670	15.87	21,925.24	44,115.45	0.08	22,190.21
1,121.000 SAMPO OYJ SF5226037	55.00	30,472.53	61,651.23	0.11	31,178.70
729.000 ELISA OYJ SF5701518	39.29	15,096.99	28,642.54	0.05	13,545.55
511.000 METSO OYJ SF5713422	34.19	13,530.68	17,469.44	0.03	3,938.76
12,436.000 NOKIA OYJ SF5902942	4.68	55,802.16	58,149.68	0.11	2,347.52
862.000 NESTE OYJ SFB06YV43	64.06	15,247.76	55,222.03	0.10	39,974.27
578.000 NOKIAN RENKAAT OYJ SFB07G375	45.39	15,030.89	26,235.56	0.05	11,204.67
1,228.000 KONE OYJ SFB09M9D1	53.77	25,879.95	66,031.80	0.12	40,151.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,119.000 ORION OYJ SFB17NY41	37.32	30,466.09	41,762.05	0.08	11,295.96
TOTAL EQUITY EURO CURRENCY UNIT		**10,613,198.49**	**17,333,040.58**	**31.67**	**6,719,842.09**
PREFERRED SECURITIES					
713.000 HENKEL AG & CO KGAA ED5076705	132.51	39,255.97	94,478.40	0.17	55,222.43
424.000 VOLKSWAGEN AG ED5497166	199.87	39,923.73	84,746.22	0.15	44,822.49
438.000 BAYERISCHE MOTOREN WERKE AG ED5756033	89.63	15,786.09	39,256.94	0.07	23,470.85
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**94,965.79**	**218,481.56**	**0.40**	**123,515.77**
TOTAL ASSETS EURO CURRENCY UNIT		**10,708,171.04**	**17,551,528.90**	**32.07**	**6,843,357.86**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		697.32	696.96	0.00	-0.36
EQUITY					
8,500.000 CLP HOLDINGS LTD FH6097015	10.23	61,660.43	86,932.19	0.16	25,271.76
8,173.000 I-CABLE COMMUNICATIONS LTD FH6193939	0.03	297.91	239.42	0.00	-58.49

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,700.000 HONG KONG EXCHANGES & CLEARING FH6267352	30.68	80,061.03	144,175.10	0.26	64,114.07
6,000.000 MTR CORP LTD FH6290057	5.86	22,820.12	35,152.80	0.06	12,332.68
1,000.000 HANG SENG BANK LTD FH6408378	24.82	14,049.24	24,816.75	0.05	10,767.51
8,169.000 HENDERSON LAND DEVELOPMENT CO FH6420530	6.59	35,839.84	53,816.98	0.10	17,977.14
6,000.000 POWER ASSETS HOLDINGS LTD FH6435322	8.44	35,939.52	50,618.50	0.09	14,678.98
7,000.000 WHARF HOLDINGS LTD/THE FH6435579	3.45	41,758.36	24,177.15	0.04	-17,581.21
34,568.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.96	41,290.02	67,744.84	0.12	26,454.82
10,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	8.02	18,442.23	80,206.72	0.15	61,764.49
15,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	5.07	36,200.02	75,985.31	0.14	39,785.29
13,000.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.93	45,976.57	51,053.43	0.09	5,076.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	16.68	16,325.01	16,680.95	0.03	355.94
4,000.000 WHEELOCK & CO LTD FH6981481	7.14	12,241.68	28,552.06	0.05	16,310.38
9,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	6.52	30,343.27	58,658.36	0.11	28,315.09
13,360.000 LINK REIT FHB0PB4M2	9.27	57,751.01	123,819.22	0.23	66,068.21
47,800.000 AIA GROUP LTD FHB4TX8S5	8.53	150,684.05	407,540.97	0.74	256,856.92
10,000.000 SANDS CHINA LTD FHB5B23W5	5.16	16,457.09	51,616.29	0.09	35,159.20
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2	3.22	3,862.12	6,769.60	0.01	2,907.48
7,000.000 WHARF REAL ESTATE INVESTMENT C FHBF0GWS1	6.65	46,607.21	46,563.39	0.09	-43.82
19,000.000 WH GROUP LTD FHBLLHKZ0	1.13	20,873.01	21,437.07	0.04	564.06
13,392.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	12.55	102,627.94	168,057.41	0.31	65,429.47

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYVS6J9	8.59	18,780.87	34,359.69	0.06	15,578.82
12,392.000 CK ASSET HOLDINGS LTD FHBYZQ071	8.74	54,195.47	108,269.30	0.20	54,073.83
TOTAL EQUITY HONG KONG DOLLAR		**965,084.02**	**1,767,243.50**	**3.23**	**802,159.48**
TOTAL ASSETS HONG KONG DOLLAR		**965,781.34**	**1,767,940.46**	**3.23**	**802,159.12**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		201.79	202.47	0.00	0.68
EQUITY					
4,983.000 BANK HAPOALIM BM FZ6075805	7.37	20,845.61	36,730.36	0.07	15,884.75
5,250.000 BANK LEUMI LE-ISRAEL BM FZ6076423	6.04	30,400.87	31,711.87	0.06	1,311.00
113.000 ELBIT SYSTEMS LTD FZ6308917	133.94	15,042.28	15,135.45	0.03	93.17
4,290.000 ISRAEL CHEMICALS LTD FZ6455536	4.06	17,096.85	17,423.70	0.03	326.85
701.000 NICE LTD FZ6647132	90.59	20,040.18	63,504.24	0.12	43,464.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
990.000 MIZRAHI TEFAHOT BANK LTD FZ6916701	18.48	17,768.94	18,293.46	0.03	524.52
291.000 AZRIELI GROUP LTD FZB5MN1W9	55.97	15,585.20	16,286.58	0.03	701.38
TOTAL EQUITY ISRAELI SHEKEL		**136,779.93**	**199,085.66**	**0.36**	**62,305.73**
TOTAL ASSETS ISRAELI SHEKEL		**136,981.72**	**199,288.13**	**0.36**	**62,306.41**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		228.13	229.29	0.00	1.16
EQUITY					
800.000 AISIN SEIKI CO LTD FJ6010709	56.19	23,721.54	44,953.40	0.08	21,231.86
3,000.000 AJINOMOTO CO INC FJ6010907	18.83	29,769.06	56,484.69	0.10	26,715.63
2,000.000 AMADA HOLDINGS CO LTD FJ6022100	13.62	17,141.70	27,234.80	0.05	10,093.10
10,700.000 ACOM CO LTD FJ6049780	4.22	30,200.49	45,117.62	0.08	14,917.13
1,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400	49.62	29,760.53	79,396.36	0.15	49,635.83

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 ASAHI KASEI CORP FJ6054608	12.90	32,835.39	77,416.78	0.14	44,581.39
1,200.000 ASAHI GLASS CO LTD FJ6055209	43.32	31,762.44	51,984.02	0.09	20,221.58
1,800.000 BANK OF KYOTO LTD/THE FJ6075751	52.11	72,645.92	93,794.94	0.17	21,149.02
3,000.000 NTT DATA CORP FJ6125630	11.89	19,803.45	35,659.12	0.07	15,855.67
6,700.000 NTT DOCOMO INC FJ6129277	23.62	102,969.54	158,266.31	0.29	55,296.77
2,500.000 BRIDGESTONE CORP FJ6132107	46.50	41,736.30	116,245.01	0.21	74,508.71
1,300.000 BROTHER INDUSTRIES LTD FJ6146503	24.68	15,765.03	32,081.67	0.06	16,316.64
2,400.000 CANON INC FJ6172327	37.28	80,257.47	89,480.69	0.16	9,223.22
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	179.14	53,139.24	125,397.25	0.23	72,258.01
4,000.000 CHIBA BANK LTD/THE FJ6190568	8.33	23,891.90	33,306.70	0.06	9,414.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.38	27,000.83	26,755.44	0.05	-245.39
1,400.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	10.75	15,157.52	15,050.16	0.03	-107.36
900.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	51.22	17,152.34	46,098.54	0.08	28,946.20
2,900.000 RAKUTEN INC FJ6229598	9.17	20,995.91	26,580.12	0.05	5,584.21
7,200.000 KDDI CORP FJ6248994	24.90	62,221.16	179,249.00	0.33	117,027.84
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	203.95	19,398.86	81,580.12	0.15	62,181.26
1,000.000 DAIKIN INDUSTRIES LTD FJ6250727	118.38	42,055.71	118,375.50	0.22	76,319.79
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	38.41	33,953.32	115,233.02	0.21	81,279.70
7,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.28	36,742.85	43,926.32	0.08	7,183.47
200.000 LAWSON INC FJ6266913	66.49	8,549.55	13,297.83	0.02	4,748.28

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.96	15,159.21	25,017.31	0.05	9,858.10
500.000 EAST JAPAN RAILWAY CO FJ6298544	97.60	34,602.80	48,801.60	0.09	14,198.80
1,100.000 EISAI CO LTD FJ6307204	56.96	39,468.48	62,650.69	0.11	23,182.21
200.000 FAST RETAILING CO LTD FJ6332434	398.67	35,539.73	79,733.69	0.15	44,193.96
57,100.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	7.34	295,084.02	418,885.41	0.77	123,801.39
3,000.000 SUBARU CORP FJ6356409	31.81	15,395.58	95,419.44	0.17	80,023.86
1,000.000 FUJIFILM HOLDINGS CORP FJ6356524	40.88	32,595.17	40,878.83	0.07	8,283.66
500.000 MIRACA HOLDINGS INC FJ6356615	42.83	18,947.95	21,415.89	0.04	2,467.94
600.000 FANUC CORP FJ6356938	240.21	65,223.61	144,127.83	0.26	78,904.22
5,000.000 FUJITSU LTD FJ6356946	7.13	35,806.25	35,628.05	0.07	-178.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
847.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	46.52	15,949.23	39,398.85	0.07	23,449.62
6.000 NIPPON BUILDING FUND INC FJ6396801	4,891.26	25,552.84	29,347.54	0.05	3,794.70
3.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,749.22	12,568.81	14,247.67	0.03	1,678.86
3,000.000 HACHIJUNI BANK LTD/THE FJ6400629	5.74	16,960.69	17,230.36	0.03	269.67
1,400.000 HAMAMATSU PHOTONICS KK FJ6405875	33.64	31,350.22	47,101.64	0.09	15,751.42
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	40.21	23,104.03	40,213.05	0.07	17,109.02
700.000 DENTSU INC FJ6416286	42.39	18,595.01	29,671.55	0.05	11,076.54
9,000.000 RESONA HOLDINGS INC FJ6421559	5.98	45,879.59	53,776.30	0.10	7,896.71
210.000 HIROSE ELECTRIC CO LTD FJ6428729	146.21	23,444.73	30,703.06	0.06	7,258.33
18,000.000 HITACHI LTD FJ6429107	7.79	70,525.83	140,276.97	0.26	69,751.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,445.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	39.71	55,300.00	57,376.70	0.10	2,076.70
3,900.000 HONDA MOTOR CO LTD FJ6435146	34.28	132,115.14	133,704.40	0.24	1,589.26
1,700.000 HOYA CORP FJ6441508	49.96	46,372.00	84,932.09	0.16	38,560.09
900.000 IHI CORP FJ6466984	33.29	16,385.75	29,960.05	0.05	13,574.30
3,000.000 ISUZU MOTORS LTD FJ6467107	16.75	16,353.81	50,253.00	0.09	33,899.19
9,200.000 ITOCHU CORP FJ6467800	18.67	90,603.96	171,749.67	0.31	81,145.71
3,600.000 JAPAN TOBACCO INC FJ6474533	32.23	66,501.25	116,037.29	0.21	49,536.04
2,600.000 AEON CO LTD FJ6480043	16.89	30,173.64	43,910.34	0.08	13,736.70
7,000.000 KAJIMA CORP FJ6481322	9.62	17,290.75	67,359.08	0.12	50,068.33
4,000.000 KANEKA CORP FJ6483369	9.13	23,423.87	36,537.95	0.07	13,114.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	12.25	31,643.91	40,426.10	0.07	8,782.19
2,000.000 KANSAI PAINT CO LTD FJ6483740	25.99	33,218.05	51,984.02	0.09	18,765.97
3,000.000 KAO CORP FJ6483807	67.63	83,734.73	202,902.80	0.37	119,168.07
600.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	35.11	16,481.58	21,065.25	0.04	4,583.67
1,000.000 KEIKYU CORP FJ6487303	19.22	16,375.11	19,218.82	0.04	2,843.71
2,000.000 KIKKOMAN CORP FJ6490802	40.48	23,529.90	80,958.72	0.15	57,428.82
440.000 KEYENCE CORP FJ6490992	560.32	48,358.74	246,540.62	0.45	198,181.88
700.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	38.35	21,687.96	26,844.21	0.05	5,156.25
1,200.000 KIRIN HOLDINGS CO LTD FJ6493749	25.22	30,209.70	30,258.32	0.06	48.62
3,000.000 KOMATSU LTD FJ6496585	36.20	63,051.62	108,601.87	0.20	45,550.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 KONAMI HOLDINGS CORP FJ6496684	55.04	15,527.61	44,030.18	0.08	28,502.57
1,300.000 JTEKT CORP FJ6497088	17.19	15,875.76	22,341.77	0.04	6,466.01
5,000.000 KUBOTA CORP FJ6497500	19.61	46,048.34	98,069.24	0.18	52,020.90
1,500.000 KURARAY CO LTD FJ6497666	18.87	20,170.77	28,308.92	0.05	8,138.15
100.000 KYOCERA CORP FJ6499266	65.45	4,987.09	6,545.05	0.01	1,557.96
2,700.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	19.34	30,956.67	52,226.37	0.10	21,269.70
2,900.000 TOKIO MARINE HOLDINGS INC FJ6513124	45.64	80,865.14	132,347.10	0.24	51,481.96
1,700.000 JFE HOLDINGS INC FJ6543790	24.02	31,925.58	40,836.22	0.07	8,910.64
1,000.000 MAKITA CORP FJ6555802	42.03	16,981.98	42,032.85	0.08	25,050.87
6,100.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	43.21	202,012.52	263,602.31	0.48	61,589.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,800.000 MARUBENI CORP FJ6569464	7.24	19,314.71	20,284.78	0.04	970.07
2,100.000 MARUI GROUP CO LTD FJ6569522	18.31	15,628.74	38,458.06	0.07	22,829.32
1,900.000 PANASONIC CORP FJ6572708	14.64	23,931.36	27,821.13	0.05	3,889.77
47,200.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.82	75,530.33	85,726.77	0.16	10,196.44
1,000.000 CREDIT SAISON CO LTD FJ6591807	18.20	15,129.41	18,197.96	0.03	3,068.55
1,200.000 MITSUBISHI ESTATE CO LTD FJ6596723	17.40	20,651.95	20,878.83	0.04	226.88
5,100.000 MITSUBISHI CORP FJ6596780	27.63	103,072.16	140,934.76	0.26	37,862.60
1,500.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	28.72	18,270.28	43,075.90	0.08	24,805.62
8,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	16.61	73,251.46	132,907.24	0.24	59,655.78
2,100.000 MITSUBISHI MATERIALS CORP FJ6597085	35.60	67,109.21	74,753.66	0.14	7,644.45

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,200.000 MITSUI & CO LTD FJ6597309	16.26	76,693.56	84,566.36	0.15	7,872.80
1,000.000 MITSUI CHEMICALS INC FJ6597366	32.18	15,384.93	32,179.32	0.06	16,794.39
1,800.000 MITSUI OSK LINES LTD FJ6597580	33.38	52,179.63	60,079.89	0.11	7,900.26
3,000.000 MITSUI FUDOSAN CO LTD FJ6597606	22.41	51,520.90	67,243.68	0.12	15,722.78
1,100.000 MURATA MANUFACTURING CO LTD FJ6610409	134.22	74,737.89	147,643.15	0.27	72,905.26
2,000.000 SEIKO EPSON CORP FJ6616505	23.60	15,832.11	47,208.17	0.09	31,376.06
600.000 NINTENDO CO LTD FJ6639556	365.65	73,591.25	219,387.49	0.40	145,796.24
1,900.000 DENSO CORP FJ6640380	60.04	56,338.67	114,067.47	0.21	57,728.80
800.000 NIDEC CORP FJ6640687	140.35	42,375.12	112,276.97	0.21	69,901.85
1,000.000 NH FOODS LTD FJ6640760	24.39	12,882.89	24,394.14	0.04	11,511.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	20.20	13,074.53	24,447.05	0.04	11,372.52
4,000.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	47.06	84,217.89	188,229.03	0.34	104,011.14
3,000.000 NSK LTD FJ6641545	15.75	32,238.25	47,243.68	0.09	15,005.43
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	39.90	14,192.47	39,902.35	0.07	25,709.88
400.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	73.06	13,330.06	29,223.26	0.05	15,893.20
600.000 NITTO DENKO CORP FJ6641800	88.86	23,380.84	53,315.58	0.10	29,934.74
300.000 NIPPON EXPRESS CO LTD FJ6642121	66.49	13,127.77	19,946.74	0.04	6,818.97
1,100.000 YAMAHA CORP FJ6642386	36.93	14,440.55	40,621.39	0.07	26,180.84
2,000.000 MINEBEA MITSUMI INC FJ6642402	20.98	12,329.24	41,952.95	0.08	29,623.71
2,055.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	25.66	46,699.49	52,738.62	0.10	6,039.13

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NIPPON ELECTRIC GLASS CO LTD FJ6642667	38.17	28,598.11	38,171.33	0.07	9,573.22
4,000.000 NISSAN MOTOR CO LTD FJ6642865	9.97	34,624.09	39,893.48	0.07	5,269.39
300.000 NITORI HOLDINGS CO LTD FJ6644804	142.61	11,339.06	42,782.96	0.08	31,443.90
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	91.17	13,841.12	72,933.87	0.13	59,092.75
3,000.000 OBAYASHI CORP FJ6656402	12.11	13,255.53	36,324.90	0.07	23,069.37
2,000.000 OJI HOLDINGS CORP FJ6657707	6.66	8,837.02	13,315.58	0.02	4,478.56
900.000 OLYMPUS CORP FJ6658804	38.35	22,763.58	34,513.98	0.06	11,750.40
800.000 OMRON CORP FJ6659422	59.65	18,457.66	47,723.04	0.09	29,265.38
1,300.000 ONO PHARMACEUTICAL CO LTD FJ6660107	23.31	11,377.40	30,304.48	0.06	18,927.08
6,500.000 ORIX CORP FJ6661147	16.91	66,734.81	109,891.26	0.20	43,156.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,400.000 OSAKA GAS CO LTD FJ6661766	19.26	24,818.19	26,968.49	0.05	2,150.30
1,200.000 ALFRESA HOLDINGS CORP FJ6687217	23.50	13,095.82	28,197.07	0.05	15,101.25
1,700.000 RICOH CO LTD FJ6738226	9.29	15,386.53	15,800.27	0.03	413.74
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	17.41	23,115.52	34,815.80	0.06	11,700.28
2,900.000 T&D HOLDINGS INC FJ6744299	17.11	34,272.73	49,607.64	0.09	15,334.91
200.000 SMC CORP/JAPAN FJ6763968	411.72	27,128.60	82,343.54	0.15	55,214.94
4,100.000 SOFTBANK GROUP CORP FJ6770625	79.18	118,382.05	324,651.58	0.59	206,269.53
2,000.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	15.72	12,031.12	31,442.52	0.06	19,411.40
700.000 SECOM CO LTD FJ6791597	75.52	30,855.05	52,861.96	0.10	22,006.91
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	20.08	13,670.77	40,159.79	0.07	26,489.02

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 SEKISUI HOUSE LTD FJ6793908	18.07	19,888.62	36,138.48	0.07	16,249.86
1,000.000 SHIMADZU CORP FJ6804366	22.74	8,070.43	22,743.01	0.04	14,672.58
3,000.000 SHIMIZU CORP FJ6804408	10.33	12,520.89	30,998.67	0.06	18,477.78
800.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	101.64	45,924.37	81,313.81	0.15	35,389.44
1,900.000 SHIONOGI & CO LTD FJ6804689	54.12	45,108.18	102,834.45	0.19	57,726.27
300.000 SHIMANO INC FJ6804820	140.70	13,351.35	42,210.39	0.08	28,859.04
700.000 SHISEIDO CO LTD FJ6805264	48.34	33,693.19	33,841.10	0.06	147.91
6,000.000 SHIZUOKA BANK LTD/THE FJ6805322	10.33	52,717.81	61,997.34	0.11	9,279.53
2,900.000 SHOWA SHELL SEKIYU KK FJ6805546	13.58	19,797.65	39,387.48	0.07	19,589.83
2,500.000 SONY CORP FJ6821501	45.12	72,798.13	112,805.15	0.21	40,007.02

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 STANLEY ELECTRIC CO LTD FJ6841103	40.61	13,467.41	28,428.76	0.05	14,961.35
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	7.19	54,772.56	79,094.54	0.14	24,321.98
400.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	42.34	12,095.00	16,937.42	0.03	4,842.42
3,500.000 SUMITOMO METAL MINING CO LTD FJ6858842	45.97	100,540.17	160,878.83	0.29	60,338.66
820.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	32.87	15,680.07	26,954.82	0.05	11,274.75
7,400.000 SUMITOMO CORP FJ6858941	17.00	81,714.63	125,796.72	0.23	44,082.09
2,100.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	18.61	22,012.72	39,073.24	0.07	17,060.52
1,000.000 SURUGA BANK LTD FJ6864329	21.46	8,975.43	21,455.84	0.04	12,480.41
1,400.000 SUZUKI MOTOR CORP FJ6865508	58.00	31,182.97	81,203.73	0.15	50,020.76
600.000 THK CO LTD FJ6869138	37.55	13,095.82	22,529.96	0.04	9,434.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200.000 TDK CORP FJ6869302	79.80	15,558.73	15,960.94	0.03	402.21
1,200.000 TAISEI CORP FJ6870102	49.80	13,223.59	59,760.32	0.11	46,536.73
1,000.000 TAKASHIMAYA CO LTD FJ6870409	10.53	8,421.78	10,528.18	0.02	2,106.40
1,200.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	56.82	58,375.34	68,186.42	0.12	9,811.08
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	20.70	14,181.83	20,701.29	0.04	6,519.46
800.000 TEIJIN LTD FJ6880507	22.28	13,500.42	17,825.12	0.03	4,324.70
800.000 SYSMEX CORP FJ6883808	78.74	26,540.74	62,991.57	0.12	36,450.83
300.000 TERUMO CORP FJ6885076	47.40	13,986.96	14,221.04	0.03	234.08
900.000 TOHO CO LTD/TOKYO FJ6895208	34.66	14,383.04	31,198.40	0.06	16,815.36
1,200.000 TOHO GAS CO LTD FJ6895224	27.43	29,762.75	32,916.11	0.06	3,153.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,700.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	3.96	29,343.63	34,444.74	0.06	5,101.11
1,800.000 TOKYO GAS CO LTD FJ6895448	22.89	39,670.78	41,201.07	0.08	1,530.29
1,000.000 TOKYO ELECTRON LTD FJ6895679	181.09	69,770.23	181,091.88	0.33	111,321.65
3,963.000 TOKYU CORP FJ6896545	15.96	36,585.38	63,253.21	0.12	26,667.83
1,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.05	8,911.55	9,045.72	0.02	134.17
9,000.000 TORAY INDUSTRIES INC FJ6897147	9.43	54,538.06	84,886.82	0.16	30,348.76
1,000.000 TOTO LTD FJ6897469	59.03	13,670.77	59,032.40	0.11	45,361.63
1,000.000 LIXIL GROUP CORP FJ6900214	27.08	20,484.86	27,075.01	0.05	6,590.15
700.000 TOYOTA INDUSTRIES CORP FJ6900545	64.27	19,884.36	44,988.90	0.08	25,104.54
900.000 TOYOTA TSUSHO CORP FJ6900586	40.26	14,287.22	36,231.69	0.07	21,944.47

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,060.000 TOYOTA MOTOR CORP FJ6900644	64.03	437,313.01	708,173.83	1.29	270,860.82
900.000 UNICHARM CORP FJ6911484	26.01	9,710.07	23,404.79	0.04	13,694.72
600.000 WEST JAPAN RAILWAY CO FJ6957990	73.03	20,729.73	43,818.91	0.08	23,089.18
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.51	32,761.71	46,306.26	0.08	13,544.55
500.000 YAKULT HONSHA CO LTD FJ6985116	75.45	13,228.91	37,727.48	0.07	24,498.57
900.000 YAMAHA MOTOR CO LTD FJ6985264	32.80	13,271.50	29,520.64	0.05	16,249.14
9,000.000 ASTELLAS PHARMA INC FJ6985389	12.76	65,447.20	114,806.93	0.21	49,359.73
800.000 YAMATO HOLDINGS CO LTD FJ6985561	20.13	11,277.31	16,102.97	0.03	4,825.66
1,000.000 YASKAWA ELECTRIC CORP FJ6986049	44.07	9,294.84	44,074.57	0.08	34,779.73
1,700.000 YOKOGAWA ELECTRIC CORP FJ6986429	19.16	15,004.83	32,566.36	0.06	17,561.53

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	26.94	65,847.70	70,048.83	0.13	4,201.13
1,200.000 SEGA SAMMY HOLDINGS INC FJB02RK08	12.41	14,488.46	14,892.14	0.03	403.68
3,400.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	41.57	89,974.22	141,342.21	0.26	51,367.99
1,500.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	32.71	28,614.24	49,067.91	0.09	20,453.67
4,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	10.98	23,285.01	49,394.14	0.09	26,109.13
600.000 SUMCO CORP FJB0M0C87	25.64	15,724.72	15,382.16	0.03	-342.56
2,100.000 INPEX CORP FJB10RB16	12.51	21,925.31	26,266.31	0.05	4,341.00
1,700.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	22.42	28,832.35	38,119.84	0.07	9,287.49
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	11.89	10,806.72	11,886.37	0.02	1,079.65
400.000 IDEMITSU KOSAN CO LTD FJB1FF8P7	40.17	14,940.62	16,067.47	0.03	1,126.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 AOZORA BANK LTD FJB1G1851	38.93	22,321.02	38,925.88	0.07	16,604.86
17,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.62	80,003.08	95,525.97	0.17	15,522.89
1,000.000 J FRONT RETAILING CO LTD FJB23TC16	18.85	12,095.00	18,845.98	0.03	6,750.98
1,400.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	12.40	15,338.08	17,361.74	0.03	2,023.66
900.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	33.86	30,501.10	30,471.37	0.06	-29.73
2,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.92	65,923.65	101,024.41	0.18	35,100.76
6,300.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	20.63	81,981.59	129,970.71	0.24	47,989.12
600.000 MEIJI HOLDINGS CO LTD FJB60DQV4	85.13	11,706.38	51,078.56	0.09	39,372.18
8,000.000 JXTG HOLDINGS INC FJB627LW8	6.45	34,506.64	51,628.94	0.09	17,122.30
900.000 SOMPO HOLDINGS INC FJB62G7K0	38.74	25,711.52	34,865.51	0.06	9,153.99

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 JAPAN AIRLINES CO LTD FJB8BRV41	39.13	7,510.23	11,739.01	0.02	4,228.78
12,200.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	6.04	60,820.16	73,644.03	0.13	12,823.87
4,680.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	4.23	17,332.47	19,816.78	0.04	2,484.31
3,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	24.86	28,731.79	74,567.25	0.14	45,835.46
12.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,241.90	14,991.73	14,902.80	0.03	-88.93
7,200.000 JAPAN POST BANK CO LTD FJBYT8165	13.02	84,102.81	93,762.98	0.17	9,660.17
TOTAL EQUITY JAPANESE YEN		**7,530,132.30**	**13,170,128.98**	**24.06**	**5,639,996.68**
TOTAL ASSETS JAPANESE YEN		**7,530,360.43**	**13,170,358.27**	**24.06**	**5,639,997.84**
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		51.38	52.10	0.00	0.72
EQUITY					
1,543.000 FISHER & PAYKEL HEALTHCARE COR AN6340250	10.21	15,201.43	15,747.43	0.03	546.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,783.000 SPARK NEW ZEALAND LTD AN6881436	2.58	11,456.03	25,256.34	0.05	13,800.31
6,947.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.61	25,143.09	32,015.78	0.06	6,872.69
TOTAL EQUITY NEW ZEALAND DOLLAR		**51,800.55**	**73,019.55**	**0.13**	**21,219.00**
TOTAL ASSETS NEW ZEALAND DOLLAR		**51,851.93**	**73,071.65**	**0.13**	**21,219.72**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		659.87	671.99	0.00	12.12
EQUITY					
4,700.000 DNB ASA SN4263307	18.60	61,333.08	87,399.37	0.16	26,066.29
413.000 TELENOR ASA SN4732491	21.51	6,511.37	8,881.72	0.02	2,370.35
2,857.000 SCHIBSTED ASA SN4790531	28.68	59,310.68	81,944.43	0.15	22,633.75
926.000 STATOIL ASA SN7133606	21.42	18,717.53	19,834.73	0.04	1,117.20
901.000 MARINE HARVEST ASA SNB02L489	16.99	14,568.66	15,311.61	0.03	742.95

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,726.000 NORSK HYDRO ASA SNB11HK30	7.62	91,187.58	135,122.73	0.25	43,935.15
TOTAL EQUITY NORWEGIAN KRONE		**251,628.90**	**348,494.59**	**0.64**	**96,865.69**
TOTAL ASSETS NORWEGIAN KRONE		**252,288.77**	**349,166.58**	**0.64**	**96,877.81**
POUND STERLING					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		3,966.42	3,967.02	0.01	0.60
EQUITY					
7,487.000 ANTOFAGASTA PLC EX0045610	13.60	71,392.36	101,786.79	0.19	30,394.43
2,263.000 ASHTEAD GROUP PLC EX0053671	26.95	39,620.01	60,980.56	0.11	21,360.55
2,874.000 BHP BILLITON PLC EX0056658	20.60	53,274.07	59,191.81	0.11	5,917.74
3,453.000 BRITISH LAND CO PLC/THE EX0136708	9.35	25,852.71	32,300.29	0.06	6,447.58
4,555.000 SKY PLC EX0141195	13.69	42,873.27	62,357.18	0.11	19,483.91
16,276.000 AVIVA PLC EX0216237	6.85	93,390.41	111,517.92	0.20	18,127.51

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,005.000 DIAGEO PLC EX0237407	36.86	172,654.22	368,808.69	0.67	196,154.47
703.000 SCHRODERS PLC EX0240542	47.56	15,460.18	33,436.57	0.06	17,976.39
14,373.000 BAE SYSTEMS PLC EX0263494	7.75	82,941.11	111,408.82	0.20	28,467.71
7,982.000 BRITISH AMERICAN TOBACCO PLC EX0287584	67.88	279,472.83	541,826.10	0.99	262,353.27
13,594.000 HAMMERSON PLC EX0406507	7.40	93,875.38	100,589.38	0.18	6,714.00
10,480.000 STANDARD CHARTERED PLC EX0408289	10.55	97,605.25	110,593.37	0.20	12,988.12
4,865.000 IMPERIAL BRANDS PLC EX0454499	42.83	155,605.53	208,358.54	0.38	52,753.01
66,581.000 HSBC HOLDINGS PLC EX0540529	10.37	602,626.42	690,727.26	1.26	88,100.84
22,756.000 LEGAL & GENERAL GROUP PLC EX0560394	3.70	31,035.70	84,130.43	0.15	53,094.73
11,827.000 MEGGITT PLC EX0575806	6.52	71,393.43	77,147.05	0.14	5,753.62

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,935.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.97	28,897.79	32,528.32	0.06	3,630.53
1,425.000 ASSOCIATED BRITISH FOODS PLC EX0673122	38.15	21,504.73	54,360.26	0.10	32,855.53
1,543.000 PEARSON PLC EX0677602	9.96	15,076.23	15,362.48	0.03	286.25
4,036.000 PERSIMMON PLC EX0682537	37.04	88,094.76	149,486.56	0.27	61,391.80
10,123.000 PRUDENTIAL PLC EX0709959	25.78	88,434.91	260,937.05	0.48	172,502.14
3,510.000 RIO TINTO PLC EX0718877	53.33	150,341.06	187,172.17	0.34	36,831.11
3,690.000 SSE PLC EX0790876	17.86	62,544.47	65,889.75	0.12	3,345.28
55,728.000 BP PLC EX0798051	7.07	394,905.20	394,042.90	0.72	-862.30
226,642.000 LLOYDS BANKING GROUP PLC EX0870611	0.92	187,433.49	208,665.14	0.38	21,231.65
2,991.000 TATE & LYLE PLC EX0875412	9.51	26,052.83	28,443.91	0.05	2,391.08

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19,184.000 TESCO PLC EX0884703	2.83	53,548.77	54,302.79	0.10	754.02
3,541.000 SMITH & NEPHEW PLC EX0922321	17.42	35,478.79	61,696.33	0.11	26,217.54
11,622.000 GLAXOSMITHKLINE PLC EX0925282	17.89	224,488.59	207,918.96	0.38	-16,569.63
5,310.000 ASTRAZENECA PLC EX0989528	69.27	240,384.40	367,846.68	0.67	127,462.28
7,326.000 GKN PLC EX3064659	4.32	20,170.55	31,653.32	0.06	11,482.77
30,991.000 BT GROUP PLC EX3091355	3.68	59,434.39	113,905.00	0.21	54,470.61
668.000 CARNIVAL PLC EX3121525	66.18	27,891.15	44,205.92	0.08	16,314.77
3,671.000 MARKS & SPENCER GROUP PLC EX3127480	4.26	15,392.42	15,632.80	0.03	240.38
22,153.000 BARCLAYS PLC EX3134866	2.75	55,916.44	60,863.93	0.11	4,947.49
1,452.000 INTERTEK GROUP PLC EX3163832	70.21	49,553.74	101,941.62	0.19	52,387.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,734.000 BURBERRY GROUP PLC EX3174300	24.24	19,319.59	42,034.38	0.08	22,714.79
788.000 NEXT PLC EX3208983	61.21	26,435.13	48,235.01	0.09	21,799.88
21,170.000 KINGFISHER PLC EX3319525	4.57	83,184.46	96,709.57	0.18	13,525.11
22,151.000 ITV PLC EX3398644	2.24	20,171.78	49,591.69	0.09	29,419.91
360.000 RANDGOLD RESOURCES LTD EXB01C3S0	100.24	28,734.77	36,085.96	0.07	7,351.19
1,631.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	56.77	58,619.72	92,599.89	0.17	33,980.17
17,514.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	33.55	505,646.38	587,563.17	1.07	81,916.79
16,852.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	33.93	408,867.77	571,851.28	1.04	162,983.51
1,362.000 BUNZL PLC EXB0744B8	28.03	15,489.17	38,175.47	0.07	22,686.30
885.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	51.31	29,110.43	45,409.18	0.08	16,298.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,131.000 UNILEVER PLC EXB10RZP7	55.81	155,721.97	286,349.32	0.52	130,627.35
1,151.000 TUI AG EXB11LJN2	20.83	13,633.18	23,978.03	0.04	10,344.85
5,943.000 EXPERIAN PLC EXB19NLV9	22.13	71,269.42	131,524.47	0.24	60,255.05
2,802.000 MONDI PLC EXB1CRLC8	26.12	56,607.12	73,192.73	0.13	16,585.61
945.000 SEVERN TRENT PLC EXB1FH8J7	29.25	17,543.38	27,637.90	0.05	10,094.52
700.000 WHITBREAD PLC EXB1KJJ48	54.11	16,104.15	37,877.00	0.07	21,772.85
1,558.000 SMITHS GROUP PLC EXB1WY232	20.16	27,438.02	31,403.01	0.06	3,964.99
2,140.000 ANGLO AMERICAN PLC EXB1XZS89	20.96	42,605.31	44,856.24	0.08	2,250.93
3,510.000 3I GROUP PLC EXB1YW440	12.36	15,826.38	43,374.37	0.08	27,547.99
2,759.000 CAPITA PLC EXB23K0M2	5.42	14,896.96	14,962.54	0.03	65.58

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,980.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	93.60	162,486.31	278,918.38	0.51	116,432.07
4,848.000 RELX PLC EXB2B0DG6	23.52	39,186.98	114,045.92	0.21	74,858.94
2,242.000 SHIRE PLC EXB2QKY08	52.76	49,639.68	118,281.75	0.22	68,642.07
1,180.000 FRESNILLO PLC EXB2QPKJ1	19.33	15,740.56	22,810.34	0.04	7,069.78
2,725.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.22	23,744.01	30,577.40	0.06	6,833.39
26,068.000 GLENCORE PLC EXB4T3BW4	5.28	77,242.71	137,527.60	0.25	60,284.89
6,750.000 SEGRO PLC EXB5ZN1N1	7.94	35,908.15	53,599.34	0.10	17,691.19
7,413.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	11.46	69,601.92	84,936.62	0.16	15,334.70
18,462.000 OLD MUTUAL PLC EXB77J081	3.13	40,076.89	57,865.84	0.11	17,788.95
4,046.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	3.76	15,134.32	15,215.57	0.03	81.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,990.000 SAGE GROUP PLC/THE EXB8C3BL7	10.79	19,468.25	53,866.78	0.10	34,398.53
5,012.000 WPP PLC EXB8KF9B6	18.14	52,955.76	90,919.57	0.17	37,963.81
5,314.000 CONVATEC GROUP PLC EXBD3VFW6	2.78	15,130.62	14,772.40	0.03	-358.22
6,710.000 COMPASS GROUP PLC EXBD6K458	21.64	60,562.08	145,231.24	0.27	84,669.16
2,134.000 INTERCONTINENTAL HOTELS GROUP EXBD8QVH7	63.84	82,020.93	136,226.61	0.25	54,205.68
1,135.000 MICRO FOCUS INTERNATIONAL PLC EXBD8YWM8	34.13	37,843.67	38,737.42	0.07	893.75
340,998.000 ROLLS-ROYCE HOLDINGS PLC EXBDFB6Q0	0.00	449.05	461.29	0.00	12.24
12,309.000 NATIONAL GRID PLC EXBDR05C3	11.84	124,713.15	145,712.90	0.27	20,999.75
1,050.000 FERGUSON PLC EXBFNWV41	72.10	27,819.99	75,706.65	0.14	47,886.66
77,897.000 VODAFONE GROUP PLC EXBH4HKS0	3.18	217,066.33	247,631.64	0.45	30,565.31

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,725.000 STANDARD LIFE ABERDEEN PLC EXBVFD7Q5	5.91	138,327.75	169,652.91	0.31	31,325.16
2,834.000 LAND SECURITIES GROUP PLC EXBYW0PQ8 REIT	13.64	29,556.87	38,643.63	0.07	9,086.76
4,779.000 WORLDPAY GROUP LTD EXBYYK2V6	5.76	26,509.54	27,540.01	0.05	1,030.47
578.000 CRODA INTERNATIONAL PLC EXBYZWX78	59.85	20,951.73	34,590.79	0.06	13,639.06
773.000 JOHNSON MATTHEY PLC EXBZ4BQC2	41.60	23,576.49	32,154.53	0.06	8,578.04
TOTAL EQUITY POUND STERLING		**6,807,556.42**	**9,701,054.99**	**17.72**	**2,893,498.57**
TOTAL ASSETS POUND STERLING		**6,811,522.84**	**9,705,022.01**	**17.73**	**2,893,499.17**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		106.26	106.82	0.00	0.56
EQUITY					
7,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.44	16,346.20	17,075.73	0.03	729.53
11,200.000 DBS GROUP HOLDINGS LTD FM6175208	18.59	114,359.05	208,261.00	0.38	93,901.95

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	30.43	22,406.17	30,432.51	0.06	8,026.34
23,000.000 GENTING SINGAPORE PLC FM6366799	0.98	14,662.87	22,545.65	0.04	7,882.78
12,000.000 CAPITALAND MALL TRUST FM6420125	1.59	15,455.50	19,126.01	0.03	3,670.51
11,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.04	15,238.53	22,388.51	0.04	7,149.98
1,400.000 UNITED OVERSEAS BANK LTD FM6916783	19.79	24,348.79	27,708.77	0.05	3,359.98
7,900.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	1.98	15,343.33	15,665.22	0.03	321.89
43,600.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.67	104,220.55	116,471.12	0.21	12,250.57
1,600.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	9.27	14,608.87	14,833.88	0.03	225.01
14,100.000 STARHUB LTD FMB1CNDB1	2.13	29,752.05	30,069.59	0.05	317.54
11,800.000 KEPPEL CORP LTD FMB1VQ5C0	5.50	51,725.95	64,898.23	0.12	13,172.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30,100.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	2.52	48,631.38	75,903.17	0.14	27,271.79
TOTAL EQUITY SINGAPORE DOLLAR		**487,099.24**	**665,379.39**	**1.22**	**178,280.15**
TOTAL ASSETS SINGAPORE DOLLAR		**487,205.50**	**665,486.21**	**1.22**	**178,280.71**
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		49.56	50.58	0.00	1.02
EQUITY					
6,200.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	11.76	40,284.08	72,923.36	0.13	32,639.28
2,500.000 SWEDBANK AB SS4846522	24.17	26,108.25	60,427.48	0.11	34,319.23
1,200.000 SWEDISH MATCH AB SS5048565	39.47	28,861.98	47,369.77	0.09	18,507.79
13,000.000 NORDEA BANK AB SS5380034	12.13	133,225.25	157,667.18	0.29	24,441.93
1,600.000 SECURITAS AB SS5554042	17.49	17,211.22	27,984.12	0.05	10,772.90
3,095.000 INVESTOR AB SS5679591	45.69	76,513.48	141,415.51	0.26	64,902.03

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,218.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	6.58	36,568.31	40,896.40	0.07	4,328.09
1,600.000 SKANSKA AB SS7142093	20.76	29,626.06	33,221.37	0.06	3,595.31
3,521.000 LUNDIN PETROLEUM AB SS7187627	22.94	44,351.64	80,762.60	0.15	36,410.96
1,300.000 ALFA LAVAL AB SS7332686	23.67	19,539.70	30,771.30	0.06	11,231.60
331.000 ELECTROLUX AB SSB1KKBX5	32.28	7,587.27	10,684.98	0.02	3,097.71
7,547.000 VOLVO AB SSB1QH836	18.65	82,486.19	140,754.43	0.26	58,268.24
3,038.000 INDUSTRIVARDEN AB SSB1VSK57	24.73	55,593.87	75,138.32	0.14	19,544.45
3,195.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	10.33	12,396.56	32,993.86	0.06	20,597.30
1,300.000 BOLIDEN AB SSB1XCBX9	34.27	20,046.99	44,553.28	0.08	24,506.29
1,159.000 HEXAGON AB SSB1XFTL9	50.19	19,908.24	58,165.88	0.11	38,257.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,168.000 TELE2 AB SSB97C732	12.31	25,511.70	26,691.22	0.05	1,179.52
865.000 KINNEVIK AB SSBD6S7G0	33.87	23,637.11	29,296.43	0.05	5,659.32
1,173.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	4.37	3,019.86	5,128.96	0.01	2,109.10
2,200.000 ESSITY AB SSBF1K7P7	28.46	24,712.88	62,607.63	0.11	37,894.75
2,600.000 ATLAS COPCO AB SSBXC8BS2	43.26	39,190.12	112,478.78	0.21	73,288.66
1,661.000 ATLAS COPCO AB SSBXC8BW3	38.42	25,866.16	63,822.97	0.12	37,956.81
6,000.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.70	59,536.55	82,222.90	0.15	22,686.35
4,200.000 ASSA ABLOY AB SSBYPC1T6	20.81	27,660.10	87,411.30	0.16	59,751.20
TOTAL EQUITY SWEDISH KRONA		**879,443.57**	**1,525,390.03**	**2.79**	**645,946.46**
TOTAL ASSETS SWEDISH KRONA		**879,493.13**	**1,525,440.61**	**2.79**	**645,947.48**

SWISS FRANC

CASH & CASH EQUIVALENTS

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 1 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		51.03	51.83	0.00	0.80
EQUITY					
10.000 SIKA AG ES4808089	7,942.53	18,597.62	79,425.35	0.15	60,827.73
22.000 SGS SA ES4824771	2,607.49	31,118.38	57,364.80	0.10	26,246.42
94.000 SWISSCOM AG ES5533975	532.07	34,677.50	50,014.37	0.09	15,336.87
31.000 GIVAUDAN SA ES5980614	2,310.93	27,523.91	71,638.79	0.13	44,114.88
266.000 ZURICH INSURANCE GROUP AG ES5983816	304.36	69,375.84	80,960.08	0.15	11,584.24
8,793.000 NOVARTIS AG ES7103066	84.56	476,740.31	743,502.51	1.36	266,762.20
3,237.000 ABB LTD ES7108891	26.80	67,155.40	86,762.89	0.16	19,607.49
2,694.000 ROCHE HOLDING AG ES7110384	252.95	440,277.34	681,447.92	1.25	241,170.58

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
491.000 ADECCO GROUP AG ES7110723	76.50	28,742.22	37,561.88	0.07	8,819.66
728.000 LAFARGEHOLCIM LTD ES7110756	56.39	39,053.78	41,050.38	0.07	1,996.60
12,354.000 NESTLE SA ES7123874	85.99	635,217.58	1,062,355.26	1.94	427,137.68
199.000 BALOISE HOLDING AG ES7124591	155.67	18,010.91	30,978.25	0.06	12,967.34
96.000 SONOVA HOLDING AG ES7156031	156.18	14,938.25	14,993.54	0.03	55.29
6,094.000 CREDIT SUISSE GROUP AG ES7171584	17.86	92,636.06	108,810.26	0.20	16,174.20
421.000 LONZA GROUP AG ES7333374	270.19	34,970.24	113,749.92	0.21	78,779.68
352.000 SWISS LIFE HOLDING AG ES7437803	354.03	82,025.22	124,617.75	0.23	42,592.53
267.000 SWISS PRIME SITE AG ESB083BH9	92.36	20,353.83	24,658.80	0.05	4,304.97
968.000 PARGESA HOLDING SA ESB0CDLF5	86.71	63,442.00	83,936.38	0.15	20,494.38

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
115.000 PARTNERS GROUP HOLDING AG ESB119QG7	685.48	30,129.42	78,830.17	0.14	48,700.75
194.000 SCHINDLER HOLDING AG ESB11TCY9	230.17	17,521.30	44,652.85	0.08	27,131.55
177.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	177.01	18,218.87	31,331.45	0.06	13,112.58
155.000 GEBERIT AG ESB1WGG94	440.33	28,368.29	68,250.90	0.12	39,882.61
827.000 JULIUS BAER GROUP LTD ESB4R2R51	61.16	30,690.61	50,578.96	0.09	19,888.35
1,887.000 SWISS RE AG ESB545MG7	93.64	98,300.90	176,694.46	0.32	78,393.56
2,156.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	90.61	88,667.57	195,356.39	0.36	106,688.82
592.000 IDORSIA LTD ESBF0YK60	26.12	4,747.52	15,460.65	0.03	10,713.13
13,052.000 UBS GROUP AG ESBRJL171	18.41	211,456.05	240,280.02	0.44	28,823.97
TOTAL EQUITY SWISS FRANC		**2,722,956.92**	**4,395,264.98**	**8.03**	**1,672,308.06**
TOTAL ASSETS SWISS FRANC		**2,723,007.95**	**4,395,316.81**	**8.03**	**1,672,308.86**

U.S. DOLLAR

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
89,956.810 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	89,956.81	89,956.81	0.16	0.00
EQUITY					
2,696.000 MELCO RESORTS & ENTERTAINMENT 585464100 ADR	29.04	45,414.12	78,291.84	0.14	32,877.72
9,500.000 HONGKONG LAND HOLDINGS LTD FM6434910	7.04	59,485.50	66,880.00	0.12	7,394.50
300.000 JARDINE MATHESON HOLDINGS LTD FM6472118	60.75	18,630.35	18,225.00	0.03	-405.35
400.000 JARDINE STRATEGIC HOLDINGS LTD FM6472969	39.58	16,013.20	15,832.00	0.03	-181.20
37,100.000 HUTCHISON PORT HOLDINGS TRUST FMB56ZM71	0.42	15,127.01	15,396.50	0.03	269.49
1,591.000 AERCAP HOLDINGS NV N00985106	52.61	63,888.56	83,702.51	0.15	19,813.95
1,363.000 NXP SEMICONDUCTORS NV N6596X109	117.09	117,854.98	159,593.67	0.29	41,738.69
TOTAL EQUITY U.S. DOLLAR		**336,413.72**	**437,921.52**	**0.80**	**101,507.80**
TOTAL ASSETS U.S. DOLLAR		**426,370.53**	**527,878.33**	**0.96**	**101,507.80**
TOTAL ASSETS		**34,251,849.40**	**54,734,721.76**	**100.00**	**20,482,872.36**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PRAIRIE I TOWNSEND R - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		0.80	0.80	0.00	0.00
REAL ESTATE					
1,904,175.000 LION INDUSTRIAL TRUST 999151624	1.18	1,793,095.31	2,247,187.37	4.03	454,092.06
1,542,505.170 CITIC CAPITAL CHINA 999180086	0.86	1,217,614.50	1,327,359.63	2.38	109,745.13
3,496,151.622 UBS TRUMBULL PROPERTY FUND 999F99382	1.37	2,952,253.53	4,790,738.11	8.58	1,838,484.58
944.080 TTG BRPTP FUND LP 999G39667	1.63	0.00	1,543.00	0.00	1,543.00
1,208,241.000 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	0.93	881,533.00	1,120,485.25	2.01	238,952.25
317,159.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.97	147,027.00	307,720.98	0.55	160,693.98
4,047,685.020 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.08	3,722,139.30	4,359,032.95	7.81	636,893.65
365.484 PRIME PROPERTY FUND LLC 99VVAE6C7	22,895.49	3,447,624.60	8,367,934.37	14.99	4,920,309.77

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PRAIRIE I TOWNSEND R - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,631,341.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP	0.62	0.00	1,009,953.43	1.81	1,009,953.43
1,468,207.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.86	1,452,796.96	1,263,245.30	2.26	-189,551.66
1,463,026.590 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.02	0.00	29,042.54	0.05	29,042.54
231,482.000 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.72	0.00	165,878.84	0.30	165,878.84
1,471,453.640 DIVCOWEST FUND III 99VVALSA1	0.20	0.00	300,263.36	0.54	300,263.36
1,479,839.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.14	0.00	204,763.84	0.37	204,763.84
2,702,602.755 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.82	1,965,384.02	4,918,699.18	8.81	2,953,315.16
961,161.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.64	52,399.53	613,732.06	1.10	561,332.53
1,128,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.66	1,033,437.35	1,873,906.92	3.36	840,469.57
4,947,645.690 PRISA REAL ESTATE LP 99VVAWA08	1.39	4,674,749.96	6,894,148.46	12.35	2,219,398.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PRAIRIE I TOWNSEND R - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,414,950.485 USAA EAGLE REAL ESTATE LP 99VVAWAW8	1.37	4,600,538.97	7,431,629.66	13.32	2,831,090.69
1,016,852.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.04	768,975.00	1,052,853.65	1.89	283,878.65
1,080,129.190 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.06	911,768.60	1,140,036.40	2.04	228,267.80
2,386,800.000 INLAND RETAIL PROPERTY 99VVBEW60	1.09	2,386,800.00	2,602,211.09	4.66	215,411.09
526,447.780 ASANA PARTNERS I 99VVBFXJ8	1.06	526,447.78	559,701.91	1.00	33,254.13
2,295,000.000 HANCOCK US REAL ESTATE 99VVBHWS5	1.15	2,273,737.50	2,636,927.46	4.73	363,189.96
100,939.000 CARROLL MULTIFAMILY REAL 99VVBKS79 ESTATE FUND V		100,939.00	100,939.00	0.18	0.00
486,232.000 CARROLL FUND V BEDROCK SIDECAR 99VVBLWN7 LP		486,232.00	486,232.00	0.87	0.00
TOTAL REAL ESTATE U.S. DOLLAR		**35,395,493.91**	**55,806,166.76**	**100.00**	**20,410,672.85**
TOTAL ASSETS U.S. DOLLAR		**35,395,494.71**	**55,806,167.56**	**100.00**	**20,410,672.85**
TOTAL ASSETS		**35,395,494.71**	**55,806,167.56**	**100.00**	**20,410,672.85**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

WELLINGTON-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,819,275.225 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.94	28,025,252.18	30,842,870.96	100.00	2,817,618.78

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

STEPSTONE-PL1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
46,210,220.670 STEPSTONE XL OPP FUND LP 99VVAKD50	1.29	42,485,353.05	59,497,137.84	100.00	17,011,784.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
967,305.680 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	967,305.68	967,305.68	1.49	0.00
-380,000.000 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2		-380,000.00	-380,000.00	-0.58	0.00
CASH		4,093.67	4,093.67	0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**591,399.35**	**591,399.35**	**0.91**	**0.00**
FIXED INCOME SECURITIES					
350,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	92.26	332,859.68	322,910.00	0.50	-9,949.68
150,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	103.76	146,990.19	155,635.50	0.24	8,645.31
300,000.000 AT&T INC 00206REN8 4.900% 08/14/2037 DD 08/07/17	101.26	304,044.96	303,780.00	0.47	-264.96
475,000.000 ABBVIE INC 00287YAL3 2.900% 11/06/2022 DD 05/06/13	100.29	479,697.10	476,382.25	0.73	-3,314.85
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	101.55	301,142.34	304,635.00	0.47	3,492.66

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.58	302,768.27	304,749.00	0.47	1,980.73
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	99.95	295,355.90	299,847.00	0.46	4,491.10
300,000.000 AMAZON.COM INC 144A 023135BD7 3.875% 08/22/2037 DD 08/22/17	106.11	306,859.45	318,330.00	0.49	11,470.55
300,000.000 AMERICAN EXPRESS CO 025816BM0 2.500% 08/01/2022 DD 08/01/17	98.79	300,175.85	296,379.00	0.46	-3,796.85
160,000.000 AMERICAN EXPRESS CO 025816BR9 3.000% 10/30/2024 DD 10/30/17	99.83	159,901.45	159,734.40	0.25	-167.05
300,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	100.55	300,000.00	301,638.00	0.46	1,638.00
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.89	298,346.35	299,682.00	0.46	1,335.65
475,000.000 AMGEN INC 031162CP3 2.650% 05/11/2022 DD 05/11/17	99.73	476,859.63	473,722.25	0.73	-3,137.38
200,000.000 ANADARKO PETROLEUM CORP 032511BN6 5.550% 03/15/2026 DD 03/17/16	112.20	223,322.79	224,396.00	0.35	1,073.21
120,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	159.04	190,442.65	190,845.60	0.29	402.95

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	115.90	573,141.21	579,495.00	0.89	6,353.79
500,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	98.06	491,651.96	490,320.00	0.75	-1,331.96
250,000.000 APPLE INC 037833CJ7 3.350% 02/09/2027 DD 02/09/17	102.44	248,172.17	256,092.50	0.39	7,920.33
200,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	102.48	198,864.35	204,960.00	0.32	6,095.65
325,000.000 BP CAPITAL MARKETS PLC 05565QCB2 2.500% 11/06/2022 DD 11/06/12	99.48	324,320.45	323,323.00	0.50	-997.45
300,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	104.74	313,112.04	314,229.00	0.48	1,116.96
250,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	106.74	261,982.19	266,850.00	0.41	4,867.81
225,000.000 BANK OF AMERICA CORP 06051GGS2 VAR RT 10/01/2021 DD 09/18/17	99.72	225,000.00	224,365.50	0.35	-634.50
281,000.000 BANK OF AMERICA CORP 144A 06051GGW3 VAR RT 12/20/2028 DD 12/20/17	100.02	279,520.75	281,061.82	0.43	1,541.07
308,000.000 BAYER US FINANCE LLC 144A 07274EAD5 2.375% 10/08/2019 DD 10/08/14	100.06	309,838.57	308,172.48	0.47	-1,666.09

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 BECTON DICKINSON AND CO 075887BT5 2.894% 06/06/2022 DD 06/06/17	99.38	503,950.32	496,875.00	0.76	-7,075.32
450,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	142.91	632,061.39	643,072.50	0.99	11,011.11
250,000.000 BRISTOL-MYERS SQUIBB CO 110122BB3 3.250% 02/27/2027 DD 02/27/17	102.76	246,291.21	256,900.00	0.40	10,608.79
200,000.000 BROADCOM CORP / BROADCOM 144A 11134LAN9 3.125% 01/15/2025 DD 10/17/17	95.60	199,945.64	191,194.00	0.29	-8,751.64
330,000.000 BUNGE LTD FINANCE CORP 120568AY6 3.000% 09/25/2022 DD 09/25/17	99.26	330,792.52	327,541.50	0.50	-3,251.02
300,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBA8 3.250% 06/15/2027 DD 03/09/17	102.30	299,293.81	306,885.00	0.47	7,591.19
275,000.000 CVS HEALTH CORP 126650CQ1 4.750% 12/01/2022 DD 06/01/16	107.11	296,183.43	294,560.75	0.45	-1,622.68
950,000.000 CAPITAL ONE FINANCIAL CORP 14040HBR5 2.400% 10/30/2020 DD 10/31/17	99.39	949,739.89	944,167.00	1.45	-5,572.89
300,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	106.32	314,562.54	318,957.00	0.49	4,394.46
300,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	100.30	302,864.48	300,912.00	0.46	-1,952.48

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225,000.000 CITIGROUP INC 172967LM1 VAR RT 07/24/2023 DD 07/24/17	99.50	225,510.95	223,872.75	0.34	-1,638.20
400,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	101.46	404,425.82	405,820.00	0.62	1,394.18
930,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	100.47	930,000.00	934,389.60	1.44	4,389.60
500,000.000 COMMONWEALTH BANK OF AUSTRALIA 20271RAH3 2.300% 09/06/2019 DD 09/08/14	100.14	504,770.84	500,680.00	0.77	-4,090.84
900,000.000 CONSTELLATION BRANDS INC 21036PAW8 2.650% 11/07/2022 DD 11/07/17	98.94	896,344.67	890,433.00	1.37	-5,911.67
250,000.000 DR HORTON INC 23331ABL2 2.550% 12/01/2020 DD 12/05/17	99.85	249,917.05	249,627.50	0.38	-289.55
150,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	100.43	149,864.67	150,642.00	0.23	777.33
340,000.000 DAIMLER FINANCE NORTH AME 144A 233851DA9 VAR RT 02/12/2021 DD 11/14/17	99.95	339,765.21	339,833.40	0.52	68.19
100,000.000 JOHN DEERE CAPITAL CORP 24422ETW9 2.800% 09/08/2027 DD 09/08/17	98.16	99,621.72	98,158.00	0.15	-1,463.72
150,000.000 DELL INTERNATIONAL LLC / 144A 25272KAA1 3.480% 06/01/2019 DD 06/01/16	101.25	152,741.50	151,879.50	0.23	-862.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	110.26	318,930.76	330,786.00	0.51	11,855.24
150,000.000 DOW CHEMICAL CO/THE 260543BX0 8.550% 05/15/2019 DD 05/13/09	108.32	163,421.06	162,477.00	0.25	-944.06
325,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	95.82	310,878.86	311,405.25	0.48	526.39
150,000.000 E*TRADE FINANCIAL CORP 269246BP8 2.950% 08/24/2022 DD 08/24/17	99.16	150,432.96	148,734.00	0.23	-1,698.96
325,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	100.67	327,772.54	327,180.75	0.50	-591.79
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	104.86	205,876.72	209,718.00	0.32	3,841.28
175,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	99.68	176,203.41	174,438.25	0.27	-1,765.16
900,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	100.03	899,636.04	900,234.00	1.38	597.96
186,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAD5 5.625% 07/31/2019 DD 01/26/12	104.61	195,991.16	194,574.60	0.30	-1,416.56
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	102.66	206,389.57	205,316.00	0.32	-1,073.57

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 GEORGIA-PACIFIC LLC 373298BN7 7.375% 12/01/2025 DD 12/08/95	127.28	187,165.70	190,914.00	0.29	3,748.30
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	127.33	6,175.46	6,366.55	0.01	191.09
125,000.000 GEORGIA-PACIFIC LLC 144A 37331NAB7 5.400% 11/01/2020 DD 11/02/10	107.85	134,567.99	134,815.00	0.21	247.01
1,000,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	133.86	1,327,760.80	1,338,640.00	2.06	10,879.20
203,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12	110.88	226,134.86	225,092.49	0.35	-1,042.37
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	99.30	300,299.46	297,906.00	0.46	-2,393.46
250,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	102.61	258,799.57	256,522.50	0.39	-2,277.07
300,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	100.50	306,607.01	301,500.00	0.46	-5,107.01
350,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	106.00	373,355.31	371,000.00	0.57	-2,355.31
300,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	104.46	313,853.67	313,371.00	0.48	-482.67

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700,000.000 HSBC HOLDINGS PLC 404280BG3 VAR RT 01/05/2022 DD 10/05/16	103.39	725,045.73	723,702.00	1.11	-1,343.73
360,000.000 HONEYWELL INTERNATIONAL INC 438516BM7 1.850% 11/01/2021 DD 10/31/16	98.19	354,752.01	353,466.00	0.54	-1,286.01
300,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAC1 2.400% 10/30/2018 DD 10/30/15	99.90	301,313.90	299,709.00	0.46	-1,604.90
200,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	99.88	199,990.54	199,764.00	0.31	-226.54
250,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	106.63	263,195.48	266,573.00	0.41	3,377.52
150,000.000 JPMORGAN CHASE & CO 46625HJE1 3.250% 09/23/2022 DD 09/24/12	102.39	154,631.66	153,577.50	0.24	-1,054.16
1,060,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	116.23	1,213,023.11	1,231,995.60	1.89	18,972.49
200,000.000 JPMORGAN CHASE & CO 46625HQW3 3.300% 04/01/2026 DD 03/23/16	100.79	203,749.77	201,576.00	0.31	-2,173.77
125,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	102.80	125,000.00	128,496.25	0.20	3,496.25
300,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	105.65	299,260.12	316,944.00	0.49	17,683.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
725,000.000 KINDER MORGAN INC/DE 49456BAM3 3.150% 01/15/2023 DD 08/10/17	99.39	730,108.02	720,584.75	1.11	-9,523.27
500,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16	99.06	491,746.95	495,275.00	0.76	3,528.05
220,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	110.00	254,040.51	242,004.40	0.37	-12,036.11
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	93.09	280,056.44	279,282.00	0.43	-774.44
625,000.000 LOCKHEED MARTIN CORP 539830BG3 3.100% 01/15/2023 DD 11/23/15	101.61	641,264.57	635,056.25	0.98	-6,208.32
250,000.000 LOCKHEED MARTIN CORP 539830BH1 3.550% 01/15/2026 DD 11/23/15	103.84	251,438.65	259,595.00	0.40	8,156.35
120,000.000 MARRIOTT INTERNATIONAL INC/MD 571903AU7 7.150% 12/01/2019 DD 12/01/16	108.59	131,322.11	130,312.80	0.20	-1,009.31
300,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	108.84	298,546.90	326,523.00	0.50	27,976.10
300,000.000 MICROSOFT CORP 594918BY9 3.300% 02/06/2027 DD 02/06/17	103.15	299,017.77	309,450.00	0.48	10,432.23
225,000.000 MIDAMERICAN ENERGY CO 595620AQ8 3.100% 05/01/2027 DD 02/01/17	100.51	227,763.55	226,143.00	0.35	-1,620.55

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
147,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	133.65	191,199.99	196,468.44	0.30	5,268.45
225,000.000 MIZUHO FINANCIAL GROUP INC 60687YAF6 VAR RT 09/13/2021 DD 09/13/16	101.63	228,069.04	228,660.75	0.35	591.71
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	102.22	300,000.00	306,669.00	0.47	6,669.00
700,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	100.92	706,605.26	706,440.00	1.09	-165.26
500,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.11	503,400.35	500,565.00	0.77	-2,835.35
400,000.000 MORGAN STANLEY 61746BEB8 VAR RT 04/21/2021 DD 04/21/16	102.72	411,231.36	410,884.00	0.63	-347.36
490,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	109.62	517,790.50	537,128.20	0.83	19,337.70
300,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAU2 4.125% 06/01/2021 DD 05/23/16	102.00	313,552.73	306,000.00	0.47	-7,552.73
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	0.77	0.00
750,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.44	795,432.89	783,307.50	1.20	-12,125.39

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
330,000.000 NORTHROP GRUMMAN CORP 666807BG6 3.250% 08/01/2023 DD 05/31/13	102.04	344,740.22	336,745.20	0.52	-7,995.02
300,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	100.79	293,500.41	302,370.00	0.46	8,869.59
250,000.000 ORACLE CORP 68389XBA2 2.800% 07/08/2021 DD 07/08/14	101.47	253,283.01	253,675.00	0.39	391.99
250,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	106.49	260,515.06	266,220.00	0.41	5,704.94
500,000.000 PNC FINANCIAL SERVICES GROUP I 693475AT2 3.150% 05/19/2027 DD 05/19/17	100.34	502,810.04	501,710.00	0.77	-1,100.04
125,000.000 PACIFIC BELL TELEPHONE CO 694032AT0 7.125% 03/15/2026 DD 03/15/93	122.91	149,922.14	153,642.50	0.24	3,720.36
250,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	134.38	316,178.36	335,942.50	0.52	19,764.14
200,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	112.27	217,981.57	224,530.00	0.35	6,548.43
125,000.000 PFIZER INC 717081DV2 2.750% 06/03/2026 DD 06/03/16	98.71	121,141.84	123,388.75	0.19	2,246.91
475,000.000 PRUDENTIAL FINANCIAL INC 144A 744320AX0 3.905% 12/07/2047 DD 12/07/17	102.00	488,031.89	484,504.75	0.75	-3,527.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 QUALCOMM INC 747525AU7 3.250% 05/20/2027 DD 05/26/17	97.64	149,627.47	146,458.50	0.23	-3,168.97
330,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	103.09	343,736.70	340,187.10	0.52	-3,549.60
525,000.000 ROCKWELL COLLINS INC 774341AK7 3.500% 03/15/2027 DD 04/10/17	101.82	535,748.82	534,544.50	0.82	-1,204.32
200,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	106.51	202,477.13	213,010.00	0.33	10,532.87
750,000.000 SOUTHERN CO/THE 842587CV7 3.250% 07/01/2026 DD 05/24/16	98.07	745,570.24	735,540.00	1.13	-10,030.24
300,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	102.67	310,190.37	308,010.00	0.47	-2,180.37
210,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BP6 2.750% 10/01/2026 DD 09/29/16	96.31	204,169.62	202,248.90	0.31	-1,920.72
500,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	103.05	518,881.76	515,250.00	0.79	-3,631.76
320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	98.06	318,386.80	313,776.00	0.48	-4,610.80
360,000.000 ANDEAVOR 144A 881609BC4 5.125% 12/15/2026 DD 12/22/16	109.89	396,567.05	395,611.20	0.61	-955.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,250,573.800 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.21	1,647,473.80	1,640,815.35	2.52	-6,658.45
1,410,441.800 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99	136.33	1,908,531.18	1,922,855.31	2.96	14,324.13
1,320,196.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.34	1,821,915.75	1,826,293.14	2.81	4,377.39
970,820.500 US TREAS-CPI INFLAT 912810PZ5 2.500% 01/15/2029 DD 01/15/09	121.30	1,171,666.98	1,177,644.10	1.81	5,977.12
1,288,459.960 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	130.12	1,601,370.09	1,676,582.75	2.58	75,212.66
1,566,503.400 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	100.97	1,502,717.73	1,581,745.48	2.43	79,027.75
1,754,158.800 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	97.85	1,647,830.43	1,716,426.84	2.64	68,596.41
1,676,000.000 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	100.50	1,628,380.13	1,684,396.76	2.59	56,016.63
1,629,227.600 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	106.83	1,657,028.06	1,740,438.68	2.68	83,410.62
1,413,218.545 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	103.92	1,403,363.38	1,468,546.05	2.26	65,182.67

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,204,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	100.13	1,196,153.53	1,205,505.00	1.85	9,351.47
150,000.000 U S TREASURY NOTE 9128282S8 1.625% 08/31/2022 DD 08/31/17	97.53	148,675.41	146,290.50	0.22	-2,384.91
825,000.000 U S TREASURY NOTE 9128282W9 1.875% 09/30/2022 DD 09/30/17	98.55	820,281.10	813,045.75	1.25	-7,235.35
1,100,000.000 U S TREASURY NOTE 9128283C2 2.000% 10/31/2022 DD 10/31/17	99.13	1,097,371.88	1,090,419.00	1.68	-6,952.88
300,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	110.84	333,658.08	332,511.00	0.51	-1,147.08
200,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	110.06	209,963.29	220,118.00	0.34	10,154.71
315,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	102.03	311,100.96	321,385.05	0.49	10,284.09
800,000.000 VERIZON COMMUNICATIONS INC 92343VDQ4 2.946% 03/15/2022 DD 02/03/17	100.61	809,755.04	804,872.00	1.24	-4,883.04
250,000.000 VERIZON COMMUNICATIONS INC 92343VDY7 4.125% 03/16/2027 DD 03/16/17	104.27	248,468.15	260,677.50	0.40	12,209.35
200,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	102.60	201,004.20	205,196.00	0.32	4,191.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 WALGREEN CO 931422AK5 4.400% 09/15/2042 DD 09/13/12	100.26	169,267.41	175,462.00	0.27	6,194.59
475,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	102.13	489,210.81	485,093.75	0.75	-4,117.06
240,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	98.89	240,009.00	237,326.40	0.36	-2,682.60
250,000.000 WELLS FARGO & CO 949746SH5 3.000% 10/23/2026 DD 10/25/16	98.02	245,519.23	245,040.00	0.38	-479.23
400,000.000 WELLS FARGO & CO 94974BGT1 4.400% 06/14/2046 DD 06/14/16	105.46	397,716.07	421,856.00	0.65	24,139.93
-2,700,000.000 IFL_S UL CPURNSA INDEX 99QAC7VS9 P 196BPS 2038 MAY 23 **SL1O4VHX**	0.00	0.00	0.00	0.00	0.00
2,700,000.000 IFL_L UL CPURNSA INDEX 99QAC7VR1 P 196BPS 2038 MAY 23 **SL1O4VHX**	7.03	0.00	189,877.00	0.29	189,877.00
-1,800,000.000 IFL S UL CPURNSA INDEX 99QADM2M0 P 2.215% 2037 OCT 04 **SL1O5D8M**	0.00	0.00	0.00	0.00	0.00
1,800,000.000 IFL L UL CPURNSA INDEX 99QADM2L2 P 2.215% 2037 OCT 04 **SL1O5D8M**	1.71	0.00	30,690.43	0.05	30,690.43
-3,420,000.000 IFL_L UL CPURNSA INDEX 99QADGTJ1 P 2.321% 2037 APR 06 **SL3A378Z**	1.35	0.00	-46,252.00	-0.07	-46,252.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,420,000.000 IFL L UL CPURNSA INDEX 99QADGTK8 P 2.321% 2037 APR 06 **SL3A378Z**	0.00	0.00	0.00	0.00	0.00
-4,800,000.000 IFL_S UL CPURNSA INDEX 99QADLT27 P 2.165% 2037 SEP 06 **SL3H3U0H**	0.00	0.00	0.00	0.00	0.00
4,800,000.000 IFL_L UL CPURNSA INDEX 99QADLT19 P 2.165% 2037 SEP 06 **SL3H3U0H**	2.56	0.00	123,025.09	0.19	123,025.09
-2,100,000.000 IFL S UL CPURNSA INDEX 99QADNRG4 P 2.22% 2037 NOV 01 **SL3Y3R3J**	0.00	0.00	0.00	0.00	0.00
2,100,000.000 IFL L UL CPURNSA INDEX 99QADNRF6 P 2.22% 2037 NOV 01 **SL3Y3R3J**	1.46	0.00	30,689.48	0.05	30,689.48
-750,000.000 IFL S UL CPURNSA INDEX 99QADH7V6 P 2.3175% 2037 MAY 03 **SL4F5E8E**	1.19	0.00	-8,924.00	-0.01	-8,924.00
750,000.000 IFL L UL CPURNSA INDEX 99QADH7W4 P 2.3175% 2037 MAY 03 **SL4F5E8E**	0.00	0.00	0.00	0.00	0.00
-500,000.000 IFL_S UL CPURNSA INDEX 99QADMEY1 P 2.25% 2037 SEP 20 **SL54485K**	0.00	0.00	0.00	0.00	0.00
500,000.000 IFL_L UL CPURNSA INDEX 99QADMEX3 P 2.25% 2037 SEP 20 **SL54485K**	0.97	0.00	4,829.35	0.01	4,829.35
-1,350,000.000 IFL S UL CPURNSA 99QAC8F30 P_1.775% 2036 JUN 20 **SL8J2HAO**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,350,000.000 IFL L UL CPURNSA 99QAC8F22 P_1.775% 2036 JUN 20 **SL8J2HAO**	9.89	0.00	133,486.00	0.21	133,486.00
-9,325,000.000 IFL S UL CPURNSA INDEX 99QADNJX6 P 2.214% 2037 OCT 25 **SLA215DC**	0.00	0.00	0.00	0.00	0.00
9,325,000.000 IFL L UL CPURNSA INDEX 99QADNJW8 P 2.214% 2037 OCT 25 **SLA215DC**	1.70	0.00	158,915.00	0.24	158,915.00
-1,250,000.000 IFL S_UL CPURNSA 99QAC8K59 P 1.8475% 2038 JUN 28 **SLB61YUU**	0.00	0.00	0.00	0.00	0.00
1,250,000.000 IFL L_UL CPURNSA 99QAC8K42 P 1.8475% 2038 JUN 28 **SLB61YUU**	9.28	0.00	116,025.00	0.18	116,025.00
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 **SWPNDT00002**	16.39	0.00	-251,537.00	-0.39	-251,537.00
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 **SWPNDT00002**	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 **SWPNDT00003**	14.83	0.00	-227,646.00	-0.35	-227,646.00
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 **SWPNDT00003**	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.21	49,580.50	3,176.00	0.00	-46,404.50
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	0.00	0.00	0.00	0.00	0.00
3,000,000.000 IRS_R US0003M P 6.75% 99QACLUZ3 VAR RT 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	0.24	79,500.00	7,122.00	0.01	-72,378.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**63,686,793.47**	**64,436,463.29**	**99.09**	**749,669.82**
TOTAL ASSETS U.S. DOLLAR		**64,278,192.82**	**65,027,862.64**	**100.00**	**749,669.82**
TOTAL ASSETS		**64,278,192.82**	**65,027,862.64**	**100.00**	**749,669.82**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

TITAN LP-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
436.670 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	436.67	436.67	100.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MAGNITUDE-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,888.690 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,888.69	1,888.69	100.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MARATHON EAFE-PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
13,308.148 MARATHON EAFE 99VVA3995	1,726.61	19,167,619.47	22,978,005.72	100.00	3,810,386.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,120,384.460 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	2,120,384.46	2,120,384.46	3.94	0.00
CASH		2,222.05	2,222.05	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,122,606.51**	**2,122,606.51**	**3.94**	**0.00**
CONVERTIBLE OR EXCHANGEABLE SE					
130,000.000 NRG YIELD INC 144A 62942XAD0 3.250% 06/01/2020 DD 06/29/15	98.94	129,671.30	128,619.40	0.24	-1,051.90
95,000.000 NEXTERA ENERGY PARTNERS L 144A 65341BAA4 1.500% 09/15/2020 DD 09/11/17	99.94	92,322.20	94,941.10	0.18	2,618.90
130,000.000 PATTERN ENERGY GROUP INC 70338PAB6 VAR RT 07/15/2020 DD 07/28/15	101.44	137,800.00	131,869.40	0.24	-5,930.60
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**359,793.50**	**355,429.90**	**0.66**	**-4,363.60**
FIXED INCOME SECURITIES					
114,917.550 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.18	114,917.55	115,123.25	0.21	205.70
100,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	101.88	101,177.73	101,875.00	0.19	697.27
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	105.00	99,223.42	105,000.00	0.20	5,776.58

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	108.00	139,472.33	140,400.00	0.26	927.67
45,000.000 AES CORP/VA 00130HBY0 5.125% 09/01/2027 DD 08/28/17	105.00	45,295.12	47,250.00	0.09	1,954.88
130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	98.88	127,946.01	128,537.50	0.24	591.49
130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	98.50	128,091.75	128,050.00	0.24	-41.75
205,000.000 AMERICAN TIRE DISTRIBUTOR 144A 00214TAA6 10.250% 03/01/2022 DD 02/25/15	103.00	205,495.73	211,150.00	0.39	5,654.27
50,000.000 AECOM 00766TAB6 5.750% 10/15/2022 DD 10/15/15	104.25	49,951.36	52,125.00	0.10	2,173.64
50,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	108.32	49,380.78	54,160.00	0.10	4,779.22
50,000.000 AECOM 00774CAB3 5.125% 03/15/2027 DD 02/21/17	101.87	50,000.00	50,932.50	0.09	932.50
50,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	102.25	50,000.00	51,125.00	0.09	1,125.00
15,000.000 AIRCASTLE LTD 00928QAM3 5.125% 03/15/2021 DD 03/26/14	105.13	15,772.90	15,768.75	0.03	-4.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 ALBERTSONS COS LLC / SAFEWAY I 013093AD1 5.750% 03/15/2025 DD 03/15/17	90.20	100,000.00	90,200.00	0.17	-9,800.00
25,000.000 ALLIANT HOLDINGS INTERMED 144A 016094AA2 8.250% 08/01/2023 DD 08/13/15	105.00	25,959.45	26,250.00	0.05	290.55
165,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	108.06	177,199.34	178,302.30	0.33	1,102.96
50,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	102.50	50,000.00	51,250.00	0.10	1,250.00
10,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11	110.75	11,173.86	11,075.00	0.02	-98.86
50,000.000 ALLY FINANCIAL INC 02005NAR1 4.750% 09/10/2018 DD 09/09/13	101.25	50,789.83	50,625.00	0.09	-164.83
100,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	104.00	99,607.83	104,000.00	0.19	4,392.17
225,000.000 ALPHA 3 BV / ALPHA US BID 144A 02079UAA3 6.250% 02/01/2025 DD 01/31/17	102.50	228,873.82	230,625.00	0.43	1,751.18
200,000.000 ALTICE LUXEMBOURG SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14	98.50	209,529.98	197,000.00	0.37	-12,529.98
200,000.000 ALTICE US FINANCE I CORP 144A 02155FAC9 5.500% 05/15/2026 DD 04/26/16	101.88	210,219.90	203,750.00	0.38	-6,469.90

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
45,000.000 AMERICAN AXLE & MANUFACTURING 02406PAK6 7.750% 11/15/2019 DD 11/03/11	109.00	48,698.88	49,050.00	0.09	351.12
25,000.000 AMERICAN AXLE & MANUFACTU 144A 02406PAP5 6.250% 04/01/2025 DD 03/23/17	105.25	25,000.00	26,312.50	0.05	1,312.50
260,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AJ3 5.875% 08/20/2026 DD 06/27/16	103.00	270,476.25	267,800.00	0.50	-2,676.25
5,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	101.00	5,023.82	5,050.00	0.01	26.18
10,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AL8 5.750% 05/20/2027 DD 02/13/17	101.00	10,000.00	10,100.00	0.02	100.00
195,000.000 ANTERO RESOURCES CORP 03674XAC0 5.125% 12/01/2022 DD 12/01/14	102.00	198,252.97	198,900.00	0.37	647.03
195,000.000 ANTERO MIDSTREAM PARTNERS LP / 03690AAC0 5.375% 09/15/2024 DD 03/15/17	103.00	201,588.31	200,850.00	0.37	-738.31
284,287.500 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	100.97	286,531.83	287,050.77	0.53	518.94
100,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	104.95	100,000.00	104,950.00	0.19	4,950.00
400,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAL4 6.000% 02/15/2025 DD 01/30/17	105.25	404,584.63	421,000.00	0.78	16,415.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30,000.000 ASCEND LEARNING LLC 144A 043502AA1 6.875% 08/01/2025 DD 07/12/17	103.25	30,000.00	30,975.00	0.06	975.00
260,000.000 ASURION 7/17 2ND LIEN COV-LITE 04649VAU4 TLB2	102.66	260,000.00	266,905.60	0.50	6,905.60
90,000.000 BEACON ESCROW CORP 144A 073685AD1 4.875% 11/01/2025 DD 10/25/17	100.38	90,000.00	90,337.50	0.17	337.50
145,000.000 BIG RIVER STEEL LLC / BRS 144A 08949LAA8 7.250% 09/01/2025 DD 08/23/17	105.75	154,153.42	153,337.50	0.28	-815.92
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	104.25	101,056.64	104,250.00	0.19	3,193.36
125,000.000 BLUESCOPE STEEL FINANCE L 144A 09628TAA7 6.500% 05/15/2021 DD 05/05/16	104.25	131,594.14	130,312.50	0.24	-1,281.64
55,000.000 BOMBARDIER INC 144A 097751BR1 7.500% 12/01/2024 DD 11/27/17	101.50	55,000.00	55,825.00	0.10	825.00
124,375.000 BRAND ENERGY 6/17 COV-LITE TL 10524MAN7	100.33	123,222.14	124,779.22	0.23	1,557.08
195,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	104.07	205,837.51	202,936.50	0.38	-2,901.01
100,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	106.75	108,529.70	106,750.00	0.20	-1,779.70

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 BWAY HOLDING CO 144A 12429TAD6 5.500% 04/15/2024 DD 04/03/17	104.00	100,000.00	104,000.00	0.19	4,000.00
120,000.000 BWAY HOLDING CO 144A 12429TAE4 7.250% 04/15/2025 DD 04/03/17	103.25	121,641.40	123,900.00	0.23	2,258.60
205,000.000 CBS RADIO INC 144A 124847AC8 7.250% 11/01/2024 DD 10/17/16	105.44	216,093.22	216,147.90	0.40	54.68
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	104.25	272,636.63	271,050.00	0.50	-1,586.63
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	102.50	270,755.25	266,500.00	0.49	-4,255.25
200,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	98.50	199,765.51	197,000.00	0.37	-2,765.51
15,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	97.25	15,000.00	14,587.50	0.03	-412.50
140,000.000 CDK GLOBAL INC 144A 12508EAE1 4.875% 06/01/2027 DD 05/15/17	101.25	144,006.52	141,750.00	0.26	-2,256.52
100,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAY6 6.250% 03/31/2023 DD 03/16/17	90.00	100,399.88	90,000.00	0.17	-10,399.88
25,000.000 CNH INDUSTRIAL CAPITAL LLC 12592BAH7 4.375% 04/05/2022 DD 04/10/17	103.60	25,000.00	25,899.25	0.05	899.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	100.75	220,000.00	221,650.00	0.41	1,650.00
195,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	103.00	199,406.45	200,850.00	0.37	1,443.55
75,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	101.25	75,015.34	75,937.50	0.14	922.16
50,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10	106.75	54,526.76	53,375.00	0.10	-1,151.76
360,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	98.50	356,849.13	354,600.00	0.66	-2,249.13
65,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	94.50	61,975.29	61,425.00	0.11	-550.29
70,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	98.00	70,000.00	68,600.70	0.13	-1,399.30
180,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	106.75	190,588.35	192,150.00	0.36	1,561.65
200,000.000 CARLSON TRAVEL INC 144A 14282LAA1 6.750% 12/15/2023 DD 12/16/16	90.50	199,516.30	181,000.00	0.34	-18,516.30
350,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	100.38	355,471.83	351,312.50	0.65	-4,159.33

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	103.75	50,664.87	51,875.00	0.10	1,210.13
360,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	101.75	370,024.20	366,300.00	0.68	-3,724.20
240,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	101.88	243,864.56	244,500.00	0.45	635.44
45,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	100.00	45,000.00	45,000.00	0.08	0.00
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	91.00	175,000.00	159,250.00	0.30	-15,750.00
75,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	99.75	77,721.44	74,812.50	0.14	-2,908.94
132,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	101.50	129,401.00	133,980.00	0.25	4,579.00
150,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAA9 5.250% 10/01/2025 DD 09/18/17	101.75	150,000.00	152,625.00	0.28	2,625.00
180,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	108.38	190,524.14	195,075.00	0.36	4,550.86
245,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAG0 5.125% 06/30/2027 DD 05/19/17	103.44	253,077.45	253,428.00	0.47	350.55

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13	101.50	103,072.60	101,500.00	0.19	-1,572.60
45,000.000 CLEAVER-BROOKS INC 144A 185401AG1 7.875% 03/01/2023 DD 12/11/17	102.50	45,000.00	46,125.00	0.09	1,125.00
195,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	112.75	216,745.53	219,862.50	0.41	3,116.97
100,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	106.25	100,000.00	106,250.00	0.20	6,250.00
130,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	100.00	130,475.00	130,000.00	0.24	-475.00
140,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	101.50	140,476.14	142,100.00	0.26	1,623.86
145,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	100.50	143,893.49	145,725.00	0.27	1,831.51
45,000.000 COVEY PARK ENERGY LLC / C 144A 22304LAA8 7.500% 05/15/2025 DD 05/03/17	104.22	46,900.82	46,899.00	0.09	-1.82
265,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	100.50	265,000.00	266,325.00	0.49	1,325.00
20,000.000 CYRUSONE LP / CYRUSONE FI 144A 23283PAN4 5.375% 03/15/2027 DD 09/15/17	105.00	21,059.93	21,000.00	0.04	-59.93

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
55,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	98.25	55,000.00	54,037.50	0.10	-962.50
205,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	98.75	208,807.83	202,437.50	0.38	-6,370.33
130,000.000 DEAN FOODS CO 144A 242370AD6 6.500% 03/15/2023 DD 02/25/15	99.50	132,489.70	129,350.00	0.24	-3,139.70
60,000.000 DECK CHASSIS ACQUISITION 144A 243478AA2 10.000% 06/15/2023 DD 06/15/16	111.25	67,394.36	66,750.00	0.12	-644.36
40,000.000 DENBURY RESOURCES INC 144A 247916AF6 9.000% 05/15/2021 DD 05/10/16	102.13	41,559.18	40,850.00	0.08	-709.18
260,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	110.26	288,739.94	286,681.20	0.53	-2,058.74
260,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	102.88	271,154.25	267,475.00	0.50	-3,679.25
200,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	107.00	200,616.54	214,000.00	0.40	13,383.46
50,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	100.50	50,875.41	50,250.00	0.09	-625.41
25,000.000 DOLE FOOD CO INC 144A 256603AC5 7.250% 06/15/2025 DD 04/06/17	108.13	25,000.00	27,031.25	0.05	2,031.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	101.25	98,968.09	101,250.00	0.19	2,281.91
65,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	105.50	64,665.16	68,575.00	0.13	3,909.84
15,000.000 DYNEGY INC 26817RAV0 8.034% 02/02/2024 DD 02/02/17	105.00	15,953.63	15,750.00	0.03	-203.63
140,000.000 DYNEGY INC 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	109.25	145,677.24	152,950.00	0.28	7,272.76
195,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	111.00	216,887.55	216,450.00	0.40	-437.55
75,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	98.73	73,224.88	74,049.75	0.14	824.87
205,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	104.50	215,918.45	214,225.00	0.40	-1,693.45
195,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	105.25	210,247.58	205,237.50	0.38	-5,010.08
25,000.000 ENPRO INDUSTRIES INC 29355XAD9 5.875% 09/15/2022 DD 03/15/15	104.13	25,218.58	26,031.25	0.05	812.67
130,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	107.00	139,976.14	139,100.00	0.26	-876.14

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	104.50	100,000.00	104,500.00	0.19	4,500.00
195,000.000 FBM FINANCE INC 144A 30190QAA7 8.250% 08/15/2021 DD 08/09/16	106.25	209,109.90	207,187.50	0.38	-1,922.40
180,000.000 EXTRACTION OIL & GAS INC 144A 30227LAA5 7.875% 07/15/2021 DD 07/18/16	105.75	186,387.27	190,350.00	0.35	3,962.73
30,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	106.75	30,000.00	32,025.00	0.06	2,025.00
70,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAS6 9.750% 03/01/2022 DD 04/27/15	110.65	78,998.42	77,455.00	0.14	-1,543.42
25,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAU1 4.750% 05/15/2022 DD 05/12/17	101.25	25,000.00	25,312.50	0.05	312.50
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	103.06	150,000.00	154,582.50	0.29	4,582.50
100,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	102.75	100,000.00	102,750.00	0.19	2,750.00
125,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	104.09	125,000.00	130,112.50	0.24	5,112.50
260,000.000 FIRST QUANTUM MINERALS LT 144A 335934AL9 7.500% 04/01/2025 DD 03/22/17	108.50	268,816.63	282,100.00	0.52	13,283.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
95,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	101.75	95,000.00	96,662.50	0.18	1,662.50
125,000.000 FREEPORT-MCMORAN INC 35671DAZ8 3.875% 03/15/2023 DD 09/15/13	99.50	116,258.72	124,375.00	0.23	8,116.28
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	105.00	150,000.00	157,500.00	0.29	7,500.00
100,000.000 FRONTIER COMMUNICATIONS CORP 35906AAM0 7.125% 01/15/2023 DD 08/15/12	66.50	94,255.95	66,500.00	0.12	-27,755.95
29,000.000 FRONTIER COMMUNICATIONS CORP 35906AAW8 10.500% 09/15/2022 DD 03/15/16	75.63	27,797.58	21,931.25	0.04	-5,866.33
325,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	107.25	356,065.77	348,562.50	0.65	-7,503.27
135,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	105.00	135,000.00	141,750.00	0.26	6,750.00
275,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	101.75	272,332.10	279,812.50	0.52	7,480.40
150,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BF7 5.000% 05/31/2026 DD 05/13/16	103.11	150,000.00	154,665.00	0.29	4,665.00
45,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BG5 4.875% 03/15/2027 DD 03/07/17	102.38	45,000.00	46,068.75	0.09	1,068.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	107.88	143,332.11	140,237.50	0.26	-3,094.61
201.504 WHEELABRATOR TECHNOLOGIES 38723BAB7 10/14 TLB	100.94	198.99	203.39	0.00	4.40
260,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	104.00	266,085.51	270,400.00	0.50	4,314.49
25,000.000 GENESYS TELECOMMUNICATION 144A 39479TAA4 10.000% 11/30/2024 DD 12/01/16	109.25	25,000.00	27,312.50	0.05	2,312.50
49,501.240 GENESYS 6/17 (USD) COV-LITE 39479UAG8 TL	100.50	48,909.06	49,748.75	0.09	839.69
325,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	103.00	329,755.43	334,750.00	0.62	4,994.57
200,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	103.00	200,622.53	206,000.00	0.38	5,377.47
75,000.000 GULFPORT ENERGY CORP 402635AH9 6.000% 10/15/2024 DD 04/15/17	100.00	75,465.25	75,000.00	0.14	-465.25
100,000.000 GULFPORT ENERGY CORP 402635AL0 6.375% 05/15/2025 DD 05/15/17	100.50	100,000.00	100,500.00	0.19	500.00
20,000.000 H&E EQUIPMENT SERVICES IN 144A 404030AF5 5.625% 09/01/2025 DD 08/24/17	104.50	20,000.00	20,900.00	0.04	900.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
260,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	105.75	278,676.36	274,950.00	0.51	-3,726.36
100,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	100.50	100,111.53	100,500.00	0.19	388.47
100,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	99.75	100,000.00	99,750.00	0.19	-250.00
150,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	106.00	161,247.93	159,000.00	0.30	-2,247.93
150,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12	106.75	161,172.97	160,125.00	0.30	-1,047.97
200,000.000 HD SUPPLY INC 144A 40415RAR6 5.750% 04/15/2024 DD 04/11/16	106.25	206,989.86	212,500.00	0.39	5,510.14
150,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	103.50	150,000.00	155,250.00	0.29	5,250.00
50,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	100.25	50,438.58	50,125.00	0.09	-313.58
50,000.000 HERTZ CORP/THE 144A 428040CT4 7.625% 06/01/2022 DD 06/06/17	104.75	50,000.00	52,375.00	0.10	2,375.00
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	50,000.00	52,125.00	0.10	2,125.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
110,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	103.50	110,000.00	113,850.00	0.21	3,850.00
10,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	101.50	10,122.13	10,150.00	0.02	27.87
130,000.000 HUDBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	109.50	143,506.78	142,350.00	0.26	-1,156.78
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	110.50	147,115.42	143,650.00	0.27	-3,465.42
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	102.00	136,475.26	132,600.00	0.25	-3,875.26
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	104.75	141,540.14	136,175.00	0.25	-5,365.14
125,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAZ5 4.875% 11/15/2020 DD 11/19/12	104.00	129,922.31	130,000.00	0.24	77.69
55,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BN6 6.375% 12/15/2025 DD 12/06/17	100.01	55,000.00	55,005.50	0.10	5.50
525,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	103.50	538,985.23	543,375.00	1.01	4,389.77
250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	99.75	241,898.69	249,375.00	0.46	7,476.31

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	91.00	42,442.91	45,500.00	0.08	3,057.09
335,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	81.75	286,331.26	273,862.50	0.51	-12,468.76
431,000.000 INVENTIV GROUP HOLDINGS I 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	108.00	471,416.95	465,480.00	0.86	-5,936.95
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	104.50	153,034.82	156,750.00	0.29	3,715.18
17,483.000 ISHARES IBOXX USD HIGH YIELD 464288513	87.26	1,545,853.29	1,525,566.58	2.83	-20,286.71
25,000.000 INFORMATICA LLC 144A 465349AA6 7.125% 07/15/2023 DD 06/16/15	102.25	25,527.62	25,562.50	0.05	34.88
210,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	105.25	219,152.15	221,025.00	0.41	1,872.85
250,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	101.00	261,937.64	252,500.00	0.47	-9,437.64
25,000.000 JELD-WEN INC 144A 475795AC4 4.625% 12/15/2025 DD 12/14/17	100.75	25,000.00	25,187.50	0.05	187.50
25,000.000 JELD-WEN INC 144A 475795AD2 4.875% 12/15/2027 DD 12/14/17	101.00	25,000.00	25,250.00	0.05	250.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	102.50	135,628.42	133,250.00	0.25	-2,378.42
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	103.13	125,000.00	128,906.25	0.24	3,906.25
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	102.25	25,000.00	25,562.50	0.05	562.50
245,000.000 ARDONAGH MIDCO 3 PLC 144A 48250PAA8 8.625% 07/15/2023 DD 06/20/17	103.50	258,547.29	253,575.00	0.47	-4,972.29
95,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAF1 7.875% 02/15/2021 DD 02/09/16	104.50	99,410.56	99,275.00	0.18	-135.56
180,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	112.25	199,719.08	202,050.00	0.38	2,330.92
195,000.000 LAREDO PETROLEUM INC 516806AE6 6.250% 03/15/2023 DD 03/18/15	103.53	202,267.87	201,883.50	0.37	-384.37
195,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	106.00	210,649.63	206,700.00	0.38	-3,949.63
100,000.000 LENNAR CORP 526057BS2 VAR RT 12/01/2018 DD 02/04/13	101.00	101,432.25	101,000.00	0.19	-432.25
50,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	102.53	50,000.00	51,265.00	0.10	1,265.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
195,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	98.16	200,455.45	191,402.25	0.36	-9,053.20
50,000.000 LIONS GATE ENTERTAINMENT 144A 535919AL8 5.875% 11/01/2024 DD 10/27/16	105.63	50,449.57	52,812.50	0.10	2,362.93
180,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	100.50	180,000.00	180,900.00	0.34	900.00
50,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13	108.00	53,202.25	54,000.00	0.10	797.75
10,000.000 MGM GROWTH PROPERTIES OPE 144A 55303XAD7 4.500% 01/15/2028 DD 09/21/17	98.00	10,000.00	9,800.00	0.02	-200.00
20,000.000 M/I HOMES INC 55305BAQ4 5.625% 08/01/2025 DD 08/03/17	101.49	20,000.00	20,298.40	0.04	298.40
520,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	106.50	543,471.21	553,800.00	1.03	10,328.79
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	107.38	176,189.67	187,906.25	0.35	11,716.58
195,000.000 MATADOR RESOURCES CO 576485AB2 6.875% 04/15/2023 DD 10/15/15	105.25	204,998.80	205,237.50	0.38	238.70
40,000.000 MATCH GROUP INC 144A 57665RAG1 5.000% 12/15/2027 DD 12/04/17	101.50	39,613.12	40,600.00	0.08	986.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
275,000.000 MATTAMY GROUP CORP 144A 57701RAH5 6.500% 10/01/2025 DD 09/26/17	105.75	278,578.72	290,812.50	0.54	12,233.78
130,000.000 MCGRAW-HILL GLOBAL EDUCAT 144A 580638AC8 7.875% 05/15/2024 DD 05/04/16	98.75	128,461.56	128,375.00	0.24	-86.56
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	101.25	150,000.00	151,875.00	0.28	1,875.00
30,000.000 MERCER INTERNATIONAL INC 144A 588056AV3 5.500% 01/15/2026 DD 12/20/17	101.50	30,000.00	30,450.00	0.06	450.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	103.88	100,000.00	103,875.00	0.19	3,875.00
175,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	106.13	176,173.70	185,718.75	0.34	9,545.05
110,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	102.25	110,000.00	112,475.00	0.21	2,475.00
190,000.000 MURPHY OIL USA INC 626738AD0 5.625% 05/01/2027 DD 04/25/17	105.02	204,854.30	199,538.00	0.37	-5,316.30
10,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	101.69	10,000.00	10,168.80	0.02	168.80
35,000.000 NGPL PIPECO LLC 144A 62912XAF1 4.875% 08/15/2027 DD 08/01/17	103.75	35,000.00	36,312.50	0.07	1,312.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	104.00	152,995.77	156,000.00	0.29	3,004.23
165,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	108.87	179,129.15	179,642.10	0.33	512.95
95,000.000 NRG ENERGY INC 144A 629377CD2 5.750% 01/15/2028 DD 12/07/17	101.00	95,000.00	95,950.00	0.18	950.00
210,000.000 NRG YIELD OPERATING LLC 62943WAE9 5.000% 09/15/2026 DD 03/15/17	101.50	218,965.98	213,150.00	0.40	-5,815.98
45,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAH3 7.875% 10/01/2020 DD 04/01/13	102.13	46,119.10	45,956.25	0.09	-162.85
182,916.380 NATIONAL VISION 11/17 TL 63909DAD3	100.04	183,373.12	182,993.20	0.34	-379.92
205,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	104.34	205,000.00	213,892.90	0.40	8,892.90
50,000.000 NAVIENT CORP 63938CAA6 5.000% 10/26/2020 DD 11/06/14	101.38	50,000.00	50,687.50	0.09	687.50
75,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	106.50	74,918.01	79,875.00	0.15	4,956.99
200,000.000 CSC HOLDINGS LLC 144A 64072TAA3 10.875% 10/15/2025 DD 10/09/15	119.00	200,000.00	238,000.00	0.44	38,000.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
195,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	106.25	214,139.62	207,187.50	0.38	-6,952.12
115,000.000 NETFLIX INC 144A 64110LAP1 4.875% 04/15/2028 DD 10/26/17	98.00	115,000.00	112,700.00	0.21	-2,300.00
460,000.000 ENVISION HEALTHCARE CORP 144A 64189PAA1 6.250% 12/01/2024 DD 12/01/16	103.00	490,797.90	473,800.00	0.88	-16,997.90
130,000.000 NEWFIELD EXPLORATION CO 651290AQ1 5.625% 07/01/2024 DD 06/26/12	107.50	139,254.46	139,750.00	0.26	495.54
130,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	105.75	136,797.08	137,475.00	0.26	677.92
65,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	99.50	65,000.00	64,675.00	0.12	-325.00
45,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	101.75	45,000.00	45,787.50	0.09	787.50
75,000.000 NFP CORP 144A 65342RAA8 6.875% 07/15/2025 DD 07/12/17	100.75	75,000.00	75,562.50	0.14	562.50
75,000.000 NIELSEN FINANCE LLC / NIELSEN 65409QBA9 4.500% 10/01/2020 DD 04/01/13	100.75	76,367.12	75,562.50	0.14	-804.62
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	102.88	50,453.35	51,437.50	0.10	984.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30,000.000 NORTHWEST ACQUISITIONS UL 144A 66727WAA0 7.125% 11/01/2022 DD 10/23/17	103.25	29,699.00	30,975.00	0.06	1,276.00
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	104.75	200,000.00	209,500.00	0.39	9,500.00
50,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	102.00	51,703.92	51,000.00	0.09	-703.92
21,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	101.38	21,321.52	21,288.75	0.04	-32.77
25,000.000 NUANCE COMMUNICATIONS INC 67020YAQ3 5.625% 12/15/2026 DD 12/22/16	104.13	24,784.13	26,031.25	0.05	1,247.12
295,000.000 SFR GROUP SA 144A 67054KAA7 7.375% 05/01/2026 DD 04/11/16	102.63	316,583.61	302,743.75	0.56	-13,839.86
200,000.000 SFR GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	101.25	203,355.95	202,500.00	0.38	-855.95
200,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	102.13	196,126.59	204,250.00	0.38	8,123.41
110,000.000 WEST CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	98.75	108,468.75	108,625.00	0.20	156.25
130,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	99.75	131,718.27	129,675.00	0.24	-2,043.27

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
215,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	100.75	218,563.52	216,612.50	0.40	-1,951.02
125,000.000 ORBITAL ATK INC 68557NAC7 5.500% 10/01/2023 DD 04/01/16	105.50	125,000.00	131,875.00	0.24	6,875.00
260,000.000 OWENS-BROCKWAY GLASS CONT 144A 69073TAS2 6.375% 08/15/2025 DD 08/24/15	111.75	294,730.73	290,550.00	0.54	-4,180.73
25,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	104.00	26,138.92	26,000.00	0.05	-138.92
205,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	105.00	205,782.21	215,250.00	0.40	9,467.79
130,000.000 PBF LOGISTICS LP / PBF LO 144A 69318UAD7 6.875% 05/15/2023 DD 05/15/17	103.00	132,505.42	133,900.00	0.25	1,394.58
215,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	106.75	232,566.38	229,512.50	0.43	-3,053.88
25,000.000 PQ CORP 144A 693522AH7 5.750% 12/15/2025 DD 12/11/17	101.75	25,000.00	25,437.50	0.05	437.50
50,000.000 PTC INC 69370CAA8 6.000% 05/15/2024 DD 05/12/16	106.00	50,000.00	53,000.00	0.10	3,000.00
520,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	106.25	547,837.42	552,500.00	1.03	4,662.58

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	99.38	25,000.00	24,843.75	0.05	-156.25
145,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	99.25	151,265.11	143,912.50	0.27	-7,352.61
260,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	101.00	263,449.57	262,600.00	0.49	-849.57
85,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	102.25	85,000.00	86,912.50	0.16	1,912.50
40,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	105.00	42,013.72	42,000.00	0.08	-13.72
150,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	103.13	150,439.34	154,687.50	0.29	4,248.16
30,000.000 PILGRIM'S PRIDE CORP 144A 72147KAC2 5.750% 03/15/2025 DD 03/11/15	103.38	30,582.80	31,012.50	0.06	429.70
45,000.000 PILGRIM'S PRIDE CORP 144A 72147KAE8 5.875% 09/30/2027 DD 09/29/17	103.00	45,000.00	46,350.00	0.09	1,350.00
150,000.000 PLATFORM SPECIALTY PRODUC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	103.38	144,411.08	155,062.50	0.29	10,651.42
150,000.000 POLYONE CORP 73179PAK2 5.250% 03/15/2023 DD 09/15/13	105.25	150,332.26	157,875.00	0.29	7,542.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
260,000.000 POST HOLDINGS INC 144A 737446AL8 5.500% 03/01/2025 DD 02/14/17	103.50	269,440.30	269,100.00	0.50	-340.30
115,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	100.53	115,000.00	115,609.50	0.21	609.50
35,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	102.00	35,000.00	35,700.00	0.07	700.00
130,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	94.25	118,766.16	122,525.00	0.23	3,758.84
210,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	111.00	231,257.46	233,100.00	0.43	1,842.54
130,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	94.38	125,937.52	122,687.50	0.23	-3,250.02
45,000.000 QEP RESOURCES INC 74733VAD2 5.625% 03/01/2026 DD 11/21/17	101.38	45,000.00	45,618.75	0.08	618.75
70,000.000 QUALITYTECH LP/QTS FINANC 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	101.00	70,000.00	70,700.00	0.13	700.00
50,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	106.00	50,000.00	53,000.00	0.10	3,000.00
195,000.000 RSP PERMIAN INC 74978QAB1 6.625% 10/01/2022 DD 04/01/15	104.88	203,303.14	204,506.25	0.38	1,203.11

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.50	90,914.41	96,500.00	0.18	5,585.59
100,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	101.38	101,259.47	101,375.00	0.19	115.53
64,813.000 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	101.38	66,194.39	65,704.18	0.12	-490.21
48,455.390 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	101.50	49,618.40	49,182.22	0.09	-436.18
195,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	107.00	208,211.98	208,650.00	0.39	438.02
130,000.000 RIVERBED TECHNOLOGY 5/16 TL 76857MAJ4	98.38	127,689.09	127,887.50	0.24	198.41
70,000.000 SBA COMMUNICATIONS CORP 144A 78410GAA2 4.000% 10/01/2022 DD 10/13/17	100.13	70,000.00	70,087.50	0.13	87.50
25,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	107.13	25,467.61	26,781.25	0.05	1,313.64
130,000.000 SM ENERGY CO 78454LAD2 6.500% 11/15/2021 DD 11/08/11	101.25	130,954.05	131,625.00	0.24	670.95
150,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	102.00	146,127.45	153,000.00	0.28	6,872.55

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 SS&C TECHNOLOGIES HOLDINGS INC 78467JAC4 5.875% 07/15/2023 DD 01/15/16	105.50	137,439.81	137,150.00	0.25	-289.81
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	105.75	125,000.00	132,187.50	0.25	7,187.50
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	108.75	218,917.66	217,500.00	0.40	-1,417.66
100,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	104.13	100,190.03	104,125.00	0.19	3,934.97
145,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	108.25	158,503.91	156,962.50	0.29	-1,541.41
130,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	101.25	133,777.38	131,625.00	0.24	-2,152.38
115,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	101.00	115,000.00	116,150.00	0.22	1,150.00
125,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	105.75	127,339.09	132,187.50	0.25	4,848.41
255,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	100.25	261,333.10	255,637.50	0.47	-5,695.60
260,000.000 SOLERA LLC / SOLERA FINAN 144A 83422AAA1 10.500% 03/01/2024 DD 03/03/16	112.50	296,282.95	292,494.80	0.54	-3,788.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	99.25	25,000.00	24,812.50	0.05	-187.50
25,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	105.88	25,000.00	26,468.75	0.05	1,468.75
130,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	105.25	139,316.41	136,825.00	0.25	-2,491.41
210,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	100.63	234,538.19	211,312.50	0.39	-23,225.69
50,000.000 SPRINT CAPITAL CORP 852060AG7 6.900% 05/01/2019 DD 05/06/99	104.63	52,575.48	52,312.50	0.10	-262.98
25,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	106.00	26,765.27	26,500.00	0.05	-265.27
150,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	100.00	136,609.76	150,000.00	0.28	13,390.24
360,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	105.88	371,975.20	381,150.00	0.71	9,174.80
100,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	106.50	99,470.06	106,500.00	0.20	7,029.94
80,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	101.75	78,611.05	81,400.00	0.15	2,788.95

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
195,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	104.75	219,965.78	204,262.50	0.38	-15,703.28
25,000.000 CALATLANTIC GROUP INC/OLD 85375CAX9 8.375% 05/15/2018 DD 05/03/10	102.00	25,575.61	25,500.00	0.05	-75.61
25,000.000 STARWOOD PROPERTY TRUST INC 85571BAG0 5.000% 12/15/2021 DD 06/15/17	103.75	25,000.00	25,937.50	0.05	937.50
10,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	102.50	10,290.81	10,250.00	0.02	-40.81
190,000.000 SUNCOKE ENERGY PARTNERS L 144A 86723CAF5 7.500% 06/15/2025 DD 05/24/17	104.50	193,502.06	198,550.00	0.37	5,047.94
195,000.000 SYMANTEC CORP 144A 871503AU2 5.000% 04/15/2025 DD 02/09/17	104.00	204,462.64	202,800.00	0.38	-1,662.64
75,000.000 TENET HEALTHCARE CORP 144A 87248NAC2 5.125% 05/01/2025 DD 06/14/17	97.50	75,000.00	73,125.00	0.14	-1,875.00
30,000.000 TENET HEALTHCARE CORP 144A 87248NAE8 7.000% 08/01/2025 DD 06/14/17	94.00	30,000.00	28,200.00	0.05	-1,800.00
185,000.000 TMS INTERNATIONAL CORP 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	104.50	192,981.11	193,325.00	0.36	343.89
50,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	103.15	52,546.10	51,575.00	0.10	-971.10

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
360,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	109.13	387,644.92	392,850.00	0.73	5,205.08
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	106.63	25,000.00	26,656.25	0.05	1,656.25
25,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	102.57	25,000.00	25,642.50	0.05	642.50
155,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	102.63	158,049.52	159,068.75	0.30	1,019.23
255,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	101.22	256,194.74	258,111.00	0.48	1,916.26
145,000.000 TECK RESOURCES LTD 878742AV7 4.750% 01/15/2022 DD 07/05/11	104.38	133,342.09	151,351.00	0.28	18,008.91
265,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	100.86	269,403.89	267,265.75	0.50	-2,138.14
50,000.000 TELESAT CANADA / TELESAT 144A 87952VAL0 8.875% 11/15/2024 DD 11/17/16	112.00	50,000.00	56,000.00	0.10	6,000.00
105,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	101.75	108,978.55	106,837.50	0.20	-2,141.05
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	105.00	25,000.00	26,250.00	0.05	1,250.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
90,000.000 TENET HEALTHCARE CORP 144A 88033GCR9 4.625% 07/15/2024 DD 06/14/17	97.50	90,000.00	87,750.00	0.16	-2,250.00
180,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	89.25	172,466.10	160,650.00	0.30	-11,816.10
295,000.000 TERRAFORM POWER OPERATING 144A 88104LAB9 STEP 06/15/2025 DD 07/17/2015	109.00	321,885.25	321,550.00	0.60	-335.25
45,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	99.25	45,000.00	44,662.50	0.08	-337.50
65,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	99.00	65,000.00	64,350.00	0.12	-650.00
195,000.000 TERVITA ESCROW CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	100.25	197,762.21	195,487.50	0.36	-2,274.71
150,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	102.00	154,028.18	153,000.00	0.28	-1,028.18
130,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	102.25	134,419.94	132,925.00	0.25	-1,494.94
70,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	104.00	74,637.69	72,800.00	0.14	-1,837.69
25,000.000 TRINIDAD DRILLING LTD 144A 896356AE2 6.625% 02/15/2025 DD 02/08/17	95.00	25,000.00	23,750.00	0.04	-1,250.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
55,000.000 TRONOX FINANCE PLC 144A 89705PAA3 5.750% 10/01/2025 DD 09/22/17	102.75	55,000.00	56,512.50	0.10	1,512.50
260,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	105.00	274,414.38	273,000.00	0.51	-1,414.38
200,000.000 UPC HOLDING BV 144A 90320LAG2 5.500% 01/15/2028 DD 10/18/17	96.75	200,000.00	193,500.00	0.36	-6,500.00
25,000.000 USG CORP 144A 903293BE7 4.875% 06/01/2027 DD 05/15/17	103.66	25,000.00	25,913.75	0.05	913.75
65,000.000 UNITED CONTINENTAL HOLDINGS IN 910047AJ8 4.250% 10/01/2022 DD 09/29/17	100.63	65,000.00	65,406.25	0.12	406.25
25,000.000 UNITED RENTALS NORTH AMERICA I 911365BE3 5.875% 09/15/2026 DD 05/13/16	107.00	26,074.59	26,750.00	0.05	675.41
250,000.000 UNITYMEDIA GMBH 144A 91337DAB0 6.125% 01/15/2025 DD 10/22/14	105.50	267,235.82	263,750.00	0.49	-3,485.82
100,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	101.88	101,148.85	101,875.00	0.19	726.15
23,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12	103.88	23,901.78	23,891.25	0.04	-10.53
25,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	99.75	25,517.77	24,937.50	0.05	-580.27

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,000.000 USIS MERGER SUB INC 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	101.00	75,000.00	75,750.00	0.14	750.00
25,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	105.00	25,000.00	26,250.00	0.05	1,250.00
45,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	101.75	45,000.00	45,787.50	0.09	787.50
115,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	104.22	113,408.01	119,853.00	0.22	6,444.99
200,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	101.00	204,118.88	202,000.00	0.38	-2,118.88
195,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	105.50	202,563.45	205,725.00	0.38	3,161.55
195,000.000 VERITAS US INC / VERITAS 144A 92346LAA1 10.500% 02/01/2024 DD 01/29/16	104.00	211,428.87	202,800.00	0.38	-8,628.87
195,000.000 VERITAS US INC / VERITAS 144A 92346LAB9 7.500% 02/01/2023 DD 01/29/16	104.75	208,904.70	204,262.50	0.38	-4,642.20
435,000.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	111.73	483,988.35	486,025.50	0.90	2,037.15
355,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	101.75	357,009.48	361,212.50	0.67	4,203.02

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
260,000.000 VIRGIN MEDIA FINANCE PLC 144A 92769VAG4 5.750% 01/15/2025 DD 01/28/15	102.00	269,435.78	265,200.00	0.49	-4,235.78
130,000.000 VISTA OUTDOOR INC 928377AB6 5.875% 10/01/2023 DD 10/01/16	96.00	130,000.00	124,800.00	0.23	-5,200.00
390,000.000 VIZIENT INC 144A 92856JAA8 10.375% 03/01/2024 DD 02/11/16	112.25	447,897.97	437,775.00	0.81	-10,122.97
245,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	101.75	246,817.41	249,287.50	0.46	2,470.09
96,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	103.00	96,108.84	98,880.00	0.18	2,771.16
65,000.000 WABASH NATIONAL CORP 144A 929566AJ6 5.500% 10/01/2025 DD 09/26/17	100.75	65,000.00	65,487.50	0.12	487.50
195,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	103.50	203,360.87	201,825.00	0.37	-1,535.87
50,000.000 WAVEDIVISION ESCROW LLC / 144A 94354EAA2 8.125% 09/01/2020 DD 08/21/12	102.00	51,402.15	51,000.00	0.09	-402.15
100,000.000 WEATHERFORD INTERNATIONAL LTD 947075AJ6 7.750% 06/15/2021 DD 06/17/16	101.94	102,615.06	101,938.00	0.19	-677.06
25,000.000 WEATHERFORD INTERNATIONAL LTD 947075AN7 9.875% 02/15/2024 DD 08/15/17	106.25	25,235.00	26,562.50	0.05	1,327.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 WEATHERFORD INTERNATIONAL LTD 94707VAA8 5.125% 09/15/2020 DD 09/23/10	99.62	9,857.75	9,962.00	0.02	104.25
465,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	105.50	486,178.13	490,575.00	0.91	4,396.87
150,000.000 WESCO DISTRIBUTION INC 95081QAM6 5.375% 06/15/2024 DD 12/15/16	102.75	150,000.00	154,125.00	0.29	4,125.00
145,000.000 WHITING PETROLEUM CORP 144A 966387BE1 6.625% 01/15/2026 DD 12/27/17	102.00	145,954.98	147,900.00	0.27	1,945.02
170,000.000 WILDHORSE RESOURCE DEVELOPMENT 96812TAB8 6.875% 02/01/2025 DD 08/01/17	102.25	167,587.61	173,825.00	0.32	6,237.39
200,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	104.50	183,062.00	209,000.00	0.39	25,938.00
315,000.000 WRANGLER BUYER CORP 144A 98213CAA8 6.000% 10/01/2025 DD 09/28/17	103.00	321,108.09	324,450.00	0.60	3,341.91
260,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	105.75	271,806.29	274,950.00	0.51	3,143.71
195,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	105.75	209,617.04	206,212.50	0.38	-3,404.54
180,000.000 ZAYO GROUP LLC / ZAYO CAP 144A 989194AP0 5.750% 01/15/2027 DD 01/27/17	102.00	187,755.47	183,600.00	0.34	-4,155.47

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 ZIGGO BOND FINANCE BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	97.50	258,238.62	243,750.00	0.45	-14,488.62
180,000.000 NAVISTAR INTERNATIONAL 11/17 99AAB9164 COV-LITE TLB	100.28	179,116.61	180,505.80	0.34	1,389.19
70,000.000 DIRECT CHASSISLINK 12/17 2ND 99AAC1186 LIEN TL	101.50	70,400.00	71,050.00	0.13	650.00
100,000.000 INTELSAT JACKSON 12/17 TLB4 99AAC1269	101.10	100,000.00	101,104.00	0.19	1,104.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**51,199,832.42**	**51,360,546.06**	**95.40**	**160,713.64**
TOTAL ASSETS U.S. DOLLAR		**53,682,232.43**	**53,838,582.47**	**100.00**	**156,350.04**
TOTAL ASSETS		**53,682,232.43**	**53,838,582.47**	**100.00**	**156,350.04**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MARATHON EM BD-PI1 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
13,000,000.000 MARATHON EM BOND FUND 99VVBK5X7	1.01	13,000,000.00	13,109,257.35	100.00	109,257.35

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

CASH - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,437,327.290 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,437,327.29	1,437,327.29	99.94	0.00
INTEREST RECEIVABLE		912.77	912.77	0.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,438,240.06**	**1,438,240.06**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**1,438,240.06**	**1,438,240.06**	**100.00**	**0.00**
TOTAL ASSETS		**1,438,240.06**	**1,438,240.06**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CANADIAN DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		518.40	523.96	0.00	5.56
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
291,053.350 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	291,053.35	291,053.35	0.17	0.00
CASH		76.09	76.09	0.00	0.00
DIVIDENDS RECEIVABLE		183,123.72	183,123.72	0.11	0.00
DIVIDENDS RECEIVABLE RECLAIM		32.13	32.13	0.00	0.00
INTEREST RECEIVABLE		348.98	348.98	0.00	0.00
MISCELLANEOUS RECEIVABLES		175,668.84	175,668.84	0.11	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**650,303.11**	**650,303.11**	**0.39**	**0.00**
EQUITY					
220.000 ABM INDUSTRIES INC 000957100	37.72	5,005.00	8,298.40	0.00	3,293.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,507.000 AFLAC INC 001055102	87.78	163,545.21	220,064.46	0.13	56,519.25
558.000 AGCO CORP 001084102	71.43	20,210.76	39,857.94	0.02	19,647.18
1,370.000 AGNC INVESTMENT CORP 00123Q104	20.19	24,728.50	27,660.30	0.02	2,931.80
4,412.000 AK STEEL HOLDING CORP 001547108	5.66	13,236.00	24,971.92	0.01	11,735.92
314.000 AMC NETWORKS INC 00164V103	54.08	11,817.91	16,981.12	0.01	5,163.21
2,185.000 AMC ENTERTAINMENT HOLDINGS INC 00165C104	15.10	32,463.17	32,993.50	0.02	530.33
33,334.000 AT&T INC 00206R102	38.88	975,301.62	1,296,025.92	0.78	320,724.30
606.000 ATN INTERNATIONAL INC 00215F107	55.26	33,457.26	33,487.56	0.02	30.30
477.000 AV HOMES INC 00234P102	16.65	3,429.63	7,942.05	0.00	4,512.42
10,530.000 ABBOTT LABORATORIES 002824100	57.07	287,324.16	600,947.10	0.36	313,622.94

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,318.000 ABBVIE INC 00287Y109	96.71	314,813.48	1,094,563.78	0.66	779,750.30
247.000 ABIOMED INC 003654100	187.41	24,512.28	46,290.27	0.03	21,777.99
810.000 ACADIA HEALTHCARE CO INC 00404A109	32.63	18,160.20	26,430.30	0.02	8,270.10
1,186.000 ACADIA PHARMACEUTICALS INC 004225108	30.11	33,574.73	35,710.46	0.02	2,135.73
1,362.000 ACADIA REALTY TRUST 004239109	27.36	38,797.60	37,264.32	0.02	-1,533.28
492.000 ACI WORLDWIDE INC 004498101	22.67	5,180.76	11,153.64	0.01	5,972.88
1,298.000 ACLARIS THERAPEUTICS INC 00461U105	24.66	26,855.62	32,008.68	0.02	5,153.06
3,522.000 ACTIVISION BLIZZARD INC 00507V109	63.32	91,507.04	223,013.04	0.13	131,506.00
273.000 ACUITY BRANDS INC 00508Y102	176.00	14,927.64	48,048.00	0.03	33,120.36
924.000 ACXIOM CORP 005125109	27.56	11,400.69	25,465.44	0.02	14,064.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,110.000 ADOBE SYSTEMS INC 00724F101	175.24	109,409.67	544,996.40	0.33	435,586.73
4,089.000 ADURO BIOTECH INC 00739L101	7.50	33,146.34	30,667.50	0.02	-2,478.84
420.000 ADVANCE AUTO PARTS INC 00751Y106	99.69	39,548.25	41,869.80	0.03	2,321.55
1,410.000 AECOM 00766T100	37.15	30,098.87	52,381.50	0.03	22,282.63
2,536.000 AERIE PHARMACEUTICALS INC 00771V108	59.75	52,643.00	151,526.00	0.09	98,883.00
193.000 ADVANSIX INC 00773T101	42.07	1,079.01	8,119.51	0.00	7,040.50
2,511.000 AETNA INC 00817Y108	180.39	98,546.20	452,959.29	0.27	354,413.09
386.000 AFFILIATED MANAGERS GROUP INC 008252108	205.25	33,296.10	79,226.50	0.05	45,930.40
2,530.000 AGILENT TECHNOLOGIES INC 00846U101	66.97	56,630.72	169,434.10	0.10	112,803.38
436.000 AIR LEASE CORP 00912X302	48.09	10,221.40	20,967.24	0.01	10,745.84

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,484.000 AIR PRODUCTS & CHEMICALS INC 009158106	164.08	92,760.39	243,494.72	0.15	150,734.33
1,000.000 AKAMAI TECHNOLOGIES INC 00971T101	65.04	40,851.93	65,040.00	0.04	24,188.07
1,484.000 AKORN INC 009728106	32.23	25,779.58	47,829.32	0.03	22,049.74
1,164.000 ALASKA AIR GROUP INC 011659109	73.51	19,497.00	85,565.64	0.05	66,068.64
197.000 ALBANY INTERNATIONAL CORP 012348108	61.45	4,873.78	12,105.65	0.01	7,231.87
518.000 ALBEMARLE CORP 012653101	127.89	45,558.29	66,247.02	0.04	20,688.73
799.000 ALCOA CORP 013872106	53.87	16,009.68	43,042.13	0.03	27,032.45
500.000 ALEXANDER & BALDWIN INC 014491104	27.74	7,437.14	13,870.00	0.01	6,432.86
104.000 ALEXANDER'S INC 014752109	395.85	41,420.34	41,168.40	0.02	-251.94
350.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	130.59	38,753.13	45,706.50	0.03	6,953.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
701.000 ALEXION PHARMACEUTICALS INC 015351109	119.59	42,335.58	83,832.59	0.05	41,497.01
387.000 ALIGN TECHNOLOGY INC 016255101	222.19	8,552.70	85,987.53	0.05	77,434.83
41.000 ALLEGHANY CORP 017175100	596.09	11,979.12	24,439.69	0.01	12,460.57
233.000 ALLEGIANT TRAVEL CO 01748X102	154.75	10,876.44	36,056.75	0.02	25,180.31
510.000 ALLETE INC 018522300	74.36	24,367.80	37,923.60	0.02	13,555.80
303.000 ALLIANCE DATA SYSTEMS CORP 018581108	253.48	47,682.44	76,804.44	0.05	29,122.00
1,276.000 ALLIANT ENERGY CORP 018802108	42.61	28,484.41	54,370.36	0.03	25,885.95
2,619.000 ALLSTATE CORP/THE 020002101	104.71	69,075.82	274,235.49	0.16	205,159.67
1,677.000 ALLY FINANCIAL INC 02005N100	29.16	33,574.35	48,901.32	0.03	15,326.97
354.000 ALMOST FAMILY INC 020409108	55.35	5,200.26	19,593.90	0.01	14,393.64

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
602.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	127.05	31,773.56	76,484.10	0.05	44,710.54
1,451.000 ALPHABET INC-CL C 02079K107	1,046.40	310,681.74	1,518,326.40	0.91	1,207,644.66
2,142.000 ALPHABET INC-CL A 02079K305	1,053.40	860,870.13	2,256,382.80	1.35	1,395,512.67
2,684.000 ALTISOURCE RESIDENTIAL CORP 02153W100	11.86	25,095.40	31,832.24	0.02	6,736.84
11,744.000 ALTRIA GROUP INC 02209S103	71.41	211,681.96	838,639.04	0.50	626,957.08
2,359.000 AMAZON.COM INC 023135106	1,169.47	500,384.75	2,758,779.73	1.65	2,258,394.98
142.000 AMERCO 023586100	377.91	12,483.47	53,663.22	0.03	41,179.75
1,005.000 AMEREN CORP 023608102	58.99	31,399.31	59,284.95	0.04	27,885.64
1,913.000 AMERICAN AIRLINES GROUP INC 02376R102	52.03	79,217.33	99,533.39	0.06	20,316.06
227.000 AMERICAN ASSETS TRUST INC 024013104	38.24	5,077.99	8,680.48	0.01	3,602.49

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	17.03	10,248.04	17,506.84	0.01	7,258.80
2,889.000 AMERICAN ELECTRIC POWER CO INC 025537101	73.57	106,435.83	212,543.73	0.13	106,107.90
1,311.000 AMERICAN EQUITY INVESTMENT LIF 025676206	30.73	15,006.03	40,287.03	0.02	25,281.00
4,376.000 AMERICAN EXPRESS CO 025816109	99.31	241,865.65	434,580.56	0.26	192,714.91
507.000 AMERICAN FINANCIAL GROUP INC/O 025932104	108.54	17,542.20	55,029.78	0.03	37,487.58
2,177.000 AMERICAN HOMES 4 RENT 02665T306	21.84	39,033.33	47,545.68	0.03	8,512.35
4,495.000 AMERICAN INTERNATIONAL GROUP I 026874784	59.58	130,742.61	267,812.10	0.16	137,069.49
261.000 AMERICAN NATIONAL INSURANCE CO 028591105	128.25	30,978.09	33,473.25	0.02	2,495.16
1,100.000 AMERICAN OUTDOOR BRANDS CORP 02874P103	12.84	8,767.00	14,124.00	0.01	5,357.00
604.000 AMERICAN SOFTWARE INC/GA 029683109	11.63	5,031.32	7,024.52	0.00	1,993.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
286.000 AMERICAN STATES WATER CO 029899101	57.91	5,052.19	16,562.26	0.01	11,510.07
2,235.000 AMERICAN TOWER CORP 03027X100	142.67	99,249.42	318,867.45	0.19	219,618.03
1,201.000 AMERICAN WATER WORKS CO INC 030420103	91.49	30,661.53	109,879.49	0.07	79,217.96
383.000 AMERICAN WOODMARK CORP 030506109	130.25	24,561.79	49,885.75	0.03	25,323.96
1,580.000 AMERISOURCEBERGEN CORP 03073E105	91.82	34,727.76	145,075.60	0.09	110,347.84
1,712.000 AMERIPRISE FINANCIAL INC 03076C106	169.47	79,988.74	290,132.64	0.17	210,143.90
572.000 AMERIS BANCORP 03076K108	48.20	5,119.40	27,570.40	0.02	22,451.00
1,519.000 AMETEK INC 031100100	72.47	43,068.71	110,081.93	0.07	67,013.22
4,428.000 AMGEN INC 031162100	173.90	244,168.54	770,029.20	0.46	525,860.66
2,002.000 AMPHENOL CORP 032095101	87.80	38,195.60	175,775.60	0.11	137,580.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
544.000 AMTRUST FINANCIAL SERVICES INC 032359309	10.07	4,958.94	5,478.08	0.00	519.14
3,185.000 ANADARKO PETROLEUM CORP 032511107	53.64	141,502.27	170,843.40	0.10	29,341.13
2,049.000 ANALOG DEVICES INC 032654105	89.03	91,370.37	182,422.47	0.11	91,052.10
711.000 ANDEAVOR 03349M105	114.34	46,836.41	81,295.74	0.05	34,459.33
187.000 ANDERSONS INC/THE 034164103	31.15	4,965.47	5,825.05	0.00	859.58
183.000 ANIXTER INTERNATIONAL INC 035290105	76.00	11,190.45	13,908.00	0.01	2,717.55
14,634.000 ANNALY CAPITAL MANAGEMENT INC 035710409	11.89	151,823.43	173,998.26	0.10	22,174.83
464.000 ANSYS INC 03662Q105	147.59	19,965.92	68,481.76	0.04	48,515.84
967.000 ANTHEM INC 036752103	225.01	102,944.36	217,584.67	0.13	114,640.31
756.000 APARTMENT INVESTMENT & MANAGEM 03748R101	43.71	18,907.56	33,044.76	0.02	14,137.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
660.000 APOGEE ENTERPRISES INC 037598109	45.73	33,587.40	30,181.80	0.02	-3,405.60
31,699.000 APPLE INC 037833100	169.23	416,409.18	5,364,421.77	3.22	4,948,012.59
981.000 APPFOLIO INC 03783C100	41.50	31,990.41	40,711.50	0.02	8,721.09
1,294.000 APPLE HOSPITALITY REIT INC 03784Y200	19.61	24,508.36	25,375.34	0.02	866.98
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	68.10	4,991.74	9,942.60	0.01	4,950.86
7,326.000 APPLIED MATERIALS INC 038222105	51.12	92,164.92	374,505.12	0.22	282,340.20
1,088.000 AQUA AMERICA INC 03836W103	39.23	18,661.38	42,682.24	0.03	24,020.86
841.000 ARAMARK 03852U106	42.74	30,797.42	35,944.34	0.02	5,146.92
4,314.000 ARCHER-DANIELS-MIDLAND CO 039483102	40.08	134,913.26	172,905.12	0.10	37,991.86
3,267.000 ARCHROCK INC 03957W106	10.50	33,671.43	34,303.50	0.02	632.07

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,006.000 ARCONIC INC 03965L100	27.25	39,121.65	54,663.50	0.03	15,541.85
1,758.000 ARES COMMERCIAL REAL ESTATE CO 04013V108	12.90	22,889.16	22,678.20	0.01	-210.96
394.000 ARISTA NETWORKS INC 040413106	235.58	60,457.80	92,818.52	0.06	32,360.72
1,236.000 ARMSTRONG FLOORING INC 04238R106	16.92	16,752.02	20,913.12	0.01	4,161.10
439.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	60.55	14,570.03	26,581.45	0.02	12,011.42
835.000 ARROW ELECTRONICS INC 042735100	80.41	27,989.20	67,142.35	0.04	39,153.15
244.000 ARROW FINANCIAL CORP 042744102	33.95	4,994.26	8,283.80	0.00	3,289.54
797.000 ARTESIAN RESOURCES CORP 043113208	38.56	24,237.97	30,732.32	0.02	6,494.35
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	64.00	5,092.08	18,816.00	0.01	13,723.92
633.000 ASHLAND GLOBAL HOLDINGS INC 044186104	71.20	18,522.24	45,069.60	0.03	26,547.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
533.000 ASPEN TECHNOLOGY INC 045327103	66.20	8,240.18	35,284.60	0.02	27,044.42
1,932.000 ASSOCIATED BANC-CORP 045487105	25.40	25,239.94	49,072.80	0.03	23,832.86
109.000 ASSOCIATED CAPITAL GROUP INC 045528106	34.10	2,270.59	3,716.90	0.00	1,446.31
364.000 ASSURANT INC 04621X108	100.84	10,782.18	36,705.76	0.02	25,923.58
141.000 ASTEC INDUSTRIES INC 046224101	58.50	4,974.48	8,248.50	0.00	3,274.02
324.000 ATHENAHEALTH INC 04685W103	133.04	19,058.80	43,104.96	0.03	24,046.16
310.000 ATMOS ENERGY CORP 049560105	85.89	10,104.45	26,625.90	0.02	16,521.45
1,401.000 AUTODESK INC 052769106	104.83	48,390.54	146,866.83	0.09	98,476.29
2,932.000 AUTOMATIC DATA PROCESSING INC 053015103	117.19	110,530.10	343,601.08	0.21	233,070.98
258.000 AUTONATION INC 05329W102	51.33	5,462.81	13,243.14	0.01	7,780.33

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
47.000 AUTOZONE INC 053332102	711.37	18,093.20	33,434.39	0.02	15,341.19
329.000 AVALONBAY COMMUNITIES INC 053484101	178.41	57,188.59	58,696.89	0.04	1,508.30
518.000 AVANGRID INC 05351W103	50.58	20,072.50	26,200.44	0.02	6,127.94
356.000 AVERY DENNISON CORP 053611109	114.86	14,939.42	40,890.16	0.02	25,950.74
397.000 AVIS BUDGET GROUP INC 053774105	43.88	10,180.04	17,420.36	0.01	7,240.32
365.000 AVISTA CORP 05379B107	51.49	9,993.70	18,793.85	0.01	8,800.15
622.000 AVNET INC 053807103	39.62	21,849.31	24,643.64	0.01	2,794.33
4,256.000 BB&T CORP 054937107	49.72	127,674.64	211,608.32	0.13	83,933.68
317.000 BOK FINANCIAL CORP 05561Q201	92.32	16,582.27	29,265.44	0.02	12,683.17
1,111.000 BSB BANCORP INC/MA 05573H108	29.25	24,980.06	32,496.75	0.02	7,516.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,026.000 BWX TECHNOLOGIES INC 05605H100	60.49	18,815.93	62,062.74	0.04	43,246.81
7,187.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	5.68	31,719.72	40,822.16	0.02	9,102.44
838.000 BALCHEM CORP 057665200	80.60	66,972.96	67,542.80	0.04	569.84
1,918.000 BALL CORP 058498106	37.85	42,591.52	72,596.30	0.04	30,004.78
264.000 BANCFIRST CORP 05945F103	51.15	5,043.72	13,503.60	0.01	8,459.88
1,692.000 BANCORPSOUTH BANK 05971J102	31.45	17,715.24	53,213.40	0.03	35,498.16
55,137.000 BANK OF AMERICA CORP 060505104	29.52	689,101.98	1,627,644.24	0.98	938,542.26
453.000 BANK OF HAWAII CORP 062540109	85.70	20,583.71	38,822.10	0.02	18,238.39
1,382.000 BANK MUTUAL CORP 063750103	10.65	4,906.10	14,718.30	0.01	9,812.20
106.000 BANK OF THE OZARKS 063904106	48.45	1,330.30	5,135.70	0.00	3,805.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,469.000 BANK OF NEW YORK MELLON CORP/T 064058100	53.86	185,332.22	294,560.34	0.18	109,228.12
343.000 BARNES GROUP INC 067806109	63.27	8,046.78	21,701.61	0.01	13,654.83
3,510.000 BAXTER INTERNATIONAL INC 071813109	64.64	85,752.25	226,886.40	0.14	141,134.15
1,940.068 BECTON DICKINSON AND CO 075887109	214.06	194,320.36	415,290.96	0.25	220,970.60
450.000 BELDEN INC 077454106	77.17	14,878.89	34,726.50	0.02	19,847.61
988.000 BEMIS CO INC 081437105	47.79	32,700.33	47,216.52	0.03	14,516.19
703.000 BENCHMARK ELECTRONICS INC 08160H101	29.10	10,258.48	20,457.30	0.01	10,198.82
675.000 BENEFICIAL BANCORP INC 08171T102	16.45	5,001.59	11,103.75	0.01	6,102.16
720.000 WR BERKLEY CORP 084423102	71.65	20,381.00	51,588.00	0.03	31,207.00
11,415.000 BERKSHIRE HATHAWAY INC 084670702	198.22	1,176,400.94	2,262,681.30	1.36	1,086,280.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
620.000 BERRY GLOBAL GROUP INC 08579W103	58.67	31,254.20	36,375.40	0.02	5,121.20
1,441.000 BEST BUY CO INC 086516101	68.47	17,464.92	98,665.27	0.06	81,200.35
500.000 BIG LOTS INC 089302103	56.15	10,062.45	28,075.00	0.02	18,012.55
1,275.000 BIOGEN INC 09062X103	318.57	127,995.78	406,176.75	0.24	278,180.97
135.000 BIO-TECHNE CORP 09073M104	129.55	9,942.75	17,489.25	0.01	7,546.50
637.000 BIOVERATIV INC 09075E100	53.92	10,845.51	34,347.04	0.02	23,501.53
564.000 BLACK HILLS CORP 092113109	60.11	28,295.16	33,902.04	0.02	5,606.88
484.000 BLACK KNIGHT INC 09215C105	44.15	4,911.78	21,368.60	0.01	16,456.82
188.000 BLACKBAUD INC 09227Q100	94.49	4,998.92	17,764.12	0.01	12,765.20
175.000 BLACKHAWK NETWORK HOLDINGS INC 09238E104	35.65	4,138.74	6,238.75	0.00	2,100.01

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
653.000 BLACKROCK INC 09247X101	513.71	136,911.15	335,452.63	0.20	198,541.48
1,867.000 H&R BLOCK INC 093671105	26.22	26,637.61	48,952.74	0.03	22,315.13
398.000 BLUEBIRD BIO INC 09609G100	178.10	27,286.88	70,883.80	0.04	43,596.92
3,674.000 BOEING CO/THE 097023105	294.91	290,752.53	1,083,499.34	0.65	792,746.81
1,225.000 BORGWARNER INC 099724106	51.09	45,567.39	62,585.25	0.04	17,017.86
58.000 BOSTON BEER CO INC/THE 100557107	191.10	5,150.40	11,083.80	0.01	5,933.40
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	15.45	4,701.48	11,927.40	0.01	7,225.92
455.000 BOSTON PROPERTIES INC 101121101	130.03	50,610.85	59,163.65	0.04	8,552.80
10,921.000 BOSTON SCIENTIFIC CORP 101137107	24.79	58,427.35	270,731.59	0.16	212,304.24
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	34.68	5,080.32	7,490.88	0.00	2,410.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,049.000 BRANDYWINE REALTY TRUST 105368203	18.19	12,923.68	19,081.31	0.01	6,157.63
433.000 BRIGHTHOUSE FINANCIAL INC 10922N103	58.64	20,208.94	25,391.12	0.02	5,182.18
390.000 BRINKER INTERNATIONAL INC 109641100	38.84	9,582.30	15,147.60	0.01	5,565.30
209.000 BRINK'S CO/THE 109696104	78.70	5,277.25	16,448.30	0.01	11,171.05
10,703.000 BRISTOL-MYERS SQUIBB CO 110122108	61.28	278,388.92	655,879.84	0.39	377,490.92
3,308.000 BRIXMOR PROPERTY GROUP INC 11120U105	18.66	59,797.10	61,727.28	0.04	1,930.18
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	90.58	14,727.50	62,047.30	0.04	47,319.80
141.000 BROWN & BROWN INC 115236101	51.46	3,551.79	7,255.86	0.00	3,704.07
1,512.000 BROWN-FORMAN CORP 115637209	68.67	31,184.88	103,829.04	0.06	72,644.16
49.000 BRUNOS INC NEW 116881202	0.00	490.00	0.00	0.00	-490.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,091.000 BRUNSWICK CORP/DE 117043109	55.22	28,145.61	60,245.02	0.04	32,099.41
334.000 BUFFALO WILD WINGS INC 119848109	156.35	23,267.18	52,220.90	0.03	28,953.72
392.000 BURLINGTON STORES INC 122017106	123.03	24,762.64	48,227.76	0.03	23,465.12
5,815.000 CBL & ASSOCIATES PROPERTIES IN 124830100	5.66	33,121.42	32,912.90	0.02	-208.52
2,968.000 CBS CORP 124857202	59.00	84,185.54	175,112.00	0.10	90,926.46
332.000 CBOE GLOBAL MARKETS INC 12503M108	124.59	8,004.52	41,363.88	0.02	33,359.36
1,484.000 CBRE GROUP INC 12504L109	43.31	34,639.38	64,272.04	0.04	29,632.66
977.000 CDK GLOBAL INC 12508E101	71.28	15,482.97	69,640.56	0.04	54,157.59
2,055.000 CF INDUSTRIES HOLDINGS INC 125269100	42.54	57,479.31	87,419.70	0.05	29,940.39
398.000 CH ROBINSON WORLDWIDE INC 12541W209	89.09	28,982.36	35,457.82	0.02	6,475.46

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,790.000 CIGNA CORP 125509109	203.09	70,576.88	363,531.10	0.22	292,954.22
1,575.000 CIT GROUP INC 125581801	49.23	53,802.00	77,537.25	0.05	23,735.25
2,080.000 CME GROUP INC 12572Q105	146.05	122,378.46	303,784.00	0.18	181,405.54
3,119.000 CMS ENERGY CORP 125896100	47.30	45,324.68	147,528.70	0.09	102,204.02
556.000 CNA FINANCIAL CORP 126117100	53.05	15,050.92	29,495.80	0.02	14,444.88
3,355.000 CNO FINANCIAL GROUP INC 12621E103	24.69	22,180.10	82,834.95	0.05	60,654.85
6,944.000 CSX CORP 126408103	55.01	74,903.54	381,989.44	0.23	307,085.90
869.000 CSRA INC 12650T104	29.92	19,891.35	26,000.48	0.02	6,109.13
1,843.000 CNX RESOURCES CORP 12653C108	14.63	22,093.18	26,963.09	0.02	4,869.91
563.000 CVB FINANCIAL CORP 126600105	23.56	4,954.40	13,264.28	0.01	8,309.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,176.000 CVR ENERGY INC 12662P108	37.24	27,353.76	43,794.24	0.03	16,440.48
7,681.000 CVS HEALTH CORP 126650100	72.50	255,508.23	556,872.50	0.33	301,364.27
4,104.000 CYS INVESTMENTS INC 12673A108	8.03	31,052.01	32,955.12	0.02	1,903.11
948.000 CA INC 12673P105	33.28	31,151.28	31,549.44	0.02	398.16
1,019.000 C&J ENERGY SERVICES INC 12674R100	33.45	33,779.75	34,085.55	0.02	305.80
19.000 CABLE ONE INC 12685J105	703.35	2,843.87	13,363.65	0.01	10,519.78
567.000 CABOT CORP 127055101	61.59	21,028.56	34,921.53	0.02	13,892.97
3,050.000 CABOT OIL & GAS CORP 127097103	28.60	50,242.78	87,230.00	0.05	36,987.22
148.000 CABOT MICROELECTRONICS CORP 12709P103	94.08	4,992.04	13,923.84	0.01	8,931.80
1,694.000 CADENCE DESIGN SYSTEMS INC 127387108	41.82	17,295.74	70,843.08	0.04	53,547.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
784.000 CALATLANTIC GROUP INC/OLD 128195104	56.39	27,432.16	44,209.76	0.03	16,777.60
488.000 CALERES INC 129500104	33.48	5,016.64	16,338.24	0.01	11,321.60
472.000 CALIFORNIA WATER SERVICE GROUP 130788102	45.35	9,888.40	21,405.20	0.01	11,516.80
781.000 CALLAWAY GOLF CO 131193104	13.93	4,810.96	10,879.33	0.01	6,068.37
3,693.000 CALLON PETROLEUM CO 13123X102	12.15	38,807.81	44,869.95	0.03	6,062.14
2,404.000 CALPINE CORP 131347304	15.13	31,148.82	36,372.52	0.02	5,223.70
349.000 CAMDEN PROPERTY TRUST 133131102	92.06	18,050.28	32,128.94	0.02	14,078.66
1,068.000 CAMPBELL SOUP CO 134429109	48.11	51,626.78	51,381.48	0.03	-245.30
505.000 CANADIAN IMPERIAL BANK OF COMM 136069101	97.41	11,984.07	49,192.05	0.03	37,207.98
526.000 CANNAE HOLDINGS INC 13765N107	17.03	2,503.71	8,957.78	0.01	6,454.07

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 2 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
158.000 CAPELLA EDUCATION CO 139594105	77.40	4,962.78	12,229.20	0.01	7,266.42
2,489.000 CAPITAL ONE FINANCIAL CORP 14040H105	99.58	136,475.25	247,854.62	0.15	111,379.37
2,130.000 CARDINAL HEALTH INC 14149Y108	61.27	100,998.74	130,505.10	0.08	29,506.36
386.000 CARLISLE COS INC 142339100	113.65	18,311.84	43,868.90	0.03	25,557.06
1,674.000 CARMAX INC 143130102	64.13	53,654.92	107,353.62	0.06	53,698.70
2,542.000 CARNIVAL CORP 143658300	66.37	126,127.33	168,712.54	0.10	42,585.21
547.000 CARPENTER TECHNOLOGY CORP 144285103	50.99	20,397.63	27,891.53	0.02	7,493.90
3,010.000 CARRIZO OIL & GAS INC 144577103	21.28	51,925.37	64,052.80	0.04	12,127.43
722.000 CARS.COM INC 14575E105	28.84	8,601.81	20,822.48	0.01	12,220.67
570.000 CARTER'S INC 146229109	117.49	23,356.90	66,969.30	0.04	43,612.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
173.000 CASEY'S GENERAL STORES INC 147528103	111.94	9,824.67	19,365.62	0.01	9,540.95
1,125.000 CATALENT INC 148806102	41.08	28,811.25	46,215.00	0.03	17,403.75
3,055.000 CATERPILLAR INC 149123101	157.58	213,734.12	481,406.90	0.29	267,672.78
3,721.000 CATCHMARK TIMBER TRUST INC 14912Y202	13.13	43,605.14	48,856.73	0.03	5,251.59
498.000 CATHAY GENERAL BANCORP 149150104	42.17	6,957.06	21,000.66	0.01	14,043.60
678.000 CAVIUM INC 14964U108	83.83	27,230.40	56,836.74	0.03	29,606.34
1,924.000 CEDAR REALTY TRUST INC 150602209	6.08	9,985.56	11,697.92	0.01	1,712.36
1,095.000 CELANESE CORP 150870103	107.08	35,554.65	117,252.60	0.07	81,697.95
5,680.000 CELGENE CORP 151020104	104.36	154,367.88	592,764.80	0.36	438,396.92
981.000 CENTENE CORP 15135B101	100.88	25,687.80	98,963.28	0.06	73,275.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,068.000 CENTERPOINT ENERGY INC 15189T107	28.36	57,228.91	115,368.48	0.07	58,139.57
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	29.83	4,889.59	11,066.93	0.01	6,177.34
1,915.000 CENTURYLINK INC 156700106	16.68	32,036.82	31,942.20	0.02	-94.62
1,984.000 CERNER CORP 156782104	67.39	56,304.70	133,701.76	0.08	77,397.06
688.000 CEVA INC 157210105	46.15	31,035.68	31,751.20	0.02	715.52
1,334.000 CHARTER COMMUNICATIONS INC 16119P108	335.96	78,941.87	448,170.64	0.27	369,228.77
345.000 CHEESECAKE FACTORY INC/THE 163072101	48.18	10,196.63	16,622.10	0.01	6,425.47
101.000 CHEMED CORP 16359R103	243.02	5,071.21	24,545.02	0.01	19,473.81
272.000 CHEMICAL FINANCIAL CORP 163731102	53.47	4,972.16	14,543.84	0.01	9,571.68
1,052.000 CHEMOURS CO/THE 163851108	50.06	25,889.72	52,663.12	0.03	26,773.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,399.000 CHENIERE ENERGY INC 16411R208	53.84	48,933.33	75,322.16	0.05	26,388.83
232.000 CHESAPEAKE LODGING TRUST 165240102	27.09	5,052.96	6,284.88	0.00	1,231.92
321.000 CHESAPEAKE UTILITIES CORP 165303108	78.55	15,310.46	25,214.55	0.02	9,904.09
11,564.000 CHEVRON CORP 166764100	125.19	842,826.94	1,447,697.16	0.87	604,870.22
2,081.000 CHICAGO BRIDGE & IRON CO NV 167250109	16.14	32,541.43	33,587.34	0.02	1,045.91
113.000 CHILDREN'S PLACE INC/THE 168905107	145.35	4,993.47	16,424.55	0.01	11,431.08
2,574.000 CHIMERA INVESTMENT CORP 16934Q208	18.48	34,749.00	47,567.52	0.03	12,818.52
228.000 CHIPOTLE MEXICAN GRILL INC 169656105	289.03	56,209.41	65,898.84	0.04	9,689.43
1,030.000 CHURCH & DWIGHT CO INC 171340102	50.17	22,301.60	51,675.10	0.03	29,373.50
115.000 CHURCHILL DOWNS INC 171484108	232.70	4,940.40	26,760.50	0.02	21,820.10

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,253.000 CIENA CORP 171779309	20.93	15,324.19	26,225.29	0.02	10,901.10
680.000 CIMAREX ENERGY CO 171798101	122.01	50,309.86	82,966.80	0.05	32,656.94
328.000 CINCINNATI BELL INC 171871502	20.85	5,100.40	6,838.80	0.00	1,738.40
791.000 CINCINNATI FINANCIAL CORP 172062101	74.97	22,258.74	59,301.27	0.04	37,042.53
586.000 CINEMARK HOLDINGS INC 17243V102	34.82	11,743.44	20,404.52	0.01	8,661.08
163.000 CIRCOR INTERNATIONAL INC 17273K109	48.68	5,251.86	7,934.84	0.00	2,682.98
28,749.000 CISCO SYSTEMS INC 17275R102	38.30	702,183.37	1,101,086.70	0.66	398,903.33
796.000 CINTAS CORP 172908105	155.83	25,280.96	124,040.68	0.07	98,759.72
16,466.000 CITIGROUP INC 172967424	74.41	696,317.39	1,225,235.06	0.73	528,917.67
2,133.000 CITIZENS FINANCIAL GROUP INC 174610105	41.98	76,919.18	89,543.34	0.05	12,624.16

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,417.000 CITRIX SYSTEMS INC 177376100	88.00	41,740.96	124,696.00	0.07	82,955.04
156.000 CITY HOLDING CO 177835105	67.47	4,907.76	10,525.32	0.01	5,617.56
633.000 CLEAN HARBORS INC 184496107	54.20	33,599.64	34,308.60	0.02	708.96
15,869.000 CLEAN ENERGY FUELS CORP 184499101	2.03	33,726.62	32,214.07	0.02	-1,512.55
146.000 CLEARWATER PAPER CORP 18538R103	45.40	5,212.20	6,628.40	0.00	1,416.20
893.000 CLOROX CO/THE 189054109	148.74	56,914.83	132,824.82	0.08	75,909.99
1,955.000 CLOUDERA INC 18914U100	16.52	33,797.17	32,296.60	0.02	-1,500.57
1,773.000 COBIZ FINANCIAL INC 190897108	19.99	30,793.14	35,442.27	0.02	4,649.13
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	215.26	10,121.02	35,733.16	0.02	25,612.14
24,324.000 COCA-COLA CO/THE 191216100	45.88	642,885.14	1,115,985.12	0.67	473,099.98

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,806.000 COEUR MINING INC 192108504	7.50	23,864.26	66,045.00	0.04	42,180.74
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	45.30	5,020.80	14,496.00	0.01	9,475.20
1,186.000 COGNEX CORP 192422103	61.16	17,378.58	72,535.76	0.04	55,157.18
3,832.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	71.02	78,146.45	272,148.64	0.16	194,002.19
179.000 COHERENT INC 192479103	282.22	26,797.84	50,517.38	0.03	23,719.54
5,922.000 COLGATE-PALMOLIVE CO 194162103	75.45	185,496.58	446,814.90	0.27	261,318.32
2,817.000 COLONY NORTHSTAR INC 19625W104	11.41	25,755.12	32,141.97	0.02	6,386.85
529.000 COLUMBIA BANKING SYSTEM INC 197236102	43.44	9,517.21	22,979.76	0.01	13,462.55
1,367.000 COLUMBIA PROPERTY TRUST INC 198287203	22.95	30,741.99	31,372.65	0.02	630.66
483.000 COMFORT SYSTEMS USA INC 199908104	43.65	5,028.03	21,082.95	0.01	16,054.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 2 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
27,035.000 COMCAST CORP 20030N101	40.05	507,424.25	1,082,751.75	0.65	575,327.50
630.000 COMERICA INC 200340107	86.81	24,394.07	54,690.30	0.03	30,296.23
1,221.000 COMMERCE BANCSHARES INC/MO 200525103	55.84	34,096.21	68,180.64	0.04	34,084.43
595.000 COMMERCEHUB INC 20084V108	21.99	10,755.49	13,084.05	0.01	2,328.56
713.000 COMMERCEHUB INC 20084V306	20.59	11,052.07	14,680.67	0.01	3,628.60
1,005.000 COMMERCIAL METALS CO 201723103	21.32	18,088.10	21,426.60	0.01	3,338.50
1,141.000 COMMSCOPE HOLDING CO INC 20337X109	37.83	43,619.72	43,164.03	0.03	-455.69
232.000 COMMUNITY BANK SYSTEM INC 203607106	53.75	5,630.64	12,470.00	0.01	6,839.36
205.000 COMMUNITY TRUST BANCORP INC 204149108	47.10	5,029.95	9,655.50	0.01	4,625.55
479.000 COMPASS MINERALS INTERNATIONAL 20451N101	72.25	32,959.99	34,607.75	0.02	1,647.76

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,460.000 CONAGRA BRANDS INC 205887102	37.67	46,696.70	92,668.20	0.06	45,971.50
892.000 CONCHO RESOURCES INC 20605P101	150.22	72,881.16	133,996.24	0.08	61,115.08
1,548.000 CONDUENT INC 206787103	16.16	18,816.88	25,015.68	0.01	6,198.80
184.000 CONMED CORP 207410101	50.97	4,999.28	9,378.48	0.01	4,379.20
512.000 CONNECTICUT WATER SERVICE INC 207797101	57.41	14,783.82	29,393.92	0.02	14,610.10
7,624.000 CONOCOPHILLIPS 20825C104	54.89	345,683.36	418,481.36	0.25	72,798.00
230.000 CONSOL ENERGY INC 20854L108	39.51	4,273.18	9,087.30	0.01	4,814.12
1,378.000 CONSOLIDATED EDISON INC 209115104	84.95	64,322.15	117,061.10	0.07	52,738.95
1,149.000 CONSTELLATION BRANDS INC 21036P108	228.57	24,794.71	262,626.93	0.16	237,832.22
514.000 CONTINENTAL RESOURCES INC/OK 212015101	52.97	20,103.78	27,226.58	0.02	7,122.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,136.000 CONVERGYS CORP 212485106	23.50	14,972.48	26,696.00	0.02	11,723.52
344.000 COOPER COS INC/THE 216648402	217.88	20,708.80	74,950.72	0.04	54,241.92
775.000 COOPER TIRE & RUBBER CO 216831107	35.35	13,477.25	27,396.25	0.02	13,919.00
1,354.000 COPART INC 217204106	43.19	21,700.32	58,479.26	0.04	36,778.94
3,185.000 CORCEPT THERAPEUTICS INC 218352102	18.06	5,096.00	57,521.10	0.03	52,425.10
387.000 CORELOGIC INC/UNITED STATES 21871D103	46.21	9,845.28	17,883.27	0.01	8,037.99
1,583.000 CORECIVIC INC 21871N101	22.50	34,567.73	35,617.50	0.02	1,049.77
774.000 CORNERSTONE ONDEMAND INC 21925Y103	35.33	21,880.98	27,345.42	0.02	5,464.44
4,176.000 CORNING INC 219350105	31.99	66,152.81	133,590.24	0.08	67,437.43
1,532.000 CORPORATE OFFICE PROPERTIES TR 22002T108	29.20	35,828.10	44,734.40	0.03	8,906.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
208.000 CORVEL CORP 221006109	52.90	5,049.20	11,003.20	0.01	5,954.00
2,491.000 COSTCO WHOLESALE CORP 22160K105	186.12	124,731.35	463,624.92	0.28	338,893.57
160.000 COSTAR GROUP INC 22160N109	296.95	8,939.20	47,512.00	0.03	38,572.80
3,906.000 COTY INC 222070203	19.89	74,397.73	77,690.34	0.05	3,292.61
3,580.000 COUSINS PROPERTIES INC 222795106	9.25	32,923.10	33,115.00	0.02	191.90
564.000 CRANE CO 224399105	89.22	20,332.20	50,320.08	0.03	29,987.88
2,339.000 CROWN CASTLE INTERNATIONAL COR 22822V101	111.01	137,059.52	259,652.39	0.16	122,592.87
783.000 CROWN HOLDINGS INC 228368106	56.25	28,362.84	44,043.75	0.03	15,680.91
626.000 CUBESMART 229663109	28.92	6,441.54	18,103.92	0.01	11,662.38
757.000 CUMMINS INC 231021106	176.64	49,133.78	133,716.48	0.08	84,582.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
303.000 CURTISS-WRIGHT CORP 231561101	121.85	9,886.74	36,920.55	0.02	27,033.81
3,166.000 CYPRESS SEMICONDUCTOR CORP 232806109	15.24	36,894.64	48,249.84	0.03	11,355.20
1,030.000 DCT INDUSTRIAL TRUST INC 233153204	58.78	29,147.89	60,543.40	0.04	31,395.51
5,713.000 DDR CORP 23317H102	8.96	49,108.23	51,188.48	0.03	2,080.25
2,016.000 DR HORTON INC 23331A109	51.07	32,323.83	102,957.12	0.06	70,633.29
444.000 DST SYSTEMS INC 233326107	62.07	11,350.86	27,559.08	0.02	16,208.22
1,553.000 DTE ENERGY CO 233331107	109.46	64,899.41	169,991.38	0.10	105,091.97
796.000 DSW INC 23334L102	21.41	17,243.44	17,042.36	0.01	-201.08
1,645.000 DXC TECHNOLOGY CO 23355L106	94.90	52,675.64	156,110.50	0.09	103,434.86
376.000 DANA INC 235825205	32.01	4,872.96	12,035.76	0.01	7,162.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,760.000 DANAHER CORP 235851102	92.82	101,163.73	349,003.20	0.21	247,839.47
484.000 DARDEN RESTAURANTS INC 237194105	96.02	26,585.32	46,473.68	0.03	19,888.36
1,793.000 DARLING INGREDIENTS INC 237266101	18.13	24,331.01	32,507.09	0.02	8,176.08
925.000 DAVITA INC 23918K108	72.25	66,378.00	66,831.25	0.04	453.25
2,880.000 DEAN FOODS CO 242370203	11.56	33,183.28	33,292.80	0.02	109.52
108.000 DECKERS OUTDOOR CORP 243537107	80.25	5,114.88	8,667.00	0.01	3,552.12
1,658.000 DEERE & CO 244199105	156.51	90,266.32	259,493.58	0.16	169,227.26
295.000 DELEK US HOLDINGS INC 24665A103	34.94	5,150.79	10,307.30	0.01	5,156.51
1,254.000 DELL TECHNOLOGIES INC CLASS V 24703L103	81.28	58,137.84	101,925.12	0.06	43,787.28
5,859.000 DELTA AIR LINES INC 247361702	56.00	48,198.43	328,104.00	0.20	279,905.57

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
324.000 DELUXE CORP 248019101	76.84	7,626.96	24,896.16	0.01	17,269.20
1,252.000 DENTSPLY SIRONA INC 24906P109	65.83	50,629.09	82,419.16	0.05	31,790.07
1,213.000 DEVON ENERGY CORP 25179M103	41.40	34,155.11	50,218.20	0.03	16,063.09
1,609.000 DIAMONDROCK HOSPITALITY CO 252784301	11.29	15,734.80	18,165.61	0.01	2,430.81
612.000 DIAMONDBACK ENERGY INC 25278X109	126.25	48,596.73	77,265.00	0.05	28,668.27
1,932.000 DIEBOLD NIXDORF INC 253651103	16.35	33,051.86	31,588.20	0.02	-1,463.66
907.000 DIGITAL REALTY TRUST INC 253868103	113.90	60,912.13	103,307.30	0.06	42,395.17
353.000 DIME COMMUNITY BANCSHARES INC 253922108	20.95	4,994.95	7,395.35	0.00	2,400.40
146.000 DILLARD'S INC 254067101	60.05	7,402.20	8,767.30	0.01	1,365.10
9,587.000 WALT DISNEY CO/THE 254687106	107.51	294,568.71	1,030,698.37	0.62	736,129.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,333.000 DISCOVER FINANCIAL SERVICES 254709108	76.92	80,232.42	256,374.36	0.15	176,141.94
919.000 DISCOVERY COMMUNICATIONS INC 25470F104	22.38	20,960.63	20,567.22	0.01	-393.41
595.000 DISCOVERY COMMUNICATIONS INC 25470F302	21.17	10,977.75	12,596.15	0.01	1,618.40
1,446.000 DISH NETWORK CORP 25470M109	47.75	39,912.29	69,046.50	0.04	29,134.21
1,305.000 DOLBY LABORATORIES INC 25659T107	62.00	65,276.10	80,910.00	0.05	15,633.90
1,272.000 DOLLAR GENERAL CORP 256677105	93.01	66,204.24	118,308.72	0.07	52,104.48
1,666.000 DOLLAR TREE INC 256746108	107.31	53,713.75	178,778.46	0.11	125,064.71
3,966.000 DOMINION ENERGY INC 25746U109	81.06	160,991.26	321,483.96	0.19	160,492.70
706.000 DOMINO'S PIZZA INC 25754A201	188.96	25,725.92	133,405.76	0.08	107,679.84
620.000 DOMTAR CORP 257559203	49.52	19,486.60	30,702.40	0.02	11,215.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
174.000 DONALDSON CO INC 257651109	48.95	5,054.70	8,517.30	0.01	3,462.60
1,302.000 DOUGLAS EMMETT INC 25960P109	41.06	20,154.96	53,460.12	0.03	33,305.16
1,560.000 DOVER CORP 260003108	100.99	62,055.00	157,544.40	0.09	95,489.40
13,166.000 DOWDUPONT INC 26078J100	71.22	575,108.04	937,682.52	0.56	362,574.48
1,709.000 DR PEPPER SNAPPLE GROUP INC 26138E109	97.06	41,930.83	165,875.54	0.10	123,944.71
3,570.000 DUKE REALTY CORP 264411505	27.21	41,840.40	97,139.70	0.06	55,299.30
5,633.000 DUKE ENERGY CORP 26441C204	84.11	339,902.91	473,791.63	0.28	133,888.72
302.000 DUN & BRADSTREET CORP/THE 26483E100	118.41	23,194.72	35,759.82	0.02	12,565.10
849.000 DUNKIN' BRANDS GROUP INC 265504100	64.47	27,473.64	54,735.03	0.03	27,261.39
321.000 DYCOM INDUSTRIES INC 267475101	111.43	4,798.95	35,769.03	0.02	30,970.08

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
660.000 CONTRA DYAX CORPORATION 267CVR991	0.00	0.00	0.00	0.00	0.00
3,492.000 EOG RESOURCES INC 26875P101	107.91	152,807.97	376,821.72	0.23	224,013.75
1,022.000 EQT CORP 26884L109	56.92	41,356.70	58,172.24	0.03	16,815.54
294.000 EPR PROPERTIES 26884U109	65.46	13,518.12	19,245.24	0.01	5,727.12
435.000 EAGLE BANCORP INC 268948106	57.90	5,065.77	25,186.50	0.02	20,120.73
3,452.000 E*TRADE FINANCIAL CORP 269246401	49.57	30,791.84	171,115.64	0.10	140,323.80
174.000 EAGLE MATERIALS INC 26969P108	113.30	14,383.28	19,714.20	0.01	5,330.92
1,560.000 EAST WEST BANCORP INC 27579R104	60.83	28,969.20	94,894.80	0.06	65,925.60
1,423.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	21.34	25,172.87	30,366.82	0.02	5,193.95
440.000 EASTMAN CHEMICAL CO 277432100	92.64	35,934.80	40,761.60	0.02	4,826.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,508.000 EBAY INC 278642103	37.74	77,582.16	245,611.92	0.15	168,029.76
573.000 ECHOSTAR CORP 278768106	59.90	11,542.68	34,322.70	0.02	22,780.02
1,980.000 ECOLAB INC 278865100	134.18	89,493.64	265,676.40	0.16	176,182.76
549.000 EDGEWELL PERSONAL CARE CO 28035Q102	59.39	33,365.98	32,605.11	0.02	-760.87
3,262.000 EDISON INTERNATIONAL 281020107	63.24	142,167.79	206,288.88	0.12	64,121.09
929.000 EDUCATION REALTY TRUST INC 28140H203	34.92	30,475.90	32,440.68	0.02	1,964.78
1,090.000 EDWARDS LIFESCIENCES CORP 28176E108	112.71	96,773.12	122,853.90	0.07	26,080.78
632.000 EL PASO ELECTRIC CO 283677854	55.35	25,084.08	34,981.20	0.02	9,897.12
2,031.000 ELECTRONIC ARTS INC 285512109	105.06	35,830.24	213,376.86	0.13	177,546.62
1,122.000 ELECTRONICS FOR IMAGING INC 286082102	29.53	33,569.63	33,132.66	0.02	-436.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
421.000 EMCOR GROUP INC 29084Q100	81.75	11,964.82	34,416.75	0.02	22,451.93
3,138.000 EMERSON ELECTRIC CO 291011104	69.69	155,515.63	218,687.22	0.13	63,171.59
1,629.000 EMPIRE STATE REALTY TRUST INC 292104106	20.53	33,016.68	33,443.37	0.02	426.69
315.000 EMPLOYERS HOLDINGS INC 292218104	44.40	5,021.10	13,986.00	0.01	8,964.90
220.000 ENCORE WIRE CORP 292562105	48.65	5,108.40	10,703.00	0.01	5,594.60
622.000 ENERGEN CORP 29265N108	57.57	33,646.56	35,808.54	0.02	2,161.98
224.000 ENERGIZER HOLDINGS INC 29272W109	47.98	4,225.08	10,747.52	0.01	6,522.44
569.000 ENERSYS 29275Y102	69.63	15,124.02	39,619.47	0.02	24,495.45
1,953.000 ENTERCOM COMMUNICATIONS CORP 293639100	10.80	9,753.44	21,092.40	0.01	11,338.96
1,185.000 ENTERGY CORP 29364G103	81.39	89,373.16	96,447.15	0.06	7,073.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	45.15	5,190.90	17,608.50	0.01	12,417.60
775.000 EQUIFAX INC 294429105	117.92	26,793.85	91,388.00	0.05	64,594.15
388.000 EQUINIX INC 29444U700	453.22	127,662.13	175,849.36	0.11	48,187.23
909.000 EQUITY COMMONWEALTH 294628102	30.51	22,420.15	27,733.59	0.02	5,313.44
156.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	89.02	4,885.92	13,887.12	0.01	9,001.20
1,945.000 EQUITY RESIDENTIAL 29476L107	63.77	98,237.86	124,032.65	0.07	25,794.79
464.000 ERIE INDEMNITY CO 29530P102	121.84	19,759.86	56,533.76	0.03	36,773.90
479.000 ESSEX PROPERTY TRUST INC 297178105	241.37	81,205.39	115,616.23	0.07	34,410.84
242.000 ETHAN ALLEN INTERIORS INC 297602104	28.60	5,055.38	6,921.20	0.00	1,865.82
323.000 EURONET WORLDWIDE INC 298736109	84.27	4,857.92	27,219.21	0.02	22,361.29

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
740.000 EVERCORE INC 29977A105	90.00	18,206.96	66,600.00	0.04	48,393.04
1,979.000 EVERSOURCE ENERGY 30040W108	63.18	86,302.64	125,033.22	0.07	38,730.58
1,502.000 EXACT SCIENCES CORP 30063P105	52.54	15,891.16	78,915.08	0.05	63,023.92
5,932.000 EXELON CORP 30161N101	39.41	186,467.38	233,780.12	0.14	47,312.74
1,249.000 EXELIXIS INC 30161Q104	30.40	35,008.22	37,969.60	0.02	2,961.38
274.000 EXPEDIA INC 30212P303	119.77	13,680.94	32,816.98	0.02	19,136.04
544.000 EXPEDITORS INTERNATIONAL OF WA 302130109	64.69	24,387.52	35,191.36	0.02	10,803.84
4,231.000 EXPRESS SCRIPTS HOLDING CO 30219G108	74.64	142,735.79	315,801.84	0.19	173,066.05
585.000 EXTRA SPACE STORAGE INC 30225T102	87.45	19,660.03	51,158.25	0.03	31,498.22
2,273.000 EXTRACTION OIL & GAS INC 30227M105	14.31	33,724.95	32,526.63	0.02	-1,198.32

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22,971.000 EXXON MOBIL CORP 30231G102	83.64	1,537,805.07	1,921,294.44	1.15	383,489.37
750.000 FLIR SYSTEMS INC 302445101	46.62	25,027.50	34,965.00	0.02	9,937.50
751.000 FMC CORP 302491303	94.66	51,194.99	71,089.66	0.04	19,894.67
800.000 FNB CORP/PA 302520101	13.82	8,088.00	11,056.00	0.01	2,968.00
13,576.000 FACEBOOK INC 30303M102	176.46	646,705.87	2,395,620.96	1.44	1,748,915.09
251.000 FAIR ISAAC CORP 303250104	153.20	7,276.49	38,453.20	0.02	31,176.71
10.000 FAIRFAX FINANCIAL HOLDINGS LTD 303901102	530.34	4,202.63	5,303.40	0.00	1,100.77
1,517.000 FASTENAL CO 311900104	54.69	66,021.21	82,964.73	0.05	16,943.52
252.000 FEDERAL REALTY INVESTMENT TRUS 313747206	132.81	22,742.86	33,468.12	0.02	10,725.26
1,241.000 FEDERAL SIGNAL CORP 313855108	20.09	5,174.97	24,931.69	0.01	19,756.72

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,997.000 FEDEX CORP 31428X106	249.54	213,562.73	498,331.38	0.30	284,768.65
326.000 F5 NETWORKS INC 315616102	131.22	20,260.90	42,777.72	0.03	22,516.82
2,102.000 FIDELITY NATIONAL INFORMATION 31620M106	94.09	50,080.54	197,777.18	0.12	147,696.64
1,579.000 FNF GROUP 31620R303	39.24	13,158.51	61,959.96	0.04	48,801.45
4,749.000 FIFTH THIRD BANCORP 316773100	30.34	67,886.43	144,084.66	0.09	76,198.23
934.000 FINANCIAL ENGINES INC 317485100	30.30	19,668.68	28,300.20	0.02	8,631.52
1,360.000 FINANCIAL INSTITUTIONS INC 317585404	31.10	39,830.15	42,296.00	0.03	2,465.85
1,439.000 FINISAR CORP 31787A507	20.35	24,765.19	29,283.65	0.02	4,518.46
2,826.000 FINISH LINE INC/THE 317923100	14.53	33,055.07	41,061.78	0.02	8,006.71
2,510.000 FIRST BANCORP/PUERTO RICO 318672706	5.10	9,638.40	12,801.00	0.01	3,162.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
24.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	403.00	4,320.24	9,672.00	0.01	5,351.76
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	14.32	5,217.63	15,279.44	0.01	10,061.81
366.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	51.97	5,223.11	19,021.02	0.01	13,797.91
2,112.000 FIRST DATA CORP 32008D106	16.71	25,175.04	35,291.52	0.02	10,116.48
396.000 FIRST FINANCIAL BANKSHARES INC 32020R109	45.05	6,617.16	17,839.80	0.01	11,222.64
5,892.000 FIRST HORIZON NATIONAL CORP 320517105	19.99	62,346.11	117,781.08	0.07	55,434.97
887.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	31.47	10,226.50	27,913.89	0.02	17,687.39
616.000 FIRST REPUBLIC BANK/CA 33616C100	86.64	23,695.84	53,370.24	0.03	29,674.40
714.000 FIRST SOLAR INC 336433107	67.52	11,345.46	48,209.28	0.03	36,863.82
269.000 1ST SOURCE CORP 336901103	49.45	4,912.90	13,302.05	0.01	8,389.15

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
129.000 FIRSTCASH INC 33767D105	67.45	5,020.68	8,701.05	0.01	3,680.37
2,442.000 FISERV INC 337738108	131.13	57,643.41	320,219.46	0.19	262,576.05
1,075.000 FIRSTENERGY CORP 337932107	30.62	33,007.77	32,916.50	0.02	-91.27
5,392.000 FITBIT INC 33812L102	5.71	33,408.44	30,788.32	0.02	-2,620.12
612.000 FLEETCOR TECHNOLOGIES INC 339041105	192.43	73,759.07	117,767.16	0.07	44,008.09
1,267.000 FLUOR CORP 343412102	51.65	50,272.93	65,440.55	0.04	15,167.62
1,430.000 FLOWERS FOODS INC 343498101	19.31	27,613.30	27,613.30	0.02	0.00
809.000 FLOWSERVE CORP 34354P105	42.13	33,282.26	34,083.17	0.02	800.91
1,444.000 FOOT LOCKER INC 344849104	46.88	42,035.75	67,694.72	0.04	25,658.97
20,459.000 FORD MOTOR CO 345370860	12.49	178,779.93	255,532.91	0.15	76,752.98

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,238.000 FOREST CITY REALTY TRUST INC 345605109	24.10	18,322.40	29,835.80	0.02	11,513.40
887.000 FORTINET INC 34959E109	43.69	19,986.48	38,753.03	0.02	18,766.55
1,880.000 FORTIVE CORP 34959J108	72.35	33,010.59	136,018.00	0.08	103,007.41
1,423.000 FORTUNE BRANDS HOME & SECURITY 34964C106	68.44	28,053.03	97,390.12	0.06	69,337.09
2,424.000 FORUM ENERGY TECHNOLOGIES INC 34984V100	15.55	34,922.72	37,693.20	0.02	2,770.48
135.000 FORWARD AIR CORP 349853101	57.44	5,111.10	7,754.40	0.00	2,643.30
153.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	25.70	2,761.90	3,932.10	0.00	1,170.20
228.000 FRANKLIN ELECTRIC CO INC 353514102	45.90	5,180.16	10,465.20	0.01	5,285.04
1,454.000 FRANKLIN RESOURCES INC 354613101	43.33	55,760.01	63,001.82	0.04	7,241.81
7,832.000 FREEPORT-MCMORAN INC 35671D857	18.96	45,911.52	148,494.72	0.09	102,583.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
228.000 HB FULLER CO 359694106	53.87	5,344.32	12,282.36	0.01	6,938.04
2,352.000 FULTON FINANCIAL CORP 360271100	17.90	24,225.60	42,100.80	0.03	17,875.20
109.000 GAMCO INVESTORS INC 361438104	29.65	2,613.70	3,231.85	0.00	618.15
293.000 GATX CORP 361448103	62.16	10,624.18	18,212.88	0.01	7,588.70
648.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	31.90	6,370.38	20,671.20	0.01	14,300.82
3,406.000 GGP INC 36174X101	23.39	53,771.74	79,666.34	0.05	25,894.60
862.000 G-III APPAREL GROUP LTD 36237H101	36.89	27,575.38	31,799.18	0.02	4,223.80
1,109.000 GAIN CAPITAL HOLDINGS INC 36268W100	10.00	4,935.05	11,090.00	0.01	6,154.95
696.000 ARTHUR J GALLAGHER & CO 363576109	63.28	19,508.88	44,042.88	0.03	24,534.00
1,300.000 GAMING AND LEISURE PROPERTIES 36467J108	37.00	44,384.75	48,100.00	0.03	3,715.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,083.000 GANNETT CO INC 36473H104	11.59	5,470.61	12,551.97	0.01	7,081.36
1,327.000 GAP INC/THE 364760108	34.06	25,435.93	45,197.62	0.03	19,761.69
916.000 GARTNER INC 366651107	123.15	40,923.64	112,805.40	0.07	71,881.76
1,910.000 GENERAL DYNAMICS CORP 369550108	203.45	136,978.44	388,589.50	0.23	251,611.06
38,461.000 GENERAL ELECTRIC CO 369604103	17.45	878,014.55	671,144.45	0.40	-206,870.10
4,469.000 GENERAL MILLS INC 370334104	59.29	127,235.56	264,967.01	0.16	137,731.45
6,793.000 GENERAL MOTORS CO 37045V100	40.99	186,592.04	278,445.07	0.17	91,853.03
1,155.000 GENESCO INC 371532102	32.50	35,815.12	37,537.50	0.02	1,722.38
89.000 GENESEE & WYOMING INC 371559105	78.73	4,938.61	7,006.97	0.00	2,068.36
1,627.000 GENTEX CORP 371901109	20.95	33,757.11	34,085.65	0.02	328.54

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 2 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,473.000 GENUINE PARTS CO 372460105	95.01	64,646.82	139,949.73	0.08	75,302.91
457.000 GIBRALTAR INDUSTRIES INC 374689107	33.00	4,958.45	15,081.00	0.01	10,122.55
9,068.000 GILEAD SCIENCES INC 375558103	71.64	227,687.52	649,631.52	0.39	421,944.00
882.000 GLACIER BANCORP INC 37637Q105	39.39	11,015.07	34,741.98	0.02	23,726.91
1,455.000 GLADSTONE COMMERCIAL CORP 376536108	21.06	24,487.65	30,642.30	0.02	6,154.65
1,292.000 GLOBAL PAYMENTS INC 37940X102	100.24	30,340.36	129,510.08	0.08	99,169.72
1,975.000 GOLDMAN SACHS GROUP INC/THE 38141G104	254.76	299,376.63	503,151.00	0.30	203,774.37
1,489.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	32.31	21,789.87	48,109.59	0.03	26,319.72
416.000 GORMAN-RUPP CO/THE 383082104	31.21	9,771.01	12,983.36	0.01	3,212.35
1,811.000 GOVERNMENT PROPERTIES INCOME T 38376A103	18.54	32,883.70	33,575.94	0.02	692.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
648.000 WR GRACE & CO 38388F108	70.13	25,891.75	45,444.24	0.03	19,552.49
1,875.000 GRACO INC 384109104	45.22	20,168.75	84,787.50	0.05	64,618.75
19.000 GRAHAM HOLDINGS CO 384637104	558.35	4,433.51	10,608.65	0.01	6,175.14
345.000 WW GRAINGER INC 384802104	236.25	69,041.67	81,506.25	0.05	12,464.58
1,015.000 GRAMERCY PROPERTY TRUST 385002308	26.66	27,283.19	27,059.90	0.02	-223.29
377.000 GRAND CANYON EDUCATION INC 38526M106	89.53	5,108.35	33,752.81	0.02	28,644.46
244.000 GRANITE CONSTRUCTION INC 387328107	63.43	5,963.36	15,476.92	0.01	9,513.56
1,883.000 GREAT AJAX CORP 38983D300	13.82	24,463.56	26,023.06	0.02	1,559.50
549.000 GREAT SOUTHERN BANCORP INC 390905107	51.65	9,997.29	28,355.85	0.02	18,358.56
932.000 GREAT PLAINS ENERGY INC 391164100	32.24	18,136.72	30,047.68	0.02	11,910.96

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
649.000 GREEN DOT CORP 39304D102	60.26	8,229.32	39,108.74	0.02	30,879.42
485.000 GREEN PLAINS INC 393222104	16.85	4,951.85	8,172.25	0.00	3,220.40
249.000 GREENBRIER COS INC/THE 393657101	53.30	4,932.69	13,271.70	0.01	8,339.01
821.000 GRIFFIN INDUSTRIAL REALTY INC 398231100	36.70	25,017.10	30,130.70	0.02	5,113.60
1,066.000 GRIFFON CORP 398433102	20.35	10,247.88	21,693.10	0.01	11,445.22
152.000 GROUP 1 AUTOMOTIVE INC 398905109	70.97	5,973.60	10,787.44	0.01	4,813.84
6,409.000 GROUPON INC 399473107	5.10	25,293.22	32,685.90	0.02	7,392.68
862.000 GRUBHUB INC 400110102	71.80	25,928.96	61,891.60	0.04	35,962.64
434.000 GUIDEWIRE SOFTWARE INC 40171V100	74.26	24,620.82	32,228.84	0.02	7,608.02
3,041.000 GULFPORT ENERGY CORP 402635304	12.76	36,512.20	38,803.16	0.02	2,290.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
379.000 H&E EQUIPMENT SERVICES INC 404030108	40.65	4,839.83	15,406.35	0.01	10,566.52
1,092.000 HCA HEALTHCARE INC 40412C101	87.84	62,520.15	95,921.28	0.06	33,401.13
861.000 HD SUPPLY HOLDINGS INC 40416M105	40.03	33,966.45	34,465.83	0.02	499.38
349.000 HFF INC 40418F108	48.64	4,788.28	16,975.36	0.01	12,187.08
488.000 HNI CORP 404251100	38.57	12,111.22	18,822.16	0.01	6,710.94
2,366.000 HMS HOLDINGS CORP 40425J101	16.95	24,559.08	40,103.70	0.02	15,544.62
163.000 HSN INC 404303109	40.35	4,995.95	6,577.05	0.00	1,581.10
1,885.000 HRG GROUP INC 40434J100	16.95	25,127.05	31,950.75	0.02	6,823.70
8,293.000 HP INC 40434L105	21.01	99,334.68	174,235.93	0.10	74,901.25
604.000 HAEMONETICS CORP 405024100	58.08	18,038.46	35,080.32	0.02	17,041.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 2 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,803.000 HALLIBURTON CO 406216101	48.87	225,547.58	332,462.61	0.20	106,915.03
720.000 HALLMARK FINANCIAL SERVICES IN 40624Q203	10.43	4,989.60	7,509.60	0.00	2,520.00
237.000 HALYARD HEALTH INC 40650V100	46.18	5,153.55	10,944.66	0.01	5,791.11
3,976.000 HANESBRANDS INC 410345102	20.91	31,517.60	83,138.16	0.05	51,620.56
142.000 HANOVER INSURANCE GROUP INC/TH 410867105	108.08	6,178.42	15,347.36	0.01	9,168.94
681.000 HARLEY-DAVIDSON INC 412822108	50.88	33,397.91	34,649.28	0.02	1,251.37
1,141.000 HARRIS CORP 413875105	141.65	44,322.60	161,622.65	0.10	117,300.05
2,263.000 HARTFORD FINANCIAL SERVICES GR 416515104	56.28	55,768.39	127,361.64	0.08	71,593.25
637.000 HASBRO INC 418056107	90.89	16,282.40	57,896.93	0.03	41,614.53
845.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	36.15	24,766.95	30,546.75	0.02	5,779.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
879.000 HAWAIIAN HOLDINGS INC 419879101	39.85	5,054.25	35,028.15	0.02	29,973.90
205.000 HEALTHSOUTH CORP 421924309	49.41	4,987.65	10,129.05	0.01	5,141.40
174.000 HEALTHCARE REALTY TRUST INC 421946104	32.12	3,563.52	5,588.88	0.00	2,025.36
1,085.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	30.04	32,430.22	32,593.40	0.02	163.18
8,374.000 HECLA MINING CO 422704106	3.97	24,200.86	33,244.78	0.02	9,043.92
512.000 HEICO CORP 422806109	94.35	13,959.17	48,307.20	0.03	34,348.03
1,080.000 HELMERICH & PAYNE INC 423452101	64.64	51,944.42	69,811.20	0.04	17,866.78
544.000 JACK HENRY & ASSOCIATES INC 426281101	116.96	15,939.20	63,626.24	0.04	47,687.04
985.000 HERITAGE COMMERCE CORP 426927109	15.32	4,869.25	15,090.20	0.01	10,220.95
385.000 HERITAGE FINANCIAL CORP/WA 42722X106	30.80	4,966.50	11,858.00	0.01	6,891.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,497.000 HERON THERAPEUTICS INC 427746102	18.10	50,023.25	99,495.70	0.06	49,472.45
932.000 HERSHEY CO/THE 427866108	113.51	49,928.96	105,791.32	0.06	55,862.36
1,137.000 HESS CORP 42809H107	47.47	47,296.13	53,973.39	0.03	6,677.26
9,036.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	14.36	74,560.47	129,756.96	0.08	55,196.49
425.000 HEXCEL CORP 428291108	61.85	10,060.43	26,286.25	0.02	16,225.82
151.000 HIGHWOODS PROPERTIES INC 431284108	50.91	4,898.44	7,687.41	0.00	2,788.97
627.000 HILL-ROM HOLDINGS INC 431475102	84.29	17,336.55	52,849.83	0.03	35,513.28
215.000 HILLENBRAND INC 431571108	44.70	4,882.65	9,610.50	0.01	4,727.85
785.000 HILLTOP HOLDINGS INC 432748101	25.33	9,252.00	19,884.05	0.01	10,632.05
161.000 HILTON GRAND VACATIONS INC 43283X105	41.95	3,025.33	6,753.95	0.00	3,728.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
707.000 HILTON WORLDWIDE HOLDINGS INC 43300A203	79.86	32,562.50	56,461.02	0.03	23,898.52
700.000 HOLLYFRONTIER CORP 436106108	51.22	34,629.00	35,854.00	0.02	1,225.00
1,911.000 HOLOGIC INC 436440101	42.75	35,479.86	81,695.25	0.05	46,215.39
836.000 HOME BANCSHARES INC/AR 436893200	23.25	4,932.40	19,437.00	0.01	14,504.60
8,084.000 HOME DEPOT INC/THE 437076102	189.53	295,717.57	1,532,160.52	0.92	1,236,442.95
338.000 HOMESTREET INC 43785V102	28.95	4,912.76	9,785.10	0.01	4,872.34
4,841.000 HONEYWELL INTERNATIONAL INC 438516106	153.36	199,472.78	742,415.76	0.45	542,942.98
1,335.000 HOPE BANCORP INC 43940T109	18.25	10,325.32	24,363.75	0.01	14,038.43
2,968.000 HORMEL FOODS CORP 440452100	36.39	33,285.11	108,005.52	0.06	74,720.41
2,202.000 HOSPITALITY PROPERTIES TRUST 44106M102	29.85	48,928.44	65,729.70	0.04	16,801.26

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,338.000 HOST HOTELS & RESORTS INC 44107P104	19.85	62,120.16	86,109.30	0.05	23,989.14
185.000 HOWARD HUGHES CORP/THE 44267D107	131.27	15,117.50	24,284.95	0.01	9,167.45
979.000 HUDSON PACIFIC PROPERTIES INC 444097109	34.25	32,737.76	33,530.75	0.02	792.99
1,170.000 HUMANA INC 444859102	248.07	74,670.22	290,241.90	0.17	215,571.68
450.000 JB HUNT TRANSPORT SERVICES INC 445658107	114.98	20,574.00	51,741.00	0.03	31,167.00
8,830.000 HUNTINGTON BANCSHARES INC/OH 446150104	14.56	50,288.46	128,564.80	0.08	78,276.34
344.000 HUNTINGTON INGALLS INDUSTRIES 446413106	235.70	12,961.36	81,080.80	0.05	68,119.44
2,133.000 HUNTSMAN CORP 447011107	33.29	26,136.75	71,007.57	0.04	44,870.82
165.000 HURON CONSULTING GROUP INC 447462102	40.45	4,851.00	6,674.25	0.00	1,823.25
514.000 HYATT HOTELS CORP 448579102	73.54	19,943.20	37,799.56	0.02	17,856.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
303.000 IAC/INTERACTIVECORP 44919P508	122.28	11,608.50	37,050.84	0.02	25,442.34
198.000 ICF INTERNATIONAL INC 44925C103	52.50	4,950.00	10,395.00	0.01	5,445.00
926.000 ILG INC 44967H101	28.48	10,432.22	26,372.48	0.02	15,940.26
287.000 IPG PHOTONICS CORP 44980X109	214.13	25,000.57	61,455.31	0.04	36,454.74
2,031.000 ISTAR INC 45031U101	11.30	12,348.48	22,950.30	0.01	10,601.82
788.000 ITT INC 45073V108	53.37	15,320.78	42,055.56	0.03	26,734.78
315.000 IDACORP INC 451107106	91.36	15,032.32	28,778.40	0.02	13,746.08
287.000 IDEX CORP 45167R104	131.97	14,860.69	37,875.39	0.02	23,014.70
724.000 IDEXX LABORATORIES INC 45168D104	156.38	27,066.74	113,219.12	0.07	86,152.38
2,798.000 ILLINOIS TOOL WORKS INC 452308109	166.85	126,121.80	466,846.30	0.28	340,724.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
852.000 ILLUMINA INC 452327109	218.49	144,546.23	186,153.48	0.11	41,607.25
792.000 INC RESEARCH HOLDINGS INC 45329R109	43.60	33,945.12	34,531.20	0.02	586.08
1,211.000 INCYTE CORP 45337C102	94.71	19,460.77	114,693.81	0.07	95,233.04
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	69.85	4,932.40	13,271.50	0.01	8,339.10
95.000 INFINITY PROPERTY & CASUALTY C 45665Q103	106.00	5,136.65	10,070.00	0.01	4,933.35
341.000 INGEVITY CORP 45688C107	70.47	6,107.18	24,030.27	0.01	17,923.09
337.000 INGLES MARKETS INC 457030104	34.60	5,048.26	11,660.20	0.01	6,611.94
412.000 INGREDION INC 457187102	139.80	20,064.33	57,597.60	0.03	37,533.27
305.000 INSIGHT ENTERPRISES INC 45765U103	38.29	5,072.15	11,678.45	0.01	6,606.30
156.000 INNOSPEC INC 45768S105	70.60	4,873.11	11,013.60	0.01	6,140.49

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
245.000 INSULET CORP 45784P101	69.00	5,049.45	16,905.00	0.01	11,855.55
2,593.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	29.73	16,024.74	77,089.89	0.05	61,065.15
28,133.000 INTEL CORP 458140100	46.16	586,714.59	1,298,619.28	0.78	711,904.69
883.000 INTEGER HOLDINGS CORP 45826H109	45.30	26,896.18	39,999.90	0.02	13,103.72
1,135.000 INTERACTIVE BROKERS GROUP INC 45841N107	59.21	18,637.04	67,203.35	0.04	48,566.31
3,229.000 INTERCONTINENTAL EXCHANGE INC 45866F104	70.56	132,866.71	227,838.24	0.14	94,971.53
1,182.000 INTERNATIONAL BANCSHARES CORP 459044103	39.70	19,053.84	46,925.40	0.03	27,871.56
4,730.000 INTERNATIONAL BUSINESS MACHINE 459200101	153.42	426,578.96	725,676.60	0.44	299,097.64
910.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	152.61	36,099.79	138,875.10	0.08	102,775.31
2,693.000 INTERNATIONAL PAPER CO 460146103	57.94	93,190.33	156,032.42	0.09	62,842.09

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
186.000 INTERNATIONAL SPEEDWAY CORP 460335201	39.85	4,992.24	7,412.10	0.00	2,419.86
3,696.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.16	36,512.41	74,511.36	0.04	37,998.95
2,465.000 INTERSECT ENT INC 46071F103	32.40	27,509.40	79,866.00	0.05	52,356.60
2,235.000 INTUIT INC 461202103	157.78	72,897.66	352,638.30	0.21	279,740.64
768.000 INTUITIVE SURGICAL INC 46120E602	364.94	70,720.53	280,273.92	0.17	209,553.39
2,786.000 INTREXON CORP 46122T102	11.52	33,423.07	32,094.72	0.02	-1,328.35
4,358.000 INVESCO MORTGAGE CAPITAL INC 46131B100	17.83	64,149.76	77,703.14	0.05	13,553.38
925.000 INVESTORS BANCORP INC 46146L101	13.88	5,045.78	12,839.00	0.01	7,793.22
5,756.000 INVESTORS REAL ESTATE TRUST 461730103	5.68	32,900.54	32,694.08	0.02	-206.46
1,802.000 INVITATION HOMES INC 46187W107	23.57	35,030.76	42,473.14	0.03	7,442.38

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
699.000 IONIS PHARMACEUTICALS INC 462222100	50.30	32,349.72	35,159.70	0.02	2,809.98
622.000 IQVIA HOLDINGS INC 46266C105	97.90	52,978.82	60,893.80	0.04	7,914.98
6,678.000 IRIDIUM COMMUNICATIONS INC 46269C102	11.80	55,360.62	78,800.40	0.05	23,439.78
1,375.000 IRON MOUNTAIN INC 46284V101	37.73	34,079.37	51,878.75	0.03	17,799.38
407.000 JBG SMITH PROPERTIES 46590V100	34.73	11,694.44	14,135.11	0.01	2,440.67
1,107.000 J ALEXANDER'S HOLDINGS INC 46609J106	9.70	9,992.28	10,737.90	0.01	745.62
20,434.000 JPMORGAN CHASE & CO 46625H100	106.94	826,555.30	2,185,211.96	1.31	1,358,656.66
225.000 JACK IN THE BOX INC 466367109	98.11	5,033.25	22,074.75	0.01	17,041.50
488.000 JACOBS ENGINEERING GROUP INC 469814107	65.96	25,010.00	32,188.48	0.02	7,178.48
813.000 JETBLUE AIRWAYS CORP 477143101	22.34	5,162.55	18,162.42	0.01	12,999.87

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,659.000 JOHNSON & JOHNSON 478160104	139.72	1,080,845.98	2,187,875.48	1.31	1,107,029.50
376.000 JONES LANG LASALLE INC 48020Q107	148.93	26,928.52	55,997.68	0.03	29,069.16
180.000 J2 GLOBAL INC 48123V102	75.03	4,905.00	13,505.40	0.01	8,600.40
3,428.000 JUNIPER NETWORKS INC 48203R104	28.50	59,237.94	97,698.00	0.06	38,460.06
1,493.000 JUNO THERAPEUTICS INC 48205A109	45.71	26,679.91	68,245.03	0.04	41,565.12
379.000 KAR AUCTION SERVICES INC 48238T109	50.51	5,040.70	19,143.29	0.01	14,102.59
847.000 KLA-TENCOR CORP 482480100	105.07	76,645.03	88,994.29	0.05	12,349.26
328.000 KLX INC 482539103	68.25	5,431.82	22,386.00	0.01	16,954.18
535.000 KANSAS CITY SOUTHERN 485170302	105.22	35,229.71	56,292.70	0.03	21,062.99
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	22.69	5,332.73	14,657.74	0.01	9,325.01

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,596.000 KB HOME 48666K109	31.95	12,943.56	50,992.20	0.03	38,048.64
320.000 KELLY SERVICES INC 488152208	27.27	5,027.20	8,726.40	0.01	3,699.20
314.000 KEMPER CORP 488401100	68.90	9,143.68	21,634.60	0.01	12,490.92
1,915.000 KENNEDY-WILSON HOLDINGS INC 489398107	17.35	32,952.57	33,225.25	0.02	272.68
6,436.000 KEYCORP 493267108	20.17	51,101.84	129,814.12	0.08	78,712.28
1,265.000 KEYSIGHT TECHNOLOGIES INC 49338L103	41.60	21,921.34	52,624.00	0.03	30,702.66
426.000 KFORCE INC 493732101	25.25	5,197.20	10,756.50	0.01	5,559.30
369.000 KILROY REALTY CORP 49427F108	74.65	14,040.45	27,545.85	0.02	13,505.40
2,113.000 KIMBERLY-CLARK CORP 494368103	120.66	144,244.79	254,954.58	0.15	110,709.79
3,702.000 KIMCO REALTY CORP 49446R109	18.15	66,275.43	67,191.30	0.04	915.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,173.000 KINDER MORGAN INC/DE 49456B101	18.07	56,794.53	75,406.11	0.05	18,611.58
525.000 KIRBY CORP 497266106	66.80	20,007.75	35,070.00	0.02	15,062.25
1,882.000 KITE REALTY GROUP TRUST 49803T300	19.60	40,365.56	36,887.20	0.02	-3,478.36
306.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	43.72	4,938.84	13,378.32	0.01	8,439.48
894.000 KOHL'S CORP 500255104	54.23	39,928.74	48,481.62	0.03	8,552.88
4,363.000 KRAFT HEINZ CO/THE 500754106	77.76	175,207.55	339,266.88	0.20	164,059.33
7,912.000 KROGER CO/THE 501044101	27.45	90,643.20	217,184.40	0.13	126,541.20
1,885.000 L BRANDS INC 501797104	60.22	51,159.09	113,514.70	0.07	62,355.61
390.000 LHC GROUP INC 50187A107	61.25	5,093.40	23,887.50	0.01	18,794.10
1,271.000 LKQ CORP 501889208	40.67	27,050.07	51,691.57	0.03	24,641.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
622.000 LPL FINANCIAL HOLDINGS INC 50212V100	57.14	20,223.92	35,541.08	0.02	15,317.16
514.000 LA-Z-BOY INC 505336107	31.20	4,821.32	16,036.80	0.01	11,215.48
831.000 LABORATORY CORP OF AMERICA HOL 50540R409	159.51	55,604.11	132,552.81	0.08	76,948.70
346.000 LAKELAND FINANCIAL CORP 511656100	48.49	5,102.35	16,777.54	0.01	11,675.19
1,138.000 LAM RESEARCH CORP 512807108	184.07	27,918.93	209,471.66	0.13	181,552.73
766.000 LAMAR ADVERTISING CO 512816109	74.24	18,621.46	56,867.84	0.03	38,246.38
820.000 LAMB WESTON HOLDINGS INC 513272104	56.45	13,565.92	46,289.00	0.03	32,723.08
68.000 LANCASTER COLONY CORP 513847103	129.21	4,930.68	8,786.28	0.01	3,855.60
110.000 LANDSTAR SYSTEM INC 515098101	104.10	4,950.00	11,451.00	0.01	6,501.00
1,132.000 LANNETT CO INC 516012101	23.20	28,254.72	26,262.40	0.02	-1,992.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,049.000 LAS VEGAS SANDS CORP 517834107	69.49	84,651.23	142,385.01	0.09	57,733.78
752.000 LASALLE HOTEL PROPERTIES 517942108	28.07	18,700.40	21,108.64	0.01	2,408.24
1,204.000 ESTEE LAUDER COS INC/THE 518439104	127.24	91,374.74	153,196.96	0.09	61,822.22
803.000 LEAR CORP 521865204	176.66	38,882.32	141,857.98	0.09	102,975.66
567.000 LEGGETT & PLATT INC 524660107	47.73	12,978.63	27,062.91	0.02	14,084.28
940.000 LEGG MASON INC 524901105	41.98	29,384.40	39,461.20	0.02	10,076.80
1,002.000 LEIDOS HOLDINGS INC 525327102	64.57	27,957.76	64,699.14	0.04	36,741.38
1,012.000 LENNAR CORP 526057104	63.24	19,553.59	63,998.88	0.04	44,445.29
20.000 LENNAR CORP 526057302	51.68	328.27	1,033.60	0.00	705.33
38.000 LENNOX INTERNATIONAL INC 526107107	208.26	2,405.40	7,913.88	0.00	5,508.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,278.000 LEUCADIA NATIONAL CORP 527288104	26.49	21,514.86	33,854.22	0.02	12,339.36
3,312.000 LEXICON PHARMACEUTICALS INC 528872302	9.88	33,439.64	32,722.56	0.02	-717.08
406.000 LIBERTY BROADBAND CORP 530307305	85.16	32,987.50	34,574.96	0.02	1,587.46
1,132.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	44.33	37,443.80	50,181.56	0.03	12,737.76
4,166.000 LIBERTY INTERACTIVE CORP QVC G 53071M104	24.42	49,154.36	101,733.72	0.06	52,579.36
604.000 LIBERTY VENTURES 53071M856	54.24	6,147.14	32,760.96	0.02	26,613.82
778.000 LIBERTY PROPERTY TRUST 531172104	43.01	24,118.00	33,461.78	0.02	9,343.78
862.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	39.66	24,045.93	34,186.92	0.02	10,140.99
326.000 LIFEPOINT HEALTH INC 53219L109	49.80	12,249.18	16,234.80	0.01	3,985.62
327.000 LIFE STORAGE INC 53223X107	89.07	22,114.04	29,125.89	0.02	7,011.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,382.000 ELI LILLY & CO 532457108	84.46	377,375.27	454,563.72	0.27	77,188.45
278.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	91.58	9,980.20	25,459.24	0.02	15,479.04
1,312.000 LINCOLN NATIONAL CORP 534187109	76.87	39,367.52	100,853.44	0.06	61,485.92
279.000 LITHIA MOTORS INC 536797103	113.59	5,354.01	31,691.61	0.02	26,337.60
75.000 LITTELFUSE INC 537008104	197.82	4,898.25	14,836.50	0.01	9,938.25
1,108.000 LOCKHEED MARTIN CORP 539830109	321.05	120,152.00	355,723.40	0.21	235,571.40
680.000 LOEWS CORP 540424108	50.03	25,330.00	34,020.40	0.02	8,690.40
243.000 LOGMEIN INC 54142L109	114.50	10,495.20	27,823.50	0.02	17,328.30
1,166.000 LOUISIANA-PACIFIC CORP 546347105	26.26	30,734.93	30,619.16	0.02	-115.77
6,611.000 LOWE'S COS INC 548661107	92.94	189,425.65	614,426.34	0.37	425,000.69

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
554.000 LULULEMON ATHLETICA INC 550021109	78.59	33,526.26	43,538.86	0.03	10,012.60
1,085.000 M&T BANK CORP 55261F104	170.99	82,071.55	185,524.15	0.11	103,452.60
344.000 MB FINANCIAL INC 55264U108	44.52	6,536.00	15,314.88	0.01	8,778.88
968.000 MDU RESOURCES GROUP INC 552690109	26.88	20,031.06	26,019.84	0.02	5,988.78
453.000 MGE ENERGY INC 55277P104	63.10	20,453.76	28,584.30	0.02	8,130.54
3,013.000 MGM RESORTS INTERNATIONAL 552953101	33.39	30,503.52	100,604.07	0.06	70,100.55
313.000 MKS INSTRUMENTS INC 55306N104	94.50	14,856.87	29,578.50	0.02	14,721.63
138.000 MSA SAFETY INC 553498106	77.52	4,854.84	10,697.76	0.01	5,842.92
840.000 MSCI INC 55354G100	126.54	30,204.52	106,293.60	0.06	76,089.08
1,188.000 MACERICH CO/THE 554382101	65.68	50,432.16	78,027.84	0.05	27,595.68

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,542.000 MACK-CALI REALTY CORP 554489104	21.56	33,165.71	33,245.52	0.02	79.81
2,731.000 MACY'S INC 55616P104	25.19	69,194.88	68,793.89	0.04	-400.99
714.000 STEVEN MADDEN LTD 556269108	46.70	18,714.14	33,343.80	0.02	14,629.66
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	36.31	5,750.14	23,565.19	0.01	17,815.05
786.000 MANITOWOC CO INC/THE 563571405 COM NEW	39.34	13,785.38	30,921.24	0.02	17,135.86
412.000 MANPOWERGROUP INC 56418H100	126.11	15,714.52	51,957.32	0.03	36,242.80
3,693.000 MARATHON OIL CORP 565849106	16.93	55,980.50	62,522.49	0.04	6,541.99
2,535.000 MARATHON PETROLEUM CORP 56585A102	65.98	72,970.38	167,259.30	0.10	94,288.92
513.000 MARCUS CORP/THE 566330106	27.35	4,945.32	14,030.55	0.01	9,085.23
53.000 MARKEL CORP 570535104	1,139.13	19,967.59	60,373.89	0.04	40,406.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
208.000 MARKETAXESS HOLDINGS INC 57060D108	201.75	5,002.40	41,964.00	0.03	36,961.60
3,608.000 MARSH & MCLENNAN COS INC 571748102	81.39	107,513.60	293,655.12	0.18	186,141.52
2,837.000 MARRIOTT INTERNATIONAL INC/MD 571903202	135.73	132,546.68	385,066.01	0.23	252,519.33
2,028.000 MARTEN TRANSPORT LTD 573075108	20.30	19,670.81	41,168.40	0.02	21,497.59
231.000 MARTIN MARIETTA MATERIALS INC 573284106	221.04	28,355.16	51,060.24	0.03	22,705.08
2,938.000 MASCO CORP 574599106	43.94	42,183.77	129,095.72	0.08	86,911.95
356.000 MASTEC INC 576323109	48.95	6,497.00	17,426.20	0.01	10,929.20
5,883.000 MASTERCARD INC 57636Q104	151.36	170,523.05	890,450.88	0.53	719,927.83
1,148.000 MATADOR RESOURCES CO 576485205	31.13	25,588.92	35,737.24	0.02	10,148.32
500.000 MATSON INC 57686G105	29.84	8,942.86	14,920.00	0.01	5,977.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
153.000 MATTHEWS INTERNATIONAL CORP 577128101	52.80	4,915.89	8,078.40	0.00	3,162.51
2,078.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	52.28	49,373.28	108,637.84	0.07	59,264.56
502.000 MAXIMUS INC 577933104	71.58	31,093.88	35,933.16	0.02	4,839.28
441.000 MCCORMICK & CO INC/MD 579780206	101.91	23,031.29	44,942.31	0.03	21,911.02
4,761.000 MCDONALD'S CORP 580135101	172.12	217,793.13	819,463.32	0.49	601,670.19
1,684.000 MCKESSON CORP 58155Q103	155.95	90,057.62	262,619.80	0.16	172,562.18
2,404.000 MEDICAL PROPERTIES TRUST INC 58463J304	13.78	32,591.22	33,127.12	0.02	535.90
572.000 MEDIDATA SOLUTIONS INC 58471A105	63.37	25,728.56	36,247.64	0.02	10,519.08
514.000 MEDNAX INC 58502B106	53.44	19,905.31	27,468.16	0.02	7,562.85
17,262.000 MERCK & CO INC 58933Y105	56.27	717,882.77	971,332.74	0.58	253,449.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,448.000 MERCURY SYSTEMS INC 589378108	51.35	25,412.40	74,354.80	0.04	48,942.40
128.000 MERCURY GENERAL CORP 589400100	53.44	4,974.08	6,840.32	0.00	1,866.24
160.000 MEREDITH CORP 589433101	66.05	4,865.60	10,568.00	0.01	5,702.40
984.000 MERIDIAN BANCORP INC 58958U103	20.60	5,120.14	20,270.40	0.01	15,150.26
221.000 MERITAGE HOMES CORP 59001A102	51.20	5,049.85	11,315.20	0.01	6,265.35
1,315.000 MERITOR INC 59001K100	23.46	6,588.15	30,849.90	0.02	24,261.75
94.000 MESA LABORATORIES INC 59064R109	124.30	5,018.66	11,684.20	0.01	6,665.54
4,763.000 METLIFE INC 59156R108	50.56	174,265.61	240,817.28	0.14	66,551.67
124.000 METTLER-TOLEDO INTERNATIONAL I 592688105	619.52	19,685.56	76,820.48	0.05	57,134.92
1,240.000 MICRO FOCUS INTERNATIONAL PLC 594837304 ADR	33.59	21,758.61	41,651.60	0.02	19,892.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
44,091.000 MICROSOFT CORP 594918104	85.54	1,262,251.81	3,771,544.14	2.26	2,509,292.33
981.000 MICROCHIP TECHNOLOGY INC 595017104	87.88	76,409.63	86,210.28	0.05	9,800.65
5,791.000 MICRON TECHNOLOGY INC 595112103	41.12	57,503.30	238,125.92	0.14	180,622.62
827.000 MICROSEMI CORP 595137100	51.65	15,828.23	42,714.55	0.03	26,886.32
411.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	100.56	22,700.93	41,330.16	0.02	18,629.23
351.000 MIDDLEBY CORP/THE 596278101	134.95	10,661.04	47,367.45	0.03	36,706.41
2,387.000 MODEL N INC 607525102	15.75	31,074.90	37,595.25	0.02	6,520.35
358.000 MOHAWK INDUSTRIES INC 608190104	275.90	20,413.16	98,772.20	0.06	78,359.04
738.000 MOLSON COORS BREWING CO 60871R209	82.07	31,801.74	60,567.66	0.04	28,765.92
10,788.000 MONDELEZ INTERNATIONAL INC 609207105	42.80	205,927.40	461,726.40	0.28	255,799.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	112.36	5,226.75	38,764.20	0.02	33,537.45
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	24.10	5,025.18	8,820.60	0.01	3,795.42
148.000 MONRO INC 610236101	56.95	5,046.80	8,428.60	0.01	3,381.80
3,073.000 MONSANTO CO 61166W101	116.78	147,297.31	358,864.94	0.22	211,567.63
2,643.000 MONSTER BEVERAGE CORP 61174X109	63.29	73,998.17	167,275.47	0.10	93,277.30
1,388.000 MOODY'S CORP 615369105	147.61	53,181.58	204,882.68	0.12	151,701.10
221.000 MOOG INC 615394202	86.85	9,483.64	19,193.85	0.01	9,710.21
9,977.000 MORGAN STANLEY 617446448	52.47	211,601.19	523,493.19	0.31	311,892.00
83.000 MORNINGSTAR INC 617700109	96.97	4,849.69	8,048.51	0.00	3,198.82
2,263.000 MOSAIC CO/THE 61945C103	25.66	55,414.55	58,068.58	0.03	2,654.03

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
657.000 MOTOROLA SOLUTIONS INC 620076307	90.34	45,785.45	59,353.38	0.04	13,567.93
294.000 MOVADO GROUP INC 624580106	32.20	4,933.32	9,466.80	0.01	4,533.48
476.000 MUELLER INDUSTRIES INC 624756102	35.43	8,653.68	16,864.68	0.01	8,211.00
1,646.000 MURPHY OIL CORP 626717102	31.05	45,281.11	51,108.30	0.03	5,827.19
350.000 MURPHY USA INC 626755102	80.36	9,641.63	28,126.00	0.02	18,484.37
449.000 NCI BUILDING SYSTEMS INC 628852204	19.30	4,992.88	8,665.70	0.01	3,672.82
1,002.000 NCR CORP 62886E108	33.99	17,446.56	34,057.98	0.02	16,611.42
544.000 NIC INC 62914B100	16.60	6,832.64	9,030.40	0.01	2,197.76
100.000 NN INC 629337106	27.60	614.00	2,760.00	0.00	2,146.00
3,632.000 NRG ENERGY INC 629377508	28.48	35,993.12	103,439.36	0.06	67,446.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,646.000 NRG YIELD INC 62942X405	18.90	24,673.54	31,109.40	0.02	6,435.86
11.000 NVR INC 62944T105	3,508.22	7,904.41	38,590.42	0.02	30,686.01
738.000 NASDAQ INC 631103108	76.83	22,396.95	56,700.54	0.03	34,303.59
607.000 NATIONAL FUEL GAS CO 636180101	54.91	33,257.53	33,330.37	0.02	72.84
332.000 NATIONAL HEALTH INVESTORS INC 63633D104	75.38	16,244.76	25,026.16	0.02	8,781.40
991.000 NATIONAL OILWELL VARCO INC 637071101	36.02	30,086.01	35,695.82	0.02	5,609.81
1,115.000 NATIONAL RETAIL PROPERTIES INC 637417106	43.13	37,828.52	48,089.95	0.03	10,261.43
1,765.000 NATIONAL STORAGE AFFILIATES TR 637870106	27.26	22,680.25	48,113.90	0.03	25,433.65
254.000 NATIONSTAR MORTGAGE HOLDINGS I 63861C109	18.50	4,937.76	4,699.00	0.00	-238.76
216.000 NAVIGATORS GROUP INC/THE 638904102	48.70	4,966.92	10,519.20	0.01	5,552.28

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
607.000 NATUS MEDICAL INC 639050103	38.20	5,032.03	23,187.40	0.01	18,155.37
507.000 NAVIGANT CONSULTING INC 63935N107	19.41	5,070.00	9,840.87	0.01	4,770.87
2,501.000 NAVIENT CORP 63938C108	13.32	26,744.53	33,313.32	0.02	6,568.79
2,079.000 NEKTAR THERAPEUTICS 640268108	59.72	25,467.75	124,157.88	0.07	98,690.13
233.000 NELNET INC 64031N108	54.78	5,039.79	12,763.74	0.01	7,723.95
1,400.000 NETAPP INC 64110D104	55.32	41,905.48	77,448.00	0.05	35,542.52
2,296.000 NETFLIX INC 64110L106	191.96	29,739.76	440,740.16	0.26	411,000.40
577.000 NEUROCRINE BIOSCIENCES INC 64125C109	77.59	30,927.20	44,769.43	0.03	13,842.23
1,960.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	17.88	24,343.20	35,044.80	0.02	10,701.60
2,764.000 NEW YORK COMMUNITY BANCORP INC 649445103	13.02	33,278.56	35,987.28	0.02	2,708.72

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,539.000 NEW YORK TIMES CO/THE 650111107	18.50	12,161.41	28,471.50	0.02	16,310.09
4,584.000 NEWELL BRANDS INC 651229106	30.90	102,926.16	141,645.60	0.08	38,719.44
1,475.000 NEWFIELD EXPLORATION CO 651290108	31.53	37,634.92	46,506.75	0.03	8,871.83
2,444.000 NEWMONT MINING CORP 651639106	37.52	54,123.04	91,698.88	0.05	37,575.84
3,343.000 NEWS CORP 65249B109	16.21	30,581.98	54,190.03	0.03	23,608.05
496.000 NEWSSTAR FINANCIAL INCCVR 652CVR994 CONTRA	0.00	0.00	0.00	0.00	0.00
2,875.000 NEXTERA ENERGY INC 65339F101	156.19	159,981.80	449,046.25	0.27	289,064.45
1,238.000 NEXPOINT RESIDENTIAL TRUST INC 65341D102	27.94	31,604.95	34,589.72	0.02	2,984.77
7,558.000 NIKE INC 654106103	62.55	144,757.79	472,752.90	0.28	327,995.11
1,904.000 NISOURCE INC 65473P105	25.67	15,455.01	48,875.68	0.03	33,420.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 NORDSTROM INC 655664100	47.38	37,726.20	40,841.56	0.02	3,115.36
2,417.000 NORFOLK SOUTHERN CORP 655844108	144.90	104,380.57	350,223.30	0.21	245,842.73
783.000 NORTHERN TRUST CORP 665859104	99.89	58,848.15	78,213.87	0.05	19,365.72
1,106.000 NORTHROP GRUMMAN CORP 666807102	306.91	68,473.34	339,442.46	0.20	270,969.12
453.000 NORTHSTAR REALTY EUROPE CORP 66706L101	13.43	5,232.15	6,083.79	0.00	851.64
511.000 NORTHWEST NATURAL GAS CO 667655104	59.65	30,869.51	30,481.15	0.02	-388.36
344.000 NU SKIN ENTERPRISES INC 67018T105	68.23	12,425.28	23,471.12	0.01	11,045.84
1,348.000 NUCOR CORP 670346105	63.58	64,306.57	85,705.84	0.05	21,399.27
925.000 NUTANIX INC 67059N108	35.28	32,698.75	32,634.00	0.02	-64.75
3,473.000 NVIDIA CORP 67066G104	193.50	45,792.17	672,025.50	0.40	626,233.33

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
871.000 OGE ENERGY CORP 670837103	32.91	24,753.82	28,664.61	0.02	3,910.79
402.000 O'REILLY AUTOMOTIVE INC 67103H107	240.54	43,292.22	96,697.08	0.06	53,404.86
4,235.000 OASIS PETROLEUM INC 674215108	8.41	33,267.97	35,616.35	0.02	2,348.38
4,892.000 OCCIDENTAL PETROLEUM CORP 674599105	73.66	225,355.79	360,344.72	0.22	134,988.93
2,710.000 OCEANEERING INTERNATIONAL INC 675232102	21.14	54,408.25	57,289.40	0.03	2,881.15
384.000 OCEANFIRST FINANCIAL CORP 675234108	26.25	4,995.84	10,080.00	0.01	5,084.16
5,675.000 OFFICE DEPOT INC 676220106	3.54	13,285.20	20,089.50	0.01	6,804.30
1,757.000 OIL STATES INTERNATIONAL INC 678026105	28.30	47,979.88	49,723.10	0.03	1,743.22
207.000 OLD DOMINION FREIGHT LINE INC 679580100	131.55	4,987.32	27,230.85	0.02	22,243.53
596.000 OLD NATIONAL BANCORP/IN 680033107	17.45	6,144.76	10,400.20	0.01	4,255.44

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,639.000 OLD REPUBLIC INTERNATIONAL COR 680223104	21.38	15,193.53	35,041.82	0.02	19,848.29
3,519.000 OLD SECOND BANCORP INC 680277100	13.65	25,006.01	48,034.35	0.03	23,028.34
1,364.000 OLIN CORP 680665205	35.58	37,354.35	48,531.12	0.03	11,176.77
1,714.000 OMNICOM GROUP INC 681919106	72.83	80,191.38	124,830.62	0.07	44,639.24
1,612.000 OMEGA HEALTHCARE INVESTORS INC 681936100	27.54	41,090.63	44,394.48	0.03	3,303.85
540.000 ON ASSIGNMENT INC 682159108	64.27	25,088.40	34,705.80	0.02	9,617.40
2,129.000 ON SEMICONDUCTOR CORP 682189105	20.94	31,226.78	44,581.26	0.03	13,354.48
321.000 ONE GAS INC 68235P108	73.26	6,291.99	23,516.46	0.01	17,224.47
1,285.000 ONEOK INC 682680103	53.45	44,638.95	68,683.25	0.04	24,044.30
2,516.000 OPKO HEALTH INC 68375N103	4.90	17,554.52	12,328.40	0.01	-5,226.12

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
21,740.000 ORACLE CORP 68389X105	47.28	388,448.16	1,027,867.20	0.62	639,419.04
339.000 ORBITAL ATK INC 68557N103	131.50	10,405.44	44,578.50	0.03	34,173.06
394.000 ORITANI FINANCIAL CORP 68633D103	16.40	4,988.04	6,461.60	0.00	1,473.56
809.000 ORMAT TECHNOLOGIES INC 686688102	63.96	14,788.52	51,743.64	0.03	36,955.12
833.000 OSHKOSH CORP 688239201	90.89	15,979.90	75,711.37	0.05	59,731.47
937.000 OTTER TAIL CORP 689648103	44.45	25,055.38	41,649.65	0.02	16,594.27
1,717.000 OWENS & MINOR INC 690732102	18.88	33,409.23	32,416.96	0.02	-992.27
1,078.000 OWENS CORNING 690742101	91.94	28,408.02	99,111.32	0.06	70,703.30
155.000 OXFORD INDUSTRIES INC 691497309	75.19	5,068.50	11,654.45	0.01	6,585.95
1,022.000 PDVWIRELESS INC 69290R104	32.10	24,568.88	32,806.20	0.02	8,237.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
964.000 PBF ENERGY INC 69318G106	35.45	27,608.96	34,173.80	0.02	6,564.84
725.000 PDC ENERGY INC 69327R101	51.54	31,239.02	37,366.50	0.02	6,127.48
2,176.000 PNC FINANCIAL SERVICES GROUP I 693475105	144.29	146,634.63	313,975.04	0.19	167,340.41
545.000 PNM RESOURCES INC 69349H107	40.45	8,910.75	22,045.25	0.01	13,134.50
1,832.000 PPG INDUSTRIES INC 693506107	116.82	103,567.72	214,014.24	0.13	110,446.52
1,102.000 PPL CORP 69351T106	30.95	29,293.68	34,106.90	0.02	4,813.22
377.000 PVH CORP 693656100	137.21	27,132.69	51,728.17	0.03	24,595.48
996.000 PTC INC 69370C100	60.77	22,294.00	60,526.92	0.04	38,232.92
2,578.000 PACCAR INC 693718108	71.08	97,811.90	183,244.24	0.11	85,432.34
828.000 PACIRA PHARMACEUTICALS INC/DE 695127100	45.65	26,235.18	37,798.20	0.02	11,563.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
525.000 PACKAGING CORP OF AMERICA 695156109	120.55	19,952.55	63,288.75	0.04	43,336.20
1,047.000 PACWEST BANCORP 695263103	50.40	22,495.44	52,768.80	0.03	30,273.36
623.000 PALO ALTO NETWORKS INC 697435105	144.94	49,189.70	90,297.62	0.05	41,107.92
718.000 PAPA JOHN'S INTERNATIONAL INC 698813102	56.11	12,974.26	40,286.98	0.02	27,312.72
348.000 PARK HOTELS & RESORTS INC 700517105	28.75	7,602.25	10,005.00	0.01	2,402.75
81.000 PARK NATIONAL CORP 700658107	104.00	5,158.89	8,424.00	0.01	3,265.11
1,301.000 PARKER-HANNIFIN CORP 701094104	199.58	67,930.06	259,653.58	0.16	191,723.52
1,463.000 PARSLEY ENERGY INC 701877102	29.44	38,559.78	43,070.72	0.03	4,510.94
649.000 PATTERSON COS INC 703395103	36.13	20,540.85	23,448.37	0.01	2,907.52
1,502.000 PATTERSON-UTI ENERGY INC 703481101	23.01	24,783.00	34,561.02	0.02	9,778.02

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,703.000 PAYCHEX INC 704326107	68.08	69,566.94	115,940.24	0.07	46,373.30
7,044.000 PAYPAL HOLDINGS INC 70450Y103	73.62	138,952.48	518,579.28	0.31	379,626.80
879.000 PEBBLEBROOK HOTEL TRUST 70509V100	37.17	23,766.28	32,672.43	0.02	8,906.15
427.000 PENN NATIONAL GAMING INC 707569109	31.33	3,633.04	13,377.91	0.01	9,744.87
1,483.000 PENNYMAC FINANCIAL SERVICES IN 70932B101	22.35	25,344.47	33,145.05	0.02	7,800.58
710.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	47.85	10,799.10	33,973.50	0.02	23,174.40
4,281.000 PEOPLE'S UNITED FINANCIAL INC 712704105	18.70	31,153.49	80,054.70	0.05	48,901.21
8,143.000 PEPSICO INC 713448108	119.92	620,961.60	976,508.56	0.59	355,546.96
335.000 PERKINELMER INC 714046109	73.12	11,241.47	24,495.20	0.01	13,253.73
32,916.000 PFIZER INC 717081103	36.22	883,042.46	1,192,217.52	0.71	309,175.06

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,500.000 PHILIP MORRIS INTERNATIONAL IN 718172109	105.65	367,264.20	898,025.00	0.54	530,760.80
4,086.000 PHILLIPS 66 718546104	101.15	111,081.33	413,298.90	0.25	302,217.57
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	66.30	4,842.88	21,348.60	0.01	16,505.72
361.000 PINNACLE WEST CAPITAL CORP 723484101	85.18	14,934.57	30,749.98	0.02	15,815.41
888.000 PIONEER NATURAL RESOURCES CO 723787107	172.85	115,951.81	153,490.80	0.09	37,538.99
287.000 PLANTRONICS INC 727493108	50.38	10,135.20	14,459.06	0.01	4,323.86
336.000 PLEXUS CORP 729132100	60.72	10,175.50	20,401.92	0.01	10,226.42
547.000 POLARIS INDUSTRIES INC 731068102	123.99	35,156.31	67,822.53	0.04	32,666.22
409.000 POLYONE CORP 73179P106	43.50	9,742.38	17,791.50	0.01	8,049.12
303.000 POOL CORP 73278L105	129.65	8,683.98	39,283.95	0.02	30,599.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,294.000 POPULAR INC 733174700	35.49	20,147.58	45,924.06	0.03	25,776.48
584.000 PORTLAND GENERAL ELECTRIC CO 736508847	45.58	24,790.80	26,618.72	0.02	1,827.92
1,482.000 PORTOLA PHARMACEUTICALS INC 737010108	48.68	27,402.18	72,143.76	0.04	44,741.58
366.000 POST HOLDINGS INC 737446104	79.23	20,377.14	28,998.18	0.02	8,621.04
321.000 POWER INTEGRATIONS INC 739276103	73.55	16,587.72	23,609.55	0.01	7,021.83
1,910.000 PRAXAIR INC 74005P104	154.68	113,560.77	295,438.80	0.18	181,878.03
1,777.000 PREFERRED APARTMENT COMMUNITIE 74039L103	20.25	24,806.92	35,984.25	0.02	11,177.33
747.000 PRESTIGE BRANDS HOLDINGS INC 74112D101	44.41	33,062.22	33,174.27	0.02	112.05
1,841.000 T ROWE PRICE GROUP INC 74144T108	104.93	87,703.03	193,176.13	0.12	105,473.10
306.000 PRICELINE GROUP INC/THE 741503403	1,737.74	127,117.24	531,748.44	0.32	404,631.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
215.000 PRIMERICA INC 74164M108	101.55	5,022.40	21,833.25	0.01	16,810.85
1,408.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	70.56	42,730.56	99,348.48	0.06	56,617.92
15,329.000 PROCTER & GAMBLE CO/THE 742718109	91.88	1,029,531.46	1,408,428.52	0.84	378,897.06
3,363.000 PROGRESSIVE CORP/THE 743315103	56.32	66,217.47	189,404.16	0.11	123,186.69
2,901.000 PROLOGIS INC 74340W103	64.51	86,339.55	187,143.51	0.11	100,803.96
499.000 PROOFPOINT INC 743424103	88.81	23,148.61	44,316.19	0.03	21,167.58
295.000 PROSPERITY BANCSHARES INC 743606105	70.07	12,522.75	20,670.65	0.01	8,147.90
380.000 PROVIDENT FINANCIAL SERVICES I 74386T105	26.97	5,247.80	10,248.60	0.01	5,000.80
1,746.000 PRUDENTIAL FINANCIAL INC 744320102	114.98	113,857.82	200,755.08	0.12	86,897.26
3,155.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	51.50	97,082.50	162,482.50	0.10	65,400.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
877.000 PUBLIC STORAGE 74460D109	209.00	84,248.82	183,293.00	0.11	99,044.18
1,297.000 PULTEGROUP INC 745867101	33.25	23,864.80	43,125.25	0.03	19,260.45
122.000 QUAKER CHEMICAL CORP 747316107	150.79	4,941.00	18,396.38	0.01	13,455.38
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	10.67	5,070.08	9,944.44	0.01	4,874.36
3,774.000 QEP RESOURCES INC 74733V100	9.57	33,989.87	36,117.18	0.02	2,127.31
1,529.000 QTS REALTY TRUST INC 74736A103	54.16	78,679.69	82,810.64	0.05	4,130.95
1,047.000 QORVO INC 74736K101	66.60	11,927.85	69,730.20	0.04	57,802.35
9,631.000 QUALCOMM INC 747525103	64.02	363,996.00	616,576.62	0.37	252,580.62
1,161.000 QUANEX BUILDING PRODUCTS CORP 747619104	23.40	22,900.01	27,167.40	0.02	4,267.39
1,445.000 QUANTA SERVICES INC 74762E102	39.11	33,426.46	56,513.95	0.03	23,087.49

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
359.000 QUEST DIAGNOSTICS INC 74834L100	98.49	35,558.95	35,357.91	0.02	-201.04
166.000 RLI CORP 749607107	60.66	4,999.09	10,069.56	0.01	5,070.47
1,995.000 RLJ LODGING TRUST 74965L101	21.97	39,495.36	43,830.15	0.03	4,334.79
36.000 RMR GROUP INC/THE 74967R106	59.30	468.00	2,134.80	0.00	1,666.80
752.000 RPM INTERNATIONAL INC 749685103	52.42	19,908.98	39,419.84	0.02	19,510.86
1,463.000 RSP PERMIAN INC 74978Q105	40.68	50,956.54	59,514.84	0.04	8,558.30
1,104.000 RADIUS HEALTH INC 750469207	31.77	32,699.96	35,074.08	0.02	2,374.12
506.000 RALPH LAUREN CORP 751212101	103.69	42,339.55	52,467.14	0.03	10,127.59
1,118.000 RAYMOND JAMES FINANCIAL INC 754730109	89.30	34,333.78	99,837.40	0.06	65,503.62
2,524.000 RAYONIER INC 754907103	31.63	66,103.56	79,834.12	0.05	13,730.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,345.000 RAYTHEON CO 755111507	187.85	112,928.70	440,508.25	0.26	327,579.55
130.000 RBC BEARINGS INC 75524B104	126.40	4,838.60	16,432.00	0.01	11,593.40
592.000 REALTY INCOME CORP 756109104	57.02	27,589.56	33,755.84	0.02	6,166.28
915.000 RED HAT INC 756577102	120.10	59,977.27	109,891.50	0.07	49,914.23
418.000 REGAL ENTERTAINMENT GROUP 758766109	23.01	4,928.22	9,618.18	0.01	4,689.96
779.000 REGENCY CENTERS CORP 758849103	69.18	37,858.54	53,891.22	0.03	16,032.68
244.000 REGENERON PHARMACEUTICALS INC 75886F107	375.96	82,310.00	91,734.24	0.05	9,424.24
6,294.000 REGIONS FINANCIAL CORP 7591EP100	17.28	41,552.58	108,760.32	0.07	67,207.74
526.000 REINSURANCE GROUP OF AMERICA I 759351604	155.93	28,049.28	82,019.18	0.05	53,969.90
473.000 RELIANCE STEEL & ALUMINUM CO 759509102	85.79	23,309.44	40,578.67	0.02	17,269.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
345.000 RENASANT CORP 75970E107	40.89	4,988.70	14,107.05	0.01	9,118.35
880.000 RENEWABLE ENERGY GROUP INC 75972A301	11.80	6,186.40	10,384.00	0.01	4,197.60
6,220.000 REPUBLIC FIRST BANCORP INC 760416107	8.45	24,649.86	52,559.00	0.03	27,909.14
2,250.000 REPUBLIC SERVICES INC 760759100	67.61	55,838.60	152,122.50	0.09	96,283.90
966.000 RESMED INC 761152107	84.69	24,246.60	81,810.54	0.05	57,563.94
2,514.000 RETAIL PROPERTIES OF AMERICA I 76131V202	13.44	32,749.85	33,788.16	0.02	1,038.31
316.000 REVLON INC 761525609	21.80	4,954.88	6,888.80	0.00	1,933.92
1,192.000 REXFORD INDUSTRIAL REALTY INC 76169C100	29.16	25,127.36	34,758.72	0.02	9,631.36
6,267.000 RIGEL PHARMACEUTICALS INC 766559603	3.88	16,607.55	24,315.96	0.01	7,708.41
4,113.000 RINGCENTRAL INC 76680R206	48.40	61,941.78	199,069.20	0.12	137,127.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,639.000 RING ENERGY INC 76680V108	13.90	31,326.23	36,682.10	0.02	5,355.87
924.000 ROBERT HALF INTERNATIONAL INC 770323103	55.54	28,297.13	51,318.96	0.03	23,021.83
1,048.000 ROCKWELL AUTOMATION INC 773903109	196.35	60,101.96	205,774.80	0.12	145,672.84
872.000 ROCKWELL COLLINS INC 774341101	135.62	53,337.73	118,260.64	0.07	64,922.91
870.000 ROLLINS INC 775711104	46.53	23,324.70	40,481.10	0.02	17,156.40
491.000 ROPER TECHNOLOGIES INC 776696106	259.00	73,203.07	127,169.00	0.08	53,965.93
1,853.000 ROSS STORES INC 778296103	80.25	101,707.44	148,703.25	0.09	46,995.81
395.000 ROYAL GOLD INC 780287108	82.12	31,287.95	32,437.40	0.02	1,149.45
275.000 RUSH ENTERPRISES INC 781846209	50.81	5,049.00	13,972.75	0.01	8,923.75
323.000 RYDER SYSTEM INC 783549108	84.17	16,910.88	27,186.91	0.02	10,276.03

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
603.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	69.02	22,823.55	41,619.06	0.02	18,795.51
281.000 S&T BANCORP INC 783859101	39.81	4,979.32	11,186.61	0.01	6,207.29
1,369.000 S&P GLOBAL INC 78409V104	169.40	98,560.03	231,908.60	0.14	133,348.57
623.000 SBA COMMUNICATIONS CORP 78410G104	163.36	25,290.00	101,773.28	0.06	76,483.28
1,749.000 SEI INVESTMENTS CO 784117103	71.86	35,319.39	125,683.14	0.08	90,363.75
214.000 SJW GROUP 784305104	63.83	4,962.66	13,659.62	0.01	8,696.96
837.000 SL GREEN REALTY CORP 78440X101	100.93	51,158.20	84,478.41	0.05	33,320.21
2,501.000 SLM CORP 78442P106	11.30	14,947.14	28,261.30	0.02	13,314.16
1,637.000 SM ENERGY CO 78454L100	22.08	34,504.77	36,144.96	0.02	1,640.19
696.000 SPS COMMERCE INC 78463M107	48.59	33,421.92	33,818.64	0.02	396.72

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
622.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	40.48	5,128.39	25,178.56	0.02	20,050.17
4,089.000 SRC ENERGY INC 78470V108	8.53	34,495.71	34,879.17	0.02	383.46
142.000 SABRA HEALTH CARE REIT INC 78573L106	18.77	2,822.83	2,665.34	0.00	-157.49
1,980.000 SABRE CORP 78573M104	20.50	40,664.30	40,590.00	0.02	-74.30
120.000 SAFETY INSURANCE GROUP INC 78648T100	80.40	4,950.00	9,648.00	0.01	4,698.00
378.000 SAGE THERAPEUTICS INC 78667J108	164.71	30,621.78	62,260.38	0.04	31,638.60
542.000 SAFEWAY CASA LEY CVR 786CVR209	1.01	550.08	547.42	0.00	-2.66
542.000 SAFEWAY PDC LLC CVR 786CVR308	0.03	17.24	16.26	0.00	-0.98
411.000 ST JOE CO/THE 790148100	18.05	5,930.73	7,418.55	0.00	1,487.82
3,457.000 SALESFORCE.COM INC 79466L302	102.23	114,149.35	353,409.11	0.21	239,259.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
830.000 SALLY BEAUTY HOLDINGS INC 79546E104	18.76	15,641.11	15,570.80	0.01	-70.31
109.000 SANDERSON FARMS INC 800013104	138.78	5,261.43	15,127.02	0.01	9,865.59
1,805.000 SANDRIDGE ENERGY INC 80007P869	21.07	33,009.42	38,031.35	0.02	5,021.93
276.000 SANDY SPRING BANCORP INC 800363103	39.02	4,832.76	10,769.52	0.01	5,936.76
1,407.000 SANMINA CORP 801056102	33.00	12,883.59	46,431.00	0.03	33,547.41
2,228.000 SCANA CORP 80589M102	39.78	81,756.81	88,629.84	0.05	6,873.03
166.000 SCANSOURCE INC 806037107	35.80	4,965.06	5,942.80	0.00	977.74
932.000 HENRY SCHEIN INC 806407102	69.88	35,281.04	65,128.16	0.04	29,847.12
7,758.000 SCHLUMBERGER LTD 806857108	67.39	468,148.16	522,811.62	0.31	54,663.46
194.000 SCHOLASTIC CORP 807066105	40.11	4,834.48	7,781.34	0.00	2,946.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,756.000 CHARLES SCHWAB CORP/THE 808513105	51.37	94,455.14	398,425.72	0.24	303,970.58
223.000 SCIENCE APPLICATIONS INTERNATI 808625107	76.57	6,404.61	17,075.11	0.01	10,670.50
515.000 SCIENTIFIC GAMES CORP/DE 80874P109	51.30	5,000.65	26,419.50	0.02	21,418.85
112.000 SCOTTS MIRACLE-GRO CO/THE 810186106	106.99	4,957.12	11,982.88	0.01	7,025.76
432.000 SCRIPPS NETWORKS INTERACTIVE I 811065101	85.38	22,272.92	36,884.16	0.02	14,611.24
247.000 SEACOR HOLDINGS INC 811904101	46.22	9,433.88	11,416.34	0.01	1,982.46
885.000 SEALED AIR CORP 81211K100	49.30	24,751.46	43,630.50	0.03	18,879.04
1,234.000 SEATTLE GENETICS INC 812578102	53.50	27,004.51	66,019.00	0.04	39,014.49
1,142.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	17.65	15,084.22	20,156.30	0.01	5,072.08
340.000 SELECTIVE INSURANCE GROUP INC 816300107	58.70	5,392.40	19,958.00	0.01	14,565.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,489.000 SEMPRA ENERGY 816851109	106.92	78,923.46	159,203.88	0.10	80,280.42
265.000 SENSIENT TECHNOLOGIES CORP 81725T100	73.15	9,877.89	19,384.75	0.01	9,506.86
1,811.000 SERVICE CORP INTERNATIONAL/US 817565104	37.32	14,958.86	67,586.52	0.04	52,627.66
735.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	51.27	25,438.35	37,683.45	0.02	12,245.10
852.000 SERVICENOW INC 81762P102	130.39	68,307.16	111,092.28	0.07	42,785.12
996.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	33.80	5,522.82	33,664.80	0.02	28,141.98
393.000 SHERWIN-WILLIAMS CO/THE 824348106	410.04	110,419.04	161,145.72	0.10	50,726.68
574.000 SHUTTERFLY INC 82568P304	49.75	17,036.32	28,556.50	0.02	11,520.18
260.000 SIGNATURE BANK/NEW YORK NY 82669G104	137.26	14,513.20	35,687.60	0.02	21,174.40
248.000 SILGAN HOLDINGS INC 827048109	29.39	4,968.68	7,288.72	0.00	2,320.04

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
202.000 SIMMONS FIRST NATIONAL CORP 828730200	57.10	4,930.82	11,534.20	0.01	6,603.38
1,858.000 SIMON PROPERTY GROUP INC 828806109	171.74	185,582.40	319,092.92	0.19	133,510.52
725.000 SIMPSON MANUFACTURING CO INC 829073105	57.41	27,661.94	41,622.25	0.02	13,960.31
19,708.000 SIRIUS XM HOLDINGS INC 82968B103	5.36	38,546.63	105,634.88	0.06	67,088.25
284.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	66.57	5,236.05	18,905.88	0.01	13,669.83
1,053.000 SKECHERS U.S.A. INC 830566105	37.84	4,794.66	39,845.52	0.02	35,050.86
1,809.000 SKYWORKS SOLUTIONS INC 83088M102	94.95	28,039.50	171,764.55	0.10	143,725.05
832.000 AO SMITH CORP 831865209	61.28	12,858.56	50,984.96	0.03	38,126.40
420.000 JM SMUCKER CO/THE 832696405	124.24	50,136.64	52,180.80	0.03	2,044.16
284.000 SNAP-ON INC 833034101	174.30	14,603.28	49,501.20	0.03	34,897.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
229.000 SNYDER'S-LANCE INC 833551104	50.08	4,813.58	11,468.32	0.01	6,654.74
375.000 SONIC AUTOMOTIVE INC 83545G102	18.45	5,231.25	6,918.75	0.00	1,687.50
693.000 SONOCO PRODUCTS CO 835495102	53.14	21,755.05	36,826.02	0.02	15,070.97
1,074.000 SOUTH JERSEY INDUSTRIES INC 838518108	31.23	33,443.99	33,541.02	0.02	97.03
268.000 SOUTH STATE CORP 840441109	87.15	6,934.43	23,356.20	0.01	16,421.77
5,100.000 SOUTHERN CO/THE 842587107	48.09	194,258.45	245,259.00	0.15	51,000.55
345.000 SOUTHSIDE BANCSHARES INC 84470P109	33.68	5,037.90	11,619.60	0.01	6,581.70
4,521.000 SOUTHWEST AIRLINES CO 844741108	65.45	37,786.12	295,899.45	0.18	258,113.33
259.000 SOUTHWEST GAS HOLDINGS INC 844895102	80.48	15,300.46	20,844.32	0.01	5,543.86
903.000 SPARTANNASH CO 847215100	26.68	14,948.21	24,092.04	0.01	9,143.83

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,217.000 SPECTRUM PHARMACEUTICALS INC 84763A108	18.95	27,541.31	117,812.15	0.07	90,270.84
237.000 SPECTRUM BRANDS HOLDINGS INC 84763R101	112.40	24,572.16	26,638.80	0.02	2,066.64
363.000 SPEEDWAY MOTORSPORTS INC 847788106	18.87	5,027.55	6,849.81	0.00	1,822.26
995.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	87.25	19,907.90	86,813.75	0.05	66,905.85
415.000 SPIRIT AIRLINES INC 848577102	44.85	4,988.47	18,612.75	0.01	13,624.28
444.000 SPIRE INC 84857L101	75.15	30,035.94	33,366.60	0.02	3,330.66
643.000 SPLUNK INC 848637104	82.84	32,310.34	53,266.12	0.03	20,955.78
1,167.000 SPROUTS FARMERS MARKET INC 85208M102	24.35	24,436.98	28,416.45	0.02	3,979.47
1,312.000 SQUARE INC 852234103	34.67	31,302.76	45,487.04	0.03	14,184.28
1,048.000 STANLEY BLACK & DECKER INC 854502101	169.69	63,638.44	177,835.12	0.11	114,196.68

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,542.000 STARBUCKS CORP 855244109	57.43	146,604.17	490,567.06	0.29	343,962.89
1,034.000 STARWOOD PROPERTY TRUST INC 85571B105	21.35	21,920.58	22,075.90	0.01	155.32
1,635.000 STATE STREET CORP 857477103	97.61	106,801.88	159,592.35	0.10	52,790.47
1,408.000 STEEL DYNAMICS INC 858119100	43.13	45,096.73	60,727.04	0.04	15,630.31
714.000 STERICYCLE INC 858912108	67.99	41,276.93	48,544.86	0.03	7,267.93
726.000 STIFEL FINANCIAL CORP 860630102	59.56	24,700.72	43,240.56	0.03	18,539.84
1,246.000 STORE CAPITAL CORP 862121100	26.04	30,538.23	32,445.84	0.02	1,907.61
2,243.000 STRYKER CORP 863667101	154.84	111,458.04	347,306.12	0.21	235,848.08
115.000 STURM RUGER & CO INC 864159108	55.85	3,192.40	6,422.75	0.00	3,230.35
431.000 SUN BANCORP INC/NJ 86663B201	24.30	5,348.71	10,473.30	0.01	5,124.59

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
524.000 SUN COMMUNITIES INC 866674104	92.78	43,824.54	48,616.72	0.03	4,792.18
1,473.000 SUNSTONE HOTEL INVESTORS INC 867892101	16.53	12,284.67	24,348.69	0.01	12,064.02
2,833.000 SUNTRUST BANKS INC 867914103	64.59	74,836.57	182,983.47	0.11	108,146.90
2,102.000 SUPERIOR INDUSTRIES INTERNATIO 868168105	14.85	33,857.71	31,214.70	0.02	-2,643.01
270.000 SUPERVALU INC 868536301	21.60	5,046.31	5,832.00	0.00	785.69
2,749.000 SYMANTEC CORP 871503108	28.06	59,536.45	77,136.94	0.05	17,600.49
306.000 SYNAPTICS INC 87157D109	39.94	14,800.30	12,221.64	0.01	-2,578.66
923.000 SYNOPSYS INC 871607107	85.24	23,407.28	78,676.52	0.05	55,269.24
691.000 SYNOVUS FINANCIAL CORP 87161C501	47.94	8,851.71	33,126.54	0.02	24,274.83
172.000 SYNNEX CORP 87162W100	135.95	5,144.52	23,383.40	0.01	18,238.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,194.000 SYNCHRONY FINANCIAL 87165B103	38.61	132,878.92	161,930.34	0.10	29,051.42
2,140.000 SYSCO CORP 871829107	60.73	88,583.65	129,962.20	0.08	41,378.55
2,285.000 TCF FINANCIAL CORP 872275102	20.50	23,307.00	46,842.50	0.03	23,535.50
1,077.000 TD AMERITRADE HOLDING CORP 87236Y108	51.13	20,032.20	55,067.01	0.03	35,034.81
519.000 TFS FINANCIAL CORP 87240R107	14.94	4,899.36	7,753.86	0.00	2,854.50
3,392.000 TJX COS INC/THE 872540109	76.46	106,063.08	259,352.32	0.16	153,289.24
3,178.000 T-MOBILE US INC 872590104	63.51	86,007.51	201,834.78	0.12	115,827.27
2,508.000 TRI POINTE GROUP INC 87265H109	17.92	31,768.82	44,943.36	0.03	13,174.54
576.000 TABLEAU SOFTWARE INC 87336U105	69.20	30,810.24	39,859.20	0.02	9,048.96
7,276.000 TAHOE RESOURCES INC 873868103	4.79	33,438.22	34,852.04	0.02	1,413.82

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
624.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	109.78	22,658.28	68,502.72	0.04	45,844.44
183.000 TANGER FACTORY OUTLET CENTERS 875465106	26.51	4,884.27	4,851.33	0.00	-32.94
1,729.000 TAPESTRY INC 876030107	44.23	62,780.53	76,473.67	0.05	13,693.14
2,057.000 TARGET CORP 87612E106	65.25	116,389.64	134,219.25	0.08	17,829.61
730.000 TARGA RESOURCES CORP 87612G101	48.42	31,709.28	35,346.60	0.02	3,637.32
511.000 TAUBMAN CENTERS INC 876664103	65.43	28,439.92	33,434.73	0.02	4,994.81
2,290.000 TEAM INC 878155100	14.90	32,305.45	34,121.00	0.02	1,815.55
293.000 TECH DATA CORP 878237106	97.97	13,510.23	28,705.21	0.02	15,194.98
2,166.000 TEGNA INC 87901J105	14.08	14,843.68	30,497.28	0.02	15,653.60
229.000 TELEDYNE TECHNOLOGIES INC 879360105	181.15	14,788.97	41,483.35	0.02	26,694.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARA US - PI 2 - [redacted]

12/31/2017

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
269.000 TELEFLEX INC 879369106	248.82	14,883.77	66,932.58	0.04	52,048.81
8.000 TENNANT CO 880345103	72.65	306.32	581.20	0.00	274.88
373.000 TENNECO INC 880349105	58.54	10,089.65	21,835.42	0.01	11,745.77
2,492.000 TERADATA CORP 88076W103	38.46	65,863.56	95,842.32	0.06	29,978.76
1,238.000 TERADYNE INC 880770102	41.87	17,109.16	51,835.06	0.03	34,725.90
1,161.000 TEREX CORP 880779103	48.22	18,634.05	55,983.42	0.03	37,349.37
1,110.000 TERRENO REALTY CORP 88146M101	35.06	25,241.40	38,916.60	0.02	13,675.20
805.000 TESLA INC 88160R101	311.35	172,088.23	250,636.75	0.15	78,548.52
392.000 TETRA TECH INC 88162G103	48.15	8,874.88	18,874.80	0.01	9,999.92
7,279.000 TEXAS INSTRUMENTS INC 882508104	104.44	244,128.67	760,218.76	0.46	516,090.09

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,748.000 TEXTRON INC 883203101	56.59	31,848.56	98,919.32	0.06	67,070.76
2,629.000 THERMO FISHER SCIENTIFIC INC 883556102	189.88	103,380.78	499,194.52	0.30	395,813.74
237.000 THOR INDUSTRIES INC 885160101	150.72	7,245.09	35,720.64	0.02	28,475.55
3,584.000 3M CO 88579Y101	235.37	268,203.98	843,566.08	0.51	575,362.10
804.000 TIFFANY & CO 886547108	103.95	26,927.00	83,575.80	0.05	56,648.80
709.000 TIME INC 887228104	18.45	8,685.35	13,081.05	0.01	4,395.70
5,673.000 TIME WARNER INC 887317303	91.47	210,551.20	518,909.31	0.31	308,358.11
552.000 TIMKEN CO/THE 887389104	49.15	17,960.03	27,130.80	0.02	9,170.77
1,306.000 TOLL BROTHERS INC 889478103	48.02	28,007.74	62,714.12	0.04	34,706.38
130.000 TOMPKINS FINANCIAL CORP 890110109	81.35	5,062.20	10,575.50	0.01	5,513.30

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
326.000 TOPBUILD CORP 89055F103	75.74	5,457.70	24,691.24	0.01	19,233.54
933.000 TORCHMARK CORP 891027104	90.71	26,189.27	84,632.43	0.05	58,443.16
1,624.000 TORO CO/THE 891092108	65.23	20,056.40	105,933.52	0.06	85,877.12
1,020.000 TOTAL SYSTEM SERVICES INC 891906109	79.09	18,125.40	80,671.80	0.05	62,546.40
395.000 TOWNE BANK/PORTSMOUTH VA 89214P109	30.75	5,100.49	12,146.25	0.01	7,045.76
804.000 TRACTOR SUPPLY CO 892356106	74.75	26,097.84	60,099.00	0.04	34,001.16
132.000 TRANSDIGM GROUP INC 893641100	274.62	30,536.00	36,249.84	0.02	5,713.84
1,823.000 TRAVELERS COS INC/THE 89417E109	135.64	84,751.63	247,271.72	0.15	162,520.09
807.000 TRIBUNE MEDIA CO 896047503	42.47	26,978.01	34,273.29	0.02	7,295.28
422.000 TRICO BANCSHARES 896095106	37.86	6,055.70	15,976.92	0.01	9,921.22

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,544.000 TRIMBLE INC 896239100	40.64	28,618.04	62,748.16	0.04	34,130.12
1,700.000 TRINITY INDUSTRIES INC 896522109	37.46	17,187.00	63,682.00	0.04	46,495.00
345.000 TRUEBLUE INC 89785X101	27.50	5,023.20	9,487.50	0.01	4,464.30
3,817.000 TRUSTCO BANK CORP NY 898349105	9.20	30,941.78	35,116.40	0.02	4,174.62
434.000 TUPPERWARE BRANDS CORP 899896104	62.70	20,697.46	27,211.80	0.02	6,514.34
12,630.000 TWENTY-FIRST CENTURY FOX INC 90130A101	34.53	216,805.30	436,113.90	0.26	219,308.60
4,196.000 TWITTER INC 90184L102	24.01	75,964.44	100,745.96	0.06	24,781.52
191.000 TYLER TECHNOLOGIES INC 902252105	177.05	31,883.63	33,816.55	0.02	1,932.92
2,472.000 TYSON FOODS INC 902494103	81.07	40,278.10	200,405.04	0.12	160,126.94
1,250.000 UDR INC 902653104	38.52	28,512.50	48,150.00	0.03	19,637.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,057.000 UGI CORP 902681105	46.95	20,769.53	49,626.15	0.03	28,856.62
9,057.000 US BANCORP 902973304	53.58	363,688.19	485,274.06	0.29	121,585.87
5,482.000 UMH PROPERTIES INC 903002103	14.90	67,209.32	81,681.80	0.05	14,472.48
412.000 US SILICA HOLDINGS INC 90346E103	32.56	4,865.72	13,414.72	0.01	8,549.00
277.000 ULTA BEAUTY INC 90384S303	223.66	17,403.91	61,953.82	0.04	44,549.91
157.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	218.23	22,295.35	34,262.11	0.02	11,966.76
3,541.000 ULTRA PETROLEUM CORP 903914208	9.06	33,980.89	32,081.46	0.02	-1,899.43
2,143.000 UMPQUA HOLDINGS CORP 904214103	20.80	22,843.44	44,574.40	0.03	21,730.96
3,004.000 UNDER ARMOUR INC 904311107	14.43	41,045.25	43,347.72	0.03	2,302.47
2,592.000 UNDER ARMOUR INC 904311206	13.32	30,029.45	34,525.44	0.02	4,495.99

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,210.000 UNION BANKSHARES CORP 90539J109	36.17	14,442.71	43,765.70	0.03	29,322.99
4,281.000 UNION PACIFIC CORP 907818108	134.10	104,326.71	574,082.10	0.34	469,755.39
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	28.14	5,094.07	21,752.22	0.01	16,658.15
1,089.000 UNITED BANKSHARES INC/WV 909907107	34.75	16,376.94	37,842.75	0.02	21,465.81
1,795.000 UNITED CONTINENTAL HOLDINGS IN 910047109	67.40	43,020.22	120,983.00	0.07	77,962.78
942.000 UNITED FINANCIAL BANCORP INC 910304104	17.64	9,977.00	16,616.88	0.01	6,639.88
277.000 UNITED FIRE GROUP INC 910340108	45.58	4,855.81	12,625.66	0.01	7,769.85
3,891.000 UNITED PARCEL SERVICE INC 911312106	119.15	317,116.96	463,612.65	0.28	146,495.69
877.000 UNITED RENTALS INC 911363109	171.91	29,665.30	150,765.07	0.09	121,099.77
1,085.000 US FOODS HOLDING CORP 912008109	31.93	33,536.92	34,644.05	0.02	1,107.13

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,392.000 UNITED STATES STEEL CORP 912909108	35.19	25,042.08	48,984.48	0.03	23,942.40
5,385.000 UNITED TECHNOLOGIES CORP 913017109	127.57	342,881.26	686,964.45	0.41	344,083.19
577.000 UNITED THERAPEUTICS CORP 91307C102	147.95	30,322.24	85,367.15	0.05	55,044.91
6,172.000 UNITEDHEALTH GROUP INC 91324P102	220.46	308,251.92	1,360,679.12	0.82	1,052,427.20
723.000 UNITIL CORP 913259107	45.62	19,860.65	32,983.26	0.02	13,122.61
1,961.000 UNITI GROUP INC 91325V108	17.79	33,351.80	34,886.19	0.02	1,534.39
413.000 UNIVERSAL DISPLAY CORP 91347P105	172.65	25,399.50	71,304.45	0.04	45,904.95
322.000 UNIVERSAL ELECTRONICS INC 913483103	47.25	5,255.04	15,214.50	0.01	9,959.46
753.000 UNIVERSAL FOREST PRODUCTS INC 913543104	37.62	9,814.10	28,327.86	0.02	18,513.76
346.000 UNIVERSAL HEALTH SERVICES INC 913903100	113.35	14,933.36	39,219.10	0.02	24,285.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,315.000 UNUM GROUP 91529Y106	54.89	45,314.50	127,070.35	0.08	81,755.85
403.000 URBAN EDGE PROPERTIES 91704F104	25.49	6,400.34	10,272.47	0.01	3,872.13
1,511.000 URSTADT BIDDLE PROPERTIES INC 917286205	21.74	30,625.41	32,849.14	0.02	2,223.73
1,261.000 VF CORP 918204108	74.00	46,843.79	93,314.00	0.06	46,470.21
6.000 VSE CORP 918284100	48.43	66.60	290.58	0.00	223.98
226.000 VAIL RESORTS INC 91879Q109	212.47	9,991.46	48,018.22	0.03	38,026.76
3,315.000 VALERO ENERGY CORP 91913Y100	91.91	84,158.71	304,681.65	0.18	220,522.94
241.000 VALMONT INDUSTRIES INC 920253101	165.85	20,325.94	39,969.85	0.02	19,643.91
1,737.000 VALVOLINE INC 92047W101	25.06	18,500.82	43,529.22	0.03	25,028.40
645.000 VANTIV INC 92210H105	73.55	34,361.41	47,439.75	0.03	13,078.34

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
423.000 VAREX IMAGING CORP 92214X106	40.17	6,104.89	16,991.91	0.01	10,887.02
1,059.000 VARIAN MEDICAL SYSTEMS INC 92220P105	111.15	45,253.25	117,707.85	0.07	72,454.60
592.000 VECTREN CORP 92240G101	65.02	24,147.68	38,491.84	0.02	14,344.16
1,281.000 VECTOR GROUP LTD 92240M108	22.38	15,446.90	28,668.78	0.02	13,221.88
729.000 VEEVA SYSTEMS INC 922475108	55.28	24,530.85	40,299.12	0.02	15,768.27
1,151.000 VENTAS INC 92276F100	60.01	53,982.71	69,071.51	0.04	15,088.80
1,238.000 VERISIGN INC 92343E102	114.44	29,146.48	141,676.72	0.08	112,530.24
24,747.000 VERIZON COMMUNICATIONS INC 92343V104	52.93	954,433.44	1,309,858.71	0.79	355,425.27
145.000 VERINT SYSTEMS INC 92343X100	41.85	5,067.75	6,068.25	0.00	1,000.50
51.000 VERITIV CORP 923454102	28.90	1,289.12	1,473.90	0.00	184.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,120.000 VERISK ANALYTICS INC 92345Y106	96.00	52,152.76	107,520.00	0.06	55,367.24
1,564.000 VERTEX PHARMACEUTICALS INC 92532F100	149.86	57,135.04	234,381.04	0.14	177,246.00
742.000 VERSUM MATERIALS INC 92532W103	37.85	7,434.21	28,084.70	0.02	20,650.49
149.000 VIASAT INC 92552V100	74.85	7,852.09	11,152.65	0.01	3,300.56
10,342.000 VISA INC 92826C839	114.02	259,960.13	1,179,194.84	0.71	919,234.71
2,019.000 VISHAY INTERTECHNOLOGY INC 928298108	20.75	19,059.36	41,894.25	0.03	22,834.89
371.000 VISHAY PRECISION GROUP INC 92835K103	25.15	4,960.27	9,330.65	0.01	4,370.38
258.000 VISTEON CORP 92839U206	125.14	14,889.92	32,286.12	0.02	17,396.20
8,128.000 VITAMIN SHOPPE INC 92849E101	4.40	34,183.24	35,763.20	0.02	1,579.96
332.000 VLASIC FOODS INTL INC COM 928559103	10.62	3,527.39	3,527.39	0.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
471.000 VMWARE INC 928563402	125.32	24,892.35	59,025.72	0.04	34,133.37
7,229.000 VONAGE HOLDINGS CORP 92886T201	10.17	13,662.81	73,518.93	0.04	59,856.12
1,007.000 VORNADO REALTY TRUST 929042109	78.18	65,574.36	78,727.26	0.05	13,152.90
673.000 VOYA FINANCIAL INC 929089100	49.47	26,866.16	33,293.31	0.02	6,427.15
996.000 VULCAN MATERIALS CO 929160109	128.37	57,455.44	127,856.52	0.08	70,401.08
90.000 WD-40 CO 929236107	118.00	4,888.80	10,620.00	0.01	5,731.20
213.000 WABCO HOLDINGS INC 92927K102	143.50	14,611.56	30,565.50	0.02	15,953.94
384.000 WSFS FINANCIAL CORP 929328102	47.85	4,825.60	18,374.40	0.01	13,548.80
1,647.000 WEC ENERGY GROUP INC 92939U106	66.43	43,446.80	109,410.21	0.07	65,963.41
545.000 WABASH NATIONAL CORP 929566107	21.70	4,845.05	11,826.50	0.01	6,981.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
510.000 WABTEC CORP/DE 929740108	81.43	31,204.17	41,529.30	0.02	10,325.13
8,103.000 WALMART INC 931142103	98.75	402,165.66	800,171.25	0.48	398,005.59
2,983.000 WALGREENS BOOTS ALLIANCE INC 931427108	72.62	133,651.82	216,625.46	0.13	82,973.64
571.000 WASHINGTON FEDERAL INC 938824109	34.25	9,889.72	19,556.75	0.01	9,667.03
218.000 WASHINGTON TRUST BANCORP INC 940610108	53.25	4,848.32	11,608.50	0.01	6,760.18
2,245.000 WASTE MANAGEMENT INC 94106L109	86.30	107,300.69	193,743.50	0.12	86,442.81
320.000 WATERS CORP 941848103	193.19	29,330.56	61,820.80	0.04	32,490.24
1,807.000 WATERSTONE FINANCIAL INC 94188P101	17.05	25,152.36	30,809.35	0.02	5,656.99
218.000 WATSCO INC 942622200	170.04	30,504.74	37,068.72	0.02	6,563.98
189.000 WATTS WATER TECHNOLOGIES INC 942749102	75.95	6,261.57	14,354.55	0.01	8,092.98

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
408.000 WAYFAIR INC 94419L101	80.27	33,288.72	32,750.16	0.02	-538.56
721.000 WEBSTER FINANCIAL CORP 947890109	56.16	14,170.57	40,491.36	0.02	26,320.79
826.000 WEINGARTEN REALTY INVESTORS 948741103	32.87	19,237.54	27,150.62	0.02	7,913.08
802.000 WEIS MARKETS INC 948849104	41.39	33,194.78	33,194.78	0.02	0.00
1,451.000 WELBILT INC 949090104	23.51	11,833.07	34,113.01	0.02	22,279.94
267.000 WELLCARE HEALTH PLANS INC 94946T106	201.11	13,107.03	53,696.37	0.03	40,589.34
28,494.000 WELLS FARGO & CO 949746101	60.67	1,030,322.29	1,728,730.98	1.04	698,408.69
2,852.000 WELLTOWER INC 95040Q104	63.77	121,776.29	181,872.04	0.11	60,095.75
3,177.000 WENDY'S CO/THE 95058W100	16.42	14,804.82	52,166.34	0.03	37,361.52
261.000 WESBANCO INC 950810101	40.65	4,909.41	10,609.65	0.01	5,700.24

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
576.000 WESCO INTERNATIONAL INC 95082P105	68.15	20,378.88	39,254.40	0.02	18,875.52
306.000 WEST PHARMACEUTICAL SERVICES I 955306105	98.67	9,691.02	30,193.02	0.02	20,502.00
985.000 WESTAR ENERGY INC 95709T100	52.80	39,933.71	52,008.00	0.03	12,074.29
729.000 WESTERN ALLIANCE BANCORP 957638109	56.62	4,891.59	41,275.98	0.02	36,384.39
2,116.000 WESTERN DIGITAL CORP 958102105	79.53	59,450.09	168,285.48	0.10	108,835.39
1,701.000 WESTERN UNION CO/THE 959802109	19.01	33,286.33	32,336.01	0.02	-950.32
636.000 WESTLAKE CHEMICAL CORP 960413102	106.53	25,331.88	67,753.08	0.04	42,421.20
2,048.000 WESTROCK CO 96145D105	63.21	57,100.95	129,454.08	0.08	72,353.13
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	66.21	4,885.65	8,938.35	0.01	4,052.70
358.000 WEX INC 96208T104	141.23	20,422.49	50,560.34	0.03	30,137.85

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,707.000 WEYERHAEUSER CO 962166104	35.26	82,023.75	165,968.82	0.10	83,945.07
419.000 WHIRLPOOL CORP 963320106	168.64	45,814.36	70,660.16	0.04	24,845.80
1,956.000 WHITESTONE REIT 966084204	14.41	22,788.18	28,185.96	0.02	5,397.78
1,406.000 WHITING PETROLEUM CORP 966387409	26.48	34,276.25	37,230.88	0.02	2,954.63
137.000 JOHN WILEY & SONS INC 968223206	65.75	4,945.70	9,007.75	0.01	4,062.05
3,537.000 WILLIAMS COS INC/THE 969457100	30.49	68,830.46	107,843.13	0.06	39,012.67
615.000 WILLIAMS-SONOMA INC 969904101	51.70	21,863.25	31,795.50	0.02	9,932.25
221.000 WINTRUST FINANCIAL CORP 97650W108	82.37	6,917.30	18,203.77	0.01	11,286.47
387.000 WOODWARD INC 980745103	76.54	12,527.19	29,620.98	0.02	17,093.79
777.000 WORKDAY INC 98138H101	101.74	57,023.66	79,051.98	0.05	22,028.32

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
361.000 WORTHINGTON INDUSTRIES INC 981811102	44.06	7,104.48	15,905.66	0.01	8,801.18
3,337.000 WPX ENERGY INC 98212B103	14.07	41,901.25	46,951.59	0.03	5,050.34
1,099.000 WYNDHAM WORLDWIDE CORP 98310W108	115.87	39,201.38	127,341.13	0.08	88,139.75
519.000 WYNN RESORTS LTD 983134107	168.59	42,319.12	87,498.21	0.05	45,179.09
1,757.000 XO GROUP INC 983772104	18.46	31,147.82	32,434.22	0.02	1,286.40
1,214.000 XPO LOGISTICS INC 983793100	91.59	36,038.90	111,190.26	0.07	75,151.36
1,915.000 XILINX INC 983919101	67.42	45,059.95	129,109.30	0.08	84,049.35
1,935.000 XEROX CORP 984121608	29.15	44,551.52	56,405.25	0.03	11,853.73
1,134.000 XYLEM INC/NY 98419M100	68.20	31,196.40	77,338.80	0.05	46,142.40
1,845.000 XPERI CORP 98421B100	24.40	48,203.99	45,018.00	0.03	-3,185.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
929.000 YELP INC 985817105	41.96	25,017.97	38,980.84	0.02	13,962.87
293.000 YORK WATER CO/THE 987184108	33.90	5,051.32	9,932.70	0.01	4,881.38
1,773.000 YUMI BRANDS INC 988498101	81.61	44,183.08	144,694.53	0.09	100,511.45
2,070.000 YUM CHINA HOLDINGS INC 98850P109	40.02	28,171.53	82,841.40	0.05	54,669.87
962.000 ZAYO GROUP HOLDINGS INC 98919V105	36.80	25,541.10	35,401.60	0.02	9,860.50
552.000 ZEBRA TECHNOLOGIES CORP 989207105	103.80	16,526.88	57,297.60	0.03	40,770.72
838.000 ZILLOW GROUP INC 98954M200	40.92	23,553.89	34,290.96	0.02	10,737.07
1,221.000 ZIMMER BIOMET HOLDINGS INC 98956P102	120.67	93,746.59	147,338.07	0.09	53,591.48
1,913.000 ZIONS BANCORPORATION 989701107	50.83	29,670.63	97,237.79	0.06	67,567.16
2,650.000 ZOETIS INC 98978V103	72.04	128,339.85	190,906.00	0.11	62,566.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
512.000 ADIENT PLC G0084W101	78.70	24,064.00	40,294.40	0.02	16,230.40
817.000 AIRCASTLE LTD G0129K104	23.39	9,958.93	19,109.63	0.01	9,150.70
1,534.000 ALKERMES PLC G01767105	54.73	27,727.47	83,955.82	0.05	56,228.35
817.000 ALLEGION PLC G0176J109	79.56	17,401.98	65,000.52	0.04	47,598.54
739.000 ALLERGAN PLC G0177J108	163.58	78,353.23	120,885.62	0.07	42,532.39
1,134.000 AMDOCS LTD G02602103	65.48	34,523.32	74,254.32	0.04	39,731.00
2,137.000 AON PLC G0408V102	134.00	104,734.37	286,358.00	0.17	181,623.63
1,611.000 ARCH CAPITAL GROUP LTD G0450A105	90.77	40,345.59	146,230.47	0.09	105,884.88
227.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	61.65	4,845.28	13,994.55	0.01	9,149.27
445.000 ASPEN INSURANCE HOLDINGS LTD G05384105	40.60	11,058.25	18,067.00	0.01	7,008.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,136.000 ARRIS INTERNATIONAL PLC G0551A103	25.69	18,637.84	29,183.84	0.02	10,546.00
1,804.000 ASSURED GUARANTY LTD G0585R106	33.87	24,191.64	61,101.48	0.04	36,909.84
661.000 ATHENE HOLDING LTD G0684D107	51.71	33,558.97	34,180.31	0.02	621.34
814.000 AXIS CAPITAL HOLDINGS LTD G0692U109	50.26	25,022.36	40,911.64	0.02	15,889.28
3,820.000 ACCENTURE PLC G1151C101	153.09	164,380.99	584,803.80	0.35	420,422.81
1,090.000 BUNGE LTD G16962105	67.08	65,437.24	73,117.20	0.04	7,679.96
524.000 DELPHI TECHNOLOGIES PLC G2709G107	52.47	9,159.88	27,494.28	0.02	18,334.40
2,577.000 EATON CORP PLC G29183103	79.01	132,663.96	203,608.77	0.12	70,944.81
4,084.000 ENDO INTERNATIONAL PLC G30401106	7.75	32,738.26	31,651.00	0.02	-1,087.26
50.000 ENSTAR GROUP LTD G3075P101	200.75	5,024.00	10,037.50	0.01	5,013.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
76.000 EVEREST RE GROUP LTD G3223R108	221.26	9,153.44	16,815.76	0.01	7,662.32
7,245.000 FRONTLINE LTD/BERMUDA G3682E192	4.59	33,078.42	33,254.55	0.02	176.13
2,529.000 FRUIT OF THE LOOM INC CL A G3682L105	0.00	21,459.36	0.00	0.00	-21,459.36
25.000 HELEN OF TROY LTD G4388N106	96.35	809.75	2,408.75	0.00	1,599.00
866.000 HERBALIFE LTD G4412G101	67.72	20,641.11	58,645.52	0.04	38,004.41
2,192.000 HORIZON PHARMA PLC G4617B105	14.60	5,282.72	32,003.20	0.02	26,720.48
2,126.000 IHS MARKIT LTD G47567105	45.15	81,954.37	95,988.90	0.06	14,034.53
2,452.000 INGERSOLL-RAND PLC G47791101	89.19	68,877.08	218,693.88	0.13	149,816.80
10,643.000 WEATHERFORD INTERNATIONAL PLC G48833100	4.17	39,969.46	44,381.31	0.03	4,411.85
2,817.000 INVESCO LTD G491BT108	36.54	69,802.59	102,933.18	0.06	33,130.59

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,241.000 JOHNSON CONTROLS INTERNATIONAL G51502105	38.11	24,261.35	47,294.51	0.03	23,033.16
4,793.000 KOSMOS ENERGY LTD G5315B107	6.85	28,182.84	32,832.05	0.02	4,649.21
2,454.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	21.47	24,455.34	52,687.38	0.03	28,232.04
7,275.000 MEDTRONIC PLC G5960L103	80.75	548,753.83	587,456.25	0.35	38,702.42
1,037.000 MICHAEL KORS HOLDINGS LTD G60754101	62.95	46,708.53	65,279.15	0.04	18,570.62
1,572.000 APTIV PLC G6095L109	84.83	45,713.57	133,352.76	0.08	87,639.19
1,207.000 NIELSEN HOLDINGS PLC G6518L108	36.40	36,458.86	43,934.80	0.03	7,475.94
8,793.000 NOBLE CORP PLC G65431101	4.52	35,220.96	39,744.36	0.02	4,523.40
51.000 NORDIC AMERICAN OFFSHORE LTD G65772108	1.20	61.20	61.15	0.00	-0.05
875.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	53.25	46,681.55	46,593.75	0.03	-87.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
857.000 PROTHENA CORP PLC G72800108	37.49	24,990.12	32,128.93	0.02	7,138.81
353.000 RENAISSANCERE HOLDINGS LTD G7496G103	125.59	20,092.76	44,333.27	0.03	24,240.51
2,402.000 ROWAN COS PLC G7665A101	15.66	33,837.17	37,615.32	0.02	3,778.15
1,475.000 PENTAIR PLC G7S00T104	70.62	55,187.69	104,164.50	0.06	48,976.81
1,049.000 SHIP FINANCE INTERNATIONAL LTD G81075106	15.50	11,413.12	16,259.50	0.01	4,846.38
619.000 SIGNET JEWELERS LTD G81276100	56.55	19,869.90	35,004.45	0.02	15,134.55
189.000 THERAVANCE BIOPHARMA INC G8807B106	27.89	3,706.29	5,271.21	0.00	1,564.92
843.000 VALIDUS HOLDINGS LTD G9319H102	46.92	23,994.65	39,553.56	0.02	15,558.91
1,160.000 GOLAR LNG LTD G9456A100	29.81	28,037.20	34,579.60	0.02	6,542.40
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	851.28	17,329.43	36,605.04	0.02	19,275.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
216.000 WILLIS TOWERS WATSON PLC G96629103	150.69	33,076.08	32,549.04	0.02	-527.04
388.000 PERRIGO CO PLC G97822103	87.16	29,183.64	33,818.08	0.02	4,634.44
1,948.000 XL GROUP LTD G98294104	35.16	41,278.12	68,491.68	0.04	27,213.56
3,099.000 CHUBB LTD H1467J104	146.13	222,696.19	452,856.87	0.27	230,160.68
5,283.000 TRANSOCEAN LTD H8817H100	10.68	51,276.51	56,422.44	0.03	5,145.93
1,406.000 STRATASYS LTD M85548101	19.96	28,077.82	28,063.76	0.02	-14.06
253.000 CIMPRESS NV N20146101	119.88	8,574.17	30,329.64	0.02	21,755.47
10,568.000 FRANK'S INTERNATIONAL NV N33462107	6.65	64,416.96	70,277.20	0.04	5,860.24
1,444.000 LYONDELLBASELL INDUSTRIES NV N53745100	110.32	105,962.98	159,302.08	0.10	53,339.10
2,641.000 MYLAN NV N59465109	42.31	97,039.99	111,740.71	0.07	14,700.72

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA US - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
789.000 QIAGEN NV N72482123	30.93	14,170.03	24,403.77	0.01	10,233.74
637.000 SENSATA TECHNOLOGIES HOLDING N N7902X106	51.11	33,480.72	32,557.07	0.02	-923.65
351.000 WRIGHT MEDICAL GROUP NV N96617118	22.20	7,427.16	7,792.20	0.00	365.04
908.000 BANCO LATINOAMERICANO DE COMER P16994132	26.90	15,408.76	24,425.20	0.01	9,016.44
954.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	119.28	36,372.20	113,793.12	0.07	77,420.92
2,533.000 BROADCOM LTD Y09827109	256.90	305,878.80	650,727.70	0.39	344,848.90
2,984.000 DORIAN LPG LTD Y2106R110	8.22	25,637.81	24,528.48	0.01	-1,109.33
10,513.000 SCORPIO TANKERS INC Y7542C106	3.05	34,119.68	32,064.65	0.02	-2,055.03
3,252.000 TEEKAY CORP Y8564W103	9.32	26,763.96	30,308.64	0.02	3,544.68
TOTAL EQUITY U.S. DOLLAR		**75,733,310.58**	**166,158,769.22**	**99.61**	**90,425,458.64**
TOTAL ASSETS U.S. DOLLAR		**76,383,613.69**	**166,809,072.33**	**100.00**	**90,425,458.64**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA US - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	TOTAL ASSETS		76,384,132.09	166,809,596.29	100.00	90,425,464.20

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

SHENKMAN - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,247.970 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	2,247.97	2,247.97	241.27	0.00
CASH		-1,316.89	-1,316.89	-141.34	0.00
INTEREST RECEIVABLE		0.64	0.64	0.07	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**931.72**	**931.72**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**931.72**	**931.72**	**100.00**	**0.00**
TOTAL ASSETS		**931.72**	**931.72**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
165.470 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	165.47	165.47	0.00	0.00
INTEREST RECEIVABLE		0.15	0.15	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**165.62**	**165.62**	**0.00**	**0.00**
EQUITY					
1,188,150.859 PARAMETRIC TX-MGD EM MK-INST 277907606	52.29	55,027,626.22	62,128,408.42	100.00	7,100,782.20
TOTAL ASSETS U.S. DOLLAR		**55,027,791.84**	**62,128,574.04**	**100.00**	**7,100,782.20**
TOTAL ASSETS		**55,027,791.84**	**62,128,574.04**	**100.00**	**7,100,782.20**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		9,872.78	9,910.18	0.02	37.40
NON-BASE CURRENCY		9,796.35	9,917.67	0.02	121.32
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,419.04	-1,424.40	-0.00	-5.36
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR		**18,250.09**	**18,403.45**	**0.03**	**153.36**
EQUITY					
806.000 RAMSAY HEALTH CARE LTD AA6041997	54.84	30,447.59	44,204.55	0.07	13,756.96
6,625.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	22.48	139,662.38	148,923.32	0.23	9,260.94
4,634.000 AMCOR LTD/AUSTRALIA AA6066606	12.06	36,362.15	55,889.53	0.09	19,527.38
9,015.000 WESTPAC BANKING CORP AA6076142	24.52	224,630.67	221,051.43	0.35	-3,579.24
3,347.000 BANK OF QUEENSLAND LTD AA6076241	9.95	32,356.55	33,299.13	0.05	942.58

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,301.000 FORTESCUE METALS GROUP LTD AA6086257	3.82	52,721.57	66,036.05	0.10	13,314.48
39,574.000 TELSTRA CORP LTD AA6087289	2.84	110,727.55	112,358.68	0.18	1,631.13
2,276.000 COCA-COLA AMATIL LTD AA6123456	6.66	14,818.23	15,149.28	0.02	331.05
739.000 ASX LTD AA6129222	42.91	23,073.95	31,709.57	0.05	8,635.62
8,279.000 BHP BILLITON LTD AA6144692	23.13	167,516.20	191,478.16	0.30	23,961.96
13,063.000 MIRVAC GROUP AA6161977	1.84	17,571.21	24,010.48	0.04	6,439.27
4,791.000 HARVEY NORMAN HOLDINGS LTD AA6173501	3.26	14,914.66	15,626.16	0.02	711.50
2,865.000 CSL LTD AA6185497	110.52	112,537.31	316,633.48	0.50	204,096.17
818.000 REA GROUP LTD AA6198573	59.95	29,597.06	49,040.57	0.08	19,443.51
9,382.000 TRANSURBAN GROUP AA6200882	9.72	53,132.17	91,212.97	0.14	38,080.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
269.000 COCHLEAR LTD AA6211798	133.93	17,957.95	36,026.51	0.06	18,068.56
13,135.000 ORIGIN ENERGY LTD AA6214867	7.37	66,193.76	96,776.75	0.15	30,582.99
8,230.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	62.84	434,516.66	517,156.17	0.82	82,639.51
8,135.000 BORAL LTD AA6218678	6.09	29,751.65	49,566.14	0.08	19,814.49
2,970.000 RIO TINTO LTD AA6220104	59.29	144,460.23	176,105.53	0.28	31,645.30
11,802.000 APA GROUP AA6247305	6.52	73,712.30	76,893.68	0.12	3,181.38
3,087.000 ARISTOCRAT LEISURE LTD AA6253980	18.54	31,038.88	57,223.58	0.09	26,184.70
8,920.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.66	32,214.91	50,511.87	0.08	18,296.96
11,821.000 GPT GROUP/THE AA6365867	4.00	35,753.44	47,246.01	0.07	11,492.57
5,706.000 LENDLEASE GROUP AA6512005	12.79	53,567.07	72,969.20	0.12	19,402.13

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,838.000 SUNCORP GROUP LTD AA6585084	10.84	57,888.74	74,128.02	0.12	16,239.28
5,767.000 NATIONAL AUSTRALIA BANK LTD AA6624602	23.13	132,010.31	133,380.19	0.21	1,369.88
2,971.000 NEWCREST MINING LTD AA6637109	17.85	29,922.57	53,028.38	0.08	23,105.81
14,141.000 OIL SEARCH LTD AA6657602	6.09	72,786.80	86,160.38	0.14	13,373.58
13,382.000 INCITEC PIVOT LTD AA6673047	3.05	32,310.92	40,820.25	0.06	8,509.33
3,463.000 QBE INSURANCE GROUP LTD AA6715749	8.35	28,367.55	28,927.69	0.05	560.14
14,234.000 SANTOS LTD AA6776709	4.26	42,383.74	60,675.52	0.10	18,291.78
4,523.000 SONIC HEALTHCARE LTD AA6821125	17.88	69,695.91	80,871.01	0.13	11,175.10
6,371.000 TABCORP HOLDINGS LTD AA6873266	4.36	27,948.00	27,805.57	0.04	-142.43
4,499.000 WESFARMERS LTD AA6948837	34.74	135,160.43	156,309.22	0.25	21,148.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,358.000 ALUMINA LTD AA6954983	1.90	18,469.39	21,587.29	0.03	3,117.90
1,313.000 WOODSIDE PETROLEUM LTD AA6979725	25.87	31,473.60	33,971.93	0.05	2,498.33
1,954.000 WOOLWORTHS GROUP LTD AA6981234	21.35	38,100.64	41,723.17	0.07	3,622.53
4,056.000 DEXUS AAB033YN9	7.63	18,164.01	30,930.90	0.05	12,766.89
12,342.000 GOODMAN GROUP AAB03FYZ5	6.59	47,469.68	81,280.75	0.13	33,811.07
1,965.000 MACQUARIE GROUP LTD AAB28YTC2	77.93	91,217.53	153,123.81	0.24	61,906.28
5,986.000 CROWN RESORTS LTD AAB29LCJ2	10.18	48,558.95	60,958.99	0.10	12,400.04
2,741.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	17.69	18,081.23	48,494.41	0.08	30,413.18
2,759.000 TREASURY WINE ESTATES LTD AAB61JC64	12.48	9,582.71	34,440.91	0.05	24,858.20
6,530.000 SYDNEY AIRPORT AAB70DWB3	5.51	30,183.30	36,007.45	0.06	5,824.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,410.000 AURIZON HOLDINGS LTD AAB87CVM3	3.88	41,530.92	48,144.15	0.08	6,613.23
28,816.000 SCENTRE GROUP AABLZH0Z7	3.28	86,863.43	94,436.04	0.15	7,572.61
47,440.000 HEALTHSCOPE LTD AABP46PW6	1.64	73,366.95	77,920.91	0.12	4,553.96
4,940.000 AGL ENERGY LTD AABSS7GP7	19.05	58,222.97	94,122.68	0.15	35,899.71
44,943.000 SOUTH32 LTD AABWSW5D2	2.73	89,140.99	122,681.06	0.19	33,540.07
20,062.000 VICINITY CENTRES AABY7QXS0	2.13	42,382.59	42,680.86	0.07	298.27
TOTAL EQUITY AUSTRALIAN DOLLAR		**3,350,519.96**	**4,361,710.34**	**6.88**	**1,011,190.38**
TOTAL ASSETS AUSTRALIAN DOLLAR		**3,368,770.05**	**4,380,113.79**	**6.91**	**1,011,343.74**
DANISH KRONE					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		10,422.94	11,400.07	0.02	977.13
NON-BASE CURRENCY		49.95	50.72	0.00	0.77
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE		**10,472.89**	**11,450.79**	**0.02**	**977.90**
EQUITY					

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22.000 AP MOLLER - MAERSK A/S SD4253045	1,748.27	34,142.91	38,462.03	0.06	4,319.12
17.000 AP MOLLER - MAERSK A/S SD4253052	1,670.86	25,166.23	28,404.62	0.04	3,238.39
4,923.000 DANSKE BANK A/S SD4588820	38.97	129,208.91	191,825.82	0.30	62,616.91
108.000 GENMAB A/S SD4595734	165.96	13,912.53	17,923.36	0.03	4,010.83
831.000 VESTAS WIND SYSTEMS A/S SD5964657	69.16	32,325.13	57,469.32	0.09	25,144.19
1,000.000 DSV A/S SDB1WT5G0	78.80	18,674.67	78,801.37	0.12	60,126.70
454.000 PANDORA A/S SDB44XTX3	108.94	33,226.86	49,460.84	0.08	16,233.98
1,000.000 NOVOZYMES A/S SDB798FW3	57.17	26,215.68	57,173.73	0.09	30,958.05
750.000 COLOPLAST A/S SDB8FMRX8	79.59	21,318.35	59,693.73	0.09	38,375.38
9,250.000 NOVO NORDISK A/S SDBHC8X98	53.95	147,187.48	499,020.22	0.79	351,832.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,508.000 ISS A/S SDBKJ9RT5	38.76	42,022.85	58,443.39	0.09	16,420.54
1,000.000 ORSTED A/S SDBYT16L1	54.63	34,832.99	54,625.51	0.09	19,792.52
TOTAL EQUITY DANISH KRONE		**558,234.59**	**1,191,303.94**	**1.88**	**633,069.35**
TOTAL ASSETS DANISH KRONE		**568,707.48**	**1,202,754.73**	**1.90**	**634,047.25**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		13,211.56	13,401.35	0.02	189.79
DIVIDENDS RECEIVABLE RECLAIM		78,800.88	84,000.06	0.13	5,199.18
NON-BASE CURRENCY		168.20	168.54	0.00	0.34
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,304.05	-1,321.69	-0.00	-17.64
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**90,876.59**	**96,248.26**	**0.15**	**5,371.67**
EQUITY					
1,220.000 OMV AG EA4651454	63.44	30,432.20	77,394.68	0.12	46,962.48
1,927.000 ERSTE GROUP BANK AG EA5289833	43.35	47,056.01	83,544.87	0.13	36,488.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
294.000 IMMOFINANZ AG EA5679918	2.58	0.00	757.97	0.00	757.97
1,726.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	36.26	33,507.82	62,591.94	0.10	29,084.12
1,512.000 KBC GROUP NV EB4497740	85.39	80,842.10	129,108.00	0.20	48,265.90
255.000 SOLVAY SA EB4821105	139.17	26,625.26	35,489.04	0.06	8,863.78
433.000 UCB SA EB5596995	79.47	18,802.13	34,410.05	0.05	15,607.92
1,405.000 PROXIMUS SADP EBB00D9P7	32.84	40,050.27	46,142.84	0.07	6,092.57
1,100.000 AGEAS EBB86S2N3	48.89	38,500.91	53,779.63	0.08	15,278.72
1,042.000 UMICORE SA EBBF44467	47.38	18,950.42	49,367.42	0.08	30,417.00
3,609.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	111.83	196,726.19	403,596.29	0.64	206,870.10
1,343.000 ADIDAS AG ED4031974	200.71	79,981.67	269,558.53	0.43	189,576.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,105.000 FRESENIUS SE & CO KGAA ED4352099	78.14	68,208.68	164,476.40	0.26	96,267.72
1,176.000 UNITED INTERNET AG ED4354137	68.85	18,245.59	80,972.15	0.13	62,726.56
362.000 HANNOVER RUECK SE ED4511801	125.96	18,317.70	45,598.94	0.07	27,281.24
787.000 GEA GROUP AG ED4557101	48.04	18,771.10	37,810.63	0.06	19,039.53
497.000 CONTINENTAL AG ED4598584	270.24	51,092.45	134,309.30	0.21	83,216.85
4,720.000 DEUTSCHE POST AG ED4617855	47.73	94,863.15	225,294.10	0.36	130,430.95
552.000 MERCK KGAA ED4741846	107.77	27,434.01	59,490.03	0.09	32,056.02
3,989.000 SAP SE ED4846280	112.21	200,935.15	447,624.68	0.71	246,689.53
2,521.000 E.ON SE ED4942907	10.88	25,799.33	27,429.61	0.04	1,630.28
329.000 HENKEL AG & CO KGAA ED5002461	120.08	17,091.08	39,506.32	0.06	22,415.24

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,548.000 BAYER AG ED5069213	124.88	243,350.86	443,085.59	0.70	199,734.73
4,323.000 BASF SE ED5086571	110.16	281,043.77	476,227.70	0.75	195,183.93
379.000 BEIERSDORF AG ED5107401	117.56	22,819.99	44,554.60	0.07	21,734.61
215.000 HOCHTIEF AG ED5108664	177.24	18,569.95	38,106.19	0.06	19,536.24
1,021.000 HEIDELBERGCEMENT AG ED5120677	108.37	63,018.73	110,648.02	0.17	47,629.29
1,271.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	105.41	76,802.94	133,971.31	0.21	57,168.37
1,948.000 ALLIANZ SE ED5231482	229.95	248,011.82	447,948.83	0.71	199,937.01
847.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	217.04	139,614.18	183,836.78	0.29	44,222.60
190.000 VOLKSWAGEN AG ED5497109	202.57	18,425.63	38,489.24	0.06	20,063.61
4,228.000 DAIMLER AG ED5529026	85.02	211,994.98	359,450.35	0.57	147,455.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
184.000 MAN SE ED5563520	114.56	15,538.53	21,078.36	0.03	5,539.83
3,777.000 SIEMENS AG ED5727976	139.47	380,751.86	526,789.22	0.83	146,037.36
589.000 LINDE AG ED5740813	217.83	70,553.67	128,299.00	0.20	57,745.33
3,821.000 DEUTSCHE BANK AG ED5750358	19.06	75,054.30	72,838.58	0.11	-2,215.72
1,421.000 BAYERISCHE MOTOREN WERKE AG ED5756025	104.27	67,660.75	148,161.22	0.23	80,500.47
14,715.000 DEUTSCHE TELEKOM AG ED5842353	17.77	204,636.73	261,424.28	0.41	56,787.55
4,663.000 INFINEON TECHNOLOGIES AG ED5889503	27.42	32,588.98	127,860.72	0.20	95,271.74
340.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	110.31	18,116.28	37,503.87	0.06	19,387.59
514.000 LANXESS AG EDB05M8B0	79.60	29,649.72	40,914.93	0.06	11,265.21
1,907.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	43.78	37,687.83	83,490.69	0.13	45,802.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
507.000 BRENNTAG AG EDB4YVF55	63.37	19,442.18	32,126.67	0.05	12,684.49
1,531.000 K+S AG EDB54C012	24.92	35,793.74	38,156.51	0.06	2,362.77
3,008.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	5.03	15,107.00	15,119.86	0.02	12.86
5,000.000 COMMERZBANK AG EDB90LKT5	15.02	43,319.90	75,080.02	0.12	31,760.12
1,199.000 OSRAM LICHT AG EDB923933	89.98	43,265.48	107,881.16	0.17	64,615.68
2,272.000 VONOVIA SE EDBBJPFY6	49.70	73,257.31	112,920.93	0.18	39,663.62
543.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	34.47	18,732.92	18,716.65	0.03	-16.27
232.000 LINDE AG EDBF8K6K0	233.74	54,271.65	54,226.69	0.09	-44.96
2,213.000 QIAGEN NV EDBYXS699	31.45	52,790.21	69,596.53	0.11	16,806.32
2,739.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	22.27	39,001.87	61,010.79	0.10	22,008.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,374.000 ENDESA SA EE5271783	21.44	70,057.06	72,339.52	0.11	2,282.46
2,143.000 BANKINTER SA EE5474007	9.49	11,677.31	20,339.47	0.03	8,662.16
23,079.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	8.54	164,871.86	197,096.73	0.31	32,224.87
3,855.000 GAS NATURAL SDG SA EE5650424	23.12	70,081.43	89,109.87	0.14	19,028.44
4,624.000 REPSOL SA EE5669358	17.71	69,665.33	81,871.60	0.13	12,206.27
50,798.000 BANCO SANTANDER SA EE5705947	6.58	305,044.07	334,209.35	0.53	29,165.28
18,217.000 TELEFONICA SA EE5732529	9.76	176,005.74	177,734.17	0.28	1,728.43
825.000 ENAGAS SA EE7383073	28.66	18,520.95	23,647.05	0.04	5,126.10
1,534.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	39.17	48,626.91	60,086.93	0.09	11,460.02
4,719.000 FERROVIAL SA EEB038516	22.73	70,794.26	107,239.94	0.17	36,445.68

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,549.000 BANCO DE SABADELL SA EEB1X8QN0	1.99	15,247.82	15,011.37	0.02	-236.45
7,272.000 CAIXABANK SA EEB283W91	4.67	20,191.38	33,959.60	0.05	13,768.22
17,627.000 IBERDROLA SA EEB288C92	7.76	110,697.76	136,735.60	0.22	26,037.84
2,403.000 AMADEUS IT GROUP SA EEB3MSM24	72.18	69,199.82	173,448.75	0.27	104,248.93
10,778.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.69	54,712.10	93,649.92	0.15	38,937.82
2,462.000 RED ELECTRICA CORP SA EEBD6FXN0	22.47	36,886.70	55,313.68	0.09	18,426.98
4,624.000 REPSOL SA EEBFNX8F2 RTS	0.46	2,097.45	2,104.40	0.00	6.95
5,447.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	34.88	88,340.72	189,976.31	0.30	101,635.59
306.000 AENA SME SA EEBVRZ8L5	202.94	30,299.72	62,098.17	0.10	31,798.45
2,390.000 GRIFOLS SA EEBYY3DX0	29.33	16,018.71	70,097.60	0.11	54,078.89

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,457.000 AIRBUS SE EF4012250	99.67	79,751.65	244,880.34	0.39	165,128.69
3,972.000 VEOLIA ENVIRONNEMENT SA EF4031870	25.55	71,153.01	101,472.76	0.16	30,319.75
1,027.000 L'OREAL SA EF4057800	222.09	109,846.98	228,084.33	0.36	118,237.35
1,052.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	294.68	126,242.33	309,999.49	0.49	183,757.16
452.000 THALES SA EF4162790	107.93	18,203.80	48,783.41	0.08	30,579.61
988.000 CAPGEMINI SE EF4163434	118.75	61,688.64	117,322.15	0.19	55,633.51
1,308.000 CASINO GUICHARD PERRACHON SA EF4178416	60.71	72,484.20	79,411.88	0.13	6,927.68
911.000 PUBLICIS GROUPE SA EF4380426	68.03	42,194.96	61,971.07	0.10	19,776.11
661.000 CIE GENERALE DES ETABLISSEMENT EF4588366	143.56	49,863.14	94,890.28	0.15	45,027.14
880.000 PERNOD RICARD SA EF4682326	158.45	76,952.35	139,432.09	0.22	62,479.74

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
795.000 RENAULT SA EF4712792	100.76	38,225.31	80,103.51	0.13	41,878.20
2,544.000 SCHNEIDER ELECTRIC SE EF4834109	85.09	151,450.70	216,465.62	0.34	65,014.92
3,765.000 VIVENDI SA EF4834778	26.92	70,097.93	101,361.09	0.16	31,263.16
3,586.000 ORANGE SA EF5176179	17.38	55,709.26	62,330.35	0.10	6,621.09
132.000 HERMES INTERNATIONAL EF5253978	535.86	34,243.89	70,733.12	0.11	36,489.23
616.000 DASSAULT SYSTEMES SE EF5330040	106.38	18,588.80	65,529.39	0.10	46,940.59
461.000 KERING SA EF5505070	471.91	74,059.99	217,552.54	0.34	143,492.55
369.000 ATOS SE EF5654787	145.72	30,536.20	53,769.60	0.08	23,233.40
4,716.000 SANOFI EF5671732	86.28	353,784.63	406,884.60	0.64	53,099.97
1,867.000 ACCOR SA EF5852845	51.63	69,474.43	96,401.42	0.15	26,926.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,631.000 NOKIA OYJ EF5946456	4.68	11,796.39	7,626.41	0.01	-4,169.98
5,374.000 STMICROELECTRONICS NV EF5962339	21.86	56,030.34	117,478.67	0.19	61,448.33
2,232.000 SOCIETE GENERALE SA EF5966512	51.69	94,022.77	115,381.99	0.18	21,359.22
372.000 EURAZEO SA EF7042395	92.46	18,013.03	34,395.72	0.05	16,382.69
404.000 SODEXO SA EF7062716	134.55	24,650.84	54,358.05	0.09	29,707.21
587.000 UNIBAIL-RODAMCO SE EF7076245	252.17	110,510.33	148,022.62	0.23	37,512.29
11,877.000 AXA SA EF7088422	29.70	252,588.70	352,768.14	0.56	100,179.44
3,981.000 PEUGEOT SA EF7103528	20.36	61,562.60	81,051.43	0.13	19,488.83
652.000 JCDECAUX SA EF7136668	40.35	18,518.33	26,310.08	0.04	7,791.75
973.000 ESSILOR INTERNATIONAL CIE GENE EF7212477	138.03	70,795.21	134,305.10	0.21	63,509.89

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,475.000 CREDIT AGRICOLE SA EF7262613	16.57	124,706.55	140,439.56	0.22	15,733.01
1,405.000 ZODIAC AEROSPACE EF7294335	29.94	26,281.02	42,060.00	0.07	15,778.98
3,026.000 BNP PARIBAS SA EF7309687	74.75	199,953.23	226,192.89	0.36	26,239.66
492.000 CIE DE SAINT-GOBAIN EF7380480	55.21	24,076.24	27,164.69	0.04	3,088.45
261.000 WENDEL SA EF7390117	173.40	19,350.98	45,256.23	0.07	25,905.25
274.000 GECINA SA EF7742465	184.80	33,873.46	50,636.05	0.08	16,762.59
126.000 ILIAD SA EF7759436	239.86	23,643.03	30,222.33	0.05	6,579.30
2,543.000 SES SA EFB00ZQQ8	15.62	39,879.13	39,727.78	0.06	-151.35
302.000 IMERYS SA EFB011GL4	94.31	18,954.78	28,481.87	0.04	9,527.09
1,267.000 SAFRAN SA EFB058TZ0	103.16	51,231.82	130,704.64	0.21	79,472.82

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,837.000 ENGIE SA EFB0C2CQ3	17.21	58,043.03	83,261.55	0.13	25,218.52
4,648.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	12.51	45,970.94	58,157.34	0.09	12,186.40
565.000 ARKEMA SA EFB0Z5YZ7	121.94	35,962.32	68,896.80	0.11	32,934.48
1,695.000 LEGRAND SA EFB11ZRK7	77.08	79,567.49	130,649.50	0.21	51,082.01
354.000 EIFFAGE SA EFB13X011	109.68	18,751.96	38,827.10	0.06	20,075.14
7,697.000 TOTAL SA EFB15C551	55.29	423,023.93	425,573.57	0.67	2,549.64
224.000 AEROPORTS DE PARIS EFB164FY4	190.33	18,713.19	42,633.20	0.07	23,920.01
11,149.000 NATIXIS SA EFB1HDJL6	7.92	62,098.13	88,305.39	0.14	26,207.26
1,444.000 SCOR SE EFB1LB9P7	40.28	42,874.47	58,165.53	0.09	15,291.06
2,508.000 VINCI SA EFB1XH021	102.25	145,509.27	256,438.28	0.40	110,929.01

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,373.000 DANONE SA EFB1Y9TB7	84.00	146,172.34	199,322.41	0.31	53,150.07
1,984.000 AIR LIQUIDE SA EFB1YXBJ6	126.14	172,975.66	250,269.78	0.39	77,294.12
1,372.000 BUREAU VERITAS SA EFB28DTJ8	27.37	18,650.10	37,546.47	0.06	18,896.37
2,830.000 EDENRED EFB62G1B5	29.04	57,565.89	82,170.02	0.13	24,604.13
1,077.000 VALEO SA EFBDC5ST5	74.77	38,162.09	80,531.40	0.13	42,369.31
47,137.000 INTESA SANPAOLO SPA EI4076838	3.33	102,802.09	156,787.84	0.25	53,985.75
4,427.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	11.36	35,386.90	50,288.81	0.08	14,901.91
673.000 LUXOTTICA GROUP SPA EI4800658	61.42	18,212.35	41,336.28	0.07	23,123.93
192.000 GEDI GRUPPO EDITORIALE SPA EI5836206	0.84	171.34	161.74	0.00	-9.60
25,143.000 ENEL SPA EI7144567	6.16	108,617.28	154,883.49	0.24	46,266.21

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,687.000 ENI SPA EI7145051	16.57	196,290.50	210,236.78	0.33	13,946.28
16,184.000 SNAM SPA EI7251479	4.90	67,861.03	79,289.69	0.13	11,428.66
1,688.000 TENARIS SA EI7538511	15.80	23,832.91	26,674.67	0.04	2,841.76
20,956.000 TELECOM ITALIA SPA/MILANO EI7634401	0.72	15,252.28	14,997.73	0.02	-254.55
1,278.000 ATLANTIA SPA EI7667161	31.61	26,251.10	40,391.26	0.06	14,140.16
13,546.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	5.82	60,064.93	78,792.68	0.12	18,727.75
2,907.000 LEONARDO SPA EIB0DJNG9	11.91	30,508.39	34,628.00	0.05	4,119.61
1,187.000 PRYSMIAN SPA EIB1W4V62	32.65	29,389.44	38,755.26	0.06	9,365.82
521.000 FERRARI NV EIBD6G500	105.01	26,125.26	54,710.19	0.09	28,584.93
9,538.000 CNH INDUSTRIAL NV EIBDSV2V8	13.41	78,616.04	127,932.58	0.20	49,316.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,875.000 SAIPEM SPA EIBDZZRW2	4.57	38,891.72	45,131.17	0.07	6,239.45
3,982.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	17.90	30,391.92	71,293.44	0.11	40,901.52
11,245.000 UNICREDIT SPA EIBYMXPS6	18.71	173,080.49	210,376.68	0.33	37,296.19
727.000 EXOR NV EIBYSLCX9	61.36	29,454.72	44,609.36	0.07	15,154.64
5,151.000 RELX NV EN4148818	23.01	44,121.37	118,541.68	0.19	74,420.31
1,391.000 AKZO NOBEL NV EN5458315	87.68	82,827.83	121,966.24	0.19	39,138.41
1,044.000 WOLTERS KLUWER NV EN5671511	52.21	22,999.06	54,508.06	0.09	31,509.00
2,372.000 AEGON NV EN5927376	6.38	15,149.56	15,138.70	0.02	-10.86
10,563.000 KONINKLIJKE KPN NV EN5956078	3.49	21,164.56	36,885.21	0.06	15,720.65
1,747.000 KONINKLIJKE PHILIPS NV EN5986620	37.87	51,045.67	66,164.54	0.10	15,118.87

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,002.000 HEINEKEN NV EN7792554	104.39	51,537.24	104,594.32	0.16	53,057.08
173.000 HEINEKEN HOLDING NV ENB0CCH48	99.05	7,721.88	17,136.34	0.03	9,414.46
661.000 KONINKLIJKE DSM NV ENB0HZL96	95.67	30,260.33	63,236.37	0.10	32,976.04
6,988.000 UNILEVER NV ENB12T3J2	56.38	218,635.38	394,008.35	0.62	175,372.97
1,919.000 ASML HOLDING NV ENB929F49	174.30	78,935.02	334,474.25	0.53	255,539.23
8,503.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	22.02	133,219.77	187,207.73	0.30	53,987.96
1,093.000 NN GROUP NV ENBNG8PQ5	43.37	30,000.22	47,406.58	0.07	17,406.36
4,121.000 ARCELORMITTAL ENBYPBS65	32.56	81,078.59	134,178.50	0.21	53,099.91
1,849.000 ABN AMRO GROUP NV ENBYQP139	32.30	30,725.29	59,725.51	0.09	29,000.22
21,830.000 ING GROEP NV ENBZ57394	18.40	245,285.97	401,721.34	0.63	156,435.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,636.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	12,190.60	0.00	0.00	-12,190.60
4,334.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.46	15,042.58	15,014.31	0.02	-28.27
2,560.000 GALP ENERGIA SGPS SA EPB1FW752	18.40	39,768.44	47,109.79	0.07	7,341.35
3,583.000 CRH PLC EZ4182240	35.97	91,448.43	128,880.39	0.20	37,431.96
602.000 KERRY GROUP PLC EZ4519573	112.27	19,189.59	67,589.43	0.11	48,399.84
3,691.000 BANK OF IRELAND GROUP PLC EZBD1RP68	8.52	29,889.81	31,446.13	0.05	1,556.32
2,216.000 AIB GROUP PLC EZBF0L353	6.60	15,154.74	14,635.35	0.02	-519.39
3,562.000 RYANAIR HOLDINGS PLC EZBYTBXV3	18.07	19,862.28	64,372.61	0.10	44,510.33
720.000 WARTSILA OYJ ABP SF4525181	63.16	18,738.23	45,476.70	0.07	26,738.47
2,231.000 UPM-KYMMENE OYJ SF5051252	31.11	30,156.83	69,412.50	0.11	39,255.67

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,707.000 STORA ENSO OYJ SF5072670	15.87	20,055.39	42,972.48	0.07	22,917.09
1,803.000 SAMPO OYJ SF5226037	55.00	49,011.57	99,158.94	0.16	50,147.37
878.000 ELISA OYJ SF5701518	39.29	28,715.42	34,496.77	0.05	5,781.35
549.000 METSO OYJ SF5713422	34.19	14,536.88	18,768.54	0.03	4,231.66
22,186.000 NOKIA OYJ SF5902942	4.68	99,549.13	103,739.85	0.16	4,190.72
1,035.000 NESTE OYJ SFB06YV43	64.06	18,307.92	66,304.87	0.10	47,996.95
694.000 NOKIAN RENKAAT OYJ SFB07G375	45.39	18,047.47	31,500.83	0.05	13,453.36
878.000 KONE OYJ SFB09M9D1	53.77	18,503.75	47,211.66	0.07	28,707.91
1,119.000 ORION OYJ SFB17NY41	37.32	30,466.09	41,762.05	0.07	11,295.96
TOTAL EQUITY EURO CURRENCY UNIT		**12,325,719.45**	**19,952,574.94**	**31.47**	**7,626,855.49**

PREFERRED SECURITIES

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,051.000 HENKEL AG & CO KGAA ED5076705	132.51	70,983.72	139,266.20	0.22	68,282.48
658.000 VOLKSWAGEN AG ED5497166	199.87	71,370.04	131,516.54	0.21	60,146.50
422.000 BAYERISCHE MOTOREN WERKE AG ED5756033	89.63	24,149.50	37,822.89	0.06	13,673.39
375.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	83.79	20,253.15	31,421.93	0.05	11,168.78
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**186,756.41**	**340,027.56**	**0.54**	**153,271.15**
TOTAL ASSETS EURO CURRENCY UNIT		**12,603,352.45**	**20,388,850.76**	**32.16**	**7,785,498.31**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		156.39	156.31	0.00	-0.08
EQUITY					
4,800.000 BANK OF EAST ASIA LTD/THE FH6075649	4.33	17,866.79	20,784.67	0.03	2,917.88
13,000.000 CLP HOLDINGS LTD FH6097015	10.23	98,825.03	132,955.11	0.21	34,130.08
13,025.000 I-CABLE COMMUNICATIONS LTD FH6193939	0.03	471.31	381.56	0.00	-89.75

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,400.000 HONG KONG EXCHANGES & CLEARING FH6267352	30.68	74,950.83	134,972.43	0.21	60,021.60
6,500.000 MTR CORP LTD FH6290057	5.86	24,721.83	38,082.20	0.06	13,360.37
3,300.000 HANG SENG BANK LTD FH6408378	24.82	46,362.45	81,895.28	0.13	35,532.83
8,169.000 HENDERSON LAND DEVELOPMENT CO FH6420530	6.59	35,839.84	53,816.98	0.08	17,977.14
6,500.000 POWER ASSETS HOLDINGS LTD FH6435322	8.44	40,776.85	54,836.71	0.09	14,059.86
6,000.000 WHARF HOLDINGS LTD/THE FH6435579	3.45	34,720.99	20,723.27	0.03	-13,997.72
36,437.000 HONG KONG & CHINA GAS CO LTD FH6436551	1.96	43,381.42	71,407.63	0.11	28,026.21
8,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	5.30	31,582.14	42,418.74	0.07	10,836.60
13,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	8.02	40,096.82	104,268.74	0.16	64,171.92
11,000.000 KERRY PROPERTIES LTD FH6486317	4.50	31,603.57	49,460.81	0.08	17,857.24

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	5.07	38,613.39	81,051.00	0.13	42,437.61
5,500.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.93	17,773.89	21,599.53	0.03	3,825.64
1,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	16.68	13,078.18	16,680.95	0.03	3,602.77
12,000.000 WHEELOCK & CO LTD FH6981481	7.14	45,850.00	85,656.17	0.14	39,806.17
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	6.52	31,371.90	65,175.96	0.10	33,804.06
14,140.000 LINK REIT FHB0PB4M2	9.27	61,253.71	131,048.19	0.21	69,794.48
60,600.000 AIA GROUP LTD FHB4TX8S5	8.53	214,993.01	516,673.28	0.81	301,680.27
11,600.000 SANDS CHINA LTD FHB5B23W5	5.16	19,090.29	59,874.89	0.09	40,784.60
4,100.000 SWIRE PROPERTIES LTD FHB67C2G2	3.22	9,595.32	13,216.84	0.02	3,621.52
6,000.000 WHARF REAL ESTATE INVESTMENT C FHBF0GWS1	6.65	39,949.04	39,911.48	0.06	-37.56

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,000.000 WH GROUP LTD FHBLLHKZ0	1.13	15,380.13	15,795.74	0.02	415.61
28,000.000 LI & FUNG LTD FHBP3RW60	0.55	15,161.76	15,365.92	0.02	204.16
12,840.000 CK HUTCHISON HOLDINGS LTD FHBW9P811	12.55	96,994.32	161,130.31	0.25	64,135.99
4,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYVS6J9	8.59	26,166.51	34,359.69	0.05	8,193.18
12,840.000 CK ASSET HOLDINGS LTD FHBYZQ071	8.74	56,400.48	112,183.49	0.18	55,783.01
TOTAL EQUITY HONG KONG DOLLAR		**1,222,871.80**	**2,175,727.57**	**3.43**	**952,855.77**
TOTAL ASSETS HONG KONG DOLLAR		**1,223,028.19**	**2,175,883.88**	**3.43**	**952,855.69**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		619.29	621.35	0.00	2.06
EQUITY					
8,139.000 BANK HAPOALIM BM FZ6075805	7.37	42,720.75	59,993.67	0.09	17,272.92
2,800.000 BANK LEUMI LE-ISRAEL BM FZ6076423	6.04	16,213.79	16,913.00	0.03	699.21

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
38,000.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	1.52	55,212.34	57,574.93	0.09	2,362.59
701.000 NICE LTD FZ6647132	90.59	20,040.22	63,504.24	0.10	43,464.02
770.000 MIZRAHI TEFAHOT BANK LTD FZ6916701	18.48	13,820.29	14,228.25	0.02	407.96
TOTAL EQUITY ISRAELI SHEKEL		**148,007.39**	**212,214.09**	**0.33**	**64,206.70**
TOTAL ASSETS ISRAELI SHEKEL		**148,626.68**	**212,835.44**	**0.34**	**64,208.76**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		13,816.25	13,956.09	0.02	139.84
DIVIDENDS RECEIVABLE RECLAIM		20,531.41	20,359.69	0.03	-171.72
NON-BASE CURRENCY		253.61	254.88	0.00	1.27
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,459.17	-1,473.95	-0.00	-14.78
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		**33,142.10**	**33,096.71**	**0.05**	**-45.39**
EQUITY					
900.000 AISIN SEIKI CO LTD FJ6010709	56.19	26,686.74	50,572.57	0.08	23,885.83

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 AJINOMOTO CO INC FJ6010907	18.83	29,769.06	56,484.69	0.09	26,715.63
3,000.000 AMADA HOLDINGS CO LTD FJ6022100	13.62	25,712.53	40,852.20	0.06	15,139.67
2,400.000 AEON FINANCIAL SERVICE CO LTD FJ6037736	23.29	43,410.11	55,904.13	0.09	12,494.02
12,600.000 ACOM CO LTD FJ6049780	4.22	35,563.19	53,129.16	0.08	17,565.97
1,700.000 ASAHI GROUP HOLDINGS LTD FJ6054400	49.62	31,620.56	84,358.63	0.13	52,738.07
6,000.000 ASAHI KASEI CORP FJ6054608	12.90	32,835.39	77,416.78	0.12	44,581.39
1,200.000 ASAHI GLASS CO LTD FJ6055209	43.32	31,762.44	51,984.02	0.08	20,221.58
1,200.000 BANK OF KYOTO LTD/THE FJ6075751	52.11	49,993.73	62,529.96	0.10	12,536.23
3,000.000 NTT DATA CORP FJ6125630	11.89	19,803.45	35,659.12	0.06	15,855.67
8,400.000 NTT DOCOMO INC FJ6129277	23.62	132,127.53	198,423.44	0.31	66,295.91

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,700.000 BRIDGESTONE CORP FJ6132107	46.50	45,075.20	125,544.61	0.20	80,469.41
1,500.000 BROTHER INDUSTRIES LTD FJ6146503	24.68	18,190.42	37,017.31	0.06	18,826.89
2,000.000 CANON INC FJ6172327	37.28	62,474.15	74,567.25	0.12	12,093.10
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	179.14	53,139.24	125,397.25	0.20	72,258.01
9,000.000 CHIBA BANK LTD/THE FJ6190568	8.33	56,091.90	74,940.08	0.12	18,848.18
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.38	27,000.83	26,755.44	0.04	-245.39
3,100.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	10.75	33,563.10	33,325.34	0.05	-237.76
1,000.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	51.22	19,058.15	51,220.60	0.08	32,162.45
3,100.000 RAKUTEN INC FJ6229598	9.17	22,443.91	28,413.23	0.04	5,969.32
7,800.000 KDDI CORP FJ6248994	24.90	67,406.24	194,186.42	0.31	126,780.18

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	203.95	19,398.86	81,580.12	0.13	62,181.26
1,100.000 DAIKIN INDUSTRIES LTD FJ6250727	118.38	46,261.27	130,213.05	0.21	83,951.78
1,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	22.31	20,170.57	22,308.03	0.04	2,137.46
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	38.41	33,953.32	115,233.02	0.18	81,279.70
8,000.000 DAIWA SECURITIES GROUP INC FJ6251444	6.28	41,991.83	50,201.51	0.08	8,209.68
200.000 LAWSON INC FJ6266913	66.49	8,549.55	13,297.83	0.02	4,748.28
5,000.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	5.96	18,046.68	29,782.51	0.05	11,735.83
1,000.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	52.29	33,841.50	52,285.84	0.08	18,444.34
1,500.000 EAST JAPAN RAILWAY CO FJ6298544	97.60	103,808.40	146,404.80	0.23	42,596.40
1,100.000 EISAI CO LTD FJ6307204	56.96	39,468.48	62,650.69	0.10	23,182.21

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 FAST RETAILING CO LTD FJ6332434	398.67	69,534.82	119,600.54	0.19	50,065.72
66,200.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	7.34	346,496.23	485,642.97	0.77	139,146.74
4,000.000 SUBARU CORP FJ6356409	31.81	20,527.45	127,225.92	0.20	106,698.47
800.000 FANUC CORP FJ6356938	240.21	86,964.82	192,170.44	0.30	105,205.62
4,000.000 FUJITSU LTD FJ6356946	7.13	21,444.29	28,502.44	0.04	7,058.15
968.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	46.52	18,227.69	45,027.25	0.07	26,799.56
6.000 NIPPON BUILDING FUND INC FJ6396801	4,891.26	25,552.84	29,347.54	0.05	3,794.70
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,749.22	25,137.60	28,495.34	0.04	3,357.74
1,600.000 HAMAMATSU PHOTONICS KK FJ6405875	33.64	29,817.38	53,830.45	0.08	24,013.07
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	40.21	23,104.03	40,213.05	0.06	17,109.02

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 DENTSU INC FJ6416286	42.39	18,595.01	29,671.55	0.05	11,076.54
13,800.000 RESONA HOLDINGS INC FJ6421559	5.98	76,318.80	82,456.99	0.13	6,138.19
210.000 HIROSE ELECTRIC CO LTD FJ6428729	146.21	23,444.73	30,703.06	0.05	7,258.33
20,000.000 HITACHI LTD FJ6429107	7.79	78,362.03	155,863.30	0.25	77,501.27
2,000.000 HITACHI METALS LTD FJ6429206	14.36	21,102.39	28,726.14	0.05	7,623.75
2,994.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	39.71	116,941.70	118,882.93	0.19	1,941.23
3,600.000 HONDA MOTOR CO LTD FJ6435146	34.28	115,581.35	123,419.44	0.19	7,838.09
1,800.000 HOYA CORP FJ6441508	49.96	49,099.77	89,928.10	0.14	40,828.33
1,000.000 IHI CORP FJ6466984	33.29	18,206.40	33,288.95	0.05	15,082.55
3,500.000 ISUZU MOTORS LTD FJ6467107	16.75	19,079.45	58,628.50	0.09	39,549.05

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,400.000 ITOCHU CORP FJ6467800	18.67	90,386.58	175,483.36	0.28	85,096.78
4,500.000 JAPAN TOBACCO INC FJ6474533	32.23	90,382.06	145,046.61	0.23	54,664.55
6,100.000 AEON CO LTD FJ6480043	16.89	65,652.02	103,020.42	0.16	37,368.40
8,000.000 KAJIMA CORP FJ6481322	9.62	19,760.86	76,981.80	0.12	57,220.94
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	12.25	31,643.91	40,426.10	0.06	8,782.19
3,000.000 KAO CORP FJ6483807	67.63	83,734.73	202,902.80	0.32	119,168.07
1,300.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	35.11	37,396.08	45,641.37	0.07	8,245.29
1,500.000 KEIKYU CORP FJ6487303	19.22	24,562.66	28,828.23	0.05	4,265.57
600.000 KEIO CORP FJ6487360	43.99	19,995.09	26,391.48	0.04	6,396.39
2,000.000 KIKKOMAN CORP FJ6490802	40.48	23,529.90	80,958.72	0.13	57,428.82

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
440.000 KEYENCE CORP FJ6490992	560.32	48,358.74	246,540.62	0.39	198,181.88
700.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	38.35	21,687.96	26,844.21	0.04	5,156.25
4,100.000 KOMATSU LTD FJ6496585	36.20	86,170.55	148,422.55	0.23	62,252.00
1,000.000 KONAMI HOLDINGS CORP FJ6496684	55.04	19,409.50	55,037.73	0.09	35,628.23
1,600.000 JTEKT CORP FJ6497088	17.19	19,539.40	27,497.56	0.04	7,958.16
5,000.000 KUBOTA CORP FJ6497500	19.61	46,048.34	98,069.24	0.15	52,020.90
700.000 KURARAY CO LTD FJ6497666	18.87	9,413.03	13,210.83	0.02	3,797.80
2,500.000 KYOCERA CORP FJ6499266	65.45	124,840.85	163,626.28	0.26	38,785.43
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	19.34	21,017.20	38,686.20	0.06	17,669.00
3,200.000 TOKIO MARINE HOLDINGS INC FJ6513124	45.64	89,230.50	146,038.17	0.23	56,807.67

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,300.000 JFE HOLDINGS INC FJ6543790	24.02	54,332.94	79,270.31	0.13	24,937.37
1,200.000 MAKITA CORP FJ6555802	42.03	20,378.38	50,439.42	0.08	30,061.04
7,000.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	43.21	237,462.92	302,494.46	0.48	65,031.54
5,900.000 MARUBENI CORP FJ6569464	7.24	35,020.84	42,742.92	0.07	7,722.08
3,100.000 PANASONIC CORP FJ6572708	14.64	30,028.31	45,392.37	0.07	15,364.06
59,300.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.82	98,706.53	107,703.33	0.17	8,996.80
1,200.000 CREDIT SAISON CO LTD FJ6591807	18.20	18,155.29	21,837.55	0.03	3,682.26
5,000.000 MITSUBISHI CORP FJ6596780	27.63	92,787.17	138,171.33	0.22	45,384.16
1,500.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	28.72	18,270.28	43,075.90	0.07	24,805.62
12,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	16.61	118,119.49	199,360.86	0.31	81,241.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 MITSUBISHI MATERIALS CORP FJ6597085	35.60	53,395.49	60,514.87	0.10	7,119.38
7,200.000 MITSUI & CO LTD FJ6597309	16.26	108,826.68	117,091.88	0.18	8,265.20
1,200.000 MITSUI CHEMICALS INC FJ6597366	32.18	18,461.93	38,615.18	0.06	20,153.25
3,000.000 MITSUI FUDOSAN CO LTD FJ6597606	22.41	51,520.90	67,243.68	0.11	15,722.78
1,100.000 MURATA MANUFACTURING CO LTD FJ6610409	134.22	72,749.11	147,643.15	0.23	74,894.04
2,200.000 SEIKO EPSON CORP FJ6616505	23.60	17,415.31	51,928.98	0.08	34,513.67
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	24.31	13,596.23	24,314.25	0.04	10,718.02
700.000 NINTENDO CO LTD FJ6639556	365.65	102,565.22	255,952.07	0.40	153,386.85
2,000.000 DENSO CORP FJ6640380	60.04	59,303.88	120,071.02	0.19	60,767.14
1,200.000 NIDEC CORP FJ6640687	140.35	70,048.72	168,415.45	0.27	98,366.73

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NH FOODS LTD FJ6640760	24.39	12,882.89	24,394.14	0.04	11,511.25
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	20.20	13,074.53	24,447.05	0.04	11,372.52
4,400.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	47.06	92,639.67	207,051.93	0.33	114,412.26
2,000.000 NSK LTD FJ6641545	15.75	15,906.64	31,495.78	0.05	15,589.14
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	39.90	14,192.47	39,902.35	0.06	25,709.88
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	73.06	16,662.57	36,529.07	0.06	19,866.50
700.000 NITTO DENKO CORP FJ6641800	88.86	27,277.65	62,201.51	0.10	34,923.86
400.000 NIPPON EXPRESS CO LTD FJ6642121	66.49	17,503.69	26,595.65	0.04	9,091.96
1,400.000 YAMAHA CORP FJ6642386	36.93	18,378.87	51,699.96	0.08	33,321.09
2,000.000 MINEBEA MITSUMI INC FJ6642402	20.98	12,329.24	41,952.95	0.07	29,623.71

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,429.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	25.66	49,954.31	62,336.79	0.10	12,382.48
1,000.000 NIPPON ELECTRIC GLASS CO LTD FJ6642667	38.17	28,598.11	38,171.33	0.06	9,573.22
12,500.000 NISSAN MOTOR CO LTD FJ6642865	9.97	110,275.94	124,667.11	0.20	14,391.17
3,300.000 NOMURA HOLDINGS INC FJ6643103	5.90	19,325.51	19,483.62	0.03	158.11
400.000 NITORI HOLDINGS CO LTD FJ6644804	142.61	15,118.77	57,043.94	0.09	41,925.17
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	91.17	13,841.12	72,933.87	0.12	59,092.75
3,000.000 OBAYASHI CORP FJ6656402	12.11	13,255.53	36,324.90	0.06	23,069.37
1,000.000 OLYMPUS CORP FJ6658804	38.35	28,433.99	38,348.87	0.06	9,914.88
800.000 OMRON CORP FJ6659422	59.65	18,457.66	47,723.04	0.08	29,265.38
2,000.000 ONO PHARMACEUTICAL CO LTD FJ6660107	23.31	17,503.69	46,622.28	0.07	29,118.59

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,800.000 ORIX CORP FJ6661147	16.91	69,385.93	114,963.16	0.18	45,577.23
1,600.000 OSAKA GAS CO LTD FJ6661766	19.26	28,363.64	30,821.13	0.05	2,457.49
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	17.41	24,629.90	34,815.80	0.05	10,185.90
2,400.000 T&D HOLDINGS INC FJ6744299	17.11	28,363.64	41,054.59	0.06	12,690.95
200.000 SMC CORP/JAPAN FJ6763968	411.72	27,128.60	82,343.54	0.13	55,214.94
4,300.000 SOFTBANK GROUP CORP FJ6770625	79.18	123,901.34	340,488.24	0.54	216,586.90
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	15.72	15,038.90	39,303.15	0.06	24,264.25
900.000 SECOM CO LTD FJ6791597	75.52	39,670.78	67,965.38	0.11	28,294.60
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	20.08	13,670.77	40,159.79	0.06	26,489.02
2,000.000 SEKISUI HOUSE LTD FJ6793908	18.07	19,888.62	36,138.48	0.06	16,249.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,300.000 SHARP CORP/JAPAN FJ6800604	34.35	48,907.55	79,014.65	0.12	30,107.10
4,000.000 SHIMIZU CORP FJ6804408	10.33	16,694.52	41,331.56	0.07	24,637.04
2,200.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	101.64	128,353.56	223,612.97	0.35	95,259.41
1,900.000 SHIONOGI & CO LTD FJ6804689	54.12	45,108.18	102,834.45	0.16	57,726.27
400.000 SHIMANO INC FJ6804820	140.70	17,801.81	56,280.52	0.09	38,478.71
1,000.000 SHISEIDO CO LTD FJ6805264	48.34	19,467.92	48,344.43	0.08	28,876.51
6,000.000 SHIZUOKA BANK LTD/THE FJ6805322	10.33	52,717.81	61,997.34	0.10	9,279.53
5,000.000 SONY CORP FJ6821501	45.12	103,784.35	225,610.30	0.36	121,825.95
900.000 STANLEY ELECTRIC CO LTD FJ6841103	40.61	17,315.24	36,551.27	0.06	19,236.03
6,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	7.19	29,385.77	43,142.48	0.07	13,756.71

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,200.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	16.91	39,930.56	54,114.52	0.09	14,183.96
400.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	42.34	12,095.00	16,937.42	0.03	4,842.42
2,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	45.97	61,298.61	91,930.76	0.14	30,632.15
1,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	32.87	19,122.04	32,871.73	0.05	13,749.69
8,300.000 SUMITOMO CORP FJ6858941	17.00	91,162.58	141,096.32	0.22	49,933.74
2,000.000 SURUGA BANK LTD FJ6864329	21.46	17,950.87	42,911.67	0.07	24,960.80
1,500.000 SUZUKI MOTOR CORP FJ6865508	58.00	33,410.34	87,004.00	0.14	53,593.66
500.000 TDK CORP FJ6869302	79.80	33,538.10	39,902.35	0.06	6,364.25
1,600.000 TAISEI CORP FJ6870102	49.80	17,631.46	79,680.43	0.13	62,048.97
2,000.000 TAKASHIMAYA CO LTD FJ6870409	10.53	16,843.58	21,056.37	0.03	4,212.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,300.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	56.82	57,440.64	73,868.62	0.12	16,427.98
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	20.70	14,181.83	20,701.29	0.03	6,519.46
1,000.000 TEIJIN LTD FJ6880507	22.28	16,875.51	22,281.40	0.04	5,405.89
1,400.000 SYSMEX CORP FJ6883808	78.74	27,661.54	110,235.24	0.17	82,573.70
400.000 TERUMO CORP FJ6885076	47.40	10,859.96	18,961.39	0.03	8,101.43
1,100.000 TOHO CO LTD/TOKYO FJ6895208	34.66	17,579.28	38,131.38	0.06	20,552.10
7,900.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	3.96	29,353.99	31,277.41	0.05	1,923.42
400.000 TOKYO GAS CO LTD FJ6895448	22.89	8,815.73	9,155.79	0.01	340.06
700.000 TOKYO ELECTRON LTD FJ6895679	181.09	47,475.03	126,764.32	0.20	79,289.29
5,000.000 TOKYU CORP FJ6896545	15.96	52,355.06	79,804.71	0.13	27,449.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 TOPPAN PRINTING CO LTD FJ6897022	9.05	8,971.43	9,045.72	0.01	74.29
10,000.000 TORAY INDUSTRIES INC FJ6897147	9.43	60,866.05	94,318.69	0.15	33,452.64
7,000.000 TOSHIBA CORP FJ6897212	2.81	19,841.34	19,698.18	0.03	-143.16
1,000.000 LIXIL GROUP CORP FJ6900214	27.08	20,484.86	27,075.01	0.04	6,590.15
700.000 TOYOTA INDUSTRIES CORP FJ6900545	64.27	19,884.36	44,988.90	0.07	25,104.54
1,100.000 TOYOTA TSUSHO CORP FJ6900586	40.26	17,462.17	44,283.18	0.07	26,821.01
12,060.000 TOYOTA MOTOR CORP FJ6900644	64.03	476,689.35	772,204.01	1.22	295,514.66
900.000 UNICHARM CORP FJ6911484	26.01	9,710.07	23,404.79	0.04	13,694.72
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	73.03	43,723.37	80,334.67	0.13	36,611.30
600.000 YAKULT HONSHA CO LTD FJ6985116	75.45	15,874.70	45,272.97	0.07	29,398.27

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 YAMAHA MOTOR CO LTD FJ6985264	32.80	16,220.72	36,080.78	0.06	19,860.06
9,500.000 ASTELLAS PHARMA INC FJ6985389	12.76	69,083.15	121,185.09	0.19	52,101.94
2,872.000 YAMATO HOLDINGS CO LTD FJ6985561	20.13	42,065.90	57,809.68	0.09	15,743.78
3,000.000 YASKAWA ELECTRIC CORP FJ6986049	44.07	35,694.28	132,223.70	0.21	96,529.42
1,600.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	26.94	40,521.66	43,106.97	0.07	2,585.31
3,300.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	41.57	81,478.41	137,185.09	0.22	55,706.68
2,800.000 DAIICHI SANKYO CO LTD FJB0J7D93	26.07	52,080.93	73,001.33	0.12	20,920.40
1,400.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	32.71	21,386.68	45,796.72	0.07	24,410.04
12,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	10.98	76,971.30	137,205.95	0.22	60,234.65
2,000.000 INPEX CORP FJB10RB16	12.51	22,203.12	25,015.54	0.04	2,812.42

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,400.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	22.42	40,704.49	53,816.25	0.08	13,111.76
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	11.89	10,806.72	11,886.37	0.02	1,079.65
1,500.000 AOZORA BANK LTD FJB1G1851	38.93	51,236.08	58,388.82	0.09	7,152.74
11,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.62	50,675.17	61,810.92	0.10	11,135.75
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	18.85	18,142.52	28,268.98	0.04	10,126.46
4,700.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	12.40	53,286.86	58,285.84	0.09	4,998.98
400.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	33.86	13,556.04	13,542.83	0.02	-13.21
2,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	43.92	68,677.49	105,416.78	0.17	36,739.29
5,400.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	20.63	77,538.30	111,403.46	0.18	33,865.16
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	85.13	19,510.65	85,130.94	0.13	65,620.29

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,362.000 JXTG HOLDINGS INC FJB627LW8	6.45	64,670.11	118,501.33	0.19	53,831.22
2,419.000 SOMPO HOLDINGS INC FJB62G7K0	38.74	53,626.59	93,710.75	0.15	40,084.16
12,900.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	6.04	64,352.43	77,869.51	0.12	13,517.08
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	4.23	21,665.59	24,770.97	0.04	3,105.38
3,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	24.86	28,805.43	74,567.25	0.12	45,761.82
6,370.000 JAPAN POST BANK CO LTD FJBYT8165	13.02	82,766.28	82,954.20	0.13	187.92
2,400.000 KYUSHU FINANCIAL GROUP INC FJBYZ5XN2	6.05	14,877.03	14,529.96	0.02	-347.07
TOTAL EQUITY JAPANESE YEN		**8,633,547.71**	**15,135,676.41**	**23.87**	**6,502,128.70**
TOTAL ASSETS JAPANESE YEN		**8,666,689.81**	**15,168,773.12**	**23.92**	**6,502,083.31**
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		51.37	52.10	0.00	0.73
EQUITY					

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,130.000 RYMAN HEALTHCARE LTD AN6161524	7.53	15,580.61	16,042.33	0.03	461.72
4,126.000 FLETCHER BUILDING LTD AN6341605	5.41	20,022.69	22,301.53	0.04	2,278.84
11,740.000 SPARK NEW ZEALAND LTD AN6881436	2.58	13,747.69	30,308.64	0.05	16,560.95
8,029.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	4.61	22,878.09	37,002.26	0.06	14,124.17
TOTAL EQUITY NEW ZEALAND DOLLAR		**72,229.08**	**105,654.76**	**0.17**	**33,425.68**
TOTAL ASSETS NEW ZEALAND DOLLAR		**72,280.45**	**105,706.86**	**0.17**	**33,426.41**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		515.70	525.17	0.00	9.47
EQUITY					
4,100.000 DNB ASA SN4263307	18.60	52,598.77	76,242.00	0.12	23,643.23
3,596.000 TELENOR ASA SN4732491	21.51	58,524.11	77,333.33	0.12	18,809.22
2,034.000 SCHIBSTED ASA SN4790531	28.68	42,225.39	58,339.16	0.09	16,113.77

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARA EAFE - PI 2 - [redacted]

12/31/2017

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,624.000 STATOIL ASA SN7133606	21.42	86,701.07	99,045.13	0.16	12,344.06
9,979.000 NORSK HYDRO ASA SNB11HK30	7.62	54,349.83	76,068.47	0.12	21,718.64
TOTAL EQUITY NORWEGIAN KRONE		**294,399.17**	**387,028.09**	**0.61**	**92,628.92**
TOTAL ASSETS NORWEGIAN KRONE		**294,914.87**	**387,553.26**	**0.61**	**92,638.39**
POUND STERLING					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		23,127.52	23,461.02	0.04	333.50
DIVIDENDS RECEIVABLE RECLAIM		808.94	850.25	0.00	41.31
NON-BASE CURRENCY		4,199.89	4,200.42	0.01	0.53
TOTAL CASH & CASH EQUIVALENTS POUND STERLING		**28,136.35**	**28,511.69**	**0.04**	**375.34**
EQUITY					
2,954.000 ANTOFAGASTA PLC EX0045610	13.60	31,819.54	40,160.04	0.06	8,340.50
2,519.000 ASHTEAD GROUP PLC EX0053671	26.95	43,101.13	67,878.94	0.11	24,777.81
7,402.000 BHP BILLITON PLC EX0056658	20.60	130,223.43	152,448.77	0.24	22,225.34

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,742.000 BARRATT DEVELOPMENTS PLC EX0081185	8.76	23,884.40	24,017.33	0.04	132.93
9,733.000 BRITISH LAND CO PLC/THE EX0136708	9.35	75,713.18	91,045.08	0.14	15,331.90
4,889.000 SKY PLC EX0141195	13.69	46,016.87	66,929.58	0.11	20,912.71
14,090.000 AVIVA PLC EX0216237	6.85	85,477.55	96,540.15	0.15	11,062.60
10,737.000 DIAGEO PLC EX0237407	36.86	185,286.07	395,791.99	0.62	210,505.92
944.000 SCHRODERS PLC EX0240542	47.56	22,323.40	44,899.18	0.07	22,575.78
17,414.000 BAE SYSTEMS PLC EX0263494	7.75	104,109.99	134,980.40	0.21	30,870.41
10,480.000 BRITISH AMERICAN TOBACCO PLC EX0287584	67.88	428,387.71	711,392.83	1.12	283,005.12
8,026.000 HAMMERSON PLC EX0406507	7.40	54,380.98	59,388.73	0.09	5,007.75
13,767.000 STANDARD CHARTERED PLC EX0408289	10.55	129,347.27	145,280.44	0.23	15,933.17

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,162.000 IMPERIAL BRANDS PLC EX0454499	42.83	164,751.52	221,078.47	0.35	56,326.95
71,704.000 HSBC HOLDINGS PLC EX0540529	10.37	690,377.70	743,874.49	1.17	53,496.79
25,149.000 LEGAL & GENERAL GROUP PLC EX0560394	3.70	34,299.28	92,977.51	0.15	58,678.23
9,952.000 MEGGITT PLC EX0575806	6.52	58,403.09	64,916.50	0.10	6,513.41
10,124.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.97	28,789.06	30,115.84	0.05	1,326.78
1,312.000 ASSOCIATED BRITISH FOODS PLC EX0673122	38.15	19,799.55	50,049.59	0.08	30,250.04
3,443.000 PEARSON PLC EX0677602	9.96	33,638.99	34,279.33	0.05	640.34
3,272.000 PERSIMMON PLC EX0682537	37.04	70,763.37	121,189.30	0.19	50,425.93
10,909.000 PRUDENTIAL PLC EX0709959	25.78	95,841.84	281,197.50	0.44	185,355.66
2,619.000 RIO TINTO PLC EX0718877	53.33	127,776.98	139,659.24	0.22	11,882.26

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,051.000 TRAVIS PERKINS PLC EX0773963	21.20	21,815.62	22,278.67	0.04	463.05
3,960.000 SSE PLC EX0790876	17.86	67,120.79	70,710.95	0.11	3,590.16
64,278.000 BP PLC EX0798051	7.07	411,684.62	454,498.45	0.72	42,813.83
160,932.000 LLOYDS BANKING GROUP PLC EX0870611	0.92	151,823.66	148,167.14	0.23	-3,656.52
34,248.000 TESCO PLC EX0884703	2.83	95,596.24	96,943.39	0.15	1,347.15
3,800.000 SMITH & NEPHEW PLC EX0922321	17.42	38,073.71	66,209.00	0.10	28,135.29
13,405.000 GLAXOSMITHKLINE PLC EX0925282	17.89	258,928.66	239,817.05	0.38	-19,111.61
5,930.000 ASTRAZENECA PLC EX0989528	69.27	268,451.78	410,796.76	0.65	142,344.98
10,769.000 GKN PLC EX3064659	4.32	29,649.06	46,529.45	0.07	16,880.39
33,259.000 BT GROUP PLC EX3091355	3.68	63,783.83	122,240.85	0.19	58,457.02

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,152.000 CARNIVAL PLC EX3121525	66.18	51,230.14	76,235.36	0.12	25,005.22
25,552.000 BARCLAYS PLC EX3134866	2.75	70,489.07	70,202.46	0.11	-286.61
680.000 INTERTEK GROUP PLC EX3163832	70.21	19,764.86	47,741.25	0.08	27,976.39
1,861.000 BURBERRY GROUP PLC EX3174300	24.24	20,734.47	45,113.02	0.07	24,378.55
1,467.000 NEXT PLC EX3208983	61.21	58,469.62	89,797.91	0.14	31,328.29
13,488.000 KINGFISHER PLC EX3319525	4.57	49,189.73	61,616.38	0.10	12,426.65
43,180.000 ITV PLC EX3398644	2.24	94,432.87	96,671.44	0.15	2,238.57
574.000 RANDGOLD RESOURCES LTD EXB01C3S0	100.24	36,715.65	57,537.06	0.09	20,821.41
16,310.000 G4S PLC EXB01FLG9	3.61	56,822.87	58,909.15	0.09	2,086.28
1,657.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	56.77	59,554.18	94,076.04	0.15	34,521.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,462.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	33.55	509,690.74	585,818.67	0.92	76,127.93
19,474.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	33.93	477,550.53	660,825.53	1.04	183,275.00
1,634.000 BUNZL PLC EXB0744B8	28.03	18,582.17	45,799.35	0.07	27,217.18
18,915.000 COBHAM PLC EXB07KD30	1.71	26,849.66	32,316.72	0.05	5,467.06
1,898.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	51.31	61,463.89	97,386.01	0.15	35,922.12
6,246.000 UNILEVER PLC EXB10RZP7	55.81	197,350.95	348,574.90	0.55	151,223.95
5,784.000 EXPERIAN PLC EXB19NLV9	22.13	64,346.11	128,005.65	0.20	63,659.54
2,011.000 MONDI PLC EXB1CRLC8	26.12	39,978.22	52,530.54	0.08	12,552.32
1,806.000 SEVERN TRENT PLC EXB1FH8J7	29.25	41,969.00	52,819.10	0.08	10,850.10
1,457.000 WHITBREAD PLC EXB1KJJ48	54.11	47,207.41	78,838.27	0.12	31,630.86

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,478.000 SMITHS GROUP PLC EXB1WY232	20.16	58,172.47	70,102.48	0.11	11,930.01
5,051.000 ANGLO AMERICAN PLC EXB1XZS89	20.96	78,887.18	105,873.32	0.17	26,986.14
4,223.000 3I GROUP PLC EXB1YW440	12.36	19,302.93	52,185.19	0.08	32,882.26
2,865.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	93.60	161,063.61	268,154.75	0.42	107,091.14
5,365.000 RELX PLC EXB2B0DG6	23.52	44,925.52	126,207.99	0.20	81,282.47
2,407.000 SHIRE PLC EXB2QKY08	52.76	53,292.82	126,986.70	0.20	73,693.88
1,415.000 FRESNILLO PLC EXB2QPKJ1	19.33	18,875.03	27,353.08	0.04	8,478.05
8,505.000 UNITED UTILITIES GROUP PLC EXB39J2M5	11.22	87,718.39	95,435.13	0.15	7,716.74
46,077.000 GLENCORE PLC EXB4T3BW4	5.28	159,374.52	243,089.58	0.38	83,715.06
2,121.000 JOHN WOOD GROUP PLC EXB5N0P81	8.79	18,314.46	18,649.69	0.03	335.23

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,366.000 SEGRO PLC EXB5ZN1N1	7.94	38,931.08	58,490.77	0.09	19,559.69
7,955.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	11.46	74,690.75	91,146.74	0.14	16,455.99
19,813.000 OLD MUTUAL PLC EXB77J081	3.13	43,009.40	62,100.32	0.10	19,090.92
30,895.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	3.76	115,555.78	116,185.13	0.18	629.35
5,199.000 SAGE GROUP PLC/THE EXB8C3BL7	10.79	20,284.02	56,122.92	0.09	35,838.90
6,224.000 WPP PLC EXB8KF9B6	18.14	72,263.73	112,905.71	0.18	40,641.98
1,638.000 COCA-COLA HBC AG EXB9895B6	32.74	34,027.96	53,622.47	0.08	19,594.51
5,713.000 CONVATEC GROUP PLC EXBD3VFW6	2.78	16,266.60	15,881.58	0.03	-385.02
7,297.000 COMPASS GROUP PLC EXBD6K458	21.64	66,727.43	157,936.27	0.25	91,208.84
1,762.000 INTERCONTINENTAL HOTELS GROUP EXBD8QVH7	63.84	63,256.12	112,479.51	0.18	49,223.39

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
442.000 MICRO FOCUS INTERNATIONAL PLC EXBD8YWM8	34.13	14,738.18	15,085.41	0.02	347.23
365,930.000 ROLLS-ROYCE HOLDINGS PLC EXBDFB6Q0	0.00	481.87	495.01	0.00	13.14
12,383.000 NATIONAL GRID PLC EXBDR05C3	11.84	129,591.93	146,588.90	0.23	16,996.97
6,456.000 ROYAL MAIL PLC EXBDVZYZ8	6.12	37,284.15	39,518.43	0.06	2,234.28
1,126.000 FERGUSON PLC EXBFNWV41	72.10	29,829.79	81,186.37	0.13	51,356.58
71,141.000 VODAFONE GROUP PLC EXBH4HKS0	3.18	185,023.00	226,154.57	0.36	41,131.57
25,326.000 STANDARD LIFE ABERDEEN PLC EXBVFD7Q5	5.91	117,449.94	149,578.06	0.24	32,128.12
15,155.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	5.16	63,743.18	78,252.04	0.12	14,508.86
5.000 LONMIN PLC EXBYSRJ65	1.13	129.90	5.65	0.00	-124.25
4,870.000 LAND SECURITIES GROUP PLC EXBYW0PQ8 REIT	13.64	56,908.31	66,405.96	0.10	9,497.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,168.000 WORLDPAY GROUP LTD EXBYYK2V6	5.76	29,884.85	47,069.86	0.07	17,185.01
546.000 CRODA INTERNATIONAL PLC EXBYZWX78	59.85	19,779.97	32,675.73	0.05	12,895.76
831.000 JOHNSON MATTHEY PLC EXBZ4BQC2	41.60	25,302.12	34,567.16	0.05	9,265.04
TOTAL EQUITY POUND STERLING		**8,048,920.00**	**11,157,590.23**	**17.60**	**3,108,670.23**
TOTAL ASSETS POUND STERLING		**8,077,056.35**	**11,186,101.92**	**17.64**	**3,109,045.57**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		2,255.97	2,273.56	0.00	17.59
NON-BASE CURRENCY		311.54	313.19	0.00	1.65
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR		**2,567.51**	**2,586.75**	**0.00**	**19.24**
EQUITY					
53,200.000 GOLDEN AGRI-RESOURCES LTD FM6164475	0.28	14,797.99	14,729.12	0.02	-68.87
8,600.000 DBS GROUP HOLDINGS LTD FM6175208	18.59	90,941.75	159,914.70	0.25	68,972.95
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	30.43	22,406.17	30,432.51	0.05	8,026.34

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,900.000 CAPITALAND LTD FM6309302	2.64	20,272.43	23,508.68	0.04	3,236.25
28,000.000 GENTING SINGAPORE PLC FM6366799	0.98	17,850.45	27,446.87	0.04	9,596.42
14,000.000 CAPITALAND MALL TRUST FM6420125	1.59	18,031.42	22,313.68	0.04	4,282.26
15,000.000 COMFORTDELGRO CORP LTD FM6603738	1.48	16,761.65	22,223.89	0.04	5,462.24
5,400.000 UNITED OVERSEAS BANK LTD FM6916783	19.79	86,033.91	106,876.68	0.17	20,842.77
10,400.000 UOL GROUP LTD FM6916841	6.64	45,316.88	69,027.24	0.11	23,710.36
7,900.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	1.98	15,343.33	15,665.22	0.02	321.89
31,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.67	70,835.90	82,812.03	0.13	11,976.13
9,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	9.27	57,183.03	83,440.59	0.13	26,257.56
19,700.000 STARHUB LTD FMB1CNDB1	2.13	41,120.42	42,012.12	0.07	891.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,200.000 KEPPEL CORP LTD FMB1VQ5C0	5.50	40,328.71	50,598.62	0.08	10,269.91
22,000.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	2.52	35,174.96	55,477.40	0.09	20,302.44
TOTAL EQUITY SINGAPORE DOLLAR		**592,399.00**	**806,479.35**	**1.27**	**214,080.35**
TOTAL ASSETS SINGAPORE DOLLAR		**594,966.51**	**809,066.10**	**1.28**	**214,099.59**
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		126.22	127.79	0.00	1.57
NON-BASE CURRENCY		49.57	50.59	0.00	1.02
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		**175.79**	**178.38**	**0.00**	**2.59**
EQUITY					
10,111.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	11.76	73,447.96	118,923.88	0.19	45,475.92
3,910.000 SWEDBANK AB SS4846522	24.17	50,005.25	94,508.58	0.15	44,503.33
1,200.000 SWEDISH MATCH AB SS5048565	39.47	28,861.98	47,369.77	0.07	18,507.79
12,800.000 NORDEA BANK AB SS5380034	12.13	131,175.63	155,241.53	0.24	24,065.90

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,800.000 SECURITAS AB SS5554042	17.49	19,362.63	31,482.14	0.05	12,119.51
3,043.000 INVESTOR AB SS5679591	45.69	71,722.11	139,039.55	0.22	67,317.44
8,703.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	6.58	49,520.48	57,240.49	0.09	7,720.01
1,600.000 SKANSKA AB SS7142093	20.76	29,626.06	33,221.37	0.05	3,595.31
2,708.000 LUNDIN PETROLEUM AB SS7187627	22.94	56,278.88	62,114.49	0.10	5,835.61
1,250.000 ALFA LAVAL AB SS7332686	23.67	18,788.18	29,587.79	0.05	10,799.61
728.000 ICA GRUPPEN AB SSB0S1658	36.38	22,081.29	26,488.09	0.04	4,406.80
1,000.000 ELECTROLUX AB SSB1KKBX5	32.28	22,922.28	32,280.92	0.05	9,358.64
7,788.000 VOLVO AB SSB1QH836	18.65	84,851.79	145,249.17	0.23	60,397.38
3,891.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	10.33	15,470.16	40,181.26	0.06	24,711.10

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,900.000 BOLIDEN AB SSB1XCBX9	34.27	29,299.44	65,116.34	0.10	35,816.90
1,015.000 HEXAGON AB SSB1XFTL9	50.19	22,810.03	50,939.05	0.08	28,129.02
4,598.000 TELE2 AB SSB97C732	12.31	36,714.28	56,608.05	0.09	19,893.77
2,681.000 KINNEVIK AB SSBD6S7G0	33.87	59,606.67	90,801.99	0.14	31,195.32
902.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	4.37	2,322.57	3,944.01	0.01	1,621.44
2,400.000 ESSITY AB SSBF1K7P7	28.46	26,959.50	68,299.24	0.11	41,339.74
3,793.000 ATLAS COPCO AB SSBXC8BS2	43.26	69,829.49	164,089.23	0.26	94,259.74
1,600.000 ATLAS COPCO AB SSBXC8BW3	38.42	21,656.47	61,479.08	0.10	39,822.61
6,300.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	13.70	62,513.38	86,334.05	0.14	23,820.67
4,200.000 ASSA ABLOY AB SSBYPC1T6	20.81	27,660.10	87,411.30	0.14	59,751.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY SWEDISH KRONA		**1,033,486.61**	**1,747,951.37**	**2.76**	**714,464.76**
TOTAL ASSETS SWEDISH KRONA		**1,033,662.40**	**1,748,129.75**	**2.76**	**714,467.35**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		109,713.52	107,997.72	0.17	-1,715.80
NON-BASE CURRENCY		49.55	50.32	0.00	0.77
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		**109,763.07**	**108,048.04**	**0.17**	**-1,715.03**
EQUITY					
18.000 SIKA AG ES4808089	7,942.53	53,847.01	142,965.62	0.23	89,118.61
24.000 SGS SA ES4824771	2,607.49	33,947.33	62,579.78	0.10	28,632.45
101.000 SWISSCOM AG ES5533975	532.07	37,259.87	53,738.84	0.08	16,478.97
36.000 GIVAUDAN SA ES5980614	2,310.93	34,950.05	83,193.43	0.13	48,243.38
565.000 ZURICH INSURANCE GROUP AG ES5983816	304.36	134,580.23	171,964.08	0.27	37,383.85
9,862.000 NOVARTIS AG ES7103066	84.56	541,829.54	833,893.07	1.32	292,063.53

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,884.000 ABB LTD ES7108891	26.80	99,565.13	130,908.24	0.21	31,343.11
3,014.000 ROCHE HOLDING AG ES7110384	252.95	492,574.58	762,392.00	1.20	269,817.42
527.000 ADECCO GROUP AG ES7110723	76.50	30,849.59	40,315.91	0.06	9,466.32
1,132.000 LAFARGEHOLCIM LTD ES7110756	56.39	60,248.23	63,831.09	0.10	3,582.86
14,275.000 NESTLE SA ES7123874	85.99	733,991.49	1,227,547.46	1.94	493,555.97
206.000 BALOISE HOLDING AG ES7124591	155.67	18,644.45	32,067.93	0.05	13,423.48
12,208.000 CREDIT SUISSE GROUP AG ES7171584	17.86	185,120.12	217,977.63	0.34	32,857.51
223.000 LONZA GROUP AG ES7333374	270.19	18,318.22	60,252.33	0.10	41,934.11
297.000 SWISS LIFE HOLDING AG ES7437803	354.03	62,829.48	105,146.23	0.17	42,316.75
815.000 SWISS PRIME SITE AG ESB083BH9	92.36	63,352.56	75,269.37	0.12	11,916.81

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
715.000 PARGESA HOLDING SA ESB0CDLF5	86.71	46,860.56	61,998.46	0.10	15,137.90
114.000 PARTNERS GROUP HOLDING AG ESB119QG7	685.48	29,614.44	78,144.69	0.12	48,530.25
207.000 SCHINDLER HOLDING AG ESB11TCY9	230.17	18,695.40	47,645.05	0.08	28,949.65
149.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	177.01	15,336.79	26,375.06	0.04	11,038.27
166.000 GEBERIT AG ESB1WGG94	440.33	30,381.52	73,094.51	0.12	42,712.99
1,139.000 JULIUS BAER GROUP LTD ESB4R2R51	61.16	44,438.34	69,660.75	0.11	25,222.41
1,935.000 SWISS RE AG ESB545MG7	93.64	100,377.75	181,189.07	0.29	80,811.32
2,239.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	90.61	89,018.46	202,877.07	0.32	113,858.61
697.000 IDORSIA LTD ESBF0YK60	26.12	5,589.56	18,202.82	0.03	12,613.26
13,811.000 UBS GROUP AG ESBRJL171	18.41	217,800.14	254,252.79	0.40	36,452.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PARA EAFE - PI 2 - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY SWISS FRANC		**3,200,020.84**	**5,077,483.28**	**8.01**	**1,877,462.44**
TOTAL ASSETS SWISS FRANC		**3,309,783.91**	**5,185,531.32**	**8.18**	**1,875,747.41**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
90,511.090 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	90,511.09	90,511.09	0.14	0.00
DIVIDENDS RECEIVABLE		274.10	274.10	0.00	0.00
INTEREST RECEIVABLE		132.07	132.07	0.00	0.00
FOREIGN TAXES PAYABLE - DIVIDENDS		-54.82	-54.82	-0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**90,862.44**	**90,862.44**	**0.14**	**0.00**
EQUITY					
2,800.000 HONGKONG LAND HOLDINGS LTD FM6434910	7.04	17,487.72	19,712.00	0.03	2,224.28
300.000 JARDINE MATHESON HOLDINGS LTD FM6472118	60.75	18,630.35	18,225.00	0.03	-405.35
51,400.000 HUTCHISON PORT HOLDINGS TRUST FMB56ZM71	0.42	20,957.63	21,331.00	0.03	373.37
699.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	103.62	56,619.15	72,430.38	0.11	15,811.23

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PARA EAFE - PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
680.000 AERCAP HOLDINGS NV N00985106	52.61	29,355.60	35,774.80	0.06	6,419.20
1,680.000 NXP SEMICONDUCTORS NV N6596X109	117.09	146,124.98	196,711.20	0.31	50,586.22
TOTAL EQUITY U.S. DOLLAR		**289,175.43**	**364,184.38**	**0.57**	**75,008.95**
TOTAL ASSETS U.S. DOLLAR		**380,037.87**	**455,046.82**	**0.72**	**75,008.95**
TOTAL ASSETS		**40,341,877.02**	**63,406,347.75**	**100.00**	**23,064,470.73**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PRAIRIE II TOWNSEND - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		0.70	0.70	0.00	0.00
INTEREST RECEIVABLE		24.90	24.90	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**25.60**	**25.60**	**0.00**	**0.00**
REAL ESTATE					
2,115,750.000 LION INDUSTRIAL TRUST 999151624	1.18	1,992,326.85	2,496,879.09	4.05	504,552.24
1,671,047.280 CITIC CAPITAL CHINA 999180086	0.86	1,319,082.40	1,437,972.95	2.33	118,890.55
3,881,939.130 UBS TRUMBULL PROPERTY FUND 999F99382	1.37	3,278,095.95	5,317,546.21	8.63	2,039,450.26
1,022.760 TTG BRPTP FUND LP 999G39667	1.63	0.00	1,670.00	0.00	1,670.00
1,308,927.000 H/2 SPECIAL OPPORTUNITIES III 99VVA26M1 LP	0.93	954,993.00	1,213,859.63	1.97	258,866.63
343,586.000 BRV PARTNERS FUND I LP 99VVA5GA9	0.97	159,279.00	333,360.88	0.54	174,081.88

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PRAIRIE II TOWNSEND - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,498,071.015 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P	1.08	4,132,557.09	4,841,075.92	7.86	708,518.83
404.133 PRIME PROPERTY FUND LLC 99VVAE6C7	22,767.59	3,811,940.72	9,201,134.45	14.94	5,389,193.73
1,767,290.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP	0.62	0.00	1,094,120.40	1.78	1,094,120.40
1,590,560.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.86	1,573,865.79	1,368,514.64	2.22	-205,351.15
1,584,946.120 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.02	0.00	31,461.18	0.05	31,461.18
250,772.000 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.72	0.00	179,702.21	0.29	179,702.21
1,594,075.440 DIVCOWEST FUND III 99VVALSA1	0.20	0.00	325,283.85	0.53	325,283.85
1,603,036.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.14	0.00	221,826.52	0.36	221,826.52
3,002,169.230 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.82	2,183,693.11	5,461,303.09	8.87	3,277,609.98
1,041,269.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.64	56,767.35	664,879.41	1.08	608,112.06

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

PRAIRIE II TOWNSEND - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,222,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.66	1,119,557.13	2,030,067.05	3.30	910,509.92
5,487,621.910 PRISA REAL ESTATE LP 99VVAWA08	1.39	5,184,704.24	7,652,593.02	12.42	2,467,888.78
6,012,458.738 USAA EAGLE REAL ESTATE LP 99VVAWAW8	1.37	5,107,236.51	8,247,932.98	13.39	3,140,696.47
1,101,590.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	1.04	833,056.00	1,140,592.90	1.85	307,536.90
1,170,139.980 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	1.06	987,749.35	1,235,038.28	2.00	247,288.93
2,662,200.000 INLAND RETAIL PROPERTY 99VVBEW60	1.09	2,662,200.00	2,902,466.21	4.71	240,266.21
584,941.980 ASANA PARTNERS I 99VVBFXJ8	1.06	584,941.98	621,892.18	1.01	36,950.20
2,550,000.000 HANCOCK US REAL ESTATE 99VVBHWS5	1.15	2,526,375.00	2,929,919.40	4.76	403,544.40
112,154.000 CARROLL MULTIFAMILY REAL 99VVBKS79 ESTATE FUND V		112,154.00	112,154.00	0.18	0.00
540,258.000 CARROLL FUND V BEDROCK SIDECAR 99VVBLWN7 LP		540,258.00	540,258.00	0.88	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

PRAIRIE II TOWNSEND - [redacted]

12/31/2017

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL REAL ESTATE U.S. DOLLAR		39,120,833.47	61,603,504.45	100.00	22,482,670.98
TOTAL ASSETS U.S. DOLLAR		39,120,859.07	61,603,530.05	100.00	22,482,670.98
TOTAL ASSETS		39,120,859.07	61,603,530.05	100.00	22,482,670.98

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

WELLINGTON-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
3,009,979.168 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.94	29,921,077.49	32,929,172.10	100.00	3,008,094.61

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

STEPSTONE-PL2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
49,695,439.830 STEPSTONE XL OPP FUND LP 99VVAKD50	1.29	45,743,997.93	64,060,652.14	100.00	18,316,654.21

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,509,647.690 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	1,509,647.69	1,509,647.69	2.01	0.00
-690,000.000 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2		-690,000.00	-690,000.00	-0.92	0.00
CASH		6,822.74	6,822.74	0.01	0.00
INTEREST RECEIVABLE		586,206.43	586,206.43	0.78	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,412,676.86**	**1,412,676.86**	**1.88**	**0.00**
FIXED INCOME SECURITIES					
280,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	92.26	266,287.72	258,328.00	0.34	-7,959.72
180,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	103.76	176,388.23	186,762.60	0.25	10,374.37
400,000.000 AT&T INC 00206REN8 4.900% 08/14/2037 DD 08/07/17	101.26	405,393.29	405,040.00	0.54	-353.29
625,000.000 ABBVIE INC 00287YAL3 2.900% 11/06/2022 DD 05/06/13	100.29	631,180.38	626,818.75	0.84	-4,361.63

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	101.55	301,142.34	304,635.00	0.41	3,492.66
300,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	101.58	302,768.27	304,749.00	0.41	1,980.73
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	99.95	295,355.90	299,847.00	0.40	4,491.10
450,000.000 AMAZON.COM INC 144A 023135BD7 3.875% 08/22/2037 DD 08/22/17	106.11	460,289.18	477,495.00	0.64	17,205.82
400,000.000 AMERICAN EXPRESS CO 025816BM0 2.500% 08/01/2022 DD 08/01/17	98.79	400,234.46	395,172.00	0.53	-5,062.46
200,000.000 AMERICAN EXPRESS CO 025816BR9 3.000% 10/30/2024 DD 10/30/17	99.83	199,876.82	199,668.00	0.27	-208.82
300,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	100.55	300,000.00	301,638.00	0.40	1,638.00
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	99.89	298,346.35	299,682.00	0.40	1,335.65
625,000.000 AMGEN INC 031162CP3 2.650% 05/11/2022 DD 05/11/17	99.73	627,446.88	623,318.75	0.83	-4,128.13
300,000.000 ANADARKO PETROLEUM CORP 032511BN6 5.550% 03/15/2026 DD 03/17/16	112.20	334,984.21	336,594.00	0.45	1,609.79

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
160,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	159.04	253,923.55	254,460.80	0.34	537.25
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	115.90	573,141.21	579,495.00	0.77	6,353.79
600,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	98.06	589,982.35	588,384.00	0.78	-1,598.35
250,000.000 APPLE INC 037833CJ7 3.350% 02/09/2027 DD 02/09/17	102.44	248,172.17	256,092.50	0.34	7,920.33
300,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	102.48	298,296.52	307,440.00	0.41	9,143.48
400,000.000 BP CAPITAL MARKETS PLC 05565QCB2 2.500% 11/06/2022 DD 11/06/12	99.48	399,163.63	397,936.00	0.53	-1,227.63
450,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	104.74	469,668.06	471,343.50	0.63	1,675.44
250,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	106.74	261,982.19	266,850.00	0.36	4,867.81
275,000.000 BANK OF AMERICA CORP 06051GGS2 VAR RT 10/01/2021 DD 09/18/17	99.72	275,000.00	274,224.50	0.37	-775.50
553,735.070 BANK OF AMERICA CORP 144A 06051GGW3 VAR RT 12/20/2028 DD 12/20/17	100.02	550,820.09	553,856.89	0.74	3,036.80

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
411,000.000 BAYER US FINANCE LLC 144A 07274EAD5 2.375% 10/08/2019 DD 10/08/14	100.06	413,453.42	411,230.16	0.55	-2,223.26
500,000.000 BECTON DICKINSON AND CO 075887BT5 2.894% 06/06/2022 DD 06/06/17	99.38	503,950.32	496,875.00	0.66	-7,075.32
450,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	142.91	632,061.39	643,072.50	0.86	11,011.11
250,000.000 BRISTOL-MYERS SQUIBB CO 110122BB3 3.250% 02/27/2027 DD 02/27/17	102.76	246,291.21	256,900.00	0.34	10,608.79
280,000.000 BROADCOM CORP / BROADCOM 144A 11134LAN9 3.125% 01/15/2025 DD 10/17/17	95.60	279,923.90	267,671.60	0.36	-12,252.30
330,000.000 BUNGE LTD FINANCE CORP 120568AY6 3.000% 09/25/2022 DD 09/25/17	99.26	330,792.52	327,541.50	0.44	-3,251.02
300,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBA8 3.250% 06/15/2027 DD 03/09/17	102.30	299,293.81	306,885.00	0.41	7,591.19
275,000.000 CVS HEALTH CORP 126650CQ1 4.750% 12/01/2022 DD 06/01/16	107.11	296,183.43	294,560.75	0.39	-1,622.68
1,250,000.000 CAPITAL ONE FINANCIAL CORP 14040HBR5 2.400% 10/30/2020 DD 10/31/17	99.39	1,249,657.76	1,242,325.00	1.66	-7,332.76
300,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	106.32	314,562.54	318,957.00	0.43	4,394.46

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	100.30	504,774.10	501,520.00	0.67	-3,254.10
300,000.000 CITIGROUP INC 172967LM1 VAR RT 07/24/2023 DD 07/24/17	99.50	300,681.27	298,497.00	0.40	-2,184.27
600,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	101.46	606,638.71	608,730.00	0.81	2,091.29
1,260,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	100.47	1,260,000.00	1,265,947.20	1.69	5,947.20
975,000.000 CONSTELLATION BRANDS INC 21036PAW8 2.650% 11/07/2022 DD 11/07/17	98.94	971,040.05	964,635.75	1.29	-6,404.30
300,000.000 DR HORTON INC 23331ABL2 2.550% 12/01/2020 DD 12/05/17	99.85	299,900.46	299,553.00	0.40	-347.46
150,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	100.43	149,864.67	150,642.00	0.20	777.33
400,000.000 DAIMLER FINANCE NORTH AME 144A 233851DA9 VAR RT 02/12/2021 DD 11/14/17	99.95	399,723.76	399,804.00	0.53	80.24
150,000.000 JOHN DEERE CAPITAL CORP 24422ETW9 2.800% 09/08/2027 DD 09/08/17	98.16	149,432.58	147,237.00	0.20	-2,195.58
200,000.000 DELL INTERNATIONAL LLC / 144A 25272KAA1 3.480% 06/01/2019 DD 06/01/16	101.25	203,655.35	202,506.00	0.27	-1,149.35

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	110.26	318,930.76	330,786.00	0.44	11,855.24
400,000.000 DOW CHEMICAL CO/THE 260543BX0 8.550% 05/15/2019 DD 05/13/09	108.32	436,131.64	433,272.00	0.58	-2,859.64
375,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	95.82	358,706.39	359,313.75	0.48	607.36
200,000.000 E*TRADE FINANCIAL CORP 269246BP8 2.950% 08/24/2022 DD 08/24/17	99.16	200,577.28	198,312.00	0.26	-2,265.28
0.004 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	103.08	0.00	0.00	0.00	0.00
0.010 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	105.40	0.01	0.01	0.00	0.00
350,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	100.67	352,985.81	352,348.50	0.47	-637.31
400,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	104.86	411,753.45	419,436.00	0.56	7,682.55
170,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	99.68	170,496.85	169,454.30	0.23	-1,042.55
550,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	100.03	549,777.59	550,143.00	0.73	365.41

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
248,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAD5 5.625% 07/31/2019 DD 01/26/12	104.61	261,321.55	259,432.80	0.35	-1,888.75
225,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAJ5 3.250% 05/15/2018 DD 11/15/13	100.38	225,884.92	225,846.00	0.30	-38.92
180,000.000 GEORGIA-PACIFIC LLC 373298BN7 7.375% 12/01/2025 DD 12/08/95	127.28	224,598.83	229,096.80	0.31	4,497.97
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	127.33	6,175.46	6,366.55	0.01	191.09
150,000.000 GEORGIA-PACIFIC LLC 144A 37331NAB7 5.400% 11/01/2020 DD 11/02/10	107.85	161,481.58	161,778.00	0.22	296.42
1,250,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	133.86	1,659,701.00	1,673,300.00	2.23	13,599.00
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12	110.88	556,982.42	554,415.00	0.74	-2,567.42
450,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	99.30	450,449.22	446,859.00	0.60	-3,590.22
250,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	102.61	258,799.57	256,522.50	0.34	-2,277.07
400,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	100.50	408,809.34	402,000.00	0.54	-6,809.34

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	106.00	373,355.31	371,000.00	0.49	-2,355.31
500,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	104.46	523,089.47	522,285.00	0.70	-804.47
700,000.000 HSBC HOLDINGS PLC 404280BG3 VAR RT 01/05/2022 DD 10/05/16	103.39	725,045.73	723,702.00	0.96	-1,343.73
360,000.000 HONEYWELL INTERNATIONAL INC 438516BM7 1.850% 11/01/2021 DD 10/31/16	98.19	354,752.01	353,466.00	0.47	-1,286.01
266,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAC1 2.400% 10/30/2018 DD 10/30/15	99.90	267,164.99	265,741.98	0.35	-1,423.01
300,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	99.88	299,985.83	299,646.00	0.40	-339.83
0.017 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	102.38	0.02	0.02	0.00	0.00
250,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	106.63	263,195.48	266,573.00	0.36	3,377.52
300,000.000 INTERNATIONAL LEASE FINAN 144A 459745GC3 7.125% 09/01/2018 DD 08/20/10	103.19	310,360.51	309,561.00	0.41	-799.51
200,000.000 JPMORGAN CHASE & CO 46625HJE1 3.250% 09/23/2022 DD 09/24/12	102.39	206,175.55	204,770.00	0.27	-1,405.55

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
720,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	116.23	823,940.22	836,827.20	1.12	12,886.98
200,000.000 JPMORGAN CHASE & CO 46625HQW3 3.300% 04/01/2026 DD 03/23/16	100.79	203,749.77	201,576.00	0.27	-2,173.77
425,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	102.80	427,036.67	436,887.25	0.58	9,850.58
300,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	105.65	299,260.12	316,944.00	0.42	17,683.88
775,000.000 KINDER MORGAN INC/DE 49456BAM3 3.150% 01/15/2023 DD 08/10/17	99.39	780,460.30	770,280.25	1.03	-10,180.05
600,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16	99.06	590,096.33	594,330.00	0.79	4,233.67
260,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	110.00	300,229.69	286,005.20	0.38	-14,224.49
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	93.09	280,056.44	279,282.00	0.37	-774.44
825,000.000 LOCKHEED MARTIN CORP 539830BG3 3.100% 01/15/2023 DD 11/23/15	101.61	846,469.23	838,274.25	1.12	-8,194.98
250,000.000 LOCKHEED MARTIN CORP 539830BH1 3.550% 01/15/2026 DD 11/23/15	103.84	251,438.65	259,595.00	0.35	8,156.35

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
120,000.000 MARRIOTT INTERNATIONAL INC/MD 571903AU7 7.150% 12/01/2019 DD 12/01/16	108.59	131,322.11	130,312.80	0.17	-1,009.31
200,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	108.84	199,031.27	217,682.00	0.29	18,650.73
300,000.000 MICROSOFT CORP 594918BY9 3.300% 02/06/2027 DD 02/06/17	103.15	299,017.77	309,450.00	0.41	10,432.23
275,000.000 MIDAMERICAN ENERGY CO 595620AQ8 3.100% 05/01/2027 DD 02/01/17	100.51	278,377.66	276,397.00	0.37	-1,980.66
195,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	133.65	253,632.64	260,621.40	0.35	6,988.76
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAF6 VAR RT 09/13/2021 DD 09/13/16	101.63	304,092.04	304,881.00	0.41	788.96
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	102.22	300,000.00	306,669.00	0.41	6,669.00
900,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	100.92	908,492.48	908,280.00	1.21	-212.48
253,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	100.11	254,720.57	253,285.89	0.34	-1,434.68
400,000.000 MORGAN STANLEY 61746BEB8 VAR RT 04/21/2021 DD 04/21/16	102.72	411,231.36	410,884.00	0.55	-347.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
510,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	109.62	538,924.80	559,051.80	0.75	20,127.00
450,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAU2 4.125% 06/01/2021 DD 05/23/16	102.00	470,329.09	459,000.00	0.61	-11,329.09
500,000.000 NEUBERGER BERMAN CL 23A C 144A 64131EAC1 VAR RT 10/17/2027 DD 11/29/16	100.00	500,000.00	500,000.00	0.67	0.00
750,000.000 NEWELL BRANDS INC 651229AW6 4.200% 04/01/2026 DD 03/30/16	104.44	795,432.89	783,307.50	1.04	-12,125.39
170,000.000 NORTHROP GRUMMAN CORP 666807BG6 3.250% 08/01/2023 DD 05/31/13	102.04	177,593.45	173,474.80	0.23	-4,118.65
450,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	100.79	440,250.63	453,555.00	0.60	13,304.37
300,000.000 ORACLE CORP 68389XBA2 2.800% 07/08/2021 DD 07/08/14	101.47	303,939.62	304,410.00	0.41	470.38
300,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	106.49	312,618.06	319,464.00	0.43	6,845.94
500,000.000 PNC FINANCIAL SERVICES GROUP I 693475AT2 3.150% 05/19/2027 DD 05/19/17	100.34	502,810.04	501,710.00	0.67	-1,100.04
150,000.000 PACIFIC BELL TELEPHONE CO 694032AT0 7.125% 03/15/2026 DD 03/15/93	122.91	179,906.59	184,371.00	0.25	4,464.41

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	134.38	379,414.03	403,131.00	0.54	23,716.97
320,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	112.27	348,770.50	359,248.00	0.48	10,477.50
150,000.000 PFIZER INC 717081DV2 2.750% 06/03/2026 DD 06/03/16	98.71	145,370.19	148,066.50	0.20	2,696.31
507,220.000 PRUDENTIAL FINANCIAL INC 144A 744320AX0 3.905% 12/07/2047 DD 12/07/17	102.00	521,135.86	517,369.47	0.69	-3,766.39
200,000.000 QUALCOMM INC 747525AU7 3.250% 05/20/2027 DD 05/26/17	97.64	199,503.29	195,278.00	0.26	-4,225.29
330,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	103.09	343,736.70	340,187.10	0.45	-3,549.60
675,000.000 ROCKWELL COLLINS INC 774341AK7 3.500% 03/15/2027 DD 04/10/17	101.82	689,063.51	687,271.50	0.92	-1,792.01
310,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	106.51	313,839.55	330,165.50	0.44	16,325.95
850,000.000 SOUTHERN CO/THE 842587CV7 3.250% 07/01/2026 DD 05/24/16	98.07	844,979.61	833,612.00	1.11	-11,367.61
300,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	102.67	310,190.37	308,010.00	0.41	-2,180.37

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
320,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BP6 2.750% 10/01/2026 DD 09/29/16	96.31	311,115.63	308,188.80	0.41	-2,926.83
500,000.000 SPIRIT AEROSYSTEMS INC 85205TAF7 5.250% 03/15/2022 DD 09/15/14	103.05	518,881.76	515,250.00	0.69	-3,631.76
360,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	98.06	358,185.15	352,998.00	0.47	-5,187.15
390,000.000 ANDEAVOR 144A 881609BC4 5.125% 12/15/2026 DD 12/22/16	109.89	429,614.30	428,578.80	0.57	-1,035.50
500,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	82.57	478,406.74	412,825.00	0.55	-65,581.74
1,479,256.297 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98	131.21	1,945,842.46	1,940,858.22	2.59	-4,984.24
2,085,653.300 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99	136.33	2,825,182.02	2,843,371.14	3.79	18,189.12
1,570,305.900 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	138.34	2,165,302.61	2,172,282.67	2.90	6,980.06
612,363.700 US TREAS-CPI INFLAT 912810PZ5 2.500% 01/15/2029 DD 01/15/09	121.30	739,037.32	742,821.66	0.99	3,784.34
1,097,859.680 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	130.12	1,362,251.52	1,428,567.95	1.90	66,316.43

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,631,968.800 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	100.97	1,566,257.96	1,647,847.86	2.20	81,589.90
2,521,268.000 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	97.85	2,371,039.66	2,467,035.53	3.29	95,995.87
1,916,808.990 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	100.50	1,861,748.36	1,926,412.20	2.57	64,663.84
2,243,425.800 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	106.83	2,288,036.40	2,396,562.05	3.19	108,525.65
1,205,783.000 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	103.92	1,199,730.36	1,252,989.40	1.67	53,259.04
1,640,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	100.13	1,629,254.84	1,642,050.00	2.19	12,795.16
600,000.000 U S TREASURY NOTE 9128283C2 2.000% 10/31/2022 DD 10/31/17	99.13	598,258.66	594,774.00	0.79	-3,484.66
350,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	110.84	389,267.74	387,929.50	0.52	-1,338.24
200,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	110.06	209,963.29	220,118.00	0.29	10,154.71
410,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	102.03	404,925.05	418,310.70	0.56	13,385.65

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 VERIZON COMMUNICATIONS INC 92343VBR4 5.150% 09/15/2023 DD 09/18/13	111.26	218,142.41	222,528.00	0.30	4,385.59
1,000,000.000 VERIZON COMMUNICATIONS INC 92343VDQ4 2.946% 03/15/2022 DD 02/03/17	100.61	1,012,193.80	1,006,090.00	1.34	-6,103.80
250,000.000 VERIZON COMMUNICATIONS INC 92343VDY7 4.125% 03/16/2027 DD 03/16/17	104.27	248,468.15	260,677.50	0.35	12,209.35
300,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	102.60	301,506.28	307,794.00	0.41	6,287.72
200,000.000 WALGREEN CO 931422AK5 4.400% 09/15/2042 DD 09/13/12	100.26	193,448.44	200,528.00	0.27	7,079.56
625,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	102.13	643,698.44	638,281.25	0.85	-5,417.19
360,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	98.89	360,013.50	355,989.60	0.47	-4,023.90
500,000.000 WELLS FARGO & CO 949746SH5 3.000% 10/23/2026 DD 10/25/16	98.02	491,038.45	490,080.00	0.65	-958.45
400,000.000 WELLS FARGO & CO 94974BGT1 4.400% 06/14/2046 DD 06/14/16	105.46	397,716.07	421,856.00	0.56	24,139.93
-3,250,000.000 IRS R US0003M P 6.75% 99QACLUW0 2034 JAN 27 **4996859B**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,250,000.000 IRS-R US0003M P 6.75% 99QACLUU4 2034 JAN 29 **4996859B**	0.24	86,125.00	7,716.00	0.01	-78,409.00
-2,800,000.000 INF S UL CONSUMER PRICE URBAN 99QAC8UK5 P 1.96% 2038 MAY 23 **SL104VI0**	0.00	0.00	0.00	0.00	0.00
2,800,000.000 INF L UL CONSUMER PRICE URBAN 99QAC8UL3 P 1.96% 2038 MAY 23 **SL104VI0**	0.00	0.00	0.00	0.00	0.00
-2,800,000.000 IFL S_UL CPURNSA INDEX 99QAC7VV2 P 196BPS 2038 MAY 23 **SL1O4VI0**	0.00	0.00	0.00	0.00	0.00
2,800,000.000 IFL L_UL CPURNSA INDEX 99QAC7VU4 P 196BPS 2038 MAY 23 **SL1O4VI0**	7.03	0.00	196,909.00	0.26	196,909.00
-1,850,000.000 IFL_S UL CPURNSA INDEX 99QADM2P3 P 2.215% 2037 OCT 04 **SL1O5D8P**	0.00	0.00	0.00	0.00	0.00
1,850,000.000 IFL_L UL CPURNSA INDEX 99QADM2N8 P 2.215% 2037 OCT 04 **SL1O5D8P**	1.71	0.00	31,542.94	0.04	31,542.94
-4,420,000.000 IFL L UL_CPURNSA INDEX 99QADGTP7 P 2.321% 2037 APR 06 **SL3A3792**	1.35	0.00	-59,776.00	-0.08	-59,776.00
4,420,000.000 IFL L_UL CPURNSA INDEX 99QADGTQ5 P 2.321% 2037 APR 06 **SL3A3792**	0.00	0.00	0.00	0.00	0.00
-6,600,000.000 IFL S_UL CPURNSA INDEX 99QADLT43 P 2.165% 2037 SEP 06 **SL3H3U0K**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,600,000.000 IFL L_UL CPURNSA INDEX 99QADLT35 P 2.165% 2037 SEP 06 **SL3H3U0K**	2.56	0.00	169,159.50	0.23	169,159.50
-850,000.000 IFL_S UL CPURNSA INDEX 99QADH7Y0 P 2.3175% 2037 MAY 03 **SL4F5E8H**	1.19	0.00	-10,113.00	-0.01	-10,113.00
850,000.000 IFL_L UL CPURNSA INDEX 99QADH7X2 P 2.3175% 2037 MAY 03 **SL4F5E8H**	0.00	0.00	0.00	0.00	0.00
-700,000.000 IFL S_UL CPURNSA INDEX 99QADME05 P 2.25% 2037 SEP 20 **SL54485N**	0.00	0.00	0.00	0.00	0.00
700,000.000 IFL L_UL CPURNSA INDEX 99QADMEZ8 P 2.25% 2037 SEP 20 **SL54485N**	0.97	0.00	6,761.09	0.01	6,761.09
-1,400,000.000 IFL S UL CPURNSA INDEX 99QAC8F55 P 1.775% 2036 JUN 20 **SL8J2HAR**	0.00	0.00	0.00	0.00	0.00
1,400,000.000 IFL L UL CPURNSA INDEX 99QAC8F48 P 1.775% 2036 JUN 20 **SL8J2HAR**	9.89	0.00	138,430.00	0.18	138,430.00
-12,225,000.000 IFL_S UL CPURNSA INDEX 99QADNJZ1 P 2.214% 2037 OCT 25 **SLA215DF**	0.00	0.00	0.00	0.00	0.00
12,225,000.000 IFL_L UL CPURNSA INDEX 99QADNJY4 P 2.214% 2037 OCT 25 **SLA215DF**	1.70	0.00	208,337.00	0.28	208,337.00
-1,490,000.000 IFL S UL CPURNSA 99QAC8K34 P_1.8475% 2038 JUN 28 **SLB61YUX**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

FIRST PRIN-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,490,000.000 IFL L UL CPURNSA 99QAC8K26 P_1.8475% 2038 JUN 28 **SLB61YUX**	9.28	0.00	138,302.00	0.18	138,302.00
-1,635,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 **SWPNDT00002**	16.39	0.00	-267,924.00	-0.36	-267,924.00
1,635,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 **SWPNDT00002**	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 **SWPNDT00003**	14.83	0.00	-242,477.00	-0.32	-242,477.00
1,635,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 **SWPNDT00003**	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00
1,635,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.21	52,810.50	3,383.00	0.00	-49,427.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**72,786,340.59**	**73,603,342.73**	**98.12**	**817,002.14**
TOTAL ASSETS U.S. DOLLAR		**74,199,017.45**	**75,016,019.59**	**100.00**	**817,002.14**
TOTAL ASSETS		**74,199,017.45**	**75,016,019.59**	**100.00**	**817,002.14**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

TITAN LP-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
402.770 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	402.77	402.77	0.05	0.00
RECEIVABLE FOR INVESTMENTS SOLD		833,040.30	833,040.30	99.95	0.00
INTEREST RECEIVABLE		0.34	0.34	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**833,443.41**	**833,443.41**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**833,443.41**	**833,443.41**	**100.00**	**0.00**
TOTAL ASSETS		**833,443.41**	**833,443.41**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MAGNITUDE-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,499.000 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	2,499.00	2,499.00	99.91	0.00
INTEREST RECEIVABLE		2.30	2.30	0.09	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,501.30**	**2,501.30**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**2,501.30**	**2,501.30**	**100.00**	**0.00**
TOTAL ASSETS		**2,501.30**	**2,501.30**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MARATHON EAFE-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		13.89	13.89	0.00	0.00
FIXED INCOME SECURITIES					
15,859.414 MARATHON EAFE 99VVA3995	1,726.61	22,592,159.84	27,383,052.04	100.00	4,790,892.20
TOTAL ASSETS U.S. DOLLAR		**22,592,173.73**	**27,383,065.93**	**100.00**	**4,790,892.20**
TOTAL ASSETS		**22,592,173.73**	**27,383,065.93**	**100.00**	**4,790,892.20**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,039,918.060 BLACKROCK LIQ T FUND INSTL 996229696 FUND 60	100.00	3,039,918.06	3,039,918.06	4.88	0.00
CASH		1,858.17	1,858.17	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		488,845.67	488,845.67	0.78	0.00
INTEREST RECEIVABLE		950,763.60	950,763.60	1.53	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-986,961.33	-986,961.33	-1.58	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**3,494,424.17**	**3,494,424.17**	**5.61**	**0.00**
CONVERTIBLE OR EXCHANGEABLE SE					
150,000.000 NRG YIELD INC 144A 62942XAD0 3.250% 06/01/2020 DD 06/29/15	98.94	149,620.71	148,407.00	0.24	-1,213.71
105,000.000 NEXTERA ENERGY PARTNERS L 144A 65341BAA4 1.500% 09/15/2020 DD 09/11/17	99.94	102,040.33	104,934.90	0.17	2,894.57
150,000.000 PATTERN ENERGY GROUP INC 70338PAB6 VAR RT 07/15/2020 DD 07/28/15	101.44	159,000.00	152,157.00	0.24	-6,843.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**410,661.04**	**405,498.90**	**0.65**	**-5,162.14**
FIXED INCOME SECURITIES					

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
132,501.800 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.18	132,501.80	132,738.98	0.21	237.18
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	101.88	177,061.05	178,281.25	0.29	1,220.20
100,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	105.00	99,223.42	105,000.00	0.17	5,776.58
150,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	108.00	160,929.61	162,000.00	0.26	1,070.39
55,000.000 AES CORP/VA 00130HBY0 5.125% 09/01/2027 DD 08/28/17	105.00	55,442.69	57,750.00	0.09	2,307.31
150,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	98.88	147,630.02	148,312.50	0.24	682.48
150,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	98.50	147,798.18	147,750.00	0.24	-48.18
225,000.000 AMERICAN TIRE DISTRIBUTOR 144A 00214TAA6 10.250% 03/01/2022 DD 02/25/15	103.00	226,445.74	231,750.00	0.37	5,304.26
50,000.000 AECOM 00766TAB6 5.750% 10/15/2022 DD 10/15/15	104.25	49,951.36	52,125.00	0.08	2,173.64
50,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	108.32	49,380.78	54,160.00	0.09	4,779.22

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 AECOM 00774CAB3 5.125% 03/15/2027 DD 02/21/17	101.87	50,000.00	50,932.50	0.08	932.50
75,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	102.25	75,000.00	76,687.50	0.12	1,687.50
15,000.000 AIRCASTLE LTD 00928QAM3 5.125% 03/15/2021 DD 03/26/14	105.13	15,772.90	15,768.75	0.03	-4.15
200,000.000 ALBERTSONS COS LLC / SAFEWAY I 013093AD1 5.750% 03/15/2025 DD 03/15/17	90.20	200,000.00	180,400.00	0.29	-19,600.00
30,000.000 ALLIANT HOLDINGS INTERMED 144A 016094AA2 8.250% 08/01/2023 DD 08/13/15	105.00	31,151.33	31,500.00	0.05	348.67
25,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	102.50	25,810.32	25,625.00	0.04	-185.32
190,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	108.06	204,053.21	205,317.80	0.33	1,264.59
50,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	102.50	50,000.00	51,250.00	0.08	1,250.00
10,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11	110.75	11,173.86	11,075.00	0.02	-98.86
50,000.000 ALLY FINANCIAL INC 02005NAR1 4.750% 09/10/2018 DD 09/09/13	101.25	50,789.83	50,625.00	0.08	-164.83

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	104.00	99,607.83	104,000.00	0.17	4,392.17
225,000.000 ALPHA 3 BV / ALPHA US BID 144A 02079UAA3 6.250% 02/01/2025 DD 01/31/17	102.50	228,873.82	230,625.00	0.37	1,751.18
200,000.000 ALTICE LUXEMBOURG SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14	98.50	209,529.98	197,000.00	0.32	-12,529.98
200,000.000 ALTICE LUXEMBOURG SA 144A 02154VAB7 7.625% 02/15/2025 DD 02/04/15	95.75	215,038.48	191,500.00	0.31	-23,538.48
200,000.000 ALTICE US FINANCE I CORP 144A 02155FAC9 5.500% 05/15/2026 DD 04/26/16	101.88	210,219.90	203,750.00	0.33	-6,469.90
65,000.000 AMERICAN AXLE & MANUFACTURING 02406PAK6 7.750% 11/15/2019 DD 11/03/11	109.00	70,342.84	70,850.00	0.11	507.16
25,000.000 AMERICAN AXLE & MANUFACTU 144A 02406PAP5 6.250% 04/01/2025 DD 03/23/17	105.25	25,000.00	26,312.50	0.04	1,312.50
300,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AJ3 5.875% 08/20/2026 DD 06/27/16	103.00	312,087.54	309,000.00	0.50	-3,087.54
5,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	101.00	5,023.82	5,050.00	0.01	26.18
10,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AL8 5.750% 05/20/2027 DD 02/13/17	101.00	10,000.00	10,100.00	0.02	100.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225,000.000 ANTERO RESOURCES CORP 03674XAC0 5.125% 12/01/2022 DD 12/01/14	102.00	228,753.43	229,500.00	0.37	746.57
175,000.000 ANTERO MIDSTREAM PARTNERS LP / 03690AAC0 5.375% 09/15/2024 DD 03/15/17	103.00	180,067.93	180,250.00	0.29	182.07
299,250.000 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	100.97	301,579.89	302,158.71	0.49	578.82
100,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	104.95	100,000.00	104,950.00	0.17	4,950.00
425,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAL4 6.000% 02/15/2025 DD 01/30/17	105.25	441,116.04	447,312.50	0.72	6,196.46
35,000.000 ASCEND LEARNING LLC 144A 043502AA1 6.875% 08/01/2025 DD 07/12/17	103.25	35,000.00	36,137.50	0.06	1,137.50
300,000.000 ASURION 7/17 2ND LIEN COV-LITE 04649VAU4 TLB2	102.66	300,000.00	307,968.00	0.49	7,968.00
100,000.000 BEACON ESCROW CORP 144A 073685AD1 4.875% 11/01/2025 DD 10/25/17	100.38	100,000.00	100,375.00	0.16	375.00
200,000.000 BIG RIVER STEEL LLC / BRS 144A 08949LAA8 7.250% 09/01/2025 DD 08/23/17	105.75	212,624.08	211,500.00	0.34	-1,124.08
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	104.25	101,056.64	104,250.00	0.17	3,193.36

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 BLUESCOPE STEEL FINANCE L 144A 09628TAA7 6.500% 05/15/2021 DD 05/05/16	104.25	157,912.96	156,375.00	0.25	-1,537.96
60,000.000 BOMBARDIER INC 144A 097751BR1 7.500% 12/01/2024 DD 11/27/17	101.50	60,000.00	60,900.00	0.10	900.00
144,275.000 BRAND ENERGY 6/17 COV-LITE TL 10524MAN7	100.33	142,937.67	144,743.89	0.23	1,806.22
235,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	104.07	248,060.60	244,564.50	0.39	-3,496.10
120,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	106.75	130,235.65	128,100.00	0.21	-2,135.65
85,000.000 BWAY HOLDING CO 144A 12429TAD6 5.500% 04/15/2024 DD 04/03/17	104.00	85,000.00	88,400.00	0.14	3,400.00
160,000.000 BWAY HOLDING CO 144A 12429TAE4 7.250% 04/15/2025 DD 04/03/17	103.25	161,969.69	165,200.00	0.27	3,230.31
240,000.000 CBS RADIO INC 144A 124847AC8 7.250% 11/01/2024 DD 10/17/16	105.44	253,183.75	253,051.20	0.41	-132.55
285,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	104.25	299,140.99	297,112.50	0.48	-2,028.49
300,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	102.50	312,409.91	307,500.00	0.49	-4,909.91

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	98.50	299,883.50	295,500.00	0.47	-4,383.50
25,000.000 CDK GLOBAL INC 12508EAB7 VAR RT 10/15/2019 DD 04/15/15	102.00	25,629.91	25,500.00	0.04	-129.91
160,000.000 CDK GLOBAL INC 144A 12508EAE1 4.875% 06/01/2027 DD 05/15/17	101.25	164,593.09	162,000.00	0.26	-2,593.09
125,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAY6 6.250% 03/31/2023 DD 03/16/17	90.00	125,799.78	112,500.00	0.18	-13,299.78
25,000.000 CNH INDUSTRIAL CAPITAL LLC 12592BAH7 4.375% 04/05/2022 DD 04/10/17	103.60	25,000.00	25,899.25	0.04	899.25
120,000.000 CSC HOLDINGS LLC 126307AH0 5.250% 06/01/2024 DD 05/23/14	98.50	121,879.56	118,200.00	0.19	-3,679.56
245,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	100.75	245,000.00	246,837.50	0.40	1,837.50
225,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	103.00	230,084.35	231,750.00	0.37	1,665.65
150,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	101.25	150,015.35	151,875.00	0.24	1,859.65
50,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10	106.75	54,526.76	53,375.00	0.09	-1,151.76

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
550,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	98.50	542,834.51	541,750.00	0.87	-1,084.51
75,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	94.50	71,509.96	70,875.00	0.11	-634.96
80,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	98.00	80,000.00	78,400.80	0.13	-1,599.20
200,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	106.75	212,217.33	213,500.00	0.34	1,282.67
200,000.000 CARLSON TRAVEL INC 144A 14282LAA1 6.750% 12/15/2023 DD 12/16/16	90.50	199,516.30	181,000.00	0.29	-18,516.30
440,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	100.38	446,400.92	441,650.00	0.71	-4,750.92
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	103.75	50,664.87	51,875.00	0.08	1,210.13
150,000.000 CENTENE CORP 15135BAH4 6.125% 02/15/2024 DD 02/11/16	105.75	150,000.00	158,625.00	0.25	8,625.00
275,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	101.75	280,783.18	279,812.50	0.45	-970.68
275,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	101.88	279,459.10	280,156.25	0.45	697.15

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	100.00	50,000.00	50,000.00	0.08	0.00
100,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	91.00	100,000.00	91,000.00	0.15	-9,000.00
120,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	99.75	124,354.32	119,700.00	0.19	-4,654.32
132,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	101.50	129,401.00	133,980.00	0.22	4,579.00
170,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAA9 5.250% 10/01/2025 DD 09/18/17	101.75	170,000.00	172,975.00	0.28	2,975.00
205,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	108.38	217,143.24	222,168.75	0.36	5,025.51
300,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAG0 5.125% 06/30/2027 DD 05/19/17	103.44	309,320.14	310,320.00	0.50	999.86
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	98.00	101,822.67	98,000.00	0.16	-3,822.67
50,000.000 CLEAVER-BROOKS INC 144A 185401AG1 7.875% 03/01/2023 DD 12/11/17	102.50	50,000.00	51,250.00	0.08	1,250.00
225,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	112.75	250,090.98	253,687.50	0.41	3,596.52

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	106.25	100,000.00	106,250.00	0.17	6,250.00
150,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	100.00	150,548.09	150,000.00	0.24	-548.09
160,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	101.50	160,596.66	162,400.00	0.26	1,803.34
170,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	100.50	168,723.26	170,850.00	0.27	2,126.74
55,000.000 COVEY PARK ENERGY LLC / C 144A 22304LAA8 7.500% 05/15/2025 DD 05/03/17	104.22	57,323.22	57,321.00	0.09	-2.22
295,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	100.50	295,000.00	296,475.00	0.48	1,475.00
25,000.000 CYRUSONE LP / CYRUSONE FI 144A 23283PAN4 5.375% 03/15/2027 DD 09/15/17	105.00	26,324.92	26,250.00	0.04	-74.92
65,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	98.25	65,000.00	63,862.50	0.10	-1,137.50
235,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	98.75	239,388.14	232,062.50	0.37	-7,325.64
150,000.000 DEAN FOODS CO 144A 242370AD6 6.500% 03/15/2023 DD 02/25/15	99.50	152,872.72	149,250.00	0.24	-3,622.72

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
70,000.000 DECK CHASSIS ACQUISITION 144A 243478AA2 10.000% 06/15/2023 DD 06/15/16	111.25	78,626.74	77,875.00	0.13	-751.74
40,000.000 DENBURY RESOURCES INC 144A 247916AF6 9.000% 05/15/2021 DD 05/10/16	102.13	41,559.18	40,850.00	0.07	-709.18
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	110.26	333,161.47	330,786.00	0.53	-2,375.47
300,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	102.88	312,865.10	308,625.00	0.50	-4,240.10
225,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	107.00	225,693.61	240,750.00	0.39	15,056.39
100,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	100.50	101,750.83	100,500.00	0.16	-1,250.83
25,000.000 DOLE FOOD CO INC 144A 256603AC5 7.250% 06/15/2025 DD 04/06/17	108.13	25,000.00	27,031.25	0.04	2,031.25
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	101.25	98,968.09	101,250.00	0.16	2,281.91
20,000.000 DYNEGY INC 26817RAV0 8.034% 02/02/2024 DD 02/02/17	105.00	21,271.73	21,000.00	0.03	-271.73
215,000.000 DYNEGY INC 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	109.25	223,153.52	234,887.50	0.38	11,733.98

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	111.00	250,254.88	249,750.00	0.40	-504.88
100,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	98.73	97,633.17	98,733.00	0.16	1,099.83
75,000.000 ESH HOSPITALITY INC 144A 26907YAA2 5.250% 05/01/2025 DD 05/15/15	101.00	72,172.58	75,750.00	0.12	3,577.42
235,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	104.50	247,516.19	245,575.00	0.39	-1,941.19
225,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	105.25	242,593.36	236,812.50	0.38	-5,780.86
25,000.000 ENPRO INDUSTRIES INC 29355XAD9 5.875% 09/15/2022 DD 03/15/15	104.13	25,218.58	26,031.25	0.04	812.67
150,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	107.00	161,510.92	160,500.00	0.26	-1,010.92
100,000.000 TRONOX FINANCE LLC 144A 30049XAA5 7.500% 03/15/2022 DD 03/19/15	104.50	100,000.00	104,500.00	0.17	4,500.00
225,000.000 FBM FINANCE INC 144A 30190QAA7 8.250% 08/15/2021 DD 08/09/16	106.25	241,280.64	239,062.50	0.38	-2,218.14
200,000.000 EXTRACTION OIL & GAS INC 144A 30227LAA5 7.875% 07/15/2021 DD 07/18/16	105.75	207,369.92	211,500.00	0.34	4,130.08

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	106.75	30,000.00	32,025.00	0.05	2,025.00
95,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAS6 9.750% 03/01/2022 DD 04/27/15	110.65	107,212.13	105,117.50	0.17	-2,094.63
25,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAU1 4.750% 05/15/2022 DD 05/12/17	101.25	25,000.00	25,312.50	0.04	312.50
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	103.06	150,000.00	154,582.50	0.25	4,582.50
100,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	102.75	100,000.00	102,750.00	0.16	2,750.00
125,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	104.09	125,000.00	130,112.50	0.21	5,112.50
300,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	107.75	310,731.82	323,250.00	0.52	12,518.18
110,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	101.75	110,000.00	111,925.00	0.18	1,925.00
125,000.000 FREEPORT-MCMORAN INC 35671DAZ8 3.875% 03/15/2023 DD 09/15/13	99.50	116,258.72	124,375.00	0.20	8,116.28
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	105.00	150,000.00	157,500.00	0.25	7,500.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 FRONTIER COMMUNICATIONS CORP 35906AAM0 7.125% 01/15/2023 DD 08/15/12	66.50	94,255.95	66,500.00	0.11	-27,755.95
42,000.000 FRONTIER COMMUNICATIONS CORP 35906AAW8 10.500% 09/15/2022 DD 03/15/16	75.63	40,205.69	31,762.50	0.05	-8,443.19
375,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	107.25	410,845.13	402,187.50	0.65	-8,657.63
150,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	105.00	150,000.00	157,500.00	0.25	7,500.00
305,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	101.75	302,041.06	310,337.50	0.50	8,296.44
200,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BF7 5.000% 05/31/2026 DD 05/13/16	103.11	200,000.00	206,220.00	0.33	6,220.00
55,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BG5 4.875% 03/15/2027 DD 03/07/17	102.38	55,000.00	56,306.25	0.09	1,306.25
150,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	107.88	165,383.20	161,812.50	0.26	-3,570.70
201.500 WHEELABRATOR TECHNOLOGIES 38723BAB7 10/14 TLB	100.94	198.77	203.39	0.00	4.62
300,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	104.00	307,021.74	312,000.00	0.50	4,978.26

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 GENESYS TELECOMMUNICATION 144A 39479TAA4 10.000% 11/30/2024 DD 12/01/16	109.25	25,000.00	27,312.50	0.04	2,312.50
74,438.440 GENESYS 6/17 (USD) COV-LITE 39479UAG8 TL	100.50	73,548.93	74,810.63	0.12	1,261.70
365,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	103.00	370,424.25	375,950.00	0.60	5,525.75
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	103.00	300,622.53	309,000.00	0.50	8,377.47
175,000.000 GULFPORT ENERGY CORP 402635AH9 6.000% 10/15/2024 DD 04/15/17	100.00	176,395.75	175,000.00	0.28	-1,395.75
20,000.000 H&E EQUIPMENT SERVICES IN 144A 404030AF5 5.625% 09/01/2025 DD 08/24/17	104.50	20,000.00	20,900.00	0.03	900.00
50,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	105.75	50,837.56	52,875.00	0.08	2,037.44
300,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	105.75	321,549.67	317,250.00	0.51	-4,299.67
150,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	100.50	150,167.26	150,750.00	0.24	582.74
100,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	99.75	100,000.00	99,750.00	0.16	-250.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	106.00	268,681.26	265,000.00	0.43	-3,681.26
50,000.000 HCA HEALTHCARE INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	106.00	51,749.62	53,000.00	0.09	1,250.38
215,000.000 HD SUPPLY INC 144A 40415RAR6 5.750% 04/15/2024 DD 04/11/16	106.25	223,038.33	228,437.50	0.37	5,399.17
150,000.000 HALYARD HEALTH INC 40650VAB6 6.250% 10/15/2022 DD 04/15/15	103.50	150,000.00	155,250.00	0.25	5,250.00
100,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	100.25	100,877.16	100,250.00	0.16	-627.16
50,000.000 HERTZ CORP/THE 144A 428040CT4 7.625% 06/01/2022 DD 06/06/17	104.75	50,000.00	52,375.00	0.08	2,375.00
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	50,000.00	52,125.00	0.08	2,125.00
125,000.000 HOLOGIC INC 144A 436440AH4 5.250% 07/15/2022 DD 07/02/15	103.50	125,000.00	129,375.00	0.21	4,375.00
15,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	101.50	15,183.16	15,225.00	0.02	41.84
165,000.000 HUDBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	109.50	180,584.75	180,675.00	0.29	90.25

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	110.50	126,621.58	138,125.00	0.22	11,503.42
150,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	102.00	157,471.46	153,000.00	0.25	-4,471.46
150,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	104.75	163,315.55	157,125.00	0.25	-6,190.55
175,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAZ5 4.875% 11/15/2020 DD 11/19/12	104.00	181,886.02	182,000.00	0.29	113.98
60,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BN6 6.375% 12/15/2025 DD 12/06/17	100.01	60,000.00	60,006.00	0.10	6.00
575,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	103.50	590,764.13	595,125.00	0.96	4,360.87
250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	99.75	241,898.71	249,375.00	0.40	7,476.29
50,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	91.00	42,442.91	45,500.00	0.07	3,057.09
400,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	81.75	341,688.84	327,000.00	0.52	-14,688.84
518,000.000 INVENTIV GROUP HOLDINGS I 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	108.00	564,634.95	559,440.00	0.90	-5,194.95

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	104.50	152,083.47	156,750.00	0.25	4,666.53
6,040.000 ISHARES IBOXX USD HIGH YIELD 464288513	87.26	530,130.80	527,050.40	0.85	-3,080.40
30,000.000 INFORMATICA LLC 144A 465349AA6 7.125% 07/15/2023 DD 06/16/15	102.25	30,633.15	30,675.00	0.05	41.85
250,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	105.25	260,817.99	263,125.00	0.42	2,307.01
360,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	101.00	374,720.78	363,600.00	0.58	-11,120.78
25,000.000 JELD-WEN INC 144A 475795AC4 4.625% 12/15/2025 DD 12/14/17	100.75	25,000.00	25,187.50	0.04	187.50
25,000.000 JELD-WEN INC 144A 475795AD2 4.875% 12/15/2027 DD 12/14/17	101.00	25,000.00	25,250.00	0.04	250.00
220,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	102.50	228,590.36	225,500.00	0.36	-3,090.36
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	103.13	125,000.00	128,906.25	0.21	3,906.25
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	102.25	25,000.00	25,562.50	0.04	562.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
285,000.000 ARDONAGH MIDCO 3 PLC 144A 48250PAA8 8.625% 07/15/2023 DD 06/20/17	103.50	300,759.10	294,975.00	0.47	-5,784.10
110,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAF1 7.875% 02/15/2021 DD 02/09/16	104.50	115,106.97	114,950.00	0.18	-156.97
205,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	112.25	227,486.05	230,112.50	0.37	2,626.45
225,000.000 LAREDO PETROLEUM INC 516806AE6 6.250% 03/15/2023 DD 03/18/15	103.53	233,386.32	232,942.50	0.37	-443.82
225,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	106.00	243,057.26	238,500.00	0.38	-4,557.26
100,000.000 LENNAR CORP 526057BS2 VAR RT 12/01/2018 DD 02/04/13	101.00	101,432.25	101,000.00	0.16	-432.25
20,000.000 LENNAR CORP 526057BU7 4.500% 11/15/2019 DD 11/25/14	102.63	20,602.72	20,525.00	0.03	-77.72
50,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	102.53	50,000.00	51,265.00	0.08	1,265.00
225,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	98.16	231,294.76	220,848.75	0.35	-10,446.01
75,000.000 LIONS GATE ENTERTAINMENT 144A 535919AL8 5.875% 11/01/2024 DD 10/27/16	105.63	75,674.35	79,218.75	0.13	3,544.40

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
210,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	100.50	210,000.00	211,050.00	0.34	1,050.00
50,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13	108.00	53,202.25	54,000.00	0.09	797.75
15,000.000 MGM GROWTH PROPERTIES OPE 144A 55303XAD7 4.500% 01/15/2028 DD 09/21/17	98.00	15,000.00	14,700.00	0.02	-300.00
25,000.000 M/I HOMES INC 55305BAQ4 5.625% 08/01/2025 DD 08/03/17	101.49	25,000.00	25,373.00	0.04	373.00
575,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	106.50	601,436.52	612,375.00	0.98	10,938.48
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	107.38	176,189.67	187,906.25	0.30	11,716.58
225,000.000 MATADOR RESOURCES CO 576485AB2 6.875% 04/15/2023 DD 10/15/15	105.25	236,533.37	236,812.50	0.38	279.13
45,000.000 MATCH GROUP INC 144A 57665RAG1 5.000% 12/15/2027 DD 12/04/17	101.50	44,564.76	45,675.00	0.07	1,110.24
310,000.000 MATTAMY GROUP CORP 144A 57701RAH5 6.500% 10/01/2025 DD 09/26/17	105.75	314,004.74	327,825.00	0.53	13,820.26
150,000.000 MCGRAW-HILL GLOBAL EDUCAT 144A 580638AC8 7.875% 05/15/2024 DD 05/04/16	98.75	148,224.87	148,125.00	0.24	-99.87

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	101.25	150,000.00	151,875.00	0.24	1,875.00
35,000.000 MERCER INTERNATIONAL INC 144A 588056AV3 5.500% 01/15/2026 DD 12/20/17	101.50	35,000.00	35,525.00	0.06	525.00
100,000.000 MICRON TECHNOLOGY INC 144A 595112BF9 5.250% 01/15/2024 DD 04/30/15	103.88	100,000.00	103,875.00	0.17	3,875.00
175,000.000 MIDCONTINENT COMMUNICATIO 144A 59565XAB6 6.875% 08/15/2023 DD 08/14/15	106.13	176,173.72	185,718.75	0.30	9,545.03
130,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	102.25	130,000.00	132,925.00	0.21	2,925.00
220,000.000 MURPHY OIL USA INC 626738AD0 5.625% 05/01/2027 DD 04/25/17	105.02	237,199.84	231,044.00	0.37	-6,155.84
10,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	101.69	10,000.00	10,168.80	0.02	168.80
40,000.000 NGPL PIPECO LLC 144A 62912XAF1 4.875% 08/15/2027 DD 08/01/17	103.75	40,000.00	41,500.00	0.07	1,500.00
150,000.000 NRG ENERGY INC 629377BW1 6.250% 07/15/2022 DD 07/15/14	104.00	152,995.77	156,000.00	0.25	3,004.23
185,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	108.87	199,988.40	201,416.90	0.32	1,428.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
110,000.000 NRG ENERGY INC 144A 629377CD2 5.750% 01/15/2028 DD 12/07/17	101.00	110,000.00	111,100.00	0.18	1,100.00
240,000.000 NRG YIELD OPERATING LLC 62943WAE9 5.000% 09/15/2026 DD 03/15/17	101.50	250,246.83	243,600.00	0.39	-6,646.83
70,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAH3 7.875% 10/01/2020 DD 04/01/13	102.13	71,740.83	71,487.50	0.11	-253.33
211,586.330 NATIONAL VISION 11/17 TL 63909DAD3	100.04	211,586.33	211,675.20	0.34	88.87
230,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	104.34	230,000.00	239,977.40	0.39	9,977.40
50,000.000 NAVIENT CORP 63938CAA6 5.000% 10/26/2020 DD 11/06/14	101.38	50,000.00	50,687.50	0.08	687.50
75,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	106.50	74,918.01	79,875.00	0.13	4,956.99
225,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	106.25	247,084.17	239,062.50	0.38	-8,021.67
125,000.000 NETFLIX INC 144A 64110LAP1 4.875% 04/15/2028 DD 10/26/17	98.00	125,000.00	122,500.00	0.20	-2,500.00
525,000.000 ENVISION HEALTHCARE CORP 144A 64189PAA1 6.250% 12/01/2024 DD 12/01/16	103.00	560,457.33	540,750.00	0.87	-19,707.33

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 NEWFIELD EXPLORATION CO 651290AQ1 5.625% 07/01/2024 DD 06/26/12	107.50	160,678.22	161,250.00	0.26	571.78
150,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	105.75	157,842.80	158,625.00	0.25	782.20
75,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	99.50	75,000.00	74,625.00	0.12	-375.00
50,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	101.75	50,000.00	50,875.00	0.08	875.00
90,000.000 NFP CORP 144A 65342RAA8 6.875% 07/15/2025 DD 07/12/17	100.75	90,000.00	90,675.00	0.15	675.00
100,000.000 NIELSEN FINANCE LLC / NIELSEN 65409QBA9 4.500% 10/01/2020 DD 04/01/13	100.75	101,822.85	100,750.00	0.16	-1,072.85
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	102.88	50,453.35	51,437.50	0.08	984.15
35,000.000 NORTHWEST ACQUISITIONS UL 144A 66727WAA0 7.125% 11/01/2022 DD 10/23/17	103.25	34,648.84	36,137.50	0.06	1,488.66
95,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	104.75	95,000.00	99,512.50	0.16	4,512.50
150,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	102.00	155,111.76	153,000.00	0.25	-2,111.76

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
23,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	101.38	23,352.15	23,316.25	0.04	-35.90
50,000.000 NUANCE COMMUNICATIONS INC 67020YAQ3 5.625% 12/15/2026 DD 12/22/16	104.13	49,568.25	52,062.50	0.08	2,494.25
350,000.000 SFR GROUP SA 144A 67054KAA7 7.375% 05/01/2026 DD 04/11/16	102.63	375,607.66	359,187.50	0.58	-16,420.16
200,000.000 SFR GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	101.25	203,355.95	202,500.00	0.33	-855.95
200,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11	102.13	196,126.59	204,250.00	0.33	8,123.41
125,000.000 WEST CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	98.75	123,259.94	123,437.50	0.20	177.56
200,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	99.75	201,982.60	199,500.00	0.32	-2,482.60
245,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	100.75	249,096.78	246,837.50	0.40	-2,259.28
125,000.000 ORBITAL ATK INC 68557NAC7 5.500% 10/01/2023 DD 04/01/16	105.50	125,000.00	131,875.00	0.21	6,875.00
300,000.000 OWENS-BROCKWAY GLASS CONT 144A 69073TAS2 6.375% 08/15/2025 DD 08/24/15	111.75	340,073.92	335,250.00	0.54	-4,823.92

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	104.00	26,138.92	26,000.00	0.04	-138.92
235,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	105.00	235,818.38	246,750.00	0.40	10,931.62
150,000.000 PBF LOGISTICS LP / PBF LO 144A 69318UAD7 6.875% 05/15/2023 DD 05/15/17	103.00	152,890.86	154,500.00	0.25	1,609.14
250,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	106.75	270,392.90	266,875.00	0.43	-3,517.90
30,000.000 PQ CORP 144A 693522AH7 5.750% 12/15/2025 DD 12/11/17	101.75	30,000.00	30,525.00	0.05	525.00
50,000.000 PTC INC 69370CAA8 6.000% 05/15/2024 DD 05/12/16	106.00	50,000.00	53,000.00	0.09	3,000.00
600,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	106.25	632,104.68	637,500.00	1.02	5,395.32
50,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	99.38	50,000.00	49,687.50	0.08	-312.50
165,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	99.25	172,228.97	163,762.50	0.26	-8,466.47
300,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	101.00	303,980.28	303,000.00	0.49	-980.28

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
95,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	102.25	95,000.00	97,137.50	0.16	2,137.50
50,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	105.00	52,517.15	52,500.00	0.08	-17.15
150,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	103.13	150,439.34	154,687.50	0.25	4,248.16
35,000.000 PILGRIM'S PRIDE CORP 144A 72147KAC2 5.750% 03/15/2025 DD 03/11/15	103.38	35,679.94	36,181.25	0.06	501.31
50,000.000 PILGRIM'S PRIDE CORP 144A 72147KAE8 5.875% 09/30/2027 DD 09/29/17	103.00	50,000.00	51,500.00	0.08	1,500.00
200,000.000 PLATFORM SPECIALTY PRODUC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	103.38	193,018.49	206,750.00	0.33	13,731.51
150,000.000 POLYONE CORP 73179PAK2 5.250% 03/15/2023 DD 09/15/13	105.25	150,332.26	157,875.00	0.25	7,542.74
325,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	101.75	335,720.73	330,687.50	0.53	-5,033.23
130,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	100.53	130,000.00	130,689.00	0.21	689.00
40,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	102.00	40,000.00	40,800.00	0.07	800.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	94.25	137,037.87	141,375.00	0.23	4,337.13
240,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	111.00	264,323.93	266,400.00	0.43	2,076.07
150,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	94.38	145,312.53	141,562.50	0.23	-3,750.03
50,000.000 QEP RESOURCES INC 74733VAD2 5.625% 03/01/2026 DD 11/21/17	101.38	50,000.00	50,687.50	0.08	687.50
75,000.000 QUALITYTECH LP/QTS FINANC 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	101.00	75,000.00	75,750.00	0.12	750.00
80,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	106.00	80,000.00	84,800.00	0.14	4,800.00
225,000.000 RSP PERMIAN INC 74978QAB1 6.625% 10/01/2022 DD 04/01/15	104.88	234,580.53	235,968.75	0.38	1,388.22
100,000.000 RANGE RESOURCES CORP 75281AAS8 4.875% 05/15/2025 DD 11/15/15	96.50	90,914.41	96,500.00	0.15	5,585.59
100,000.000 RANGE RESOURCES CORP 75281ABA6 5.000% 03/15/2023 DD 09/15/17	99.50	90,321.00	99,500.00	0.16	9,179.00
100,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	101.38	101,259.47	101,375.00	0.16	115.53

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
64,813.550 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	101.38	66,194.95	65,704.74	0.11	-490.21
48,455.390 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	101.50	49,618.40	49,182.22	0.08	-436.18
225,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	107.00	240,244.58	240,750.00	0.39	505.42
150,000.000 RIVERBED TECHNOLOGY 5/16 TL 76857MAJ4	98.38	147,333.55	147,562.50	0.24	228.95
75,000.000 SBA COMMUNICATIONS CORP 144A 78410GAA2 4.000% 10/01/2022 DD 10/13/17	100.13	75,000.00	75,093.75	0.12	93.75
165,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	107.13	168,156.53	176,756.25	0.28	8,599.72
150,000.000 SM ENERGY CO 78454LAD2 6.500% 11/15/2021 DD 11/08/11	101.25	151,100.81	151,875.00	0.24	774.19
150,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	102.00	146,127.45	153,000.00	0.25	6,872.55
150,000.000 SS&C TECHNOLOGIES HOLDINGS INC 78467JAC4 5.875% 07/15/2023 DD 01/15/16	105.50	158,584.40	158,250.00	0.25	-334.40
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	105.75	125,000.00	132,187.50	0.21	7,187.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	108.75	218,917.66	217,500.00	0.35	-1,417.66
100,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	104.13	100,190.03	104,125.00	0.17	3,934.97
165,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	108.25	180,366.52	178,612.50	0.29	-1,754.02
135,000.000 SERVICEMASTER CO LLC/THE 81760NAA7 7.100% 03/01/2018 DD 03/02/98	100.98	135,918.88	136,320.30	0.22	401.42
150,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	101.25	154,358.52	151,875.00	0.24	-2,483.52
130,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	101.00	130,000.00	131,300.00	0.21	1,300.00
250,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	105.75	252,339.10	264,375.00	0.42	12,035.90
200,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	100.25	203,920.51	200,500.00	0.32	-3,420.51
300,000.000 SOLERA LLC / SOLERA FINAN 144A 83422AAA1 10.500% 03/01/2024 DD 03/03/16	112.50	341,864.95	337,494.00	0.54	-4,370.95
25,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	99.25	25,000.00	24,812.50	0.04	-187.50

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	105.88	25,000.00	26,468.75	0.04	1,468.75
150,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	105.25	160,749.69	157,875.00	0.25	-2,874.69
175,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	100.63	195,153.65	176,093.75	0.28	-19,059.90
50,000.000 SPRINT CAPITAL CORP 852060AG7 6.900% 05/01/2019 DD 05/06/99	104.63	52,575.48	52,312.50	0.08	-262.98
25,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	106.00	26,765.27	26,500.00	0.04	-265.27
200,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	100.00	177,187.48	200,000.00	0.32	22,812.52
400,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	105.88	416,108.24	423,500.00	0.68	7,391.76
100,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	106.50	99,470.06	106,500.00	0.17	7,029.94
125,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	101.75	122,900.33	127,187.50	0.20	4,287.17
225,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	104.75	253,806.66	235,687.50	0.38	-18,119.16

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
35,000.000 CALATLANTIC GROUP INC/OLD 85375CAX9 8.375% 05/15/2018 DD 05/03/10	102.00	35,805.84	35,700.00	0.06	-105.84
25,000.000 STARWOOD PROPERTY TRUST INC 85571BAG0 5.000% 12/15/2021 DD 06/15/17	103.75	25,000.00	25,937.50	0.04	937.50
10,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	102.50	10,290.81	10,250.00	0.02	-40.81
210,000.000 SUNCOKE ENERGY PARTNERS L 144A 86723CAF5 7.500% 06/15/2025 DD 05/24/17	104.50	214,083.62	219,450.00	0.35	5,366.38
250,000.000 SYMANTEC CORP 144A 871503AU2 5.000% 04/15/2025 DD 02/09/17	104.00	260,918.43	260,000.00	0.42	-918.43
100,000.000 TENET HEALTHCARE CORP 144A 87248NAC2 5.125% 05/01/2025 DD 06/14/17	97.50	100,000.00	97,500.00	0.16	-2,500.00
50,000.000 TENET HEALTHCARE CORP 144A 87248NAE8 7.000% 08/01/2025 DD 06/14/17	94.00	50,000.00	47,000.00	0.08	-3,000.00
215,000.000 TMS INTERNATIONAL CORP 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	104.50	224,276.68	224,675.00	0.36	398.32
100,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	103.15	105,093.52	103,150.00	0.17	-1,943.52
400,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	109.13	431,897.99	436,500.00	0.70	4,602.01

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	106.63	25,000.00	26,656.25	0.04	1,656.25
50,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	102.57	50,000.00	51,285.00	0.08	1,285.00
170,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	102.63	173,485.17	174,462.50	0.28	977.33
290,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	101.22	291,418.74	293,538.00	0.47	2,119.26
193,000.000 TECK RESOURCES LTD 878742AV7 4.750% 01/15/2022 DD 07/05/11	104.38	178,488.01	201,453.40	0.32	22,965.39
305,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	100.86	310,067.61	307,607.75	0.49	-2,459.86
75,000.000 TELESAT CANADA / TELESAT 144A 87952VAL0 8.875% 11/15/2024 DD 11/17/16	112.00	75,000.00	84,000.00	0.13	9,000.00
135,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	101.75	140,092.26	137,362.50	0.22	-2,729.76
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	105.00	25,000.00	26,250.00	0.04	1,250.00
108,000.000 TENET HEALTHCARE CORP 144A 88033GCR9 4.625% 07/15/2024 DD 06/14/17	97.50	108,000.00	105,300.00	0.17	-2,700.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
210,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	89.25	201,810.11	187,425.00	0.30	-14,385.11
350,000.000 TERRAFORM POWER OPERATING 144A 88104LAB9 STEP 06/15/2025 DD 07/17/2015	109.00	381,878.40	381,500.00	0.61	-378.40
50,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	99.25	50,000.00	49,625.00	0.08	-375.00
75,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	99.00	75,000.00	74,250.00	0.12	-750.00
225,000.000 TERVITA ESCROW CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	100.25	228,187.17	225,562.50	0.36	-2,624.67
150,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	102.00	154,028.18	153,000.00	0.25	-1,028.18
170,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	102.25	175,548.52	173,825.00	0.28	-1,723.52
80,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	104.00	85,300.21	83,200.00	0.13	-2,100.21
50,000.000 TRINIDAD DRILLING LTD 144A 896356AE2 6.625% 02/15/2025 DD 02/08/17	95.00	50,000.00	47,500.00	0.08	-2,500.00
60,000.000 TRONOX FINANCE PLC 144A 89705PAA3 5.750% 10/01/2025 DD 09/22/17	102.75	60,000.00	61,650.00	0.10	1,650.00

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	105.00	316,631.99	315,000.00	0.51	-1,631.99
200,000.000 UPC HOLDING BV 144A 90320LAG2 5.500% 01/15/2028 DD 10/18/17	96.75	200,000.00	193,500.00	0.31	-6,500.00
25,000.000 USG CORP 144A 903293BE7 4.875% 06/01/2027 DD 05/15/17	103.66	25,000.00	25,913.75	0.04	913.75
75,000.000 UNITED CONTINENTAL HOLDINGS IN 910047AJ8 4.250% 10/01/2022 DD 09/29/17	100.63	75,000.00	75,468.75	0.12	468.75
25,000.000 UNITED RENTALS NORTH AMERICA I 911365BE3 5.875% 09/15/2026 DD 05/13/16	107.00	26,074.59	26,750.00	0.04	675.41
50,000.000 UNITED RENTALS NORTH AMERICA I 911365BF0 5.500% 05/15/2027 DD 11/07/16	105.25	50,644.39	52,625.00	0.08	1,980.61
200,000.000 UNITYMEDIA GMBH 144A 91337DAB0 6.125% 01/15/2025 DD 10/22/14	105.50	213,788.64	211,000.00	0.34	-2,788.64
100,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	101.88	101,148.85	101,875.00	0.16	726.15
37,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12	103.88	38,450.69	38,433.75	0.06	-16.94
35,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13	99.75	35,724.89	34,912.50	0.06	-812.39

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,000.000 USIS MERGER SUB INC 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	101.00	75,000.00	75,750.00	0.12	750.00
50,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	105.00	50,000.00	52,500.00	0.08	2,500.00
50,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	101.75	50,000.00	50,875.00	0.08	875.00
130,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	104.22	128,200.36	135,486.00	0.22	7,285.64
225,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	101.00	229,633.76	227,250.00	0.36	-2,383.76
225,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	105.50	233,727.06	237,375.00	0.38	3,647.94
225,000.000 VERITAS US INC / VERITAS 144A 92346LAA1 10.500% 02/01/2024 DD 01/29/16	104.00	243,956.38	234,000.00	0.38	-9,956.38
225,000.000 VERITAS US INC / VERITAS 144A 92346LAB9 7.500% 02/01/2023 DD 01/29/16	104.75	241,043.88	235,687.50	0.38	-5,356.38
495,000.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	111.73	550,778.82	553,063.50	0.89	2,284.68
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	105.25	50,460.33	52,625.00	0.08	2,164.67

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
455,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	101.75	458,197.62	462,962.50	0.74	4,764.88
300,000.000 VIRGIN MEDIA FINANCE PLC 144A 92769VAG4 5.750% 01/15/2025 DD 01/28/15	102.00	310,887.44	306,000.00	0.49	-4,887.44
130,000.000 VISTA OUTDOOR INC 928377AB6 5.875% 10/01/2023 DD 10/01/16	96.00	130,000.00	124,800.00	0.20	-5,200.00
450,000.000 VIZIENT INC 144A 92856JAA8 10.375% 03/01/2024 DD 02/11/16	112.25	516,805.35	505,125.00	0.81	-11,680.35
275,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	101.75	276,262.55	279,812.50	0.45	3,549.95
138,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	103.00	138,108.84	142,140.00	0.23	4,031.16
75,000.000 WABASH NATIONAL CORP 144A 929566AJ6 5.500% 10/01/2025 DD 09/26/17	100.75	75,000.00	75,562.50	0.12	562.50
225,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	103.50	234,647.16	232,875.00	0.37	-1,772.16
50,000.000 WAVEDIVISION ESCROW LLC / 144A 94354EAA2 8.125% 09/01/2020 DD 08/21/12	102.00	51,402.15	51,000.00	0.08	-402.15
30,000.000 WEATHERFORD INTERNATIONAL LTD 947075AN7 9.875% 02/15/2024 DD 08/15/17	106.25	30,282.01	31,875.00	0.05	1,592.99

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
525,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	105.50	549,436.30	553,875.00	0.89	4,438.70
150,000.000 WESCO DISTRIBUTION INC 95081QAM6 5.375% 06/15/2024 DD 12/15/16	102.75	150,000.00	154,125.00	0.25	4,125.00
165,000.000 WHITING PETROLEUM CORP 144A 966387BE1 6.625% 01/15/2026 DD 12/27/17	102.00	166,036.13	168,300.00	0.27	2,263.87
195,000.000 WILDHORSE RESOURCE DEVELOPMENT 96812TAB8 6.875% 02/01/2025 DD 08/01/17	102.25	192,415.41	199,387.50	0.32	6,972.09
200,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	104.50	183,062.00	209,000.00	0.34	25,938.00
365,000.000 WRANGLER BUYER CORP 144A 98213CAA8 6.000% 10/01/2025 DD 09/28/17	103.00	372,150.92	375,950.00	0.60	3,799.08
300,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	105.75	313,622.64	317,250.00	0.51	3,627.36
225,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	105.75	241,865.80	237,937.50	0.38	-3,928.30
200,000.000 ZAYO GROUP LLC / ZAYO CAP 144A 989194AP0 5.750% 01/15/2027 DD 01/27/17	102.00	208,948.62	204,000.00	0.33	-4,948.62
290,000.000 ZIGGO BOND FINANCE BV 144A 98954UAA1 5.875% 01/15/2025 DD 01/29/15	98.25	301,928.47	284,925.00	0.46	-17,003.47

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

EATON VANCE PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
280,000.000 ZIGGO BOND FINANCE BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	97.50	289,227.24	273,000.00	0.44	-16,227.24
205,000.000 NAVISTAR INTERNATIONAL 11/17 99AAB9164 COV-LITE TLB	100.28	203,993.92	205,576.05	0.33	1,582.13
75,000.000 DIRECT CHASSISLINK 12/17 2ND 99AAC1186 LIEN TL	101.50	75,375.00	76,125.00	0.12	750.00
100,000.000 INTELSAT JACKSON 12/17 TLB4 99AAC1269	101.10	100,000.00	101,104.00	0.16	1,104.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**58,247,599.68**	**58,389,819.06**	**93.74**	**142,219.38**
TOTAL ASSETS U.S. DOLLAR		**62,152,684.89**	**62,289,742.13**	**100.00**	**137,057.24**
TOTAL ASSETS		**62,152,684.89**	**62,289,742.13**	**100.00**	**137,057.24**

BNY MELLON

Asset Detail - By Currency | **Report ID : IACS0005**

MARATHON EM BD-PI 2 - [redacted] | **12/31/2017** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
16,300,000.000 MARATHON EM BOND FUND 99VVBK5X7	1.01	16,300,000.00	16,436,787.62	100.00	136,787.62

CERTIFICATE OF SERVICE

I, Jim Erickson, hereby certify that I have this day served copies or summaries of the foregoing document on the attached list of persons.

xx by depositing a true and correct copy thereof, properly enveloped with postage paid in the United States Mail at Minneapolis, Minnesota

xx electronic filing

Docket No. E002/M-17-828

Dated this 3rd day of April 2018

/s/

_____

Jim Erickson
Regulatory Administrator

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
David	Aafedt	daafedt@winthrop.com	Winthrop & Weinstine, P.A.	Suite 3500, 225 South Sixth Street Minneapolis, MN 554024629	Electronic Service	No	OFF_SL_17-828_M-17-828
Christopher	Anderson	canderson@allete.com	Minnesota Power	30 W Superior St Duluth, MN 558022191	Electronic Service	No	OFF_SL_17-828_M-17-828
Sigurd W.	Anderson	mariner@eldinc.com	Engineering Lab Design	30910 716th St Lake City, MN 55041	Electronic Service	No	OFF_SL_17-828_M-17-828
Alison C	Archer	aarcher@misoenergy.org	MISO	2985 Ames Crossing Rd Eagan, MN 55121	Electronic Service	No	OFF_SL_17-828_M-17-828
Ryan	Barlow	Ryan.Barlow@ag.state.mn.us	Office of the Attorney General-RUD	445 Minnesota Street Bremer Tower, Suite 1400 St. Paul, Minnesota 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
James J.	Bertrand	james.bertrand@stinson.com	Stinson Leonard Street LLP	50 S 6th St Ste 2600 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
William A.	Blazar	bblazar@mnchamber.com	Minnesota Chamber Of Commerce	Suite 1500 400 Robert Street North St. Paul, MN 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
James	Canaday	james.canaday@ag.state.mn.us	Office of the Attorney General-RUD	Suite 1400 445 Minnesota St. St. Paul, MN 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
Jeanne	Cochran	Jeanne.Cochran@state.mn.us	Office of Administrative Hearings	P.O. Box 64620 St. Paul, MN 55164-0620	Electronic Service	No	OFF_SL_17-828_M-17-828
John	Coffman	john@johncoffman.net	AARP	871 Tuxedo Blvd. St, Louis, MO 63119-2044	Electronic Service	No	OFF_SL_17-828_M-17-828

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Generic Notice	Commerce Attorneys	commerce.attorneys@ag.state.mn.us	Office of the Attorney General-DOC	445 Minnesota Street Suite 1800 St. Paul, MN 55101	Electronic Service	Yes	OFF_SL_17-828_M-17-828
Corey	Conover	corey.conover@minneapolismn.gov	Minneapolis City Attorney	350 S. Fifth Street City Hall, Room 210 Minneapolis, MN 554022453	Electronic Service	No	OFF_SL_17-828_M-17-828
Carl	Cronin	Regulatory.records@xcelenergy.com	Xcel Energy	414 Nicollet Mall FL 7 Minneapolis, MN 554011993	Electronic Service	No	OFF_SL_17-828_M-17-828
Joseph	Dammel	joseph.dammel@ag.state.mn.us	Office of the Attorney General-RUD	Bremer Tower, Suite 1400 445 Minnesota Street St. Paul, MN 55101-2131	Electronic Service	No	OFF_SL_17-828_M-17-828
Ian	Dobson	residential.utilities@ag.state.mn.us	Office of the Attorney General-RUD	1400 BRM Tower 445 Minnesota St St. Paul, MN 551012130	Electronic Service	Yes	OFF_SL_17-828_M-17-828
Kristen	Eide Tollefson	healingsystems69@gmail.com	R-CURE	28477 N Lake Ave Frontenac, MN 55026-1044	Electronic Service	No	OFF_SL_17-828_M-17-828
John	Farrell	jfarrell@ilsr.org	Institute for Local Self-Reliance	1313 5th St SE #303 Minneapolis, MN 55414	Electronic Service	No	OFF_SL_17-828_M-17-828
Sharon	Ferguson	sharon.ferguson@state.mn.us	Department of Commerce	85 7th Place E Ste 280 Saint Paul, MN 551012198	Electronic Service	No	OFF_SL_17-828_M-17-828
Edward	Garvey	edward.garvey@AESLconsulting.com	AESL Consulting	32 Lawton St Saint Paul, MN 55102-2617	Electronic Service	No	OFF_SL_17-828_M-17-828
Janet	Gonzalez	Janet.gonzalez@state.mn.us	Public Utilities Commission	Suite 350 121 7th Place East St. Paul, MN 55101	Electronic Service	No	OFF_SL_17-828_M-17-828

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Thomas P.	Harlan	harlan@mdh-law.com	Madigan, Dahl & Harlan, P.A.	222 South Ninth Street Suite 3150 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
Kimberly	Hellwig	kimberly.hellwig@stoel.com	Stoel Rives LLP	33 South Sixth Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
Michael	Hoppe	il23@mtn.org	Local Union 23, I.B.E.W.	932 Payne Avenue St. Paul, MN 55130	Electronic Service	No	OFF_SL_17-828_M-17-828
Julia	Jazynka	jjazynka@energyfreedomcoalition.com	Energy Freedom Coalition of America	101 Constitution Ave NW Ste 525 East Washington, DC 20001	Electronic Service	No	OFF_SL_17-828_M-17-828
Alan	Jenkins	aj@jenkinsatlaw.com	Jenkins at Law	2265 Roswell Road Suite 100 Marietta, GA 30062	Electronic Service	No	OFF_SL_17-828_M-17-828
Linda	Jensen	linda.s.jensen@ag.state.mn.us	Office of the Attorney General-DOC	1800 BRM Tower 445 Minnesota Street St. Paul, MN 551012134	Electronic Service	No	OFF_SL_17-828_M-17-828
Richard	Johnson	Rick.Johnson@lawmoss.com	Moss & Barnett	150 S. 5th Street Suite 1200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
Sarah	Johnson Phillips	sarah.phillips@stoel.com	Stoel Rives LLP	33 South Sixth Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
Mark J.	Kaufman	mkaufman@ibewlocal949.org	IBEW Local Union 949	12908 Nicollet Avenue South Burnsville, MN 55337	Electronic Service	No	OFF_SL_17-828_M-17-828

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Thomas	Koehler	TGK@IBEW160.org	Local Union #160, IBEW	2909 Anthony Ln St Anthony Village, MN 55418-3238	Electronic Service	No	OFF_SL_17-828_M-17-828
Michael	Krikava	mkrikava@briggs.com	Briggs And Morgan, P.A.	2200 IDS Center 80 S 8th St Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
Douglas	Larson	dlarson@dakotaelectric.com	Dakota Electric Association	4300 220th St W Farmington, MN 55024	Electronic Service	No	OFF_SL_17-828_M-17-828
Peder	Larson	plarson@larkinhoffman.com	Larkin Hoffman Daly & Lindgren, Ltd.	8300 Norman Center Drive Suite 1000 Bloomington, MN 55437	Electronic Service	No	OFF_SL_17-828_M-17-828
Paula	Maccabee	Pmaccabee@justchangelaw.com	Just Change Law Offices	1961 Selby Ave Saint Paul, MN 55104	Electronic Service	No	OFF_SL_17-828_M-17-828
Peter	Madsen	peter.madsen@ag.state.mn.us	Office of the Attorney General-DOC	Bremer Tower, Suite 1800 445 Minnesota Street St. Paul, Minnesota 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
Philip	Mahowald	pmahowald@thejacobsonlawgroup.com	Jacobson Law Group	180 East Fifth Street Suite 940 St. Paul, MN 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
Kavita	Maini	kmaini@wi.rr.com	KM Energy Consulting LLC	961 N Lost Woods Rd Oconomowoc, WI 53066	Electronic Service	No	OFF_SL_17-828_M-17-828
Pam	Marshall	pam@energycents.org	Energy CENTS Coalition	823 7th St E St. Paul, MN 55106	Electronic Service	No	OFF_SL_17-828_M-17-828
Joseph	Meyer	joseph.meyer@ag.state.mn.us	Office of the Attorney General-RUD	Bremer Tower, Suite 1400 445 Minnesota Street St Paul, MN 55101-2131	Electronic Service	No	OFF_SL_17-828_M-17-828

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
David	Moeller	dmoeller@allete.com	Minnesota Power	30 W Superior St Duluth, MN 558022093	Electronic Service	No	OFF_SL_17-828_M-17-828
Andrew	Moratzka	andrew.moratzka@stoel.com	Stoel Rives LLP	33 South Sixth St Ste 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
David	Niles	david.niles@avantenergy.com	Minnesota Municipal Power Agency	220 South Sixth Street Suite 1300 Minneapolis, Minnesota 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
Jeff	O'Neill	jeff.oneill@ci.monticello.mn.us	City of Monticello	505 Walnut Street Suite 1 Monticelllo, Minnesota 55362	Electronic Service	No	OFF_SL_17-828_M-17-828
Carol A.	Overland	overland@legalectric.org	Legalectric - Overland Law Office	1110 West Avenue Red Wing, MN 55066	Electronic Service	No	OFF_SL_17-828_M-17-828
Jeff	Oxley	jeff.oxley@state.mn.us	Office of Administrative Hearings	600 North Robert Street St. Paul, MN 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
Lisa	Perkett	lisa.h.perkett@xcelenergy.com	Xcel Energy Inc.	Capital Asset Acctg Dept 7th Floor 414 Nicollet Mall Minneapolis, MN 554011993	Electronic Service	No	OFF_SL_17-828_M-17-828
Kevin	Reuther	kreuther@mncenter.org	MN Center for Environmental Advocacy	26 E Exchange St, Ste 206 St. Paul, MN 551011667	Electronic Service	No	OFF_SL_17-828_M-17-828
Laureen	Ross McCalib	lrossmccalib@grenergy.com	Great River Energy	12300 Elm Creek Boulevard Maple Grove, MN 55369-4718	Electronic Service	No	OFF_SL_17-828_M-17-828

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Richard	Savelkoul	rsavelkoul@martinsquires.com	Martin & Squires, P.A.	332 Minnesota Street Ste W2750 St. Paul, MN 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
Inga	Schuchard	ischuchard@larkinhoffman.com	Larkin Hoffman	8300 Norman Center Drive Suite 1000 Minneapolis, MN 55437	Electronic Service	No	OFF_SL_17-828_M-17-828
Zeviel	Simpser	zsimpser@briggs.com	Briggs and Morgan PA	2200 IDS Center80 South Eighth Street Minneapolis, MN 554022157	Electronic Service	No	OFF_SL_17-828_M-17-828
Ken	Smith	ken.smith@districtenergy.com	District Energy St. Paul Inc.	76 W Kellogg Blvd St. Paul, MN 55102	Electronic Service	No	OFF_SL_17-828_M-17-828
Byron E.	Starns	byron.starns@stinson.com	Stinson Leonard Street LLP	50 S 6th St Ste 2600 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
James M.	Strommen	jstrommen@kennedy-graven.com	Kennedy & Graven, Chartered	470 U.S. Bank Plaza 200 South Sixth Street Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828
Eric	Swanson	eswanson@winthrop.com	Winthrop & Weinstine	225 S 6th St Ste 3500 Capella Tower Minneapolis, MN 554024629	Electronic Service	No	OFF_SL_17-828_M-17-828
Lisa	Veith	lisa.veith@ci.stpaul.mn.us	City of St. Paul	400 City Hall and Courthouse 15 West Kellogg Blvd. St. Paul, MN 55102	Electronic Service	No	OFF_SL_17-828_M-17-828
Joseph	Windler	jwindler@winthrop.com	Winthrop & Weinstine	225 South Sixth Street, Suite 3500 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Cam	Winton	cwinton@mnchamber.com	Minnesota Chamber of Commerce	400 Robert Street North Suite 1500 St. Paul, Minnesota 55101	Electronic Service	No	OFF_SL_17-828_M-17-828
Daniel P	Wolf	dan.wolf@state.mn.us	Public Utilities Commission	121 7th Place East Suite 350 St. Paul, MN 551012147	Electronic Service	Yes	OFF_SL_17-828_M-17-828
Patrick	Zomer	Patrick.Zomer@lawmoss.com	Moss & Barnett a Professional Association	150 S. 5th Street, #1200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_17-828_M-17-828