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Fargo, North Dakota 58102
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April 2, 2019

- Via Email and U.S. Mail -

Steve Kahl, Interim Executive Director
North Dakota Public Service Commission
600 East Boulevard, Dept 408
Bismarck, ND 58505-0480

RE: INFORMATIONAL LETTER ON NUCLEAR DECOMMISSIONING ACCRUAL
CASE NO. PU-07-776

Dear Mr. Kahl:

Per provisions of the Settlement Agreement approved by the North Dakota Public Service Commission in its *Order Adopting Settlement* dated December 31, 2008 (Case No. PU-07-776), Northern States Power Company provides here its annual informational letter submitted to the Minnesota Public Utilities Commission (MPUC) regarding the Company's Nuclear Decommissioning Accrual.

Due to the voluminous nature of this report (in excess of 800 pages), the Company is providing the full report (including Attachments A.1, A.2, and A.3) via email. Paper copies of the MPUC filing letter, Attachment A and Attachment B will be provided via US Mail. We will provide paper copies of the full report if requested by the Commission or Staff. Please contact me at 701-241-8632, if you have any questions regarding this submission.

Sincerely,

A handwritten signature in blue ink that reads 'David H. Sederquist'.

DAVID H. SEDERQUIST
Sr. Consultant, Regulation & Finance

Enclosure



414 Nicollet Mall
Minneapolis, MN 55401

March 29, 2019

—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 on December 1, 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 dockets¹ 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-14-761² 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%

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

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.

- The Commission's July 2, 2018 ORDER APPROVING FILINGS AND REQUIRING ADDITIONAL FILINGS in Docket No. E002/M-17-828, Order Point 3 requires that in all future annual filings regarding the NDT fund, Xcel shall report all contributions made into the NDT fund during the prior year, disaggregated by jurisdiction.

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
Attachment B:	2018 NDT Contributions

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) 330-5510 or laurie.j.wold@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

LAURIE WOLD
SR. MANAGER, CAPITAL ASSET ACCOUNTING

Enclosures
c: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2019

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 the 2017 triennial filing, the Commission ordered the Company to use the same 2014 approved accrual for 2019. In 2018, 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, 2018:

Table 1
Book Value as of December 31, 2018
Minnesota Jurisdictional Balances

	<u>Ending Balance</u>
Qualified Trust Fund	
Monticello	\$ 549,440,454
Prairie Island Unit 1	312,661,446
Prairie Island Unit 2	353,792,263
Total	<u>\$ 1,215,894,163</u>

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, 2018 is \$405.3 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, 2018

	<u>Total Fund</u>	<u>Monticello</u>	<u>Prairie Island Unit 1</u>	<u>Prairie Island Unit 2</u>
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,237,464,959	598,179,555	299,619,760	339,665,643
Market Value at 12/31/2018	<u>2,054,708,824</u>	<u>911,278,099</u>	<u>537,874,667</u>	<u>605,556,057</u>
Increase in Market Value	817,243,865	313,098,544	238,254,907	265,890,414

Table 3
Market Value Change by Component
From March 15, 1991 to December 31, 2018

	<u>Total Fund</u>	<u>Monticello</u>	<u>Prairie Island Unit 1</u>	<u>Prairie Island Unit 2</u>
Interest/Dividends	621,491,499	236,802,348	183,654,507	201,034,644
Realized Gains/(Losses)	62,684,026	15,861,330	23,323,969	23,498,727
Management Fees	(69,643,889)	(26,983,280)	(20,488,415)	(22,172,194)
Trustee Fees	(7,712,165)	(2,750,924)	(2,451,931)	(2,509,309)
Income Taxes	(194,848,190)	(75,605,111)	(59,245,201)	(59,997,879)
Unrealized Gains/(Losses)	<u>405,272,585</u>	<u>165,774,181</u>	<u>113,461,978</u>	<u>126,036,426</u>
Increase in Market Value	817,243,865	313,098,544	238,254,907	265,890,414

Table 4

**Summary of Qualified Trust Fund
From January 1, 2018 to December 31, 2018**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2017	2,143,282,283	944,746,521	564,197,119	634,338,642
Contributions/Transfers	20,371,745	18,350,209	486,428	1,535,107
Total	2,163,654,028	963,096,731	564,683,548	635,873,749
Market Value at 12/31/2018	2,054,708,824	911,278,099	537,874,667	605,556,057
Increase in Market Value	(108,945,203)	(51,818,631)	(26,808,880)	(30,317,692)

Table 5

**Market Value Change by Component
From January 1, 2018 to December 31, 2018**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	50,877,430	22,443,955	13,332,095	15,101,380
Realized Gains/(Losses)	23,373,023	5,181,042	9,654,081	8,537,900
Management Fees	(8,992,867)	(3,823,750)	(2,452,083)	(2,717,035)
Trustee Fees	(1,084,951)	(402,904)	(332,634)	(349,413)
Income Taxes	(25,931,365)	(12,805,328)	(6,489,377)	(6,636,660)
Unrealized Gains/(Losses)	(147,186,475)	(62,411,646)	(40,520,963)	(44,253,865)
Increase in Market Value	(108,945,203)	(51,818,631)	(26,808,880)	(30,317,692)

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, 2018 are included as follows; Monticello is shown in A.1, Prairie Island Unit 1 in A.2, and Prairie Island Unit 2 in A.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, 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 the investment policy for the Funds. In 2018, the list of investment managers included nine covering eight asset categories. As of December 2018, the retained asset managers and their mandates are as follows:

Asset Class	Manager
US Equity	Parametric US Equity
Non-US Equity	Parametric Europe, Australasia, and the Far East (EAFE) Equity
	Marathon EAFE
Emerging Markets Equity	Parametric Emerging Market (EM) Equity
	Wellington EM Equity
Investment Grade Fixed Income	First Principles Capital Management
High Yield Fixed Income	Eaton Vance Fixed Income
Emerging Markets Debt (USD)	Marathon Emerging Market Debt (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 to 12/31/2018
Total Qualified Trust Fund	-3.77%	6.05%	4.73%	7.77%
Qualified Trust Fund Benchmark*	-3.11%	7.02%	4.51%	6.95%

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

Annualized returns represent a single effective annual rate that compounds to the actual compounded return over the period. Thus, any annualized difference in return between a portfolio and its benchmark over a 5-year time horizon can be interpreted as equivalent to the annual difference for each of the five years.

When evaluating investment performance, excess return relative to the benchmark is used in combination with a number of other metrics to get an understanding of relative performance and its drivers. Common metrics include risk-adjusted return, risk relative to benchmark, and underlying manager universe rankings over multiple, longer time periods.

The appropriate time horizon for investment performance evaluation is on long-term performance. This is particularly important for certain allocations such as private equity, where a broad, industry-standard benchmark is difficult to compare to a specific investment of a particular vintage in the short-term.

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, 2018, the current allocation versus target was as follows:

Table 7

	12/31/2018	2018 Target Allocation	Benchmark
Equities			
US Equities	25%	26%	Russell 3000
Non-US Equity - EAFE	13%	14%	MSCI EAFE (Net Dividends)
Non-US Equity - EM	9%	10%	MSCI EM (Net Dividends)
Total Equities	47%	50%	Weighted average equity benchmark
Fixed Income			
US Investment Grade	12%	12%	Custom US corporate and inflation benchmark
High Yield	10%	10%	Bank of America/Merrill Lynch High Yield Master II
EM Debt	8%	8%	JP Morgan Emerging Market Bond Index Global Diversified
Total Fixed Income	30%	30%	Weighted average fixed income benchmark
Alternatives			
Private Equity	13%	10%	Custom Cambridge Private Equity Index
Real Assets - Real Estate	10%	10%	National Council of Real Estate Investment Fiduciaries – Open End Diversified Core Equity Index
Total Alternatives	23%	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 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 whole¹ (including each individual asset class²), and our total portfolio benchmark³ returns for the same periods.

Table 8

	<u>5-year</u>		<u>10-year</u>		<u>20-year</u>	
	Return	Benchmark	Return	Benchmark	Return	Benchmark
NDT qualified composite	4.7%	4.5%	7.8%	6.9%	4.6%	4.0%
US equity	7.7%	7.9%	12.7%	13.2%	--	6.0%
EAFE equity	0.7%	0.5%	--	6.3%	--	3.5%
EM equity	-0.1%	1.7%	--	8.0%	--	8.5%
IG fixed income	2.7%	1.9%	4.6%	3.0%	4.3%	3.6%
High yield	3.5%	3.8%	--	11.1%	--	6.6%
EM debt	4.5%	4.8%	--	8.2%	--	9.1%
Real Estate	11.8%	9.7%	--	--	--	--
Private equity	14.9%	11.9%	--	--	--	--
Cash	3.4%	0.7%	--	--	--	--

The next chart provides historical returns for the S&P 500 index, the 10-year Treasury note⁴, and the Department's recommended portfolios. 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 (NISA), who has tracked NDT returns and asset allocations dating back to

¹ The NDT qualified composite is comprised of the following:

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

⁴ The performance of a 10-year Treasury note is approximated by the Merrill Lynch 10-year U.S. Treasury Futures Total Return Index.

1994. The most recent return data available was through December 31, 2016; therefore, for 2017 and 2018 we calculated proxy returns – *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 and 2018 proxy returns were combined with the return history from NISA to develop the 1, 3, 5, 10, and 20 year returns shown in Table 9.

Table 9

	1-Year Return	3-Year Return	5-Year Return	10-Year Return	20-Year Return
Xcel Energy NDT Qualified Composite	-3.8%	6.1%	4.7%	7.8%	4.6%
S&P 500 index	-4.4%	9.3%	8.5%	13.1%	5.6%
10-year Treasury Note	1.1%	1.2%	2.2%	2.7%	5.4%
DOC portfolio (2014 Schwab)⁵	-6.7%	7.6%	6.4%	--	--
DOC portfolio (2017)⁶	-5.9%	6.4%	5.1%		
Other NDTs (Proxy Return)	-4.0%	5.6%	4.7%	8.0%	5.0%

⁵ DOC portfolio return (2014 Schwab) 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.

⁶ DOC portfolio (2017) represents the Xcel Energy target allocation which eliminates private real estate, reduces high yield by 2.4%, and increases US small cap equity by 12.4%. Returns shown are based on Xcel Energy's actual manager results where available, and index data for US small cap.

 CASH - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
1,525,170.350 BLACKROCK LIQ T FUND INSTL	100.0000	1,525,170.35	1,525,170.35		0.00
996229696 FUND 60	100.0000	1,525,170.35	1,525,170.35	99.60	0.00
CASH		0.49	0.49		0.00
		0.49	0.49	0.00	0.00
INTEREST RECEIVABLE		6,093.38	6,093.38		0.00
		6,093.38	6,093.38	0.40	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		1,531,264.22	1,531,264.22		0.00
		1,531,264.22	1,531,264.22	100.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		1,531,264.22	1,531,264.22	100.00	0.00
TOTAL ASSETS		1,531,264.22	1,531,264.22	100.00	0.00

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PARA US - MONTI -		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
DIVIDENDS RECEIVABLE		474.64	474.64		0.00	
		348.03	347.52	0.00	-0.51	
U.S. DOLLAR						
754,492.690 BLACKROCK LIQ T FUND INSTL	100.0000	754,492.69	754,492.69		0.00	
996229696 FUND 60	100.0000	754,492.69	754,492.69	0.32	0.00	
CASH		23,107.57	23,107.57		0.00	
		23,107.57	23,107.57	0.01	0.00	
DIVIDENDS RECEIVABLE		282,596.10	282,596.10		0.00	
		282,596.10	282,596.10	0.12	0.00	
INTEREST RECEIVABLE		1,441.72	1,441.72		0.00	
		1,441.72	1,441.72	0.00	0.00	
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		1,061,638.08	1,061,638.08		0.00	
		1,061,638.08	1,061,638.08	0.45	0.00	
TOTAL ASSETS CASH & CASH EQUIVALENTS		1,061,986.11	1,061,985.60	0.45	-0.51	
EQUITY						
U.S. DOLLAR						
422.000 ABM INDUSTRIES INC	32.1100	9,646.92	13,550.42		3,903.50	
000957100	32.1100	9,646.92	13,550.42	0.01	3,903.50	
8,068.000 AFLAC INC	45.5600	229,312.36	367,578.08		138,265.72	
001055102	45.5600	229,312.36	367,578.08	0.16	138,265.72	

 PARA US - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
762.000 AGCO CORP 001084102	55.6700 55.6700	30,154.04 30,154.04	42,420.54 42,420.54	0.02	12,266.50 12,266.50
4,543.000 AGNC INVESTMENT CORP 00123Q104	17.5400 17.5400	79,711.89 79,711.89	79,684.22 79,684.22	0.03	-27.67 -27.67
5,015.000 AES CORP/VA 00130H105	14.4600 14.4600	52,265.40 52,265.40	72,516.90 72,516.90	0.03	20,251.50 20,251.50
504.000 ASGN INC 00191U102	54.5000 54.5000	9,843.12 9,843.12	27,468.00 27,468.00	0.01	17,624.88 17,624.88
66,806.000 AT&T INC 00206R102	28.5400 28.5400	2,021,437.25 2,021,437.25	1,906,643.24 1,906,643.24	0.81	-114,794.01 -114,794.01
648.000 AZZ INC 002474104	40.3600 40.3600	27,299.50 27,299.50	26,153.28 26,153.28	0.01	-1,146.22 -1,146.22
636.000 AARON'S INC 002535300	42.0500 42.0500	17,178.36 17,178.36	26,743.80 26,743.80	0.01	9,565.44 9,565.44
16,919.000 ABBOTT LABORATORIES 002824100	72.3300 72.3300	539,369.47 539,369.47	1,223,751.27 1,223,751.27	0.52	684,381.80 684,381.80
15,568.000 ABBVIE INC 00287Y109	92.1900 92.1900	496,845.38 496,845.38	1,435,213.92 1,435,213.92	0.61	938,368.54 938,368.54
391.000 ABIOMED INC 003654100	325.0400 325.0400	15,260.54 15,260.54	127,090.64 127,090.64	0.05	111,830.10 111,830.10

 PARA US - MONTI - 	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,919.000 ACADIA HEALTHCARE CO INC 00404A109	25.7100 25.7100	59,919.56 59,919.56	49,337.49 49,337.49	0.02	-10,582.07 -10,582.07
3,668.000 ACCELERATE DIAGNOSTICS INC 00430H102	11.5000 11.5000	48,661.01 48,661.01	42,182.00 42,182.00	0.02	-6,479.01 -6,479.01
1,185.000 ACI WORLDWIDE INC 004498101	27.6700 27.6700	15,102.21 15,102.21	32,788.95 32,788.95	0.01	17,686.74 17,686.74
5,057.000 ACTIVISION BLIZZARD INC 00507V109	46.5700 46.5700	103,646.11 103,646.11	235,504.49 235,504.49	0.10	131,858.38 131,858.38
397.000 ACUITY BRANDS INC 00508Y102	114.9500 114.9500	27,182.52 27,182.52	45,635.15 45,635.15	0.02	18,452.63 18,452.63
4,696.000 ADOBE INC 00724F101	226.2400 226.2400	221,885.06 221,885.06	1,062,423.04 1,062,423.04	0.45	840,537.98 840,537.98
1,775.000 ADTALEM GLOBAL EDUCATION INC 00737L103	47.3200 47.3200	42,493.50 42,493.50	83,993.00 83,993.00	0.04	41,499.50 41,499.50
1,295.000 ADVANCE AUTO PARTS INC 00751Y106	157.4600 157.4600	104,415.64 104,415.64	203,910.70 203,910.70	0.09	99,495.06 99,495.06
1,384.000 AECOM 00766T100	26.5000 26.5000	33,552.93 33,552.93	36,676.00 36,676.00	0.02	3,123.07 3,123.07
1,235.000 AERIE PHARMACEUTICALS INC 00771V108	36.1000 36.1000	53,795.41 53,795.41	44,583.50 44,583.50	0.02	-9,211.91 -9,211.91

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
290.000 ADVANSIX INC 00773T101	24.3400 24.3400	1,983.74 1,983.74	7,058.60 7,058.60	0.00	5,074.86 5,074.86
13,652.000 ADVANCED MICRO DEVICES INC 007903107	18.4600 18.4600	32,082.20 32,082.20	252,015.92 252,015.92	0.11	219,933.72 219,933.72
371.000 AFFILIATED MANAGERS GROUP INC 008252108	97.4400 97.4400	37,822.37 37,822.37	36,150.24 36,150.24	0.02	-1,672.13 -1,672.13
2,763.000 AGILENT TECHNOLOGIES INC 00846U101	67.4600 67.4600	61,868.11 61,868.11	186,391.98 186,391.98	0.08	124,523.87 124,523.87
1,010.000 AGIOS PHARMACEUTICALS INC 00847X104	46.1100 46.1100	53,105.75 53,105.75	46,571.10 46,571.10	0.02	-6,534.65 -6,534.65
1,257.000 AGREE REALTY CORP 008492100	59.1200 59.1200	42,536.88 42,536.88	74,313.84 74,313.84	0.03	31,776.96 31,776.96
1,691.000 AIR LEASE CORP 00912X302	30.2100 30.2100	53,461.02 53,461.02	51,085.11 51,085.11	0.02	-2,375.91 -2,375.91
1,842.000 AIR PRODUCTS & CHEMICALS INC 009158106	160.0500 160.0500	118,594.24 118,594.24	294,812.10 294,812.10	0.12	176,217.86 176,217.86
1,986.000 AKAMAI TECHNOLOGIES INC 00971T101	61.0800 61.0800	83,529.14 83,529.14	121,304.88 121,304.88	0.05	37,775.74 37,775.74
8,324.000 AKORN INC 009728106	3.3900 3.3900	52,154.86 52,154.86	28,218.36 28,218.36	0.01	-23,936.50 -23,936.50

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,288.000 ALASKA AIR GROUP INC 011659109	60.8500 60.8500	21,574.00 21,574.00	78,374.80 78,374.80	0.03	56,800.80 56,800.80
220.000 ALBANY INTERNATIONAL CORP 012348108	62.4300 62.4300	5,442.80 5,442.80	13,734.60 13,734.60	0.01	8,291.80 8,291.80
1,103.000 ALBEMARLE CORP 012653101	77.0700 77.0700	72,695.39 72,695.39	85,008.21 85,008.21	0.04	12,312.82 12,312.82
1,603.000 ALCOA CORP 013872106	26.5800 26.5800	32,792.35 32,792.35	42,607.74 42,607.74	0.02	9,815.39 9,815.39
585.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	115.2400 115.2400	40,491.22 40,491.22	67,415.40 67,415.40	0.03	26,924.18 26,924.18
1,983.000 ALEXION PHARMACEUTICALS INC 015351109	97.3600 97.3600	165,854.11 165,854.11	193,064.88 193,064.88	0.08	27,210.77 27,210.77
676.000 ALIGN TECHNOLOGY INC 016255101	209.4300 209.4300	30,083.74 30,083.74	141,574.68 141,574.68	0.06	111,490.94 111,490.94
148.000 ALLEGHANY CORP 017175100	623.3200 623.3200	57,592.91 57,592.91	92,251.36 92,251.36	0.04	34,658.45 34,658.45
243.000 ALLETE INC 018522300	76.2200 76.2200	9,907.11 9,907.11	18,521.46 18,521.46	0.01	8,614.35 8,614.35
284.000 ALLIANCE DATA SYSTEMS CORP 018581108	150.0800 150.0800	39,182.12 39,182.12	42,622.72 42,622.72	0.02	3,440.60 3,440.60

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,636.000 ALLIANT ENERGY CORP 018802108	42.2500 42.2500	70,702.73 70,702.73	111,371.00 111,371.00	0.05	40,668.27 40,668.27
1,221.000 ALLISON TRANSMISSION HOLDINGS 01973R101	43.9100 43.9100	35,763.09 35,763.09	53,614.11 53,614.11	0.02	17,851.02 17,851.02
3,932.000 ALLSTATE CORP/THE 020002101	82.6300 82.6300	144,374.78 144,374.78	324,901.16 324,901.16	0.14	180,526.38 180,526.38
4,971.000 ALLY FINANCIAL INC 02005N100	22.6600 22.6600	101,010.66 101,010.66	112,642.86 112,642.86	0.05	11,632.20 11,632.20
1,152.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	72.9100 72.9100	82,355.72 82,355.72	83,992.32 83,992.32	0.04	1,636.60 1,636.60
2,107.000 ALPHABET INC-CL C 02079K107	1,035.6100 1,035.6100	664,817.91 664,817.91	2,182,030.27 2,182,030.27	0.92	1,517,212.36 1,517,212.36
3,548.000 ALPHABET INC-CL A 02079K305	1,044.9600 1,044.9600	1,895,515.42 1,895,515.42	3,707,518.08 3,707,518.08	1.57	1,812,002.66 1,812,002.66
1,312.000 ALTRA INDUSTRIAL MOTION CORP 02208R106	25.1500 25.1500	36,329.28 36,329.28	32,996.80 32,996.80	0.01	-3,332.48 -3,332.48
13,388.000 ALTRIA GROUP INC 02209S103	49.3900 49.3900	261,603.12 261,603.12	661,233.32 661,233.32	0.28	399,630.20 399,630.20
3,895.000 AMAZON.COM INC 023135106	1,501.9700 1,501.9700	1,426,090.60 1,426,090.60	5,850,173.15 5,850,173.15	2.47	4,424,082.55 4,424,082.55

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,750.000 AMBAC FINANCIAL GROUP INC 023139884	17.2400 17.2400	54,173.75 54,173.75	64,650.00 64,650.00	0.03	10,476.25 10,476.25
69.000 AMERCO 023586100	328.1100 328.1100	6,606.06 6,606.06	22,639.59 22,639.59	0.01	16,033.53 16,033.53
1,767.000 AMEREN CORP 023608102	65.2300 65.2300	59,630.12 59,630.12	115,261.41 115,261.41	0.05	55,631.29 55,631.29
1,688.000 AMERICAN AIRLINES GROUP INC 02376R102	32.1100 32.1100	44,909.64 44,909.64	54,201.68 54,201.68	0.02	9,292.04 9,292.04
227.000 AMERICAN ASSETS TRUST INC 024013104	40.1700 40.1700	5,077.99 5,077.99	9,118.59 9,118.59	0.00	4,040.60 4,040.60
1,396.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.3900 41.3900	53,727.65 53,727.65	57,780.44 57,780.44	0.02	4,052.79 4,052.79
4,550.000 AMERICAN ELECTRIC POWER CO INC 025537101	74.7400 74.7400	181,998.44 181,998.44	340,067.00 340,067.00	0.14	158,068.56 158,068.56
2,707.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	19.3300 19.3300	42,716.46 42,716.46	52,326.31 52,326.31	0.02	9,609.85 9,609.85
473.000 AMERICAN EQUITY INVESTMENT LIF 025676206	27.9400 27.9400	5,832.09 5,832.09	13,215.62 13,215.62	0.01	7,383.53 7,383.53
6,399.000 AMERICAN EXPRESS CO 025816109	95.3200 95.3200	409,886.83 409,886.83	609,952.68 609,952.68	0.26	200,065.85 200,065.85

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
846.000 AMERICAN FINANCIAL GROUP INC/O 025932104	90.5300 90.5300	24,968.34 24,968.34	76,588.38 76,588.38	0.03	51,620.04 51,620.04
4,525.000 AMERICAN HOMES 4 RENT 02665T306	19.8500 19.8500	71,030.84 71,030.84	89,821.25 89,821.25	0.04	18,790.41 18,790.41
4,834.000 AMERICAN INTERNATIONAL GROUP I 026874784	39.4100 39.4100	144,348.19 144,348.19	190,507.94 190,507.94	0.08	46,159.75 46,159.75
860.000 AMERICAN STATES WATER CO 029899101	67.0400 67.0400	34,907.40 34,907.40	57,654.40 57,654.40	0.02	22,747.00 22,747.00
4,050.000 AMERICAN TOWER CORP 03027X100	158.1900 158.1900	235,353.42 235,353.42	640,669.50 640,669.50	0.27	405,316.08 405,316.08
1,093.000 AMERICAN WATER WORKS CO INC 030420103	90.7700 90.7700	38,661.76 38,661.76	99,211.61 99,211.61	0.04	60,549.85 60,549.85
19.000 AMERISAFE INC 03071H100	56.6900 56.6900	421.80 421.80	1,077.11 1,077.11	0.00	655.31 655.31
1,368.000 AMERISOURCEBERGEN CORP 03073E105	74.4000 74.4000	61,769.36 61,769.36	101,779.20 101,779.20	0.04	40,009.84 40,009.84
1,716.000 AMERIPRISE FINANCIAL INC 03076C106	104.3700 104.3700	80,214.18 80,214.18	179,098.92 179,098.92	0.08	98,884.74 98,884.74
2,223.000 AMETEK INC 031100100	67.7000 67.7000	65,340.74 65,340.74	150,497.10 150,497.10	0.06	85,156.36 85,156.36

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,356.000 AMGEN INC 031162100	194.6700 194.6700	439,545.10 439,545.10	1,237,322.52 1,237,322.52	0.52	797,777.42 797,777.42
2,927.000 AMNEAL PHARMACEUTICALS INC 03168L105	13.5300 13.5300	53,291.03 53,291.03	39,602.31 39,602.31	0.02	-13,688.72 -13,688.72
3,123.000 AMPHENOL CORP 032095101	81.0200 81.0200	135,257.16 135,257.16	253,025.46 253,025.46	0.11	117,768.30 117,768.30
3,308.000 ANADARKO PETROLEUM CORP 032511107	43.8400 43.8400	148,829.56 148,829.56	145,022.72 145,022.72	0.06	-3,806.84 -3,806.84
2,748.000 ANALOG DEVICES INC 032654105	85.8300 85.8300	132,629.38 132,629.38	235,860.84 235,860.84	0.10	103,231.46 103,231.46
187.000 ANDERSONS INC/THE 034164103	29.8900 29.8900	4,965.47 4,965.47	5,589.43 5,589.43	0.00	623.96 623.96
730.000 ANSYS INC 03662Q105	142.9400 142.9400	34,079.88 34,079.88	104,346.20 104,346.20	0.04	70,266.32 70,266.32
3,768.000 ANTERO RESOURCES CORP 03674X106	9.3900 9.3900	53,303.33 53,303.33	35,381.52 35,381.52	0.01	-17,921.81 -17,921.81
2,449.000 ANTHEM INC 036752103	262.6300 262.6300	226,910.81 226,910.81	643,180.87 643,180.87	0.27	416,270.06 416,270.06
1,358.000 APARTMENT INVESTMENT & MANAGEM 03748R101	43.8800 43.8800	40,303.70 40,303.70	59,589.04 59,589.04	0.03	19,285.34 19,285.34

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
797.000 APERGY CORP 03755L104	27.0800 27.0800	14,059.95 14,059.95	21,582.76 21,582.76	0.01	7,522.81 7,522.81
924.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	16.6600 16.6600	15,073.27 15,073.27	15,393.84 15,393.84	0.01	320.57 320.57
46,529.000 APPLE INC 037833100	157.7400 157.7400	1,423,801.99 1,423,801.99	7,339,484.46 7,339,484.46	3.10	5,915,682.47 5,915,682.47
337.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	53.9400 53.9400	11,522.03 11,522.03	18,177.78 18,177.78	0.01	6,655.75 6,655.75
11,981.000 APPLIED MATERIALS INC 038222105	32.7400 32.7400	181,133.38 181,133.38	392,257.94 392,257.94	0.17	211,124.56 211,124.56
672.000 APTARGROUP INC 038336103	94.0700 94.0700	38,910.28 38,910.28	63,215.04 63,215.04	0.03	24,304.76 24,304.76
3,633.000 AQUA AMERICA INC 03836W103	34.1900 34.1900	53,303.37 53,303.37	124,212.27 124,212.27	0.05	70,908.90 70,908.90
1,386.000 ARAMARK 03852U106	28.9700 28.9700	44,950.29 44,950.29	40,152.42 40,152.42	0.02	-4,797.87 -4,797.87
519.000 ARCBEST CORP 03937C105	34.2600 34.2600	10,037.46 10,037.46	17,780.94 17,780.94	0.01	7,743.48 7,743.48
6,151.000 ARCHER-DANIELS-MIDLAND CO 039483102	40.9700 40.9700	195,819.03 195,819.03	252,006.47 252,006.47	0.11	56,187.44 56,187.44

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,049.000 ARCONIC INC 03965L100	16.8600 16.8600	60,074.36 60,074.36	51,406.14 51,406.14	0.02	-8,668.22 -8,668.22
573.000 ARISTA NETWORKS INC 040413106	210.7000 210.7000	42,579.63 42,579.63	120,731.10 120,731.10	0.05	78,151.47 78,151.47
6,238.000 ARLINGTON ASSET INVESTMENT COR 041356205	7.2400 7.2400	53,057.94 53,057.94	45,163.12 45,163.12	0.02	-7,894.82 -7,894.82
3,264.000 ARMADA HOFFLER PROPERTIES INC 04208T108	14.0600 14.0600	35,457.81 35,457.81	45,891.84 45,891.84	0.02	10,434.03 10,434.03
84.000 ARMSTRONG FLOORING INC 04238R106	11.8400 11.8400	947.93 947.93	994.56 994.56	0.00	46.63 46.63
168.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	58.2100 58.2100	6,445.75 6,445.75	9,779.28 9,779.28	0.00	3,333.53 3,333.53
3,232.000 ARRAY BIOPHARMA INC 04269X105	14.2500 14.2500	49,212.18 49,212.18	46,056.00 46,056.00	0.02	-3,156.18 -3,156.18
1,053.000 ARROW ELECTRONICS INC 042735100	68.9500 68.9500	35,296.56 35,296.56	72,604.35 72,604.35	0.03	37,307.79 37,307.79
491.197 ARROW FINANCIAL CORP 042744102	32.0200 32.0200	9,761.14 9,761.14	15,728.13 15,728.13	0.01	5,966.99 5,966.99
1,317.000 ARTESIAN RESOURCES CORP 043113208	34.8700 34.8700	40,051.95 40,051.95	45,923.79 45,923.79	0.02	5,871.84 5,871.84

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
683.000 ASHLAND GLOBAL HOLDINGS INC 044186104	70.9600 70.9600	18,811.39 18,811.39	48,465.68 48,465.68	0.02	29,654.29 29,654.29
1,040.000 ASPEN TECHNOLOGY INC 045327103	82.1800 82.1800	20,317.25 20,317.25	85,467.20 85,467.20	0.04	65,149.95 65,149.95
1,546.204 ASSOCIATED BANC-CORP 045487105	19.7900 19.7900	15,181.31 15,181.31	30,599.38 30,599.38	0.01	15,418.07 15,418.07
444.000 ASSURANT INC 04621X108	89.4400 89.4400	18,131.88 18,131.88	39,711.36 39,711.36	0.02	21,579.48 21,579.48
412.000 ATHENAHEALTH INC 04685W103	131.9300 131.9300	48,167.84 48,167.84	54,355.16 54,355.16	0.02	6,187.32 6,187.32
778.000 ATMOS ENERGY CORP 049560105	92.7200 92.7200	24,258.04 24,258.04	72,136.16 72,136.16	0.03	47,878.12 47,878.12
51.000 ATRION CORP 049904105	741.0800 741.0800	10,220.40 10,220.40	37,795.08 37,795.08	0.02	27,574.68 27,574.68
2,072.000 AUTODESK INC 052769106	128.6100 128.6100	90,638.88 90,638.88	266,479.92 266,479.92	0.11	175,841.04 175,841.04
2,939.000 AUTOMATIC DATA PROCESSING INC 053015103	131.1200 131.1200	147,707.41 147,707.41	385,361.68 385,361.68	0.16	237,654.27 237,654.27
274.000 AUTOZONE INC 053332102	838.3400 838.3400	172,252.84 172,252.84	229,705.16 229,705.16	0.10	57,452.32 57,452.32

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
445.000 AVALONBAY COMMUNITIES INC 053484101	174.0500 174.0500	76,944.95 76,944.95	77,452.25 77,452.25	0.03	507.30 507.30
352.000 AVANOS MEDICAL INC 05350V106	44.7900 44.7900	7,654.28 7,654.28	15,766.08 15,766.08	0.01	8,111.80 8,111.80
629.000 AVANGRID INC 05351W103	50.0900 50.0900	23,279.17 23,279.17	31,506.61 31,506.61	0.01	8,227.44 8,227.44
545.000 AVERY DENNISON CORP 053611109	89.8300 89.8300	23,535.68 23,535.68	48,957.35 48,957.35	0.02	25,421.67 25,421.67
835.000 AVIS BUDGET GROUP INC 053774105	22.4800 22.4800	13,201.35 13,201.35	18,770.80 18,770.80	0.01	5,569.45 5,569.45
1,657.000 AVNET INC 053807103	36.1000 36.1000	58,598.04 58,598.04	59,817.70 59,817.70	0.03	1,219.66 1,219.66
7,703.000 BB&T CORP 054937107	43.3200 43.3200	270,757.83 270,757.83	333,693.96 333,693.96	0.14	62,936.13 62,936.13
2,273.000 B&G FOODS INC 05508R106	28.9100 28.9100	53,534.13 53,534.13	65,712.43 65,712.43	0.03	12,178.30 12,178.30
4,640.000 BGC PARTNERS INC 05541T101	5.1700 5.1700	28,194.75 28,194.75	23,988.80 23,988.80	0.01	-4,205.95 -4,205.95
807.000 BOK FINANCIAL CORP 05561Q201	73.3300 73.3300	40,184.20 40,184.20	59,177.31 59,177.31	0.03	18,993.11 18,993.11

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1,005.000 BWX TECHNOLOGIES INC 05605H100	38.2300 38.2300	18,989.84 18,989.84	38,421.15 38,421.15	0.02	19,431.31 19,431.31
270.000 BADGER METER INC 056525108	49.2100 49.2100	4,965.30 4,965.30	13,286.70 13,286.70	0.01	8,321.40 8,321.40
123.000 BALCHEM CORP 057665200	78.3500 78.3500	5,078.67 5,078.67	9,637.05 9,637.05	0.00	4,558.38 4,558.38
4,452.000 BALL CORP 058498106	45.9800 45.9800	149,227.90 149,227.90	204,702.96 204,702.96	0.09	55,475.06 55,475.06
264.000 BANCFIRST CORP 05945F103	49.9000 49.9000	5,043.72 5,043.72	13,173.60 13,173.60	0.01	8,129.88 8,129.88
657.000 BANCORPSOUTH BANK 05971J102	26.1400 26.1400	6,878.79 6,878.79	17,173.98 17,173.98	0.01	10,295.19 10,295.19
2,106.000 BANC OF CALIFORNIA INC 05990K106	13.3100 13.3100	29,273.40 29,273.40	28,030.86 28,030.86	0.01	-1,242.54 -1,242.54
81,970.000 BANK OF AMERICA CORP 060505104	24.6400 24.6400	1,103,836.47 1,103,836.47	2,019,740.80 2,019,740.80	0.85	915,904.33 915,904.33
876.000 BANK OF HAWAII CORP 062540109	67.3200 67.3200	40,008.36 40,008.36	58,972.32 58,972.32	0.02	18,963.96 18,963.96
8,699.000 BANK OF NEW YORK MELLON CORP/T 064058100	47.0700 47.0700	306,939.97 306,939.97	409,461.93 409,461.93	0.17	102,521.96 102,521.96

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
266.000 BANKUNITED INC 06652K103	29.9400 29.9400	7,097.57 7,097.57	7,964.04 7,964.04	0.00	866.47 866.47
433.000 BARNES GROUP INC 067806109	53.6200 53.6200	10,158.18 10,158.18	23,217.46 23,217.46	0.01	13,059.28 13,059.28
7,446.000 BASIC ENERGY SERVICES INC 06985P209	3.8400 3.8400	52,978.07 52,978.07	28,592.64 28,592.64	0.01	-24,385.43 -24,385.43
5,636.000 BAXTER INTERNATIONAL INC 071813109	65.8200 65.8200	152,124.64 152,124.64	370,961.52 370,961.52	0.16	218,836.88 218,836.88
366.000 BEACON ROOFING SUPPLY INC 073685109	31.7200 31.7200	8,132.52 8,132.52	11,609.52 11,609.52	0.00	3,477.00 3,477.00
2,185.221 BECTON DICKINSON AND CO 075887109	225.3200 225.3200	187,342.09 187,342.09	492,374.00 492,374.00	0.21	305,031.91 305,031.91
4,172.000 BED BATH & BEYOND INC 075896100	11.3200 11.3200	52,175.82 52,175.82	47,227.04 47,227.04	0.02	-4,948.78 -4,948.78
377.000 BELDEN INC 077454106	41.7700 41.7700	12,226.11 12,226.11	15,747.29 15,747.29	0.01	3,521.18 3,521.18
1,156.000 BEMIS CO INC 081437105	45.9000 45.9000	42,734.40 42,734.40	53,060.40 53,060.40	0.02	10,326.00 10,326.00
2,647.000 BENCHMARK ELECTRONICS INC 08160H101	21.1800 21.1800	58,212.18 58,212.18	56,063.46 56,063.46	0.02	-2,148.72 -2,148.72

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
675.000 BENEFICIAL BANCORP INC 08171T102	14.2900 14.2900	5,001.59 5,001.59	9,645.75 9,645.75	0.00	4,644.16 4,644.16
924.000 WR BERKLEY CORP 084423102	73.9100 73.9100	25,017.89 25,017.89	68,292.84 68,292.84	0.03	43,274.95 43,274.95
17,090.000 BERKSHIRE HATHAWAY INC 084670702	204.1800 204.1800	1,702,429.32 1,702,429.32	3,489,436.20 3,489,436.20	1.48	1,787,006.88 1,787,006.88
233.000 BERKSHIRE HILLS BANCORP INC 084680107	26.9700 26.9700	5,063.09 5,063.09	6,284.01 6,284.01	0.00	1,220.92 1,220.92
1,200.000 BERRY GLOBAL GROUP INC 08579W103	47.5300 47.5300	40,213.74 40,213.74	57,036.00 57,036.00	0.02	16,822.26 16,822.26
2,712.000 BEST BUY CO INC 086516101	52.9600 52.9600	61,649.26 61,649.26	143,627.52 143,627.52	0.06	81,978.26 81,978.26
692.000 BIG LOTS INC 089302103	28.9200 28.9200	13,930.52 13,930.52	20,012.64 20,012.64	0.01	6,082.12 6,082.12
251.000 BIO-RAD LABORATORIES INC 090572207	232.2200 232.2200	35,554.15 35,554.15	58,287.22 58,287.22	0.02	22,733.07 22,733.07
1,743.000 BIOMARIN PHARMACEUTICAL INC 09061G101	85.1500 85.1500	118,469.49 118,469.49	148,416.45 148,416.45	0.06	29,946.96 29,946.96
1,389.000 BIOGEN INC 09062X103	300.9200 300.9200	197,432.07 197,432.07	417,977.88 417,977.88	0.18	220,545.81 220,545.81

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
398.000 BIO-TECHNE CORP 09073M104	144.7200 144.7200	31,893.88 31,893.88	57,598.56 57,598.56	0.02	25,704.68 25,704.68
1,098.000 BLACK HILLS CORP 092113109	62.7800 62.7800	45,137.58 45,137.58	68,932.44 68,932.44	0.03	23,794.86 23,794.86
1,131.000 BLACK KNIGHT INC 09215C105	45.0600 45.0600	37,398.70 37,398.70	50,962.86 50,962.86	0.02	13,564.16 13,564.16
835.000 BLACKBAUD INC 09227Q100	62.9000 62.9000	45,190.56 45,190.56	52,521.50 52,521.50	0.02	7,330.94 7,330.94
1,155.000 BLACKROCK INC 09247X101	392.8200 392.8200	278,579.55 278,579.55	453,707.10 453,707.10	0.19	175,127.55 175,127.55
2,555.000 H&R BLOCK INC 093671105	25.3700 25.3700	63,455.31 63,455.31	64,820.35 64,820.35	0.03	1,365.04 1,365.04
2,435.000 BLOOMIN' BRANDS INC 094235108	17.8900 17.8900	42,198.55 42,198.55	43,562.15 43,562.15	0.02	1,363.60 1,363.60
984.000 BLUEBIRD BIO INC 09609G100	99.2000 99.2000	39,143.52 39,143.52	97,612.80 97,612.80	0.04	58,469.28 58,469.28
6,347.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	9.0200 9.0200	54,290.25 54,290.25	57,249.94 57,249.94	0.02	2,959.69 2,959.69
958.000 BLUEPRINT MEDICINES CORP 09627Y109	53.9100 53.9100	50,524.92 50,524.92	51,645.78 51,645.78	0.02	1,120.86 1,120.86

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,081.000 BOEING CO/THE 097023105	322.5000 322.5000	549,761.87 549,761.87	1,638,622.50 1,638,622.50	0.69	1,088,860.63 1,088,860.63
448.000 BOOKING HOLDINGS INC 09857L108	1,722.4200 1,722.4200	246,639.12 246,639.12	771,644.16 771,644.16	0.33	525,005.04 525,005.04
1,189.000 BOOZ ALLEN HAMILTON HOLDING CO 099502106	45.0700 45.0700	35,384.64 35,384.64	53,588.23 53,588.23	0.02	18,203.59 18,203.59
2,039.000 BORGWARNER INC 099724106	34.7400 34.7400	64,042.61 64,042.61	70,834.86 70,834.86	0.03	6,792.25 6,792.25
2,575.000 BOSTON OMAHA CORP 101044105	23.3900 23.3900	57,543.37 57,543.37	60,229.25 60,229.25	0.03	2,685.88 2,685.88
1,331.000 BOSTON PROPERTIES INC 101121101	112.5500 112.5500	138,885.19 138,885.19	149,804.05 149,804.05	0.06	10,918.86 10,918.86
13,691.000 BOSTON SCIENTIFIC CORP 101137107	35.3400 35.3400	154,822.43 154,822.43	483,839.94 483,839.94	0.20	329,017.51 329,017.51
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	48.0000 48.0000	5,080.32 5,080.32	10,368.00 10,368.00	0.00	5,287.68 5,287.68
1,945.000 BOYD GAMING CORP 103304101	20.7800 20.7800	30,183.90 30,183.90	40,417.10 40,417.10	0.02	10,233.20 10,233.20
1,597.000 BRADY CORP 104674106	43.4600 43.4600	42,160.80 42,160.80	69,405.62 69,405.62	0.03	27,244.82 27,244.82

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,639.000 BRANDYWINE REALTY TRUST 105368203	12.8700 12.8700	20,192.48 20,192.48	21,093.93 21,093.93	0.01	901.45 901.45
604.000 BRIGHT HORIZONS FAMILY SOLUTIO 109194100	111.4500 111.4500	51,726.56 51,726.56	67,315.80 67,315.80	0.03	15,589.24 15,589.24
3,321.000 BRIGHTHOUSE FINANCIAL INC 10922N103	30.4800 30.4800	131,499.98 131,499.98	101,224.08 101,224.08	0.04	-30,275.90 -30,275.90
674.000 BRINKER INTERNATIONAL INC 109641100	43.9800 43.9800	16,560.18 16,560.18	29,642.52 29,642.52	0.01	13,082.34 13,082.34
15,591.000 BRISTOL-MYERS SQUIBB CO 110122108	51.9800 51.9800	465,480.40 465,480.40	810,420.18 810,420.18	0.34	344,939.78 344,939.78
3,533.000 BRIXMOR PROPERTY GROUP INC 11120U105	14.6900 14.6900	54,360.20 54,360.20	51,899.77 51,899.77	0.02	-2,460.43 -2,460.43
914.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	96.2500 96.2500	19,651.00 19,651.00	87,972.50 87,972.50	0.04	68,321.50 68,321.50
4,125.000 BROADCOM INC 11135F101	254.2800 254.2800	459,174.92 459,174.92	1,048,905.00 1,048,905.00	0.44	589,730.08 589,730.08
1,850.000 BROWN & BROWN INC 115236101	27.5600 27.5600	23,300.75 23,300.75	50,986.00 50,986.00	0.02	27,685.25 27,685.25
3,276.000 BROWN-FORMAN CORP 115637209	47.5800 47.5800	58,999.29 58,999.29	155,872.08 155,872.08	0.07	96,872.79 96,872.79

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,908.000 BRUKER CORP 116794108	29.7700 29.7700	35,736.84 35,736.84	56,801.16 56,801.16	0.02	21,064.32 21,064.32
68.000 BRUNOS INC NEW 116881202	0.0000 0.0000	680.00 680.00	0.00 0.00	0.00	-680.00 -680.00
1,071.000 BRUNSWICK CORP/DE 117043109	46.4500 46.4500	23,452.29 23,452.29	49,747.95 49,747.95	0.02	26,295.66 26,295.66
1,204.000 BRYN MAWR BANK CORP 117665109	34.4000 34.4000	35,710.64 35,710.64	41,417.60 41,417.60	0.02	5,706.96 5,706.96
736.000 BURLINGTON STORES INC 122017106	162.6700 162.6700	34,793.91 34,793.91	119,725.12 119,725.12	0.05	84,931.21 84,931.21
4,214.000 CBS CORP 124857202	43.7200 43.7200	119,472.81 119,472.81	184,236.08 184,236.08	0.08	64,763.27 64,763.27
676.000 CBOE GLOBAL MARKETS INC 12503M108	97.8300 97.8300	27,108.50 27,108.50	66,133.08 66,133.08	0.03	39,024.58 39,024.58
2,495.000 CBRE GROUP INC 12504L109	40.0400 40.0400	54,041.71 54,041.71	99,899.80 99,899.80	0.04	45,858.09 45,858.09
1,269.000 CDK GLOBAL INC 12508E101	47.8800 47.8800	38,612.21 38,612.21	60,759.72 60,759.72	0.03	22,147.51 22,147.51
1,497.000 CDW CORP/DE 12514G108	81.0500 81.0500	78,653.13 78,653.13	121,331.85 121,331.85	0.05	42,678.72 42,678.72

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2,650.000 CF INDUSTRIES HOLDINGS INC 125269100	43.5100 43.5100	74,583.45 74,583.45	115,301.50 115,301.50	0.05	40,718.05 40,718.05
1,368.000 CH ROBINSON WORLDWIDE INC 12541W209	84.0900 84.0900	93,045.57 93,045.57	115,035.12 115,035.12	0.05	21,989.55 21,989.55
3,684.236 CIGNA CORP 125523100	189.9200 189.9200	268,748.54 268,748.54	699,710.10 699,710.10	0.30	430,961.56 430,961.56
1,557.000 CIT GROUP INC 125581801	38.2700 38.2700	55,680.02 55,680.02	59,586.39 59,586.39	0.03	3,906.37 3,906.37
3,262.000 CME GROUP INC 12572Q105	188.1200 188.1200	288,083.69 288,083.69	613,647.44 613,647.44	0.26	325,563.75 325,563.75
2,574.000 CMS ENERGY CORP 125896100	49.6500 49.6500	91,725.52 91,725.52	127,799.10 127,799.10	0.05	36,073.58 36,073.58
749.000 CNA FINANCIAL CORP 126117100	44.1500 44.1500	20,432.72 20,432.72	33,068.35 33,068.35	0.01	12,635.63 12,635.63
1,763.000 CNO FINANCIAL GROUP INC 12621E103	14.8800 14.8800	12,781.75 12,781.75	26,233.44 26,233.44	0.01	13,451.69 13,451.69
278.000 CSG SYSTEMS INTERNATIONAL INC 126349109	31.7700 31.7700	5,017.90 5,017.90	8,832.06 8,832.06	0.00	3,814.16 3,814.16
9,648.000 CSX CORP 126408103	62.1300 62.1300	129,147.47 129,147.47	599,430.24 599,430.24	0.25	470,282.77 470,282.77

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
551.000 CTS CORP 126501105	25.8900 25.8900	4,959.00 4,959.00	14,265.39 14,265.39	0.01	9,306.39 9,306.39
5,714.000 CNX RESOURCES CORP 12653C108	11.4200 11.4200	32,118.55 32,118.55	65,253.88 65,253.88	0.03	33,135.33 33,135.33
710.000 CVB FINANCIAL CORP 126600105	20.2300 20.2300	6,248.00 6,248.00	14,363.30 14,363.30	0.01	8,115.30 8,115.30
12,285.498 CVS HEALTH CORP 126650100	65.5200 65.5200	537,649.06 537,649.06	804,945.83 804,945.83	0.34	267,296.77 267,296.77
12.000 CABLE ONE INC 12685J105	820.1000 820.1000	1,902.67 1,902.67	9,841.20 9,841.20	0.00	7,938.53 7,938.53
522.000 CABOT CORP 127055101	42.9400 42.9400	20,065.68 20,065.68	22,414.68 22,414.68	0.01	2,349.00 2,349.00
4,177.000 CABOT OIL & GAS CORP 127097103	22.3500 22.3500	75,046.41 75,046.41	93,355.95 93,355.95	0.04	18,309.54 18,309.54
361.000 CACI INTERNATIONAL INC 127190304	144.0300 144.0300	36,219.13 36,219.13	51,994.83 51,994.83	0.02	15,775.70 15,775.70
2,138.000 CADENCE DESIGN SYSTEMS INC 127387108	43.4800 43.4800	21,828.98 21,828.98	92,960.24 92,960.24	0.04	71,131.26 71,131.26
1,871.000 CALIFORNIA WATER SERVICE GROUP 130788102	47.6600 47.6600	42,284.60 42,284.60	89,171.86 89,171.86	0.04	46,887.26 46,887.26

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
781.000 CALLAWAY GOLF CO 131193104	15.3000 15.3000	4,810.96 4,810.96	11,949.30 11,949.30	0.01	7,138.34 7,138.34
728.000 CAMDEN PROPERTY TRUST 133131102	88.0500 88.0500	50,785.06 50,785.06	64,100.40 64,100.40	0.03	13,315.34 13,315.34
1,268.000 CAMPBELL SOUP CO 134429109	32.9900 32.9900	43,110.83 43,110.83	41,831.32 41,831.32	0.02	-1,279.51 -1,279.51
349.000 CANADIAN IMPERIAL BANK OF COMM 136069101	74.5400 74.5400	21,868.03 21,868.03	26,014.46 26,014.46	0.01	4,146.43 4,146.43
376.000 CANNAE HOLDINGS INC 13765N107	17.1200 17.1200	3,243.61 3,243.61	6,437.12 6,437.12	0.00	3,193.51 3,193.51
591.000 CANTEL MEDICAL CORP 138098108	74.4500 74.4500	35,879.61 35,879.61	43,999.95 43,999.95	0.02	8,120.34 8,120.34
4,824.000 CAPITAL ONE FINANCIAL CORP 14040H105	75.5900 75.5900	346,013.23 346,013.23	364,646.16 364,646.16	0.15	18,632.93 18,632.93
3,622.000 CARDINAL HEALTH INC 14149Y108	44.6000 44.6000	175,749.23 175,749.23	161,541.20 161,541.20	0.07	-14,208.03 -14,208.03
4,078.000 CARETRUST REIT INC 14174T107	18.4600 18.4600	55,363.85 55,363.85	75,279.88 75,279.88	0.03	19,916.03 19,916.03
620.000 CARLISLE COS INC 142339100	100.5200 100.5200	38,181.49 38,181.49	62,322.40 62,322.40	0.03	24,140.91 24,140.91

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,937.000 CARMAX INC 143130102	62.7300 62.7300	50,536.33 50,536.33	121,508.01 121,508.01	0.05	70,971.68 70,971.68
4,312.000 CARNIVAL CORP 143658300	49.3000 49.3000	230,737.14 230,737.14	212,581.60 212,581.60	0.09	-18,155.54 -18,155.54
1,173.000 CARPENTER TECHNOLOGY CORP 144285103	35.6100 35.6100	42,920.07 42,920.07	41,770.53 41,770.53	0.02	-1,149.54 -1,149.54
1,827.000 CARS.COM INC 14575E105	21.5000 21.5000	42,949.05 42,949.05	39,280.50 39,280.50	0.02	-3,668.55 -3,668.55
727.000 CARTER'S INC 146229109	81.6200 81.6200	29,892.09 29,892.09	59,337.74 59,337.74	0.03	29,445.65 29,445.65
331.000 CASEY'S GENERAL STORES INC 147528103	128.1400 128.1400	14,247.60 14,247.60	42,414.34 42,414.34	0.02	28,166.74 28,166.74
5,716.000 CATERPILLAR INC 149123101	127.0700 127.0700	373,461.32 373,461.32	726,332.12 726,332.12	0.31	352,870.80 352,870.80
160.000 CATHAY GENERAL BANCORP 149150104	33.5300 33.5300	2,235.20 2,235.20	5,364.80 5,364.80	0.00	3,129.60 3,129.60
211.000 CAVCO INDUSTRIES INC 149568107	130.3800 130.3800	9,826.27 9,826.27	27,510.18 27,510.18	0.01	17,683.91 17,683.91
1,375.000 CELANESE CORP 150870103	89.9700 89.9700	44,646.25 44,646.25	123,708.75 123,708.75	0.05	79,062.50 79,062.50

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6,831.000 CELGENE CORP 151020104	64.0900 64.0900	182,871.28 182,871.28	437,798.79 437,798.79	0.19	254,927.51 254,927.51
1,519.000 CENTENE CORP 15135B101	115.3000 115.3000	48,533.25 48,533.25	175,140.70 175,140.70	0.07	126,607.45 126,607.45
5,131.000 CENTERPOINT ENERGY INC 15189T107	28.2300 28.2300	74,714.02 74,714.02	144,848.13 144,848.13	0.06	70,134.11 70,134.11
196.000 CENTERSTATE BANK CORP 15201P109	21.0400 21.0400	1,250.48 1,250.48	4,123.84 4,123.84	0.00	2,873.36 2,873.36
1,929.000 CENTRAL GARDEN & PET CO 153527205	31.2500 31.2500	40,373.97 40,373.97	60,281.25 60,281.25	0.03	19,907.28 19,907.28
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	24.3500 24.3500	4,889.59 4,889.59	9,033.85 9,033.85	0.00	4,144.26 4,144.26
2,320.000 CERNER CORP 156782104	52.4400 52.4400	62,322.62 62,322.62	121,660.80 121,660.80	0.05	59,338.18 59,338.18
513.000 CHARLES RIVER LABORATORIES INT 159864107	113.1800 113.1800	27,316.20 27,316.20	58,061.34 58,061.34	0.02	30,745.14 30,745.14
1,938.000 CHARTER COMMUNICATIONS INC 16119P108	284.9700 284.9700	150,416.94 150,416.94	552,271.86 552,271.86	0.23	401,854.92 401,854.92
470.000 CHEESECAKE FACTORY INC/THE 163072101	43.5100 43.5100	15,113.04 15,113.04	20,449.70 20,449.70	0.01	5,336.66 5,336.66

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
77.000 CHEMED CORP 16359R103	283.2800 283.2800	4,924.15 4,924.15	21,812.56 21,812.56	0.01	16,888.41 16,888.41
272.000 CHEMICAL FINANCIAL CORP 163731102	36.6100 36.6100	4,972.16 4,972.16	9,957.92 9,957.92	0.00	4,985.76 4,985.76
2,632.000 CHENIERE ENERGY INC 16411R208	59.1900 59.1900	84,227.46 84,227.46	155,788.08 155,788.08	0.07	71,560.62 71,560.62
1,552.000 CHESAPEAKE LODGING TRUST 165240102	24.3500 24.3500	42,835.20 42,835.20	37,791.20 37,791.20	0.02	-5,044.00 -5,044.00
17,817.000 CHEVRON CORP 166764100	108.7900 108.7900	1,287,100.03 1,287,100.03	1,938,311.43 1,938,311.43	0.82	651,211.40 651,211.40
208.000 CHILDREN'S PLACE INC/THE 168905107	90.0900 90.0900	9,191.52 9,191.52	18,738.72 18,738.72	0.01	9,547.20 9,547.20
2,834.000 CHIMERA INVESTMENT CORP 16934Q208	17.8200 17.8200	38,259.00 38,259.00	50,501.88 50,501.88	0.02	12,242.88 12,242.88
206.000 CHIPOTLE MEXICAN GRILL INC 169656105	431.7900 431.7900	40,443.33 40,443.33	88,948.74 88,948.74	0.04	48,505.41 48,505.41
2,956.000 CHURCH & DWIGHT CO INC 171340102	65.7600 65.7600	75,327.61 75,327.61	194,386.56 194,386.56	0.08	119,058.95 119,058.95
115.000 CHURCHILL DOWNS INC 171484108	243.9400 243.9400	4,940.40 4,940.40	28,053.10 28,053.10	0.01	23,112.70 23,112.70

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,857.000 CIENA CORP 171779309	33.9100 33.9100	31,006.71 31,006.71	62,970.87 62,970.87	0.03	31,964.16 31,964.16
1,407.000 CIMAREX ENERGY CO 171798101	61.6500 61.6500	105,049.88 105,049.88	86,741.55 86,741.55	0.04	-18,308.33 -18,308.33
1,491.000 CINCINNATI FINANCIAL CORP 172062101	77.4200 77.4200	87,355.92 87,355.92	115,433.22 115,433.22	0.05	28,077.30 28,077.30
1,488.000 CINEMARK HOLDINGS INC 17243V102	35.8000 35.8000	41,803.52 41,803.52	53,270.40 53,270.40	0.02	11,466.88 11,466.88
47,583.000 CISCO SYSTEMS INC 17275R102	43.3300 43.3300	1,240,305.16 1,240,305.16	2,061,771.39 2,061,771.39	0.87	821,466.23 821,466.23
885.000 CINTAS CORP 172908105	167.9900 167.9900	31,602.30 31,602.30	148,671.15 148,671.15	0.06	117,068.85 117,068.85
23,261.000 CITIGROUP INC 172967424	52.0600 52.0600	1,032,758.21 1,032,758.21	1,210,967.66 1,210,967.66	0.51	178,209.45 178,209.45
4,534.000 CITIZENS FINANCIAL GROUP INC 174610105	29.7300 29.7300	146,582.87 146,582.87	134,795.82 134,795.82	0.06	-11,787.05 -11,787.05
1,793.000 CITRIX SYSTEMS INC 177376100	102.4600 102.4600	69,885.01 69,885.01	183,710.78 183,710.78	0.08	113,825.77 113,825.77
733.000 CITY HOLDING CO 177835105	67.5900 67.5900	32,880.72 32,880.72	49,543.47 49,543.47	0.02	16,662.75 16,662.75

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
974.000 CLEAN HARBORS INC 184496107	49.3500 49.3500	42,690.42 42,690.42	48,066.90 48,066.90	0.02	5,376.48 5,376.48
2,738.000 CLEARWAY ENERGY INC 18539C204	17.2500 17.2500	41,042.62 41,042.62	47,230.50 47,230.50	0.02	6,187.88 6,187.88
1,017.000 CLOROX CO/THE 189054109	154.1400 154.1400	86,531.70 86,531.70	156,760.38 156,760.38	0.07	70,228.68 70,228.68
166.000 COCA-COLA CONSOLIDATED INC 191098102	177.3800 177.3800	10,121.02 10,121.02	29,445.08 29,445.08	0.01	19,324.06 19,324.06
34,373.000 COCA-COLA CO/THE 191216100	47.3500 47.3500	997,800.37 997,800.37	1,627,561.55 1,627,561.55	0.69	629,761.18 629,761.18
1,254.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	45.2100 45.2100	46,546.44 46,546.44	56,693.34 56,693.34	0.02	10,146.90 10,146.90
1,619.000 COGNEX CORP 192422103	38.6700 38.6700	26,127.81 26,127.81	62,606.73 62,606.73	0.03	36,478.92 36,478.92
4,349.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	63.4800 63.4800	94,822.54 94,822.54	276,074.52 276,074.52	0.12	181,251.98 181,251.98
238.000 COHERENT INC 192479103	105.7100 105.7100	20,339.96 20,339.96	25,158.98 25,158.98	0.01	4,819.02 4,819.02
157.000 COHEN & STEERS INC 19247A100	34.3200 34.3200	4,953.35 4,953.35	5,388.24 5,388.24	0.00	434.89 434.89

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,557.000 COLGATE-PALMOLIVE CO 194162103	59.5200 59.5200	236,708.30 236,708.30	449,792.64 449,792.64	0.19	213,084.34 213,084.34
12,315.000 COLONY CAPITAL INC 19626G108	4.6800 4.6800	69,030.57 69,030.57	57,634.20 57,634.20	0.02	-11,396.37 -11,396.37
314.000 COLUMBIA BANKING SYSTEM INC 197236102	36.2900 36.2900	5,221.82 5,221.82	11,395.06 11,395.06	0.00	6,173.24 6,173.24
45,958.000 COMCAST CORP 20030N101	34.0500 34.0500	921,168.57 921,168.57	1,564,869.90 1,564,869.90	0.66	643,701.33 643,701.33
1,603.000 COMERICA INC 200340107	68.6900 68.6900	43,855.14 43,855.14	110,110.07 110,110.07	0.05	66,254.93 66,254.93
1,609.650 COMMERCE BANCSHARES INC/MO 200525103	56.3700 56.3700	42,823.36 42,823.36	90,735.97 90,735.97	0.04	47,912.61 47,912.61
902.000 COMMERCIAL METALS CO 201723103	16.0200 16.0200	12,934.68 12,934.68	14,450.04 14,450.04	0.01	1,515.36 1,515.36
2,401.000 COMMUNITY BANK SYSTEM INC 203607106	58.3000 58.3000	77,074.14 77,074.14	139,978.30 139,978.30	0.06	62,904.16 62,904.16
739.000 COMMUNITY TRUST BANCORP INC 204149108	39.6100 39.6100	18,132.37 18,132.37	29,271.79 29,271.79	0.01	11,139.42 11,139.42
350.000 COMMVAULT SYSTEMS INC 204166102	59.0900 59.0900	14,434.00 14,434.00	20,681.50 20,681.50	0.01	6,247.50 6,247.50

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,669.292 CONAGRA BRANDS INC 205887102	21.3600 21.3600	69,693.93 69,693.93	78,376.08 78,376.08	0.03	8,682.15 8,682.15
2,076.000 CONCHO RESOURCES INC 20605P101	102.7900 102.7900	173,915.60 173,915.60	213,392.04 213,392.04	0.09	39,476.44 39,476.44
161.000 CONMED CORP 207410101	64.2000 64.2000	4,929.82 4,929.82	10,336.20 10,336.20	0.00	5,406.38 5,406.38
5,764.000 CONNECTONE BANCORP INC 20786W107	18.4700 18.4700	103,651.71 103,651.71	106,461.08 106,461.08	0.05	2,809.37 2,809.37
12,973.000 CONOCOPHILLIPS 20825C104	62.3500 62.3500	610,872.46 610,872.46	808,866.55 808,866.55	0.34	197,994.09 197,994.09
714.000 CONSOL ENERGY INC 20854L108	31.7100 31.7100	6,220.21 6,220.21	22,640.94 22,640.94	0.01	16,420.73 16,420.73
5,013.000 CONSOLIDATED COMMUNICATIONS HO 209034107	9.8800 9.8800	56,426.31 56,426.31	49,528.44 49,528.44	0.02	-6,897.87 -6,897.87
2,681.000 CONSOLIDATED EDISON INC 209115104	76.4600 76.4600	125,152.03 125,152.03	204,989.26 204,989.26	0.09	79,837.23 79,837.23
1,618.000 CONSTELLATION BRANDS INC 21036P108	160.8200 160.8200	84,267.50 84,267.50	260,206.76 260,206.76	0.11	175,939.26 175,939.26
1,361.000 CONTINENTAL RESOURCES INC/OK 212015101	40.1900 40.1900	42,606.43 42,606.43	54,698.59 54,698.59	0.02	12,092.16 12,092.16

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
432.000 COOPER COS INC/THE 216648402	254.5000 254.5000	43,471.74 43,471.74	109,944.00 109,944.00	0.05	66,472.26 66,472.26
494.000 COOPER TIRE & RUBBER CO 216831107	32.3300 32.3300	9,835.54 9,835.54	15,971.02 15,971.02	0.01	6,135.48 6,135.48
1,936.000 COPART INC 217204106	47.7800 47.7800	22,347.69 22,347.69	92,502.08 92,502.08	0.04	70,154.39 70,154.39
900.000 CORELOGIC INC/UNITED STATES 21871D103	33.4200 33.4200	32,673.36 32,673.36	30,078.00 30,078.00	0.01	-2,595.36 -2,595.36
2,706.000 CORECIVIC INC 21871N101	17.8300 17.8300	55,545.65 55,545.65	48,247.98 48,247.98	0.02	-7,297.67 -7,297.67
815.000 CORNERSTONE ONDEMAND INC 21925Y103	50.4300 50.4300	23,040.05 23,040.05	41,100.45 41,100.45	0.02	18,060.40 18,060.40
11,899.000 CORNING INC 219350105	30.2100 30.2100	224,058.17 224,058.17	359,468.79 359,468.79	0.15	135,410.62 135,410.62
4,192.000 COSTCO WHOLESALE CORP 22160K105	203.7100 203.7100	384,703.86 384,703.86	853,952.32 853,952.32	0.36	469,248.46 469,248.46
315.000 COSTAR GROUP INC 22160N109	337.3400 337.3400	21,128.49 21,128.49	106,262.10 106,262.10	0.04	85,133.61 85,133.61
7,785.000 COTY INC 222070203	6.5600 6.5600	70,303.53 70,303.53	51,069.60 51,069.60	0.02	-19,233.93 -19,233.93

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,841.000 COUSINS PROPERTIES INC 222795106	7.9000 7.9000	25,461.02 25,461.02	30,343.90 30,343.90	0.01	4,882.88 4,882.88
1,170.000 COWEN INC 223622606	13.3400 13.3400	15,139.17 15,139.17	15,607.80 15,607.80	0.01	468.63 468.63
32.000 CRACKER BARREL OLD COUNTRY STO 22410J106	159.8600 159.8600	1,555.52 1,555.52	5,115.52 5,115.52	0.00	3,560.00 3,560.00
388.000 CRANE CO 224399105	72.1800 72.1800	18,197.20 18,197.20	28,005.84 28,005.84	0.01	9,808.64 9,808.64
210.000 CREDIT ACCEPTANCE CORP 225310101	381.7600 381.7600	45,091.20 45,091.20	80,169.60 80,169.60	0.03	35,078.40 35,078.40
875.000 CREE INC 225447101	42.7750 42.7750	20,825.00 20,825.00	37,428.13 37,428.13	0.02	16,603.13 16,603.13
3,928.000 CROWN CASTLE INTERNATIONAL COR 22822V101	108.6300 108.6300	260,882.94 260,882.94	426,698.64 426,698.64	0.18	165,815.70 165,815.70
1,595.000 CROWN HOLDINGS INC 228368106	41.5700 41.5700	50,121.38 50,121.38	66,304.15 66,304.15	0.03	16,182.77 16,182.77
1,954.000 CUBESMART 229663109	28.6900 28.6900	37,192.18 37,192.18	56,060.26 56,060.26	0.02	18,868.08 18,868.08
358.000 CULLEN/FROST BANKERS INC 229899109	87.9400 87.9400	20,037.26 20,037.26	31,482.52 31,482.52	0.01	11,445.26 11,445.26

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,804.000 CUMMINS INC 231021106	133.6400 133.6400	187,042.38 187,042.38	241,086.56 241,086.56	0.10	54,044.18 54,044.18
434.000 CURTISS-WRIGHT CORP 231561101	102.1200 102.1200	14,975.69 14,975.69	44,320.08 44,320.08	0.02	29,344.39 29,344.39
2,651.000 CUSTOMERS BANCORP INC 23204G100	18.2000 18.2000	52,905.69 52,905.69	48,248.20 48,248.20	0.02	-4,657.49 -4,657.49
5,784.000 CYPRESS SEMICONDUCTOR CORP 232806109	12.7200 12.7200	67,792.23 67,792.23	73,572.48 73,572.48	0.03	5,780.25 5,780.25
1,166.000 CYRUSONE INC 23283R100	52.8800 52.8800	42,663.94 42,663.94	61,658.08 61,658.08	0.03	18,994.14 18,994.14
2,573.000 DR HORTON INC 23331A109	34.6600 34.6600	43,604.20 43,604.20	89,180.18 89,180.18	0.04	45,575.98 45,575.98
1,244.000 DTE ENERGY CO 233331107	110.3000 110.3000	51,903.91 51,903.91	137,213.20 137,213.20	0.06	85,309.29 85,309.29
2,326.000 DXC TECHNOLOGY CO 23355L106	53.1700 53.1700	63,491.32 63,491.32	123,673.42 123,673.42	0.05	60,182.10 60,182.10
6,053.000 DANAHER CORP 235851102	103.1200 103.1200	252,432.45 252,432.45	624,185.36 624,185.36	0.26	371,752.91 371,752.91
1,359.000 DARDEN RESTAURANTS INC 237194105	99.8600 99.8600	76,337.63 76,337.63	135,709.74 135,709.74	0.06	59,372.11 59,372.11

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3,850.000 DARLING INGREDIENTS INC 237266101	19.2400 19.2400	42,350.00 42,350.00	74,074.00 74,074.00	0.03	31,724.00 31,724.00
848.000 DAVITA INC 23918K108	51.4600 51.4600	26,309.08 26,309.08	43,638.08 43,638.08	0.02	17,329.00 17,329.00
108.000 DECKERS OUTDOOR CORP 243537107	127.9500 127.9500	5,114.88 5,114.88	13,818.60 13,818.60	0.01	8,703.72 8,703.72
3,265.000 DEERE & CO 244199105	149.1700 149.1700	190,351.72 190,351.72	487,040.05 487,040.05	0.21	296,688.33 296,688.33
1,344.000 DELEK US HOLDINGS INC 24665A103	32.5100 32.5100	52,306.76 52,306.76	43,693.44 43,693.44	0.02	-8,613.32 -8,613.32
960.791 DELL TECHNOLOGIES INC 24703L202	48.4700 48.4700	42,515.00 42,515.00	46,569.54 46,569.54	0.02	4,054.54 4,054.54
6,419.000 DELTA AIR LINES INC 247361702	49.9000 49.9000	57,186.69 57,186.69	320,308.10 320,308.10	0.14	263,121.41 263,121.41
409.000 DELUXE CORP 248019101	38.4400 38.4400	9,627.86 9,627.86	15,721.96 15,721.96	0.01	6,094.10 6,094.10
3,476.000 DENTSPLY SIRONA INC 24906P109	37.2100 37.2100	110,335.10 110,335.10	129,341.96 129,341.96	0.05	19,006.86 19,006.86
854.000 DEXCOM INC 252131107	119.8000 119.8000	61,633.18 61,633.18	102,309.20 102,309.20	0.04	40,676.02 40,676.02

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3,817.000 DIAMOND OFFSHORE DRILLING INC 25271C102	9.4400 9.4400	51,668.06 51,668.06	36,032.48 36,032.48	0.02	-15,635.58 -15,635.58
2,441.000 DIAMONDROCK HOSPITALITY CO 252784301	9.0800 9.0800	23,699.60 23,699.60	22,164.28 22,164.28	0.01	-1,535.32 -1,535.32
2,074.110 DIAMONDBACK ENERGY INC 25278X109	92.7000 92.7000	177,774.22 177,774.22	192,270.00 192,270.00	0.08	14,495.78 14,495.78
2,041.000 DIGITAL REALTY TRUST INC 253868103	106.5500 106.5500	154,122.78 154,122.78	217,468.55 217,468.55	0.09	63,345.77 63,345.77
327.000 DILLARD'S INC 254067101	60.3100 60.3100	18,357.87 18,357.87	19,721.37 19,721.37	0.01	1,363.50 1,363.50
15,219.000 WALT DISNEY CO/THE 254687106	109.6500 109.6500	638,594.24 638,594.24	1,668,763.35 1,668,763.35	0.71	1,030,169.11 1,030,169.11
4,200.000 DISCOVER FINANCIAL SERVICES 254709108	58.9800 58.9800	101,117.46 101,117.46	247,716.00 247,716.00	0.10	146,598.54 146,598.54
1,508.000 DISCOVERY INC 25470F104	24.7400 24.7400	34,493.22 34,493.22	37,307.92 37,307.92	0.02	2,814.70 2,814.70
2,570.000 DISCOVERY INC 25470F302	23.0800 23.0800	55,722.63 55,722.63	59,315.60 59,315.60	0.03	3,592.97 3,592.97
1,612.000 DISH NETWORK CORP 25470M109	24.9700 24.9700	38,797.58 38,797.58	40,251.64 40,251.64	0.02	1,454.06 1,454.06

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,219.000 DOLBY LABORATORIES INC 25659T107	61.8400 61.8400	42,713.76 42,713.76	75,382.96 75,382.96	0.03	32,669.20 32,669.20
2,824.000 DOLLAR GENERAL CORP 256677105	108.0800 108.0800	151,528.16 151,528.16	305,217.92 305,217.92	0.13	153,689.76 153,689.76
2,169.000 DOLLAR TREE INC 256746108	90.3200 90.3200	70,407.15 70,407.15	195,904.08 195,904.08	0.08	125,496.93 125,496.93
6,209.000 DOMINION ENERGY INC 25746U109	71.4600 71.4600	293,719.44 293,719.44	443,695.14 443,695.14	0.19	149,975.70 149,975.70
658.000 DOMINO'S PIZZA INC 25754A201	247.9900 247.9900	28,175.56 28,175.56	163,177.42 163,177.42	0.07	135,001.86 135,001.86
530.000 DOMTAR CORP 257559203	35.1300 35.1300	19,629.76 19,629.76	18,618.90 18,618.90	0.01	-1,010.86 -1,010.86
1,291.000 DONALDSON CO INC 257651109	43.3900 43.3900	39,551.27 39,551.27	56,016.49 56,016.49	0.02	16,465.22 16,465.22
35.000 DONEGAL GROUP INC 257701201	13.6450 13.6450	442.05 442.05	477.58 477.58	0.00	35.53 35.53
753.000 DORMAN PRODUCTS INC 258278100	90.0200 90.0200	36,708.75 36,708.75	67,785.06 67,785.06	0.03	31,076.31 31,076.31
1,302.000 DOUGLAS EMMETT INC 25960P109	34.1300 34.1300	20,154.96 20,154.96	44,437.26 44,437.26	0.02	24,282.30 24,282.30

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,594.000 DOVER CORP 260003108	70.9500 70.9500	55,683.38 55,683.38	113,094.30 113,094.30	0.05	57,410.92 57,410.92
21,694.000 DOWDUPONT INC 26078J100	53.4800 53.4800	872,874.78 872,874.78	1,160,195.12 1,160,195.12	0.49	287,320.34 287,320.34
2,180.000 DUKE REALTY CORP 264411505	25.9000 25.9000	25,549.60 25,549.60	56,462.00 56,462.00	0.02	30,912.40 30,912.40
7,323.000 DUKE ENERGY CORP 26441C204	86.3000 86.3000	427,905.03 427,905.03	631,974.90 631,974.90	0.27	204,069.87 204,069.87
429.000 DUN & BRADSTREET CORP/THE 26483E100	142.7400 142.7400	32,948.78 32,948.78	61,235.46 61,235.46	0.03	28,286.68 28,286.68
1,071.000 DUNKIN' BRANDS GROUP INC 265504100	64.1200 64.1200	34,657.56 34,657.56	68,672.52 68,672.52	0.03	34,014.96 34,014.96
321.000 DYCOM INDUSTRIES INC 267475101	54.0400 54.0400	4,798.95 4,798.95	17,346.84 17,346.84	0.01	12,547.89 12,547.89
8,854.000 DYNEX CAPITAL INC 26817Q506	5.7200 5.7200	52,287.87 52,287.87	50,644.88 50,644.88	0.02	-1,642.99 -1,642.99
397.000 EMC INSURANCE GROUP INC 268664109	31.8500 31.8500	4,999.55 4,999.55	12,644.45 12,644.45	0.01	7,644.90 7,644.90
6,152.000 EOG RESOURCES INC 26875P101	87.2100 87.2100	374,783.60 374,783.60	536,515.92 536,515.92	0.23	161,732.32 161,732.32

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,184.000 EQT CORP 26884L109	18.8900 18.8900	54,467.32 54,467.32	60,145.76 60,145.76	0.03	5,678.44 5,678.44
3,295.000 E*TRADE FINANCIAL CORP 269246401	43.8800 43.8800	29,391.40 29,391.40	144,584.60 144,584.60	0.06	115,193.20 115,193.20
531.000 EAGLE MATERIALS INC 26969P108	61.0300 61.0300	36,464.92 36,464.92	32,406.93 32,406.93	0.01	-4,057.99 -4,057.99
2,079.000 EAST WEST BANCORP INC 27579R104	43.5300 43.5300	36,100.19 36,100.19	90,498.87 90,498.87	0.04	54,398.68 54,398.68
2,005.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	15.6800 15.6800	35,106.55 35,106.55	31,438.40 31,438.40	0.01	-3,668.15 -3,668.15
172.000 EASTGROUP PROPERTIES INC 277276101	91.7300 91.7300	9,958.80 9,958.80	15,777.56 15,777.56	0.01	5,818.76 5,818.76
1,149.000 EASTMAN CHEMICAL CO 277432100	73.1100 73.1100	79,799.63 79,799.63	84,003.39 84,003.39	0.04	4,203.76 4,203.76
8,344.000 EBAY INC 278642103	28.0700 28.0700	100,170.00 100,170.00	234,216.08 234,216.08	0.10	134,046.08 134,046.08
133.000 ECHOSTAR CORP 278768106	36.7200 36.7200	4,983.51 4,983.51	4,883.76 4,883.76	0.00	-99.75 -99.75
1,891.000 ECOLAB INC 278865100	147.3500 147.3500	82,287.55 82,287.55	278,638.85 278,638.85	0.12	196,351.30 196,351.30

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,175.000 EDISON INTERNATIONAL 281020107	56.7700 56.7700	134,590.47 134,590.47	180,244.75 180,244.75	 0.08	45,654.28 45,654.28
2,289.000 EDWARDS LIFESCIENCES CORP 28176E108	153.1700 153.1700	157,534.59 157,534.59	350,606.13 350,606.13	 0.15	193,071.54 193,071.54
906.000 EL PASO ELECTRIC CO 283677854	50.1300 50.1300	35,207.16 35,207.16	45,417.78 45,417.78	 0.02	10,210.62 10,210.62
3,258.000 ELECTRONIC ARTS INC 285512109	78.9100 78.9100	82,502.94 82,502.94	257,088.78 257,088.78	 0.11	174,585.84 174,585.84
660.000 ELLIE MAE INC 28849P100	62.8300 62.8300	42,893.40 42,893.40	41,467.80 41,467.80	 0.02	-1,425.60 -1,425.60
532.000 EMCOR GROUP INC 29084Q100	59.6900 59.6900	15,119.44 15,119.44	31,755.08 31,755.08	 0.01	16,635.64 16,635.64
1,119.000 EMERGENT BIOSOLUTIONS INC 29089Q105	59.2800 59.2800	40,214.76 40,214.76	66,334.32 66,334.32	 0.03	26,119.56 26,119.56
6,214.000 EMERSON ELECTRIC CO 291011104	59.7500 59.7500	277,696.51 277,696.51	371,286.50 371,286.50	 0.16	93,589.99 93,589.99
220.000 ENCORE WIRE CORP 292562105	50.1800 50.1800	5,108.40 5,108.40	11,039.60 11,039.60	 0.00	5,931.20 5,931.20
1,017.000 ENCOMPASS HEALTH CORP 29261A100	61.7000 61.7000	34,026.48 34,026.48	62,748.90 62,748.90	 0.03	28,722.42 28,722.42

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
926.000 ENERGIZER HOLDINGS INC 29272W109	45.1500 45.1500	44,098.31 44,098.31	41,808.90 41,808.90	0.02	-2,289.41 -2,289.41
329.000 ENERSYS 29275Y102	77.6100 77.6100	12,202.61 12,202.61	25,533.69 25,533.69	0.01	13,331.08 13,331.08
1,068.000 ENTEGRIS INC 29362U104	27.8950 27.8950	10,455.72 10,455.72	29,791.86 29,791.86	0.01	19,336.14 19,336.14
4,464.000 ENTERCOM COMMUNICATIONS CORP 293639100	5.7100 5.7100	24,177.63 24,177.63	25,489.44 25,489.44	0.01	1,311.81 1,311.81
1,803.000 ENTERGY CORP 29364G103	86.0700 86.0700	126,913.67 126,913.67	155,184.21 155,184.21	0.07	28,270.54 28,270.54
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	37.6300 37.6300	5,190.90 5,190.90	14,675.70 14,675.70	0.01	9,484.80 9,484.80
568.000 EPAM SYSTEMS INC 29414B104	116.0100 116.0100	51,665.28 51,665.28	65,893.68 65,893.68	0.03	14,228.40 14,228.40
830.000 EPLUS INC 294268107	71.1700 71.1700	34,930.55 34,930.55	59,071.10 59,071.10	0.02	24,140.55 24,140.55
1,208.000 EQUIFAX INC 294429105	93.1300 93.1300	46,012.32 46,012.32	112,501.04 112,501.04	0.05	66,488.72 66,488.72
517.000 EQUINIX INC 29444U700	352.5600 352.5600	108,335.80 108,335.80	182,273.52 182,273.52	0.08	73,937.72 73,937.72

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,496.000 EQUITY COMMONWEALTH 294628102	30.0100 30.0100	29,873.99 29,873.99	44,894.96 44,894.96	0.02	15,020.97 15,020.97
572.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	97.1300 97.1300	30,069.60 30,069.60	55,558.36 55,558.36	0.02	25,488.76 25,488.76
2,621.000 EQUITY RESIDENTIAL 29476L107	66.0100 66.0100	133,778.88 133,778.88	173,012.21 173,012.21	0.07	39,233.33 39,233.33
3,860.000 ESPERION THERAPEUTICS INC 29664W105	46.0000 46.0000	41,569.89 41,569.89	177,560.00 177,560.00	0.08	135,990.11 135,990.11
6,929.000 ESSENDANT INC 296689102	12.5800 12.5800	55,887.38 55,887.38	87,166.82 87,166.82	0.04	31,279.44 31,279.44
674.000 ESSEX PROPERTY TRUST INC 297178105	245.2100 245.2100	119,651.37 119,651.37	165,271.54 165,271.54	0.07	45,620.17 45,620.17
1,927.000 ETSY INC 29786A106	47.5700 47.5700	53,662.31 53,662.31	91,667.39 91,667.39	0.04	38,005.08 38,005.08
437.000 EURONET WORLDWIDE INC 298736109	102.3800 102.3800	22,510.60 22,510.60	44,740.06 44,740.06	0.02	22,229.46 22,229.46
427.000 EVERCORE INC 29977A105	71.5600 71.5600	15,145.56 15,145.56	30,556.12 30,556.12	0.01	15,410.56 15,410.56
2,583.000 EVERGY INC 30034W106	56.7700 56.7700	96,265.92 96,265.92	146,636.91 146,636.91	0.06	50,370.99 50,370.99

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3,249.000 EVERSOURCE ENERGY 30040W108	65.0400 65.0400	147,365.80 147,365.80	211,314.96 211,314.96	0.09	63,949.16 63,949.16
6,878.000 EVOQUA WATER TECHNOLOGIES CORP 30057T105	9.6000 9.6000	58,915.02 58,915.02	66,028.80 66,028.80	0.03	7,113.78 7,113.78
1,057.000 EXACT SCIENCES CORP 30063P105	63.1000 63.1000	26,294.93 26,294.93	66,696.70 66,696.70	0.03	40,401.77 40,401.77
9,173.000 EXELON CORP 30161N101	45.1000 45.1000	270,505.51 270,505.51	413,702.30 413,702.30	0.17	143,196.79 143,196.79
5,342.000 EXELIXIS INC 30161Q104	19.6700 19.6700	40,652.62 40,652.62	105,077.14 105,077.14	0.04	64,424.52 64,424.52
902.000 EXLSERVICE HOLDINGS INC 302081104	52.6200 52.6200	42,078.30 42,078.30	47,463.24 47,463.24	0.02	5,384.94 5,384.94
856.000 EXPEDIA GROUP INC 30212P303	112.6500 112.6500	31,812.07 31,812.07	96,428.40 96,428.40	0.04	64,616.33 64,616.33
1,086.000 EXTRA SPACE STORAGE INC 30225T102	90.4800 90.4800	86,722.98 86,722.98	98,261.28 98,261.28	0.04	11,538.30 11,538.30
10,949.000 EXTREME NETWORKS INC 30226D106	6.1000 6.1000	55,461.68 55,461.68	66,788.90 66,788.90	0.03	11,327.22 11,327.22
7,842.000 EXTRACTION OIL & GAS INC 30227M105	4.2900 4.2900	55,016.57 55,016.57	33,642.18 33,642.18	0.01	-21,374.39 -21,374.39

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,131.000 EXXON MOBIL CORP 30231G102	68.1900 68.1900	2,761,594.54 2,761,594.54	2,668,342.89 2,668,342.89	1.13	-93,251.65 -93,251.65
1,314.000 FLIR SYSTEMS INC 302445101	43.5400 43.5400	36,174.42 36,174.42	57,211.56 57,211.56	0.02	21,037.14 21,037.14
1,027.000 FMC CORP 302491303	73.9600 73.9600	42,302.13 42,302.13	75,956.92 75,956.92	0.03	33,654.79 33,654.79
3,316.000 FNB CORP/PA 302520101	9.8400 9.8400	33,524.76 33,524.76	32,629.44 32,629.44	0.01	-895.32 -895.32
1,357.000 FCB FINANCIAL HOLDINGS INC 30255G103	33.5800 33.5800	52,296.99 52,296.99	45,568.06 45,568.06	0.02	-6,728.93 -6,728.93
22,371.000 FACEBOOK INC 30303M102	131.0900 131.0900	1,526,089.73 1,526,089.73	2,932,614.39 2,932,614.39	1.24	1,406,524.66 1,406,524.66
333.000 FACTSET RESEARCH SYSTEMS INC 303075105	200.1300 200.1300	56,664.90 56,664.90	66,643.29 66,643.29	0.03	9,978.39 9,978.39
317.000 FAIR ISAAC CORP 303250104	187.0000 187.0000	9,189.83 9,189.83	59,279.00 59,279.00	0.03	50,089.17 50,089.17
45.000 FAIRFAX FINANCIAL HOLDINGS LTD 303901102	440.0800 440.0800	19,776.54 19,776.54	19,803.60 19,803.60	0.01	27.06 27.06
8,008.000 FARMLAND PARTNERS INC 31154R109	4.5400 4.5400	53,359.86 53,359.86	36,356.32 36,356.32	0.02	-17,003.54 -17,003.54

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123.000 FARO TECHNOLOGIES INC 311642102	40.6400 40.6400	5,098.35 5,098.35	4,998.72 4,998.72	0.00	-99.63 -99.63
3,266.000 FASTENAL CO 311900104	52.2900 52.2900	132,149.78 132,149.78	170,779.14 170,779.14	0.07	38,629.36 38,629.36
459.000 FEDERAL REALTY INVESTMENT TRUS 313747206	118.0400 118.0400	40,298.94 40,298.94	54,180.36 54,180.36	0.02	13,881.42 13,881.42
208.000 FEDERATED INVESTORS INC 314211103	26.5500 26.5500	4,915.04 4,915.04	5,522.40 5,522.40	0.00	607.36 607.36
2,504.000 FEDEX CORP 31428X106	161.3300 161.3300	263,570.17 263,570.17	403,970.32 403,970.32	0.17	140,400.15 140,400.15
1,561.000 FERRO CORP 315405100	15.6800 15.6800	8,366.96 8,366.96	24,476.48 24,476.48	0.01	16,109.52 16,109.52
668.000 F5 NETWORKS INC 315616102	162.0300 162.0300	61,121.83 61,121.83	108,236.04 108,236.04	0.05	47,114.21 47,114.21
2,715.000 FIDELITY NATIONAL INFORMATION 31620M106	102.5500 102.5500	89,829.67 89,829.67	278,423.25 278,423.25	0.12	188,593.58 188,593.58
2,176.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	31.4400 31.4400	44,190.73 44,190.73	68,413.44 68,413.44	0.03	24,222.71 24,222.71
6,318.000 FIFTH THIRD BANCORP 316773100	23.5300 23.5300	100,093.43 100,093.43	148,662.54 148,662.54	0.06	48,569.11 48,569.11

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311.000 FINANCIAL INSTITUTIONS INC 317585404	25.7000 25.7000	5,010.21 5,010.21	7,992.70 7,992.70	0.00	2,982.49 2,982.49
627.000 FIRST AMERICAN FINANCIAL CORP 31847R102	44.6400 44.6400	9,630.72 9,630.72	27,989.28 27,989.28	0.01	18,358.56 18,358.56
10,745.000 FIRST BANCORP/PUERTO RICO 318672706	8.6000 8.6000	44,428.78 44,428.78	92,407.00 92,407.00	0.04	47,978.22 47,978.22
37.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	377.0500 377.0500	6,464.27 6,464.27	13,950.85 13,950.85	0.01	7,486.58 7,486.58
1,830.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	24.5100 24.5100	31,520.22 31,520.22	44,853.30 44,853.30	0.02	13,333.08 13,333.08
4,745.000 FIRST DATA CORP 32008D106	16.9100 16.9100	74,999.72 74,999.72	80,237.95 80,237.95	0.03	5,238.23 5,238.23
1,017.000 FIRST FINANCIAL BANKSHARES INC 32020R109	57.6900 57.6900	31,004.77 31,004.77	58,670.73 58,670.73	0.02	27,665.96 27,665.96
3,658.000 FIRST HORIZON NATIONAL CORP 320517105	13.1600 13.1600	56,115.59 56,115.59	48,139.28 48,139.28	0.02	-7,976.31 -7,976.31
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	28.8600 28.8600	16,776.50 16,776.50	37,373.70 37,373.70	0.02	20,597.20 20,597.20
1,236.000 FIRST INTERSTATE BANCSYSTEM IN 32055Y201	36.5600 36.5600	35,473.20 35,473.20	45,188.16 45,188.16	0.02	9,714.96 9,714.96

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593.000 FIRST MIDWEST BANCORP INC/IL 320867104	19.8100 19.8100	6,955.89 6,955.89	11,747.33 11,747.33	0.00	4,791.44 4,791.44
1,599.000 FIRST REPUBLIC BANK/CA 33616C100	86.9000 86.9000	100,282.21 100,282.21	138,953.10 138,953.10	0.06	38,670.89 38,670.89
748.000 FIRST SOLAR INC 336433107	42.4550 42.4550	31,579.96 31,579.96	31,756.34 31,756.34	0.01	176.38 176.38
269.000 1ST SOURCE CORP 336901103	40.3400 40.3400	4,912.90 4,912.90	10,851.46 10,851.46	0.00	5,938.56 5,938.56
249.000 FIRSTCASH INC 33767D105	72.3500 72.3500	9,691.08 9,691.08	18,015.15 18,015.15	0.01	8,324.07 8,324.07
4,562.000 FISERV INC 337738108	73.4900 73.4900	53,828.75 53,828.75	335,261.38 335,261.38	0.14	281,432.63 281,432.63
735.000 FLAGSTAR BANCORP INC 337930705	26.4000 26.4000	9,929.85 9,929.85	19,404.00 19,404.00	0.01	9,474.15 9,474.15
4,441.000 FIRSTENERGY CORP 337932107	37.5500 37.5500	151,820.58 151,820.58	166,759.55 166,759.55	0.07	14,938.97 14,938.97
972.000 FLEETCOR TECHNOLOGIES INC 339041105	185.7200 185.7200	112,503.74 112,503.74	180,519.84 180,519.84	0.08	68,016.10 68,016.10
1,550.000 FLUOR CORP 343412102	32.2000 32.2000	60,413.88 60,413.88	49,910.00 49,910.00	0.02	-10,503.88 -10,503.88

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2,247.000 FOOT LOCKER INC 344849104	53.2000 53.2000	71,453.55 71,453.55	119,540.40 119,540.40	 0.05	48,086.85 48,086.85
37,193.000 FORD MOTOR CO 345370860	7.6500 7.6500	320,066.34 320,066.34	284,526.45 284,526.45	 0.12	-35,539.89 -35,539.89
33.000 FORESTAR GROUP INC 346232101	13.8500 13.8500	530.31 530.31	457.05 457.05	 0.00	-73.26 -73.26
1,355.000 FORTINET INC 34959E109	70.4300 70.4300	39,030.38 39,030.38	95,432.65 95,432.65	 0.04	56,402.27 56,402.27
1,763.000 FORTIVE CORP 34959J108	67.6600 67.6600	127,106.42 127,106.42	119,284.58 119,284.58	 0.05	-7,821.84 -7,821.84
1,814.000 FORTUNE BRANDS HOME & SECURITY 34964C106	37.9900 37.9900	47,578.11 47,578.11	68,913.86 68,913.86	 0.03	21,335.75 21,335.75
234.000 FORWARD AIR CORP 349853101	54.8500 54.8500	7,607.34 7,607.34	12,834.90 12,834.90	 0.01	5,227.56 5,227.56
230.000 FRANKLIN ELECTRIC CO INC 353514102	42.8800 42.8800	5,146.25 5,146.25	9,862.40 9,862.40	 0.00	4,716.15 4,716.15
2,901.000 FRANKLIN RESOURCES INC 354613101	29.6600 29.6600	84,003.45 84,003.45	86,043.66 86,043.66	 0.04	2,040.21 2,040.21
11,445.000 FREEPORT-MCMORAN INC 35671D857	10.3100 10.3100	53,630.06 53,630.06	117,997.95 117,997.95	 0.05	64,367.89 64,367.89

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,360.000 FRESHPET INC 358039105	32.1600 32.1600	40,460.80 40,460.80	140,217.60 140,217.60	0.06	99,756.80 99,756.80
393.000 HB FULLER CO 359694106	42.6700 42.6700	9,211.92 9,211.92	16,769.31 16,769.31	0.01	7,557.39 7,557.39
3,539.000 FULTON FINANCIAL CORP 360271100	15.4800 15.4800	35,391.42 35,391.42	54,783.72 54,783.72	0.02	19,392.30 19,392.30
207.100 GAMCO INVESTORS INC 361438104	16.8900 16.8900	4,206.20 4,206.20	3,497.92 3,497.92	0.00	-708.28 -708.28
369.000 GATX CORP 361448103	70.8100 70.8100	13,379.94 13,379.94	26,128.89 26,128.89	0.01	12,748.95 12,748.95
891.000 GEO GROUP INC/THE 36162J106	19.7000 19.7000	13,927.34 13,927.34	17,552.70 17,552.70	0.01	3,625.36 3,625.36
1,864.000 GCI LIBERTY INC 36164V305	41.1600 41.1600	32,725.89 32,725.89	76,722.24 76,722.24	0.03	43,996.35 43,996.35
764.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	24.5500 24.5500	7,318.90 7,318.90	18,756.20 18,756.20	0.01	11,437.30 11,437.30
592.000 G-III APPAREL GROUP LTD 36237H101	27.8900 27.8900	9,732.48 9,732.48	16,510.88 16,510.88	0.01	6,778.40 6,778.40
3,157.000 GMS INC 36251C103	14.8600 14.8600	53,847.62 53,847.62	46,913.02 46,913.02	0.02	-6,934.60 -6,934.60

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,830.000 ARTHUR J GALLAGHER & CO 363576109	73.7000 73.7000	77,958.38 77,958.38	134,871.00 134,871.00	0.06	56,912.62 56,912.62
1,612.000 GAMING AND LEISURE PROPERTIES 36467J108	32.3100 32.3100	46,165.15 46,165.15	52,083.72 52,083.72	0.02	5,918.57 5,918.57
960.000 GANNETT CO INC 36473H104	8.5300 8.5300	4,849.29 4,849.29	8,188.80 8,188.80	0.00	3,339.51 3,339.51
2,761.000 GAP INC/THE 364760108	25.7600 25.7600	59,432.51 59,432.51	71,123.36 71,123.36	0.03	11,690.85 11,690.85
726.000 GARRETT MOTION INC 366505105	12.3400 12.3400	3,864.89 3,864.89	8,958.84 8,958.84	0.00	5,093.95 5,093.95
1,046.000 GARTNER INC 366651107	127.8400 127.8400	42,532.46 42,532.46	133,720.64 133,720.64	0.06	91,188.18 91,188.18
1,313.000 GENERAC HOLDINGS INC 368736104	49.7000 49.7000	42,725.02 42,725.02	65,256.10 65,256.10	0.03	22,531.08 22,531.08
2,147.000 GENERAL DYNAMICS CORP 369550108	157.2100 157.2100	159,236.20 159,236.20	337,529.87 337,529.87	0.14	178,293.67 178,293.67
44,101.000 GENERAL ELECTRIC CO 369604103	7.5700 7.5700	556,726.61 556,726.61	333,844.57 333,844.57	0.14	-222,882.04 -222,882.04
4,921.000 GENERAL MILLS INC 370334104	38.9400 38.9400	140,109.72 140,109.72	191,623.74 191,623.74	0.08	51,514.02 51,514.02

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,411.000 GENERAL MOTORS CO 37045V100	33.4500 33.4500	328,697.99 328,697.99	348,247.95 348,247.95	0.15	19,549.96 19,549.96
852.000 GENESCO INC 371532102	44.3000 44.3000	30,202.41 30,202.41	37,743.60 37,743.60	0.02	7,541.19 7,541.19
2,362.000 GENTEX CORP 371901109	20.2100 20.2100	25,436.59 25,436.59	47,736.02 47,736.02	0.02	22,299.43 22,299.43
1,404.000 GENUINE PARTS CO 372460105	96.0200 96.0200	68,326.62 68,326.62	134,812.08 134,812.08	0.06	66,485.46 66,485.46
11,558.000 GENWORTH FINANCIAL INC 37247D106	4.6600 4.6600	52,420.50 52,420.50	53,860.28 53,860.28	0.02	1,439.78 1,439.78
327.000 GENTHERM INC 37253A103	39.9800 39.9800	5,310.48 5,310.48	13,073.46 13,073.46	0.01	7,762.98 7,762.98
2,087.000 GETTY REALTY CORP 374297109	29.4100 29.4100	35,963.76 35,963.76	61,378.67 61,378.67	0.03	25,414.91 25,414.91
457.000 GIBRALTAR INDUSTRIES INC 374689107	35.5900 35.5900	4,958.45 4,958.45	16,264.63 16,264.63	0.01	11,306.18 11,306.18
12,339.000 GILEAD SCIENCES INC 375558103	62.5500 62.5500	311,285.87 311,285.87	771,804.45 771,804.45	0.33	460,518.58 460,518.58
572.000 GLACIER BANCORP INC 37637Q105	39.6200 39.6200	7,424.56 7,424.56	22,662.64 22,662.64	0.01	15,238.08 15,238.08

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,235.000 GLADSTONE COMMERCIAL CORP 376536108	17.9200 17.9200	33,068.33 33,068.33	40,051.20 40,051.20	0.02	6,982.87 6,982.87
1,447.000 GLOBAL PAYMENTS INC 37940X102	103.1300 103.1300	46,318.11 46,318.11	149,229.11 149,229.11	0.06	102,911.00 102,911.00
1,554.000 GLOBUS MEDICAL INC 379577208	43.2800 43.2800	43,107.96 43,107.96	67,257.12 67,257.12	0.03	24,149.16 24,149.16
1,155.000 GODADDY INC 380237107	65.6200 65.6200	51,962.67 51,962.67	75,791.10 75,791.10	0.03	23,828.43 23,828.43
8,248.000 GOLD RESOURCE CORP 38068T105	4.0000 4.0000	30,021.90 30,021.90	32,992.00 32,992.00	0.01	2,970.10 2,970.10
3,310.000 GOLDMAN SACHS GROUP INC/THE 38141G104	167.0500 167.0500	562,941.96 562,941.96	552,935.50 552,935.50	0.23	-10,006.46 -10,006.46
4,454.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	20.4100 20.4100	80,761.19 80,761.19	90,906.14 90,906.14	0.04	10,144.95 10,144.95
773.000 WR GRACE & CO 38388F108	64.9100 64.9100	30,396.83 30,396.83	50,175.43 50,175.43	0.02	19,778.60 19,778.60
1,350.000 GRACO INC 384109104	41.8500 41.8500	22,596.88 22,596.88	56,497.50 56,497.50	0.02	33,900.62 33,900.62
12.000 GRAHAM HOLDINGS CO 384637104	640.5800 640.5800	2,966.21 2,966.21	7,686.96 7,686.96	0.00	4,720.75 4,720.75

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
650.000 WW GRAINGER INC 384802104	282.3600 282.3600	135,650.08 135,650.08	183,534.00 183,534.00	0.08	47,883.92 47,883.92
209.000 GRAND CANYON EDUCATION INC 38526M106	96.1400 96.1400	4,817.45 4,817.45	20,093.26 20,093.26	0.01	15,275.81 15,275.81
1,256.000 GRANITE CONSTRUCTION INC 387328107	40.2800 40.2800	56,757.16 56,757.16	50,591.68 50,591.68	0.02	-6,165.48 -6,165.48
2,476.000 GRAPHIC PACKAGING HOLDING CO 388689101	10.6400 10.6400	23,992.56 23,992.56	26,344.64 26,344.64	0.01	2,352.08 2,352.08
715.000 GREEN DOT CORP 39304D102	79.5200 79.5200	9,066.20 9,066.20	56,856.80 56,856.80	0.02	47,790.60 47,790.60
485.000 GREEN PLAINS INC 393222104	13.1100 13.1100	4,951.85 4,951.85	6,358.35 6,358.35	0.00	1,406.50 1,406.50
249.000 GREENBRIER COS INC/THE 393657101	39.5400 39.5400	4,932.69 4,932.69	9,845.46 9,845.46	0.00	4,912.77 4,912.77
511.000 GRIFFON CORP 398433102	10.4500 10.4500	4,997.58 4,997.58	5,339.95 5,339.95	0.00	342.37 342.37
111.000 GROUP 1 AUTOMOTIVE INC 398905109	52.7200 52.7200	4,362.30 4,362.30	5,851.92 5,851.92	0.00	1,489.62 1,489.62
1,396.000 GRUBHUB INC 400110102	76.8100 76.8100	41,991.68 41,991.68	107,226.76 107,226.76	0.05	65,235.08 65,235.08

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
754.000 GUIDEWIRE SOFTWARE INC 40171V100	80.2300 80.2300	47,497.94 47,497.94	60,493.42 60,493.42	0.03	12,995.48 12,995.48
6,071.000 GULFPORT ENERGY CORP 402635304	6.5500 6.5500	53,460.13 53,460.13	39,765.05 39,765.05	0.02	-13,695.08 -13,695.08
379.000 H&E EQUIPMENT SERVICES INC 404030108	20.4200 20.4200	4,839.83 4,839.83	7,739.18 7,739.18	0.00	2,899.35 2,899.35
3,244.000 HCA HEALTHCARE INC 40412C101	124.4500 124.4500	229,952.82 229,952.82	403,715.80 403,715.80	0.17	173,762.98 173,762.98
4,693.000 HCP INC 40414L109	27.9300 27.9300	109,703.87 109,703.87	131,075.49 131,075.49	0.06	21,371.62 21,371.62
1,611.000 HD SUPPLY HOLDINGS INC 40416M105	37.5200 37.5200	50,584.20 50,584.20	60,444.72 60,444.72	0.03	9,860.52 9,860.52
700.000 HFF INC 40418F108	33.1600 33.1600	9,604.00 9,604.00	23,212.00 23,212.00	0.01	13,608.00 13,608.00
1,504.000 HNI CORP 404251100	35.4300 35.4300	50,261.94 50,261.94	53,286.72 53,286.72	0.02	3,024.78 3,024.78
9,360.000 HP INC 40434L105	20.4600 20.4600	95,630.84 95,630.84	191,505.60 191,505.60	0.08	95,874.76 95,874.76
1,307.000 HAEMONETICS CORP 405024100	100.0500 100.0500	42,582.06 42,582.06	130,765.35 130,765.35	0.06	88,183.29 88,183.29

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10,412.000 HALLIBURTON CO 406216101	26.5800 26.5800	312,903.44 312,903.44	276,750.96 276,750.96	0.12	-36,152.48 -36,152.48
758.000 HALOZYME THERAPEUTICS INC 40637H109	14.6300 14.6300	4,972.48 4,972.48	11,089.54 11,089.54	0.00	6,117.06 6,117.06
4,512.000 HANESBRANDS INC 410345102	12.5300 12.5300	34,039.20 34,039.20	56,535.36 56,535.36	0.02	22,496.16 22,496.16
2,437.000 HANMI FINANCIAL CORP 410495204	19.7000 19.7000	52,851.32 52,851.32	48,008.90 48,008.90	0.02	-4,842.42 -4,842.42
595.000 HANOVER INSURANCE GROUP INC/TH 410867105	116.7700 116.7700	24,926.93 24,926.93	69,478.15 69,478.15	0.03	44,551.22 44,551.22
1,158.000 HARRIS CORP 413875105	134.6500 134.6500	51,076.66 51,076.66	155,924.70 155,924.70	0.07	104,848.04 104,848.04
3,130.000 HARTFORD FINANCIAL SERVICES GR 416515104	44.4500 44.4500	62,178.99 62,178.99	139,128.50 139,128.50	0.06	76,949.51 76,949.51
1,337.000 HASBRO INC 418056107	81.2500 81.2500	57,750.59 57,750.59	108,631.25 108,631.25	0.05	50,880.66 50,880.66
879.000 HAWAIIAN HOLDINGS INC 419879101	26.4100 26.4100	5,054.25 5,054.25	23,214.39 23,214.39	0.01	18,160.14 18,160.14
941.000 HEALTHCARE SERVICES GROUP INC 421906108	40.1800 40.1800	35,014.61 35,014.61	37,809.38 37,809.38	0.02	2,794.77 2,794.77

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1,810.000 HEALTHCARE REALTY TRUST INC 421946104	28.4400 28.4400	53,191.85 53,191.85	51,476.40 51,476.40	0.02	-1,715.45 -1,715.45
435.000 HEALTHSTREAM INC 42222N103	24.1500 24.1500	9,922.35 9,922.35	10,505.25 10,505.25	0.00	582.90 582.90
2,093.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	25.3100 25.3100	52,863.71 52,863.71	52,973.83 52,973.83	0.02	110.12 110.12
1,010.000 HEICO CORP 422806109	77.4800 77.4800	17,623.45 17,623.45	78,254.80 78,254.80	0.03	60,631.35 60,631.35
366.000 HEIDRICK & STRUGGLES INTERNATI 422819102	31.1900 31.1900	4,933.68 4,933.68	11,415.54 11,415.54	0.00	6,481.86 6,481.86
1,121.000 HELMERICH & PAYNE INC 423452101	47.9400 47.9400	56,490.25 56,490.25	53,740.74 53,740.74	0.02	-2,749.51 -2,749.51
687.000 JACK HENRY & ASSOCIATES INC 426281101	126.5200 126.5200	20,129.10 20,129.10	86,919.24 86,919.24	0.04	66,790.14 66,790.14
905.000 HERITAGE FINANCIAL CORP/WA 42722X106	29.7200 29.7200	12,758.94 12,758.94	26,896.60 26,896.60	0.01	14,137.66 14,137.66
1,372.000 HERSHEY CO/THE 427866108	107.1800 107.1800	113,047.72 113,047.72	147,050.96 147,050.96	0.06	34,003.24 34,003.24
2,671.000 HESS CORP 42809H107	40.5000 40.5000	123,250.14 123,250.14	108,175.50 108,175.50	0.05	-15,074.64 -15,074.64

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15,925.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	13.2100 13.2100	125,363.63 125,363.63	210,369.25 210,369.25	0.09	85,005.62 85,005.62
779.000 HEXCEL CORP 428291108	57.3400 57.3400	16,335.63 16,335.63	44,667.86 44,667.86	0.02	28,332.23 28,332.23
574.000 HIGHWOODS PROPERTIES INC 431284108	38.6900 38.6900	18,620.56 18,620.56	22,208.06 22,208.06	0.01	3,587.50 3,587.50
939.000 HILL-ROM HOLDINGS INC 431475102	88.5500 88.5500	45,222.43 45,222.43	83,148.45 83,148.45	0.04	37,926.02 37,926.02
268.000 HILLENBRAND INC 431571108	37.9300 37.9300	6,362.32 6,362.32	10,165.24 10,165.24	0.00	3,802.92 3,802.92
1,945.000 HILTON WORLDWIDE HOLDINGS INC 43300A203	71.8000 71.8000	100,343.88 100,343.88	139,651.00 139,651.00	0.06	39,307.12 39,307.12
1,771.000 HOLLYFRONTIER CORP 436106108	51.1200 51.1200	55,735.06 55,735.06	90,533.52 90,533.52	0.04	34,798.46 34,798.46
2,721.000 HOLOGIC INC 436440101	41.1000 41.1000	59,385.61 59,385.61	111,833.10 111,833.10	0.05	52,447.49 52,447.49
2,687.000 HOME BANCSHARES INC/AR 436893200	16.3400 16.3400	52,871.70 52,871.70	43,905.58 43,905.58	0.02	-8,966.12 -8,966.12
10,016.000 HOME DEPOT INC/THE 437076102	171.8200 171.8200	376,014.15 376,014.15	1,720,949.12 1,720,949.12	0.73	1,344,934.97 1,344,934.97

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351.000 HOMESTREET INC 43785V102	21.2300 21.2300	5,101.71 5,101.71	7,451.73 7,451.73	0.00	2,350.02 2,350.02
1,850.000 HOMETRUST BANCSHARES INC 437872104	26.1800 26.1800	34,632.00 34,632.00	48,433.00 48,433.00	0.02	13,801.00 13,801.00
7,269.000 HONEYWELL INTERNATIONAL INC 438516106	132.1200 132.1200	352,827.97 352,827.97	960,380.28 960,380.28	0.41	607,552.31 607,552.31
331.000 HORACE MANN EDUCATORS CORP 440327104	37.4500 37.4500	4,951.76 4,951.76	12,395.95 12,395.95	0.01	7,444.19 7,444.19
2,759.000 HORMEL FOODS CORP 440452100	42.6800 42.6800	80,688.14 80,688.14	117,754.12 117,754.12	0.05	37,065.98 37,065.98
2,146.000 HOSPITALITY PROPERTIES TRUST 44106M102	23.8800 23.8800	50,836.42 50,836.42	51,246.48 51,246.48	0.02	410.06 410.06
7,920.000 HOST HOTELS & RESORTS INC 44107P104	16.6700 16.6700	129,359.09 129,359.09	132,026.40 132,026.40	0.06	2,667.31 2,667.31
4,693.000 HOSTESS BRANDS INC 44109J106	10.9400 10.9400	51,979.95 51,979.95	51,341.42 51,341.42	0.02	-638.53 -638.53
293.000 HUB GROUP INC 443320106	37.0700 37.0700	10,600.74 10,600.74	10,861.51 10,861.51	0.00	260.77 260.77
659.000 HUBBELL INC 443510607	99.3400 99.3400	46,009.66 46,009.66	65,465.06 65,465.06	0.03	19,455.40 19,455.40

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1,470.000 HUDSON PACIFIC PROPERTIES INC 444097109	29.0600 29.0600	42,262.50 42,262.50	42,718.20 42,718.20	0.02	455.70 455.70
1,441.000 HUMANA INC 444859102	286.4800 286.4800	113,343.03 113,343.03	412,817.68 412,817.68	0.17	299,474.65 299,474.65
727.000 JB HUNT TRANSPORT SERVICES INC 445658107	93.0400 93.0400	33,238.44 33,238.44	67,640.08 67,640.08	0.03	34,401.64 34,401.64
10,103.000 HUNTINGTON BANCSHARES INC/OH 446150104	11.9200 11.9200	67,097.95 67,097.95	120,427.76 120,427.76	0.05	53,329.81 53,329.81
434.000 HUNTINGTON INGALLS INDUSTRIES 446413106	190.3100 190.3100	16,354.58 16,354.58	82,594.54 82,594.54	0.03	66,239.96 66,239.96
1,660.000 HUNTSMAN CORP 447011107	19.2900 19.2900	20,517.60 20,517.60	32,021.40 32,021.40	0.01	11,503.80 11,503.80
165.000 HURON CONSULTING GROUP INC 447462102	51.3100 51.3100	4,851.00 4,851.00	8,466.15 8,466.15	0.00	3,615.15 3,615.15
352.000 HYATT HOTELS CORP 448579102	67.6000 67.6000	13,819.52 13,819.52	23,795.20 23,795.20	0.01	9,975.68 9,975.68
492.000 IDT CORP 448947507	6.1900 6.1900	1,807.88 1,807.88	3,045.48 3,045.48	0.00	1,237.60 1,237.60
603.000 IAC/INTERACTIVECORP 44919P508	183.0400 183.0400	41,558.89 41,558.89	110,373.12 110,373.12	0.05	68,814.23 68,814.23

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
198.000 ICF INTERNATIONAL INC 44925C103	64.7800 64.7800	4,950.00 4,950.00	12,826.44 12,826.44	0.01	7,876.44 7,876.44
519.000 IPG PHOTONICS CORP 44980X109	113.2900 113.2900	51,597.86 51,597.86	58,797.51 58,797.51	0.02	7,199.65 7,199.65
2,669.000 ISTAR INC 45031U101	9.1700 9.1700	20,312.66 20,312.66	24,474.73 24,474.73	0.01	4,162.07 4,162.07
732.000 ITT INC 45073V108	48.2700 48.2700	14,239.70 14,239.70	35,333.64 35,333.64	0.01	21,093.94 21,093.94
174.000 IBERIABANK CORP 450828108	64.2800 64.2800	9,824.04 9,824.04	11,184.72 11,184.72	0.00	1,360.68 1,360.68
566.000 IDACORP INC 451107106	93.0600 93.0600	34,926.70 34,926.70	52,671.96 52,671.96	0.02	17,745.26 17,745.26
659.000 IDEX CORP 45167R104	126.2600 126.2600	28,666.50 28,666.50	83,205.34 83,205.34	0.04	54,538.84 54,538.84
778.000 IDEXX LABORATORIES INC 45168D104	186.0200 186.0200	30,505.88 30,505.88	144,723.56 144,723.56	0.06	114,217.68 114,217.68
3,474.000 ILLINOIS TOOL WORKS INC 452308109	126.6900 126.6900	156,597.15 156,597.15	440,121.06 440,121.06	0.19	283,523.91 283,523.91
1,558.000 ILLUMINA INC 452327109	299.9300 299.9300	267,954.89 267,954.89	467,290.94 467,290.94	0.20	199,336.05 199,336.05

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,321.000 INCYTE CORP 45337C102	63.5900 63.5900	22,852.40 22,852.40	84,002.39 84,002.39	0.04	61,149.99 61,149.99
2,271.000 INDEPENDENCE HOLDING CO 453440307	35.2000 35.2000	36,795.88 36,795.88	79,939.20 79,939.20	0.03	43,143.32 43,143.32
4,470.000 INDEPENDENCE REALTY TRUST INC 45378A106	9.1800 9.1800	35,985.74 35,985.74	41,034.60 41,034.60	0.02	5,048.86 5,048.86
386.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	70.3100 70.3100	12,619.40 12,619.40	27,139.66 27,139.66	0.01	14,520.26 14,520.26
408.000 INGEVITY CORP 45688C107	83.6900 83.6900	7,393.99 7,393.99	34,145.52 34,145.52	0.01	26,751.53 26,751.53
301.000 INGLES MARKETS INC 457030104	27.2200 27.2200	4,809.98 4,809.98	8,193.22 8,193.22	0.00	3,383.24 3,383.24
608.000 INGREDION INC 457187102	91.4000 91.4000	29,897.31 29,897.31	55,571.20 55,571.20	0.02	25,673.89 25,673.89
305.000 INSIGHT ENTERPRISES INC 45765U103	40.7500 40.7500	5,072.15 5,072.15	12,428.75 12,428.75	0.01	7,356.60 7,356.60
3,246.000 INSMED INC 457669307	13.1200 13.1200	53,320.55 53,320.55	42,587.52 42,587.52	0.02	-10,733.03 -10,733.03
2,761.000 INNOPHOS HOLDINGS INC 45774N108	24.5300 24.5300	76,608.91 76,608.91	67,727.33 67,727.33	0.03	-8,881.58 -8,881.58

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
352.000 INSPERITY INC 45778Q107	93.3600 93.3600	5,026.56 5,026.56	32,862.72 32,862.72	0.01	27,836.16 27,836.16
3,876.000 INNOVIVA INC 45781M101	17.4500 17.4500	54,365.90 54,365.90	67,636.20 67,636.20	0.03	13,270.30 13,270.30
631.000 INSULET CORP 45784P101	79.3200 79.3200	37,635.57 37,635.57	50,050.92 50,050.92	0.02	12,415.35 12,415.35
1,344.000 INTEGRA LIFESCIENCES HOLDINGS 457985208	45.1000 45.1000	42,994.56 42,994.56	60,614.40 60,614.40	0.03	17,619.84 17,619.84
1,178.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	48.4300 48.4300	8,852.67 8,852.67	57,050.54 57,050.54	0.02	48,197.87 48,197.87
44,048.000 INTEL CORP 458140100	46.9300 46.9300	1,036,567.75 1,036,567.75	2,067,172.64 2,067,172.64	0.87	1,030,604.89 1,030,604.89
883.000 INTER PARFUMS INC 458334109	65.5700 65.5700	29,156.66 29,156.66	57,898.31 57,898.31	0.02	28,741.65 28,741.65
1,471.000 INTERACTIVE BROKERS GROUP INC 45841N107	54.6500 54.6500	24,094.98 24,094.98	80,390.15 80,390.15	0.03	56,295.17 56,295.17
866.000 INTERCEPT PHARMACEUTICALS INC 45845P108	100.7900 100.7900	54,436.76 54,436.76	87,284.14 87,284.14	0.04	32,847.38 32,847.38
5,117.000 INTERCONTINENTAL EXCHANGE INC 45866F104	75.3300 75.3300	191,459.09 191,459.09	385,463.61 385,463.61	0.16	194,004.52 194,004.52

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 INTERDIGITAL INC 45867G101	66.4300 66.4300	42,344.00 42,344.00	53,144.00 53,144.00	0.02	10,800.00 10,800.00
752.000 INTERNATIONAL BANCSHARES CORP 459044103	34.4000 34.4000	16,765.34 16,765.34	25,868.80 25,868.80	0.01	9,103.46 9,103.46
6,581.000 INTERNATIONAL BUSINESS MACHINE 459200101	113.6700 113.6700	619,343.17 619,343.17	748,062.27 748,062.27	0.32	128,719.10 128,719.10
555.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	134.2700 134.2700	22,017.41 22,017.41	74,519.85 74,519.85	0.03	52,502.44 52,502.44
3,830.000 INTERNATIONAL PAPER CO 460146103	40.3600 40.3600	133,043.07 133,043.07	154,578.80 154,578.80	0.07	21,535.73 21,535.73
6,082.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.6300 20.6300	76,676.02 76,676.02	125,471.66 125,471.66	0.05	48,795.64 48,795.64
2,564.000 INTUIT INC 461202103	196.8500 196.8500	153,339.36 153,339.36	504,723.40 504,723.40	0.21	351,384.04 351,384.04
1,126.000 INTUITIVE SURGICAL INC 46120E602	478.9200 478.9200	147,546.58 147,546.58	539,263.92 539,263.92	0.23	391,717.34 391,717.34
4,058.000 INVESTORS BANCORP INC 46146L101	10.4000 10.4000	45,364.70 45,364.70	42,203.20 42,203.20	0.02	-3,161.50 -3,161.50
2,844.000 INVITATION HOMES INC 46187W107	20.0800 20.0800	59,515.68 59,515.68	57,107.52 57,107.52	0.02	-2,408.16 -2,408.16

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,217.000 IONIS PHARMACEUTICALS INC 462222100	54.0600 54.0600	22,602.17 22,602.17	65,791.02 65,791.02	0.03	43,188.85 43,188.85
1,044.000 IQVIA HOLDINGS INC 46266C105	116.1700 116.1700	71,787.79 71,787.79	121,281.48 121,281.48	0.05	49,493.69 49,493.69
7,929.000 IRIDIUM COMMUNICATIONS INC 46269C102	18.4500 18.4500	65,731.41 65,731.41	146,290.05 146,290.05	0.06	80,558.64 80,558.64
1,274.000 IROBOT CORP 462726100	83.7400 83.7400	42,284.06 42,284.06	106,684.76 106,684.76	0.05	64,400.70 64,400.70
1,634.000 IRON MOUNTAIN INC 46284V101	32.4100 32.4100	42,292.42 42,292.42	52,957.94 52,957.94	0.02	10,665.52 10,665.52
324.000 ITRON INC 465741106	47.2900 47.2900	11,877.84 11,877.84	15,321.96 15,321.96	0.01	3,444.12 3,444.12
874.000 JBG SMITH PROPERTIES 46590V100	34.8100 34.8100	27,002.03 27,002.03	30,423.94 30,423.94	0.01	3,421.91 3,421.91
64.000 J ALEXANDER'S HOLDINGS INC 46609J106	8.2300 8.2300	470.68 470.68	526.72 526.72	0.00	56.04 56.04
33,483.000 JPMORGAN CHASE & CO 46625H100	97.6200 97.6200	1,524,662.65 1,524,662.65	3,268,610.46 3,268,610.46	1.38	1,743,947.81 1,743,947.81
2,076.000 JABIL INC 466313103	24.7900 24.7900	43,910.14 43,910.14	51,464.04 51,464.04	0.02	7,553.90 7,553.90

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350.000 JACK IN THE BOX INC 466367109	77.6300 77.6300	10,024.00 10,024.00	27,170.50 27,170.50	0.01	17,146.50 17,146.50
1,042.000 JACOBS ENGINEERING GROUP INC 469814107	58.4600 58.4600	45,738.78 45,738.78	60,915.32 60,915.32	0.03	15,176.54 15,176.54
2,407.000 JEFFERIES FINANCIAL GROUP INC 47233W109	17.3600 17.3600	48,276.77 48,276.77	41,785.52 41,785.52	0.02	-6,491.25 -6,491.25
2,949.000 JELD-WEN HOLDING INC 47580P103	14.2100 14.2100	52,393.97 52,393.97	41,905.29 41,905.29	0.02	-10,488.68 -10,488.68
4,035.000 JETBLUE AIRWAYS CORP 477143101	16.0600 16.0600	24,492.45 24,492.45	64,802.10 64,802.10	0.03	40,309.65 40,309.65
24,723.000 JOHNSON & JOHNSON 478160104	129.0500 129.0500	1,953,953.09 1,953,953.09	3,190,503.15 3,190,503.15	1.35	1,236,550.06 1,236,550.06
414.000 JONES LANG LASALLE INC 48020Q107	126.6000 126.6000	35,541.97 35,541.97	52,412.40 52,412.40	0.02	16,870.43 16,870.43
507.000 J2 GLOBAL INC 48123V102	69.3800 69.3800	14,786.94 14,786.94	35,175.66 35,175.66	0.01	20,388.72 20,388.72
4,430.000 JUNIPER NETWORKS INC 48203R104	26.9100 26.9100	76,619.79 76,619.79	119,211.30 119,211.30	0.05	42,591.51 42,591.51
1,967.000 KAR AUCTION SERVICES INC 48238T109	47.7200 47.7200	75,848.79 75,848.79	93,865.24 93,865.24	0.04	18,016.45 18,016.45

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,471.000 KLA-TENCOR CORP 482480100	89.4900 89.4900	67,343.46 67,343.46	131,639.79 131,639.79	0.06	64,296.33 64,296.33
130.000 KAISER ALUMINUM CORP 483007704	89.2900 89.2900	6,880.90 6,880.90	11,607.70 11,607.70	0.00	4,726.80 4,726.80
1,050.000 KAMAN CORP 483548103	56.0900 56.0900	42,388.50 42,388.50	58,894.50 58,894.50	0.02	16,506.00 16,506.00
1,350.000 KANSAS CITY SOUTHERN 485170302	95.4500 95.4500	87,581.27 87,581.27	128,857.50 128,857.50	0.05	41,276.23 41,276.23
858.000 KELLOGG CO 487836108	57.0100 57.0100	48,720.31 48,720.31	48,914.58 48,914.58	0.02	194.27 194.27
302.000 KELLY SERVICES INC 488152208	20.4800 20.4800	4,925.62 4,925.62	6,184.96 6,184.96	0.00	1,259.34 1,259.34
713.000 KEMPER CORP 488401100	66.3800 66.3800	20,151.16 20,151.16	47,328.94 47,328.94	0.02	27,177.78 27,177.78
1,310.000 KENNAMETAL INC 489170100	33.2800 33.2800	37,649.40 37,649.40	43,596.80 43,596.80	0.02	5,947.40 5,947.40
8,277.000 KEYCORP 493267108	14.7800 14.7800	89,436.82 89,436.82	122,334.06 122,334.06	0.05	32,897.24 32,897.24
1,996.000 KEYSIGHT TECHNOLOGIES INC 49338L103	62.0800 62.0800	43,300.23 43,300.23	123,911.68 123,911.68	0.05	80,611.45 80,611.45

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720.000 KILROY REALTY CORP 49427F108	62.8800 62.8800	35,933.40 35,933.40	45,273.60 45,273.60	0.02	9,340.20 9,340.20
2,551.000 KIMBERLY-CLARK CORP 494368103	113.9400 113.9400	187,269.04 187,269.04	290,660.94 290,660.94	0.12	103,391.90 103,391.90
4,126.000 KIMCO REALTY CORP 49446R109	14.6500 14.6500	60,141.45 60,141.45	60,445.90 60,445.90	0.03	304.45 304.45
23,542.000 KINDER MORGAN INC/DE 49456B101	15.3800 15.3800	357,019.43 357,019.43	362,075.96 362,075.96	0.15	5,056.53 5,056.53
937.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	25.0700 25.0700	15,872.88 15,872.88	23,490.59 23,490.59	0.01	7,617.71 7,617.71
1,916.000 KOHL'S CORP 500255104	66.3400 66.3400	90,499.26 90,499.26	127,107.44 127,107.44	0.05	36,608.18 36,608.18
374.000 KORN FERRY 500643200	39.5400 39.5400	7,954.98 7,954.98	14,787.96 14,787.96	0.01	6,832.98 6,832.98
4,517.000 KRAFT HEINZ CO/THE 500754106	43.0400 43.0400	138,304.45 138,304.45	194,411.68 194,411.68	0.08	56,107.23 56,107.23
1,748.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	14.0900 14.0900	10,068.48 10,068.48	24,629.32 24,629.32	0.01	14,560.84 14,560.84
489.000 KRATON CORP 50077C106	21.8400 21.8400	9,579.51 9,579.51	10,679.76 10,679.76	0.00	1,100.25 1,100.25

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,608.000 KROGER CO/THE 501044101	27.5000 27.5000	109,909.11 109,909.11	264,220.00 264,220.00	0.11	154,310.89 154,310.89
4,094.000 KRONOS WORLDWIDE INC 50105F105	11.5200 11.5200	52,346.78 52,346.78	47,162.88 47,162.88	0.02	-5,183.90 -5,183.90
2,011.000 L BRANDS INC 501797104	25.6700 25.6700	54,585.17 54,585.17	51,622.37 51,622.37	0.02	-2,962.80 -2,962.80
214.000 LCI INDUSTRIES 50189K103	66.8000 66.8000	4,981.92 4,981.92	14,295.20 14,295.20	0.01	9,313.28 9,313.28
972.000 LPL FINANCIAL HOLDINGS INC 50212V100	61.0800 61.0800	51,399.36 51,399.36	59,369.76 59,369.76	0.03	7,970.40 7,970.40
1,429.000 LTC PROPERTIES INC 502175102	41.6800 41.6800	54,228.40 54,228.40	59,560.72 59,560.72	0.03	5,332.32 5,332.32
777.000 L3 TECHNOLOGIES INC 502413107	173.6600 173.6600	56,302.58 56,302.58	134,933.82 134,933.82	0.06	78,631.24 78,631.24
515.000 LA-Z-BOY INC 505336107	27.7100 27.7100	4,830.70 4,830.70	14,270.65 14,270.65	0.01	9,439.95 9,439.95
906.000 LABORATORY CORP OF AMERICA HOL 50540R409	126.3600 126.3600	110,710.68 110,710.68	114,482.16 114,482.16	0.05	3,771.48 3,771.48
13,723.000 LADENBURG THALMANN FINANCIAL S 50575Q102	2.3300 2.3300	26,465.45 26,465.45	31,974.59 31,974.59	0.01	5,509.14 5,509.14

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968.000 LAKELAND BANCORP INC 511637100	14.8100 14.8100	8,630.79 8,630.79	14,336.08 14,336.08	0.01	5,705.29 5,705.29
1,170.000 LAKELAND FINANCIAL CORP 511656100	40.1600 40.1600	30,263.12 30,263.12	46,987.20 46,987.20	0.02	16,724.08 16,724.08
1,269.000 LAM RESEARCH CORP 512807108	136.1700 136.1700	31,132.80 31,132.80	172,799.73 172,799.73	0.07	141,666.93 141,666.93
837.000 LAMAR ADVERTISING CO 512816109	69.1800 69.1800	29,927.49 29,927.49	57,903.66 57,903.66	0.02	27,976.17 27,976.17
1,451.000 LAMB WESTON HOLDINGS INC 513272104	73.5600 73.5600	35,428.61 35,428.61	106,735.56 106,735.56	0.05	71,306.95 71,306.95
151.000 LANCASTER COLONY CORP 513847103	176.8600 176.8600	9,917.68 9,917.68	26,705.86 26,705.86	0.01	16,788.18 16,788.18
381.000 LANDSTAR SYSTEM INC 515098101	95.6700 95.6700	17,145.00 17,145.00	36,450.27 36,450.27	0.02	19,305.27 19,305.27
15,610.000 LAREDO PETROLEUM INC 516806106	3.6200 3.6200	80,630.65 80,630.65	56,508.20 56,508.20	0.02	-24,122.45 -24,122.45
3,505.000 LAS VEGAS SANDS CORP 517834107	52.0500 52.0500	128,798.13 128,798.13	182,435.25 182,435.25	0.08	53,637.12 53,637.12
2,022.000 ESTEE LAUDER COS INC/THE 518439104	130.1000 130.1000	174,950.12 174,950.12	263,062.20 263,062.20	0.11	88,112.08 88,112.08

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 LEAR CORP 521865204	122.8600 122.8600	44,976.99 44,976.99	110,574.00 110,574.00	0.05	65,597.01 65,597.01
1,215.000 LEGGETT & PLATT INC 524660107	35.8400 35.8400	29,719.20 29,719.20	43,545.60 43,545.60	0.02	13,826.40 13,826.40
472.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	32.0900 32.0900	9,907.28 9,907.28	15,146.48 15,146.48	0.01	5,239.20 5,239.20
2,055.000 LEIDOS HOLDINGS INC 525327102	52.7200 52.7200	71,313.65 71,313.65	108,339.60 108,339.60	0.05	37,025.95 37,025.95
1,519.000 LENNAR CORP 526057104	39.1500 39.1500	56,787.59 56,787.59	59,468.85 59,468.85	0.03	2,681.26 2,681.26
54.000 LENNAR CORP 526057302	31.3300 31.3300	1,770.94 1,770.94	1,691.82 1,691.82	0.00	-79.12 -79.12
514.000 LENNOX INTERNATIONAL INC 526107107	218.8600 218.8600	23,730.67 23,730.67	112,494.04 112,494.04	0.05	88,763.37 88,763.37
913.000 LIBERTY BROADBAND CORP 530307305	72.0300 72.0300	54,741.20 54,741.20	65,763.39 65,763.39	0.03	11,022.19 11,022.19
1,480.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	39.1100 39.1100	52,147.36 52,147.36	57,882.80 57,882.80	0.02	5,735.44 5,735.44
981.000 LIBERTY PROPERTY TRUST 531172104	41.8800 41.8800	30,411.00 30,411.00	41,084.28 41,084.28	0.02	10,673.28 10,673.28

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2,305.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	36.8000 36.8000	68,974.69 68,974.69	84,824.00 84,824.00	0.04	15,849.31 15,849.31
1,904.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	29.7200 29.7200	54,792.60 54,792.60	56,586.88 56,586.88	0.02	1,794.28 1,794.28
393.000 LIGAND PHARMACEUTICALS INC 53220K504	135.7000 135.7000	42,648.36 42,648.36	53,330.10 53,330.10	0.02	10,681.74 10,681.74
631.000 LIFE STORAGE INC 53223X107	92.9900 92.9900	50,095.94 50,095.94	58,676.69 58,676.69	0.02	8,580.75 8,580.75
6,676.000 ELI LILLY & CO 532457108	115.7200 115.7200	464,252.20 464,252.20	772,546.72 772,546.72	0.33	308,294.52 308,294.52
622.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	78.8500 78.8500	32,375.10 32,375.10	49,044.70 49,044.70	0.02	16,669.60 16,669.60
1,641.000 LINCOLN NATIONAL CORP 534187109	51.3100 51.3100	47,432.78 47,432.78	84,199.71 84,199.71	0.04	36,766.93 36,766.93
100.000 LINDSAY CORP 535555106	96.2500 96.2500	6,217.00 6,217.00	9,625.00 9,625.00	0.00	3,408.00 3,408.00
181.000 LITTELFUSE INC 537008104	171.4800 171.4800	9,973.10 9,973.10	31,037.88 31,037.88	0.01	21,064.78 21,064.78
1,122.000 LIVE NATION ENTERTAINMENT INC 538034109	49.2500 49.2500	12,285.90 12,285.90	55,258.50 55,258.50	0.02	42,972.60 42,972.60

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645.000 LIVERAMP HOLDINGS INC 53815P108	38.6300 38.6300	7,759.35 7,759.35	24,916.35 24,916.35	0.01	17,157.00 17,157.00
1,991.000 LOCKHEED MARTIN CORP 539830109	261.8400 261.8400	433,596.61 433,596.61	521,323.44 521,323.44	0.22	87,726.83 87,726.83
2,415.000 LOEWS CORP 540424108	45.5200 45.5200	90,779.85 90,779.85	109,930.80 109,930.80	0.05	19,150.95 19,150.95
2,122.000 LOUISIANA-PACIFIC CORP 546347105	22.2200 22.2200	36,880.36 36,880.36	47,150.84 47,150.84	0.02	10,270.48 10,270.48
8,935.000 LOWE'S COS INC 548661107	92.3600 92.3600	255,551.34 255,551.34	825,236.60 825,236.60	0.35	569,685.26 569,685.26
1,049.000 LULULEMON ATHLETICA INC 550021109	121.6100 121.6100	61,778.15 61,778.15	127,568.89 127,568.89	0.05	65,790.74 65,790.74
1,163.000 M&T BANK CORP 55261F104	143.1300 143.1300	108,867.42 108,867.42	166,460.19 166,460.19	0.07	57,592.77 57,592.77
433.000 MB FINANCIAL INC 55264U108	39.6300 39.6300	8,227.00 8,227.00	17,159.79 17,159.79	0.01	8,932.79 8,932.79
338.000 MDC HOLDINGS INC 552676108	28.1100 28.1100	7,606.49 7,606.49	9,501.18 9,501.18	0.00	1,894.69 1,894.69
1,859.000 MDU RESOURCES GROUP INC 552690109	23.8400 23.8400	38,865.53 38,865.53	44,318.56 44,318.56	0.02	5,453.03 5,453.03

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882.000 MGE ENERGY INC 55277P104	59.9600 59.9600	25,174.38 25,174.38	52,884.72 52,884.72	0.02	27,710.34 27,710.34
3,773.000 MGIC INVESTMENT CORP 552848103	10.4600 10.4600	34,170.26 34,170.26	39,465.58 39,465.58	0.02	5,295.32 5,295.32
4,467.000 MGM RESORTS INTERNATIONAL 552953101	24.2600 24.2600	70,112.84 70,112.84	108,369.42 108,369.42	0.05	38,256.58 38,256.58
523.000 MKS INSTRUMENTS INC 55306N104	64.6100 64.6100	21,341.81 21,341.81	33,791.03 33,791.03	0.01	12,449.22 12,449.22
2,850.000 MRC GLOBAL INC 55345K103	12.2300 12.2300	43,804.50 43,804.50	34,855.50 34,855.50	0.01	-8,949.00 -8,949.00
138.000 MSA SAFETY INC 553498106	94.2700 94.2700	4,854.84 4,854.84	13,009.26 13,009.26	0.01	8,154.42 8,154.42
683.000 MSC INDUSTRIAL DIRECT CO INC 553530106	76.9200 76.9200	42,352.83 42,352.83	52,536.36 52,536.36	0.02	10,183.53 10,183.53
954.000 MSCI INC 55354G100	147.4300 147.4300	34,965.92 34,965.92	140,648.22 140,648.22	0.06	105,682.30 105,682.30
215.000 MYR GROUP INC 55405W104	28.1700 28.1700	5,061.10 5,061.10	6,056.55 6,056.55	0.00	995.45 995.45
1,121.000 MACERICH CO/THE 554382101	43.2800 43.2800	47,622.50 47,622.50	48,516.88 48,516.88	0.02	894.38 894.38

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4,379.000 MACY'S INC 55616P104	29.7800 29.7800	99,031.96 99,031.96	130,406.62 130,406.62	0.06	31,374.66 31,374.66
1,201.500 STEVEN MADDEN LTD 556269108	30.2600 30.2600	20,138.70 20,138.70	36,357.39 36,357.39	0.02	16,218.69 16,218.69
853.000 MAGELLAN HEALTH INC 559079207	56.8900 56.8900	45,699.18 45,699.18	48,527.17 48,527.17	0.02	2,827.99 2,827.99
1,121.000 MANHATTAN ASSOCIATES INC 562750109	42.3700 42.3700	31,487.64 31,487.64	47,496.77 47,496.77	0.02	16,009.13 16,009.13
445.000 MANITOWOC CO INC/THE 563571405 COM NEW	14.7700 14.7700	5,407.52 5,407.52	6,572.65 6,572.65	0.00	1,165.13 1,165.13
656.000 MANPOWERGROUP INC 56418H100	64.8000 64.8000	31,605.26 31,605.26	42,508.80 42,508.80	0.02	10,903.54 10,903.54
10,268.000 MARATHON OIL CORP 565849106	14.3400 14.3400	141,496.19 141,496.19	147,243.12 147,243.12	0.06	5,746.93 5,746.93
7,030.670 MARATHON PETROLEUM CORP 56585A102	59.0100 59.0100	208,533.83 208,533.83	414,879.84 414,879.84	0.18	206,346.01 206,346.01
513.000 MARCUS CORP/THE 566330106	39.5000 39.5000	4,945.32 4,945.32	20,263.50 20,263.50	0.01	15,318.18 15,318.18
133.000 MARKEL CORP 570535104	1,038.0500 1,038.0500	89,584.15 89,584.15	138,060.65 138,060.65	0.06	48,476.50 48,476.50

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346.000 MARKETAXESS HOLDINGS INC 57060D108	211.3100 211.3100	27,960.82 27,960.82	73,113.26 73,113.26	0.03	45,152.44 45,152.44
778.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	70.5100 70.5100	35,022.18 35,022.18	54,856.78 54,856.78	0.02	19,834.60 19,834.60
4,873.000 MARSH & MCLENNAN COS INC 571748102	79.7500 79.7500	162,682.12 162,682.12	388,621.75 388,621.75	0.16	225,939.63 225,939.63
3,578.000 MARRIOTT INTERNATIONAL INC/MD 571903202	108.5600 108.5600	169,300.00 169,300.00	388,427.68 388,427.68	0.16	219,127.68 219,127.68
595.000 MARTEN TRANSPORT LTD 573075108	16.1900 16.1900	4,971.82 4,971.82	9,633.05 9,633.05	0.00	4,661.23 4,661.23
458.000 MARTIN MARIETTA MATERIALS INC 573284106	171.8700 171.8700	44,419.35 44,419.35	78,716.46 78,716.46	0.03	34,297.11 34,297.11
2,430.000 MASCO CORP 574599106	29.2400 29.2400	28,982.15 28,982.15	71,053.20 71,053.20	0.03	42,071.05 42,071.05
875.000 MASIMO CORP 574795100	107.3700 107.3700	36,303.75 36,303.75	93,948.75 93,948.75	0.04	57,645.00 57,645.00
450.000 MASTEC INC 576323109	40.5600 40.5600	8,212.50 8,212.50	18,252.00 18,252.00	0.01	10,039.50 10,039.50
9,295.000 MASTERCARD INC 57636Q104	188.6500 188.6500	384,005.68 384,005.68	1,753,501.75 1,753,501.75	0.74	1,369,496.07 1,369,496.07

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1,388.000 MATADOR RESOURCES CO 576485205	15.5300 15.5300	27,801.64 27,801.64	21,555.64 21,555.64	0.01	-6,246.00 -6,246.00
2,418.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	50.8500 50.8500	59,634.93 59,634.93	122,955.30 122,955.30	0.05	63,320.37 63,320.37
1,228.000 MAXLINEAR INC 57776J100	17.6000 17.6000	10,794.12 10,794.12	21,612.80 21,612.80	0.01	10,818.68 10,818.68
2,822.000 MAXAR TECHNOLOGIES LTD 57778L103	11.9600 11.9600	50,250.70 50,250.70	33,751.12 33,751.12	0.01	-16,499.58 -16,499.58
866.000 MAXIMUS INC 577933104	65.0900 65.0900	20,860.81 20,860.81	56,367.94 56,367.94	0.02	35,507.13 35,507.13
1,136.000 MCCORMICK & CO INC/MD 579780206	139.2400 139.2400	82,032.61 82,032.61	158,176.64 158,176.64	0.07	76,144.03 76,144.03
8,058.000 MCDONALD'S CORP 580135101	177.5700 177.5700	523,100.41 523,100.41	1,430,859.06 1,430,859.06	0.60	907,758.65 907,758.65
507.000 MCGRATH RENTCORP 580589109	51.4800 51.4800	14,893.26 14,893.26	26,100.36 26,100.36	0.01	11,207.10 11,207.10
1,667.000 MCKESSON CORP 58155Q103	110.4700 110.4700	91,895.48 91,895.48	184,153.49 184,153.49	0.08	92,258.01 92,258.01
3,853.000 MEDICAL PROPERTIES TRUST INC 58463J304	16.0800 16.0800	47,930.78 47,930.78	61,956.24 61,956.24	0.03	14,025.46 14,025.46

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2,634.000 MEDICINES CO/THE 584688105	19.1400 19.1400	54,410.25 54,410.25	50,414.76 50,414.76	0.02	-3,995.49 -3,995.49
340.000 MEDIFAST INC 58470H101	125.0200 125.0200	8,673.40 8,673.40	42,506.80 42,506.80	0.02	33,833.40 33,833.40
855.000 MEDIDATA SOLUTIONS INC 58471A105	67.4200 67.4200	32,573.67 32,573.67	57,644.10 57,644.10	0.02	25,070.43 25,070.43
1,027.000 MEDNAX INC 58502B106	33.0000 33.0000	38,118.33 38,118.33	33,891.00 33,891.00	0.01	-4,227.33 -4,227.33
26,461.000 MERCK & CO INC 58933Y105	76.4100 76.4100	1,179,784.64 1,179,784.64	2,021,885.01 2,021,885.01	0.85	842,100.37 842,100.37
984.000 MERIDIAN BANCORP INC 58958U103	14.3200 14.3200	5,120.14 5,120.14	14,090.88 14,090.88	0.01	8,970.74 8,970.74
222.000 MERITAGE HOMES CORP 59001A102	36.7200 36.7200	5,072.70 5,072.70	8,151.84 8,151.84	0.00	3,079.14 3,079.14
1,923.000 MERITOR INC 59001K100	16.9100 16.9100	9,634.23 9,634.23	32,517.93 32,517.93	0.01	22,883.70 22,883.70
8,052.000 METLIFE INC 59156R108	41.0600 41.0600	335,077.11 335,077.11	330,615.12 330,615.12	0.14	-4,461.99 -4,461.99
324.000 METTLER-TOLEDO INTERNATIONAL I 592688105	565.5800 565.5800	59,209.59 59,209.59	183,247.92 183,247.92	0.08	124,038.33 124,038.33

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70,083.000 MICROSOFT CORP 594918104	101.5700 101.5700	2,676,009.08 2,676,009.08	7,118,330.31 7,118,330.31	3.01	4,442,321.23 4,442,321.23
2,169.000 MICROCHIP TECHNOLOGY INC 595017104	71.9200 71.9200	96,585.88 96,585.88	155,994.48 155,994.48	0.07	59,408.60 59,408.60
9,218.000 MICRON TECHNOLOGY INC 595112103	31.7300 31.7300	117,107.18 117,107.18	292,487.14 292,487.14	0.12	175,379.96 175,379.96
811.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	95.7000 95.7000	47,776.97 47,776.97	77,612.70 77,612.70	0.03	29,835.73 29,835.73
527.000 MIDDLEBY CORP/THE 596278101	102.7300 102.7300	23,201.74 23,201.74	54,138.71 54,138.71	0.02	30,936.97 30,936.97
255.000 MIDDLESEX WATER CO 596680108	53.3500 53.3500	4,924.05 4,924.05	13,604.25 13,604.25	0.01	8,680.20 8,680.20
6,386.000 MIDSTATES PETROLEUM CO INC 59804T407	7.5100 7.5100	55,328.81 55,328.81	47,958.86 47,958.86	0.02	-7,369.95 -7,369.95
1,105.000 HERMAN MILLER INC 600544100	30.2500 30.2500	35,415.25 35,415.25	33,426.25 33,426.25	0.01	-1,989.00 -1,989.00
152.000 MINERALS TECHNOLOGIES INC 603158106	51.3400 51.3400	4,883.76 4,883.76	7,803.68 7,803.68	0.00	2,919.92 2,919.92
250.000 MOBILE MINI INC 60740F105	31.7500 31.7500	5,067.50 5,067.50	7,937.50 7,937.50	0.00	2,870.00 2,870.00

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453.000 MOHAWK INDUSTRIES INC 608190104	116.9600 116.9600	25,830.06 25,830.06	52,982.88 52,982.88	0.02	27,152.82 27,152.82
445.000 MOLINA HEALTHCARE INC 60855R100	116.2200 116.2200	24,630.60 24,630.60	51,717.90 51,717.90	0.02	27,087.30 27,087.30
2,423.000 MOLSON COORS BREWING CO 60871R209	56.1600 56.1600	149,792.87 149,792.87	136,075.68 136,075.68	0.06	-13,717.19 -13,717.19
12,740.000 MONDELEZ INTERNATIONAL INC 609207105	40.0300 40.0300	234,767.37 234,767.37	509,982.20 509,982.20	0.22	275,214.83 275,214.83
3,367.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	12.4000 12.4000	35,589.19 35,589.19	41,750.80 41,750.80	0.02	6,161.61 6,161.61
514.000 MONOLITHIC POWER SYSTEMS INC 609839105	116.2500 116.2500	21,705.94 21,705.94	59,752.50 59,752.50	0.03	38,046.56 38,046.56
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	15.5200 15.5200	5,025.18 5,025.18	5,680.32 5,680.32	0.00	655.14 655.14
629.000 MONRO INC 610236101	68.7500 68.7500	26,212.87 26,212.87	43,243.75 43,243.75	0.02	17,030.88 17,030.88
3,912.000 MONSTER BEVERAGE CORP 61174X109	49.2200 49.2200	128,985.58 128,985.58	192,548.64 192,548.64	0.08	63,563.06 63,563.06
1,642.000 MOODY'S CORP 615369105	140.0400 140.0400	107,813.66 107,813.66	229,945.68 229,945.68	0.10	122,132.02 122,132.02

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360.000 MOOG INC 615394202	77.4800 77.4800	14,846.40 14,846.40	27,892.80 27,892.80	0.01	13,046.40 13,046.40
12,089.000 MORGAN STANLEY 617446448	39.6500 39.6500	305,653.96 305,653.96	479,328.85 479,328.85	0.20	173,674.89 173,674.89
611.000 MORNINGSTAR INC 617700109	109.8400 109.8400	52,271.05 52,271.05	67,112.24 67,112.24	0.03	14,841.19 14,841.19
5,052.000 MOSAIC CO/THE 61945C103	29.2100 29.2100	111,878.16 111,878.16	147,568.92 147,568.92	0.06	35,690.76 35,690.76
1,535.000 MOTOROLA SOLUTIONS INC 620076307	115.0400 115.0400	112,208.66 112,208.66	176,586.40 176,586.40	0.07	64,377.74 64,377.74
600.000 MUELLER INDUSTRIES INC 624756102	23.3600 23.3600	10,908.00 10,908.00	14,016.00 14,016.00	0.01	3,108.00 3,108.00
1,824.000 MUELLER WATER PRODUCTS INC 624758108	9.1000 9.1000	10,086.72 10,086.72	16,598.40 16,598.40	0.01	6,511.68 6,511.68
1,229.000 MULTI-COLOR CORP 625383104	35.0900 35.0900	55,783.15 55,783.15	43,125.61 43,125.61	0.02	-12,657.54 -12,657.54
2,183.000 MURPHY OIL CORP 626717102	23.3900 23.3900	39,839.75 39,839.75	51,060.37 51,060.37	0.02	11,220.62 11,220.62
399.000 MURPHY USA INC 626755102	76.6400 76.6400	11,529.40 11,529.40	30,579.36 30,579.36	0.01	19,049.96 19,049.96

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273.000 NBT BANCORP INC 628778102	34.5900 34.5900	5,978.70 5,978.70	9,443.07 9,443.07	0.00	3,464.37 3,464.37
449.000 NCI BUILDING SYSTEMS INC 628852204	7.2500 7.2500	4,992.88 4,992.88	3,255.25 3,255.25	0.00	-1,737.63 -1,737.63
1,929.000 NCR CORP 62886E108	23.0800 23.0800	40,041.90 40,041.90	44,521.32 44,521.32	0.02	4,479.42 4,479.42
7,456.000 NCS MULTISTAGE HOLDINGS INC 628877102	5.0900 5.0900	56,624.37 56,624.37	37,951.04 37,951.04	0.02	-18,673.33 -18,673.33
9,088.000 NN INC 629337106	6.7100 6.7100	60,303.88 60,303.88	60,980.48 60,980.48	0.03	676.60 676.60
3,910.000 NRG ENERGY INC 629377508	39.6000 39.6000	38,748.10 38,748.10	154,836.00 154,836.00	0.07	116,087.90 116,087.90
49.000 NVR INC 62944T105	2,436.9900 2,436.9900	49,298.50 49,298.50	119,412.51 119,412.51	0.05	70,114.01 70,114.01
986.000 NASDAQ INC 631103108	81.5700 81.5700	38,150.18 38,150.18	80,428.02 80,428.02	0.03	42,277.84 42,277.84
1,204.000 NATIONAL BANKSHARES INC 634865109	36.4300 36.4300	41,056.40 41,056.40	43,861.72 43,861.72	0.02	2,805.32 2,805.32
698.000 NATIONAL HEALTH INVESTORS INC 63633D104	75.5400 75.5400	42,591.96 42,591.96	52,726.92 52,726.92	0.02	10,134.96 10,134.96

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,573.000 NATIONAL OILWELL VARCO INC 637071101	25.7000 25.7000	47,920.35 47,920.35	40,426.10 40,426.10	0.02	-7,494.25 -7,494.25
1,372.000 NATIONAL RETAIL PROPERTIES INC 637417106	48.5100 48.5100	45,716.52 45,716.52	66,555.72 66,555.72	0.03	20,839.20 20,839.20
1,979.000 NATIONAL STORAGE AFFILIATES TR 637870106	26.4600 26.4600	40,549.71 40,549.71	52,364.34 52,364.34	0.02	11,814.63 11,814.63
84.000 NATIONAL WESTERN LIFE GROUP IN 638517102	300.7000 300.7000	13,623.84 13,623.84	25,258.80 25,258.80	0.01	11,634.96 11,634.96
2,563.000 NATURAL GAS SERVICES GROUP INC 63886Q109	16.4400 16.4400	53,559.12 53,559.12	42,135.72 42,135.72	0.02	-11,423.40 -11,423.40
398.000 NAVIGATORS GROUP INC/THE 638904102	69.4900 69.4900	9,843.61 9,843.61	27,657.02 27,657.02	0.01	17,813.41 17,813.41
507.000 NAVIGANT CONSULTING INC 63935N107	24.0500 24.0500	5,070.00 5,070.00	12,193.35 12,193.35	0.01	7,123.35 7,123.35
3,438.000 NAVIENT CORP 63938C108	8.8100 8.8100	35,481.33 35,481.33	30,288.78 30,288.78	0.01	-5,192.55 -5,192.55
1,887.000 NEKTAR THERAPEUTICS 640268108	32.8700 32.8700	10,001.10 10,001.10	62,025.69 62,025.69	0.03	52,024.59 52,024.59
233.000 NELNET INC 64031N108	52.3400 52.3400	5,039.79 5,039.79	12,195.22 12,195.22	0.01	7,155.43 7,155.43

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433.000 NEOGEN CORP 640491106	57.0000 57.0000	9,941.91 9,941.91	24,681.00 24,681.00	0.01	14,739.09 14,739.09
2,653.000 NETAPP INC 64110D104	59.6700 59.6700	118,713.48 118,713.48	158,304.51 158,304.51	0.07	39,591.03 39,591.03
3,609.000 NETFLIX INC 64110L106	267.6600 267.6600	395,245.21 395,245.21	965,984.94 965,984.94	0.41	570,739.73 570,739.73
846.000 NETGEAR INC 64111Q104	52.0300 52.0300	35,811.18 35,811.18	44,017.38 44,017.38	0.02	8,206.20 8,206.20
910.000 NEUROCRINE BIOSCIENCES INC 64125C109	71.4100 71.4100	20,787.24 20,787.24	64,983.10 64,983.10	0.03	44,195.86 44,195.86
1,312.000 NEVRO CORP 64157F103	38.8900 38.8900	49,434.60 49,434.60	51,023.68 51,023.68	0.02	1,589.08 1,589.08
230.000 NEW JERSEY RESOURCES CORP 646025106	45.6700 45.6700	4,991.00 4,991.00	10,504.10 10,504.10	0.00	5,513.10 5,513.10
3,314.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	14.2100 14.2100	41,425.00 41,425.00	47,091.94 47,091.94	0.02	5,666.94 5,666.94
4,179.000 NEWELL BRANDS INC 651229106	18.5900 18.5900	89,540.05 89,540.05	77,687.61 77,687.61	0.03	-11,852.44 -11,852.44
2,152.473 NEWMARK GROUP INC 65158N102	8.0200 8.0200	15,467.65 15,467.65	17,262.83 17,262.83	0.01	1,795.18 1,795.18

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,697.000 NEWMONT MINING CORP 651639106	34.6500 34.6500	102,317.90 102,317.90	162,751.05 162,751.05	0.07	60,433.15 60,433.15
3,768.000 NEWS CORP 65249B109	11.3500 11.3500	33,421.54 33,421.54	42,766.80 42,766.80	0.02	9,345.26 9,345.26
4,096.000 NEXTERA ENERGY INC 65339F101	173.8200 173.8200	228,858.38 228,858.38	711,966.72 711,966.72	0.30	483,108.34 483,108.34
3,119.000 NEXPOINT RESIDENTIAL TRUST INC 65341D102	35.0500 35.0500	39,345.24 39,345.24	109,320.95 109,320.95	0.05	69,975.71 69,975.71
10,021.000 NIKE INC 654106103	74.1400 74.1400	306,192.03 306,192.03	742,956.94 742,956.94	0.31	436,764.91 436,764.91
4,247.000 NISOURCE INC 65473P105	25.3500 25.3500	68,135.17 68,135.17	107,661.45 107,661.45	0.05	39,526.28 39,526.28
572.000 NORDSON CORP 655663102	119.3500 119.3500	43,237.16 43,237.16	68,268.20 68,268.20	0.03	25,031.04 25,031.04
1,272.000 NORDSTROM INC 655664100	46.6100 46.6100	55,409.04 55,409.04	59,287.92 59,287.92	0.03	3,878.88 3,878.88
2,804.000 NORFOLK SOUTHERN CORP 655844108	149.5400 149.5400	121,256.74 121,256.74	419,310.16 419,310.16	0.18	298,053.42 298,053.42
1,852.000 NORTHERN TRUST CORP 665859104	83.5900 83.5900	126,420.44 126,420.44	154,808.68 154,808.68	0.07	28,388.24 28,388.24

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,180.000 NORTHROP GRUMMAN CORP 666807102	244.9000 244.9000	134,983.14 134,983.14	533,882.00 533,882.00	0.23	398,898.86 398,898.86
4,286.000 NORTHSTAR REALTY EUROPE CORP 66706L101	14.5400 14.5400	43,419.21 43,419.21	62,318.44 62,318.44	0.03	18,899.23 18,899.23
843.000 NORTHWEST BANCSHARES INC 667340103	16.9400 16.9400	10,242.45 10,242.45	14,280.42 14,280.42	0.01	4,037.97 4,037.97
435.000 NU SKIN ENTERPRISES INC 67018T105	61.3300 61.3300	15,712.20 15,712.20	26,678.55 26,678.55	0.01	10,966.35 10,966.35
3,441.000 NUCOR CORP 670346105	51.8100 51.8100	147,743.77 147,743.77	178,278.21 178,278.21	0.08	30,534.44 30,534.44
5,434.000 NVIDIA CORP 67066G104	133.5000 133.5000	161,117.19 161,117.19	725,439.00 725,439.00	0.31	564,321.81 564,321.81
743.000 NUVASIVE INC 670704105	49.5600 49.5600	36,726.49 36,726.49	36,823.08 36,823.08	0.02	96.59 96.59
2,637.000 OGE ENERGY CORP 670837103	39.1900 39.1900	76,749.96 76,749.96	103,344.03 103,344.03	0.04	26,594.07 26,594.07
703.000 O'REILLY AUTOMOTIVE INC 67103H107	344.3300 344.3300	166,916.30 166,916.30	242,063.99 242,063.99	0.10	75,147.69 75,147.69
7,468.000 OCCIDENTAL PETROLEUM CORP 674599105	61.3800 61.3800	380,340.27 380,340.27	458,385.84 458,385.84	0.19	78,045.57 78,045.57

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3,041.000 OCEANEERING INTERNATIONAL INC 675232102	12.1000 12.1000	53,024.82 53,024.82	36,796.10 36,796.10	0.02	-16,228.72 -16,228.72
652.000 OCEANFIRST FINANCIAL CORP 675234108	22.5100 22.5100	8,482.52 8,482.52	14,676.52 14,676.52	0.01	6,194.00 6,194.00
2,307.000 OIL STATES INTERNATIONAL INC 678026105	14.2800 14.2800	52,708.40 52,708.40	32,943.96 32,943.96	0.01	-19,764.44 -19,764.44
565.000 OLD DOMINION FREIGHT LINE INC 679580100	123.4900 123.4900	13,612.73 13,612.73	69,771.85 69,771.85	0.03	56,159.12 56,159.12
752.000 OLD NATIONAL BANCORP/IN 680033107	15.4000 15.4000	7,753.12 7,753.12	11,580.80 11,580.80	0.00	3,827.68 3,827.68
2,060.000 OLD REPUBLIC INTERNATIONAL COR 680223104	20.5700 20.5700	25,865.97 25,865.97	42,374.20 42,374.20	0.02	16,508.23 16,508.23
2,430.000 OMNICOM GROUP INC 681919106	73.2400 73.2400	113,723.75 113,723.75	177,973.20 177,973.20	0.08	64,249.45 64,249.45
3,072.000 OMEGA HEALTHCARE INVESTORS INC 681936100	35.1500 35.1500	77,860.62 77,860.62	107,980.80 107,980.80	0.05	30,120.18 30,120.18
4,072.000 ON SEMICONDUCTOR CORP 682189105	16.5100 16.5100	45,642.18 45,642.18	67,228.72 67,228.72	0.03	21,586.54 21,586.54
488.000 ONE GAS INC 68235P108	79.6000 79.6000	7,459.70 7,459.70	38,844.80 38,844.80	0.02	31,385.10 31,385.10

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
316.000 ONE LIBERTY PROPERTIES INC 682406103	24.2200 24.2200	4,964.36 4,964.36	7,653.52 7,653.52	0.00	2,689.16 2,689.16
3,862.000 ONEOK INC 682680103	53.9500 53.9500	160,920.43 160,920.43	208,354.90 208,354.90	0.09	47,434.47 47,434.47
2,119.000 ONEMAIN HOLDINGS INC 68268W103	24.2900 24.2900	53,605.10 53,605.10	51,470.51 51,470.51	0.02	-2,134.59 -2,134.59
29,461.000 ORACLE CORP 68389X105	45.1500 45.1500	597,146.59 597,146.59	1,330,164.15 1,330,164.15	0.56	733,017.56 733,017.56
220.000 ORMAT TECHNOLOGIES INC 686688102	52.3000 52.3000	4,802.60 4,802.60	11,506.00 11,506.00	0.00	6,703.40 6,703.40
1,107.000 OSHKOSH CORP 688239201	61.3100 61.3100	23,667.66 23,667.66	67,870.17 67,870.17	0.03	44,202.51 44,202.51
1,277.000 OTTER TAIL CORP 689648103	49.6400 49.6400	35,347.36 35,347.36	63,390.28 63,390.28	0.03	28,042.92 28,042.92
6,163.000 OWENS & MINOR INC 690732102	6.3300 6.3300	54,085.32 54,085.32	39,011.79 39,011.79	0.02	-15,073.53 -15,073.53
1,446.000 OWENS CORNING 690742101	43.9800 43.9800	40,919.94 40,919.94	63,595.08 63,595.08	0.03	22,675.14 22,675.14
155.000 OXFORD INDUSTRIES INC 691497309	71.0400 71.0400	5,068.50 5,068.50	11,011.20 11,011.20	0.00	5,942.70 5,942.70

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1,874.000 PBF ENERGY INC 69318G106	32.6700 32.6700	51,399.45 51,399.45	61,223.58 61,223.58	0.03	9,824.13 9,824.13
3,542.000 PNC FINANCIAL SERVICES GROUP I 693475105	116.9100 116.9100	264,818.82 264,818.82	414,095.22 414,095.22	0.18	149,276.40 149,276.40
1,656.000 PNM RESOURCES INC 69349H107	41.0900 41.0900	40,561.08 40,561.08	68,045.04 68,045.04	0.03	27,483.96 27,483.96
1,637.000 PPG INDUSTRIES INC 693506107	102.2300 102.2300	74,603.23 74,603.23	167,350.51 167,350.51	0.07	92,747.28 92,747.28
6,852.000 PPL CORP 69351T106	28.3300 28.3300	186,079.98 186,079.98	194,117.16 194,117.16	0.08	8,037.18 8,037.18
627.000 PRA HEALTH SCIENCES INC 69354M108	91.9600 91.9600	51,144.39 51,144.39	57,658.92 57,658.92	0.02	6,514.53 6,514.53
193.000 PS BUSINESS PARKS INC 69360J107	131.0000 131.0000	9,588.24 9,588.24	25,283.00 25,283.00	0.01	15,694.76 15,694.76
676.000 PVH CORP 693656100	92.9500 92.9500	52,279.52 52,279.52	62,834.20 62,834.20	0.03	10,554.68 10,554.68
946.000 PTC INC 69370C100	82.9000 82.9000	21,587.72 21,587.72	78,423.40 78,423.40	0.03	56,835.68 56,835.68
3,671.000 PACCAR INC 693718108	57.1400 57.1400	149,774.67 149,774.67	209,760.94 209,760.94	0.09	59,986.27 59,986.27

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752.000 PACIRA PHARMACEUTICALS INC/DE 695127100	43.0200 43.0200	12,791.52 12,791.52	32,351.04 32,351.04	0.01	19,559.52 19,559.52
863.000 PACKAGING CORP OF AMERICA 695156109	83.4600 83.4600	22,248.14 22,248.14	72,025.98 72,025.98	0.03	49,777.84 49,777.84
1,276.000 PACWEST BANCORP 695263103	33.2800 33.2800	35,971.41 35,971.41	42,465.28 42,465.28	0.02	6,493.87 6,493.87
504.000 PALO ALTO NETWORKS INC 697435105	188.3500 188.3500	50,050.81 50,050.81	94,928.40 94,928.40	0.04	44,877.59 44,877.59
1,965.000 PARK HOTELS & RESORTS INC 700517105	25.9800 25.9800	52,847.30 52,847.30	51,050.70 51,050.70	0.02	-1,796.60 -1,796.60
340.000 PARK NATIONAL CORP 700658107	84.9500 84.9500	21,654.60 21,654.60	28,883.00 28,883.00	0.01	7,228.40 7,228.40
253.000 PARK-OHIO HOLDINGS CORP 700666100	30.6900 30.6900	5,039.76 5,039.76	7,764.57 7,764.57	0.00	2,724.81 2,724.81
1,413.000 PARKER-HANNIFIN CORP 701094104	149.1400 149.1400	93,345.65 93,345.65	210,734.82 210,734.82	0.09	117,389.17 117,389.17
2,270.000 PATTERSON COS INC 703395103	19.6600 19.6600	58,355.34 58,355.34	44,628.20 44,628.20	0.02	-13,727.14 -13,727.14
3,110.000 PAYCHEX INC 704326107	65.1500 65.1500	106,664.05 106,664.05	202,616.50 202,616.50	0.09	95,952.45 95,952.45

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,498.000 PAYPAL HOLDINGS INC 70450Y103	84.0900 84.0900	269,768.16 269,768.16	966,866.82 966,866.82	0.41	697,098.66 697,098.66
1,451.135 PEBBLEBROOK HOTEL TRUST 70509V100	28.3100 28.3100	45,611.72 45,611.72	41,081.63 41,081.63	0.02	-4,530.09 -4,530.09
1,080.380 PENN NATIONAL GAMING INC 707569109	18.8300 18.8300	20,080.27 20,080.27	20,343.56 20,343.56	0.01	263.29 263.29
354.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	40.3200 40.3200	7,625.16 7,625.16	14,273.28 14,273.28	0.01	6,648.12 6,648.12
2,371.000 PEOPLE'S UNITED FINANCIAL INC 712704105	14.4300 14.4300	27,042.42 27,042.42	34,213.53 34,213.53	0.01	7,171.11 7,171.11
13,111.000 PEPSICO INC 713448108	110.4800 110.4800	1,046,742.55 1,046,742.55	1,448,503.28 1,448,503.28	0.61	401,760.73 401,760.73
773.000 PERKINELMER INC 714046109	78.5500 78.5500	26,065.00 26,065.00	60,719.15 60,719.15	0.03	34,654.15 34,654.15
1,312.000 PERSPECTA INC 715347100	17.2200 17.2200	13,507.85 13,507.85	22,592.64 22,592.64	0.01	9,084.79 9,084.79
56,318.000 PFIZER INC 717081103	43.6500 43.6500	1,729,622.65 1,729,622.65	2,458,280.70 2,458,280.70	1.04	728,658.05 728,658.05
14,809.000 PHILIP MORRIS INTERNATIONAL IN 718172109	66.7600 66.7600	785,761.61 785,761.61	988,648.84 988,648.84	0.42	202,887.23 202,887.23

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4,263.000 PHILLIPS 66 718546104	86.1500 86.1500	133,694.31 133,694.31	367,257.45 367,257.45	0.16	233,563.14 233,563.14
3,550.000 PHYSICIANS REALTY TRUST 71943U104	16.0300 16.0300	54,870.25 54,870.25	56,906.50 56,906.50	0.02	2,036.25 2,036.25
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	46.1000 46.1000	4,842.88 4,842.88	14,844.20 14,844.20	0.01	10,001.32 10,001.32
1,117.000 PINNACLE WEST CAPITAL CORP 723484101	85.2000 85.2000	60,274.75 60,274.75	95,168.40 95,168.40	0.04	34,893.65 34,893.65
1,652.000 PIONEER NATURAL RESOURCES CO 723787107	131.5200 131.5200	221,033.36 221,033.36	217,271.04 217,271.04	0.09	-3,762.32 -3,762.32
172.000 PIPER JAFFRAY COS 724078100	65.8400 65.8400	4,819.44 4,819.44	11,324.48 11,324.48	0.00	6,505.04 6,505.04
7,888.000 PITNEY BOWES INC 724479100	5.9100 5.9100	55,575.96 55,575.96	46,618.08 46,618.08	0.02	-8,957.88 -8,957.88
382.000 PLANTRONICS INC 727493108	33.1000 33.1000	13,331.80 13,331.80	12,644.20 12,644.20	0.01	-687.60 -687.60
6,352.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	10.3300 10.3300	54,055.52 54,055.52	65,616.16 65,616.16	0.03	11,560.64 11,560.64
298.000 PLEXUS CORP 729132100	51.0800 51.0800	9,506.20 9,506.20	15,221.84 15,221.84	0.01	5,715.64 5,715.64

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
695.000 POLARIS INDUSTRIES INC 731068102	76.6800 76.6800	42,382.78 42,382.78	53,292.60 53,292.60	0.02	10,909.82 10,909.82
1,242.000 POLYONE CORP 73179P106	28.6000 28.6000	20,837.56 20,837.56	35,521.20 35,521.20	0.02	14,683.64 14,683.64
382.000 POOL CORP 73278L105	148.6500 148.6500	10,948.12 10,948.12	56,784.30 56,784.30	0.02	45,836.18 45,836.18
1,547.000 POPULAR INC 733174700	47.2200 47.2200	41,928.35 41,928.35	73,049.34 73,049.34	0.03	31,120.99 31,120.99
1,280.000 PORTLAND GENERAL ELECTRIC CO 736508847	45.8500 45.8500	45,493.20 45,493.20	58,688.00 58,688.00	0.02	13,194.80 13,194.80
733.000 POST HOLDINGS INC 737446104	89.1300 89.1300	48,673.46 48,673.46	65,332.29 65,332.29	0.03	16,658.83 16,658.83
1,198.000 POTLATCHDELTIC CORP 737630103	31.6400 31.6400	39,739.38 39,739.38	37,904.72 37,904.72	0.02	-1,834.66 -1,834.66
229.000 POWER INTEGRATIONS INC 739276103	60.9800 60.9800	8,408.88 8,408.88	13,964.42 13,964.42	0.01	5,555.54 5,555.54
3,809.000 PQ GROUP HOLDINGS INC 73943T103	14.8100 14.8100	53,959.48 53,959.48	56,411.29 56,411.29	0.02	2,451.81 2,451.81
878.000 PREFERRED BANK/LOS ANGELES CA 740367404	43.3500 43.3500	26,866.80 26,866.80	38,061.30 38,061.30	0.02	11,194.50 11,194.50

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,916.000 PREFERRED APARTMENT COMMUNITIE 74039L103	14.0600 14.0600	32,693.61 32,693.61	40,998.96 40,998.96	0.02	8,305.35 8,305.35
1,735.000 PREMIER INC 74051N102	37.3500 37.3500	54,076.27 54,076.27	64,802.25 64,802.25	0.03	10,725.98 10,725.98
2,501.000 T ROWE PRICE GROUP INC 74144T108	92.3200 92.3200	119,183.16 119,183.16	230,892.32 230,892.32	0.10	111,709.16 111,709.16
107.000 PRICESMART INC 741511109	59.1000 59.1000	5,056.82 5,056.82	6,323.70 6,323.70	0.00	1,266.88 1,266.88
865.000 PRIMERICA INC 74164M108	97.7100 97.7100	44,720.50 44,720.50	84,519.15 84,519.15	0.04	39,798.65 39,798.65
3,766.000 PRIMO WATER CORP 74165N105	14.0100 14.0100	40,074.01 40,074.01	52,761.66 52,761.66	0.02	12,687.65 12,687.65
1,646.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	44.1700 44.1700	51,710.74 51,710.74	72,703.82 72,703.82	0.03	20,993.08 20,993.08
484.000 PROASSURANCE CORP 74267C106	40.5600 40.5600	16,845.62 16,845.62	19,631.04 19,631.04	0.01	2,785.42 2,785.42
24,843.000 PROCTER & GAMBLE CO/THE 742718109	91.9200 91.9200	1,718,956.97 1,718,956.97	2,283,568.56 2,283,568.56	0.97	564,611.59 564,611.59
5,850.000 PROGRESSIVE CORP/THE 743315103	60.3300 60.3300	173,247.87 173,247.87	352,930.50 352,930.50	0.15	179,682.63 179,682.63

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,415.000 PROLOGIS INC 74340W103	58.7200 58.7200	221,712.98 221,712.98	376,688.80 376,688.80	0.16	154,975.82 154,975.82
544.000 PROOFPOINT INC 743424103	83.8100 83.8100	46,560.96 46,560.96	45,592.64 45,592.64	0.02	-968.32 -968.32
613.000 PROS HOLDINGS INC 74346Y103	31.4000 31.4000	9,814.13 9,814.13	19,248.20 19,248.20	0.01	9,434.07 9,434.07
372.000 PROSPERITY BANCSHARES INC 743606105	62.3000 62.3000	15,791.40 15,791.40	23,175.60 23,175.60	0.01	7,384.20 7,384.20
480.000 PROVIDENT FINANCIAL SERVICES I 74386T105	24.1300 24.1300	6,628.80 6,628.80	11,582.40 11,582.40	0.00	4,953.60 4,953.60
3,514.000 PRUDENTIAL FINANCIAL INC 744320102	81.5500 81.5500	272,892.77 272,892.77	286,566.70 286,566.70	0.12	13,673.93 13,673.93
4,296.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	52.0500 52.0500	132,634.02 132,634.02	223,606.80 223,606.80	0.09	90,972.78 90,972.78
1,295.000 PUBLIC STORAGE 74460D109	202.4100 202.4100	152,756.23 152,756.23	262,120.95 262,120.95	0.11	109,364.72 109,364.72
2,828.000 PULTEGROUP INC 745867101	25.9900 25.9900	52,675.64 52,675.64	73,499.72 73,499.72	0.03	20,824.08 20,824.08
122.000 QUAKER CHEMICAL CORP 747316107	177.7100 177.7100	4,941.00 4,941.00	21,680.62 21,680.62	0.01	16,739.62 16,739.62

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.6500 8.6500	5,070.08 5,070.08	8,061.80 8,061.80	0.00	2,991.72 2,991.72
7,304.000 QEP RESOURCES INC 74733V100	5.6300 5.6300	66,653.97 66,653.97	41,121.52 41,121.52	0.02	-25,532.45 -25,532.45
1,160.000 QORVO INC 74736K101	60.7300 60.7300	29,297.77 29,297.77	70,446.80 70,446.80	0.03	41,149.03 41,149.03
3,086.000 Q2 HOLDINGS INC 74736L109	49.5500 49.5500	110,962.13 110,962.13	152,911.30 152,911.30	0.06	41,949.17 41,949.17
14,769.000 QUALCOMM INC 747525103	56.9100 56.9100	583,618.60 583,618.60	840,503.79 840,503.79	0.36	256,885.19 256,885.19
781.000 QUALYS INC 74758T303	74.7400 74.7400	28,037.90 28,037.90	58,371.94 58,371.94	0.02	30,334.04 30,334.04
1,822.000 QUANTA SERVICES INC 74762E102	30.1000 30.1000	42,147.42 42,147.42	54,842.20 54,842.20	0.02	12,694.78 12,694.78
1,257.000 QUEST DIAGNOSTICS INC 74834L100	83.2700 83.2700	87,181.07 87,181.07	104,670.39 104,670.39	0.04	17,489.32 17,489.32
5,023.000 QURATE RETAIL INC 74915M100	19.5200 19.5200	59,266.05 59,266.05	98,048.96 98,048.96	0.04	38,782.91 38,782.91
2,667.000 RLJ LODGING TRUST 74965L101	16.4000 16.4000	52,584.89 52,584.89	43,738.80 43,738.80	0.02	-8,846.09 -8,846.09

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
77.000 RMR GROUP INC/THE 74967R106	53.0800 53.0800	1,001.00 1,001.00	4,087.16 4,087.16	0.00	3,086.16 3,086.16
1,120.000 RPM INTERNATIONAL INC 749685103	58.7800 58.7800	27,540.52 27,540.52	65,833.60 65,833.60	0.03	38,293.08 38,293.08
2,609.000 RADIAN GROUP INC 750236101	16.3600 16.3600	38,600.11 38,600.11	42,683.24 42,683.24	0.02	4,083.13 4,083.13
3,743.000 RADIUS HEALTH INC 750469207	16.4900 16.4900	58,040.19 58,040.19	61,722.07 61,722.07	0.03	3,681.88 3,681.88
246.000 RAFAEL HOLDINGS INC 75062E106	7.9300 7.9300	691.75 691.75	1,950.78 1,950.78	0.00	1,259.03 1,259.03
619.000 RALPH LAUREN CORP 751212101	103.4600 103.4600	54,097.90 54,097.90	64,041.74 64,041.74	0.03	9,943.84 9,943.84
1,428.000 RAYMOND JAMES FINANCIAL INC 754730109	74.4100 74.4100	60,409.74 60,409.74	106,257.48 106,257.48	0.04	45,847.74 45,847.74
1,548.000 RAYONIER INC 754907103	27.6900 27.6900	36,703.08 36,703.08	42,864.12 42,864.12	0.02	6,161.04 6,161.04
2,909.000 RAYTHEON CO 755111507	153.3500 153.3500	151,626.38 151,626.38	446,095.15 446,095.15	0.19	294,468.77 294,468.77
130.000 RBC BEARINGS INC 75524B104	131.1000 131.1000	4,838.60 4,838.60	17,043.00 17,043.00	0.01	12,204.40 12,204.40

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,167.000 REALTY INCOME CORP 756109104	63.0400 63.0400	87,676.21 87,676.21	136,607.68 136,607.68	0.06	48,931.47 48,931.47
1,914.000 RED HAT INC 756577102	175.6400 175.6400	137,284.25 137,284.25	336,174.96 336,174.96	0.14	198,890.71 198,890.71
915.000 REGENCY CENTERS CORP 758849103	58.6800 58.6800	42,474.05 42,474.05	53,692.20 53,692.20	0.02	11,218.15 11,218.15
448.000 REGENERON PHARMACEUTICALS INC 75886F107	373.5000 373.5000	23,699.20 23,699.20	167,328.00 167,328.00	0.07	143,628.80 143,628.80
12,655.000 REGIONS FINANCIAL CORP 7591EP100	13.3800 13.3800	96,409.40 96,409.40	169,323.90 169,323.90	0.07	72,914.50 72,914.50
547.000 REINSURANCE GROUP OF AMERICA I 759351604	140.2300 140.2300	29,417.66 29,417.66	76,705.81 76,705.81	0.03	47,288.15 47,288.15
594.000 RELIANCE STEEL & ALUMINUM CO 759509102	71.1700 71.1700	29,736.92 29,736.92	42,274.98 42,274.98	0.02	12,538.06 12,538.06
415.000 RENASANT CORP 75970E107	30.1800 30.1800	6,102.92 6,102.92	12,524.70 12,524.70	0.01	6,421.78 6,421.78
2,681.000 REPUBLIC SERVICES INC 760759100	72.0900 72.0900	66,865.64 66,865.64	193,273.29 193,273.29	0.08	126,407.65 126,407.65
1,370.000 RESMED INC 761152107	113.8700 113.8700	52,516.33 52,516.33	156,001.90 156,001.90	0.07	103,485.57 103,485.57

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,211.500 RESIDEO TECHNOLOGIES INC 76118Y104	20.5500 20.5500	10,780.83 10,780.83	24,896.33 24,896.33	0.01	14,115.50 14,115.50
418.000 RESOURCES CONNECTION INC 76122Q105	14.2000 14.2000	5,082.88 5,082.88	5,935.60 5,935.60	0.00	852.72 852.72
471.000 REXNORD CORP 76169B102	22.9500 22.9500	9,989.91 9,989.91	10,809.45 10,809.45	0.00	819.54 819.54
3,861.000 RIGEL PHARMACEUTICALS INC 766559603	2.3000 2.3000	9,999.99 9,999.99	8,880.30 8,880.30	0.00	-1,119.69 -1,119.69
2,219.000 RINGCENTRAL INC 76680R206	82.4400 82.4400	33,418.14 33,418.14	182,934.36 182,934.36	0.08	149,516.22 149,516.22
7,262.000 RING ENERGY INC 76680V108	5.0800 5.0800	55,886.03 55,886.03	36,890.96 36,890.96	0.02	-18,995.07 -18,995.07
1,166.000 ROBERT HALF INTERNATIONAL INC 770323103	57.2000 57.2000	34,465.11 34,465.11	66,695.20 66,695.20	0.03	32,230.09 32,230.09
1,240.000 ROCKWELL AUTOMATION INC 773903109	150.4800 150.4800	81,197.00 81,197.00	186,595.20 186,595.20	0.08	105,398.20 105,398.20
110.000 ROGERS CORP 775133101	99.0600 99.0600	4,951.10 4,951.10	10,896.60 10,896.60	0.00	5,945.50 5,945.50
1,396.500 ROLLINS INC 775711104	36.1000 36.1000	22,853.82 22,853.82	50,413.65 50,413.65	0.02	27,559.83 27,559.83

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
506.000 ROPER TECHNOLOGIES INC 776696106	266.5200 266.5200	116,769.62 116,769.62	134,859.12 134,859.12	0.06	18,089.50 18,089.50
3,978.000 ROSS STORES INC 778296103	83.2000 83.2000	194,450.14 194,450.14	330,969.60 330,969.60	0.14	136,519.46 136,519.46
746.000 ROYAL GOLD INC 780287108	85.6500 85.6500	43,299.19 43,299.19	63,894.90 63,894.90	0.03	20,595.71 20,595.71
275.000 RUSH ENTERPRISES INC 781846209	34.4800 34.4800	5,049.00 5,049.00	9,482.00 9,482.00	0.00	4,433.00 4,433.00
2,444.000 RUTH'S HOSPITALITY GROUP INC 783332109	22.7300 22.7300	41,841.28 41,841.28	55,552.12 55,552.12	0.02	13,710.84 13,710.84
408.000 RYDER SYSTEM INC 783549108	48.1500 48.1500	21,356.64 21,356.64	19,645.20 19,645.20	0.01	-1,711.44 -1,711.44
602.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	66.6900 66.6900	19,685.50 19,685.50	40,147.38 40,147.38	0.02	20,461.88 20,461.88
281.000 S&T BANCORP INC 783859101	37.8400 37.8400	4,979.32 4,979.32	10,633.04 10,633.04	0.00	5,653.72 5,653.72
2,545.000 S&P GLOBAL INC 78409V104	169.9400 169.9400	201,216.05 201,216.05	432,497.30 432,497.30	0.18	231,281.25 231,281.25
1,131.000 SBA COMMUNICATIONS CORP 78410G104	161.8900 161.8900	50,146.35 50,146.35	183,097.59 183,097.59	0.08	132,951.24 132,951.24

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1,672.000 SEI INVESTMENTS CO 784117103	46.2000 46.2000	50,149.42 50,149.42	77,246.40 77,246.40	0.03	27,096.98 27,096.98
1,135.000 SL GREEN REALTY CORP 78440X101	79.0800 79.0800	73,728.86 73,728.86	89,755.80 89,755.80	0.04	16,026.94 16,026.94
3,438.000 SLM CORP 78442P106	8.3100 8.3100	19,830.04 19,830.04	28,569.78 28,569.78	0.01	8,739.74 8,739.74
279.000 SPS COMMERCE INC 78463M107	82.3800 82.3800	10,041.21 10,041.21	22,984.02 22,984.02	0.01	12,942.81 12,942.81
1,688.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	45.1100 45.1100	50,257.54 50,257.54	76,145.68 76,145.68	0.03	25,888.14 25,888.14
244.000 SP PLUS CORP 78469C103	29.5400 29.5400	4,953.20 4,953.20	7,207.76 7,207.76	0.00	2,254.56 2,254.56
457.000 SVB FINANCIAL GROUP 78486Q101	189.9200 189.9200	44,798.81 44,798.81	86,793.44 86,793.44	0.04	41,994.63 41,994.63
3,073.000 SABRA HEALTH CARE REIT INC 78573L106	16.4800 16.4800	54,842.68 54,842.68	50,643.04 50,643.04	0.02	-4,199.64 -4,199.64
3,591.000 SABRE CORP 78573M104	21.6400 21.6400	66,962.12 66,962.12	77,709.24 77,709.24	0.03	10,747.12 10,747.12
495.000 SAFETY INSURANCE GROUP INC 78648T100	81.8100 81.8100	29,328.75 29,328.75	40,495.95 40,495.95	0.02	11,167.20 11,167.20

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571.000 SAGE THERAPEUTICS INC 78667J108	95.7900 95.7900	46,256.71 46,256.71	54,696.09 54,696.09	0.02	8,439.38 8,439.38
168.000 SAIA INC 78709Y105	55.8200 55.8200	1,733.76 1,733.76	9,377.76 9,377.76	0.00	7,644.00 7,644.00
6,861.000 SALESFORCE.COM INC 79466L302	136.9700 136.9700	396,270.62 396,270.62	939,751.17 939,751.17	0.40	543,480.55 543,480.55
175.000 SANDERSON FARMS INC 800013104	99.2900 99.2900	8,447.25 8,447.25	17,375.75 17,375.75	0.01	8,928.50 8,928.50
276.000 SANDY SPRING BANCORP INC 800363103	31.3400 31.3400	4,832.76 4,832.76	8,649.84 8,649.84	0.00	3,817.08 3,817.08
1,000.000 SAREPTA THERAPEUTICS INC 803607100	109.1300 109.1300	51,480.00 51,480.00	109,130.00 109,130.00	0.05	57,650.00 57,650.00
1,400.000 SCANA CORP 80589M102	47.7800 47.7800	49,484.23 49,484.23	66,892.00 66,892.00	0.03	17,407.77 17,407.77
1,460.000 HENRY SCHEIN INC 806407102	78.5200 78.5200	48,438.50 48,438.50	114,639.20 114,639.20	0.05	66,200.70 66,200.70
6,787.000 SCHLUMBERGER LTD 806857108	36.0800 36.0800	406,116.46 406,116.46	244,874.96 244,874.96	0.10	-161,241.50 -161,241.50
10,622.000 CHARLES SCHWAB CORP/THE 808513105	41.5300 41.5300	211,891.41 211,891.41	441,131.66 441,131.66	0.19	229,240.25 229,240.25

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190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	25.0500 25.0500	5,102.45 5,102.45	4,759.50 4,759.50	0.00	-342.95 -342.95
649.000 SCIENCE APPLICATIONS INTERNATI 808625107	63.7000 63.7000	45,166.18 45,166.18	41,341.30 41,341.30	0.02	-3,824.88 -3,824.88
604.000 SCOTTS MIRACLE-GRO CO/THE 810186106	61.4600 61.4600	42,563.88 42,563.88	37,121.84 37,121.84	0.02	-5,442.04 -5,442.04
621.000 SEACOAST BANKING CORP OF FLORI 811707801	26.0200 26.0200	4,685.76 4,685.76	16,158.42 16,158.42	0.01	11,472.66 11,472.66
172.000 SEACOR HOLDINGS INC 811904101	37.0000 37.0000	6,606.93 6,606.93	6,364.00 6,364.00	0.00	-242.93 -242.93
1,269.000 SEALED AIR CORP 81211K100	34.8400 34.8400	29,787.80 29,787.80	44,211.96 44,211.96	0.02	14,424.16 14,424.16
1,177.000 SEATTLE GENETICS INC 812578102	56.6600 56.6600	25,325.08 25,325.08	66,688.82 66,688.82	0.03	41,363.74 41,363.74
5,380.000 SELECT ENERGY SERVICES INC 81617J301	6.3200 6.3200	57,328.85 57,328.85	34,001.60 34,001.60	0.01	-23,327.25 -23,327.25
429.000 SELECTIVE INSURANCE GROUP INC 816300107	60.9400 60.9400	6,803.94 6,803.94	26,143.26 26,143.26	0.01	19,339.32 19,339.32
3,150.000 SEMGROUP CORP 81663A105	13.7800 13.7800	51,869.73 51,869.73	43,407.00 43,407.00	0.02	-8,462.73 -8,462.73

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,097.000 SEMTECH CORP 816850101	45.8700 45.8700	42,254.55 42,254.55	96,189.39 96,189.39	0.04	53,934.84 53,934.84
3,384.000 SEMPRA ENERGY 816851109	108.1900 108.1900	236,478.26 236,478.26	366,114.96 366,114.96	0.15	129,636.70 129,636.70
397.000 SENSIENT TECHNOLOGIES CORP 81725T100	55.8500 55.8500	14,434.92 14,434.92	22,172.45 22,172.45	0.01	7,737.53 7,737.53
1,485.000 SERVICE CORP INTERNATIONAL/US 817565104	40.2600 40.2600	13,780.80 13,780.80	59,786.10 59,786.10	0.03	46,005.30 46,005.30
1,195.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	36.7400 36.7400	29,923.91 29,923.91	43,904.30 43,904.30	0.02	13,980.39 13,980.39
1,672.000 SERVICENOW INC 81762P102	178.0500 178.0500	127,460.59 127,460.59	297,699.60 297,699.60	0.13	170,239.01 170,239.01
1,362.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	44.2500 44.2500	27,076.56 27,076.56	60,268.50 60,268.50	0.03	33,191.94 33,191.94
758.000 SHERWIN-WILLIAMS CO/THE 824348106	393.4600 393.4600	89,135.66 89,135.66	298,242.68 298,242.68	0.13	209,107.02 209,107.02
1,136.000 SHUTTERFLY INC 82568P304	40.2600 40.2600	47,877.32 47,877.32	45,735.36 45,735.36	0.02	-2,141.96 -2,141.96
506.000 SIGNATURE BANK/NEW YORK NY 82669G104	102.8100 102.8100	42,766.86 42,766.86	52,021.86 52,021.86	0.02	9,255.00 9,255.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
588.000 SILICON LABORATORIES INC 826919102	78.8100 78.8100	34,485.81 34,485.81	46,340.28 46,340.28	0.02	11,854.47 11,854.47
284.000 SILGAN HOLDINGS INC 827048109	23.6200 23.6200	5,689.94 5,689.94	6,708.08 6,708.08	0.00	1,018.14 1,018.14
1,266.000 SIMMONS FIRST NATIONAL CORP 828730200	24.1300 24.1300	15,451.53 15,451.53	30,548.58 30,548.58	0.01	15,097.05 15,097.05
3,655.000 SIMON PROPERTY GROUP INC 828806109	167.9900 167.9900	413,258.98 413,258.98	614,003.45 614,003.45	0.26	200,744.47 200,744.47
487.000 SINCLAIR BROADCAST GROUP INC 829226109	26.3400 26.3400	5,084.28 5,084.28	12,827.58 12,827.58	0.01	7,743.30 7,743.30
20,595.000 SIRIUS XM HOLDINGS INC 82968B103	5.7100 5.7100	40,984.05 40,984.05	117,597.45 117,597.45	0.05	76,613.40 76,613.40
5,939.000 SITE CENTERS CORP 82981J109	11.0700 11.0700	67,085.99 67,085.99	65,744.73 65,744.73	0.03	-1,341.26 -1,341.26
812.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	55.6300 55.6300	42,122.98 42,122.98	45,171.56 45,171.56	0.02	3,048.58 3,048.58
1,053.000 SKECHERS U.S.A. INC 830566105	22.8900 22.8900	4,794.66 4,794.66	24,103.17 24,103.17	0.01	19,308.51 19,308.51
1,661.000 SKYWORKS SOLUTIONS INC 83088M102	67.0200 67.0200	41,005.04 41,005.04	111,320.22 111,320.22	0.05	70,315.18 70,315.18

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2,452.000 AO SMITH CORP 831865209	42.7000 42.7000	31,556.68 31,556.68	104,700.40 104,700.40	0.04	73,143.72 73,143.72
363.000 SNAP-ON INC 833034101	145.2900 145.2900	22,928.40 22,928.40	52,740.27 52,740.27	0.02	29,811.87 29,811.87
995.000 SONOCO PRODUCTS CO 835495102	53.1300 53.1300	41,690.05 41,690.05	52,864.35 52,864.35	0.02	11,174.30 11,174.30
1,489.000 SOTHEBY'S 835898107	39.7400 39.7400	42,570.51 42,570.51	59,172.86 59,172.86	0.03	16,602.35 16,602.35
1,836.000 SOUTH JERSEY INDUSTRIES INC 838518108	27.8000 27.8000	42,962.40 42,962.40	51,040.80 51,040.80	0.02	8,078.40 8,078.40
445.000 SOUTH STATE CORP 840441109	59.9500 59.9500	14,812.45 14,812.45	26,677.75 26,677.75	0.01	11,865.30 11,865.30
10,130.000 SOUTHERN CO/THE 842587107	43.9200 43.9200	441,987.36 441,987.36	444,909.60 444,909.60	0.19	2,922.24 2,922.24
1,263.000 SOUTHERN COPPER CORP 84265V105	30.7700 30.7700	35,427.15 35,427.15	38,862.51 38,862.51	0.02	3,435.36 3,435.36
1,108.000 SOUTHSIDE BANCSHARES INC 84470P109	31.7500 31.7500	16,283.15 16,283.15	35,179.00 35,179.00	0.01	18,895.85 18,895.85
6,214.000 SOUTHWEST AIRLINES CO 844741108	46.4800 46.4800	126,402.78 126,402.78	288,826.72 288,826.72	0.12	162,423.94 162,423.94

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,709.000 SOUTHWESTERN ENERGY CO 845467109	3.4100 3.4100	54,590.15 54,590.15	43,337.69 43,337.69	0.02	-11,252.46 -11,252.46
3,123.000 SPARTANNASH CO 847215100	17.1800 17.1800	55,035.31 55,035.31	53,653.14 53,653.14	0.02	-1,382.17 -1,382.17
363.000 SPEEDWAY MOTORSPORTS INC 847788106	16.2700 16.2700	5,027.55 5,027.55	5,906.01 5,906.01	0.00	878.46 878.46
892.000 SPECTRUM BRANDS HOLDINGS INC 84790A105	42.2500 42.2500	42,869.52 42,869.52	37,687.00 37,687.00	0.02	-5,182.52 -5,182.52
1,105.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	72.0900 72.0900	29,552.45 29,552.45	79,659.45 79,659.45	0.03	50,107.00 50,107.00
945.000 SPIRIT AIRLINES INC 848577102	57.9200 57.9200	30,794.08 30,794.08	54,734.40 54,734.40	0.02	23,940.32 23,940.32
931.000 SPIRE INC 84857L101	74.0800 74.0800	59,491.49 59,491.49	68,968.48 68,968.48	0.03	9,476.99 9,476.99
682.000 SPIRIT MTA REIT 84861U105	7.1300 7.1300	6,158.46 6,158.46	4,862.66 4,862.66	0.00	-1,295.80 -1,295.80
1,393.000 SPLUNK INC 848637104	104.8500 104.8500	78,520.85 78,520.85	146,056.05 146,056.05	0.06	67,535.20 67,535.20
437.000 SPOK HOLDINGS INC 84863T106	13.2600 13.2600	4,959.95 4,959.95	5,794.62 5,794.62	0.00	834.67 834.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,904.000 SPRINT CORP 85207U105	5.8200 5.8200	40,235.52 40,235.52	69,281.28 69,281.28	0.03	29,045.76 29,045.76
1,720.000 SPROUTS FARMERS MARKET INC 85208M102	23.5100 23.5100	36,016.80 36,016.80	40,437.20 40,437.20	0.02	4,420.40 4,420.40
2,372.000 SQUARE INC 852234103	56.0900 56.0900	77,178.02 77,178.02	133,045.48 133,045.48	0.06	55,867.46 55,867.46
1,586.000 STANLEY BLACK & DECKER INC 854502101	119.7400 119.7400	99,451.77 99,451.77	189,907.64 189,907.64	0.08	90,455.87 90,455.87
11,610.000 STARBUCKS CORP 855244109	64.4000 64.4000	212,457.52 212,457.52	747,684.00 747,684.00	0.32	535,226.48 535,226.48
308.000 STATE AUTO FINANCIAL CORP 855707105	34.0400 34.0400	4,989.60 4,989.60	10,484.32 10,484.32	0.00	5,494.72 5,494.72
3,424.000 STARWOOD PROPERTY TRUST INC 85571B105	19.7100 19.7100	70,668.03 70,668.03	67,487.04 67,487.04	0.03	-3,180.99 -3,180.99
1,638.000 STATE BANK FINANCIAL CORP 856190103	21.4100 21.4100	35,266.14 35,266.14	35,069.58 35,069.58	0.01	-196.56 -196.56
3,193.000 STATE STREET CORP 857477103	63.0700 63.0700	218,425.53 218,425.53	201,382.51 201,382.51	0.09	-17,043.02 -17,043.02
2,154.000 STEEL DYNAMICS INC 858119100	30.0400 30.0400	44,508.23 44,508.23	64,706.16 64,706.16	0.03	20,197.93 20,197.93

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
632.000 STEELCASE INC 858155203	14.8300 14.8300	7,059.44 7,059.44	9,372.56 9,372.56	0.00	2,313.12 2,313.12
4,738.000 STERLING BANCORP/DE 85917A100	16.5100 16.5100	64,747.06 64,747.06	78,224.38 78,224.38	0.03	13,477.32 13,477.32
368.000 STIFEL FINANCIAL CORP 860630102	41.4200 41.4200	13,141.28 13,141.28	15,242.56 15,242.56	0.01	2,101.28 2,101.28
1,395.000 STOCK YARDS BANCORP INC 861025104	32.8000 32.8000	27,532.50 27,532.50	45,756.00 45,756.00	0.02	18,223.50 18,223.50
2,053.000 STORE CAPITAL CORP 862121100	28.3100 28.3100	51,463.44 51,463.44	58,120.43 58,120.43	0.02	6,656.99 6,656.99
204.000 STRATEGIC EDUCATION INC 86272C103	113.4200 113.4200	9,764.90 9,764.90	23,137.68 23,137.68	0.01	13,372.78 13,372.78
3,156.000 STRYKER CORP 863667101	156.7500 156.7500	181,968.74 181,968.74	494,703.00 494,703.00	0.21	312,734.26 312,734.26
225.000 STURM RUGER & CO INC 864159108	53.2200 53.2200	9,650.25 9,650.25	11,974.50 11,974.50	0.01	2,324.25 2,324.25
581.000 SUN COMMUNITIES INC 866674104	101.7100 101.7100	42,847.63 42,847.63	59,093.51 59,093.51	0.02	16,245.88 16,245.88
453.000 SUN HYDRAULICS CORP 866942105	33.1900 33.1900	19,033.17 19,033.17	15,035.07 15,035.07	0.01	-3,998.10 -3,998.10

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,377.000 SUNSTONE HOTEL INVESTORS INC 867892101	13.0100 13.0100	19,479.71 19,479.71	30,924.77 30,924.77	0.01	11,445.06 11,445.06
4,337.000 SUNTRUST BANKS INC 867914103	50.4400 50.4400	120,655.61 120,655.61	218,758.28 218,758.28	0.09	98,102.67 98,102.67
1,479.000 SYNOPSYS INC 871607107	84.2400 84.2400	39,454.24 39,454.24	124,590.96 124,590.96	0.05	85,136.72 85,136.72
1,269.000 SYNOVUS FINANCIAL CORP 87161C501	31.9900 31.9900	19,797.96 19,797.96	40,595.31 40,595.31	0.02	20,797.35 20,797.35
390.345 SYNEX CORP 87162W100	80.8400 80.8400	23,054.28 23,054.28	31,555.49 31,555.49	0.01	8,501.21 8,501.21
7,066.000 SYNCHRONY FINANCIAL 87165B103	23.4600 23.4600	180,435.26 180,435.26	165,768.36 165,768.36	0.07	-14,666.90 -14,666.90
5,579.000 SYSCO CORP 871829107	62.6600 62.6600	224,023.10 224,023.10	349,580.14 349,580.14	0.15	125,557.04 125,557.04
1,270.000 TCF FINANCIAL CORP 872275102	19.4900 19.4900	12,954.00 12,954.00	24,752.30 24,752.30	0.01	11,798.30 11,798.30
2,323.000 TD AMERITRADE HOLDING CORP 87236Y108	48.9600 48.9600	50,046.39 50,046.39	113,734.08 113,734.08	0.05	63,687.69 63,687.69
12,940.000 TJX COS INC/THE 872540109	44.7400 44.7400	388,007.48 388,007.48	578,935.60 578,935.60	0.24	190,928.12 190,928.12

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2,425.000 T-MOBILE US INC 872590104	63.6100 63.6100	74,002.99 74,002.99	154,254.25 154,254.25	0.07	80,251.26 80,251.26
675.000 TABLEAU SOFTWARE INC 87336U105	120.0000 120.0000	53,939.25 53,939.25	81,000.00 81,000.00	0.03	27,060.75 27,060.75
16,091.000 TAHOE RESOURCES INC 873868103	3.6500 3.6500	53,829.38 53,829.38	58,732.15 58,732.15	0.02	4,902.77 4,902.77
1,018.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	102.9400 102.9400	50,091.38 50,091.38	104,792.92 104,792.92	0.04	54,701.54 54,701.54
2,437.000 TAPESTRY INC 876030107	33.7500 33.7500	78,036.50 78,036.50	82,248.75 82,248.75	0.03	4,212.25 4,212.25
1,993.000 TARGET CORP 87612E106	66.0900 66.0900	111,605.41 111,605.41	131,717.37 131,717.37	0.06	20,111.96 20,111.96
2,120.000 TARGA RESOURCES CORP 87612G101	36.0200 36.0200	72,462.80 72,462.80	76,362.40 76,362.40	0.03	3,899.60 3,899.60
1,020.000 TAUBMAN CENTERS INC 876664103	45.4900 45.4900	53,580.50 53,580.50	46,399.80 46,399.80	0.02	-7,180.70 -7,180.70
3,334.000 TAYLOR MORRISON HOME CORP 87724P106	15.9000 15.9000	53,499.00 53,499.00	53,010.60 53,010.60	0.02	-488.40 -488.40
477.000 TECH DATA CORP 878237106	81.8100 81.8100	20,119.86 20,119.86	39,023.37 39,023.37	0.02	18,903.51 18,903.51

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3,701.000 TEGNA INC 87901J105	10.8700 10.8700	38,739.39 38,739.39	40,229.87 40,229.87	0.02	1,490.48 1,490.48
535.000 TELEDYNE TECHNOLOGIES INC 879360105	207.0700 207.0700	45,249.54 45,249.54	110,782.45 110,782.45	0.05	65,532.91 65,532.91
460.000 TELEFLEX INC 879369106	258.4800 258.4800	44,985.47 44,985.47	118,900.80 118,900.80	0.05	73,915.33 73,915.33
433.000 TELEPHONE & DATA SYSTEMS INC 879433829	32.5400 32.5400	10,235.20 10,235.20	14,089.82 14,089.82	0.01	3,854.62 3,854.62
497.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	41.4000 41.4000	19,671.26 19,671.26	20,575.80 20,575.80	0.01	904.54 904.54
205.000 TENNANT CO 880345103	52.1100 52.1100	9,667.80 9,667.80	10,682.55 10,682.55	0.00	1,014.75 1,014.75
1,247.000 TERADATA CORP 88076W103	38.3600 38.3600	36,300.17 36,300.17	47,834.92 47,834.92	0.02	11,534.75 11,534.75
1,729.000 TERADYNE INC 880770102	31.3800 31.3800	29,563.28 29,563.28	54,256.02 54,256.02	0.02	24,692.74 24,692.74
808.000 TEREX CORP 880779103	27.5700 27.5700	14,197.98 14,197.98	22,276.56 22,276.56	0.01	8,078.58 8,078.58
567.000 TERRENO REALTY CORP 88146M101	35.1700 35.1700	9,769.41 9,769.41	19,941.39 19,941.39	0.01	10,171.98 10,171.98

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1,514.000 TESARO INC 881569107	74.2500 74.2500	55,773.19 55,773.19	112,414.50 112,414.50	0.05	56,641.31 56,641.31
1,427.000 TESLA INC 88160R101	332.8000 332.8000	334,230.56 334,230.56	474,905.60 474,905.60	0.20	140,675.04 140,675.04
224.000 TETRA TECH INC 88162G103	51.7700 51.7700	5,071.36 5,071.36	11,596.48 11,596.48	0.00	6,525.12 6,525.12
28,615.000 TETRAPHASE PHARMACEUTICALS INC 88165N105	1.1300 1.1300	52,073.85 52,073.85	32,334.95 32,334.95	0.01	-19,738.90 -19,738.90
879.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	51.0900 51.0900	53,232.24 53,232.24	44,908.11 44,908.11	0.02	-8,324.13 -8,324.13
9,787.000 TEXAS INSTRUMENTS INC 882508104	94.5000 94.5000	364,191.29 364,191.29	924,871.50 924,871.50	0.39	560,680.21 560,680.21
1,020.000 TEXAS ROADHOUSE INC 882681109	59.7000 59.7000	35,720.40 35,720.40	60,894.00 60,894.00	0.03	25,173.60 25,173.60
2,429.000 TEXTRON INC 883203101	45.9900 45.9900	72,287.04 72,287.04	111,709.71 111,709.71	0.05	39,422.67 39,422.67
4,234.000 THERMO FISHER SCIENTIFIC INC 883556102	223.7900 223.7900	352,250.03 352,250.03	947,526.86 947,526.86	0.40	595,276.83 595,276.83
728.000 THOR INDUSTRIES INC 885160101	52.0000 52.0000	44,007.60 44,007.60	37,856.00 37,856.00	0.02	-6,151.60 -6,151.60

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,781.000 3M CO 88579Y101	190.5400 190.5400	490,052.68 490,052.68	1,101,511.74 1,101,511.74	0.47	611,459.06 611,459.06
666.000 TIMKEN CO/THE 887389104	37.3200 37.3200	14,324.46 14,324.46	24,855.12 24,855.12	0.01	10,530.66 10,530.66
1,391.000 TOLL BROTHERS INC 889478103	32.9300 32.9300	30,679.35 30,679.35	45,805.63 45,805.63	0.02	15,126.28 15,126.28
354.000 TOMPKINS FINANCIAL CORP 890110109	75.0100 75.0100	13,784.76 13,784.76	26,553.54 26,553.54	0.01	12,768.78 12,768.78
271.000 TOPBUILD CORP 89055F103	45.0000 45.0000	3,771.58 3,771.58	12,195.00 12,195.00	0.01	8,423.42 8,423.42
945.000 TORCHMARK CORP 891027104	74.5300 74.5300	26,371.81 26,371.81	70,430.85 70,430.85	0.03	44,059.04 44,059.04
984.000 TORO CO/THE 891092108	55.8800 55.8800	14,696.04 14,696.04	54,985.92 54,985.92	0.02	40,289.88 40,289.88
1,455.000 TOTAL SYSTEM SERVICES INC 891906109	81.2900 81.2900	30,018.84 30,018.84	118,276.95 118,276.95	0.05	88,258.11 88,258.11
1,087.000 TOWNE BANK/PORTSMOUTH VA 89214P109	23.9500 23.9500	14,036.02 14,036.02	26,033.65 26,033.65	0.01	11,997.63 11,997.63
1,371.000 TRACTOR SUPPLY CO 892356106	83.4400 83.4400	46,974.62 46,974.62	114,396.24 114,396.24	0.05	67,421.62 67,421.62

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
491.000 TRANSDIGM GROUP INC 893641100	340.0600 340.0600	86,077.69 86,077.69	166,969.46 166,969.46	0.07	80,891.77 80,891.77
1,464.000 TRANSUNION 89400J107	56.8000 56.8000	74,222.48 74,222.48	83,155.20 83,155.20	0.04	8,932.72 8,932.72
2,814.000 TRAVELERS COS INC/THE 89417E109	119.7500 119.7500	303,699.56 303,699.56	336,976.50 336,976.50	0.14	33,276.94 33,276.94
1,415.000 TREEHOUSE FOODS INC 89469A104	50.7100 50.7100	55,366.87 55,366.87	71,754.65 71,754.65	0.03	16,387.78 16,387.78
760.000 TREX CO INC 89531P105	59.3600 59.3600	4,913.40 4,913.40	45,113.60 45,113.60	0.02	40,200.20 40,200.20
422.000 TRICO BANCSHARES 896095106	33.7900 33.7900	6,055.70 6,055.70	14,259.38 14,259.38	0.01	8,203.68 8,203.68
2,230.000 TRIMBLE INC 896239100	32.9100 32.9100	52,048.06 52,048.06	73,389.30 73,389.30	0.03	21,341.24 21,341.24
1,341.000 TRIPADVISOR INC 896945201	53.9400 53.9400	55,555.92 55,555.92	72,333.54 72,333.54	0.03	16,777.62 16,777.62
345.000 TRUEBLUE INC 89785X101	22.2500 22.2500	5,023.20 5,023.20	7,676.25 7,676.25	0.00	2,653.05 2,653.05
5,626.000 TRUSTCO BANK CORP NY 898349105	6.8600 6.8600	34,266.22 34,266.22	38,594.36 38,594.36	0.02	4,328.14 4,328.14

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
508.000 TRUSTMARK CORP 898402102	28.4300 28.4300	11,536.68 11,536.68	14,442.44 14,442.44	0.01	2,905.76 2,905.76
2,159.000 TTEC HOLDINGS INC 89854H102	28.5700 28.5700	53,580.58 53,580.58	61,682.63 61,682.63	0.03	8,102.05 8,102.05
15,207.000 TWENTY-FIRST CENTURY FOX INC 90130A101	48.1200 48.1200	296,221.31 296,221.31	731,760.84 731,760.84	0.31	435,539.53 435,539.53
7,038.000 TWITTER INC 90184L102	28.7400 28.7400	119,666.57 119,666.57	202,272.12 202,272.12	0.09	82,605.55 82,605.55
605.000 TYLER TECHNOLOGIES INC 902252105	185.8200 185.8200	24,641.80 24,641.80	112,421.10 112,421.10	0.05	87,779.30 87,779.30
3,168.000 TYSON FOODS INC 902494103	53.4000 53.4000	51,073.23 51,073.23	169,171.20 169,171.20	0.07	118,097.97 118,097.97
1,807.000 UDR INC 902653104	39.6200 39.6200	45,305.15 45,305.15	71,593.34 71,593.34	0.03	26,288.19 26,288.19
1,330.000 UGI CORP 902681105	53.3500 53.3500	27,717.20 27,717.20	70,955.50 70,955.50	0.03	43,238.30 43,238.30
254.000 UMB FINANCIAL CORP 902788108	60.9700 60.9700	10,170.16 10,170.16	15,486.38 15,486.38	0.01	5,316.22 5,316.22
12,967.000 US BANCORP 902973304	45.7000 45.7000	489,844.24 489,844.24	592,591.90 592,591.90	0.25	102,747.66 102,747.66

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1,342.000 USG CORP 903293405	42.6600 42.6600	42,173.71 42,173.71	57,249.72 57,249.72	0.02	15,076.01 15,076.01
587.000 UBIQUITI NETWORKS INC 90347A100	99.4100 99.4100	10,114.01 10,114.01	58,353.67 58,353.67	0.02	48,239.66 48,239.66
629.000 ULTA BEAUTY INC 90384S303	244.8400 244.8400	67,430.73 67,430.73	154,004.36 154,004.36	0.07	86,573.63 86,573.63
369.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	244.8700 244.8700	26,098.55 26,098.55	90,357.03 90,357.03	0.04	64,258.48 64,258.48
1,057.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108	43.4800 43.4800	55,270.24 55,270.24	45,958.36 45,958.36	0.02	-9,311.88 -9,311.88
1,390.000 UMPQUA HOLDINGS CORP 904214103	15.9000 15.9000	14,640.26 14,640.26	22,101.00 22,101.00	0.01	7,460.74 7,460.74
4,741.000 UNDER ARMOUR INC 904311107	17.6700 17.6700	62,946.74 62,946.74	83,773.47 83,773.47	0.04	20,826.73 20,826.73
4,616.000 UNDER ARMOUR INC 904311206	16.1700 16.1700	56,313.46 56,313.46	74,640.72 74,640.72	0.03	18,327.26 18,327.26
97.000 UNIFIRST CORP/MA 904708104	143.0700 143.0700	4,938.27 4,938.27	13,877.79 13,877.79	0.01	8,939.52 8,939.52
817.000 UNION BANKSHARES CORP 90539J109	28.2300 28.2300	9,722.80 9,722.80	23,063.91 23,063.91	0.01	13,341.11 13,341.11

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,036.000 UNION PACIFIC CORP 907818108	138.2300 138.2300	490,431.61 490,431.61	1,110,816.28 1,110,816.28	0.47	620,384.67 620,384.67
5,767.000 UNITED COMMUNITY FINANCIAL COR 909839102	8.8500 8.8500	52,455.86 52,455.86	51,037.95 51,037.95	0.02	-1,417.91 -1,417.91
1,441.000 UNITED BANKSHARES INC/WV 909907107	31.1100 31.1100	43,873.52 43,873.52	44,829.51 44,829.51	0.02	955.99 955.99
2,742.000 UNITED CONTINENTAL HOLDINGS IN 910047109	83.7300 83.7300	79,885.32 79,885.32	229,587.66 229,587.66	0.10	149,702.34 149,702.34
3,616.000 UNITED FINANCIAL BANCORP INC 910304104	14.7000 14.7000	49,546.08 49,546.08	53,155.20 53,155.20	0.02	3,609.12 3,609.12
5,620.000 UNITED PARCEL SERVICE INC 911312106	97.5300 97.5300	496,619.08 496,619.08	548,118.60 548,118.60	0.23	51,499.52 51,499.52
783.000 UNITED RENTALS INC 911363109	102.5300 102.5300	26,289.74 26,289.74	80,280.99 80,280.99	0.03	53,991.25 53,991.25
137.000 UNITED STATES CELLULAR CORP 911684108	51.9700 51.9700	4,985.43 4,985.43	7,119.89 7,119.89	0.00	2,134.46 2,134.46
1,884.000 US FOODS HOLDING CORP 912008109	31.6400 31.6400	51,862.10 51,862.10	59,609.76 59,609.76	0.03	7,747.66 7,747.66
3,898.000 UNITED STATES STEEL CORP 912909108	18.2400 18.2400	26,896.20 26,896.20	71,099.52 71,099.52	0.03	44,203.32 44,203.32

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8,394.026 UNITED TECHNOLOGIES CORP 913017109	106.4800 106.4800	620,057.50 620,057.50	893,795.89 893,795.89	0.38	273,738.39 273,738.39
463.000 UNITED THERAPEUTICS CORP 91307C102	108.9000 108.9000	26,249.51 26,249.51	50,420.70 50,420.70	0.02	24,171.19 24,171.19
9,166.000 UNITEDHEALTH GROUP INC 91324P102	249.1200 249.1200	626,007.47 626,007.47	2,283,433.92 2,283,433.92	0.97	1,657,426.45 1,657,426.45
434.000 UNITIL CORP 913259107	50.6400 50.6400	12,143.23 12,143.23	21,977.76 21,977.76	0.01	9,834.53 9,834.53
802.000 UNIVERSAL DISPLAY CORP 91347P105	93.5700 93.5700	42,778.68 42,778.68	75,043.14 75,043.14	0.03	32,264.46 32,264.46
1,662.000 UNIVERSAL FOREST PRODUCTS INC 913543104	25.9600 25.9600	41,326.13 41,326.13	43,145.52 43,145.52	0.02	1,819.39 1,819.39
706.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	61.3700 61.3700	35,504.74 35,504.74	43,327.22 43,327.22	0.02	7,822.48 7,822.48
857.000 UNIVERSAL HEALTH SERVICES INC 913903100	116.5600 116.5600	58,840.48 58,840.48	99,891.92 99,891.92	0.04	41,051.44 41,051.44
567.000 UNIVEST FINANCIAL CORP 915271100	21.5700 21.5700	8,686.44 8,686.44	12,230.19 12,230.19	0.01	3,543.75 3,543.75
2,926.000 UNUM GROUP 91529Y106	29.3800 29.3800	57,333.98 57,333.98	85,965.88 85,965.88	0.04	28,631.90 28,631.90

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896.000 URBAN OUTFITTERS INC 917047102	33.2000 33.2000	27,625.92 27,625.92	29,747.20 29,747.20	0.01	2,121.28 2,121.28
577.000 URBAN EDGE PROPERTIES 91704F104	16.6200 16.6200	8,849.71 8,849.71	9,589.74 9,589.74	0.00	740.03 740.03
1,783.000 VF CORP 918204108	71.3400 71.3400	54,473.07 54,473.07	127,199.22 127,199.22	0.05	72,726.15 72,726.15
442.000 VSE CORP 918284100	29.9100 29.9100	4,906.20 4,906.20	13,220.22 13,220.22	0.01	8,314.02 8,314.02
400.000 VAIL RESORTS INC 91879Q109	210.8200 210.8200	38,367.02 38,367.02	84,328.00 84,328.00	0.04	45,960.98 45,960.98
4,368.000 VALERO ENERGY CORP 91913Y100	74.9700 74.9700	249,300.68 249,300.68	327,468.96 327,468.96	0.14	78,168.28 78,168.28
733.000 VALLEY NATIONAL BANCORP 919794107	8.8800 8.8800	5,180.42 5,180.42	6,509.04 6,509.04	0.00	1,328.62 1,328.62
242.000 VALMONT INDUSTRIES INC 920253101	110.9500 110.9500	20,410.28 20,410.28	26,849.90 26,849.90	0.01	6,439.62 6,439.62
2,477.000 VALVOLINE INC 92047W101	19.3500 19.3500	33,886.88 33,886.88	47,929.95 47,929.95	0.02	14,043.07 14,043.07
371.000 VAREX IMAGING CORP 92214X106	23.6800 23.6800	5,354.41 5,354.41	8,785.28 8,785.28	0.00	3,430.87 3,430.87

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928.000 VARIAN MEDICAL SYSTEMS INC 92220P105	113.3100 113.3100	39,655.34 39,655.34	105,151.68 105,151.68	0.04	65,496.34 65,496.34
770.000 VECTREN CORP 92240G101	71.9800 71.9800	31,567.48 31,567.48	55,424.60 55,424.60	0.02	23,857.12 23,857.12
81.000 VECTRUS INC 92242T101	21.5800 21.5800	1,152.03 1,152.03	1,747.98 1,747.98	0.00	595.95 595.95
1,382.000 VEEVA SYSTEMS INC 922475108	89.3200 89.3200	35,627.96 35,627.96	123,440.24 123,440.24	0.05	87,812.28 87,812.28
3,341.000 VENTAS INC 92276F100	58.5900 58.5900	172,324.78 172,324.78	195,749.19 195,749.19	0.08	23,424.41 23,424.41
9,231.000 VEREIT INC 92339V100	7.1500 7.1500	69,652.88 69,652.88	66,001.65 66,001.65	0.03	-3,651.23 -3,651.23
1,338.000 VERISIGN INC 92343E102	148.2900 148.2900	31,500.80 31,500.80	198,412.02 198,412.02	0.08	166,911.22 166,911.22
38,812.000 VERIZON COMMUNICATIONS INC 92343V104	56.2200 56.2200	1,251,363.22 1,251,363.22	2,182,010.64 2,182,010.64	0.92	930,647.42 930,647.42
67.000 VERITIV CORP 923454102	24.9700 24.9700	1,699.79 1,699.79	1,672.99 1,672.99	0.00	-26.80 -26.80
1,475.000 VERISK ANALYTICS INC 92345Y106	109.0400 109.0400	74,381.41 74,381.41	160,834.00 160,834.00	0.07	86,452.59 86,452.59

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1,792.000 VERTEX PHARMACEUTICALS INC 92532F100	165.7100 165.7100	90,206.73 90,206.73	296,952.32 296,952.32	0.13	206,745.59 206,745.59
921.000 VERSUM MATERIALS INC 92532W103	27.7200 27.7200	9,504.63 9,504.63	25,530.12 25,530.12	0.01	16,025.49 16,025.49
288.000 VIASAT INC 92552V100	58.9500 58.9500	12,041.28 12,041.28	16,977.60 16,977.60	0.01	4,936.32 4,936.32
3,637.000 VIACOM INC 92553P201	25.7000 25.7000	111,206.27 111,206.27	93,470.90 93,470.90	0.04	-17,735.37 -17,735.37
6,628.000 VIAVI SOLUTIONS INC 925550105	10.0500 10.0500	42,419.20 42,419.20	66,611.40 66,611.40	0.03	24,192.20 24,192.20
2,936.000 VICI PROPERTIES INC 925652109	18.7700 18.7700	53,249.36 53,249.36	55,108.72 55,108.72	0.02	1,859.36 1,859.36
18,118.000 VISA INC 92826C839	131.9400 131.9400	638,599.60 638,599.60	2,390,488.92 2,390,488.92	1.01	1,751,889.32 1,751,889.32
1,153.000 VISHAY INTERTECHNOLOGY INC 928298108	18.0100 18.0100	10,884.32 10,884.32	20,765.53 20,765.53	0.01	9,881.21 9,881.21
275.000 VISTEON CORP 92839U206	60.2800 60.2800	18,138.37 18,138.37	16,577.00 16,577.00	0.01	-1,561.37 -1,561.37
2,581.000 VISTRA ENERGY CORP 92840M102	22.8900 22.8900	53,212.31 53,212.31	59,079.09 59,079.09	0.02	5,866.78 5,866.78

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424.000 VLASIC FOODS INTL INC COM 928559103	0.0000 0.0000	4,492.60 4,492.60	0.00 0.00	0.00	-4,492.60 -4,492.60
840.000 VMWARE INC 928563402	137.1300 137.1300	37,371.60 37,371.60	115,189.20 115,189.20	0.05	77,817.60 77,817.60
14,238.000 VONAGE HOLDINGS CORP 92886T201	8.7300 8.7300	44,085.50 44,085.50	124,297.74 124,297.74	0.05	80,212.24 80,212.24
1,447.000 VORNADO REALTY TRUST 929042109	62.0300 62.0300	88,978.58 88,978.58	89,757.41 89,757.41	0.04	778.83 778.83
1,358.000 VOYA FINANCIAL INC 929089100	40.1400 40.1400	54,453.20 54,453.20	54,510.12 54,510.12	0.02	56.92 56.92
1,405.000 VULCAN MATERIALS CO 929160109	98.8000 98.8000	100,410.68 100,410.68	138,814.00 138,814.00	0.06	38,403.32 38,403.32
328.000 WD-40 CO 929236107	183.2600 183.2600	23,211.58 23,211.58	60,109.28 60,109.28	0.03	36,897.70 36,897.70
423.000 WABCO HOLDINGS INC 92927K102	107.3400 107.3400	38,620.86 38,620.86	45,404.82 45,404.82	0.02	6,783.96 6,783.96
384.000 WSFS FINANCIAL CORP 929328102	37.9100 37.9100	4,825.60 4,825.60	14,557.44 14,557.44	0.01	9,731.84 9,731.84
1,007.000 WP CAREY INC 92936U109	65.3400 65.3400	69,090.23 69,090.23	65,797.38 65,797.38	0.03	-3,292.85 -3,292.85

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2,934.000 WEC ENERGY GROUP INC 92939U106	69.2600 69.2600	134,307.25 134,307.25	203,208.84 203,208.84	0.09	68,901.59 68,901.59
1,602.000 WABASH NATIONAL CORP 929566107	13.0800 13.0800	14,823.13 14,823.13	20,954.16 20,954.16	0.01	6,131.03 6,131.03
1,245.000 WABTEC CORP 929740108	70.2500 70.2500	59,108.04 59,108.04	87,461.25 87,461.25	0.04	28,353.21 28,353.21
1,450.000 WAGEWORKS INC 930427109	27.1600 27.1600	52,241.24 52,241.24	39,382.00 39,382.00	0.02	-12,859.24 -12,859.24
14,648.000 WALMART INC 931142103	93.1500 93.1500	779,525.15 779,525.15	1,364,461.20 1,364,461.20	0.58	584,936.05 584,936.05
5,458.000 WALGREENS BOOTS ALLIANCE INC 931427108	68.3300 68.3300	244,544.61 244,544.61	372,945.14 372,945.14	0.16	128,400.53 128,400.53
1,272.000 WASHINGTON FEDERAL INC 938824109	26.7100 26.7100	19,728.72 19,728.72	33,975.12 33,975.12	0.01	14,246.40 14,246.40
526.000 WASHINGTON TRUST BANCORP INC 940610108	47.5300 47.5300	11,698.24 11,698.24	25,000.78 25,000.78	0.01	13,302.54 13,302.54
2,021.000 WASTE MANAGEMENT INC 94106L109	88.9900 88.9900	84,762.15 84,762.15	179,848.79 179,848.79	0.08	95,086.64 95,086.64
330.000 WATERS CORP 941848103	188.6500 188.6500	39,539.61 39,539.61	62,254.50 62,254.50	0.03	22,714.89 22,714.89

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223.000 WATSCO INC 942622200	139.1400 139.1400	14,637.72 14,637.72	31,028.22 31,028.22	0.01	16,390.50 16,390.50
239.000 WATTS WATER TECHNOLOGIES INC 942749102	64.5300 64.5300	7,918.07 7,918.07	15,422.67 15,422.67	0.01	7,504.60 7,504.60
572.000 WEBSTER FINANCIAL CORP 947890109	49.2900 49.2900	11,422.84 11,422.84	28,193.88 28,193.88	0.01	16,771.04 16,771.04
1,781.000 WELBILT INC 949090104	11.1100 11.1100	17,076.47 17,076.47	19,786.91 19,786.91	0.01	2,710.44 2,710.44
338.000 WELLCARE HEALTH PLANS INC 94946T106	236.0900 236.0900	16,592.42 16,592.42	79,798.42 79,798.42	0.03	63,206.00 63,206.00
39,681.000 WELLS FARGO & CO 949746101	46.0800 46.0800	1,516,948.06 1,516,948.06	1,828,500.48 1,828,500.48	0.77	311,552.42 311,552.42
2,516.000 WELLTOWER INC 95040Q104	69.4100 69.4100	121,081.60 121,081.60	174,635.56 174,635.56	0.07	53,553.96 53,553.96
4,237.000 WENDY'S CO/THE 95058W100	15.6100 15.6100	19,744.42 19,744.42	66,139.57 66,139.57	0.03	46,395.15 46,395.15
261.000 WESBANCO INC 950810101	36.6900 36.6900	4,909.41 4,909.41	9,576.09 9,576.09	0.00	4,666.68 4,666.68
716.000 WESCO INTERNATIONAL INC 95082P105	48.0000 48.0000	36,265.40 36,265.40	34,368.00 34,368.00	0.01	-1,897.40 -1,897.40

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
715.000 WEST PHARMACEUTICAL SERVICES I 955306105	98.0300 98.0300	38,477.44 38,477.44	70,091.45 70,091.45	0.03	31,614.01 31,614.01
229.000 WESTAMERICA BANCORPORATION 957090103	55.6800 55.6800	11,021.77 11,021.77	12,750.72 12,750.72	0.01	1,728.95 1,728.95
2,369.000 WESTERN DIGITAL CORP 958102105	36.9700 36.9700	67,475.04 67,475.04	87,581.93 87,581.93	0.04	20,106.89 20,106.89
4,257.000 WESTERN UNION CO/THE 959802109	17.0600 17.0600	76,822.56 76,822.56	72,624.42 72,624.42	0.03	-4,198.14 -4,198.14
592.000 WESTLAKE CHEMICAL CORP 960413102	66.1700 66.1700	19,081.10 19,081.10	39,172.64 39,172.64	0.02	20,091.54 20,091.54
2,449.000 WESTROCK CO 96145D105	37.7600 37.7600	69,088.97 69,088.97	92,474.24 92,474.24	0.04	23,385.27 23,385.27
203.000 WESTWOOD HOLDINGS GROUP INC 961765104	34.0000 34.0000	7,346.57 7,346.57	6,902.00 6,902.00	0.00	-444.57 -444.57
381.000 WEX INC 96208T104	140.0600 140.0600	20,544.63 20,544.63	53,362.86 53,362.86	0.02	32,818.23 32,818.23
7,213.000 WEYERHAEUSER CO 962166104	21.8600 21.8600	164,343.20 164,343.20	157,676.18 157,676.18	0.07	-6,667.02 -6,667.02
545.000 WHIRLPOOL CORP 963320106	106.8700 106.8700	46,266.85 46,266.85	58,244.15 58,244.15	0.02	11,977.30 11,977.30

 PARA US - MONTI - 	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,253.000 WHITING PETROLEUM CORP 966387409	22.6900 22.6900	54,921.87 54,921.87	51,120.57 51,120.57	0.02	-3,801.30 -3,801.30
4,674.000 WILLIAMS COS INC/THE 969457100	22.0500 22.0500	90,956.62 90,956.62	103,061.70 103,061.70	0.04	12,105.08 12,105.08
1,116.000 WILLIAMS-SONOMA INC 969904101	50.4500 50.4500	45,329.34 45,329.34	56,302.20 56,302.20	0.02	10,972.86 10,972.86
277.000 WINTRUST FINANCIAL CORP 97650W108	66.4900 66.4900	8,670.10 8,670.10	18,417.73 18,417.73	0.01	9,747.63 9,747.63
788.000 WOLVERINE WORLD WIDE INC 978097103	31.8900 31.8900	15,960.94 15,960.94	25,129.32 25,129.32	0.01	9,168.38 9,168.38
488.000 WOODWARD INC 980745103	74.2900 74.2900	15,796.56 15,796.56	36,253.52 36,253.52	0.02	20,456.96 20,456.96
1,465.000 WORKDAY INC 98138H101	159.6800 159.6800	110,724.28 110,724.28	233,931.20 233,931.20	0.10	123,206.92 123,206.92
2,199.000 WORLD FUEL SERVICES CORP 981475106	21.4100 21.4100	53,693.58 53,693.58	47,080.59 47,080.59	0.02	-6,612.99 -6,612.99
1,567.000 WORLDPAY INC 981558109	76.4300 76.4300	72,716.56 72,716.56	119,765.81 119,765.81	0.05	47,049.25 47,049.25
456.000 WORTHINGTON INDUSTRIES INC 981811102	34.8400 34.8400	8,974.08 8,974.08	15,887.04 15,887.04	0.01	6,912.96 6,912.96

 PARA US - MONTI - 	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,601.000 WPX ENERGY INC 98212B103	11.3500 11.3500	57,564.23 57,564.23	63,571.35 63,571.35	0.03	6,007.12 6,007.12
862.000 WYNDHAM DESTINATIONS INC 98310W108	35.8400 35.8400	13,961.96 13,961.96	30,894.08 30,894.08	0.01	16,932.12 16,932.12
862.000 WYNDHAM HOTELS & RESORTS INC 98311A105	45.3700 45.3700	16,983.23 16,983.23	39,108.94 39,108.94	0.02	22,125.71 22,125.71
1,047.000 WYNN RESORTS LTD 983134107	98.9100 98.9100	90,455.32 90,455.32	103,558.77 103,558.77	0.04	13,103.45 13,103.45
2,753.000 XPO LOGISTICS INC 983793100	57.0400 57.0400	78,460.50 78,460.50	157,031.12 157,031.12	0.07	78,570.62 78,570.62
2,717.000 XILINX INC 983919101	85.1700 85.1700	63,931.01 63,931.01	231,406.89 231,406.89	0.10	167,475.88 167,475.88
2,517.000 XENIA HOTELS & RESORTS INC 984017103	17.2000 17.2000	42,839.34 42,839.34	43,292.40 43,292.40	0.02	453.06 453.06
2,141.000 XEROX CORP 984121608	19.7600 19.7600	47,221.84 47,221.84	42,306.16 42,306.16	0.02	-4,915.68 -4,915.68
1,269.000 XYLEM INC/NY 98419M100	66.7200 66.7200	33,996.51 33,996.51	84,667.68 84,667.68	0.04	50,671.17 50,671.17
3,901.000 XPERI CORP 98421B100	18.3900 18.3900	52,570.97 52,570.97	71,739.39 71,739.39	0.03	19,168.42 19,168.42

 PARA US - MONTI - 	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,507.000 YELP INC 985817105	34.9900 34.9900	40,583.51 40,583.51	52,729.93 52,729.93	0.02	12,146.42 12,146.42
545.000 YORK WATER CO/THE 987184108	32.0600 32.0600	10,224.20 10,224.20	17,472.70 17,472.70	0.01	7,248.50 7,248.50
3,644.000 YUM! BRANDS INC 988498101	91.9200 91.9200	126,919.07 126,919.07	334,956.48 334,956.48	0.14	208,037.41 208,037.41
2,978.000 YUM CHINA HOLDINGS INC 98850P109	33.5300 33.5300	37,625.57 37,625.57	99,852.34 99,852.34	0.04	62,226.77 62,226.77
789.000 ZEBRA TECHNOLOGIES CORP 989207105	159.2300 159.2300	30,531.76 30,531.76	125,632.47 125,632.47	0.05	95,100.71 95,100.71
1,169.000 ZENDESK INC 98936J101	58.3700 58.3700	54,766.80 54,766.80	68,234.53 68,234.53	0.03	13,467.73 13,467.73
2,019.000 ZIMMER BIOMET HOLDINGS INC 98956P102	103.7200 103.7200	150,276.10 150,276.10	209,410.68 209,410.68	0.09	59,134.58 59,134.58
2,461.000 ZIONS BANCORP NA 989701107	40.7400 40.7400	65,129.76 65,129.76	100,261.14 100,261.14	0.04	35,131.38 35,131.38
4,735.000 ZOETIS INC 98978V103	85.5400 85.5400	218,636.72 218,636.72	405,031.90 405,031.90	0.17	186,395.18 186,395.18
15,998.000 ZYNGA INC 98986T108	3.9300 3.9300	47,054.75 47,054.75	62,872.14 62,872.14	0.03	15,817.39 15,817.39

 PARA US - MONTI - 	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,758.000 ADIENT PLC G0084W101	15.0600 15.0600	66,514.16 66,514.16	41,535.48 41,535.48	0.02	-24,978.68 -24,978.68
461.000 AIRCASTLE LTD G0129K104	17.2400 17.2400	5,628.81 5,628.81	7,947.64 7,947.64	0.00	2,318.83 2,318.83
1,278.000 ALKERMES PLC G01767105	29.5100 29.5100	22,433.80 22,433.80	37,713.78 37,713.78	0.02	15,279.98 15,279.98
1,069.000 ALLEGION PLC G0176J109	79.7100 79.7100	34,764.11 34,764.11	85,209.99 85,209.99	0.04	50,445.88 50,445.88
1,547.000 ALLERGAN PLC G0177J108	133.6600 133.6600	207,180.36 207,180.36	206,772.02 206,772.02	0.09	-408.34 -408.34
1,779.000 AMDOCS LTD G02602103	58.5800 58.5800	52,712.09 52,712.09	104,213.82 104,213.82	0.04	51,501.73 51,501.73
2,883.000 AON PLC G0408V102	145.3600 145.3600	161,003.23 161,003.23	419,072.88 419,072.88	0.18	258,069.65 258,069.65
331.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	67.2500 67.2500	6,143.61 6,143.61	22,259.75 22,259.75	0.01	16,116.14 16,116.14
1,325.000 ASPEN INSURANCE HOLDINGS LTD G05384105	41.9900 41.9900	44,569.63 44,569.63	55,636.75 55,636.75	0.02	11,067.12 11,067.12
1,865.000 ARRIS INTERNATIONAL PLC G0551A103	30.5700 30.5700	35,461.45 35,461.45	57,013.05 57,013.05	0.02	21,551.60 21,551.60

 PARA US - MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,966.000 ASSURED GUARANTY LTD G0585R106	38.2800 38.2800	26,934.20 26,934.20	75,258.48 75,258.48	0.03	48,324.28 48,324.28
1,008.000 ATLISSIAN CORP PLC G06242104	88.9800 88.9800	56,568.92 56,568.92	89,691.84 89,691.84	0.04	33,122.92 33,122.92
2,593.000 AXIS CAPITAL HOLDINGS LTD G0692U109	51.6400 51.6400	109,399.16 109,399.16	133,902.52 133,902.52	0.06	24,503.36 24,503.36
2,153.000 AXALTA COATING SYSTEMS LTD G0750C108	23.4200 23.4200	52,527.43 52,527.43	50,423.26 50,423.26	0.02	-2,104.17 -2,104.17
6,006.000 ACCENTURE PLC G1151C101	141.0100 141.0100	333,676.50 333,676.50	846,906.06 846,906.06	0.36	513,229.56 513,229.56
757.000 BELMOND LTD G1154H107	25.0300 25.0300	7,607.85 7,607.85	18,947.71 18,947.71	0.01	11,339.86 11,339.86
2,819.000 CARDTRONICS PLC G1991C105	26.0000 26.0000	52,593.44 52,593.44	73,294.00 73,294.00	0.03	20,700.56 20,700.56
4,539.000 EATON CORP PLC G29183103	68.6600 68.6600	245,006.92 245,006.92	311,647.74 311,647.74	0.13	66,640.82 66,640.82
50.000 ENSTAR GROUP LTD G3075P101	167.5700 167.5700	5,024.00 5,024.00	8,378.50 8,378.50	0.00	3,354.50 3,354.50
245.000 EVEREST RE GROUP LTD G3223R108	217.7600 217.7600	52,559.85 52,559.85	53,351.20 53,351.20	0.02	791.35 791.35

 BNY MELLON PARA US - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,838.000 FRESH DEL MONTE PRODUCE INC G36738105	28.2700 28.2700	53,925.53 53,925.53	51,960.26 51,960.26	0.02	-1,965.27 -1,965.27
11,610.000 FRONTLINE LTD/BERMUDA G3682E192	5.5300 5.5300	53,004.65 53,004.65	64,203.30 64,203.30	0.03	11,198.65 11,198.65
3,425.000 FRUIT OF THE LOOM INC CL A G3682L105	0.0000 0.0000	29,060.51 29,060.51	0.00 0.00	0.00	-29,060.51 -29,060.51
1,414.000 GENPACT LTD G3922B107	26.9900 26.9900	35,067.20 35,067.20	38,163.86 38,163.86	0.02	3,096.66 3,096.66
245.000 HELEN OF TROY LTD G4388N106	131.1800 131.1800	7,935.55 7,935.55	32,139.10 32,139.10	0.01	24,203.55 24,203.55
1,732.000 HERBALIFE NUTRITION LTD G4412G101	58.9500 58.9500	20,641.11 20,641.11	102,101.40 102,101.40	0.04	81,460.29 81,460.29
4,386.000 HORIZON PHARMA PLC G4617B105	19.5400 19.5400	10,570.26 10,570.26	85,702.44 85,702.44	0.04	75,132.18 75,132.18
2,642.000 INGERSOLL-RAND PLC G47791101	91.2300 91.2300	77,252.11 77,252.11	241,029.66 241,029.66	0.10	163,777.55 163,777.55
6,075.000 JOHNSON CONTROLS INTERNATIONAL G51502105	29.6500 29.6500	180,953.04 180,953.04	180,123.75 180,123.75	0.08	-829.29 -829.29
4,104.000 LINDE PLC G5494J103	156.0400 156.0400	430,762.12 430,762.12	640,388.16 640,388.16	0.27	209,626.04 209,626.04

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	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
695.000 LIVANOVA PLC G5509L101	91.4700 91.4700	51,436.95 51,436.95	63,571.65 63,571.65	0.03	12,134.70 12,134.70
3,735.000 MALLINCKRODT PLC G5785G107	15.8000 15.8000	55,002.87 55,002.87	59,013.00 59,013.00	0.02	4,010.13 4,010.13
3,111.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	16.1900 16.1900	30,137.64 30,137.64	50,367.09 50,367.09	0.02	20,229.45 20,229.45
13,510.000 MEDTRONIC PLC G5960L103	90.9600 90.9600	1,020,437.49 1,020,437.49	1,228,869.60 1,228,869.60	0.52	208,432.11 208,432.11
1,380.000 MICHAEL KORS HOLDINGS LTD G60754101	37.9200 37.9200	54,838.68 54,838.68	52,329.60 52,329.60	0.02	-2,509.08 -2,509.08
2,120.000 APTIV PLC G6095L109	61.5700 61.5700	88,067.02 88,067.02	130,528.40 130,528.40	0.06	42,461.38 42,461.38
4,955.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	10.1900 10.1900	51,933.39 51,933.39	50,491.45 50,491.45	0.02	-1,441.94 -1,441.94
3,395.000 NIELSEN HOLDINGS PLC G6518L108	23.3300 23.3300	86,933.97 86,933.97	79,205.35 79,205.35	0.03	-7,728.62 -7,728.62
1,319.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	42.3900 42.3900	64,306.35 64,306.35	55,912.41 55,912.41	0.02	-8,393.94 -8,393.94
1,880.000 NVENT ELECTRIC PLC G6700G107	22.4600 22.4600	22,866.48 22,866.48	42,224.80 42,224.80	0.02	19,358.32 19,358.32

 PARA US - MONTI - 	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,540.000 PROTHENA CORP PLC G72800108	10.3000 10.3000	53,962.89 53,962.89	46,762.00 46,762.00	0.02	-7,200.89 -7,200.89
600.000 RENAISSANCERE HOLDINGS LTD G7496G103	133.7000 133.7000	41,926.25 41,926.25	80,220.00 80,220.00	0.03	38,293.75 38,293.75
1,880.000 PENTAIR PLC G7S00T104	37.7800 37.7800	46,526.62 46,526.62	71,026.40 71,026.40	0.03	24,499.78 24,499.78
1,122.000 SENSATA TECHNOLOGIES HOLDING P G8060N102	44.8400 44.8400	51,959.20 51,959.20	50,310.48 50,310.48	0.02	-1,648.72 -1,648.72
1,513.000 SIGNET JEWELERS LTD G81276100	31.7700 31.7700	55,812.00 55,812.00	48,068.01 48,068.01	0.02	-7,743.99 -7,743.99
62.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	857.6900 857.6900	28,722.62 28,722.62	53,176.78 53,176.78	0.02	24,454.16 24,454.16
675.000 WILLIS TOWERS WATSON PLC G96629103	151.8600 151.8600	93,143.25 93,143.25	102,505.50 102,505.50	0.04	9,362.25 9,362.25
1,216.000 PERRIGO CO PLC G97822103	38.7500 38.7500	76,363.72 76,363.72	47,120.00 47,120.00	0.02	-29,243.72 -29,243.72
4,226.000 CHUBB LTD H1467J104	129.1800 129.1800	329,645.17 329,645.17	545,914.68 545,914.68	0.23	216,269.51 216,269.51
989.000 GARMIN LTD H2906T109	63.3200 63.3200	36,249.24 36,249.24	62,623.48 62,623.48	0.03	26,374.24 26,374.24

 PARA US - MONTI - 	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,657.000 TRANSOCEAN LTD H8817H100	6.9400 6.9400	54,906.18 54,906.18	39,259.58 39,259.58	0.02	-15,646.60 -15,646.60
1,137.000 TRINSEO SA L9340P101	45.7800 45.7800	55,985.19 55,985.19	52,051.86 52,051.86	0.02	-3,933.33 -3,933.33
444.000 CIMPRESS NV N20146101	103.4200 103.4200	36,350.28 36,350.28	45,918.48 45,918.48	0.02	9,568.20 9,568.20
2,231.000 LYONDELLBASELL INDUSTRIES NV N53745100	83.1600 83.1600	93,673.60 93,673.60	185,529.96 185,529.96	0.08	91,856.36 91,856.36
4,889.000 MYLAN NV N59465109	27.4000 27.4000	169,188.83 169,188.83	133,958.60 133,958.60	0.06	-35,230.23 -35,230.23
997.000 NXP SEMICONDUCTORS NV N6596X109	73.2800 73.2800	81,125.89 81,125.89	73,060.16 73,060.16	0.03	-8,065.73 -8,065.73
3,773.000 QIAGEN NV N72482123	34.4500 34.4500	83,948.22 83,948.22	129,979.85 129,979.85	0.05	46,031.63 46,031.63
1,227.000 BANCO LATINOAMERICANO DE COMER P16994132	17.3000 17.3000	20,822.19 20,822.19	21,227.10 21,227.10	0.01	404.91 404.91
1,180.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	97.7900 97.7900	57,416.82 57,416.82	115,392.20 115,392.20	0.05	57,975.38 57,975.38
38.000 DORIAN LPG LTD Y2106R110	5.8300 5.8300	269.04 269.04	221.54 221.54	0.00	-47.50 -47.50

 PARA US - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL U.S. DOLLAR EQUITY		129,742,945.49	235,492,142.49		105,749,197.00
		129,742,945.49	235,492,142.49	99.55	105,749,197.00
TOTAL ASSETS EQUITY		129,742,945.49	235,492,142.49	99.55	105,749,197.00
PREFERRED SECURITIES U.S. DOLLAR					
385.000 GCI LIBERTY INC	24.2300	2,789.59	9,328.55		6,538.96
36164V503 PFD 7.000% CUMULATIVE	24.2300	2,789.59	9,328.55	0.00	6,538.96
TOTAL ASSETS		130,807,721.19	236,563,456.64	100.00	105,755,735.45

 SHENKMAN - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
960.820 BLACKROCK LIQ T FUND INSTL	100.0000	960.82	960.82		0.00
996229696 FUND 60	100.0000	960.82	960.82	8,376.81	0.00
CASH		-949.66	-949.66		0.00
		-949.66	-949.66	-8,279.51	0.00
INTEREST RECEIVABLE		0.31	0.31		0.00
		0.31	0.31	2.70	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		11.47	11.47		0.00
		11.47	11.47	100.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		11.47	11.47	100.00	0.00
TOTAL ASSETS		11.47	11.47	100.00	0.00

 EATON VANCE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
0.070 BLACKROCK LIQ T FUND INSTL	100.0000	0.07	0.07		0.00
996229696 FUND 60	100.0000	0.07	0.07	0.00	0.00
CASH		800,221.99	800,221.99		0.00
		800,221.99	800,221.99	2.21	0.00
DIVIDENDS RECEIVABLE		-800,221.99	-800,221.99		0.00
		-800,221.99	-800,221.99	-2.21	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		0.07	0.07		0.00
		0.07	0.07	0.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		0.07	0.07	0.00	0.00
EQUITY					
U.S. DOLLAR					
816,547.804 PARAMETRIC TX-MGD EM MK-INST	44.3800	36,788,263.09	36,238,391.54		-549,871.55
277907606	44.3800	36,788,263.09	36,238,391.54	100.00	-549,871.55
TOTAL ASSETS		36,788,263.16	36,238,391.61	100.00	-549,871.55

 PARA EAFE - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
AUSTRALIAN DOLLAR					
DIVIDENDS RECEIVABLE		26,117.38	26,117.38		0.00
		18,377.50	18,404.53	0.02	27.03
NON-BASE CURRENCY		51,532.38	51,532.38		0.00
		36,647.25	36,278.80	0.04	-368.45
FOREIGN TAXES PAYABLE - DIVIDENDS		-3,917.60	-3,917.60		0.00
		-2,756.63	-2,760.67	-0.00	-4.04
TOTAL AUSTRALIAN DOLLAR CASH & CASH EQUIVALENTS		73,732.16	73,732.16		0.00
		52,268.12	51,922.66	0.06	-345.46
DANISH KRONE					
DIVIDENDS RECEIVABLE RECLAIM		114,051.05	114,051.05		0.00
		17,199.77	17,471.18	0.02	271.41
NON-BASE CURRENCY		1,701.61	1,701.61		0.00
		260.14	260.67	0.00	0.53
TOTAL DANISH KRONE CASH & CASH EQUIVALENTS		115,752.66	115,752.66		0.00
		17,459.91	17,731.85	0.02	271.94
EURO CURRENCY UNIT					
DIVIDENDS RECEIVABLE		15,985.68	15,985.68		0.00
		18,198.03	18,294.38	0.02	96.35
DIVIDENDS RECEIVABLE RECLAIM		124,385.84	124,385.84		0.00
		143,785.72	142,191.63	0.17	-1,594.09

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		74,708.13 85,288.99	74,708.13 85,402.60	0.10	0.00 113.61
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,638.90 -1,863.99	-1,638.90 -1,874.44	-0.00	0.00 -10.45
TOTAL EURO CURRENCY UNIT CASH & CASH EQUIVALENTS		213,440.75 245,408.75	213,440.75 244,014.17	0.29	0.00 -1,394.58
HONG KONG DOLLAR					
NON-BASE CURRENCY		27,125.70 3,465.13	27,125.70 3,464.62	0.00	0.00 -0.51
ISRAELI SHEKEL					
NON-BASE CURRENCY		5,215.04 1,384.28	5,215.04 1,395.61	0.00	0.00 11.33
JAPANESE YEN					
DIVIDENDS RECEIVABLE		3,324,170.00 30,114.10	3,324,170.00 30,501.48	0.04	0.00 387.38
DIVIDENDS RECEIVABLE RECLAIM		4,553,521.00 40,918.22	4,553,521.00 41,514.52	0.05	0.00 596.30
NON-BASE CURRENCY		9,171,039.00 82,373.66	9,171,039.00 83,589.66	0.10	0.00 1,216.00
FOREIGN TAXES PAYABLE - DIVIDENDS		-350,569.00 -3,176.01	-350,569.00 -3,216.72	-0.00	0.00 -40.71

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL JAPANESE YEN CASH & CASH EQUIVALENTS		16,698,161.00 150,229.97	16,698,161.00 152,388.94	 0.18	0.00 2,158.97
NEW ZEALAND DOLLAR					
NON-BASE CURRENCY		816.87 550.99	816.87 547.75	 0.00	0.00 -3.24
NORWEGIAN KRONE					
NON-BASE CURRENCY		16,011.31 1,845.38	16,011.31 1,849.06	 0.00	0.00 3.68
POUND STERLING					
RECEIVABLE FOR INVESTMENTS SOLD		538.66 686.04	538.66 686.17	 0.00	0.00 0.13
DIVIDENDS RECEIVABLE		32,083.01 40,856.82	32,083.01 40,893.97	 0.05	0.00 37.15
DIVIDENDS RECEIVABLE RECLAIM		465.05 596.63	465.05 592.30	 0.00	0.00 -4.33
NON-BASE CURRENCY		38,288.89 48,601.46	38,288.89 48,764.73	 0.06	0.00 163.27
TOTAL POUND STERLING CASH & CASH EQUIVALENTS		71,375.61 90,740.95	71,375.61 90,937.17	 0.11	0.00 196.22
SINGAPORE DOLLAR					
DIVIDENDS RECEIVABLE		2,652.00 1,933.16	2,652.00 1,945.99	 0.00	0.00 12.83

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		1,271.12 927.55	1,271.12 932.59	0.00	0.00 5.04
TOTAL SINGAPORE DOLLAR CASH & CASH EQUIVALENTS		3,923.12 2,860.71	3,923.12 2,878.58	0.00	0.00 17.87
SWEDISH KRONA					
DIVIDENDS RECEIVABLE RECLAIM		44,527.72 5,375.62	44,527.72 5,022.39	0.01	0.00 -353.23
NON-BASE CURRENCY		43,593.16 4,852.77	43,593.16 4,916.97	0.01	0.00 64.20
TOTAL SWEDISH KRONA CASH & CASH EQUIVALENTS		88,120.88 10,228.39	88,120.88 9,939.36	0.01	0.00 -289.03
SWISS FRANC					
DIVIDENDS RECEIVABLE RECLAIM		82,099.27 83,733.52	82,099.27 83,281.86	0.10	0.00 -451.66
NON-BASE CURRENCY		49.71 50.04	49.71 50.43	0.00	0.00 0.39
TOTAL SWISS FRANC CASH & CASH EQUIVALENTS		82,148.98 83,783.56	82,148.98 83,332.29	0.10	0.00 -451.27
U.S. DOLLAR					
74,011.600 BLACKROCK LIQ T FUND INSTL	100.0000	74,011.60	74,011.60		0.00
996229696 FUND 60	100.0000	74,011.60	74,011.60	0.09	0.00
CASH		0.01 0.01	0.01 0.01	0.00	0.00 0.00

 PARA EAFE - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE		4,862.78 4,862.78	4,862.78 4,862.78	0.01	0.00 0.00
	INTEREST RECEIVABLE		214.48 214.48	214.48 214.48	0.00	0.00 0.00
	FOREIGN TAXES PAYABLE - DIVIDENDS		-60.90 -60.90	-60.90 -60.90	-0.00	0.00 0.00
	TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		79,027.97 79,027.97	79,027.97 79,027.97	0.09	0.00 0.00
	TOTAL ASSETS CASH & CASH EQUIVALENTS		739,254.11	739,430.03	0.86	175.92
EQUITY						
AUSTRALIAN DOLLAR						
2,716.000	RAMSAY HEALTH CARE LTD	57.7300	100,072.62	156,794.68		56,722.06
AA6041997		40.6419	79,274.97	110,383.45	0.13	31,108.48
18,915.000	AUSTRALIA & NEW ZEALAND BANKIN	24.4600	476,800.91	462,660.90		-14,140.01
AA6065582		17.2198	366,221.65	325,713.27	0.38	-40,508.38
9,941.000	AMCOR LTD/AUSTRALIA	13.2500	90,488.24	131,718.25		41,230.01
AA6066606		9.3280	78,014.24	92,729.65	0.11	14,715.41
22,724.000	WESTPAC BANKING CORP	25.0400	620,093.78	569,008.96		-51,084.82
AA6076142		17.6282	490,197.46	400,582.31	0.47	-89,615.15
46,462.000	FORTESCUE METALS GROUP LTD	4.1900	174,328.91	194,675.78		20,346.87
AA6086257		2.9498	126,843.96	137,051.75	0.16	10,207.79

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,636.000 ASX LTD AA6129222	59.9400 42.1978	58,581.52 47,491.01	98,061.84 69,035.54	0.08	39,480.32 21,544.53
15,012.000 BHP GROUP LTD AA6144692	34.2300 24.0979	411,191.60 319,813.46	513,860.76 361,757.98	0.42	102,669.16 41,944.52
3,474.000 CALTEX AUSTRALIA LTD AA6161506	25.4800 17.9379	88,874.60 63,745.31	88,517.52 62,316.33	0.07	-357.08 -1,428.98
34,475.000 MIRVAC GROUP AA6161977	2.2400 1.5770	61,941.84 50,852.66	77,224.00 54,365.70	0.06	15,282.16 3,513.04
18,709.000 HARVEY NORMAN HOLDINGS LTD AA6173501	3.1600 2.2246	58,962.82 42,291.09	59,120.44 41,620.79	0.05	157.62 -670.30
3,288.000 CSL LTD AA6185497	185.1600 130.3526	144,909.02 123,938.65	608,806.08 428,599.48	0.50	463,897.06 304,660.83
1,185.000 REA GROUP LTD AA6198573	73.9800 52.0819	66,657.61 49,916.32	87,666.30 61,717.08	0.07	21,008.69 11,800.76
30,495.000 TRANSURBAN GROUP AA6200882	11.6500 8.2016	277,789.95 214,886.74	355,266.75 250,107.79	0.29	77,476.80 35,221.05
593.000 COCHLEAR LTD AA6211798	173.5700 122.1933	72,381.43 56,328.89	102,927.01 72,460.62	0.08	30,545.58 16,131.73
10,650.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	72.3900 50.9626	668,746.96 528,973.07	770,953.50 542,751.26	0.63	102,206.54 13,778.19

 PARA EAFE - MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,967.000 BORAL LTD AA6218678	4.9400 3.4778	68,817.81 51,582.55	68,996.98 48,573.87	0.06	179.17 -3,008.68
3,771.000 RIO TINTO LTD AA6220104	78.4700 55.2429	252,113.16 187,087.07	295,910.37 208,320.90	0.24	43,797.21 21,233.83
7,658.000 APA GROUP AA6247305	8.5000 5.9840	51,215.65 45,347.73	65,093.00 45,825.47	0.05	13,877.35 477.74
6,916.000 ARISTOCRAT LEISURE LTD AA6253980	21.8400 15.3754	59,576.53 41,837.62	151,045.44 106,335.99	0.12	91,468.91 64,498.37
13,902.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	7.0000 4.9280	66,743.13 56,208.06	97,314.00 68,509.06	0.08	30,570.87 12,301.00
12,257.000 GPT GROUP/THE AA6365867	5.3400 3.7594	41,403.93 35,933.73	65,452.38 46,078.48	0.05	24,048.45 10,144.75
4,895.000 LENDLEASE GROUP AA6512005	11.6300 8.1875	51,117.16 40,969.55	56,928.85 40,077.91	0.05	5,811.69 -891.64
4,866.000 WORLEYPARSONS LTD AA6562471	11.4200 8.0397	57,204.09 41,029.64	55,569.72 39,121.08	0.05	-1,634.37 -1,908.56
6,631.000 SUNCORP GROUP LTD AA6585084	12.6300 8.8915	58,993.40 53,422.05	83,749.53 58,959.67	0.07	24,756.13 5,537.62
19,358.000 NATIONAL AUSTRALIA BANK LTD AA6624602	24.0700 16.9453	507,343.31 383,918.20	465,947.06 328,026.73	0.38	-41,396.25 -55,891.47

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,524.000 NEWCREST MINING LTD AA6637109	21.8000 15.3472	74,334.94 56,351.99	120,423.20 84,777.93	0.10	46,088.26 28,425.94
17,753.000 OIL SEARCH LTD AA6657602	7.1600 5.0406	124,955.91 91,498.05	127,111.48 89,486.48	0.10	2,155.57 -2,011.57
16,844.000 INCITEC PIVOT LTD AA6673047	3.2800 2.3091	57,968.26 43,040.94	55,248.32 38,894.82	0.05	-2,719.94 -4,146.12
31,764.000 AMP LTD AA6709957	2.4500 1.7248	75,000.52 53,794.12	77,821.80 54,786.55	0.06	2,821.28 992.43
7,122.000 QANTAS AIRWAYS LTD AA6710344	5.7900 4.0762	21,551.22 19,845.44	41,236.38 29,030.41	0.03	19,685.16 9,184.97
6,097.000 CHALLENGER LTD/AUSTRALIA AA6726308	9.4900 6.6810	55,983.86 40,833.97	57,860.53 40,733.81	0.05	1,876.67 -100.16
19,021.000 SANTOS LTD AA6776709	5.4800 3.8579	72,483.47 55,629.83	104,235.08 73,381.50	0.09	31,751.61 17,751.67
4,345.000 SONIC HEALTHCARE LTD AA6821125	22.1100 15.5654	81,648.71 66,692.47	96,067.95 67,631.84	0.08	14,419.24 939.37
16,319.000 STOCKLAND AA6850850	3.5200 2.4781	60,083.95 43,095.21	57,442.88 40,439.79	0.05	-2,641.07 -2,655.42
14,075.000 TABCORP HOLDINGS LTD AA6873266	4.2900 3.0202	59,989.48 43,027.45	60,381.75 42,508.75	0.05	392.27 -518.70

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,825.000 WESFARMERS LTD AA6948837	32.2200 22.6829	130,406.93 110,978.71	123,241.50 86,762.02	0.10	-7,165.43 -24,216.69
3,331.000 WOODSIDE PETROLEUM LTD AA6979725	31.3200 22.0493	107,916.78 79,209.10	104,326.92 73,446.15	0.09	-3,589.86 -5,762.95
4,872.000 WOOLWORTHS GROUP LTD AA6981234	29.4200 20.7117	132,443.55 95,970.00	143,334.24 100,907.30	0.12	10,890.69 4,937.30
8,403.000 DEXUS AAB033YN9	10.6200 7.4765	49,787.73 39,754.57	89,239.86 62,824.86	0.07	39,452.13 23,070.29
12,897.000 GOODMAN GROUP AAB03FYZ5	10.6300 7.4835	53,390.42 49,717.90	137,095.11 96,514.96	0.11	83,704.69 46,797.06
3,470.000 SEEK LTD AAB0767Y4	16.9200 11.9117	60,477.62 43,377.58	58,712.40 41,333.53	0.05	-1,765.22 -2,044.05
7,022.000 BRAMBLES LTD AAB1FJ0C0	10.1500 7.1456	51,637.51 47,550.40	71,273.30 50,176.40	0.06	19,635.79 2,626.00
2,356.000 MACQUARIE GROUP LTD AAB28YTC2	108.6500 76.4896	135,372.76 115,801.77	255,979.40 180,209.50	0.21	120,606.64 64,407.73
3,824.000 CROWN RESORTS LTD AAB29LCJ2	11.8600 8.3494	35,378.56 29,744.43	45,352.64 31,928.26	0.04	9,974.08 2,183.83
3,973.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	15.1200 10.6445	35,786.48 30,109.01	60,071.76 42,290.52	0.05	24,285.28 12,181.51

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,970.000 TREASURY WINE ESTATES LTD AAB61JC64	14.8000 10.4192	32,016.99 28,085.13	73,556.00 51,783.42	0.06	41,539.01 23,698.29
12,392.000 SYDNEY AIRPORT AAB70DWB3	6.7300 4.7379	74,925.84 52,713.15	83,398.16 58,712.30	0.07	8,472.32 5,999.15
346.000 ONEMARKET LTD AABFM70D5	0.5700 0.4013	527.36 399.03	197.22 138.84	0.00	-330.14 -260.19
22,141.000 SCENTRE GROUP AABLZH0Z7	3.9000 2.7456	87,500.68 62,759.87	86,349.90 60,790.33	0.07	-1,150.78 -1,969.54
3,978.000 AGL ENERGY LTD AABSS7GP7	20.6000 14.5024	64,999.75 50,714.57	81,946.80 57,690.55	0.07	16,947.05 6,975.98
52,534.000 SOUTH32 LTD AABWSW5D2	3.3500 2.3584	136,114.42 104,287.50	175,988.90 123,896.19	0.14	39,874.48 19,608.69
1,229.000 CIMIC GROUP LTD AABX17Q17	43.4100 30.5606	42,175.78 32,017.74	53,350.89 37,559.03	0.04	11,175.11 5,541.29
43,364.000 VICINITY CENTRES AABY7QXS0	2.6000 1.8304	114,538.20 81,562.65	112,746.40 79,373.47	0.09	-1,791.80 -2,189.18
TOTAL AUSTRALIAN DOLLAR EQUITY		6,615,747.66 5,144,688.26	8,237,260.87 5,799,031.67	6.78	1,621,513.21 654,343.41
DANISH KRONE					
1,216.000 CARLSBERG A/S SD4169217	692.6000 106.0976	702,965.81 114,330.53	842,201.60 129,014.71	0.15	139,235.79 14,684.18

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
59.000 AP MOLLER - MAERSK A/S SD4253045	8,184.0000 1,253.6861	511,667.71 77,859.26	482,856.00 73,967.48	0.09	-28,811.71 -3,891.78
6,182.000 DANSKE BANK A/S SD4588820	128.9000 19.7459	796,708.20 128,062.82	796,859.80 122,068.92	0.14	151.60 -5,993.90
379.000 GENMAB A/S SD4595734	1,067.5000 163.5276	337,692.76 50,866.60	404,582.50 61,976.96	0.07	66,889.74 11,110.36
1,577.000 VESTAS WIND SYSTEMS A/S SD5964657	492.1000 75.3835	504,913.33 88,890.51	776,041.70 118,879.85	0.14	271,128.37 29,989.34
1,172.000 DSV A/S SDB1WT5G0	429.2000 65.7481	161,823.67 27,012.65	503,022.40 77,056.72	0.09	341,198.73 50,044.07
966.000 PANDORA A/S SDB44XTX3	265.3000 40.6406	271,678.37 41,340.65	256,279.80 39,258.85	0.05	-15,398.57 -2,081.80
488.000 CHR HANSEN HOLDING A/S SDB573M10	576.6000 88.3279	187,434.28 28,403.65	281,380.80 43,104.01	0.05	93,946.52 14,700.36
1,269.000 NOVOZYMES A/S SDB798FW3	290.9000 44.5622	228,563.93 38,584.25	369,152.10 56,549.47	0.07	140,588.17 17,965.22
750.000 COLOPLAST A/S SDB8FMRX8	605.0000 92.6784	99,340.65 17,381.99	453,750.00 69,508.80	0.08	354,409.35 52,126.81
11,784.000 NOVO NORDISK A/S SDBHC8X98	297.9000 45.6345	1,177,430.42 210,716.69	3,510,453.60 537,757.43	0.63	2,333,023.18 327,040.74

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,523.000 TRYG A/S SDBXDZ973	163.9000 25.1074	207,654.11 30,307.61	249,619.70 38,238.60	0.04	41,965.59 7,930.99
1,117.000 ORSTED A/S SDBYT16L1	435.7000 66.7438	447,723.54 71,497.69	486,676.90 74,552.79	0.09	38,953.36 3,055.10
TOTAL DANISH KRONE EQUITY		5,635,596.78 925,254.90	9,412,876.90 1,441,934.59	1.69	3,777,280.12 516,679.69
EURO CURRENCY UNIT					
1,225.000 OMV AG EA4651454	38.2500 43.7255	41,069.51 51,399.00	46,856.25 53,563.72	0.06	5,786.74 2,164.72
1,365.000 ERSTE GROUP BANK AG EA5289833	29.0500 33.2085	33,251.74 39,598.69	39,653.25 45,329.61	0.05	6,401.51 5,730.92
3,327.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	22.2000 25.3779	72,455.32 80,680.56	73,859.40 84,432.37	0.10	1,404.08 3,751.81
1,938.000 KBC GROUP NV EB4497740	56.6800 64.7937	84,365.24 107,101.92	109,845.84 125,570.27	0.15	25,480.60 18,468.35
429.000 SOLVAY SA EB4821105	87.3200 99.8199	36,006.11 45,636.06	37,460.28 42,822.72	0.05	1,454.17 -2,813.34
621.000 UCB SA EB5596995	71.3000 81.5066	24,831.61 31,718.00	44,277.30 50,615.60	0.06	19,445.69 18,897.60
441.000 COLRUYT SA EB5806220	62.2400 71.1497	16,214.85 19,851.03	27,447.84 31,377.00	0.04	11,232.99 11,525.97

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
609.000 GROUPE BRUXELLES LAMBERT SA EB7097323	76.0800 86.9709	48,001.59 54,609.62	46,332.72 52,965.25	0.06	-1,668.87 -1,644.37
1,518.000 AGEAS EBB86S2N3	39.3000 44.9258	43,344.44 54,255.95	59,657.40 68,197.36	0.08	16,312.96 13,941.41
1,408.000 UMICORE SA EBBF44467	34.8600 39.8502	24,486.28 31,207.04	49,082.88 56,109.09	0.07	24,596.60 24,902.05
4,750.000 ANHEUSER-BUSCH INBEV SA/NV EBBYHL24	57.7000 65.9598	190,543.69 252,122.09	274,075.00 313,308.84	0.37	83,531.31 61,186.75
1,476.000 ADIDAS AG ED4031974	182.4000 208.5106	69,368.95 88,150.45	269,222.40 307,761.59	0.36	199,853.45 219,611.14
2,070.000 FRESENIUS SE & CO KGAA ED4352099	42.3800 48.4467	38,544.06 52,179.03	87,726.60 100,284.66	0.12	49,182.54 48,105.63
2,551.000 UNITED INTERNET AG ED4354137	38.2000 43.6683	61,702.29 74,147.48	97,448.20 111,397.91	0.13	35,745.91 37,250.43
402.000 HANNOVER RUECK SE ED4511801	117.7000 134.5488	15,026.23 20,341.76	47,315.40 54,088.60	0.06	32,289.17 33,746.84
572.000 CONTINENTAL AG ED4598584	120.7500 138.0354	45,042.69 58,728.03	69,069.00 78,956.23	0.09	24,026.31 20,228.20
5,167.000 DEUTSCHE POST AG ED4617855	23.9100 27.3327	78,607.71 100,769.54	123,542.97 141,228.15	0.17	44,935.26 40,458.61

 PARA EAFE - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 MERCK KGAA ED4741846	89.9800 102.8606	66,298.25 79,217.07	107,976.00 123,432.76	0.14	41,677.75 44,215.69
2,601.000 RWE AG ED4768963	18.9650 21.6798	35,025.43 38,336.86	49,327.97 56,389.27	0.07	14,302.54 18,052.41
6,741.000 SAP SE ED4846280	86.9300 99.3740	305,101.51 382,440.68	585,995.13 669,880.33	0.78	280,893.62 287,439.65
8,641.000 E.ON SE ED4942907	8.6270 9.8620	61,407.71 66,363.32	74,545.91 85,217.16	0.10	13,138.20 18,853.84
646.000 HENKEL AG & CO KGAA ED5002461	85.7500 98.0251	22,469.42 30,417.97	55,394.50 63,324.22	0.07	32,925.08 32,906.25
6,516.000 BAYER AG ED5069213	60.5600 69.2292	374,021.05 471,461.66	394,608.96 451,097.23	0.53	20,587.91 -20,364.43
4,946.000 BASF SE ED5086571	60.4000 69.0463	240,641.22 319,631.57	298,738.40 341,502.80	0.40	58,097.18 21,871.23
439.000 BEIERSDORF AG ED5107401	91.1600 104.2096	19,525.51 26,432.66	40,019.24 45,747.99	0.05	20,493.73 19,315.33
239.000 HOCHTIEF AG ED5108664	117.7000 134.5488	15,248.65 20,642.86	28,130.30 32,157.15	0.04	12,881.65 11,514.29
703.000 HEIDELBERGCEMENT AG ED5120677	53.3800 61.0213	29,668.61 40,120.21	37,526.14 42,898.01	0.05	7,857.53 2,777.80

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,605.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	56.6400 64.7480	73,806.49 97,847.96	90,907.20 103,920.57	0.12	17,100.71 6,072.61
3,202.000 ALLIANZ SE ED5231482	175.1400 200.2113	341,597.12 437,709.64	560,798.28 641,076.55	0.75	219,201.16 203,366.91
2,587.000 DEUTSCHE LUFTHANSA AG ED5287484	19.7000 22.5201	41,321.72 50,288.61	50,963.90 58,259.38	0.07	9,642.18 7,970.77
1,379.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	190.5500 217.8272	187,600.90 239,122.32	262,768.45 300,383.75	0.35	75,167.55 61,261.43
460.000 VOLKSWAGEN AG ED5497109	139.1000 159.0122	49,068.13 56,612.24	63,986.00 73,145.60	0.09	14,917.87 16,533.36
6,420.000 DAIMLER AG ED5529026	45.9100 52.4820	250,054.90 318,688.40	294,742.20 336,934.55	0.39	44,687.30 18,246.15
3,159.000 THYSSENKRUPP AG ED5636920	14.9800 17.1244	49,905.55 56,710.17	47,321.82 54,095.94	0.06	-2,583.73 -2,614.23
5,787.000 SIEMENS AG ED5727976	97.3800 111.3199	456,196.51 580,246.27	563,538.06 644,208.53	0.75	107,341.55 63,962.26
1,871.000 1&1 DRILLISCH AG ED5734675	44.5000 50.8702	73,005.48 84,171.67	83,259.50 95,178.10	0.11	10,254.02 11,006.43
593.000 LINDE AG ED5740813	193.7500 221.4853	52,471.15 71,032.82	114,893.75 131,340.79	0.15	62,422.60 60,307.97

 BNY MELLON PARA EAFE - MONTI - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,376.000 DEUTSCHE BANK AG ED5750358	6.9670 7.9643	125,210.19 146,217.23	100,157.59 114,495.15	0.13	-25,052.60 -31,722.08
1,881.000 BAYERISCHE MOTOREN WERKE AG ED5756025	70.7000 80.8207	76,475.99 99,124.52	132,986.70 152,023.75	0.18	56,510.71 52,899.23
26,863.000 DEUTSCHE TELEKOM AG ED5842353	14.8200 16.9415	319,518.25 401,172.11	398,109.66 455,099.06	0.53	78,591.41 53,926.95
8,962.000 INFINEON TECHNOLOGIES AG ED5889503	17.3650 19.8508	71,953.74 87,406.93	155,625.13 177,902.87	0.21	83,671.39 90,495.94
757.000 DEUTSCHE BOERSE AG ED7021964	104.9500 119.9736	59,448.55 66,684.41	79,447.15 90,820.01	0.11	19,998.60 24,135.60
378.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	62.4600 71.4011	14,877.96 20,141.04	23,609.88 26,989.63	0.03	8,731.92 6,848.59
391.000 WIRECARD AG ED7508929	132.8000 151.8103	36,955.18 45,358.79	51,924.80 59,357.84	0.07	14,969.62 13,999.05
894.000 LANXESS AG EDB05M8B0	40.2000 45.9546	36,457.66 41,428.66	35,938.80 41,083.44	0.05	-518.86 -345.22
227.000 MTU AERO ENGINES AG EDB09DHL4	158.4000 181.0750	38,132.36 43,331.71	35,956.80 41,104.02	0.05	-2,175.56 -2,227.69
2,062.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	40.0000 45.7260	29,590.88 40,751.08	82,480.00 94,287.01	0.11	52,889.12 53,535.93

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
598.000 SYMRISE AG EDB1JB4K1	64.5000 73.7332	33,317.15 37,456.45	38,571.00 44,092.44	0.05	5,253.85 6,635.99
1,036.000 BRENNTAG AG EDB4YVF55	37.7000 43.0968	34,469.47 41,028.96	39,057.20 44,648.24	0.05	4,587.73 3,619.28
1,324.000 OSRAM LICHT AG EDB923933	37.9200 43.3482	37,402.37 47,456.66	50,206.08 57,393.08	0.07	12,803.71 9,936.42
2,969.000 VONOVIA SE EDBBJPFY6	39.5900 45.2573	86,563.00 100,691.38	117,542.71 134,368.95	0.16	30,979.71 33,677.57
2,362.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	15.5500 17.7760	36,924.70 41,959.39	36,729.10 41,986.87	0.05	-195.60 27.48
1,173.000 SIEMENS HEALTHINEERS AG EDBD594Y5	36.5450 41.7764	39,904.76 46,704.53	42,867.29 49,003.74	0.06	2,962.53 2,299.21
1,364.000 COVESTRO AG EDBYTBWY7	43.1800 49.3612	59,595.66 67,721.53	58,897.52 67,328.70	0.08	-698.14 -392.83
289.000 LINDE PLC EDBYWD9S8	138.5500 158.3834	37,001.71 43,967.29	40,040.95 45,772.81	0.05	3,039.24 1,805.52
1,107.000 QIAGEN NV EDBYXS699	29.6800 33.9287	19,788.36 26,788.50	32,855.76 37,559.06	0.04	13,067.40 10,770.56
1,233.000 DELIVERY HERO SE EDBZCNB45	32.5000 37.1524	35,848.90 40,736.89	40,072.50 45,808.88	0.05	4,223.60 5,071.99

 PARA EAFE - MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
					Base Currency : USD
	12/31/2018				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,185.000 ENDESA SA EE5271783	20.1300 23.0116	38,862.82 41,212.07	43,984.05 50,280.37	0.06	5,121.23 9,068.30
9,611.000 BANKINTER SA EE5474007	7.0180 8.0226	55,762.84 64,061.62	67,450.00 77,105.47	0.09	11,687.16 13,043.85
39,223.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	4.6355 5.2991	216,985.06 243,808.65	181,818.22 207,845.50	0.24	-35,166.84 -35,963.15
4,301.000 NATURGY ENERGY GROUP SA EE5650424	22.2600 25.4465	68,553.08 78,860.49	95,740.26 109,445.48	0.13	27,187.18 30,584.99
7,715.000 REPSOL SA EE5669358	14.0800 16.0956	103,217.90 114,421.98	108,627.20 124,177.18	0.15	5,409.30 9,755.20
88,450.000 BANCO SANTANDER SA EE5705947	3.9730 4.5417	457,372.04 512,324.23	351,411.85 401,716.46	0.47	-105,960.19 -110,607.77
16,908.000 TELEFONICA SA EE5732529	7.3390 8.3896	146,650.17 159,723.76	124,087.81 141,850.98	0.17	-22,562.36 -17,872.78
2,633.000 ENAGAS SA EE7383073	23.6100 26.9898	57,277.82 65,349.19	62,165.13 71,064.07	0.08	4,887.31 5,714.88
1,194.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	33.8300 38.6728	31,887.39 39,533.60	40,393.02 46,175.28	0.05	8,505.63 6,641.68
5,476.000 FERROVIAL SA EEB038516	17.6950 20.2280	72,696.85 82,413.83	96,897.82 110,768.74	0.13	24,200.97 28,354.91

 BNY MELLON PARA EAFE - MONTI - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
36,234.000 BANCO DE SABADELL SA EEB1X8QN0	1.0005 1.1437	38,137.23 43,337.24	36,252.12 41,441.61	0.05	-1,885.11 -1,895.63
10,990.000 CAIXABANK SA EEB283W91	3.1640 3.6169	42,513.16 48,836.81	34,772.36 39,750.02	0.05	-7,740.80 -9,086.79
52,608.000 IBERDROLA SA EEB288C92	7.0180 8.0226	312,430.05 360,010.95	369,202.94 422,054.34	0.49	56,772.89 62,043.39
3,878.000 AMADEUS IT GROUP SA EEB3MSM24	60.8400 69.5492	111,671.50 136,775.09	235,937.52 269,711.98	0.32	124,266.02 132,936.89
10,470.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	6.9200 7.9106	47,577.60 58,061.17	72,452.40 82,823.96	0.10	24,874.80 24,762.79
4,865.000 RED ELECTRICA CORP SA EEBD6FXN0	19.4950 22.2857	69,223.13 80,083.78	94,843.18 108,419.98	0.13	25,620.05 28,336.20
7,715.000 REPSOL SA EEBGPFVB0 RTS	0.4000 0.4573	3,093.72 3,531.02	3,086.00 3,527.76	0.00	-7.72 -3.26
6,150.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	22.3500 25.5494	69,624.61 93,480.23	137,452.50 157,128.83	0.18	67,827.89 63,648.60
955.000 AENA SME SA EEBVRZ8L5	135.7500 155.1826	108,213.21 121,570.56	129,641.25 148,199.39	0.17	21,428.04 26,628.83
3,878.000 GRIFOLS SA EEBYY3DX0	22.9000 26.1781	34,160.38 40,158.90	88,806.20 101,518.81	0.12	54,645.82 61,359.91

 PARA EAFE - MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,156.000 BOUYGUES SA EF4002129	31.3400 35.8263	40,087.26 44,247.01	36,229.04 41,415.23	0.05	-3,858.22 -2,831.78
4,222.000 AIRBUS SE EF4012250	83.9600 95.9789	133,137.56 168,783.41	354,479.12 405,222.81	0.47	221,341.56 236,439.40
8,305.000 VEOLIA ENVIRONNEMENT SA EF4031870	17.9550 20.5253	133,776.11 156,921.64	149,116.28 170,462.28	0.20	15,340.17 13,540.64
1,686.000 L'OREAL SA EF4057800	201.2000 230.0018	189,721.30 236,200.19	339,223.20 387,783.00	0.45	149,501.90 151,582.81
1,967.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	258.2000 295.1613	215,850.46 277,748.75	507,879.40 580,582.34	0.68	292,028.94 302,833.59
791.000 THALES SA EF4162790	102.0000 116.6013	32,946.47 40,323.43	80,682.00 92,231.63	0.11	47,735.53 51,908.20
1,534.000 CAPGEMINI SE EF4163434	86.8000 99.2254	83,788.00 99,143.08	133,151.20 152,211.79	0.18	49,363.20 53,068.71
1,060.000 PUBLICIS GROUPE SA EF4380426	50.0800 57.2490	42,616.83 52,544.01	53,084.80 60,683.89	0.07	10,467.97 8,139.88
740.000 LAGARDERE SCA EF4547214	22.0200 25.1722	15,449.10 19,995.77	16,294.80 18,627.40	0.02	845.70 -1,368.37
16,059.000 BOLLORE SA EF4572709	3.5000 4.0010	56,102.53 63,789.24	56,206.50 64,252.46	0.08	103.97 463.22

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,103.000 CIE GENERALE DES ETABLISSEMENT EF4588366	86.7000 99.1111	70,801.15 88,726.41	95,630.10 109,319.55	0.13	24,828.95 20,593.14
1,327.000 PERNOD RICARD SA EF4682326	143.3000 163.8134	98,282.43 124,960.79	190,159.10 217,380.38	0.25	91,876.67 92,419.59
922.000 RENAULT SA EF4712792	54.5500 62.3588	32,747.37 44,331.75	50,295.10 57,494.84	0.07	17,547.73 13,163.09
209.000 REMY COINTREAU SA EF4741718	98.9500 113.1147	16,149.14 20,128.29	20,680.55 23,640.97	0.03	4,531.41 3,512.68
4,045.000 SCHNEIDER ELECTRIC SE EF4834109	59.7200 68.2689	191,496.99 241,682.05	241,567.40 276,147.77	0.32	50,070.41 34,465.72
5,870.000 VIVENDI SA EF4834778	21.2800 24.3262	124,228.54 140,741.72	124,913.60 142,794.98	0.17	685.06 2,053.26
20,828.000 ORANGE SA EF5176179	14.1550 16.1813	289,108.99 329,339.90	294,820.34 337,023.87	0.39	5,711.35 7,683.97
271.000 HERMES INTERNATIONAL EF5253978	484.8000 554.1991	79,983.87 94,492.49	131,380.80 150,187.96	0.18	51,396.93 55,695.47
681.000 DASSAULT SYSTEMES SE EF5330040	103.7000 118.5447	15,180.27 20,550.29	70,619.70 80,728.91	0.09	55,439.43 60,178.62
528.000 KERING SA EF5505070	411.6000 470.5205	64,939.94 81,988.54	217,324.80 248,434.85	0.29	152,384.86 166,446.31

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,044.000 CARREFOUR SA EF5641560	14.9100 17.0444	44,735.41 50,835.09	45,386.04 51,883.05	0.06	650.63 1,047.96
553.000 ATOS SE EF5654787	71.4800 81.7124	25,317.16 34,246.46	39,528.44 45,186.94	0.05	14,211.28 10,940.48
8,128.000 SANOFI EF5671732	75.6600 86.4907	483,575.53 622,842.63	614,964.48 702,996.65	0.82	131,388.95 80,154.02
729.000 ACCOR SA EF5852845	37.1100 42.4223	20,194.74 27,338.63	27,053.19 30,925.85	0.04	6,858.45 3,587.22
10,953.000 NOKIA OYJ EF5946456	5.0640 5.7889	72,289.80 79,218.78	55,465.99 63,405.95	0.07	-16,823.81 -15,812.83
6,891.000 STMICROELECTRONICS NV EF5962339	12.4850 14.2722	40,707.58 54,202.77	86,034.14 98,349.93	0.11	45,326.56 44,147.16
5,752.000 SOCIETE GENERALE SA EF5966512	27.8200 31.8024	183,011.94 206,927.21	160,020.64 182,927.59	0.21	-22,991.30 -23,999.62
116.000 EUROFINS SCIENTIFIC SE EF5972643	326.0000 372.6669	37,324.25 42,413.41	37,816.00 43,229.36	0.05	491.75 815.95
300.000 TELEPERFORMANCE EF5999331	139.6000 159.5837	37,480.73 45,833.31	41,880.00 47,875.12	0.06	4,399.27 2,041.81
968.000 EURAZEO SE EF7042395	61.8000 70.6467	42,705.12 49,964.73	59,822.40 68,385.98	0.08	17,117.28 18,421.25

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
717.000 SODEXO SA EF7062716	89.5000 102.3119	39,566.00 49,175.35	64,171.50 73,357.65	0.09	24,605.50 24,182.30
9,141.000 AXA SA EF7088422	18.8580 21.5575	155,807.26 207,697.94	172,380.98 197,057.32	0.23	16,573.72 -10,640.62
3,631.000 PEUGEOT SA EF7103528	18.6450 21.3140	49,717.43 62,933.86	67,700.00 77,391.26	0.09	17,982.57 14,457.40
724.000 JCDECAUX SA EF7136668	24.5200 28.0300	15,189.87 20,563.28	17,752.48 20,293.75	0.02	2,562.61 -269.53
2,157.000 ESSILORLUXOTTICA SA EF7212477	110.4500 126.2609	170,888.15 204,308.80	238,240.65 272,344.80	0.32	67,352.50 68,036.00
3,774.000 CREDIT AGRICOLE SA EF7262613	9.4300 10.7799	37,966.33 42,305.38	35,588.82 40,683.36	0.05	-2,377.51 -1,622.02
8,442.000 BNP PARIBAS SA EF7309687	39.4750 45.1258	411,724.20 483,474.17	333,247.95 380,952.39	0.45	-78,476.25 -102,521.78
3,968.000 CIE DE SAINT-GOBAIN EF7380480	29.1650 33.3400	114,618.65 130,246.90	115,726.72 132,293.00	0.15	1,108.07 2,046.10
266.000 WENDEL SA EF7390117	104.7000 119.6878	26,429.17 29,973.32	27,850.20 31,836.96	0.04	1,421.03 1,863.64
1,323.000 KLEPIERRE SA EF7582556	26.9600 30.8193	37,001.07 42,046.16	35,668.08 40,773.97	0.05	-1,332.99 -1,272.19

 BNY MELLON PARA EAFE - MONTI - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
197.000 GECINA SA EF7742465	113.0000 129.1760	15,675.71 20,883.18	22,261.00 25,447.66	0.03	6,585.29 4,564.48
507.000 COVIVIO EF7745633	84.2000 96.2532	40,986.99 44,037.24	42,689.40 48,800.39	0.06	1,702.41 4,763.15
3,377.000 SES SA EFB00ZQ8	16.7100 19.1020	38,618.41 47,224.52	56,429.67 64,507.58	0.08	17,811.26 17,283.06
1,809.000 SAFRAN SA EFB058TZ0	105.4000 120.4880	67,873.80 85,804.05	190,668.60 217,962.81	0.25	122,794.80 132,158.76
9,635.000 ENGIE SA EFB0C2CQ3	12.5250 14.3180	113,011.34 124,779.02	120,678.38 137,953.49	0.16	7,667.04 13,174.47
3,565.000 ELECTRICITE DE FRANCE SA EFB0NJ12	13.8000 15.7755	37,735.94 44,839.74	49,197.00 56,239.55	0.07	11,461.06 11,399.81
232.000 IPSEN SA EFB0R7JF3	112.8500 129.0045	23,799.95 28,280.28	26,181.20 29,929.04	0.03	2,381.25 1,648.76
486.000 ARKEMA SA EFB0Z5YZ7	74.9600 85.6905	25,747.72 32,540.15	36,430.56 41,645.59	0.05	10,682.84 9,105.44
1,824.000 LEGRAND SA EFB11ZRK7	49.3000 56.3573	61,968.96 77,747.96	89,923.20 102,795.71	0.12	27,954.24 25,047.75
436.000 EIFFAGE SA EFB13X011	72.9600 83.4042	27,833.89 31,555.28	31,810.56 36,364.24	0.04	3,976.67 4,808.96

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,754.000 TOTAL SA EFB15C551	46.1800 52.7907	750,552.82 917,800.18	773,699.72 884,454.83	1.03	23,146.90 -33,345.35
249.000 AEROPORTS DE PARIS EFB164FY4	165.5000 189.1913	15,366.00 20,801.73	41,209.50 47,108.64	0.06	25,843.50 26,306.91
8,413.000 NATIXIS SA EFB1HDJL6	4.1190 4.7086	36,724.01 44,731.93	34,653.15 39,613.75	0.05	-2,070.86 -5,118.18
550.000 UBISOFT ENTERTAINMENT SA EFB1L3CS5	70.4800 80.5692	38,126.98 43,325.59	38,764.00 44,313.07	0.05	637.02 987.48
824.000 SCOR SE EFB1LB9P7	39.4000 45.0401	15,614.36 21,137.94	32,465.60 37,113.05	0.04	16,851.24 15,975.11
3,930.000 REXEL SA EFB1VP0K5	9.3000 10.6313	38,065.13 43,255.32	36,549.00 41,780.99	0.05	-1,516.13 -1,474.33
3,505.000 VINCI SA EFB1XH021	72.0200 82.3297	162,427.82 210,615.68	252,430.10 288,565.47	0.34	90,002.28 77,949.79
4,379.000 DANONE SA EFB1Y9TB7	61.5100 70.3152	222,296.62 278,809.79	269,352.29 307,910.07	0.36	47,055.67 29,100.28
2,887.000 AIR LIQUIDE SA EFB1YXBJ6	108.4500 123.9746	213,289.61 270,359.83	313,095.15 357,914.72	0.42	99,805.54 87,554.89
1,524.000 BUREAU VERITAS SA EFB28DTJ8	17.7950 20.3424	15,302.90 20,716.30	27,119.58 31,001.75	0.04	11,816.68 10,285.45

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,370.000 GETLINK SE EFB292JQ6	11.7300 13.4092	18,115.85 24,524.33	27,800.10 31,779.68	0.04	9,684.25 7,255.35
3,118.000 SUEZ EFB3B8D01	11.5300 13.1805	38,986.26 44,364.42	35,950.54 41,096.86	0.05	-3,035.72 -3,267.56
1,163.000 EDENRED EFB62G1B5	32.1100 36.7065	24,238.81 29,904.46	37,343.93 42,689.71	0.05	13,105.12 12,785.25
655.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	135.4000 154.7825	96,012.63 124,117.70	88,687.00 101,382.54	0.12	-7,325.63 -22,735.16
795.000 AMUNDI SA EFBYZR017	46.1600 52.7678	36,745.86 41,756.16	36,697.20 41,950.40	0.05	-48.66 194.24
12,105.000 ASSICURAZIONI GENERALI SPA EI4056715	14.6000 16.6900	173,141.53 195,920.10	176,733.00 202,032.33	0.24	3,591.47 6,112.23
96,526.000 INTESA SANPAOLO SPA EI4076838	1.9398 2.2175	182,945.29 211,968.77	187,241.13 214,044.70	0.25	4,295.84 2,075.93
16,036.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	7.3760 8.4319	119,034.62 139,422.78	118,281.54 135,213.54	0.16	-753.08 -4,209.24
33,633.000 ENEL SPA EI7144567	5.0440 5.7660	130,540.08 149,279.69	169,644.85 193,929.51	0.23	39,104.77 44,649.82
11,816.000 ENI SPA EI7145051	13.7480 15.7160	178,991.27 205,030.38	162,446.37 185,700.57	0.22	-16,544.90 -19,329.81

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,744.000 SNAM SPA EI7251479	3.8190 4.3657	39,034.47 44,356.82	37,212.34 42,539.29	0.05	-1,822.13 -1,817.53
4,821.000 TENARIS SA EI7538511	9.4400 10.7913	46,516.97 52,859.56	45,510.24 52,025.03	0.06	-1,006.73 -834.53
68,045.000 TELECOM ITALIA SPA/MILANO EI7634393	0.4833 0.5525	37,385.48 42,482.99	32,886.15 37,593.80	0.04	-4,499.33 -4,889.19
2,108.000 ATLANTIA SPA EI7667161	18.0700 20.6567	38,000.91 43,182.33	38,091.56 43,544.37	0.05	90.65 362.04
31,800.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.9530 5.6620	134,522.82 158,588.54	157,505.40 180,052.30	0.21	22,982.58 21,463.76
2,498.000 RECORDATI SPA EIB07DRZ3	30.2900 34.6260	72,975.96 84,137.64	75,664.42 86,495.78	0.10	2,688.46 2,358.14
2,304.000 PRYSMIAN SPA EIB1W4V62	16.8700 19.2849	38,822.94 44,116.44	38,868.48 44,432.50	0.05	45.54 316.06
584.000 FERRARI NV EIBD6G500	86.7800 99.2026	24,312.38 26,941.19	50,679.52 57,934.29	0.07	26,367.14 30,993.10
5,222.000 CNH INDUSTRIAL NV EIBDSV2V8	7.8480 8.9714	35,292.25 40,404.34	40,982.26 46,848.87	0.05	5,690.01 6,444.53
10,229.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	12.6820 14.4974	82,708.81 89,724.68	129,724.18 148,294.20	0.17	47,015.37 58,569.52

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,925.000 UNICREDIT SPA EIBYMXPS6	9.8940 11.3103	166,157.58 186,271.72	147,667.95 168,806.62	0.20	-18,489.63 -17,465.10
1,404.000 EXOR NV EIBYSLCX9	47.2600 54.0253	55,457.50 68,753.37	66,353.04 75,851.48	0.09	10,895.54 7,098.11
1,567.000 AKZO NOBEL NV EN5458315	70.4000 80.4778	75,997.37 97,071.42	110,316.80 126,108.65	0.15	34,319.43 29,037.23
2,380.000 WOLTERS KLUWER NV EN5671511	51.6600 59.0551	48,670.13 60,143.75	122,950.80 140,551.21	0.16	74,280.67 80,407.46
1,022.000 KONINKLIJKE VOPAK NV EN5809426	39.6800 45.3602	41,861.60 47,569.43	40,552.96 46,358.12	0.05	-1,308.64 -1,211.31
6,757.000 KONINKLIJKE PHILIPS NV EN5986620	30.9300 35.3576	183,884.15 225,310.16	208,994.01 238,911.50	0.28	25,109.86 13,601.34
2,135.000 HEINEKEN NV EN7792554	77.2000 88.2512	116,700.80 143,842.54	164,822.00 188,416.27	0.22	48,121.20 44,573.73
552.000 HEINEKEN HOLDING NV ENB0CCH48	73.7500 84.3073	21,238.60 27,254.91	40,710.00 46,537.64	0.05	19,471.40 19,282.73
1,330.000 KONINKLIJKE DSM NV ENB0HZL96	71.4400 81.6666	52,385.50 65,384.84	95,015.20 108,616.63	0.13	42,629.70 43,231.79
10,637.000 UNILEVER NV ENB12T3J2	47.4200 54.2082	278,160.13 362,897.74	504,406.54 576,612.34	0.67	226,246.41 213,714.60

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,709.000 ASML HOLDING NV ENB929F49	137.1600 156.7945	140,551.55 175,057.13	371,566.44 424,756.18	0.50	231,014.89 249,699.05
9,012.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	22.0750 25.2350	117,533.98 152,595.22	198,939.90 227,418.15	0.27	81,405.92 74,822.93
3,522.000 NN GROUP NV ENBNG8PQ5	34.8000 39.7816	102,035.18 113,060.33	122,565.60 140,110.87	0.16	20,530.42 27,050.54
4,074.000 ARCELORMITTAL ENBYPBS65	18.1400 20.7367	69,317.19 78,600.65	73,902.36 84,481.48	0.10	4,585.17 5,880.83
1,778.000 ABN AMRO GROUP NV ENBYQP139	20.5400 23.4803	32,124.04 36,503.26	36,520.12 41,747.98	0.05	4,396.08 5,244.72
5,536.000 RELX PLC ENBYWLC62	17.9700 20.5424	32,593.92 44,121.76	99,481.92 113,722.76	0.13	66,888.00 69,601.00
21,322.000 ING GROEP NV ENBZ57394	9.4100 10.7570	161,868.22 218,656.86	200,640.02 229,361.64	0.27	38,771.80 10,704.78
5,152.000 BANCO ESPIRITO SANTO SA EP4058061	0.0000 0.0000	10,005.74 13,545.89	0.00 0.00	0.00	-10,005.74 -13,545.89
24,293.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.0490 3.4855	70,890.78 77,951.48	74,069.36 84,672.39	0.10	3,178.58 6,720.91
3,910.000 GALP ENERGIA SGPS SA EPB1FW752	13.7950 15.7698	42,319.71 47,677.18	53,938.45 61,659.74	0.07	11,618.74 13,982.56

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,118.000 CRH PLC EZ4182240	23.1000 26.4068	117,521.76 153,050.40	141,325.80 161,556.59	0.19	23,804.04 8,506.19
1,028.000 KINGSPAN GROUP PLC EZ4491237	37.3800 42.7309	36,151.29 41,080.52	38,426.64 43,927.41	0.05	2,275.35 2,846.89
1,480.000 KERRY GROUP PLC EZ4519573	86.5000 98.8825	70,302.43 82,522.67	128,020.00 146,346.06	0.17	57,717.57 63,823.39
7,493.000 BANK OF IRELAND GROUP PLC EZBD1RP68	4.8600 5.5557	37,897.50 43,064.83	36,415.98 41,628.93	0.05	-1,481.52 -1,435.90
519.000 PADDY POWER BETFAIR PLC EZBWT6H87	71.6500 81.9067	37,342.06 42,433.65	37,186.35 42,509.58	0.05	-155.71 75.93
2,731.000 RYANAIR HOLDINGS PLC EZBYTBXV3	10.7500 12.2889	11,249.01 15,228.34	29,358.25 33,560.88	0.04	18,109.24 18,332.54
3,119.000 WARTSILA OYJ ABP SF4525181	13.8950 15.8841	26,124.57 33,005.89	43,338.51 49,542.42	0.06	17,213.94 16,536.53
3,929.000 UPM-KYMMENE OYJ SF5051252	22.1500 25.3208	43,826.38 55,053.73	87,027.35 99,485.32	0.12	43,200.97 44,431.59
7,104.000 STORA ENSO OYJ SF5072670	10.0850 11.5287	56,821.88 65,051.68	71,643.84 81,899.66	0.10	14,821.96 16,847.98
2,135.000 SAMPO OYJ SF5226037	38.4100 43.9084	47,122.92 61,872.95	82,005.35 93,744.42	0.11	34,882.43 31,871.47

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,929.000 FORTUM OYJ SF5579559	19.1000 21.8342	26,992.40 30,889.04	36,843.90 42,118.10	0.05	9,851.50 11,229.06
2,001.000 ELISA OYJ SF5701518	36.0800 41.2449	46,511.43 53,795.27	72,196.08 82,530.95	0.10	25,684.65 28,735.68
600.000 METSO OYJ SF5713422	22.9000 26.1781	11,735.77 15,887.30	13,740.00 15,706.88	0.02	2,004.23 -180.42
19,125.000 NOKIA OYJ SF5902942	5.0300 5.7500	84,184.11 100,635.87	96,198.75 109,969.60	0.13	12,014.64 9,333.73
1,150.000 NESTE OYJ SFB06YV43	67.3600 77.0026	15,026.51 20,342.14	77,464.00 88,552.97	0.10	62,437.49 68,210.83
771.000 NOKIAN RENKAAT OYJ SFB07G375	26.8200 30.6593	14,810.60 20,049.85	20,678.22 23,638.31	0.03	5,867.62 3,588.46
2,305.000 KONE OYJ SFB09M9D1	41.6400 47.6008	57,713.25 71,366.99	95,980.20 109,719.77	0.13	38,266.95 38,352.78
1,226.000 ORION OYJ SFB17NY41	30.2800 34.6146	25,392.99 33,371.48	37,123.28 42,437.48	0.05	11,730.29 9,066.00
TOTAL EURO CURRENCY UNIT EQUITY		17,051,114.40 20,720,162.65	22,768,393.26 26,027,688.85	30.43	5,717,278.86 5,307,526.20
HONG KONG DOLLAR					
8,400.000 ASM PACIFIC TECHNOLOGY LTD FH6002452 HK/00522	75.4500 9.6368	655,883.41 83,676.73	633,780.00 80,949.25	0.09	-22,103.41 -2,727.48

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,000.000 CLP HOLDINGS LTD FH6097015 HK/00002	88.5000 11.3036	823,486.93 106,086.65	1,239,000.00 158,250.69	0.19	415,513.07 52,164.04
8,600.000 HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	226.6000 28.9424	1,320,942.17 169,796.14	1,948,760.00 248,904.44	0.29	627,817.83 79,108.30
13,500.000 MTR CORP LTD FH6290057 HK/00066	41.2000 5.2623	428,618.77 55,240.98	556,200.00 71,040.38	0.08	127,581.23 15,799.40
53,000.000 HANG LUNG GROUP LTD FH6408352 HK/00010	19.9400 2.5468	1,035,905.47 132,159.47	1,056,820.00 134,981.83	0.16	20,914.53 2,822.36
5,600.000 HANG SENG BANK LTD FH6408378 HK/00011	175.8000 22.4540	639,662.79 82,409.65	984,480.00 125,742.24	0.15	344,817.21 43,332.59
12,783.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	39.0000 4.9813	407,565.65 52,384.35	498,537.00 63,675.40	0.07	90,971.35 11,291.05
7,000.000 POWER ASSETS HOLDINGS LTD FH6435322 HK/00006	54.5000 6.9610	325,676.95 41,929.50	381,500.00 48,726.91	0.06	55,823.05 6,797.41
47,855.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	16.2000 2.0691	404,928.90 52,134.94	775,251.00 99,018.56	0.12	370,322.10 46,883.62
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620 HK/00014	37.2500 4.7577	161,255.99 20,761.01	260,750.00 33,304.17	0.04	99,494.01 12,543.16
18,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	49.8000 6.3607	342,691.07 43,931.60	896,400.00 114,492.26	0.13	553,708.93 70,560.66

 PARA EAFE - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,000.000 KERRY PROPERTIES LTD FH6486317 HK/00683	26.7500 3.4166	336,383.49 42,915.36	347,750.00 44,416.20	0.05	11,366.51 1,500.84
18,500.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	29.1000 3.7168	346,782.48 44,646.76	538,350.00 68,760.50	0.08	191,567.52 24,113.74
44,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769 HK/00017	10.3600 1.3232	415,695.49 53,323.24	455,840.00 58,221.95	0.07	40,144.51 4,898.71
15,000.000 SINO LAND CO LTD FH6810425 HK/00083	13.4200 1.7141	176,415.37 22,763.12	201,300.00 25,710.95	0.03	24,884.63 2,947.83
12,500.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	111.6000 14.2541	1,307,540.54 167,451.01	1,395,000.00 178,175.71	0.21	87,459.46 10,724.70
17,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	44.7500 5.7157	607,039.16 77,611.71	760,750.00 97,166.43	0.11	153,710.84 19,554.72
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	41.6000 5.3133	243,133.80 31,371.90	416,000.00 53,133.40	0.06	172,866.20 21,761.50
15,000.000 LINK REIT FHB0PB4M2 HK/00823	79.3000 10.1286	470,039.16 60,465.90	1,189,500.00 151,928.32	0.18	719,460.84 91,462.42
18,400.000 WYNN MACAU LTD FHB4JSTL9 HK/01128	17.0800 2.1815	331,353.89 42,371.27	314,272.00 40,140.24	0.05	-17,081.89 -2,231.03
79,000.000 AIA GROUP LTD FHB4TX8S5 HK/01299	65.0000 8.3021	2,243,665.80 289,000.28	5,135,000.00 655,865.43	0.77	2,891,334.20 366,865.15

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,000.000 SANDS CHINA LTD FHB5B23W5 HK/01928	34.3000 4.3810	618,895.11 79,352.38	960,400.00 122,666.63	0.14	341,504.89 43,314.25
10,250.000 SWIRE PROPERTIES LTD FHB67C2G2 HK/01972	27.5000 3.5124	202,334.14 26,097.18	281,875.00 36,002.35	0.04	79,540.86 9,905.17
7,000.000 WHARF REAL ESTATE INVESTMENT C FHBFOGWS1 HK/01997	46.8500 5.9839	338,282.89 43,257.31	327,950.00 41,887.26	0.05	-10,332.89 -1,370.05
57,000.000 WH GROUP LTD FHBLLHKZ0 HK/00288	6.0300 0.7702	336,831.05 43,071.64	343,710.00 43,900.20	0.05	6,878.95 828.56
17,576.000 CK HUTCHISON HOLDINGS LTD FHBW9P811 HK/00001	75.2000 9.6049	1,090,636.47 140,382.90	1,321,715.20 168,815.44	0.20	231,078.73 28,432.54
3,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBVVS6J9 HK/01038	59.3000 7.5741	158,500.79 20,432.34	177,900.00 22,722.19	0.03	19,399.21 2,289.85
18,576.000 CK ASSET HOLDINGS LTD FHBYZQ071 HK/01113	57.3000 7.3186	692,843.23 89,245.73	1,064,404.80 135,950.60	0.16	371,561.57 46,704.87
TOTAL HONG KONG DOLLAR EQUITY		16,462,990.96 2,114,271.05	24,463,195.00 3,124,549.93	3.65	8,000,204.04 1,010,278.88
ISRAELI SHEKEL					
11,702.000 BANK HAPOLIM BM FZ6075805	23.6500 6.3290	199,931.94 51,061.29	276,752.30 74,062.30	0.09	76,820.36 23,001.01
8,453.000 BANK LEUMI LE-ISRAEL BM FZ6076423	22.6000 6.0480	149,060.95 40,780.48	191,037.80 51,124.05	0.06	41,976.85 10,343.57

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,440.000 ISRAEL CHEMICALS LTD FZ6455536	21.2000 5.6734	312,547.93 89,429.72	475,728.00 127,310.63	0.15	163,180.07 37,880.91
503.000 NICE LTD FZ6647132	402.2000 107.6336	119,842.32 31,072.99	202,306.60 54,139.72	0.06	82,464.28 23,066.73
TOTAL ISRAELI SHEKEL EQUITY		781,383.14 212,344.48	1,145,824.70 306,636.70	0.36	364,441.56 94,292.22
JAPANESE YEN					
1,600.000 AISIN SEIKI CO LTD FJ6010709	3,820.0000 34.8175	5,187,592.00 49,701.19	6,112,000.00 55,707.97	0.07	924,408.00 6,006.78
4,000.000 AJINOMOTO CO INC FJ6010907	1,957.0000 17.8371	3,729,864.00 39,692.08	7,828,000.00 71,348.49	0.08	4,098,136.00 31,656.41
600.000 ANA HOLDINGS INC FJ6014909	3,941.0000 35.9203	1,906,826.00 17,420.30	2,364,600.00 21,552.20	0.03	457,774.00 4,131.90
2,000.000 ALPS ALPINE CO LTD FJ6021508	2,135.0000 19.4595	4,750,374.00 42,180.56	4,270,000.00 38,919.02	0.05	-480,374.00 -3,261.54
3,000.000 AMADA HOLDINGS CO LTD FJ6022100	988.0000 9.0052	2,416,207.00 25,712.53	2,964,000.00 27,015.45	0.03	547,793.00 1,302.92
2,000.000 ASAHI GROUP HOLDINGS LTD FJ6054400	4,269.0000 38.9099	3,495,747.00 37,200.67	8,538,000.00 77,819.81	0.09	5,042,253.00 40,619.14
10,000.000 ASAHI KASEI CORP FJ6054608	1,130.0000 10.2994	6,121,059.00 59,359.69	11,300,000.00 102,994.12	0.12	5,178,941.00 43,634.43

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 AGC INC/JAPAN FJ6055209	3,430.0000 31.2628	5,424,211.00 46,477.52	5,831,000.00 53,146.79	0.06	406,789.00 6,669.27
1,200.000 BANK OF KYOTO LTD/THE FJ6075751	4,545.0000 41.4255	5,433,715.00 48,821.38	5,454,000.00 49,710.61	0.06	20,285.00 889.23
19,100.000 YAHOO JAPAN CORP FJ6084845	274.0000 2.4974	5,388,893.00 47,850.23	5,233,400.00 47,699.95	0.06	-155,493.00 -150.28
500.000 TREND MICRO INC/JAPAN FJ6125283	5,970.0000 54.4137	1,670,835.00 17,780.51	2,985,000.00 27,206.85	0.03	1,314,165.00 9,426.34
5,500.000 NTT DATA CORP FJ6125630	1,205.0000 10.9830	4,576,287.00 43,186.71	6,627,500.00 60,406.51	0.07	2,051,213.00 17,219.80
10,000.000 NTT DOCOMO INC FJ6129277	2,472.5000 22.5357	14,747,870.00 153,788.85	24,725,000.00 225,356.61	0.26	9,977,130.00 71,567.76
5,300.000 BRIDGESTONE CORP FJ6132107	4,236.0000 38.6091	13,317,453.00 129,681.08	22,450,800.00 204,628.36	0.24	9,133,347.00 74,947.28
1,700.000 BROTHER INDUSTRIES LTD FJ6146503	1,631.0000 14.8658	1,937,268.00 20,615.81	2,772,700.00 25,271.84	0.03	835,432.00 4,656.03
3,300.000 COCA-COLA BOTTLERS JAPAN HOLDI FJ6163284	3,285.0000 29.9412	9,726,661.00 86,779.33	10,840,500.00 98,806.00	0.12	1,113,839.00 12,026.67
2,100.000 USS CO LTD FJ6171493	1,849.0000 16.8528	3,036,017.00 31,071.72	3,882,900.00 35,390.79	0.04	846,883.00 4,319.07

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6,100.000 CANON INC FJ6172327	3,001.0000 27.3527	19,533,162.00 177,421.50	18,306,100.00 166,851.39	0.20	-1,227,062.00 -10,570.11
2,600.000 CASIO COMPUTER CO LTD FJ6178969	1,304.0000 11.8853	1,846,923.00 19,654.39	3,390,400.00 30,901.88	0.04	1,543,477.00 11,247.49
900.000 CENTRAL JAPAN RAILWAY CO FJ6183555	23,165.0000 211.1379	7,802,899.00 79,354.65	20,848,500.00 190,024.15	0.22	13,045,601.00 110,669.50
3,200.000 CHUBU ELECTRIC POWER CO INC FJ6195609	1,562.5000 14.2414	4,877,638.00 45,390.27	5,000,000.00 45,572.62	0.05	122,362.00 182.35
3,800.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	1,428.0000 13.0155	4,946,272.00 46,028.95	5,426,400.00 49,459.05	0.06	480,128.00 3,430.10
1,800.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	6,380.0000 58.1507	4,349,173.00 41,239.93	11,484,000.00 104,671.19	0.12	7,134,827.00 63,431.26
1,000.000 CYBERAGENT INC FJ6220506	4,245.0000 38.6912	4,687,343.00 41,620.87	4,245,000.00 38,691.15	0.05	-442,343.00 -2,929.72
8,400.000 RAKUTEN INC FJ6229598	736.0000 6.7083	6,103,790.00 59,003.33	6,182,400.00 56,349.63	0.07	78,610.00 -2,653.70
11,400.000 KDDI CORP FJ6248994	2,624.0000 23.9165	12,647,620.00 127,037.42	29,913,600.00 272,648.23	0.32	17,265,980.00 145,610.81
900.000 DAIFUKU CO LTD FJ6250024	5,020.0000 45.7549	4,862,430.00 43,175.55	4,518,000.00 41,179.42	0.05	-344,430.00 -1,996.13

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1,000.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	15,015.0000 136.8546	9,724,859.00 90,682.27	15,015,000.00 136,854.58	0.16	5,290,141.00 46,172.31
1,700.000 DAIKIN INDUSTRIES LTD FJ6250727	11,695.0000 106.5944	8,877,937.00 85,589.93	19,881,500.00 181,210.41	0.21	11,003,563.00 95,620.48
2,200.000 DAI NIPPON PRINTING CO LTD FJ6250909	2,297.0000 20.9361	4,950,274.00 46,066.20	5,053,400.00 46,059.34	0.05	103,126.00 -6.86
5,400.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	3,498.0000 31.8826	10,621,106.00 98,583.56	18,889,200.00 172,166.07	0.20	8,268,094.00 73,582.51
9,000.000 DAIWA SECURITIES GROUP INC FJ6251444	556.6000 5.0731	4,439,218.00 47,240.80	5,009,400.00 45,658.30	0.05	570,182.00 -1,582.50
500.000 LAWSON INC FJ6266913	6,950.0000 63.3459	3,006,502.00 29,051.15	3,475,000.00 31,672.97	0.04	468,498.00 2,621.82
5,600.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	528.0000 4.8125	1,899,349.00 20,212.29	2,956,800.00 26,949.82	0.03	1,057,451.00 6,737.53
1,000.000 PAN PACIFIC INTERNATIONAL HOLD FJ6269867	6,820.0000 62.1611	3,306,653.00 33,841.50	6,820,000.00 62,161.05	0.07	3,513,347.00 28,319.55
2,300.000 EAST JAPAN RAILWAY CO FJ6298544	9,711.0000 88.5111	16,676,734.00 167,595.85	22,335,300.00 203,575.63	0.24	5,658,566.00 35,979.78
1,700.000 EISAI CO LTD FJ6307204	8,502.0000 77.4917	7,312,253.00 72,108.15	14,453,400.00 131,735.86	0.15	7,141,147.00 59,627.71

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2,100.000 SBI HOLDINGS INC/JAPAN FJ6309465	2,159.0000 19.6783	4,803,000.00 42,647.84	4,533,900.00 41,324.34	0.05	-269,100.00 -1,323.50
1,300.000 FAMILYMART UNY HOLDINGS CO LTD FJ6331279	13,910.0000 126.7830	10,145,070.00 92,700.50	18,083,000.00 164,817.94	0.19	7,937,930.00 72,117.44
400.000 FAST RETAILING CO LTD FJ6332434	56,370.0000 513.7857	10,452,223.00 101,669.99	22,548,000.00 205,514.29	0.24	12,095,777.00 103,844.30
70,200.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	537.9000 4.9027	35,180,741.00 363,924.23	37,760,580.00 344,169.71	0.40	2,579,839.00 -19,754.52
1,400.000 FUJI ELECTRIC CO LTD FJ6356367	3,245.0000 29.5766	4,804,401.00 42,660.29	4,543,000.00 41,407.28	0.05	-261,401.00 -1,253.01
5,500.000 SUBARU CORP FJ6356409	2,360.0000 21.5103	5,776,887.00 54,700.08	12,980,000.00 118,306.52	0.14	7,203,113.00 63,606.44
3,300.000 FUJIFILM HOLDINGS CORP FJ6356524	4,270.0000 38.9190	11,373,584.00 113,599.80	14,091,000.00 128,432.76	0.15	2,717,416.00 14,832.96
1,200.000 FANUC CORP FJ6356938	16,670.0000 151.9391	13,879,936.00 139,306.22	20,004,000.00 182,326.94	0.21	6,124,064.00 43,020.72
800.000 FUJITSU LTD FJ6356946	6,847.0000 62.4071	4,684,741.00 41,611.26	5,477,600.00 49,925.72	0.06	792,859.00 8,314.46
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	4,660.0000 42.4737	1,640,519.00 19,916.46	3,728,000.00 33,978.95	0.04	2,087,481.00 14,062.49

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1,089.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	4,075.0000 37.1417	1,926,963.00 20,506.15	4,437,675.00 40,447.30	0.05	2,510,712.00 19,941.15
6.000 NIPPON BUILDING FUND INC FJ6396801	691,000.0000 6,298.1361	2,401,200.00 25,552.84	4,146,000.00 37,788.82	0.04	1,744,800.00 12,235.98
11.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	616,000.0000 5,614.5468	5,118,557.00 48,152.48	6,776,000.00 61,760.01	0.07	1,657,443.00 13,607.53
1,200.000 HAMAMATSU PHOTONICS KK FJ6405875	3,695.0000 33.6782	1,806,903.00 22,620.21	4,434,000.00 40,413.80	0.05	2,627,097.00 17,793.59
1,900.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	3,650.0000 33.2680	5,693,345.00 53,637.85	6,935,000.00 63,209.22	0.07	1,241,655.00 9,571.37
1,100.000 DENTSU INC FJ6416286	4,905.0000 44.7067	2,745,872.00 29,220.73	5,395,500.00 49,177.41	0.06	2,649,628.00 19,956.68
300.000 HIKARI TSUSHIN INC FJ6416328	17,170.0000 156.4964	5,312,655.00 47,173.28	5,151,000.00 46,948.91	0.05	-161,655.00 -224.37
17,700.000 RESONA HOLDINGS INC FJ6421559	528.7000 4.8188	9,640,748.00 89,048.42	9,357,990.00 85,293.62	0.10	-282,758.00 -3,754.80
2,000.000 HINO MOTORS LTD FJ6428307	1,040.0000 9.4791	1,860,930.00 19,911.51	2,080,000.00 18,958.21	0.02	219,070.00 -953.30
600.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	6,070.0000 55.3252	2,116,057.00 22,518.43	3,642,000.00 33,195.10	0.04	1,525,943.00 10,676.67

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6,200.000 HITACHI LTD FJ6429107	2,935.5000 26.7557	13,384,688.00 132,497.70	18,200,100.00 165,885.25	0.19	4,815,412.00 33,387.55
3,000.000 HITACHI CHEMICAL CO LTD FJ6429123	1,660.0000 15.1301	4,901,450.00 43,522.02	4,980,000.00 45,390.33	0.05	78,550.00 1,868.31
2,000.000 HITACHI METALS LTD FJ6429206	1,150.0000 10.4817	1,982,991.00 21,102.39	2,300,000.00 20,963.41	0.02	317,009.00 -138.98
1,800.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	2,572.0000 23.4426	4,705,752.00 41,784.33	4,629,600.00 42,196.60	0.05	-76,152.00 412.27
3,943.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	4,022.0000 36.6586	16,623,486.00 149,842.18	15,858,746.00 144,544.92	0.17	-764,740.00 -5,297.26
10,700.000 HONDA MOTOR CO LTD FJ6435146	2,894.5000 26.3820	34,859,519.00 322,587.51	30,971,150.00 282,287.29	0.33	-3,888,369.00 -40,300.22
3,000.000 HOYA CORP FJ6441508	6,615.0000 60.2926	9,434,915.00 91,696.64	19,845,000.00 180,877.73	0.21	10,410,085.00 89,181.09
1,100.000 IHI CORP FJ6466984	3,030.0000 27.6170	1,881,940.00 20,027.03	3,333,000.00 30,378.71	0.04	1,451,060.00 10,351.68
4,000.000 ISUZU MOTORS LTD FJ6467107	1,548.5000 14.1138	2,049,024.00 21,805.09	6,194,000.00 56,455.36	0.07	4,144,976.00 34,650.27
11,000.000 ITOCHU CORP FJ6467800	1,867.0000 17.0168	10,267,631.00 101,586.04	20,537,000.00 187,184.98	0.22	10,269,369.00 85,598.94

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5,000.000 JAPAN TOBACCO INC FJ6474533	2,616.5000 23.8482	9,117,956.00 95,033.90	13,082,500.00 119,240.76	0.14	3,964,544.00 24,206.86
9,200.000 AEON CO LTD FJ6480043	2,149.5000 19.5917	14,968,579.00 137,297.39	19,775,400.00 180,243.36	0.21	4,806,821.00 42,945.97
4,500.000 KAJIMA CORP FJ6481322	1,478.0000 13.4713	2,089,044.00 22,230.97	6,651,000.00 60,620.70	0.07	4,561,956.00 38,389.73
6,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	1,650.0000 15.0390	7,802,549.00 66,485.57	10,395,000.00 94,745.48	0.11	2,592,451.00 28,259.91
3,200.000 KAO CORP FJ6483807	8,154.0000 74.3198	8,344,770.00 86,324.51	26,092,800.00 237,823.45	0.28	17,748,030.00 151,498.94
600.000 KEIO CORP FJ6487360	6,390.0000 58.2418	1,878,939.00 19,995.09	3,834,000.00 34,945.09	0.04	1,955,061.00 14,950.00
2,000.000 KIKKOMAN CORP FJ6490802	5,910.0000 53.8668	2,211,105.00 23,529.90	11,820,000.00 107,733.67	0.13	9,608,895.00 84,203.77
640.000 KEYENCE CORP FJ6490992	55,680.0000 507.4967	10,290,143.00 97,249.38	35,635,200.00 324,797.89	0.38	25,345,057.00 227,548.51
1,400.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	4,770.0000 43.4763	4,766,381.00 45,803.55	6,678,000.00 60,866.79	0.07	1,911,619.00 15,063.24
6,500.000 KIRIN HOLDINGS CO LTD FJ6493749	2,298.5000 20.9497	9,317,906.00 93,773.40	14,940,250.00 136,173.27	0.16	5,622,344.00 42,399.87

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1,000.000 KOITO MANUFACTURING CO LTD FJ6496320	5,680.0000 51.7705	3,746,873.00 31,821.93	5,680,000.00 51,770.50	0.06	1,933,127.00 19,948.57
6,800.000 KOMATSU LTD FJ6496585	2,365.5000 21.5604	14,740,265.00 146,200.44	16,085,400.00 146,610.76	0.17	1,345,135.00 410.32
2,200.000 KONAMI HOLDINGS CORP FJ6496684	4,805.0000 43.7953	6,975,285.00 65,682.72	10,571,000.00 96,349.63	0.11	3,595,715.00 30,666.91
1,700.000 JTEKT CORP FJ6497088	1,226.0000 11.1744	1,950,874.00 20,760.61	2,084,200.00 18,996.49	0.02	133,326.00 -1,764.12
8,000.000 KUBOTA CORP FJ6497500	1,561.5000 14.2323	8,465,230.00 82,583.48	12,492,000.00 113,858.63	0.13	4,026,770.00 31,275.15
2,700.000 KURARAY CO LTD FJ6497666	1,550.0000 14.1275	3,586,192.00 36,303.30	4,185,000.00 38,144.28	0.04	598,808.00 1,840.98
2,600.000 KYOCERA CORP FJ6499266	5,508.0000 50.2028	12,939,466.00 128,651.46	14,320,800.00 130,527.28	0.15	1,381,334.00 1,875.82
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	2,077.0000 18.9309	1,974,987.00 21,017.20	4,154,000.00 37,861.73	0.04	2,179,013.00 16,844.53
2,600.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	1,309.0000 11.9309	3,113,756.00 27,481.19	3,403,400.00 31,020.37	0.04	289,644.00 3,539.18
4,800.000 TOKIO MARINE HOLDINGS INC FJ6513124	5,236.0000 47.7236	12,861,427.00 134,399.97	25,132,800.00 229,073.51	0.27	12,271,373.00 94,673.54

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	219,500.0000 2,000.6380	5,147,373.00 52,620.93	6,365,500.00 58,018.50	0.07	1,218,127.00 5,397.57
2,000.000 MAKITA CORP FJ6555802	3,905.0000 35.5922	4,448,223.00 41,530.35	7,810,000.00 71,184.43	0.08	3,361,777.00 29,654.08
8,000.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	3,645.0000 33.2224	25,781,734.00 264,365.47	29,160,000.00 265,779.52	0.31	3,378,266.00 1,414.05
12,400.000 MARUBENI CORP FJ6569464	772.4000 7.0401	7,697,186.00 73,709.40	9,577,760.00 87,296.72	0.10	1,880,574.00 13,587.32
900.000 MARUICHI STEEL TUBE LTD FJ6569506	3,465.0000 31.5818	2,912,945.00 25,708.88	3,118,500.00 28,423.64	0.03	205,555.00 2,714.76
2,200.000 MARUI GROUP CO LTD FJ6569522	2,133.0000 19.4413	3,543,771.00 31,250.19	4,692,600.00 42,770.82	0.05	1,148,829.00 11,520.63
6,500.000 PANASONIC CORP FJ6572708	990.6000 9.0288	7,002,249.00 64,174.73	6,438,900.00 58,687.51	0.07	-563,349.00 -5,487.22
142,080.000 MIZUHO FINANCIAL GROUP INC FJ6591013	170.3000 1.5522	24,551,224.00 233,122.50	24,196,224.00 220,537.06	0.26	-355,000.00 -12,585.44
2,000.000 MISUMI GROUP INC FJ6595170	2,319.0000 21.1366	4,804,401.00 42,660.29	4,638,000.00 42,273.16	0.05	-166,401.00 -387.13
4,600.000 MITSUBISHI ESTATE CO LTD FJ6596723	1,729.5000 15.7636	7,415,956.00 75,315.76	7,955,700.00 72,512.42	0.08	539,744.00 -2,803.34

 PARA EAFE - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,200.000 MITSUBISHI CORP FJ6596780	3,020.0000 27.5259	19,575,783.00 178,851.49	24,764,000.00 225,712.07	0.26	5,188,217.00 46,860.58
2,600.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	1,655.0000 15.0845	3,534,767.00 35,473.57	4,303,000.00 39,219.80	0.05	768,233.00 3,746.23
15,900.000 MITSUBISHI ELECTRIC CORP FJ6597044	1,216.5000 11.0878	16,518,654.00 160,273.01	19,342,350.00 176,296.31	0.21	2,823,696.00 16,023.30
1,900.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	3,956.0000 36.0571	7,617,606.00 70,759.03	7,516,400.00 68,508.41	0.08	-101,206.00 -2,250.62
5,700.000 MITSUI & CO LTD FJ6597309	1,690.5000 15.4081	8,959,426.00 76,999.24	9,635,850.00 87,826.19	0.10	676,424.00 10,826.95
2,600.000 MITSUI CHEMICALS INC FJ6597366	2,484.0000 22.6405	5,239,218.00 50,224.35	6,458,400.00 58,865.24	0.07	1,219,182.00 8,640.89
6,600.000 MITSUI FUDOSAN CO LTD FJ6597606	2,445.0000 22.2850	12,100,646.00 121,690.42	16,137,000.00 147,081.07	0.17	4,036,354.00 25,390.65
7,300.000 MITSUBISHI MOTORS CORP FJ6598448	602.0000 5.4869	4,798,498.00 42,607.87	4,394,600.00 40,054.69	0.05	-403,898.00 -2,553.18
1,500.000 MURATA MANUFACTURING CO LTD FJ6610409	14,955.0000 136.3077	11,494,744.00 109,693.41	22,432,500.00 204,461.56	0.24	10,937,756.00 94,768.15
2,600.000 SEIKO EPSON CORP FJ6616505	1,548.0000 14.1093	1,934,066.00 20,581.74	4,024,800.00 36,684.14	0.04	2,090,734.00 16,102.40

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	2,192.0000 19.9790	1,277,638.00 13,596.23	2,192,000.00 19,979.04	0.02	914,362.00 6,382.81
1,600.000 NAGOYA RAILROAD CO LTD FJ6619863	2,896.0000 26.3957	3,753,876.00 31,311.00	4,633,600.00 42,233.06	0.05	879,724.00 10,922.06
9,400.000 RENESAS ELECTRONICS CORP FJ6635679	500.0000 4.5573	4,702,350.00 41,754.13	4,700,000.00 42,838.26	0.05	-2,350.00 1,084.13
800.000 NINTENDO CO LTD FJ6639556	29,285.0000 266.9188	11,641,818.00 106,755.36	23,428,000.00 213,535.07	0.25	11,786,182.00 106,779.71
2,900.000 DENSO CORP FJ6640380	4,893.0000 44.5974	9,206,601.00 92,199.66	14,189,700.00 129,332.36	0.15	4,983,099.00 37,132.70
1,400.000 NIDEC CORP FJ6640687	12,475.0000 113.7037	8,235,915.00 80,642.50	17,465,000.00 159,185.16	0.19	9,229,085.00 78,542.66
2,000.000 NH FOODS LTD FJ6640760	4,135.0000 37.6886	7,288,643.00 67,109.93	8,270,000.00 75,377.11	0.09	981,357.00 8,267.18
1,815.000 NISSHIN SEIFUN GROUP INC FJ6640968	2,271.0000 20.6991	1,842,921.00 19,611.80	4,121,865.00 37,568.84	0.04	2,278,944.00 17,957.04
5,600.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	4,482.0000 40.8513	12,400,496.00 126,213.80	25,099,200.00 228,767.26	0.27	12,698,704.00 102,553.46
5,200.000 NSK LTD FJ6641545	949.0000 8.6497	4,989,193.00 45,652.00	4,934,800.00 44,978.35	0.05	-54,393.00 -673.65

 PARA EAFE - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 NISSAN CHEMICAL CORP FJ6641586	5,760.0000 52.4997	1,333,666.00 14,192.47	5,760,000.00 52,499.66	0.06	4,426,334.00 38,307.19
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	6,900.0000 62.8902	1,565,782.00 16,662.57	3,450,000.00 31,445.11	0.04	1,884,218.00 14,782.54
1,200.000 NITTO DENKO CORP FJ6641800	5,543.0000 50.5218	4,340,169.00 48,912.48	6,651,600.00 60,626.17	0.07	2,311,431.00 11,713.69
400.000 NIPPON EXPRESS CO LTD FJ6642121	6,120.0000 55.7809	1,644,822.00 17,503.69	2,448,000.00 22,312.35	0.03	803,178.00 4,808.66
2,900.000 NIKON CORP FJ6642329	1,635.0000 14.9022	4,888,943.00 43,410.97	4,741,500.00 43,216.52	0.05	-147,443.00 -194.45
1,500.000 YAMAHA CORP FJ6642386	4,680.0000 42.6560	1,850,424.00 19,691.64	7,020,000.00 63,983.96	0.07	5,169,576.00 44,292.32
3,000.000 MINEBEA MITSUMI INC FJ6642402	1,590.0000 14.4921	1,737,868.00 18,493.86	4,770,000.00 43,476.28	0.05	3,032,132.00 24,982.42
4,500.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	1,892.5000 17.2492	8,997,747.00 79,894.76	8,516,250.00 77,621.57	0.09	-481,497.00 -2,273.19
13,800.000 NISSAN MOTOR CO LTD FJ6642865	880.3000 8.0235	11,475,184.00 119,533.05	12,148,140.00 110,724.51	0.13	672,956.00 -8,808.54
19,900.000 NOMURA HOLDINGS INC FJ6643103	420.8000 3.8354	9,140,658.00 81,163.72	8,373,920.00 76,324.29	0.09	-766,738.00 -4,839.43

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 NIPPON YUSEN KK FJ6643962	1,691.0000 15.4127	4,851,624.00 43,108.31	4,565,700.00 41,614.18	0.05	-285,924.00 -1,494.13
600.000 NITORI HOLDINGS CO LTD FJ6644804	13,730.0000 125.1424	3,233,115.00 31,837.78	8,238,000.00 75,085.45	0.09	5,004,885.00 43,247.67
900.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	11,055.0000 100.7611	2,322,660.00 22,922.02	9,949,500.00 90,684.96	0.11	7,626,840.00 67,762.94
3,500.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	2,417.0000 22.0298	6,367,182.00 58,892.57	8,459,500.00 77,104.32	0.09	2,092,318.00 18,211.75
5,100.000 OBAYASHI CORP FJ6656402	994.0000 9.0598	2,719,559.00 27,081.20	5,069,400.00 46,205.17	0.05	2,349,841.00 19,123.97
2,100.000 OMRON CORP FJ6659422	4,000.0000 36.4581	6,466,230.00 60,109.79	8,400,000.00 76,562.00	0.09	1,933,770.00 16,452.21
3,000.000 ONO PHARMACEUTICAL CO LTD FJ6660107	2,245.0000 20.4621	4,472,235.00 41,111.70	6,735,000.00 61,386.32	0.07	2,262,765.00 20,274.62
900.000 TAIHEIYO CEMENT CORP FJ6660206	3,395.0000 30.9438	1,584,792.00 20,268.47	3,055,500.00 27,849.43	0.03	1,470,708.00 7,580.96
10,000.000 ORIX CORP FJ6661147	1,605.5000 14.6334	12,036,815.00 112,949.85	16,055,000.00 146,333.68	0.17	4,018,185.00 33,383.83
2,800.000 OSAKA GAS CO LTD FJ6661766	2,009.0000 18.3111	5,264,630.00 50,830.59	5,625,200.00 51,271.02	0.06	360,570.00 440.43

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,000.000 RICOH CO LTD FJ6738226	1,077.0000 9.8163	3,113,556.00 27,989.50	3,231,000.00 29,449.03	0.03	117,444.00 1,459.53
4,400.000 JAPAN EXCHANGE GROUP INC FJ6743887	1,779.0000 16.2147	5,884,740.00 54,988.18	7,827,600.00 71,344.85	0.08	1,942,860.00 16,356.67
4,600.000 T&D HOLDINGS INC FJ6744299	1,279.0000 11.6575	5,638,918.00 54,210.31	5,883,400.00 53,624.39	0.06	244,482.00 -585.92
800.000 ROHM CO LTD FJ6747201	7,040.0000 64.1662	5,190,594.00 45,098.23	5,632,000.00 51,333.00	0.06	441,406.00 6,234.77
200.000 RYOHIN KEIKAKU CO LTD FJ6758455	26,550.0000 241.9906	4,866,432.00 40,633.18	5,310,000.00 48,398.12	0.06	443,568.00 7,764.94
500.000 SMC CORP/JAPAN FJ6763968	33,240.0000 302.9668	10,239,117.00 101,537.22	16,620,000.00 151,483.39	0.18	6,380,883.00 49,946.17
6,100.000 SOFTBANK GROUP CORP FJ6770625	7,305.0000 66.5816	20,191,489.00 199,860.96	44,560,500.00 406,147.75	0.47	24,369,011.00 206,286.79
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	1,586.0000 14.4556	1,700,850.00 21,057.94	3,965,000.00 36,139.09	0.04	2,264,150.00 15,081.15
1,000.000 SECOM CO LTD FJ6791597	9,114.0000 83.0698	4,142,070.00 44,078.64	9,114,000.00 83,069.77	0.10	4,971,930.00 38,991.13
4,700.000 SEKISUI CHEMICAL CO LTD FJ6793825	1,631.0000 14.8658	5,009,803.00 44,478.87	7,665,700.00 69,869.21	0.08	2,655,897.00 25,390.34

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,900.000 SEKISUI HOUSE LTD FJ6793908	1,619.0000 14.7564	14,533,163.00 136,474.57	16,028,100.00 146,088.50	0.17	1,494,937.00 9,613.93
3,900.000 SHARP CORP/JAPAN FJ6800604	1,102.0000 10.0442	4,627,713.00 41,091.40	4,297,800.00 39,172.40	0.05	-329,913.00 -1,919.00
3,000.000 SHIMADZU CORP FJ6804366	2,174.0000 19.8150	5,147,572.00 42,980.61	6,522,000.00 59,444.93	0.07	1,374,428.00 16,464.32
4,000.000 SHIMIZU CORP FJ6804408	895.0000 8.1575	1,568,784.00 16,694.52	3,580,000.00 32,630.00	0.04	2,011,216.00 15,935.48
3,000.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	8,536.0000 77.8016	17,102,847.00 173,813.90	25,608,000.00 233,404.73	0.27	8,505,153.00 59,590.83
2,000.000 SHIONOGI & CO LTD FJ6804689	6,271.0000 57.1572	5,277,638.00 48,670.81	12,542,000.00 114,314.36	0.13	7,264,362.00 65,643.55
400.000 SHIMANO INC FJ6804820	15,520.0000 141.4574	1,672,836.00 17,801.81	6,208,000.00 56,582.96	0.07	4,535,164.00 38,781.15
2,700.000 SHISEIDO CO LTD FJ6805264	6,892.0000 62.8173	4,981,189.00 51,809.04	18,608,400.00 169,606.71	0.20	13,627,211.00 117,797.67
3,100.000 SHOWA SHELL SEKIYU KK FJ6805546	1,541.0000 14.0455	4,881,840.00 43,347.90	4,777,100.00 43,540.99	0.05	-104,740.00 193.09
8,100.000 SONY CORP FJ6821501	5,326.0000 48.5440	30,908,446.00 277,352.17	43,140,600.00 393,206.03	0.46	12,232,154.00 115,853.86

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	3,090.0000 28.1639	1,807,903.00 19,239.15	3,090,000.00 28,163.88	0.03	1,282,097.00 8,924.73
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	533.0000 4.8580	5,630,814.00 54,399.47	5,863,000.00 53,438.45	0.06	232,186.00 -961.02
5,300.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	1,462.0000 13.3254	6,777,386.00 66,533.07	7,748,600.00 70,624.80	0.08	971,214.00 4,091.73
600.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	3,275.0000 29.8501	1,704,852.00 18,142.52	1,965,000.00 17,910.04	0.02	260,148.00 -232.48
1,500.000 SUMITOMO METAL MINING CO LTD FJ6858842	2,947.5000 26.8651	5,113,055.00 43,506.11	4,421,250.00 40,297.59	0.05	-691,805.00 -3,208.52
2,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	4,026.0000 36.6951	3,680,839.00 42,810.47	8,052,000.00 73,390.15	0.09	4,371,161.00 30,579.68
8,600.000 SUMITOMO CORP FJ6858941	1,561.5000 14.2323	9,717,356.00 95,340.33	13,428,900.00 122,398.03	0.14	3,711,544.00 27,057.70
3,500.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	1,300.0000 11.8489	4,912,955.00 43,624.18	4,550,000.00 41,471.08	0.05	-362,955.00 -2,153.10
2,600.000 SUZUKI MOTOR CORP FJ6865508	5,567.0000 50.7406	6,974,485.00 66,879.50	14,474,200.00 131,925.44	0.15	7,499,715.00 65,045.94
550.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	5,590.0000 50.9502	1,645,822.00 17,514.34	3,074,500.00 28,022.60	0.03	1,428,678.00 10,508.26

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900.000 TDK CORP FJ6869302	7,720.0000 70.3641	6,125,061.00 58,791.71	6,948,000.00 63,327.71	0.07	822,939.00 4,536.00
1,800.000 TAISEI CORP FJ6870102	4,705.0000 42.8838	1,863,931.00 19,835.39	8,469,000.00 77,190.90	0.09	6,605,069.00 57,355.51
1,300.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	3,705.0000 33.7693	6,485,240.00 57,004.69	4,816,500.00 43,900.10	0.05	-1,668,740.00 -13,104.59
2,900.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	1,581.0000 14.4101	4,836,717.00 42,947.23	4,584,900.00 41,789.18	0.05	-251,817.00 -1,158.05
1,300.000 SYSMEX CORP FJ6883808	5,276.0000 48.0882	5,395,196.00 51,419.98	6,858,800.00 62,514.70	0.07	1,463,604.00 11,094.72
2,300.000 TERUMO CORP FJ6885076	6,224.0000 56.7288	6,442,219.00 63,146.57	14,315,200.00 130,476.23	0.15	7,872,981.00 67,329.66
1,000.000 TOBU RAILWAY CO LTD FJ6895166	2,963.0000 27.0063	2,566,282.00 21,427.64	2,963,000.00 27,006.33	0.03	396,718.00 5,578.69
1,200.000 TOHO CO LTD/TOKYO FJ6895208	3,980.0000 36.2758	1,802,100.00 19,177.40	4,776,000.00 43,530.97	0.05	2,973,900.00 24,353.57
4,200.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	1,450.0000 13.2161	6,118,257.00 53,998.12	6,090,000.00 55,507.45	0.06	-28,257.00 1,509.33
11,800.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	653.0000 5.9518	4,840,419.00 45,043.91	7,705,400.00 70,231.05	0.08	2,864,981.00 25,187.14

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200.000 TOKYO GAS CO LTD FJ6895448	2,785.5000 25.3885	4,556,277.00 48,486.50	6,128,100.00 55,854.71	0.07	1,571,823.00 7,368.21
1,200.000 TOKYO ELECTRON LTD FJ6895679	12,515.0000 114.0683	8,522,259.00 83,334.53	15,018,000.00 136,881.92	0.16	6,495,741.00 53,547.39
4,000.000 TOKYU CORP FJ6896545	1,795.0000 16.3606	4,577,287.00 42,690.55	7,180,000.00 65,442.28	0.08	2,602,713.00 22,751.73
15,400.000 TORAY INDUSTRIES INC FJ6897147	772.0000 7.0364	10,059,887.00 98,573.02	11,888,800.00 108,360.75	0.13	1,828,913.00 9,787.73
3,700.000 TOSHIBA CORP FJ6897212	3,100.0000 28.2550	11,558,776.00 104,922.02	11,470,000.00 104,543.59	0.12	-88,776.00 -378.43
1,000.000 TOTO LTD FJ6897469	3,810.0000 34.7263	2,747,373.00 28,117.62	3,810,000.00 34,726.34	0.04	1,062,627.00 6,608.72
3,700.000 LIXIL GROUP CORP FJ6900214	1,362.0000 12.4140	4,927,162.00 43,750.33	5,039,400.00 45,931.73	0.05	112,238.00 2,181.40
5,300.000 MAZDA MOTOR CORP FJ6900305	1,135.0000 10.3450	6,711,954.00 59,816.39	6,015,500.00 54,828.42	0.06	-696,454.00 -4,987.97
1,200.000 TOYOTA INDUSTRIES CORP FJ6900545	5,090.0000 46.3929	4,400,599.00 41,638.12	6,108,000.00 55,671.51	0.07	1,707,401.00 14,033.39
1,200.000 TOYOTA TSUSHO CORP FJ6900586	3,245.0000 29.5766	1,790,094.00 19,049.63	3,894,000.00 35,491.96	0.04	2,103,906.00 16,442.33

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,720.000 TOYOTA MOTOR CORP FJ6900644	6,406.0000 58.3876	56,001,707.00 593,218.75	94,296,320.00 859,466.07	1.00	38,294,613.00 266,247.32
3,000.000 UNICHARM CORP FJ6911484	3,559.0000 32.4386	3,587,793.00 40,677.61	10,677,000.00 97,315.77	0.11	7,089,207.00 56,638.16
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	7,761.0000 70.7378	4,842,720.00 46,388.22	8,537,100.00 77,811.60	0.09	3,694,380.00 31,423.38
8,400.000 YAMADA DENKI CO LTD FJ6985025	527.0000 4.8034	3,857,528.00 32,761.71	4,426,800.00 40,348.17	0.05	569,272.00 7,586.46
700.000 YAKULT HONSHA CO LTD FJ6985116	7,720.0000 70.3641	1,740,369.00 18,520.48	5,404,000.00 49,254.89	0.06	3,663,631.00 30,734.41
2,000.000 YAMAHA MOTOR CO LTD FJ6985264	2,159.0000 19.6783	3,393,996.00 33,311.28	4,318,000.00 39,356.51	0.05	924,004.00 6,045.23
11,000.000 ASTELLAS PHARMA INC FJ6985389	1,401.5000 12.7740	7,516,756.00 79,991.02	15,416,500.00 140,514.06	0.16	7,899,744.00 60,523.04
1,400.000 YAMATO HOLDINGS CO LTD FJ6985561	3,024.0000 27.5623	2,432,015.00 24,401.44	4,233,600.00 38,587.25	0.05	1,801,585.00 14,185.81
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	2,698.0000 24.5910	1,746,873.00 18,589.69	5,396,000.00 49,181.97	0.06	3,649,127.00 30,592.28
2,300.000 YOKOGAWA ELECTRIC CORP FJ6986429	1,901.0000 17.3267	3,315,957.00 32,622.92	4,372,300.00 39,851.43	0.05	1,056,343.00 7,228.51

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200.000 M3 INC FJB02K2M5	1,474.0000 13.4348	3,793,896.00 32,221.29	4,716,800.00 42,991.39	0.05	922,904.00 10,770.10
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	1,536.0000 13.9999	1,815,307.00 19,317.94	2,457,600.00 22,399.85	0.03	642,293.00 3,081.91
4,600.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	4,783.0000 43.5948	12,306,350.00 123,461.78	22,001,800.00 200,535.93	0.23	9,695,450.00 77,074.15
4,400.000 DAIICHI SANKYO CO LTD FJB0J7D93	3,511.0000 32.0011	8,046,120.00 80,402.83	15,448,400.00 140,804.81	0.16	7,402,280.00 60,401.98
1,600.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	4,925.0000 44.8890	2,982,290.00 30,521.85	7,880,000.00 71,822.45	0.08	4,897,710.00 41,300.60
9,400.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	832.6000 7.5888	5,098,617.00 48,701.45	7,826,440.00 71,334.28	0.08	2,727,823.00 22,632.83
400.000 TSURUHA HOLDINGS INC FJB0MKZN5	9,420.0000 85.8588	4,314,156.00 38,307.19	3,768,000.00 34,343.53	0.04	-546,156.00 -3,963.66
1,800.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	2,015.0000 18.3658	3,628,813.00 31,479.62	3,627,000.00 33,058.38	0.04	-1,813.00 1,578.76
1,300.000 IDEMITSU KOSAN CO LTD FJB1FF8P7	3,610.0000 32.9034	4,799,399.00 42,615.87	4,693,000.00 42,774.46	0.05	-106,399.00 158.59
1,400.000 AOZORA BANK LTD FJB1G1851	3,275.0000 29.8501	4,420,209.00 43,192.04	4,585,000.00 41,790.09	0.05	164,791.00 -1,401.95

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	2,237.0000 20.3892	4,924,461.00 45,875.55	4,474,000.00 40,778.38	0.05	-450,461.00 -5,097.17
2,300.000 J FRONT RETAILING CO LTD FJB23TC16	1,260.0000 11.4843	2,876,638.00 28,547.29	2,898,000.00 26,413.89	0.03	21,362.00 -2,133.40
1,200.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	2,055.0000 18.7303	1,827,913.00 19,452.09	2,466,000.00 22,476.42	0.03	638,087.00 3,024.33
2,300.000 ZOZO INC FJB292RC9	2,010.0000 18.3202	5,658,528.00 50,244.43	4,623,000.00 42,136.44	0.05	-1,035,528.00 -8,107.99
1,800.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	1,215.0000 11.0741	1,853,126.00 19,720.40	2,187,000.00 19,933.46	0.02	333,874.00 213.06
3,800.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	3,132.0000 28.5467	10,479,836.00 102,736.75	11,901,600.00 108,477.42	0.13	1,421,764.00 5,740.67
2,500.000 PERSOL HOLDINGS CO LTD FJB3CY701	1,636.0000 14.9114	4,477,238.00 39,755.27	4,090,000.00 37,278.40	0.04	-387,238.00 -2,476.87
700.000 HOSHIZAKI CORP FJB3FF8W8	6,680.0000 60.8850	4,692,345.00 41,665.29	4,676,000.00 42,619.51	0.05	-16,345.00 954.22
300.000 TAISHO PHARMACEUTICAL HOLDINGS FJB3QX5G5	11,030.0000 100.5332	1,712,856.00 18,227.69	3,309,000.00 30,159.96	0.04	1,596,144.00 11,932.27
2,900.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	4,493.0000 40.9516	8,053,624.00 83,165.52	13,029,700.00 118,759.51	0.14	4,976,076.00 35,593.99

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

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7,200.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	1,718.0000 15.6588	10,055,925.00 102,700.68	12,369,600.00 112,743.02	0.13	2,313,675.00 10,042.34
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	8,960.0000 81.6661	1,833,416.00 19,510.65	8,960,000.00 81,666.14	0.10	7,126,584.00 62,155.49
27,315.000 JXTG HOLDINGS INC FJB627LW8	576.7000 5.2563	12,019,961.00 124,455.02	15,752,560.50 143,577.09	0.17	3,732,599.50 19,122.07
2,100.000 SOMPO HOLDINGS INC FJB62G7K0	3,732.0000 34.0154	5,100,248.00 56,680.99	7,837,200.00 71,432.35	0.08	2,736,952.00 14,751.36
4,300.000 NEXON CO LTD FJB63QM79	1,413.0000 12.8788	5,919,758.00 52,777.80	6,075,900.00 55,378.94	0.06	156,142.00 2,601.14
1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	3,891.0000 35.4646	2,321,160.00 24,419.12	3,891,000.00 35,464.61	0.04	1,569,840.00 11,045.49
10.000 NIPPON PROLOGIS REIT INC FJB98BC64	231,900.0000 2,113.6581	1,956,978.00 20,028.43	2,319,000.00 21,136.58	0.02	362,022.00 1,108.15
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	4,960.0000 45.2080	2,661,330.00 27,237.03	3,968,000.00 36,166.43	0.04	1,306,670.00 8,929.40
10,200.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	422.0000 3.8463	4,612,705.00 40,958.14	4,304,400.00 39,232.56	0.05	-308,305.00 -1,725.58
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	292.0000 2.6614	2,182,050.00 21,665.59	1,708,200.00 15,569.43	0.02	-473,850.00 -6,096.16

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,600.000 SEIBU HOLDINGS INC FJBKY6H33	1,914.0000 17.4452	4,586,091.00 44,094.91	4,976,400.00 45,357.52	0.05	390,309.00 1,262.61
7,500.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	2,662.5000 24.2674	9,419,708.00 85,326.59	19,968,750.00 182,005.65	0.21	10,549,042.00 96,679.06
12,700.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	1,265.0000 11.5299	16,854,121.00 150,237.85	16,065,500.00 146,429.39	0.17	-788,621.00 -3,808.46
1,400.000 LINE CORP FJBZB1Y52	3,775.0000 34.4073	5,070,534.00 45,023.39	5,285,000.00 48,170.26	0.06	214,466.00 3,146.87
TOTAL JAPANESE YEN EQUITY		1,546,412,070.00 14,943,746.41	2,262,461,570.50 20,621,260.25	24.11	716,049,500.50 5,677,513.84
NEW ZEALAND DOLLAR					
3,948.000 RYMAN HEALTHCARE LTD AN6161524	10.7400 7.2017	41,910.44 29,033.49	42,401.52 28,432.34	0.03	491.08 -601.15
13,126.000 FLETCHER BUILDING LTD AN6341605	4.8800 3.2723	64,743.54 44,323.42	64,054.88 42,952.00	0.05	-688.66 -1,371.42
13,044.000 SPARK NEW ZEALAND LTD AN6881436	4.1500 2.7828	21,608.01 15,274.71	54,132.60 36,298.61	0.04	32,524.59 21,023.90
9,899.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	7.1800 4.8145	41,960.93 31,026.13	71,074.82 47,659.22	0.06	29,113.89 16,633.09
9,080.000 MERIDIAN ENERGY LTD ANBWFD052	3.4050 2.2832	26,753.97 18,647.52	30,917.40 20,731.66	0.02	4,163.43 2,084.14

 BNY MELLON PARA EAFE - MONTI - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL NEW ZEALAND DOLLAR EQUITY		196,976.89 138,305.27	262,581.22 176,073.83	0.21	65,604.33 37,768.56
NORWEGIAN KRONE					
7,525.000 DNB ASA SN4263307	138.1500 15.9542	635,402.55 100,902.20	1,039,578.75 120,055.52	0.14	404,176.20 19,153.32
5,765.000 TELENOR ASA SN4732491	167.5000 19.3437	637,954.21 92,621.30	965,637.50 111,516.43	0.13	327,683.29 18,895.13
9,282.000 EQUINOR ASA SN7133606	183.7500 21.2203	1,452,126.85 173,242.46	1,705,567.50 196,967.08	0.23	253,440.65 23,724.62
1,728.000 AKER BP ASA SNB1L95G4	218.0000 25.1757	382,078.94 43,836.25	376,704.00 43,503.58	0.05	-5,374.94 -332.67
4,128.000 ORKLA ASA SNB1VQF41	68.0400 7.8576	234,794.14 30,212.79	280,869.12 32,436.11	0.04	46,074.98 2,223.32
1,834.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	135.2000 15.6135	147,386.78 25,861.87	247,956.80 28,635.24	0.03	100,570.02 2,773.37
1,893.000 SCHIBSTED ASA SNBWVFKQ2	262.5000 30.3148	343,240.11 43,743.52	496,912.50 57,385.83	0.07	153,672.39 13,642.31
TOTAL NORWEGIAN KRONE EQUITY		3,832,983.58 510,420.39	5,113,226.17 590,499.79	0.69	1,280,242.59 80,079.40
POUND STERLING					
4,037.000 ASHTEAD GROUP PLC EX0053671	16.3700 20.8488	42,618.81 65,929.49	66,085.69 84,166.73	0.10	23,466.88 18,237.24

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36,498.000 AVIVA PLC EX0216237	3.7550 4.7824	137,179.45 181,012.61	137,049.99 174,546.87	0.20	-129.46 -6,465.74
17,809.000 DIAGEO PLC EX0237407	27.9500 35.5971	265,399.78 384,238.29	497,761.55 633,949.11	0.74	232,361.77 249,710.82
1,440.000 SCHRODERS PLC EX0240542	24.4300 31.1140	28,343.23 39,454.16	35,179.20 44,804.23	0.05	6,835.97 5,350.07
17,605.000 BAE SYSTEMS PLC EX0263494	4.5920 5.8484	66,170.43 101,124.96	80,842.16 102,960.57	0.12	14,671.73 1,835.61
15,816.000 BRITISH AMERICAN TOBACCO PLC EX0287584	25.0000 31.8400	399,133.08 575,687.84	395,400.00 503,581.44	0.59	-3,733.08 -72,106.40
9,797.000 HAMMERSON PLC EX0406507	3.2940 4.1952	33,927.53 42,853.86	32,271.32 41,100.75	0.05	-1,656.21 -1,753.11
19,457.000 STANDARD CHARTERED PLC EX0408289	6.0930 7.7600	115,321.34 152,502.83	118,551.50 150,987.19	0.18	3,230.16 -1,515.64
5,055.000 IMPERIAL BRANDS PLC EX0454499	23.7700 30.2735	101,860.36 155,668.10	120,157.35 153,032.40	0.18	18,296.99 -2,635.70
133,101.000 HSBC HOLDINGS PLC EX0540529	6.4690 8.2389	851,923.56 1,230,320.76	861,030.37 1,096,608.28	1.28	9,106.81 -133,712.48
37,015.000 LEGAL & GENERAL GROUP PLC EX0560394	2.3100 2.9420	43,927.18 62,382.01	85,504.65 108,898.72	0.13	41,577.47 46,516.71

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,772.000 ASSOCIATED BRITISH FOODS PLC EX0673122	20.4300 26.0196	17,497.75 26,740.94	36,201.96 46,106.82	0.05	18,704.21 19,365.88
12,791.000 PEARSON PLC EX0677602	9.3840 11.9515	92,102.76 122,131.44	120,030.74 152,871.15	0.18	27,927.98 30,739.71
1,814.000 PERSIMMON PLC EX0682537	19.3000 24.5805	28,546.56 44,078.49	35,010.20 44,588.99	0.05	6,463.64 510.50
12,687.000 PRUDENTIAL PLC EX0709959	14.0200 17.8559	73,428.76 111,858.53	177,871.74 226,537.45	0.26	104,442.98 114,678.92
6,913.000 RIO TINTO PLC EX0718877	37.3000 47.5053	222,173.18 300,842.86	257,854.90 328,404.00	0.38	35,681.72 27,561.14
7,514.000 TRAVIS PERKINS PLC EX0773963	10.7000 13.6275	75,554.46 99,233.22	80,399.80 102,397.19	0.12	4,845.34 3,163.97
6,233.000 SSE PLC EX0790876	10.8150 13.7740	65,274.91 82,448.73	67,409.90 85,853.25	0.10	2,134.99 3,404.52
121,834.000 BP PLC EX0798051	4.9595 6.3164	602,761.38 855,197.73	604,235.72 769,554.61	0.90	1,474.34 -85,643.12
504,332.000 LLOYDS BANKING GROUP PLC EX0870611	0.5185 0.6604	300,893.94 410,244.93	261,496.14 333,041.48	0.39	-39,397.80 -77,203.45
41,222.000 TAYLOR WIMPEY PLC EX0878234	1.3625 1.7353	55,169.38 69,684.44	56,164.98 71,531.72	0.08	995.60 1,847.28

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
64,130.000 TESCO PLC EX0884703	1.9010 2.4211	125,492.86 159,140.84	121,911.13 155,266.02	0.18	-3,581.73 -3,874.82
5,439.000 SMITH & NEPHEW PLC EX0922321	14.6400 18.6455	44,075.37 63,710.69	79,626.96 101,412.90	0.12	35,551.59 37,702.21
28,932.000 GLAXOSMITHKLINE PLC EX0925282	14.9120 18.9919	376,666.71 560,551.52	431,433.98 549,474.32	0.64	54,767.27 -11,077.20
2,504.000 WEIR GROUP PLC/THE EX0946585	12.9800 16.5313	33,588.16 42,425.19	32,501.92 41,394.45	0.05	-1,086.24 -1,030.74
6,475.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	4.8930 6.2317	33,322.40 42,089.52	31,682.18 40,350.42	0.05	-1,640.22 -1,739.10
8,700.000 ASTRAZENECA PLC EX0989528	58.7300 74.7985	279,280.67 423,408.42	510,951.00 650,747.19	0.76	231,670.33 227,338.77
71,640.000 BT GROUP PLC EX3091355	2.3810 3.0324	128,039.94 180,993.46	170,574.84 217,244.12	0.25	42,534.90 36,250.66
1,233.000 CARNIVAL PLC EX3121525	37.6300 47.9256	36,540.59 55,656.35	46,397.79 59,092.23	0.07	9,857.20 3,435.88
123,092.000 BARCLAYS PLC EX3134866	1.5052 1.9170	219,980.03 278,051.82	185,278.08 235,970.16	0.28	-34,701.95 -42,081.66
1,582.000 INTERTEK GROUP PLC EX3163832	48.0000 61.1328	32,912.69 53,999.85	75,936.00 96,712.09	0.11	43,023.31 42,712.24

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2,749.000 BURBERRY GROUP PLC EX3174300	17.3550 22.1033	26,545.77 40,583.00	47,708.90 60,762.06	0.07	21,163.13 20,179.06
1,246.000 NEXT PLC EX3208983	39.9100 50.8294	32,863.80 48,098.08	49,727.86 63,333.40	0.07	16,864.06 15,235.32
13,604.000 J SAINSBURY PLC EXB019KW9	2.6500 3.3750	33,391.09 46,734.17	36,050.60 45,914.04	0.05	2,659.51 -820.13
1,651.000 RANDGOLD RESOURCES LTD EXB01C3S0	65.4600 83.3699	87,649.56 124,576.51	108,074.46 137,643.63	0.16	20,424.90 13,067.12
18,539.000 G4S PLC EXB01FLG9	1.9695 2.5084	36,220.49 45,750.10	36,512.56 46,502.40	0.05	292.07 752.30
1,006.000 ADMIRAL GROUP PLC EXB02J636	20.4700 26.0706	13,474.62 20,592.59	20,592.82 26,227.02	0.03	7,118.20 5,634.43
1,003.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.7900 44.3085	33,705.71 42,573.68	34,894.37 44,441.47	0.05	1,188.66 1,867.79
29,240.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	23.0750 29.3883	585,999.39 842,677.25	674,713.00 859,314.48	1.00	88,713.61 16,637.23
26,227.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	23.4000 29.8022	429,816.85 636,296.14	613,711.80 781,623.35	0.91	183,894.95 145,327.21
2,561.000 BUNZL PLC EXB0744B8	23.6900 30.1716	26,773.33 40,737.32	60,670.09 77,269.43	0.09	33,896.76 36,532.11

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,147.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	40.6200 51.7336	34,504.39 52,721.34	87,211.14 111,072.11	0.13	52,706.75 58,350.77
9,393.000 UNILEVER PLC EXB10RZP7	41.0850 52.3259	211,318.51 321,820.23	385,911.41 491,496.77	0.57	174,592.90 169,676.54
2,942.000 TUI AG EXB11LJN2	11.2550 14.3344	29,599.80 41,764.42	33,112.21 42,171.71	0.05	3,512.41 407.29
6,790.000 EXPERIAN PLC EXB19NLV9	19.0500 24.2621	53,274.27 81,210.55	129,349.50 164,739.52	0.19	76,075.23 83,528.97
2,414.000 MONDI PLC EXB1CRLC8	16.3350 20.8043	33,252.83 51,268.92	39,432.69 50,221.47	0.06	6,179.86 -1,047.45
1,831.000 SEVERN TRENT PLC EXB1FH8J7	18.1550 23.1222	26,926.39 38,538.51	33,241.81 42,336.77	0.05	6,315.42 3,798.26
1,189.000 WHITBREAD PLC EXB1KJJ48	45.7900 58.3181	26,291.33 37,030.33	54,444.31 69,340.27	0.08	28,152.98 32,309.94
1,665.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	18.4900 23.5489	16,122.97 24,657.67	30,785.85 39,208.86	0.05	14,662.88 14,551.19
3,280.000 SMITHS GROUP PLC EXB1WY232	13.6400 17.3719	35,894.91 54,673.30	44,739.20 56,979.85	0.07	8,844.29 2,306.55
12,899.000 ANGLO AMERICAN PLC EXB1XZS89	17.4780 22.2600	152,586.25 215,989.39	225,448.72 287,131.49	0.34	72,862.47 71,142.10

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,641.000 3I GROUP PLC EXB1YW440	7.7340 9.8500	27,441.39 41,758.98	59,095.49 75,264.02	0.09	31,654.10 33,505.04
4,050.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	60.1300 76.5816	157,380.55 238,625.72	243,526.50 310,155.35	0.36	86,145.95 71,529.63
7,795.000 RELX PLC EXB2B0DG6	16.1650 20.5877	51,983.94 79,173.23	126,006.18 160,481.47	0.19	74,022.24 81,308.24
4,609.000 SHIRE PLC EXB2QKY08	45.7000 58.2035	106,108.23 155,785.73	210,631.30 268,260.02	0.31	104,523.07 112,474.29
4,784.000 UNITED UTILITIES GROUP PLC EXB39J2M5	7.3620 9.3762	29,259.28 43,437.11	35,219.81 44,855.95	0.05	5,960.53 1,418.84
75,057.000 GLENORE PLC EXB4T3BW4	2.9135 3.7106	180,866.24 246,876.01	218,678.57 278,509.03	0.33	37,812.33 31,633.02
11,421.000 SEGRO PLC EXB5ZN1N1	5.8860 7.4964	45,935.20 61,608.72	67,224.01 85,616.50	0.10	21,288.81 24,007.78
11,710.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.3000 10.5709	73,596.06 112,244.34	97,193.00 123,785.00	0.14	23,596.94 11,540.66
16,261.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	2.1670 2.7599	37,048.37 46,970.22	35,237.59 44,878.59	0.05	-1,810.78 -2,091.63
11,757.000 SAGE GROUP PLC/THE EXB8C3BL7	6.0140 7.6594	44,694.27 64,199.40	70,706.60 90,051.93	0.11	26,012.33 25,852.53

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,234.000 WPP PLC EXB8KF9B6	8.4660 10.7823	43,099.48 65,866.78	52,777.04 67,216.84	0.08	9,677.56 1,350.06
1,734.000 COCA-COLA HBC AG EXB9895B6	24.5200 31.2287	38,771.88 41,822.89	42,517.68 54,150.52	0.06	3,745.80 12,327.63
11,273.000 COMPASS GROUP PLC EXBD6K458	16.5000 21.0144	83,116.14 126,630.09	186,004.50 236,895.33	0.28	102,888.36 110,265.24
1,350.000 INTERCONTINENTAL HOTELS GROUP EXBD8QVH7	42.3700 53.9624	26,999.33 41,079.10	57,199.50 72,849.28	0.09	30,200.17 31,770.18
2,774.000 MICRO FOCUS INTERNATIONAL PLC EXBD8YWM8	13.8300 17.6139	35,570.73 46,416.24	38,364.42 48,860.93	0.06	2,793.69 2,444.69
33,665.000 NATIONAL GRID PLC EXBDR05C3	7.6420 9.7329	254,799.59 358,897.72	257,267.93 327,656.44	0.38	2,468.34 -31,241.28
41,132.000 OLD MUTUAL LTD EXBDVPYQ0	1.1712 1.4916	68,186.26 94,963.63	48,173.80 61,354.15	0.07	-20,012.46 -33,609.48
23,601.000 STANDARD LIFE ABERDEEN PLC EXBF8Q6K3	2.5675 3.2700	58,628.10 74,053.15	60,595.57 77,174.52	0.09	1,967.47 3,121.37
1,724.000 FERGUSON PLC EXBFYFZP5	50.1700 63.8965	44,756.88 65,069.50	86,493.08 110,157.59	0.13	41,736.20 45,088.09
16,797.000 BHP GROUP PLC EXBH0P3Z9	16.5160 21.0348	242,368.06 312,128.04	277,419.25 353,321.16	0.41	35,051.19 41,193.12

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
156,374.000 VODAFONE GROUP PLC EXBH4HKS0	1.5290 1.9473	295,228.19 396,169.19	239,095.85 304,512.47	0.36	-56,132.34 -91,656.72
6,845.000 RSA INSURANCE GROUP PLC EXBKKMKR6	5.1360 6.5412	34,662.10 43,781.70	35,155.92 44,774.58	0.05	493.82 992.88
6,355.000 INFORMA PLC EXBMJ6DW6	6.3020 8.0262	40,321.70 50,930.34	40,049.21 51,006.67	0.06	-272.49 76.33
11,190.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	3.1870 4.0590	34,397.05 43,446.91	35,662.53 45,419.80	0.05	1,265.48 1,972.89
16,789.000 LAND SECURITIES GROUP PLC EXBYW0PQ8 REIT	8.0440 10.2448	133,926.86 181,067.92	135,050.72 172,000.60	0.20	1,123.86 -9,067.32
1,110.000 CRODA INTERNATIONAL PLC EXBYZW78	46.8500 59.6682	28,290.04 43,316.83	52,003.50 66,231.66	0.08	23,713.46 22,914.83
33,806.000 MELROSE INDUSTRIES PLC EXBZ1G438	1.6385 2.0868	52,977.55 66,915.94	55,391.13 70,546.14	0.08	2,413.58 3,630.20
1,479.000 JOHNSON MATTHEY PLC EXBZ4BQC2	27.9900 35.6481	32,670.22 49,746.14	41,397.21 52,723.49	0.06	8,726.99 2,977.35
TOTAL POUND STERLING EQUITY		9,158,403.20 12,974,938.95	11,463,274.93 14,599,626.98	17.07	2,304,871.73 1,624,688.03
SINGAPORE DOLLAR					
24,900.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	3.4900 2.5605	80,992.83 57,892.85	86,901.00 63,757.15	0.07	5,908.17 5,864.30

 PARA EAFE - MONTI - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,900.000 DBS GROUP HOLDINGS LTD FM6175208	23.6900 17.3808	281,627.87 202,521.43	376,671.00 276,354.37	0.32	95,043.13 73,832.94
23,300.000 CAPITALAND LTD FM6309302	3.1100 2.2817	72,730.73 51,387.98	72,463.00 53,164.34	0.06	-267.73 1,776.36
24,100.000 CAPITALAND MALL TRUST FM6420125	2.2600 1.6581	45,579.20 33,355.81	54,466.00 39,960.38	0.05	8,886.80 6,604.57
15,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.5700 1.8855	29,045.19 20,779.81	38,550.00 28,283.20	0.03	9,504.81 7,503.39
28,600.000 COMFORTDELGRO CORP LTD FM6603738	2.1500 1.5774	48,474.06 35,258.63	61,490.00 45,113.72	0.05	13,015.94 9,855.09
10,700.000 UNITED OVERSEAS BANK LTD FM6916783	24.5700 18.0264	219,944.82 157,344.68	262,899.00 192,882.61	0.23	42,954.18 35,537.93
4,100.000 VENTURE CORP LTD FM6927376	13.9500 10.2348	58,354.46 42,537.06	57,195.00 41,962.58	0.05	-1,159.46 -574.48
39,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.9300 2.1497	124,521.97 89,116.13	114,270.00 83,837.12	0.10	-10,251.97 -5,279.01
36,600.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	11.2600 8.2612	358,053.01 257,680.06	412,116.00 302,359.50	0.35	54,062.99 44,679.44
52,700.000 GENTING SINGAPORE LTD FMBDRTVP5	0.9750 0.7153	46,945.22 33,806.84	51,382.50 37,698.09	0.04	4,437.28 3,891.25

 BNY MELLON PARA EAFE - MONTI - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL SINGAPORE DOLLAR EQUITY		1,366,269.36	1,588,403.50		222,134.14
		981,681.28	1,165,373.06	1.36	183,691.78
SWEDISH KRONA					
11,166.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	86.1000 9.7114	688,067.50 85,992.41	961,392.60 108,437.72	0.13	273,325.10 22,445.31
8,147.000 SWEDBANK AB SS4846522	197.7500 22.3047	1,031,348.12 134,419.53	1,611,069.25 181,716.28	0.21	579,721.13 47,296.75
1,400.000 SWEDISH MATCH AB SS5048565	349.1000 39.3758	241,620.75 33,672.32	488,740.00 55,126.13	0.06	247,119.25 21,453.81
2,000.000 SECURITAS AB SS5554042	142.2500 16.0447	154,377.15 21,514.03	284,500.00 32,089.42	0.04	130,122.85 10,575.39
4,182.000 INVESTOR AB SS5679591	375.6000 42.3648	905,050.50 113,414.67	1,570,759.20 177,169.61	0.21	665,708.70 63,754.94
5,552.000 HENNES & MAURITZ AB SS5687438	126.0200 14.2141	706,964.63 83,135.86	699,663.04 78,916.63	0.09	-7,301.59 -4,219.23
17,515.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	77.9200 8.7888	990,837.87 112,402.63	1,364,768.80 153,935.47	0.18	373,930.93 41,532.84
18,972.000 TELIA CO AB SS5978381	41.9800 4.7350	738,847.87 83,107.03	796,444.56 89,832.85	0.11	57,596.69 6,725.82
2,718.000 SKANSKA AB SS7142093	141.0000 15.9037	385,061.23 42,485.29	383,238.00 43,226.31	0.05	-1,823.23 741.02

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,699.000 LUNDIN PETROLEUM AB SS7187627	221.4000 24.9722	376,686.65 41,561.30	376,158.60 42,427.81	0.05	-528.05 866.51
1,500.000 ALFA LAVAL AB SS7332686	189.6500 21.3911	161,780.85 22,545.81	284,475.00 32,086.60	0.04	122,694.15 9,540.79
2,800.000 HUSQVARNA AB SSB12PJ24	65.7000 7.4105	146,373.15 20,398.59	183,960.00 20,749.28	0.02	37,586.85 350.69
140.000 MODERN TIMES GROUP MTG AB SSB151P43	293.0000 33.0482	43,876.00 4,892.18	41,020.00 4,626.74	0.01	-2,856.00 -265.44
2,941.000 SKF AB SSB1Q3J35	134.4500 15.1649	395,762.28 43,665.98	395,417.45 44,600.06	0.05	-344.83 934.08
10,756.000 VOLVO AB SSB1QH836	115.9500 13.0783	841,561.18 118,706.07	1,247,158.20 140,669.90	0.16	405,597.02 21,963.83
4,371.000 SANDVIK AB SSB1VQ251	126.3500 14.2513	540,483.91 64,989.52	552,275.85 62,292.49	0.07	11,791.94 -2,697.03
4,160.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	68.7200 7.7511	108,525.70 14,214.14	285,875.20 32,244.53	0.04	177,349.50 18,030.39
1,966.000 HEXAGON AB SSB1XFTL9	408.0000 46.0193	364,341.68 49,816.34	802,128.00 90,473.90	0.11	437,786.32 40,657.56
502.000 ETRION CORP SSB5TZGM3	1.4900 0.1681	1,870.00 279.38	747.98 84.37	0.00	-1,122.02 -195.01

 PARA EAFE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,614.000 TELE2 AB SSB97C732	112.9500 12.7399	483,063.41 52,811.71	747,051.30 84,261.67	0.10	263,987.89 31,449.96
2,547.000 KINNEVIK AB SSBD6S7G0	213.7000 24.1037	474,016.11 55,558.00	544,293.90 61,392.18	0.07	70,277.79 5,834.18
5,090.000 ATLAS COPCO AB SSBD97BN3	210.5000 23.7428	529,630.93 73,512.24	1,071,445.00 120,850.79	0.14	541,814.07 47,338.55
2,898.000 ATLAS COPCO AB SSBD97BS2	193.3200 21.8050	306,728.65 39,563.57	560,241.36 63,190.94	0.07	253,512.71 23,627.37
400.000 INTERNATIONAL PETROLEUM CORP/S SSBDC292	29.2000 3.2935	9,240.00 1,029.21	11,680.00 1,317.41	0.00	2,440.00 288.20
3,000.000 BOLIDEN AB SSBDFD9D8	191.9800 21.6539	351,634.73 51,977.52	575,940.00 64,961.62	0.08	224,305.27 12,984.10
5,090.000 EPIROC AB SSBDZV110	83.8400 9.4565	156,289.11 21,692.77	426,745.60 48,133.64	0.06	270,456.49 26,440.87
2,898.000 EPIROC AB SSBDZV128	78.8800 8.8971	97,482.70 12,573.87	228,594.24 25,783.68	0.03	131,111.54 13,209.81
4,160.000 ESSITY AB SSBF1K7P7	217.6000 24.5436	423,708.28 55,495.14	905,216.00 102,101.43	0.12	481,507.72 46,606.29
18,432.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	98.3000 11.0875	1,673,153.97 201,670.15	1,811,865.60 204,364.57	0.24	138,711.63 2,694.42

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,800.000 ASSA ABLOY AB SSBYPC1T6	158.1500 17.8381	226,833.36 31,611.54	759,120.00 85,622.92	0.10	532,286.64 54,011.38
10,620.000 NORDEA BANK ABP SSBYZF9J2	74.5800 8.4121	817,818.73 103,280.26	792,039.60 89,336.00	0.10	-25,779.13 -13,944.26
TOTAL SWEDISH KRONA EQUITY		14,373,037.00 1,791,989.06	20,764,024.33 2,342,022.95	2.74	6,390,987.33 550,033.89
SWISS FRANC					
40.000 SGS SA ES4824771	2,210.0000 2,241.8340	61,870.92 60,493.76	88,400.00 89,673.36	0.10	26,529.08 29,179.60
308.000 SWISSCOM AG ES5533975	469.7000 476.4658	130,623.27 128,643.60	144,667.60 146,751.47	0.17	14,044.33 18,107.87
6.000 CHOCOLAEFABRIKEN LINDT & SPRU ES5962281	6,100.0000 6,187.8677	28,394.19 31,373.06	36,600.00 37,127.21	0.04	8,205.81 5,754.15
1.000 CHOCOLAEFABRIKEN LINDT & SPRU ES5962307	73,300.0000 74,355.8531	28,564.28 27,285.93	73,300.00 74,355.85	0.09	44,735.72 47,069.92
68.000 GIVAUDAN SA ES5980614	2,276.0000 2,308.7847	83,293.63 84,927.24	154,768.00 156,997.36	0.18	71,474.37 72,070.12
897.000 ZURICH INSURANCE GROUP AG ES5983816	293.1000 297.3220	228,381.73 220,902.52	262,910.70 266,697.81	0.31	34,528.97 45,795.29
15,756.000 NOVARTIS AG ES7103066	84.0400 85.2506	979,427.99 978,471.57	1,324,134.24 1,343,207.79	1.57	344,706.25 364,736.22

 BNY MELLON PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,081.000 ABB LTD ES7108891	18.6950 18.9643	166,089.69 164,868.03	151,074.30 153,250.46	0.18	-15,015.39 -11,617.57
5,059.000 ROCHE HOLDING AG ES7110384	243.4000 246.9061	969,875.35 950,553.33	1,231,360.60 1,249,097.79	1.46	261,485.25 298,544.46
952.000 ADECCO GROUP AG ES7110723	45.9300 46.5916	42,909.04 43,218.04	43,725.36 44,355.20	0.05	816.32 1,137.16
1,927.000 LAFARGEHOLCIM LTD ES7110756	40.5000 41.0834	89,515.24 90,615.09	78,043.50 79,167.68	0.09	-11,471.74 -11,447.41
22,279.000 NESTLE SA ES7123874	79.8000 80.9495	1,323,407.93 1,302,153.85	1,777,864.20 1,803,473.52	2.11	454,456.27 501,319.67
425.000 BALOISE HOLDING AG ES7124591	135.4000 137.3504	43,278.13 42,690.13	57,545.00 58,373.91	0.07	14,266.87 15,683.78
339.000 TEMENOS AG ES7147899	117.9000 119.5983	39,648.91 39,934.44	39,968.10 40,543.82	0.05	319.19 609.38
388.000 SONOVA HOLDING AG ES7156031	160.6000 162.9134	49,956.96 49,090.07	62,312.80 63,210.39	0.07	12,355.84 14,120.32
67.000 STRAUMANN HOLDING AG ES7156833	618.0000 626.9020	41,560.77 41,860.07	41,406.00 42,002.43	0.05	-154.77 142.36
13,272.000 CREDIT SUISSE GROUP AG ES7171584	10.8000 10.9556	167,187.08 169,950.50	143,337.60 145,402.31	0.17	-23,849.48 -24,548.19

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 LONZA GROUP AG ES7333374	254.7000 258.3688	40,761.57 40,262.65	101,880.00 103,347.54	0.12	61,118.43 63,084.89
252.000 SWISS LIFE HOLDING AG ES7437803	378.6000 384.0536	42,437.19 41,974.42	95,407.20 96,781.50	0.11	52,970.01 54,807.08
85.000 EMS-CHEMIE HOLDING AG ES7635612	467.0000 473.7269	44,647.31 44,582.67	39,695.00 40,266.79	0.05	-4,952.31 -4,315.88
814.000 SWISS PRIME SITE AG ESB083BH9	79.5500 80.6959	62,319.27 63,624.87	64,753.70 65,686.45	0.08	2,434.43 2,061.58
2,040.000 PARGESA HOLDING SA ESB0CDLF5	70.8500 71.8706	143,717.03 144,146.51	144,534.00 146,615.95	0.17	816.97 2,469.44
88.000 PARTNERS GROUP HOLDING AG ESB119QG7	596.0000 604.5851	21,205.00 22,346.93	52,448.00 53,203.49	0.06	31,243.00 30,856.56
230.000 SCHINDLER HOLDING AG ESB11TCY9	194.7000 197.5046	21,745.87 20,772.67	44,781.00 45,426.05	0.05	23,035.13 24,653.38
425.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	126.3500 128.1700	49,717.34 49,405.66	53,698.75 54,472.26	0.06	3,981.41 5,066.60
260.000 GEBERIT AG ESB1WGG94	382.3000 387.8069	56,933.85 55,746.66	99,398.00 100,829.78	0.12	42,464.15 45,083.12
1,160.000 JULIUS BAER GROUP LTD ESB4R2R51	35.0100 35.5143	45,782.55 44,134.88	40,611.60 41,196.59	0.05	-5,170.95 -2,938.29

 PARA EAFE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,623.000 SWISS RE AG ESB545MG7	90.1200 91.4181	143,720.52 144,734.03	236,384.76 239,789.77	0.28	92,664.24 95,055.74
3,362.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	63.0000 63.9075	156,105.58 151,618.34	211,806.00 214,856.97	0.25	55,700.42 63,238.63
701.000 IDORSIA LTD ESBF0YK60	16.2200 16.4536	5,432.75 5,621.64	11,370.22 11,534.00	0.01	5,937.47 5,912.36
1,020.000 SIKA AG ESBF2DSG4	124.6000 126.3948	41,463.72 42,699.35	127,092.00 128,922.70	0.15	85,628.28 86,223.35
19,592.000 UBS GROUP AG ESBRJL171	12.2350 12.4112	316,669.68 311,960.03	239,708.12 243,161.01	0.28	-76,961.56 -68,799.02
260.000 VIFOR PHARMA AG ESBZ12TW9	106.9000 108.4398	30,175.08 30,566.33	27,794.00 28,194.36	0.03	-2,381.08 -2,371.97
TOTAL SWISS FRANC EQUITY		5,696,819.42 5,641,228.87	7,302,780.35 7,407,973.57	8.66	1,605,960.93 1,766,744.70
U.S. DOLLAR					
2,320.000 ALTICE USA INC 02156K103	16.5200 16.5200	38,542.20 38,542.20	38,326.40 38,326.40	0.04	-215.80 -215.80
323.000 BEIGENE LTD 07725L102 ADR	140.2600 140.2600	42,942.85 42,942.85	45,303.98 45,303.98	0.05	2,361.13 2,361.13
2,458.000 MELCO RESORTS & ENTERTAINMENT 585464100 ADR	17.6200 17.6200	35,102.98 35,102.98	43,309.96 43,309.96	0.05	8,206.98 8,206.98

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PARA EAFE - MONTI -		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
2,854.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	15.4200 15.4200	48,963.81 48,963.81	44,008.68 44,008.68	0.05	-4,955.13 -4,955.13	
1,800.000 JARDINE MATHESON HOLDINGS LTD FM6472118	69.5800 69.5800	103,265.54 103,265.54	125,244.00 125,244.00	0.15	21,978.46 21,978.46	
1,200.000 JARDINE STRATEGIC HOLDINGS LTD FM6472969	36.7100 36.7100	42,818.50 42,818.50	44,052.00 44,052.00	0.05	1,233.50 1,233.50	
1,106.000 COCA-COLA EUROPEAN PARTNERS PL G25839104	45.8500 45.8500	46,130.73 46,130.73	50,710.10 50,710.10	0.06	4,579.37 4,579.37	
553.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	102.6500 102.6500	46,126.60 46,126.60	56,765.45 56,765.45	0.07	10,638.85 10,638.85	
2,031.000 AERCAP HOLDINGS NV N00985106	39.6000 39.6000	81,767.82 81,767.82	80,427.60 80,427.60	0.09	-1,340.22 -1,340.22	
2,029.000 NXP SEMICONDUCTORS NV N6596X109	73.2800 73.2800	158,854.05 158,854.05	148,685.12 148,685.12	0.17	-10,168.93 -10,168.93	
TOTAL U.S. DOLLAR EQUITY		644,515.08	676,833.29		32,318.21	
		644,515.08	676,833.29	0.79	32,318.21	
TOTAL ASSETS EQUITY		66,743,546.65	84,279,505.46	98.53	17,535,958.81	
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
1,086.000 HENKEL AG & CO KGAA ED5076705	95.4000 109.0565	54,437.11 69,323.47	103,604.40 118,435.37	0.14	49,167.29 49,111.90	

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PARA EAFE - MONTI - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
1,429.000 VOLKSWAGEN AG ED5497166	138.9200 158.8064	132,360.19 157,818.37	198,516.68 226,934.34	0.27	66,156.49 69,115.97	
712.000 BAYERISCHE MOTOREN WERKE AG ED5756033	62.1000 70.9896	39,364.91 51,713.84	44,215.20 50,544.61	0.06	4,850.29 -1,169.23	
335.000 SARTORIUS AG ED5843328	108.9000 124.4890	39,415.70 44,790.03	36,481.50 41,703.83	0.05	-2,934.20 -3,086.20	
1,365.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	51.6400 59.0323	69,888.56 84,062.81	70,488.60 80,579.04	0.09	600.04 -3,483.77	
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES		335,466.47 407,708.52	453,306.38 518,197.19	0.61	117,839.91 110,488.67	
TOTAL ASSETS PREFERRED SECURITIES		407,708.52	518,197.19	0.61	110,488.67	
TOTAL ASSETS		67,890,509.28	85,537,132.68	100.00	17,646,623.40	

 MONTICELLO TOWNS RE - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
CASH		0.01	0.01		0.00
		0.01	0.01	0.00	0.00
INTEREST RECEIVABLE		9.55	9.55		0.00
		9.55	9.55	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		9.56	9.56		0.00
		9.56	9.56	0.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		9.56	9.56	0.00	0.00
REAL ESTATE					
U.S. DOLLAR					
3,032,575.000 LION INDUSTRIAL TRUST	1.3322	2,700,933.47	4,039,927.19		1,338,993.72
999151624	1.3322	2,700,933.47	4,039,927.19	4.52	1,338,993.72
1,933,301.340 CITIC CAPITAL CHINA	0.6734	1,226,170.91	1,301,947.00		75,776.09
999180086	0.6734	1,226,170.91	1,301,947.00	1.46	75,776.09
1,510,300.010 H/2 SPECIAL OPPORTUNITIES III	0.6436	600,643.01	972,101.00		371,457.99
99VVA26M1 LP	0.6436	600,643.01	972,101.00	1.09	371,457.99
479,930.000 BRV PARTNERS FUND I LP	0.8778	171,007.00	421,277.00		250,270.00
99VVA5GA9	0.8778	171,007.00	421,277.00	0.47	250,270.00
6,463,869.000 METLIFE CORE PROPERTY FUND	1.1225	5,687,890.63	7,256,009.47		1,568,118.84
99VVA7NG4 L P	1.1225	5,687,890.63	7,256,009.47	8.12	1,568,118.84

 MONTICELLO TOWNS RE -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
599.879 PRIME PROPERTY FUND LLC 99VVAE6C7	23,085.8805 23,085.8805	6,078,385.49 6,078,385.49	13,848,734.88 13,848,734.88	15.49	7,770,349.39 7,770,349.39
2,039,173.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND & LP	0.3478 0.3478	0.00 0.00	709,313.00 709,313.00	0.79	709,313.00 709,313.00
1,835,259.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.6050 0.6050	1,815,996.45 1,815,996.45	1,110,328.00 1,110,328.00	1.24	-705,668.45 -705,668.45
1,828,783.230 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.0001 0.0001	0.00 0.00	210.65 210.65	0.00	210.65 210.65
289,353.000 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.1673 0.1673	0.00 0.00	48,400.79 48,400.79	0.05	48,400.79 48,400.79
1,839,324.020 DIVCOWEST FUND III 99VVALSA1	0.0210 0.0210	0.00 0.00	38,571.00 38,571.00	0.04	38,571.00 38,571.00
1,849,673.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.0152 0.0152	0.00 0.00	28,185.00 28,185.00	0.03	28,185.00 28,185.00
4,767,890.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.3179 1.3179	958,830.49 958,830.49	6,283,702.37 6,283,702.37	7.03	5,324,871.88 5,324,871.88
1,201,459.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.3316 0.3316	0.00 0.00	398,386.00 398,386.00	0.45	398,386.00 398,386.00
1,410,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.4729 1.4729	1,061,300.24 1,061,300.24	2,076,750.00 2,076,750.00	2.32	1,015,449.76 1,015,449.76

 MONTICELLO TOWNS RE - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,196,660.440 PRISA REAL ESTATE LP 99VVAWA08	1.3953 1.3953	7,369,225.78 7,369,225.78	11,436,726.61 11,436,726.61	12.79	4,067,500.83 4,067,500.83
8,865,023.000 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.3790 1.3790	7,372,179.16 7,372,179.16	12,224,962.57 12,224,962.57	13.67	4,852,783.41 4,852,783.41
1,478,154.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	0.9669 0.9669	893,537.00 893,537.00	1,429,203.00 1,429,203.00	1.60	535,666.00 535,666.00
1,367,444.110 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	0.9785 0.9785	859,290.18 859,290.18	1,337,979.64 1,337,979.64	1.50	478,689.46 478,689.46
4,200,000.000 INLAND RETAIL PROPERTY 99VVBW60	1.1406 1.1406	4,200,000.00 4,200,000.00	4,790,493.00 4,790,493.00	5.36	590,493.00 590,493.00
1,547,916.830 ASANA PARTNERS I 99VVBFXJ8	1.1517 1.1517	1,547,916.83 1,547,916.83	1,782,797.00 1,782,797.00	1.99	234,880.17 234,880.17
4,167,259.000 HANCOCK US REAL ESTATE 99VVBHWS5	1.2008 1.2008	3,970,349.35 3,970,349.35	5,003,847.15 5,003,847.15	5.60	1,033,497.80 1,033,497.80
551,281.000 CARROLL MULTIFAMILY REAL 99VVBKS79 ESTATE FUND V	0.9332 0.9332	520,561.97 520,561.97	514,479.60 514,479.60	0.58	-6,082.37 -6,082.37
381,947.000 WOLF CREDIT PARTNERS II LP 99VVBKG1	0.9423 0.9423	377,243.88 377,243.88	359,924.44 359,924.44	0.40	-17,319.44 -17,319.44
774,370.000 CARROLL FUND V BEDROCK SIDECAR 99VVBWLN7 LP	0.7836 0.7836	561,823.42 561,823.42	606,798.48 606,798.48	0.68	44,975.06 44,975.06

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
MONTICELLO TOWNS RE - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
2,150,000.000 OAKTREE RE INCOME FUND 99VVBGMN3	1.1542 1.1542	2,026,677.00 2,026,677.00	2,481,486.00 2,481,486.00	2.78	454,809.00 454,809.00	
3,827,000.000 PROLOGIS TARGETED US LOGISTICS 99VVBPEY4 LP	1.0793 1.0793	3,827,000.00 3,827,000.00	4,130,298.00 4,130,298.00	4.62	303,298.00 303,298.00	
1,515,465.110 CARDINAL STUDENT HOUSING 99VVB2Q6	1.0000 1.0000	1,515,465.11 1,515,465.11	1,515,465.11 1,515,465.11	1.69	0.00 0.00	
3,261,694.000 CORTLAND GROWTH INCOME LP 99VVBUBJ9	1.0000 1.0000	3,261,694.00 3,261,694.00	3,261,694.00 3,261,694.00	3.65	0.00 0.00	
TOTAL U.S. DOLLAR REAL ESTATE		58,604,121.37 58,604,121.37	89,409,997.95 89,409,997.95	100.00	30,805,876.58 30,805,876.58	
TOTAL ASSETS REAL ESTATE		58,604,121.37	89,409,997.95	100.00	30,805,876.58	
TOTAL ASSETS		58,604,130.93	89,410,007.51	100.00	30,805,876.58	

 WELLINGTON-PI MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES					
U.S. DOLLAR					
4,270,532.322 WTC-CTF JPM PAG EMERGING	9.9100	42,580,510.80	42,320,975.31		-259,535.49
99VVAJY68 MARKETS DEBT	9.9100	42,580,510.80	42,320,975.31	100.00	-259,535.49

 STEPSTONE-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PRIVATE EQUITY					
U.S. DOLLAR					
56,697,130.910 STEPSTONE XL OPP FUND LP	1.3646	53,778,455.61	77,371,519.50		23,593,063.89
99VVAKD50	1.3646	53,778,455.61	77,371,519.50	76.76	23,593,063.89
13,239,239.450 STEPSTONE XL OP FUND II-A	1.1083	13,239,239.45	14,673,149.00		1,433,909.55
99VVBW13	1.1083	13,239,239.45	14,673,149.00	14.56	1,433,909.55
8,892,739.000 STEPSTONE CAPITAL PARTNERS IV	0.9841	8,892,739.00	8,751,038.00		-141,701.00
99VVBRXW3	0.9841	8,892,739.00	8,751,038.00	8.68	-141,701.00
TOTAL U.S. DOLLAR PRIVATE EQUITY		75,910,434.06	100,795,706.50		24,885,272.44
		75,910,434.06	100,795,706.50	100.00	24,885,272.44
TOTAL ASSETS PRIVATE EQUITY		75,910,434.06	100,795,706.50	100.00	24,885,272.44
TOTAL ASSETS		75,910,434.06	100,795,706.50	100.00	24,885,272.44

 FIRST PRIN-MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
1,250,000.000 MIZUHO SECURITIES USA LLC	100.0000	1,250,000.00	1,250,000.00		0.00
60688DBA1 VAR RT 03/05/2019 DD 03/05/18	100.0000	1,250,000.00	1,250,000.00	1.11	0.00
1,436,642.100 BLACKROCK LIQ T FUND INSTL	100.0000	1,436,642.10	1,436,642.10		0.00
996229696 FUND 60	100.0000	1,436,642.10	1,436,642.10	1.27	0.00
-534,791.660 SWAP COLLATERAL WITH BARCLAYS	1.0000	-534,791.66	-534,791.66		0.00
99QAAAPN2	1.0000	-534,791.66	-534,791.66	-0.47	0.00
CASH		0.24	0.24		0.00
		0.24	0.24	0.00	0.00
INTEREST RECEIVABLE		906,934.44	906,934.44		0.00
		906,934.44	906,934.44	0.80	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		3,058,785.12	3,058,785.12		0.00
		3,058,785.12	3,058,785.12	2.71	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		3,058,785.12	3,058,785.12	2.71	0.00
FIXED INCOME SECURITIES					
U.S. DOLLAR					
500,000.000 SOUTHERN CO GAS CAPITAL CORP	93.5100	492,291.20	467,550.00		-24,741.20
001192AM5 3.250% 06/15/2026 DD 05/18/16	93.5100	492,291.20	467,550.00	0.41	-24,741.20
370,000.000 AT&T INC	84.5070	352,219.08	312,675.90		-39,543.18
00206RBK7 4.350% 06/15/2045 DD 06/15/13	84.5070	352,219.08	312,675.90	0.28	-39,543.18

 BNY MELLON FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	93.4110 93.4110	264,697.67 264,697.67	252,209.70 252,209.70	0.22	-12,487.97 -12,487.97
400,000.000 ABBVIE INC 00287YAL3 2.900% 11/06/2022 DD 05/06/13	97.3030 97.3030	403,175.35 403,175.35	389,212.00 389,212.00	0.34	-13,963.35 -13,963.35
400,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	98.5070 98.5070	401,223.06 401,223.06	394,028.00 394,028.00	0.35	-7,195.06 -7,195.06
400,000.000 AERCAP IRELAND CAPITAL DAC / A 00772BAD3 3.750% 05/15/2019 DD 05/15/15	99.9930 99.9930	400,977.46 400,977.46	399,972.00 399,972.00	0.35	-1,005.46 -1,005.46
875,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	89.4380 89.4380	851,813.30 851,813.30	782,582.50 782,582.50	0.69	-69,230.80 -69,230.80
750,000.000 ALIBABA GROUP HOLDING LTD 01609WAV4 4.200% 12/06/2047 DD 12/06/17	88.6650 88.6650	726,395.48 726,395.48	664,987.50 664,987.50	0.59	-61,407.98 -61,407.98
500,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	97.8060 97.8060	493,759.50 493,759.50	489,030.00 489,030.00	0.43	-4,729.50 -4,729.50
750,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	96.5760 96.5760	766,535.28 766,535.28	724,320.00 724,320.00	0.64	-42,215.28 -42,215.28
1,300,000.000 AMERICAN EXPRESS CO 025816BM0 2.500% 08/01/2022 DD 08/01/17	96.5180 96.5180	1,300,597.32 1,300,597.32	1,254,734.00 1,254,734.00	1.11	-45,863.32 -45,863.32
140,000.000 AMERICAN EXPRESS CO 025816BR9 3.000% 10/30/2024 DD 10/30/17	95.6940 95.6940	139,925.39 139,925.39	133,971.60 133,971.60	0.12	-5,953.79 -5,953.79

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000,000.000 AMERICAN EXPRESS CREDIT CORP 0258MDL0 VAR RT 03/18/2019 DD 03/18/14	100.0560 100.0560	2,002,141.13 2,002,141.13	2,001,120.00 2,001,120.00	1.77	-1,021.13 -1,021.13
400,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	99.3180 99.3180	400,000.00 400,000.00	397,272.00 397,272.00	0.35	-2,728.00 -2,728.00
400,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	97.9230 97.9230	398,282.56 398,282.56	391,692.00 391,692.00	0.35	-6,590.56 -6,590.56
400,000.000 AMGEN INC 031162CP3 2.650% 05/11/2022 DD 05/11/17	97.7540 97.7540	401,219.46 401,219.46	391,016.00 391,016.00	0.35	-10,203.46 -10,203.46
500,000.000 ANADARKO PETROLEUM CORP 032511BN6 5.550% 03/15/2026 DD 03/17/16	104.7340 104.7340	552,089.94 552,089.94	523,670.00 523,670.00	0.46	-28,419.94 -28,419.94
520,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	128.5770 128.5770	815,719.18 815,719.18	668,600.40 668,600.40	0.59	-147,118.78 -147,118.78
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	92.7390 92.7390	571,684.37 571,684.37	463,695.00 463,695.00	0.41	-107,989.37 -107,989.37
230,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	94.4600 94.4600	226,881.05 226,881.05	217,258.00 217,258.00	0.19	-9,623.05 -9,623.05
500,000.000 APPLE INC 037833CJ7 3.350% 02/09/2027 DD 02/09/17	97.4390 97.4390	496,693.97 496,693.97	487,195.00 487,195.00	0.43	-9,498.97 -9,498.97
500,000.000 APPLE INC 037833CR9 3.200% 05/11/2027 DD 05/11/17	96.5080 96.5080	500,000.00 500,000.00	482,540.00 482,540.00	0.43	-17,460.00 -17,460.00

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	91.8500 91.8500	497,214.37 497,214.37	459,250.00 459,250.00	0.41	-37,964.37 -37,964.37
275,000.000 BP CAPITAL MARKETS PLC 05565QCB2 2.500% 11/06/2022 DD 11/06/12	96.7370 96.7370	274,538.51 274,538.51	266,026.75 266,026.75	0.24	-8,511.76 -8,511.76
750,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	98.4560 98.4560	780,209.39 780,209.39	738,420.00 738,420.00	0.65	-41,789.39 -41,789.39
600,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	98.8600 98.8600	625,658.01 625,658.01	593,160.00 593,160.00	0.52	-32,498.01 -32,498.01
1,000,000.000 BANK OF AMERICA CORP 06051GGF0 VAR RT 01/20/2028 DD 01/20/17	97.0100 97.0100	1,028,348.47 1,028,348.47	970,100.00 970,100.00	0.86	-58,248.47 -58,248.47
500,000.000 BANK OF AMERICA CORP 06051GGS2 VAR RT 10/01/2021 DD 09/18/17	98.0480 98.0480	500,000.00 500,000.00	490,240.00 490,240.00	0.43	-9,760.00 -9,760.00
169,000.000 BANK OF AMERICA CORP 06051GHD4 VAR RT 12/20/2028 DD 12/20/17	93.4150 93.4150	168,191.38 168,191.38	157,871.35 157,871.35	0.14	-10,320.03 -10,320.03
1,337,000.000 BAYER US FINANCE LLC 144A 07274EAD5 2.375% 10/08/2019 DD 10/08/14	99.2010 99.2010	1,340,475.28 1,340,475.28	1,326,317.37 1,326,317.37	1.17	-14,157.91 -14,157.91
600,000.000 BAYER US FINANCE II LLC 144A 07274NAC7 VAR RT 06/25/2021 DD 06/25/18	98.6680 98.6680	600,000.00 600,000.00	592,008.00 592,008.00	0.52	-7,992.00 -7,992.00
600,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	133.0780 133.0780	834,409.06 834,409.06	798,468.00 798,468.00	0.71	-35,941.06 -35,941.06

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000 BRISTOL-MYERS SQUIBB CO 110122BB3 3.250% 02/27/2027 DD 02/27/17	97.5830 97.5830	493,289.60 493,289.60	487,915.00 487,915.00	0.43	-5,374.60 -5,374.60
520,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	90.2760 90.2760	519,876.06 519,876.06	469,435.20 469,435.20	0.42	-50,440.86 -50,440.86
340,000.000 BUNGE LTD FINANCE CORP 120568AY6 3.000% 09/25/2022 DD 09/25/17	95.5740 95.5740	340,651.50 340,651.50	324,951.60 324,951.60	0.29	-15,699.90 -15,699.90
400,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBA8 3.250% 06/15/2027 DD 03/09/17	97.8810 97.8810	399,147.24 399,147.24	391,524.00 391,524.00	0.35	-7,623.24 -7,623.24
450,000.000 CVS HEALTH CORP 126650CQ1 4.750% 12/01/2022 DD 06/01/16	103.1770 103.1770	477,968.85 477,968.85	464,296.50 464,296.50	0.41	-13,672.35 -13,672.35
800,000.000 CAPITAL ONE FINANCIAL CORP 14040HBR5 2.400% 10/30/2020 DD 10/31/17	97.9020 97.9020	799,857.15 799,857.15	783,216.00 783,216.00	0.69	-16,641.15 -16,641.15
400,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	99.4360 99.4360	417,157.04 417,157.04	397,744.00 397,744.00	0.35	-19,413.04 -19,413.04
1,000,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	90.4620 90.4620	926,967.58 926,967.58	904,620.00 904,620.00	0.80	-22,347.58 -22,347.58
200,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	98.5150 98.5150	201,331.09 201,331.09	197,030.00 197,030.00	0.17	-4,301.09 -4,301.09
975,000.000 CITIGROUP INC 172967LM1 VAR RT 07/24/2023 DD 07/24/17	96.7730 96.7730	976,728.79 976,728.79	943,536.75 943,536.75	0.83	-33,192.04 -33,192.04

 BNY MELLON FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	94.4680 94.4680	1,010,017.45 1,010,017.45	944,680.00 944,680.00	0.84	-65,337.45 -65,337.45
810,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	93.2590 93.2590	810,000.00 810,000.00	755,397.90 755,397.90	0.67	-54,602.10 -54,602.10
500,000.000 COMMONWEALTH BANK OF AUSTRALIA 20271RAH3 2.300% 09/06/2019 DD 09/08/14	99.5080 99.5080	501,921.00 501,921.00	497,540.00 497,540.00	0.44	-4,381.00 -4,381.00
350,000.000 CONOCOPHILLIPS CO 20826FAR7 5.950% 03/15/2046 DD 03/08/16	121.8460 121.8460	445,942.99 445,942.99	426,461.00 426,461.00	0.38	-19,481.99 -19,481.99
625,000.000 CONSTELLATION BRANDS INC 21036PAW8 2.650% 11/07/2022 DD 11/07/17	95.7530 95.7530	622,960.93 622,960.93	598,456.25 598,456.25	0.53	-24,504.68 -24,504.68
600,000.000 CONTINENTAL RESOURCES INC/OK 212015AH4 5.000% 09/15/2022 DD 03/08/12	99.2910 99.2910	603,603.96 603,603.96	595,746.00 595,746.00	0.53	-7,857.96 -7,857.96
450,000.000 DR HORTON INC 23331ABL2 2.550% 12/01/2020 DD 12/05/17	97.5930 97.5930	449,901.23 449,901.23	439,168.50 439,168.50	0.39	-10,732.73 -10,732.73
200,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	97.6770 97.6770	199,862.93 199,862.93	195,354.00 195,354.00	0.17	-4,508.93 -4,508.93
600,000.000 DAIMLER FINANCE NORTH AME 144A 233851DA9 VAR RT 02/12/2021 DD 11/14/17	98.9480 98.9480	599,718.55 599,718.55	593,688.00 593,688.00	0.53	-6,030.55 -6,030.55
250,000.000 JOHN DEERE CAPITAL CORP 24422ETW9 2.800% 09/08/2027 DD 09/08/17	94.5050 94.5050	249,140.94 249,140.94	236,262.50 236,262.50	0.21	-12,878.44 -12,878.44

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
650,000.000 DELL INTERNATIONAL LLC / 144A 25272KAA1 3.480% 06/01/2019 DD 06/01/16	99.7050 99.7050	653,465.45 653,465.45	648,082.50 648,082.50	0.57	-5,382.95 -5,382.95
400,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	100.4520 100.4520	422,752.67 422,752.67	401,808.00 401,808.00	0.36	-20,944.67 -20,944.67
800,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	90.9140 90.9140	768,802.03 768,802.03	727,312.00 727,312.00	0.64	-41,490.03 -41,490.03
300,000.000 DUKE ENERGY CAROLINAS LLC 26442CAA2 6.100% 06/01/2037 DD 06/05/07	119.9620 119.9620	388,954.95 388,954.95	359,886.00 359,886.00	0.32	-29,068.95 -29,068.95
650,000.000 E*TRADE FINANCIAL CORP 269246BP8 2.950% 08/24/2022 DD 08/24/17	97.0150 97.0150	651,488.56 651,488.56	630,597.50 630,597.50	0.56	-20,891.06 -20,891.06
450,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	96.9630 96.9630	472,719.56 472,719.56	436,333.50 436,333.50	0.39	-36,386.06 -36,386.06
825,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	95.0860 95.0860	831,360.32 831,360.32	784,459.50 784,459.50	0.69	-46,900.82 -46,900.82
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	95.8650 95.8650	204,698.38 204,698.38	191,730.00 191,730.00	0.17	-12,968.38 -12,968.38
550,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	97.8930 97.8930	551,331.41 551,331.41	538,411.50 538,411.50	0.48	-12,919.91 -12,919.91
550,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	84.3710 84.3710	549,796.77 549,796.77	464,040.50 464,040.50	0.41	-85,756.27 -85,756.27

 BNY MELLON FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
810,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAD5 5.625% 07/31/2019 DD 01/26/12	101.1260 101.1260	825,960.37 825,960.37	819,120.60 819,120.60	0.72	-6,839.77 -6,839.77
500,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16	83.7570 83.7570	512,596.11 512,596.11	418,785.00 418,785.00	0.37	-93,811.11 -93,811.11
331,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	99.5960 99.5960	337,985.67 337,985.67	329,662.76 329,662.76	0.29	-8,322.91 -8,322.91
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCG9 3.850% 01/05/2028 DD 01/05/18	87.0760 87.0760	249,472.92 249,472.92	217,690.00 217,690.00	0.19	-31,782.92 -31,782.92
270,000.000 GEORGIA-PACIFIC LLC 373298BN7 7.375% 12/01/2025 DD 12/08/95	120.5860 120.5860	329,412.32 329,412.32	325,582.20 325,582.20	0.29	-3,830.12 -3,830.12
225,000.000 GEORGIA-PACIFIC LLC 144A 37331NAB7 5.400% 11/01/2020 DD 11/02/10	103.6170 103.6170	236,229.37 236,229.37	233,138.25 233,138.25	0.21	-3,091.12 -3,091.12
1,250,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	112.9280 112.9280	1,646,013.12 1,646,013.12	1,411,600.00 1,411,600.00	1.25	-234,413.12 -234,413.12
750,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	95.2580 95.2580	750,584.55 750,584.55	714,435.00 714,435.00	0.63	-36,149.55 -36,149.55
800,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	94.5000 94.5000	815,976.72 815,976.72	756,000.00 756,000.00	0.67	-59,976.72 -59,976.72
550,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	102.5000 102.5000	569,534.29 569,534.29	563,750.00 563,750.00	0.50	-5,784.29 -5,784.29

 BNY MELLON FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	101.3030 101.3030	207,139.26 207,139.26	202,606.00 202,606.00	0.18	-4,533.26 -4,533.26
350,000.000 HSBC HOLDINGS PLC 404280BG3 VAR RT 01/05/2022 DD 10/05/16	101.0010 101.0010	359,402.84 359,402.84	353,503.50 353,503.50	0.31	-5,899.34 -5,899.34
480,000.000 HONEYWELL INTERNATIONAL INC 438516BM7 1.850% 11/01/2021 DD 10/31/16	96.6430 96.6430	474,779.72 474,779.72	463,886.40 463,886.40	0.41	-10,893.32 -10,893.32
650,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	101.5950 101.5950	692,903.12 692,903.12	660,367.50 660,367.50	0.58	-32,535.62 -32,535.62
500,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	97.2570 97.2570	499,981.27 499,981.27	486,285.00 486,285.00	0.43	-13,696.27 -13,696.27
1,000,000.000 INTEL CORP 458140AY6 4.100% 05/11/2047 DD 05/11/17	95.9830 95.9830	994,359.02 994,359.02	959,830.00 959,830.00	0.85	-34,529.02 -34,529.02
500,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	102.4786 102.4786	522,113.97 522,113.97	512,393.00 512,393.00	0.45	-9,720.97 -9,720.97
650,000.000 JPMORGAN CHASE & CO 46625HJE1 3.250% 09/23/2022 DD 09/24/12	99.2060 99.2060	665,998.81 665,998.81	644,839.00 644,839.00	0.57	-21,159.81 -21,159.81
420,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	101.4140 101.4140	479,385.18 479,385.18	425,938.80 425,938.80	0.38	-53,446.38 -53,446.38
750,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15	99.0930 99.0930	768,631.24 768,631.24	743,197.50 743,197.50	0.66	-25,433.74 -25,433.74

 BNY MELLON FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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750,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	90.8190 90.8190	750,000.00 750,000.00	681,142.50 681,142.50	0.60	-68,857.50 -68,857.50
400,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	94.6900 94.6900	400,000.00 400,000.00	378,760.00 378,760.00	0.34	-21,240.00 -21,240.00
400,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	87.7070 87.7070	400,000.00 400,000.00	350,828.00 350,828.00	0.31	-49,172.00 -49,172.00
400,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	96.1900 96.1900	399,050.17 399,050.17	384,760.00 384,760.00	0.34	-14,290.17 -14,290.17
500,000.000 KINDER MORGAN INC/DE 49456BAM3 3.150% 01/15/2023 DD 08/10/17	97.1740 97.1740	502,859.01 502,859.01	485,870.00 485,870.00	0.43	-16,989.01 -16,989.01
400,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16	82.3830 82.3830	393,516.34 393,516.34	329,532.00 329,532.00	0.29	-63,984.34 -63,984.34
520,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	91.3780 91.3780	598,857.97 598,857.97	475,165.60 475,165.60	0.42	-123,692.37 -123,692.37
400,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	89.0460 89.0460	376,059.28 376,059.28	356,184.00 356,184.00	0.32	-19,875.28 -19,875.28
550,000.000 LOCKHEED MARTIN CORP 539830BG3 3.100% 01/15/2023 DD 11/23/15	99.1150 99.1150	561,595.93 561,595.93	545,132.50 545,132.50	0.48	-16,463.43 -16,463.43
500,000.000 LOCKHEED MARTIN CORP 539830BH1 3.550% 01/15/2026 DD 11/23/15	99.2290 99.2290	502,555.75 502,555.75	496,145.00 496,145.00	0.44	-6,410.75 -6,410.75

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
750,000.000 MARATHON PETROLEUM CORP 144A 56585AAR3 5.125% 12/15/2026 DD 06/15/18	102.4310 102.4310	818,822.67 818,822.67	768,232.50 768,232.50	0.68	-50,590.17 -50,590.17
110,000.000 MARRIOTT INTERNATIONAL INC/MD 571903AU7 7.150% 12/01/2019 DD 12/01/16	103.0770 103.0770	114,979.78 114,979.78	113,384.70 113,384.70	0.10	-1,595.08 -1,595.08
330,000.000 MCDONALD'S CORP 58013MEX8 2.750% 12/09/2020 DD 12/09/15	99.3060 99.3060	334,355.90 334,355.90	327,709.80 327,709.80	0.29	-6,646.10 -6,646.10
500,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	95.6100 95.6100	497,620.48 497,620.48	478,050.00 478,050.00	0.42	-19,570.48 -19,570.48
400,000.000 MICROSOFT CORP 594918BY9 3.300% 02/06/2027 DD 02/06/17	99.0500 99.0500	398,816.74 398,816.74	396,200.00 396,200.00	0.35	-2,616.74 -2,616.74
500,000.000 MIDAMERICAN ENERGY CO 595620AQ8 3.100% 05/01/2027 DD 02/01/17	97.3290 97.3290	505,555.42 505,555.42	486,645.00 486,645.00	0.43	-18,910.42 -18,910.42
147,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	119.7020 119.7020	189,471.99 189,471.99	175,961.94 175,961.94	0.16	-13,510.05 -13,510.05
975,000.000 MIZUHO FINANCIAL GROUP INC 60687YAF6 VAR RT 09/13/2021 DD 09/13/16	100.3670 100.3670	984,706.14 984,706.14	978,578.25 978,578.25	0.87	-6,127.89 -6,127.89
400,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	98.3540 98.3540	400,000.00 400,000.00	393,416.00 393,416.00	0.35	-6,584.00 -6,584.00
1,100,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	94.5500 94.5500	1,105,135.02 1,105,135.02	1,040,050.00 1,040,050.00	0.92	-65,085.02 -65,085.02

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	99.5650 99.5650	501,210.54 501,210.54	497,825.00 497,825.00	0.44	-3,385.54 -3,385.54
224,000.000 MORGAN STANLEY 61746BEB8 VAR RT 04/21/2021 DD 04/21/16	100.4580 100.4580	228,386.00 228,386.00	225,025.92 225,025.92	0.20	-3,360.08 -3,360.08
500,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	94.6440 94.6440	527,825.97 527,825.97	473,220.00 473,220.00	0.42	-54,605.97 -54,605.97
750,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAU2 4.125% 06/01/2021 DD 05/23/16	98.7500 98.7500	774,215.25 774,215.25	740,625.00 740,625.00	0.66	-33,590.25 -33,590.25
500,000.000 NORFOLK SOUTHERN CORP 655844BS6 2.900% 06/15/2026 DD 06/03/16	94.6920 94.6920	486,867.83 486,867.83	473,460.00 473,460.00	0.42	-13,407.83 -13,407.83
500,000.000 NORTHROP GRUMMAN CORP 666807BG6 3.250% 08/01/2023 DD 05/31/13	98.4130 98.4130	518,525.75 518,525.75	492,065.00 492,065.00	0.44	-26,460.75 -26,460.75
750,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	88.2880 88.2880	734,091.08 734,091.08	662,160.00 662,160.00	0.59	-71,931.08 -71,931.08
450,000.000 ORACLE CORP 68389XBA2 2.800% 07/08/2021 DD 07/08/14	99.5150 99.5150	454,265.29 454,265.29	447,817.50 447,817.50	0.40	-6,447.79 -6,447.79
450,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	93.1700 93.1700	468,572.50 468,572.50	419,265.00 419,265.00	0.37	-49,307.50 -49,307.50
500,000.000 PNC FINANCIAL SERVICES GROUP I 693475AT2 3.150% 05/19/2027 DD 05/19/17	95.4250 95.4250	502,544.69 502,544.69	477,125.00 477,125.00	0.42	-25,419.69 -25,419.69

 BNY MELLON FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 PACIFIC BELL TELEPHONE CO 694032AT0 7.125% 03/15/2026 DD 03/15/93	112.9480 112.9480	265,128.48 265,128.48	254,133.00 254,133.00	0.22	-10,995.48 -10,995.48
450,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	120.0580 120.0580	565,428.80 565,428.80	540,261.00 540,261.00	0.48	-25,167.80 -25,167.80
1,030,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	101.9530 101.9530	1,120,357.27 1,120,357.27	1,050,115.90 1,050,115.90	0.93	-70,241.37 -70,241.37
225,000.000 PFIZER INC 717081DV2 2.750% 06/03/2026 DD 06/03/16	94.9970 94.9970	218,791.98 218,791.98	213,743.25 213,743.25	0.19	-5,048.73 -5,048.73
253,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	89.3580 89.3580	259,811.19 259,811.19	226,075.74 226,075.74	0.20	-33,735.45 -33,735.45
650,000.000 QUALCOMM INC 747525AU7 3.250% 05/20/2027 DD 05/26/17	93.0200 93.0200	648,536.73 648,536.73	604,630.00 604,630.00	0.54	-43,906.73 -43,906.73
340,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	100.4170 100.4170	351,064.61 351,064.61	341,417.80 341,417.80	0.30	-9,646.81 -9,646.81
1,300,000.000 ROCKWELL COLLINS INC 774341AK7 3.500% 03/15/2027 DD 04/10/17	93.8690 93.8690	1,324,093.81 1,324,093.81	1,220,297.00 1,220,297.00	1.08	-103,796.81 -103,796.81
1,050,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	96.5660 96.5660	1,062,744.22 1,062,744.22	1,013,943.00 1,013,943.00	0.90	-48,801.22 -48,801.22
400,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	100.1930 100.1930	410,399.45 410,399.45	400,772.00 400,772.00	0.35	-9,627.45 -9,627.45

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,104,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BP6 2.750% 10/01/2026 DD 09/29/16	91.9800 91.9800	1,076,468.48 1,076,468.48	1,015,459.20 1,015,459.20	0.90	-61,009.28 -61,009.28
1,320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	91.5940 91.5940	1,313,921.30 1,313,921.30	1,209,040.80 1,209,040.80	1.07	-104,880.50 -104,880.50
580,000.000 SYNCHRONY FINANCIAL 87165BAC7 3.750% 08/15/2021 DD 08/11/14	97.3200 97.3200	582,484.13 582,484.13	564,456.00 564,456.00	0.50	-18,028.13 -18,028.13
700,000.000 ANDEAVOR LOGISTICS LP / TESORO 88160QAK9 5.500% 10/15/2019 DD 10/15/15	100.8420 100.8420	711,052.95 711,052.95	705,894.00 705,894.00	0.62	-5,158.95 -5,158.95
1,951,729.400 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	128.2280 128.2280	2,634,093.95 2,634,093.95	2,502,663.58 2,502,663.58	2.21	-131,430.37 -131,430.37
3,344,858.460 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	117.5230 117.5230	4,158,740.71 4,158,740.71	3,930,978.01 3,930,978.01	3.48	-227,762.70 -227,762.70
3,402,033.600 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	90.7240 90.7240	3,260,516.24 3,260,516.24	3,086,460.96 3,086,460.96	2.73	-174,055.28 -174,055.28
3,536,049.900 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	87.6330 87.6330	3,359,145.71 3,359,145.71	3,098,746.61 3,098,746.61	2.74	-260,399.10 -260,399.10
2,201,372.000 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	89.4010 89.4010	2,142,367.56 2,142,367.56	1,968,048.58 1,968,048.58	1.74	-174,318.98 -174,318.98
3,222,974.200 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	94.7970 94.7970	3,297,810.96 3,297,810.96	3,055,282.85 3,055,282.85	2.70	-242,528.11 -242,528.11

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,626,207.850 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	91.7900 91.7900	2,630,587.89 2,630,587.89	2,410,596.19 2,410,596.19	2.13	-219,991.70 -219,991.70
310,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	94.7070 94.7070	307,245.61 307,245.61	293,591.70 293,591.70	0.26	-13,653.91 -13,653.91
8,137,891.840 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	94.7640 94.7640	8,187,219.85 8,187,219.85	7,711,791.82 7,711,791.82	6.82	-475,428.03 -475,428.03
520,000.000 U S TREASURY BOND 912810SC3 3.125% 05/15/2048 DD 05/15/18	101.8980 101.8980	523,975.66 523,975.66	529,869.60 529,869.60	0.47	5,893.94 5,893.94
6,800,000.000 U S TREASURY NOTE 9128285M8 3.125% 11/15/2028 DD 11/15/18	103.7270 103.7270	6,958,568.87 6,958,568.87	7,053,436.00 7,053,436.00	6.24	94,867.13 94,867.13
718,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	94.4740 94.4740	796,482.61 796,482.61	678,323.32 678,323.32	0.60	-118,159.29 -118,159.29
490,000.000 UNITEDHEALTH GROUP INC 91324PCM2 2.700% 07/15/2020 DD 07/23/15	99.6430 99.6430	497,990.59 497,990.59	488,250.70 488,250.70	0.43	-9,739.89 -9,739.89
600,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	99.1290 99.1290	629,328.61 629,328.61	594,774.00 594,774.00	0.53	-34,554.61 -34,554.61
275,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	91.5170 91.5170	271,659.65 271,659.65	251,671.75 251,671.75	0.22	-19,987.90 -19,987.90
500,000.000 VERIZON COMMUNICATIONS INC 92343VDY7 4.125% 03/16/2027 DD 03/16/17	100.0770 100.0770	497,218.03 497,218.03	500,385.00 500,385.00	0.44	3,166.97 3,166.97

 FIRST PRIN-MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
					Base Currency : USD
	12/31/2018				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000 VISA INC 92826CAF9 4.300% 12/14/2045 DD 12/14/15	103.3480 103.3480	502,491.52 502,491.52	516,740.00 516,740.00	0.46	14,248.48 14,248.48
500,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	94.1400 94.1400	502,462.03 502,462.03	470,700.00 470,700.00	0.42	-31,762.03 -31,762.03
475,000.000 WALGREEN CO 931422AK5 4.400% 09/15/2042 DD 09/13/12	87.6660 87.6660	459,791.05 459,791.05	416,413.50 416,413.50	0.37	-43,377.55 -43,377.55
400,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	98.4790 98.4790	410,377.99 410,377.99	393,916.00 393,916.00	0.35	-16,461.99 -16,461.99
600,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	94.0890 94.0890	600,017.13 600,017.13	564,534.00 564,534.00	0.50	-35,483.13 -35,483.13
750,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15	98.3670 98.3670	766,909.00 766,909.00	737,752.50 737,752.50	0.65	-29,156.50 -29,156.50
-3,750,000.000 IRS R US0003M P 6.75% 99QACLU7 2034 JAN 29 4996857B	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
3,750,000.000 IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 4996857B	0.3804 0.3804	99,375.00 99,375.00	14,266.00 14,266.00	0.01	-85,109.00 -85,109.00
-4,500,000.000 IFL S UL CPURNSA INDEX 99QAC7VP5 P 196BPS 2038 MAY 23 SL104VHU	0.0000 0.0000	0.00 0.00	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 SL104VHU	2.7662 2.7662	0.00 0.00	124,479.00 124,479.00	0.11	124,479.00 124,479.00

 FIRST PRIN-MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
					Base Currency : USD
	12/31/2018				Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-2,150,000.000 IFL S_UL CPURNSA INDEX 99QADM2R9 P 2.215% 2037 OCT 04 SL105D8J	0.0000 0.0000	0.00 0.00	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 SL105D8J	-2.1478 -2.1478	0.00 0.00	-46,178.13 -46,178.13	-0.04	-46,178.13 -46,178.13
-1,700,000.000 IFL S_UL CPURNSA INDEX 99QADQ2U3 P 2.3% 2038 JAN 10 SL105H4K	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,700,000.000 IFL L_UL CPURNSA INDEX 99QADQ2T6 P 2.3% 2038 JAN 10 SL105H4K	-4.1494 -4.1494	0.00 0.00	-70,539.97 -70,539.97	-0.06	-70,539.97 -70,539.97
-6,160,000.000 IFL L_UL CPURNSA INDEX 99QADGTR3 P_2.321% 2037 APR 06 SL3A3795	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
6,160,000.000 IFL L_UL CPURNSA INDEX 99QADGTS1 P 2.321% 2037 APR 06 SL3A3795	-5.0100 -5.0100	0.00 0.00	-308,618.46 -308,618.46	-0.27	-308,618.46 -308,618.46
-11,600,000.000 IFL S_UL CPURNSA INDEX 99QADLT01 P 2.165% 2037 SEP 06 SL3H3U0E	0.0000 0.0000	0.00 0.00	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	-1.3091 -1.3091	0.00 0.00	-151,855.60 -151,855.60	-0.13	-151,855.60 -151,855.60
-7,900,000.000 IFL S_UL CPURNSA INDEX 99QADH7Z7 P 2.3175% 2037 MAY 03 SL4F5E8B	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
7,900,000.000 IFL L_UL CPURNSA INDEX 99QADH704 P 2.3175% 2037 MAY 03 SL4F5E8B	-4.8191 -4.8191	0.00 0.00	-380,708.90 -380,708.90	-0.34	-380,708.90 -380,708.90

 FIRST PRIN-MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-3,300,000.000 IFL S UL CPURNSA INDEX 99QADMEW5 P 2.25% 2037 SEP 20 SL54485H	0.0000 0.0000	0.00 0.00	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	-2.8380 -2.8380	0.00 0.00	-93,654.99 -93,654.99	-0.08	-93,654.99 -93,654.99
-2,250,000.000 IFL S UL CPURNSA 99QAC8FV8 P 1.775% 2036 JUN 20 SL8J2HAL	0.0000 0.0000	0.00 0.00	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	5.7120 5.7120	0.00 0.00	128,520.00 128,520.00	0.11	128,520.00 128,520.00
-7,950,000.000 IFL S_UL CPURNSA INDEX 99QADNJ24 P 2.214% 2037 OCT 25 SLA215DI	0.0000 0.0000	0.00 0.00	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	-2.1821 -2.1821	0.00 0.00	-173,479.34 -173,479.34	-0.15	-173,479.34 -173,479.34
-5,260,000.000 IFL S UL CPURNSA 99QAC8K18 P 1.8475% 2038 JUN 28 SLB61YUR	0.0000 0.0000	0.00 0.00	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	4.8417 4.8417	0.00 0.00	254,676.00 254,676.00	0.23	254,676.00 254,676.00
-5,000,000.000 IFL S_UL CPURNSA INDEX 99QADT1W4 P 2.37% 2038 MAR 12 SLPU1H3J	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,000,000.000 IFL L_UL CPURNSA INDEX 99QADT1V6 P 2.37% 2038 MAR 12 SLPU1H3J	-5.6074 -5.6074	0.00 0.00	-280,371.00 -280,371.00	-0.25	-280,371.00 -280,371.00

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
FIRST PRIN-MONTI - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
-1,830,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	0.0000 0.0000	0.00 0.00	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	0.3527 0.3527	59,109.00 59,109.00	6,454.00 6,454.00	0.01	-52,655.00 -52,655.00	
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		116,981,473.18 116,981,473.18	109,941,977.96 109,941,977.96	97.29	-7,039,495.22 -7,039,495.22	
TOTAL ASSETS FIXED INCOME SECURITIES		116,981,473.18	109,941,977.96	97.29	-7,039,495.22	
TOTAL ASSETS		120,040,258.30	113,000,763.08	100.00	-7,039,495.22	

 MARATHON EAFE-MONTI - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY					
U.S. DOLLAR					
23,283.501 MARATHON EAFE	1,494.8257	33,366,192.08	34,804,776.28		1,438,584.20
99VVA3995	1,494.8257	33,366,192.08	34,804,776.28	100.00	1,438,584.20

 EATON VANCE - MONTI -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
5,100,730.060 BLACKROCK LIQ T FUND INSTL	100.0000	5,100,730.06	5,100,730.06		0.00
996229696 FUND 60	100.0000	5,100,730.06	5,100,730.06	5.52	0.00
CASH		12,305.14	12,305.14		0.00
		12,305.14	12,305.14	0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD		206,340.08	206,340.08		0.00
		206,340.08	206,340.08	0.22	0.00
INTEREST RECEIVABLE		1,417,094.25	1,417,094.25		0.00
		1,417,094.25	1,417,094.25	1.53	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-1,157,707.78	-1,157,707.78		0.00
		-1,157,707.78	-1,157,707.78	-1.25	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		5,578,761.75	5,578,761.75		0.00
		5,578,761.75	5,578,761.75	6.04	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		5,578,761.75	5,578,761.75	6.04	0.00
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
U.S. DOLLAR					
160,000.000 NEXTERA ENERGY PARTNERS L 144A	95.8840	157,129.73	153,414.40		-3,715.33
65341BAA4 1.500% 09/15/2020 DD 09/11/17	95.8840	157,129.73	153,414.40	0.17	-3,715.33
220,000.000 PATTERN ENERGY GROUP INC	98.5630	233,200.00	216,838.60		-16,361.40
70338PAB6 VAR RT 07/15/2020 DD 07/28/15	98.5630	233,200.00	216,838.60	0.23	-16,361.40
TOTAL U.S. DOLLAR CONVERTIBLE OR EXCHANGEABLE SECURITIES		390,329.73	370,253.00		-20,076.73
		390,329.73	370,253.00	0.40	-20,076.73

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS CONVERTIBLE OR EXCHANGEABLE		390,329.73	370,253.00	0.40	-20,076.73
FIXED INCOME SECURITIES U.S. DOLLAR					
125,922.090 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	95.9060 95.9060	125,922.09 125,922.09	120,766.84 120,766.84	 0.13	-5,155.25 -5,155.25
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	97.7500 97.7500	176,708.38 176,708.38	171,062.50 171,062.50	 0.19	-5,645.88 -5,645.88
93,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	99.2500 99.2500	92,360.35 92,360.35	92,302.50 92,302.50	 0.10	-57.85 -57.85
330,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	101.5000 101.5000	351,630.36 351,630.36	334,950.00 334,950.00	 0.36	-16,680.36 -16,680.36
130,000.000 AES CORP/VA 00130HBZ7 4.000% 03/15/2021 DD 03/15/18	98.2500 98.2500	130,000.00 130,000.00	127,725.00 127,725.00	 0.14	-2,275.00 -2,275.00
220,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	88.0000 88.0000	216,907.17 216,907.17	193,600.00 193,600.00	 0.21	-23,307.17 -23,307.17
220,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	85.7500 85.7500	217,055.82 217,055.82	188,650.00 188,650.00	 0.20	-28,405.82 -28,405.82
211,400.000 ARD FINANCE SA 00191AAC0 7.125% 09/15/2023 DD 03/15/17	89.7500 89.7500	218,713.12 218,713.12	189,731.50 189,731.50	 0.21	-28,981.62 -28,981.62
50,870.460 ACADIA HEALTHCARE 3/18 00404DAG8 0.000% 02/16/2023 DD 03/08/18	96.2810 96.2810	49,349.34 49,349.34	48,978.59 48,978.59	 0.05	-370.75 -370.75

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	98.5000 98.5000	74,185.81 74,185.81	73,875.00 73,875.00	0.08	-310.81 -310.81
50,000.000 AECOM 00774CAB3 5.125% 03/15/2027 DD 02/21/17	85.5000 85.5000	50,000.00 50,000.00	42,750.00 42,750.00	0.05	-7,250.00 -7,250.00
295,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	97.7500 97.7500	301,650.20 301,650.20	288,362.50 288,362.50	0.31	-13,287.70 -13,287.70
500,000.000 AKER BP ASA 144A 00973RAC7 5.875% 03/31/2025 DD 03/22/18	99.7500 99.7500	505,155.33 505,155.33	498,750.00 498,750.00	0.54	-6,405.33 -6,405.33
200,000.000 ALCOA NEDERLAND HOLDING B 144A 013822AC5 6.125% 05/15/2028 DD 05/17/18	95.7500 95.7500	202,618.99 202,618.99	191,500.00 191,500.00	0.21	-11,118.99 -11,118.99
45,000.000 ALLIANT HOLDINGS INTERMED 144A 016094AA2 8.250% 08/01/2023 DD 08/13/15	98.5000 98.5000	46,460.85 46,460.85	44,325.00 44,325.00	0.05	-2,135.85 -2,135.85
473,794.420 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	95.8570 95.8570	470,240.96 470,240.96	454,165.12 454,165.12	0.49	-16,075.84 -16,075.84
40,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	97.5000 97.5000	41,165.09 41,165.09	39,000.00 39,000.00	0.04	-2,165.09 -2,165.09
275,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	102.0000 102.0000	291,722.72 291,722.72	280,500.00 280,500.00	0.30	-11,222.72 -11,222.72
75,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	99.8600 99.8600	75,000.00 75,000.00	74,895.00 74,895.00	0.08	-105.00 -105.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
220,000.000 ALLY FINANCIAL INC 02005NAW0 3.750% 11/18/2019 DD 11/17/14	99.6250 99.6250	222,191.33 222,191.33	219,175.00 219,175.00	0.24	-3,016.33 -3,016.33
300,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	98.3750 98.3750	300,367.08 300,367.08	295,125.00 295,125.00	0.32	-5,242.08 -5,242.08
250,000.000 ALTICE FINANCING SA 144A 02154CAE3 7.500% 05/15/2026 DD 05/03/16	91.2500 91.2500	266,116.57 266,116.57	228,125.00 228,125.00	0.25	-37,991.57 -37,991.57
339,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	94.2500 94.2500	344,569.03 344,569.03	319,507.50 319,507.50	0.35	-25,061.53 -25,061.53
28,000.000 AMERICAN AXLE & MANUFACTURING 02406PAK6 7.750% 11/15/2019 DD 11/03/11	101.7500 101.7500	29,077.82 29,077.82	28,490.00 28,490.00	0.03	-587.82 -587.82
10,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	91.5000 91.5000	10,042.01 10,042.01	9,150.00 9,150.00	0.01	-892.01 -892.01
330,000.000 ANTERO RESOURCES CORP 03674XAC0 5.125% 12/01/2022 DD 12/01/14	94.0000 94.0000	334,468.83 334,468.83	310,200.00 310,200.00	0.34	-24,268.83 -24,268.83
270,000.000 ANTERO MIDSTREAM PARTNERS LP / 03690AAC0 5.375% 09/15/2024 DD 03/15/17	93.2500 93.2500	276,457.29 276,457.29	251,775.00 251,775.00	0.27	-24,682.29 -24,682.29
568,510.730 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	95.0830 95.0830	572,782.91 572,782.91	540,557.06 540,557.06	0.59	-32,225.85 -32,225.85
200,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	99.0000 99.0000	200,000.00 200,000.00	198,000.00 198,000.00	0.21	-2,000.00 -2,000.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAH3 4.625% 05/15/2023 DD 05/16/16	95.5000 95.5000	250,000.00 250,000.00	238,750.00 238,750.00	0.26	-11,250.00 -11,250.00
272,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	90.5000 90.5000	269,966.66 269,966.66	246,160.00 246,160.00	0.27	-23,806.66 -23,806.66
845,000.000 ASURION 7/17 2ND LIEN COV-LITE 04649VAU4 TLB2	98.6880 98.6880	854,125.09 854,125.09	833,913.60 833,913.60	0.90	-20,211.49 -20,211.49
190,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAB7 5.125% 10/01/2023 DD 09/17/18	95.5000 95.5000	190,000.00 190,000.00	181,450.00 181,450.00	0.20	-8,550.00 -8,550.00
128,889.870 BWAY 3/17 TLB 05604XAP1	93.8330 93.8330	129,198.87 129,198.87	120,941.23 120,941.23	0.13	-8,257.64 -8,257.64
170,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	96.2200 96.2200	171,311.38 171,311.38	163,574.00 163,574.00	0.18	-7,737.38 -7,737.38
168,000.000 BERRY GLOBAL INC 144A 08576PAA9 4.500% 02/15/2026 DD 01/26/18	91.5000 91.5000	159,171.68 159,171.68	153,720.00 153,720.00	0.17	-5,451.68 -5,451.68
35,000.000 BERRY PETROLEUM CO LLC 144A 08580BAA4 7.000% 02/15/2026 DD 02/08/18	90.0000 90.0000	35,239.49 35,239.49	31,500.00 31,500.00	0.03	-3,739.49 -3,739.49
150,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	96.5000 96.5000	151,287.03 151,287.03	144,750.00 144,750.00	0.16	-6,537.03 -6,537.03
15,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	93.7500 93.7500	15,092.95 15,092.95	14,062.50 14,062.50	0.02	-1,030.45 -1,030.45

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14	93.7500 93.7500	247,797.89 247,797.89	239,062.50 239,062.50	0.26	-8,735.39 -8,735.39
150,000.000 BOYD GAMING CORP 103304BK6 6.875% 05/15/2023 DD 05/21/15	101.0000 101.0000	152,170.94 152,170.94	151,500.00 151,500.00	0.16	-670.94 -670.94
192,075.000 BRAND ENERGY 6/17 COV-LITE TL 10524MAN7	94.7360 94.7360	190,568.71 190,568.71	181,964.17 181,964.17	0.20	-8,604.54 -8,604.54
116,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	92.7500 92.7500	117,686.09 117,686.09	107,590.00 107,590.00	0.12	-10,096.09 -10,096.09
410,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	95.9100 95.9100	429,749.26 429,749.26	393,231.00 393,231.00	0.43	-36,518.26 -36,518.26
85,000.000 BWAY HOLDING CO 144A 12429TAD6 5.500% 04/15/2024 DD 04/03/17	94.0000 94.0000	85,000.00 85,000.00	79,900.00 79,900.00	0.09	-5,100.00 -5,100.00
140,000.000 BWAY HOLDING CO 144A 12429TAE4 7.250% 04/15/2025 DD 04/03/17	89.7500 89.7500	135,722.57 135,722.57	125,650.00 125,650.00	0.14	-10,072.57 -10,072.57
410,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	99.5000 99.5000	423,415.07 423,415.07	407,950.00 407,950.00	0.44	-15,465.07 -15,465.07
440,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	96.1250 96.1250	456,359.72 456,359.72	422,950.00 422,950.00	0.46	-33,409.72 -33,409.72
210,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	93.1400 93.1400	210,472.85 210,472.85	195,594.00 195,594.00	0.21	-14,878.85 -14,878.85

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	92.0000 92.0000	60,000.00 60,000.00	55,200.00 55,200.00	0.06	-4,800.00 -4,800.00
25,000.000 CDK GLOBAL INC 12508EAB7 VAR RT 10/15/2019 DD 04/15/15	99.5000 99.5000	25,277.29 25,277.29	24,875.00 24,875.00	0.03	-402.29 -402.29
235,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	92.7500 92.7500	241,145.84 241,145.84	217,962.50 217,962.50	0.24	-23,183.34 -23,183.34
169,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAY6 6.250% 03/31/2023 DD 03/16/17	90.8800 90.8800	160,549.36 160,549.36	153,587.20 153,587.20	0.17	-6,962.16 -6,962.16
305,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	99.5000 99.5000	312,665.05 312,665.05	303,475.00 303,475.00	0.33	-9,190.05 -9,190.05
100,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11	102.5000 102.5000	101,236.86 101,236.86	102,500.00 102,500.00	0.11	1,263.14 1,263.14
220,000.000 CSC HOLDINGS LLC 126307AH0 5.250% 06/01/2024 DD 05/23/14	91.6250 91.6250	222,968.94 222,968.94	201,575.00 201,575.00	0.22	-21,393.94 -21,393.94
220,000.000 CSC HOLDINGS LLC 144A 126307AU1 5.500% 05/15/2026 DD 05/15/18	94.2500 94.2500	230,105.98 230,105.98	207,350.00 207,350.00	0.22	-22,755.98 -22,755.98
365,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	86.0000 86.0000	365,000.00 365,000.00	313,900.00 313,900.00	0.34	-51,100.00 -51,100.00
372,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	98.5000 98.5000	378,958.79 378,958.79	366,420.00 366,420.00	0.40	-12,538.79 -12,538.79

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10	101.2500 101.2500	105,153.62 105,153.62	101,250.00 101,250.00	0.11	-3,903.62 -3,903.62
830,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	98.2500 98.2500	827,603.92 827,603.92	815,475.00 815,475.00	0.88	-12,128.92 -12,128.92
230,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13	98.0000 98.0000	229,470.67 229,470.67	225,400.00 225,400.00	0.24	-4,070.67 -4,070.67
120,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	91.2500 91.2500	120,000.00 120,000.00	109,500.00 109,500.00	0.12	-10,500.00 -10,500.00
325,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	96.5000 96.5000	340,699.56 340,699.56	313,625.00 313,625.00	0.34	-27,074.56 -27,074.56
480,000.000 CARRIAGE SERVICES INC 144A 143905AN7 6.625% 06/01/2026 DD 05/31/18	98.0000 98.0000	489,142.48 489,142.48	470,400.00 470,400.00	0.51	-18,742.48 -18,742.48
540,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	94.7500 94.7500	547,640.43 547,640.43	511,650.00 511,650.00	0.55	-35,990.43 -35,990.43
150,000.000 CENTENE CORP 15135BAH4 6.125% 02/15/2024 DD 02/11/16	102.3750 102.3750	150,000.00 150,000.00	153,562.50 153,562.50	0.17	3,562.50 3,562.50
590,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	95.5000 95.5000	604,816.07 604,816.07	563,450.00 563,450.00	0.61	-41,366.07 -41,366.07
355,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	97.2500 97.2500	355,000.00 355,000.00	345,237.50 345,237.50	0.37	-9,762.50 -9,762.50

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
405,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	93.0000 93.0000	410,857.90 410,857.90	376,650.00 376,650.00	0.41	-34,207.90 -34,207.90
163,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13	96.3750 96.3750	169,483.23 169,483.23	157,091.25 157,091.25	0.17	-12,391.98 -12,391.98
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	88.0000 88.0000	175,000.00 175,000.00	154,000.00 154,000.00	0.17	-21,000.00 -21,000.00
165,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	96.5000 96.5000	170,175.93 170,175.93	159,225.00 159,225.00	0.17	-10,950.93 -10,950.93
265,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	98.5000 98.5000	268,294.44 268,294.44	261,025.00 261,025.00	0.28	-7,269.44 -7,269.44
58,000.000 CHEMOURS CO/THE 163851AD0 7.000% 05/15/2025 DD 05/15/16	100.7500 100.7500	62,369.79 62,369.79	58,435.00 58,435.00	0.06	-3,934.79 -3,934.79
180,000.000 CHENIERE ENERGY PARTNERS LP 16411QAB7 5.250% 10/01/2025 DD 04/01/18	93.2500 93.2500	180,000.00 180,000.00	167,850.00 167,850.00	0.18	-12,150.00 -12,150.00
170,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAC5 5.625% 10/01/2026 DD 09/11/18	93.5000 93.5000	170,000.00 170,000.00	158,950.00 158,950.00	0.17	-11,050.00 -11,050.00
295,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	99.5000 99.5000	310,745.43 310,745.43	293,525.00 293,525.00	0.32	-17,220.43 -17,220.43
115,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	96.0000 96.0000	114,264.50 114,264.50	110,400.00 110,400.00	0.12	-3,864.50 -3,864.50

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	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	97.5000 97.5000	101,554.50 101,554.50	97,500.00 97,500.00	0.11	-4,054.50 -4,054.50
450,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13	100.0000 100.0000	458,513.92 458,513.92	450,000.00 450,000.00	0.49	-8,513.92 -8,513.92
330,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	102.7500 102.7500	362,251.15 362,251.15	339,075.00 339,075.00	0.37	-23,176.15 -23,176.15
270,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	91.0000 91.0000	272,952.82 272,952.82	245,700.00 245,700.00	0.27	-27,252.82 -27,252.82
185,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	81.0000 81.0000	185,615.59 185,615.59	149,850.00 149,850.00	0.16	-35,765.59 -35,765.59
500,000.000 CONSTELLUM NV 144A 210383AG0 5.875% 02/15/2026 DD 11/09/17	89.0000 89.0000	504,637.58 504,637.58	445,000.00 445,000.00	0.48	-59,637.58 -59,637.58
235,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	94.0000 94.0000	235,739.45 235,739.45	220,900.00 220,900.00	0.24	-14,839.45 -14,839.45
245,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	92.0000 92.0000	243,330.34 243,330.34	225,400.00 225,400.00	0.24	-17,930.34 -17,930.34
365,000.000 CROWN AMERICAS LLC / CROW 144A 228187AA8 4.750% 02/01/2026 DD 01/26/18	94.2500 94.2500	367,645.45 367,645.45	344,012.50 344,012.50	0.37	-23,632.95 -23,632.95
90,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	89.7500 89.7500	81,941.71 81,941.71	80,775.00 80,775.00	0.09	-1,166.71 -1,166.71

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
450,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	90.0000 90.0000	449,863.57 449,863.57	405,000.00 405,000.00	0.44	-44,863.57 -44,863.57
85,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	96.0000 96.0000	85,000.00 85,000.00	81,600.00 81,600.00	0.09	-3,400.00 -3,400.00
330,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	96.7500 96.7500	335,549.75 335,549.75	319,275.00 319,275.00	0.35	-16,274.75 -16,274.75
105,000.000 DECK CHASSIS ACQUISITION 144A 243478AA2 10.000% 06/15/2023 DD 06/15/16	96.0000 96.0000	115,887.91 115,887.91	100,800.00 100,800.00	0.11	-15,087.91 -15,087.91
120,000.000 DIRECT CHASSISLINK 12/17 2ND 24347UAB1 0.000% 06/15/2023 DD 11/29/17	95.5000 95.5000	120,564.60 120,564.60	114,600.00 114,600.00	0.12	-5,964.60 -5,964.60
13,000.000 DENBURY RESOURCES INC 144A 247916AF6 9.000% 05/15/2021 DD 05/10/16	93.0000 93.0000	13,366.09 13,366.09	12,090.00 12,090.00	0.01	-1,276.09 -1,276.09
390,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	100.4520 100.4520	428,757.22 428,757.22	391,762.80 391,762.80	0.42	-36,994.42 -36,994.42
400,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	97.5000 97.5000	415,162.76 415,162.76	390,000.00 390,000.00	0.42	-25,162.76 -25,162.76
250,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	102.0300 102.0300	250,310.71 250,310.71	255,075.00 255,075.00	0.28	4,764.29 4,764.29
155,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	92.0000 92.0000	157,161.30 157,161.30	142,600.00 142,600.00	0.15	-14,561.30 -14,561.30

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
450,000.000 DKT FINANCE APS 144A 255882AA0 9.375% 06/17/2023 DD 07/02/18	102.2500 102.2500	461,583.12 461,583.12	460,125.00 460,125.00	0.50	-1,458.12 -1,458.12
500,000.000 DOLE FOOD CO INC 144A 256603AC5 7.250% 06/15/2025 DD 04/06/17	93.0000 93.0000	532,144.28 532,144.28	465,000.00 465,000.00	0.50	-67,144.28 -67,144.28
100,000.000 VISTRA ENERGY CORP 26817RAB4 5.875% 06/01/2023 DD 12/01/13	100.0000 100.0000	99,134.02 99,134.02	100,000.00 100,000.00	0.11	865.98 865.98
100,000.000 VISTRA ENERGY CORP 26817RAN8 7.375% 11/01/2022 DD 05/01/15	103.2500 103.2500	99,574.55 99,574.55	103,250.00 103,250.00	0.11	3,675.45 3,675.45
650,000.000 VISTRA ENERGY CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	108.0000 108.0000	690,976.04 690,976.04	702,000.00 702,000.00	0.76	11,023.96 11,023.96
330,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	107.0000 107.0000	362,046.99 362,046.99	353,100.00 353,100.00	0.38	-8,946.99 -8,946.99
100,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	96.0420 96.0420	98,594.79 98,594.79	96,042.00 96,042.00	0.10	-2,552.79 -2,552.79
85,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	88.5000 88.5000	85,000.00 85,000.00	75,225.00 75,225.00	0.08	-9,775.00 -9,775.00
345,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	96.4640 96.4640	361,195.37 361,195.37	332,800.80 332,800.80	0.36	-28,394.57 -28,394.57
548,600.510 PRESS GANEY 4/18 TL 29102EAG0	95.8750 95.8750	551,297.21 551,297.21	525,970.74 525,970.74	0.57	-25,326.47 -25,326.47

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	102.5000 102.5000	346,319.21 346,319.21	358,750.00 358,750.00	0.39	12,430.79 12,430.79
330,000.000 ENERGY TRANSFER LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	101.7500 101.7500	351,940.20 351,940.20	335,775.00 335,775.00	0.36	-16,165.20 -16,165.20
450,000.000 ENERGIZER GAMMA ACQUISITI 144A 29279VAA2 6.375% 07/15/2026 DD 07/06/18	91.7500 91.7500	456,355.52 456,355.52	412,875.00 412,875.00	0.45	-43,480.52 -43,480.52
350,000.000 ENVISION HEALTHCARE CORP 144A 29373TAA2 8.750% 10/15/2026 DD 10/11/18	86.5000 86.5000	348,103.34 348,103.34	302,750.00 302,750.00	0.33	-45,353.34 -45,353.34
106,000.000 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	92.9640 92.9640	105,754.73 105,754.73	98,541.84 98,541.84	0.11	-7,212.89 -7,212.89
220,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	97.7500 97.7500	235,372.90 235,372.90	215,050.00 215,050.00	0.23	-20,322.90 -20,322.90
45,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	82.5000 82.5000	45,000.00 45,000.00	37,125.00 37,125.00	0.04	-7,875.00 -7,875.00
305,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	73.0000 73.0000	305,118.59 305,118.59	222,650.00 222,650.00	0.24	-82,468.59 -82,468.59
175,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	98.2500 98.2500	175,000.00 175,000.00	171,937.50 171,937.50	0.19	-3,062.50 -3,062.50
173,279.590 FIRST DATA 6/17 TL 32007UBW8	95.8750 95.8750	170,275.07 170,275.07	166,131.81 166,131.81	0.18	-4,143.26 -4,143.26

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 FIRST DATA CORP 144A 32008DAB2 5.750% 01/15/2024 DD 11/25/15	97.5000 97.5000	24,914.85 24,914.85	24,375.00 24,375.00	0.03	-539.85 -539.85
200,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	88.0000 88.0000	205,948.54 205,948.54	176,000.00 176,000.00	0.19	-29,948.54 -29,948.54
194,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	96.5000 96.5000	196,525.78 196,525.78	187,210.00 187,210.00	0.20	-9,315.78 -9,315.78
124,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	76.1250 76.1250	113,917.95 113,917.95	94,395.00 94,395.00	0.10	-19,522.95 -19,522.95
200,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	101.0470 101.0470	200,000.00 200,000.00	202,094.00 202,094.00	0.22	2,094.00 2,094.00
210,000.000 GFL ENVIRONMENTAL INC 144A 36168QAD6 5.375% 03/01/2023 DD 02/26/18	87.5000 87.5000	210,000.00 210,000.00	183,750.00 183,750.00	0.20	-26,250.00 -26,250.00
545,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	98.9010 98.9010	591,627.01 591,627.01	539,010.45 539,010.45	0.58	-52,616.56 -52,616.56
150,000.000 GLP CAPITAL LP / GLP FINANCING 361841AK5 5.750% 06/01/2028 DD 05/21/18	101.0000 101.0000	150,000.00 150,000.00	151,500.00 151,500.00	0.16	1,500.00 1,500.00
325,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	101.5000 101.5000	343,371.14 343,371.14	329,875.00 329,875.00	0.36	-13,496.14 -13,496.14
220,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	96.0000 96.0000	220,000.00 220,000.00	211,200.00 211,200.00	0.23	-8,800.00 -8,800.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
345,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	94.2500 94.2500	342,058.02 342,058.02	325,162.50 325,162.50	0.35	-16,895.52 -16,895.52
220,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	99.5000 99.5000	239,550.53 239,550.53	218,900.00 218,900.00	0.24	-20,650.53 -20,650.53
633,750.000 GRAFTECH 2/18 COV-LITE TLB 38431EAB4 0.000% 01/31/2025 DD 01/23/18	94.5000 94.5000	629,767.36 629,767.36	598,893.75 598,893.75	0.65	-30,873.61 -30,873.61
358,000.000 GRAY TELEVISION INC 144A 389284AA8 7.000% 05/15/2027 DD 11/16/18	97.3170 97.3170	360,914.35 360,914.35	348,394.86 348,394.86	0.38	-12,519.49 -12,519.49
440,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	91.0000 91.0000	447,763.62 447,763.62	400,400.00 400,400.00	0.43	-47,363.62 -47,363.62
540,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	97.7500 97.7500	547,122.31 547,122.31	527,850.00 527,850.00	0.57	-19,272.31 -19,272.31
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	94.7500 94.7500	300,481.57 300,481.57	284,250.00 284,250.00	0.31	-16,231.57 -16,231.57
270,000.000 GULFPORT ENERGY CORP 402635AH9 6.000% 10/15/2024 DD 04/15/17	88.5000 88.5000	271,788.45 271,788.45	238,950.00 238,950.00	0.26	-32,838.45 -32,838.45
50,000.000 GULFPORT ENERGY CORP 402635AL0 6.375% 05/15/2025 DD 05/15/17	88.5000 88.5000	50,000.00 50,000.00	44,250.00 44,250.00	0.05	-5,750.00 -5,750.00
90,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	99.0000 99.0000	90,522.68 90,522.68	89,100.00 89,100.00	0.10	-1,422.68 -1,422.68

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
EATON VANCE - MONTI - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
100,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	99.5000 99.5000	101,475.97 101,475.97	99,500.00 99,500.00	0.11	-1,975.97 -1,975.97	
440,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	99.5000 99.5000	468,299.34 468,299.34	437,800.00 437,800.00	0.47	-30,499.34 -30,499.34	
250,000.000 HCA INC 404119BT5 5.250% 06/15/2026 DD 03/15/16	99.2500 99.2500	260,654.26 260,654.26	248,125.00 248,125.00	0.27	-12,529.26 -12,529.26	
150,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	94.7500 94.7500	150,000.00 150,000.00	142,125.00 142,125.00	0.15	-7,875.00 -7,875.00	
175,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	102.5000 102.5000	182,033.25 182,033.25	179,375.00 179,375.00	0.19	-2,658.25 -2,658.25	
475,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	96.5000 96.5000	474,422.85 474,422.85	458,375.00 458,375.00	0.50	-16,047.85 -16,047.85	
50,000.000 HCA HEALTHCARE INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	102.2500 102.2500	51,211.42 51,211.42	51,125.00 51,125.00	0.06	-86.42 -86.42	
234,412.500 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	97.0710 97.0710	235,410.59 235,410.59	227,546.56 227,546.56	0.25	-7,864.03 -7,864.03	
25,000.000 HILLMAN GROUP INC/THE 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	81.0000 81.0000	22,342.34 22,342.34	20,250.00 20,250.00	0.02	-2,092.34 -2,092.34	
170,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	88.0000 88.0000	170,000.00 170,000.00	149,600.00 149,600.00	0.16	-20,400.00 -20,400.00	

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	98.0000 98.0000	100,000.00 100,000.00	98,000.00 98,000.00	0.11	-2,000.00 -2,000.00
20,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	93.0000 93.0000	20,216.87 20,216.87	18,600.00 18,600.00	0.02	-1,616.87 -1,616.87
310,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	90.2500 90.2500	310,000.00 310,000.00	279,775.00 279,775.00	0.30	-30,225.00 -30,225.00
450,000.000 HUSBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	97.7500 97.7500	486,813.20 486,813.20	439,875.00 439,875.00	0.48	-46,938.20 -46,938.20
250,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	103.7500 103.7500	254,974.03 254,974.03	259,375.00 259,375.00	0.28	4,400.97 4,400.97
220,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	91.6250 91.6250	229,875.24 229,875.24	201,575.00 201,575.00	0.22	-28,300.24 -28,300.24
220,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	91.6250 91.6250	237,655.72 237,655.72	201,575.00 201,575.00	0.22	-36,080.72 -36,080.72
90,000.000 HULK FINANCE CORP 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	87.2500 87.2500	90,000.00 90,000.00	78,525.00 78,525.00	0.09	-11,475.00 -11,475.00
320,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BQ9 6.375% 12/15/2025 DD 12/06/17	96.2500 96.2500	324,815.17 324,815.17	308,000.00 308,000.00	0.33	-16,815.17 -16,815.17
205,000.000 INFOR (LAWSON) 2/17 (USD) B6 45672LAE5 TLB	95.6720 95.6720	205,952.43 205,952.43	196,127.60 196,127.60	0.21	-9,824.83 -9,824.83

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
850,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	96.7150 96.7150	868,300.28 868,300.28	822,077.50 822,077.50	0.89	-46,222.78 -46,222.78
200,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	94.2900 94.2900	194,877.90 194,877.90	188,580.00 188,580.00	0.20	-6,297.90 -6,297.90
235,000.000 INMARSAT FINANCE PLC 144A 45763PAF3 6.500% 10/01/2024 DD 09/22/16	93.5000 93.5000	229,213.00 229,213.00	219,725.00 219,725.00	0.24	-9,488.00 -9,488.00
350,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	87.0000 87.0000	306,778.62 306,778.62	304,500.00 304,500.00	0.33	-2,278.62 -2,278.62
84,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	97.0000 97.0000	85,327.05 85,327.05	81,480.00 81,480.00	0.09	-3,847.05 -3,847.05
721,000.000 SYNEOS HEALTH INC / INVEN 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	104.0000 104.0000	780,692.93 780,692.93	749,840.00 749,840.00	0.81	-30,852.93 -30,852.93
40,000.000 INFORMATICA LLC 144A 465349AA6 7.125% 07/15/2023 DD 06/16/15	97.3890 97.3890	40,710.50 40,710.50	38,955.60 38,955.60	0.04	-1,754.90 -1,754.90
368,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	97.7500 97.7500	382,082.83 382,082.83	359,720.00 359,720.00	0.39	-22,362.83 -22,362.83
24,000.000 JACK OHIO FINANCE LLC / J 144A 46647DAB9 10.250% 11/15/2022 DD 11/08/16	106.0000 106.0000	26,070.29 26,070.29	25,440.00 25,440.00	0.03	-630.29 -630.29
38,000.000 JAGGED PEAK ENERGY LLC 144A 47009LAA3 5.875% 05/01/2026 DD 05/08/18	93.0000 93.0000	38,221.76 38,221.76	35,340.00 35,340.00	0.04	-2,881.76 -2,881.76

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	95.7000 95.7000	312,027.65 312,027.65	287,100.00 287,100.00	0.31	-24,927.65 -24,927.65
470,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	90.2500 90.2500	483,666.48 483,666.48	424,175.00 424,175.00	0.46	-59,491.48 -59,491.48
150,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	96.5000 96.5000	150,000.00 150,000.00	144,750.00 144,750.00	0.16	-5,250.00 -5,250.00
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	93.0000 93.0000	25,000.00 25,000.00	23,250.00 23,250.00	0.03	-1,750.00 -1,750.00
320,000.000 ARDONAGH MIDCO 3 PLC 144A 48250PAA8 8.625% 07/15/2023 DD 06/20/17	85.0000 85.0000	334,941.33 334,941.33	272,000.00 272,000.00	0.29	-62,941.33 -62,941.33
395,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAF1 7.875% 02/15/2021 DD 02/09/16	101.2500 101.2500	405,765.60 405,765.60	399,937.50 399,937.50	0.43	-5,828.10 -5,828.10
345,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	107.0000 107.0000	375,301.01 375,301.01	369,150.00 369,150.00	0.40	-6,151.01 -6,151.01
330,000.000 LAREDO PETROLEUM INC 516806AE6 6.250% 03/15/2023 DD 03/18/15	89.7500 89.7500	340,167.47 340,167.47	296,175.00 296,175.00	0.32	-43,992.47 -43,992.47
510,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	102.7500 102.7500	546,811.13 546,811.13	524,025.00 524,025.00	0.57	-22,786.13 -22,786.13
75,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	94.5000 94.5000	75,000.00 75,000.00	70,875.00 70,875.00	0.08	-4,125.00 -4,125.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	95.2500 95.2500	113,151.45 113,151.45	109,537.50 109,537.50	0.12	-3,613.95 -3,613.95
330,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	91.5000 91.5000	338,290.51 338,290.51	301,950.00 301,950.00	0.33	-36,340.51 -36,340.51
40,000.000 LEVEL 3 PARENT LLC 52729NBX7 5.750% 12/01/2022 DD 12/01/14	98.2500 98.2500	40,416.27 40,416.27	39,300.00 39,300.00	0.04	-1,116.27 -1,116.27
150,000.000 LIONS GATE CAPITAL HOLDIN 144A 53627NAA9 5.875% 11/01/2024 DD 11/01/17	98.7500 98.7500	155,065.66 155,065.66	148,125.00 148,125.00	0.16	-6,940.66 -6,940.66
303,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	91.0000 91.0000	298,363.03 298,363.03	275,730.00 275,730.00	0.30	-22,633.03 -22,633.03
100,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12	102.5000 102.5000	101,338.66 101,338.66	102,500.00 102,500.00	0.11	1,161.34 1,161.34
190,000.000 MGM RESORTS INTERNATIONAL 552953CE9 5.750% 06/15/2025 DD 06/18/18	96.5000 96.5000	190,000.00 190,000.00	183,350.00 183,350.00	0.20	-6,650.00 -6,650.00
850,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	93.2500 93.2500	887,557.34 887,557.34	792,625.00 792,625.00	0.86	-94,932.34 -94,932.34
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	100.7500 100.7500	175,000.00 175,000.00	176,312.50 176,312.50	0.19	1,312.50 1,312.50
295,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	92.0000 92.0000	295,000.00 295,000.00	271,400.00 271,400.00	0.29	-23,600.00 -23,600.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
236,000.000 MCGRAW-HILL GLOBAL EDUCAT 144A 580638AC8 7.875% 05/15/2024 DD 05/04/16	78.0000 78.0000	232,009.15 232,009.15	184,080.00 184,080.00	0.20	-47,929.15 -47,929.15
385,000.000 MERCER INTERNATIONAL INC 588056AW1 5.500% 01/15/2026 DD 07/15/18	89.5000 89.5000	384,433.89 384,433.89	344,575.00 344,575.00	0.37	-39,858.89 -39,858.89
102,909.710 MEREDITH 10/18 TLB 58943PAP7	96.9170 96.9170	102,720.69 102,720.69	99,737.00 99,737.00	0.11	-2,983.69 -2,983.69
400,000.000 MERLIN ENTERTAINMENTS PLC 144A 59010QAB2 5.750% 06/15/2026 DD 05/09/18	98.7500 98.7500	405,046.99 405,046.99	395,000.00 395,000.00	0.43	-10,046.99 -10,046.99
175,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	86.5000 86.5000	176,426.66 176,426.66	151,375.00 151,375.00	0.16	-25,051.66 -25,051.66
175,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	93.4090 93.4090	175,000.00 175,000.00	163,465.75 163,465.75	0.18	-11,534.25 -11,534.25
325,000.000 MURPHY OIL USA INC 626738AD0 .81325% 05/01/2027 DD 04/25/17	96.0000 96.0000	348,146.55 348,146.55	312,000.00 312,000.00	0.34	-36,146.55 -36,146.55
15,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	97.2500 97.2500	15,000.00 15,000.00	14,587.50 14,587.50	0.02	-412.50 -412.50
480,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	103.7500 103.7500	516,114.16 516,114.16	498,000.00 498,000.00	0.54	-18,114.16 -18,114.16
165,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	96.0000 96.0000	165,000.00 165,000.00	158,400.00 158,400.00	0.17	-6,600.00 -6,600.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
335,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	96.5000 96.5000	335,000.00 335,000.00	323,275.00 323,275.00	0.35	-11,725.00 -11,725.00
297,750.000 NAVISTAR INTERNATIONAL 11/17 63937YAE1 COV-LITE TLB	96.2500 96.2500	296,501.76 296,501.76	286,584.38 286,584.38	0.31	-9,917.38 -9,917.38
180,000.000 NAVIENT CORP 63938CAJ7 6.750% 06/15/2026 DD 06/11/18	83.0000 83.0000	180,000.00 180,000.00	149,400.00 149,400.00	0.16	-30,600.00 -30,600.00
600,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	92.7500 92.7500	577,124.89 577,124.89	556,500.00 556,500.00	0.60	-20,624.89 -20,624.89
330,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	100.8750 100.8750	358,477.43 358,477.43	332,887.50 332,887.50	0.36	-25,589.93 -25,589.93
235,000.000 NETFLIX INC 144A 64110LAQ9 5.875% 11/15/2028 DD 04/26/18	97.1700 97.1700	235,000.00 235,000.00	228,349.50 228,349.50	0.25	-6,650.50 -6,650.50
185,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	91.2500 91.2500	185,000.00 185,000.00	168,812.50 168,812.50	0.18	-16,187.50 -16,187.50
220,000.000 NEWFIELD EXPLORATION CO 651290AQ1 5.625% 07/01/2024 DD 06/26/12	101.2500 101.2500	233,503.53 233,503.53	222,750.00 222,750.00	0.24	-10,753.53 -10,753.53
220,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	98.0000 98.0000	230,267.21 230,267.21	215,600.00 215,600.00	0.23	-14,667.21 -14,667.21
235,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	89.0000 89.0000	216,328.82 216,328.82	209,150.00 209,150.00	0.23	-7,178.82 -7,178.82

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	92.5000 92.5000	75,000.00 75,000.00	69,375.00 69,375.00	0.08	-5,625.00 -5,625.00
150,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	95.5000 95.5000	149,790.60 149,790.60	143,250.00 143,250.00	0.16	-6,540.60 -6,540.60
85,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	95.0000 95.0000	85,000.00 85,000.00	80,750.00 80,750.00	0.09	-4,250.00 -4,250.00
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	94.0000 94.0000	200,000.00 200,000.00	188,000.00 188,000.00	0.20	-12,000.00 -12,000.00
230,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	88.5000 88.5000	236,806.79 236,806.79	203,550.00 203,550.00	0.22	-33,256.79 -33,256.79
10,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	99.8750 99.8750	9,990.30 9,990.30	9,987.50 9,987.50	0.01	-2.80 -2.80
50,000.000 NUANCE COMMUNICATIONS INC 67020YAQ3 5.625% 12/15/2026 DD 12/22/16	95.0000 95.0000	49,606.70 49,606.70	47,500.00 47,500.00	0.05	-2,106.70 -2,106.70
155,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	91.1500 91.1500	155,000.00 155,000.00	141,282.50 141,282.50	0.15	-13,717.50 -13,717.50
300,000.000 ALTICE FRANCE SA/France 144A 67054KAA7 7.375% 05/01/2026 DD 04/11/16	91.7500 91.7500	319,899.39 319,899.39	275,250.00 275,250.00	0.30	-44,649.39 -44,649.39
200,000.000 OCI NV 144A 67091GAA1 6.625% 04/15/2023 DD 04/26/18	98.2500 98.2500	200,000.00 200,000.00	196,500.00 196,500.00	0.21	-3,500.00 -3,500.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 OLIN CORP 680665AK2 5.000% 02/01/2030 DD 01/19/18	87.6250 87.6250	90,000.00 90,000.00	78,862.50 78,862.50	0.09	-11,137.50 -11,137.50
295,000.000 WEST CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	78.5000 78.5000	276,750.36 276,750.36	231,575.00 231,575.00	0.25	-45,175.36 -45,175.36
270,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	92.0000 92.0000	272,505.12 272,505.12	248,400.00 248,400.00	0.27	-24,105.12 -24,105.12
341,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	92.0000 92.0000	345,852.83 345,852.83	313,720.00 313,720.00	0.34	-32,132.83 -32,132.83
440,000.000 OWENS-BROCKWAY GLASS CONT 144A 69073TAS2 6.375% 08/15/2025 DD 08/24/15	99.0000 99.0000	492,036.51 492,036.51	435,600.00 435,600.00	0.47	-56,436.51 -56,436.51
40,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	95.5000 95.5000	41,552.24 41,552.24	38,200.00 38,200.00	0.04	-3,352.24 -3,352.24
488,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	94.0000 94.0000	496,658.57 496,658.57	458,720.00 458,720.00	0.50	-37,938.57 -37,938.57
220,000.000 PBF LOGISTICS LP / PBF LOGISTI 69318UAB1 6.875% 05/15/2023 DD 11/15/15	98.2500 98.2500	223,544.28 223,544.28	216,150.00 216,150.00	0.23	-7,394.28 -7,394.28
365,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	103.0000 103.0000	389,282.49 389,282.49	375,950.00 375,950.00	0.41	-13,332.49 -13,332.49
880,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	98.5000 98.5000	919,462.67 919,462.67	866,800.00 866,800.00	0.94	-52,662.67 -52,662.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	96.7500 96.7500	40,000.00 40,000.00	38,700.00 38,700.00	0.04	-1,300.00 -1,300.00
255,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	96.5000 96.5000	264,046.78 264,046.78	246,075.00 246,075.00	0.27	-17,971.78 -17,971.78
440,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	92.0000 92.0000	445,115.97 445,115.97	404,800.00 404,800.00	0.44	-40,315.97 -40,315.97
102,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	90.8750 90.8750	102,000.00 102,000.00	92,692.50 92,692.50	0.10	-9,307.50 -9,307.50
90,000.000 PARTY CITY HOLDINGS INC 144A 702150AC7 6.125% 08/15/2023 DD 08/19/15	98.2500 98.2500	91,115.92 91,115.92	88,425.00 88,425.00	0.10	-2,690.92 -2,690.92
70,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	96.5000 96.5000	73,007.03 73,007.03	67,550.00 67,550.00	0.07	-5,457.03 -5,457.03
200,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	99.7500 99.7500	200,470.75 200,470.75	199,500.00 199,500.00	0.22	-970.75 -970.75
200,000.000 ELEMENT SOLUTIONS INC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	100.0000 100.0000	194,074.15 194,074.15	200,000.00 200,000.00	0.22	5,925.85 5,925.85
200,000.000 POLARIS INTERMEDIATE CORP 144A 73107GAA1 8.500% 12/01/2022 DD 11/21/17	91.2120 91.2120	207,461.09 207,461.09	182,424.00 182,424.00	0.20	-25,037.09 -25,037.09
200,000.000 POLYONE CORP 73179PAK2 5.250% 03/15/2023 DD 09/15/13	96.5000 96.5000	199,078.49 199,078.49	193,000.00 193,000.00	0.21	-6,078.49 -6,078.49

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 POST HOLDINGS INC 144A 737446AL8 5.500% 03/01/2025 DD 02/14/17	95.9810 95.9810	325,052.02 325,052.02	302,340.15 302,340.15	0.33	-22,711.87 -22,711.87
50,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	93.7500 93.7500	50,000.00 50,000.00	46,875.00 46,875.00	0.05	-3,125.00 -3,125.00
139,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	92.0000 92.0000	139,000.00 139,000.00	127,880.00 127,880.00	0.14	-11,120.00 -11,120.00
55,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	86.0000 86.0000	55,000.00 55,000.00	47,300.00 47,300.00	0.05	-7,700.00 -7,700.00
220,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	83.0000 83.0000	203,270.97 203,270.97	182,600.00 182,600.00	0.20	-20,670.97 -20,670.97
100,000.000 PRESTIGE BRANDS INC 144A 74112BAJ4 5.375% 12/15/2021 DD 12/17/13	97.7500 97.7500	98,518.06 98,518.06	97,750.00 97,750.00	0.11	-768.06 -768.06
462,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	103.1250 103.1250	499,487.99 499,487.99	476,437.50 476,437.50	0.52	-23,050.49 -23,050.49
455,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	73.6250 73.6250	436,601.69 436,601.69	334,993.75 334,993.75	0.36	-101,607.94 -101,607.94
163,000.000 QEP RESOURCES INC 74733VAD2 5.625% 03/01/2026 DD 11/21/17	83.0000 83.0000	161,945.67 161,945.67	135,290.00 135,290.00	0.15	-26,655.67 -26,655.67
90,000.000 QUALITYTECH LP / QTS FINA 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	93.5000 93.5000	90,000.00 90,000.00	84,150.00 84,150.00	0.09	-5,850.00 -5,850.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
352,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	97.5000 97.5000	352,225.48 352,225.48	343,200.00 343,200.00	0.37	-9,025.48 -9,025.48
250,000.000 REALOGY GROUP LLC / REALO 144A 75606DAA9 4.500% 04/15/2019 DD 04/07/14	99.6250 99.6250	250,686.22 250,686.22	249,062.50 249,062.50	0.27	-1,623.72 -1,623.72
640,000.000 RELIANCE INTERMEDIATE HOL 144A 75947TAB0 6.500% 04/01/2023 DD 03/24/15	102.0000 102.0000	665,726.73 665,726.73	652,800.00 652,800.00	0.71	-12,926.73 -12,926.73
425,000.000 RESIDEO FUNDING INC 144A 76119LAA9 6.125% 11/01/2026 DD 10/19/18	98.5000 98.5000	428,647.23 428,647.23	418,625.00 418,625.00	0.45	-10,022.23 -10,022.23
34,653.730 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	100.0000 100.0000	35,156.03 35,156.03	34,653.73 34,653.73	0.04	-502.30 -502.30
96,910.770 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	99.7500 99.7500	98,426.11 98,426.11	96,668.49 96,668.49	0.10	-1,757.62 -1,757.62
330,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	95.2500 95.2500	349,405.77 349,405.77	314,325.00 314,325.00	0.34	-35,080.77 -35,080.77
115,000.000 SBA COMMUNICATIONS CORP 78410GAB0 4.000% 10/01/2022 DD 04/01/18	95.2500 95.2500	115,000.00 115,000.00	109,537.50 109,537.50	0.12	-5,462.50 -5,462.50
250,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	96.5000 96.5000	253,797.05 253,797.05	241,250.00 241,250.00	0.26	-12,547.05 -12,547.05
235,000.000 SM ENERGY CO 78454LAL4 5.625% 06/01/2025 DD 05/21/15	87.0000 87.0000	216,630.41 216,630.41	204,450.00 204,450.00	0.22	-12,180.41 -12,180.41

 EATON VANCE - MONTI -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 SM ENERGY CO 78454LAP5 6.625% 01/15/2027 DD 08/20/18	88.5000 88.5000	125,000.00 125,000.00	110,625.00 110,625.00	0.12	-14,375.00 -14,375.00
124,563.930 SS&C TECHNOLOGIES 4/18 COV- 78466DBD5 0.000% 04/16/2025 DD 02/16/18	94.1430 94.1430	124,283.77 124,283.77	117,268.22 117,268.22	0.13	-7,015.55 -7,015.55
45,671.990 SS&C TECHNOLOGIES 4/18 COV- 78466DBE3 0.000% 04/16/2025 DD 02/16/18	94.1430 94.1430	45,569.26 45,569.26	42,996.98 42,996.98	0.05	-2,572.28 -2,572.28
319,195.280 SS&C TECHNOLOGIES 8/18 ADD-ON 78466DBF0 B5 TLB	94.1880 94.1880	318,660.46 318,660.46	300,643.65 300,643.65	0.33	-18,016.81 -18,016.81
85,000.000 SEAGATE HDD CAYMAN 81180WAL5 4.750% 01/01/2025 DD 05/28/14	88.6890 88.6890	84,718.10 84,718.10	75,385.65 75,385.65	0.08	-9,332.45 -9,332.45
150,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	94.0000 94.0000	150,000.00 150,000.00	141,000.00 141,000.00	0.15	-9,000.00 -9,000.00
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	100.5000 100.5000	216,941.68 216,941.68	201,000.00 201,000.00	0.22	-15,941.68 -15,941.68
240,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	102.0000 102.0000	260,559.20 260,559.20	244,800.00 244,800.00	0.27	-15,759.20 -15,759.20
455,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	94.5000 94.5000	453,351.14 453,351.14	429,975.00 429,975.00	0.47	-23,376.14 -23,376.14
190,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	89.5000 89.5000	190,000.00 190,000.00	170,050.00 170,050.00	0.18	-19,950.00 -19,950.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
345,000.000 SHELF DRILLING HOLDINGS L 144A 822538AE4 8.250% 02/15/2025 DD 02/07/18	85.5000 85.5000	347,009.30 347,009.30	294,975.00 294,975.00	0.32	-52,034.30 -52,034.30
300,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	100.2500 100.2500	302,028.07 302,028.07	300,750.00 300,750.00	0.33	-1,278.07 -1,278.07
360,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	91.3750 91.3750	367,668.48 367,668.48	328,950.00 328,950.00	0.36	-38,718.48 -38,718.48
440,000.000 SOLERA LLC / SOLERA FINAN 144A 83422AAA1 10.500% 03/01/2024 DD 03/03/16	106.5000 106.5000	493,115.69 493,115.69	468,600.00 468,600.00	0.51	-24,515.69 -24,515.69
510,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	87.5000 87.5000	507,868.96 507,868.96	446,250.00 446,250.00	0.48	-61,618.96 -61,618.96
50,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	96.2500 96.2500	50,000.00 50,000.00	48,125.00 48,125.00	0.05	-1,875.00 -1,875.00
480,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	94.9700 94.9700	492,558.19 492,558.19	455,856.00 455,856.00	0.49	-36,702.19 -36,702.19
330,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	94.5000 94.5000	366,669.80 366,669.80	311,850.00 311,850.00	0.34	-54,819.80 -54,819.80
100,000.000 SPRINT CAPITAL CORP 852060AG7 6.900% 05/01/2019 DD 05/06/99	100.5000 100.5000	101,269.72 101,269.72	100,500.00 100,500.00	0.11	-769.72 -769.72
22,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	102.3800 102.3800	22,974.39 22,974.39	22,523.60 22,523.60	0.02	-450.79 -450.79

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	98.1330 98.1330	221,314.51 221,314.51	235,519.20 235,519.20	0.25	14,204.69 14,204.69
565,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	102.3500 102.3500	588,619.26 588,619.26	578,277.50 578,277.50	0.63	-10,341.76 -10,341.76
179,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	102.6250 102.6250	186,364.52 186,364.52	183,698.75 183,698.75	0.20	-2,665.77 -2,665.77
205,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	99.0340 99.0340	202,247.34 202,247.34	203,019.70 203,019.70	0.22	772.36 772.36
330,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	100.0000 100.0000	367,179.17 367,179.17	330,000.00 330,000.00	0.36	-37,179.17 -37,179.17
124,000.000 SPRINT CORP 85207UAK1 7.625% 03/01/2026 DD 02/22/18	98.7500 98.7500	124,000.00 124,000.00	122,450.00 122,450.00	0.13	-1,550.00 -1,550.00
25,000.000 STARWOOD PROPERTY TRUST INC 85571BAG0 5.000% 12/15/2021 DD 06/15/17	98.2500 98.2500	25,000.00 25,000.00	24,562.50 24,562.50	0.03	-437.50 -437.50
300,000.000 STARS GROUP HOLDINGS BV / 144A 85572NAA6 7.000% 07/15/2026 DD 07/10/18	97.2500 97.2500	301,039.19 301,039.19	291,750.00 291,750.00	0.32	-9,289.19 -9,289.19
15,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	99.8750 99.8750	15,325.29 15,325.29	14,981.25 14,981.25	0.02	-344.04 -344.04
310,000.000 SUNCOKE ENERGY PARTNERS L 144A 86723CAF5 7.500% 06/15/2025 DD 05/24/17	94.7500 94.7500	315,321.96 315,321.96	293,725.00 293,725.00	0.32	-21,596.96 -21,596.96

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAJ6 4.875% 01/15/2023 DD 07/15/18	97.5000 97.5000	115,000.00 115,000.00	112,125.00 112,125.00	0.12	-2,875.00 -2,875.00
48,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAL1 5.500% 02/15/2026 DD 08/15/18	94.7500 94.7500	48,000.00 48,000.00	45,480.00 45,480.00	0.05	-2,520.00 -2,520.00
355,000.000 SYMANTEC CORP 144A 871503AU2 5.000% 04/15/2025 DD 02/09/17	93.2680 93.2680	369,074.68 369,074.68	331,101.40 331,101.40	0.36	-37,973.28 -37,973.28
370,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13	101.2500 101.2500	381,092.19 381,092.19	374,625.00 374,625.00	0.41	-6,467.19 -6,467.19
325,000.000 TMS INTERNATIONAL CORP 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	93.5000 93.5000	337,570.69 337,570.69	303,875.00 303,875.00	0.33	-33,695.69 -33,695.69
640,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	102.0000 102.0000	681,842.67 681,842.67	652,800.00 652,800.00	0.71	-29,042.67 -29,042.67
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	96.5000 96.5000	25,000.00 25,000.00	24,125.00 24,125.00	0.03	-875.00 -875.00
120,000.000 T-MOBILE USA INC 87264AAU9 4.500% 02/01/2026 DD 01/25/18	91.7500 91.7500	120,000.00 120,000.00	110,100.00 110,100.00	0.12	-9,900.00 -9,900.00
120,000.000 T-MOBILE USA INC 87264AAV7 4.750% 02/01/2028 DD 01/25/18	90.5000 90.5000	116,626.14 116,626.14	108,600.00 108,600.00	0.12	-8,026.14 -8,026.14
50,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	77.9700 77.9700	50,000.00 50,000.00	38,985.00 38,985.00	0.04	-11,015.00 -11,015.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	98.2500 98.2500	254,418.62 254,418.62	245,625.00 245,625.00	0.27	-8,793.62 -8,793.62
375,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	96.0000 96.0000	376,926.16 376,926.16	360,000.00 360,000.00	0.39	-16,926.16 -16,926.16
125,000.000 TARGA RESOURCES PARTNERS 144A 87612BBH4 5.875% 04/15/2026 DD 04/12/18	97.2500 97.2500	125,000.00 125,000.00	121,562.50 121,562.50	0.13	-3,437.50 -3,437.50
445,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	92.7500 92.7500	451,797.13 451,797.13	412,737.50 412,737.50	0.45	-39,059.63 -39,059.63
100,000.000 TELESAT CANADA / TELESAT 144A 87952VAL0 8.875% 11/15/2024 DD 11/17/16	104.0000 104.0000	100,000.00 100,000.00	104,000.00 104,000.00	0.11	4,000.00 4,000.00
85,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	100.2500 100.2500	87,354.13 87,354.13	85,212.50 85,212.50	0.09	-2,141.63 -2,141.63
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	101.5000 101.5000	25,000.00 25,000.00	25,375.00 25,375.00	0.03	375.00 375.00
144,000.000 TENET HEALTHCARE CORP 88033GCS7 4.625% 07/15/2024 DD 06/14/17	93.0000 93.0000	144,000.00 144,000.00	133,920.00 133,920.00	0.14	-10,080.00 -10,080.00
125,000.000 TENET HEALTHCARE CORP 88033GCU2 5.125% 05/01/2025 DD 06/14/17	93.2500 93.2500	125,000.00 125,000.00	116,562.50 116,562.50	0.13	-8,437.50 -8,437.50
45,000.000 TENET HEALTHCARE CORP 88033GCW8 7.000% 08/01/2025 DD 06/14/17	92.5000 92.5000	45,000.00 45,000.00	41,625.00 41,625.00	0.05	-3,375.00 -3,375.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	81.6250 81.6250	284,052.18 284,052.18	240,793.75 240,793.75	0.26	-43,258.43 -43,258.43
505,000.000 TERRAFORM POWER OPERATING 144A 88104LAB9 STEP 06/15/2025 DD 07/17/2015	101.0000 101.0000	545,284.62 545,284.62	510,050.00 510,050.00	0.55	-35,234.62 -35,234.62
75,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	93.2500 93.2500	75,000.00 75,000.00	69,937.50 69,937.50	0.08	-5,062.50 -5,062.50
115,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	88.0000 88.0000	115,000.00 115,000.00	101,200.00 101,200.00	0.11	-13,800.00 -13,800.00
475,000.000 TERVITA ESCROW CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	95.2500 95.2500	479,178.04 479,178.04	452,437.50 452,437.50	0.49	-26,740.54 -26,740.54
40,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	76.3220 76.3220	34,108.12 34,108.12	30,528.80 30,528.80	0.03	-3,579.32 -3,579.32
70,000.000 TITAN ACQUISITION LTD / T 144A 88827AAA1 7.750% 04/15/2026 DD 03/28/18	85.5000 85.5000	70,000.00 70,000.00	59,850.00 59,850.00	0.06	-10,150.00 -10,150.00
200,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	98.5000 98.5000	205,608.08 205,608.08	197,000.00 197,000.00	0.21	-8,608.08 -8,608.08
500,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	95.5000 95.5000	518,511.81 518,511.81	477,500.00 477,500.00	0.52	-41,011.81 -41,011.81
90,000.000 TRANSDIGM INC 893647BB2 6.375% 06/15/2026 DD 12/15/16	93.0000 93.0000	89,399.81 89,399.81	83,700.00 83,700.00	0.09	-5,699.81 -5,699.81

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
104,715.240 TRANSDIGM 5/18 COV-LITE TLE 89364MBN3 0.000% 05/30/2025 DD 05/01/18	94.1410 94.1410	105,093.96 105,093.96	98,579.97 98,579.97	0.11	-6,513.99 -6,513.99
85,000.000 TRANSOCEAN INC 144A 893830BF5 7.500% 01/15/2026 DD 10/17/17	87.7500 87.7500	88,696.34 88,696.34	74,587.50 74,587.50	0.08	-14,108.84 -14,108.84
181,000.000 TRANSOCEAN INC 144A 893830BK4 7.250% 11/01/2025 DD 10/25/18	87.2500 87.2500	181,000.00 181,000.00	157,922.50 157,922.50	0.17	-23,077.50 -23,077.50
205,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	99.0000 99.0000	208,135.32 208,135.32	202,950.00 202,950.00	0.22	-5,185.32 -5,185.32
212,000.000 TRINIDAD DRILLING LTD 144A 896356AE2 6.625% 02/15/2025 DD 02/08/17	100.8500 100.8500	209,431.13 209,431.13	213,802.00 213,802.00	0.23	4,370.87 4,370.87
81,000.000 TRONOX INC 144A 897051AA6 6.500% 04/15/2026 DD 04/06/18	83.0000 83.0000	81,000.00 81,000.00	67,230.00 67,230.00	0.07	-13,770.00 -13,770.00
90,000.000 TRONOX FINANCE PLC 144A 89705PAA3 5.750% 10/01/2025 DD 09/22/17	81.0000 81.0000	90,000.00 90,000.00	72,900.00 72,900.00	0.08	-17,100.00 -17,100.00
530,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	97.2500 97.2500	551,233.73 551,233.73	515,425.00 515,425.00	0.56	-35,808.73 -35,808.73
200,000.000 UPC HOLDING BV 144A 90320LAG2 5.500% 01/15/2028 DD 10/18/17	89.7500 89.7500	200,000.00 200,000.00	179,500.00 179,500.00	0.19	-20,500.00 -20,500.00
200,000.000 UPCB FINANCE IV LTD 144A 90320MAA3 5.375% 01/15/2025 DD 04/15/15	93.5120 93.5120	202,717.92 202,717.92	187,024.00 187,024.00	0.20	-15,693.92 -15,693.92

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000 UNITYMEDIA GMBH 144A 91337DAB0 6.125% 01/15/2025 DD 10/22/14	100.4900 100.4900	227,991.14 227,991.14	216,053.50 216,053.50	0.23	-11,937.64 -11,937.64
200,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	99.5000 99.5000	201,828.64 201,828.64	199,000.00 199,000.00	0.22	-2,828.64 -2,828.64
100,000.000 USIS MERGER SUB INC 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	91.8100 91.8100	100,000.00 100,000.00	91,810.00 91,810.00	0.10	-8,190.00 -8,190.00
450,000.000 BAUSCH HEALTH COS INC 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	92.5000 92.5000	421,887.64 421,887.64	416,250.00 416,250.00	0.45	-5,637.64 -5,637.64
62,000.000 BAUSCH HEALTH COS INC 144A 91911KAD4 5.625% 12/01/2021 DD 12/02/13	98.5000 98.5000	61,792.51 61,792.51	61,070.00 61,070.00	0.07	-722.51 -722.51
90,000.000 BAUSCH HEALTH COS INC 144A 91911KAE2 5.500% 03/01/2023 DD 01/30/15	91.5000 91.5000	86,655.21 86,655.21	82,350.00 82,350.00	0.09	-4,305.21 -4,305.21
50,000.000 BAUSCH HEALTH COS INC 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	100.5000 100.5000	50,000.00 50,000.00	50,250.00 50,250.00	0.05	250.00 250.00
75,000.000 BAUSCH HEALTH COS INC 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	93.2500 93.2500	75,000.00 75,000.00	69,937.50 69,937.50	0.08	-5,062.50 -5,062.50
195,000.000 BAUSCH HEALTH COS INC 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	99.5000 99.5000	192,548.67 192,548.67	194,025.00 194,025.00	0.21	1,476.33 1,476.33
320,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAV6 9.250% 04/01/2026 DD 03/26/18	100.0000 100.0000	341,061.53 341,061.53	320,000.00 320,000.00	0.35	-21,061.53 -21,061.53

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
203,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAW4 8.500% 01/31/2027 DD 06/01/18	97.0000 97.0000	205,447.29 205,447.29	196,910.00 196,910.00	0.21	-8,537.29 -8,537.29
330,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	92.0000 92.0000	336,009.23 336,009.23	303,600.00 303,600.00	0.33	-32,409.23 -32,409.23
200,000.000 VANTIV LLC / VANTIV ISSUE 144A 92211WAA9 4.375% 11/15/2025 DD 12/21/17	91.5000 91.5000	200,000.00 200,000.00	183,000.00 183,000.00	0.20	-17,000.00 -17,000.00
385,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	80.0000 80.0000	396,347.91 396,347.91	308,000.00 308,000.00	0.33	-88,347.91 -88,347.91
264,000.000 VERITAS US INC / VERITAS 144A 92346LAA1 10.500% 02/01/2024 DD 01/29/16	65.5000 65.5000	283,256.96 283,256.96	172,920.00 172,920.00	0.19	-110,336.96 -110,336.96
330,000.000 VERITAS US INC / VERITAS 144A 92346LAB9 7.500% 02/01/2023 DD 01/29/16	81.5000 81.5000	349,367.20 349,367.20	268,950.00 268,950.00	0.29	-80,417.20 -80,417.20
240,000.000 VERIFONE 8/18 COV-LITE TL 92346NAB5	96.3930 96.3930	239,652.73 239,652.73	231,343.20 231,343.20	0.25	-8,309.53 -8,309.53
541,000.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	107.5000 107.5000	593,697.85 593,697.85	581,575.00 581,575.00	0.63	-12,122.85 -12,122.85
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	99.5000 99.5000	50,365.43 50,365.43	49,750.00 49,750.00	0.05	-615.43 -615.43
690,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	93.2500 93.2500	691,203.00 691,203.00	643,425.00 643,425.00	0.70	-47,778.00 -47,778.00

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 VIRGIN MEDIA SECURED FINA 144A 92769XAJ4 5.500% 01/15/2025 DD 03/28/14	98.5640 98.5640	266,839.72 266,839.72	271,051.00 271,051.00	0.29	4,211.28 4,211.28
660,000.000 VIZIENT INC 144A 92856JAA8 10.375% 03/01/2024 DD 02/11/16	106.0000 106.0000	744,664.89 744,664.89	699,600.00 699,600.00	0.76	-45,064.89 -45,064.89
132,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	99.7500 99.7500	132,168.78 132,168.78	131,670.00 131,670.00	0.14	-498.78 -498.78
315,000.000 WASTE PRO USA INC 144A 94107JAA1 5.500% 02/15/2026 DD 02/01/18	92.0000 92.0000	307,080.86 307,080.86	289,800.00 289,800.00	0.31	-17,280.86 -17,280.86
645,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	100.2500 100.2500	664,832.28 664,832.28	646,612.50 646,612.50	0.70	-18,219.78 -18,219.78
40,000.000 WEATHERFORD INTERNATIONAL LTD 947075AN7 9.875% 02/15/2024 DD 08/15/17	61.0000 61.0000	40,324.80 40,324.80	24,400.00 24,400.00	0.03	-15,924.80 -15,924.80
760,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	96.2500 96.2500	791,492.47 791,492.47	731,500.00 731,500.00	0.79	-59,992.47 -59,992.47
160,000.000 WELLCARE HEALTH PLANS INC 144A 94946TAD8 5.375% 08/15/2026 DD 08/13/18	96.5000 96.5000	160,000.00 160,000.00	154,400.00 154,400.00	0.17	-5,600.00 -5,600.00
368,000.000 WESTERN DIGITAL CORP 958102AM7 4.750% 02/15/2026 DD 02/13/18	86.7500 86.7500	368,000.00 368,000.00	319,240.00 319,240.00	0.35	-48,760.00 -48,760.00
68,000.000 TRI POINTE GROUP INC / TRI POI 962178AN9 5.875% 06/15/2024 DD 06/15/15	89.2500 89.2500	69,190.20 69,190.20	60,690.00 60,690.00	0.07	-8,500.20 -8,500.20

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13	95.0000 95.0000	91,822.32 91,822.32	85,500.00 85,500.00	0.09	-6,322.32 -6,322.32
245,000.000 WHITING PETROLEUM CORP 966387BG6 6.625% 01/15/2026 DD 07/15/18	85.7500 85.7500	246,404.51 246,404.51	210,087.50 210,087.50	0.23	-36,317.01 -36,317.01
455,000.000 BRAZOS VALLEY LONGHORN LLC / B 96812TAB8 6.875% 02/01/2025 DD 08/01/17	94.5000 94.5000	459,417.14 459,417.14	429,975.00 429,975.00	0.47	-29,442.14 -29,442.14
55,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	97.2500 97.2500	52,428.06 52,428.06	53,487.50 53,487.50	0.06	1,059.44 1,059.44
100,000.000 WPX ENERGY INC 98212BAE3 5.250% 09/15/2024 DD 09/08/14	90.5000 90.5000	91,232.63 91,232.63	90,500.00 90,500.00	0.10	-732.63 -732.63
40,000.000 WYNN LAS VEGAS LLC / WYNN 144A 983130AX3 5.250% 05/15/2027 DD 05/11/17	88.0000 88.0000	39,261.67 39,261.67	35,200.00 35,200.00	0.04	-4,061.67 -4,061.67
440,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	96.4500 96.4500	456,822.25 456,822.25	424,380.00 424,380.00	0.46	-32,442.25 -32,442.25
262,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	93.0000 93.0000	279,355.32 279,355.32	243,660.00 243,660.00	0.26	-35,695.32 -35,695.32
150,000.000 ZIGGO BV 144A 98954NAA7 5.500% 01/15/2027 DD 09/23/16	89.5000 89.5000	150,000.00 150,000.00	134,250.00 134,250.00	0.15	-15,750.00 -15,750.00
220,000.000 ZIGGO BOND CO BV 144A 98954UAA1 5.875% 01/15/2025 DD 01/29/15	90.2500 90.2500	227,936.63 227,936.63	198,550.00 198,550.00	0.21	-29,386.63 -29,386.63

 EATON VANCE - MONTI - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,000.000 ZIGGO BOND CO BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	87.5000 87.5000	195,700.97 195,700.97	166,250.00 166,250.00	 0.18	-29,450.97 -29,450.97
51,869.670 AMAYA 6/18 (USD) TL 99AAD2639 0.000% 07/10/2025 DD 04/23/18	96.4170 96.4170	51,224.55 51,224.55	50,011.18 50,011.18	 0.05	-1,213.37 -1,213.37
237,000.000 SEDGWICK CMS 11/18 COV-LITE 99AAD7851 TLB	95.2920 95.2920	237,127.05 237,127.05	225,842.04 225,842.04	 0.24	-11,285.01 -11,285.01
100,000.000 INTELSAT JACKSON 12/17 B5 FIXE L5137LAH8 TLB	98.2500 98.2500	100,000.00 100,000.00	98,250.00 98,250.00	 0.11	-1,750.00 -1,750.00
131,000.000 AKZONOBEL SPECIALTY CHEMICALS N8232NAB3 0.000% 10/01/2025 DD 09/06/18	95.5000 95.5000	130,369.62 130,369.62	125,105.00 125,105.00	 0.14	-5,264.62 -5,264.62
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		92,513,448.49 92,513,448.49	86,417,603.96 86,417,603.96	 93.56	-6,095,844.53 -6,095,844.53
TOTAL ASSETS FIXED INCOME SECURITIES		92,513,448.49	86,417,603.96	93.56	-6,095,844.53
TOTAL ASSETS		98,482,539.97	92,366,618.71	100.00	-6,115,921.26

 MARATHON EM BOND FUN - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES					
U.S. DOLLAR					
31,500,000.000 MARATHON EM BOND FUND	0.9749	31,500,000.00	30,708,990.20		-791,009.80
99VVBK5X7	0.9749	31,500,000.00	30,708,990.20	100.00	-791,009.80

 WELLINGTON MONTI EME - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
OTHER					
U.S. DOLLAR					
4,800,000.000 WELLINGTON EME	10.0000	48,000,000.00	48,000,000.00		0.00
99VVBUE1	10.0000	48,000,000.00	48,000,000.00	100.00	0.00

 CASH - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
915,034.220 BLACKROCK LIQ T FUND INSTL	100.0000	915,034.22	915,034.22		0.00
996229696 FUND 60	100.0000	915,034.22	915,034.22	99.73	0.00
CASH		0.40	0.40		0.00
		0.40	0.40	0.00	0.00
INTEREST RECEIVABLE		2,480.48	2,480.48		0.00
		2,480.48	2,480.48	0.27	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		917,515.10	917,515.10		0.00
		917,515.10	917,515.10	100.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		917,515.10	917,515.10	100.00	0.00
TOTAL ASSETS		917,515.10	917,515.10	100.00	0.00

 PARA US - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
CANADIAN DOLLAR					
DIVIDENDS RECEIVABLE		650.08	650.08		0.00
		476.67	475.97	0.00	-0.70
U.S. DOLLAR					
457,474.380 BLACKROCK LIQ T FUND INSTL	100.0000	457,474.38	457,474.38		0.00
996229696 FUND 60	100.0000	457,474.38	457,474.38	0.37	0.00
CASH		8.26	8.26		0.00
		8.26	8.26	0.00	0.00
DIVIDENDS RECEIVABLE		151,121.15	151,121.15		0.00
		151,121.15	151,121.15	0.12	0.00
INTEREST RECEIVABLE		1,174.07	1,174.07		0.00
		1,174.07	1,174.07	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		609,777.86	609,777.86		0.00
		609,777.86	609,777.86	0.49	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		610,254.53	610,253.83	0.49	-0.70
EQUITY					
U.S. DOLLAR					
316.000 ABM INDUSTRIES INC	32.1100	7,223.76	10,146.76		2,923.00
000957100	32.1100	7,223.76	10,146.76	0.01	2,923.00
5,330.000 AFLAC INC	45.5600	122,470.34	242,834.80		120,364.46
001055102	45.5600	122,470.34	242,834.80	0.19	120,364.46

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,694.000 AGNC INVESTMENT CORP 00123Q104	17.5400 17.5400	29,556.83 29,556.83	29,712.76 29,712.76	0.02	155.93 155.93
12,049.000 AK STEEL HOLDING CORP 001547108	2.2500 2.2500	29,585.29 29,585.29	27,110.25 27,110.25	0.02	-2,475.04 -2,475.04
33,015.000 AT&T INC 00206R102	28.5400 28.5400	935,177.25 935,177.25	942,248.10 942,248.10	0.75	7,070.85 7,070.85
841.000 AVX CORP 002444107	15.2500 15.2500	10,024.72 10,024.72	12,825.25 12,825.25	0.01	2,800.53 2,800.53
477.000 AARON'S INC 002535300	42.0500 42.0500	12,883.77 12,883.77	20,057.85 20,057.85	0.02	7,174.08 7,174.08
9,067.000 ABBOTT LABORATORIES 002824100	72.3300 72.3300	228,900.37 228,900.37	655,816.11 655,816.11	0.52	426,915.74 426,915.74
8,347.000 ABBVIE INC 00287Y109	92.1900 92.1900	207,928.42 207,928.42	769,509.93 769,509.93	0.61	561,581.51 561,581.51
1,721.000 ABERCROMBIE & FITCH CO 002896207	20.0500 20.0500	32,041.41 32,041.41	34,506.05 34,506.05	0.03	2,464.64 2,464.64
340.000 ABIOMED INC 003654100	325.0400 325.0400	24,595.60 24,595.60	110,513.60 110,513.60	0.09	85,918.00 85,918.00
742.000 ACACIA COMMUNICATIONS INC 00401C108	38.0000 38.0000	28,396.34 28,396.34	28,196.00 28,196.00	0.02	-200.34 -200.34

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,901.000 ACADIA PHARMACEUTICALS INC 004225108	16.1700 16.1700	29,042.77 29,042.77	30,739.17 30,739.17	0.02	1,696.40 1,696.40
492.000 ACI WORLDWIDE INC 004498101	27.6700 27.6700	5,180.76 5,180.76	13,613.64 13,613.64	0.01	8,432.88 8,432.88
2,949.000 ACTIVISION BLIZZARD INC 00507V109	46.5700 46.5700	61,036.06 61,036.06	137,334.93 137,334.93	0.11	76,298.87 76,298.87
258.000 ACUITY BRANDS INC 00508Y102	114.9500 114.9500	14,107.44 14,107.44	29,657.10 29,657.10	0.02	15,549.66 15,549.66
2,875.000 ADOBE INC 00724F101	226.2400 226.2400	109,521.11 109,521.11	650,440.00 650,440.00	0.52	540,918.89 540,918.89
539.000 ADVANCE AUTO PARTS INC 00751Y106	157.4600 157.4600	33,342.65 33,342.65	84,870.94 84,870.94	0.07	51,528.29 51,528.29
1,727.000 AECOM 00766T100	26.5000 26.5000	37,093.97 37,093.97	45,765.50 45,765.50	0.04	8,671.53 8,671.53
839.000 AERIE PHARMACEUTICALS INC 00771V108	36.1000 36.1000	27,871.58 27,871.58	30,287.90 30,287.90	0.02	2,416.32 2,416.32
183.000 ADVANSIX INC 00773T101	24.3400 24.3400	1,021.53 1,021.53	4,454.22 4,454.22	0.00	3,432.69 3,432.69
781.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	35.2300 35.2300	4,904.68 4,904.68	27,514.63 27,514.63	0.02	22,609.95 22,609.95

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,478.000 ADVANCED MICRO DEVICES INC 007903107	18.4600 18.4600	80,362.71 80,362.71	82,663.88 82,663.88	0.07	2,301.17 2,301.17
1,344.000 ADVANCED DISPOSAL SERVICES INC 00790X101	23.9400 23.9400	30,184.52 30,184.52	32,175.36 32,175.36	0.03	1,990.84 1,990.84
2,375.000 AGILENT TECHNOLOGIES INC 00846U101	67.4600 67.4600	53,797.96 53,797.96	160,217.50 160,217.50	0.13	106,419.54 106,419.54
606.000 AGIOS PHARMACEUTICALS INC 00847X104	46.1100 46.1100	27,227.58 27,227.58	27,942.66 27,942.66	0.02	715.08 715.08
333.000 AGREE REALTY CORP 008492100	59.1200 59.1200	9,813.51 9,813.51	19,686.96 19,686.96	0.02	9,873.45 9,873.45
195.000 AIR LEASE CORP 00912X302	30.2100 30.2100	4,655.27 4,655.27	5,890.95 5,890.95	0.00	1,235.68 1,235.68
1,382.000 AIR PRODUCTS & CHEMICALS INC 009158106	160.0500 160.0500	86,407.60 86,407.60	221,189.10 221,189.10	0.18	134,781.50 134,781.50
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	61.0800 61.0800	36,166.27 36,166.27	66,943.68 66,943.68	0.05	30,777.41 30,777.41
146.000 ALAMO GROUP INC 011311107	77.3200 77.3200	4,950.86 4,950.86	11,288.72 11,288.72	0.01	6,337.86 6,337.86
856.000 ALASKA AIR GROUP INC 011659109	60.8500 60.8500	14,338.00 14,338.00	52,087.60 52,087.60	0.04	37,749.60 37,749.60

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
197.000 ALBANY INTERNATIONAL CORP 012348108	62.4300 62.4300	4,873.78 4,873.78	12,298.71 12,298.71	0.01	7,424.93 7,424.93
1.000 ALCOA CORP 013872106	26.5800 26.5800	17.62 17.62	26.58 26.58	0.00	8.96 8.96
357.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	115.2400 115.2400	25,139.94 25,139.94	41,140.68 41,140.68	0.03	16,000.74 16,000.74
1,153.000 ALEXION PHARMACEUTICALS INC 015351109	97.3600 97.3600	95,064.09 95,064.09	112,256.08 112,256.08	0.09	17,191.99 17,191.99
365.000 ALIGN TECHNOLOGY INC 016255101	209.4300 209.4300	8,066.50 8,066.50	76,441.95 76,441.95	0.06	68,375.45 68,375.45
98.000 ALLEGHANY CORP 017175100	623.3200 623.3200	28,633.04 28,633.04	61,085.36 61,085.36	0.05	32,452.32 32,452.32
107.000 ALLEGIANT TRAVEL CO 01748X102	100.2200 100.2200	4,872.78 4,872.78	10,723.54 10,723.54	0.01	5,850.76 5,850.76
107.000 ALLETE INC 018522300	76.2200 76.2200	5,077.15 5,077.15	8,155.54 8,155.54	0.01	3,078.39 3,078.39
157.000 ALLIANCE DATA SYSTEMS CORP 018581108	150.0800 150.0800	23,046.95 23,046.95	23,562.56 23,562.56	0.02	515.61 515.61
1,340.000 ALLIANT ENERGY CORP 018802108	42.2500 42.2500	30,649.35 30,649.35	56,615.00 56,615.00	0.05	25,965.65 25,965.65

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,169.000 ALLSTATE CORP/THE 020002101	82.6300 82.6300	81,166.87 81,166.87	179,224.47 179,224.47	0.14	98,057.60 98,057.60
2,373.000 ALLY FINANCIAL INC 02005N100	22.6600 22.6600	52,945.65 52,945.65	53,772.18 53,772.18	0.04	826.53 826.53
820.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	72.9100 72.9100	28,138.84 28,138.84	59,786.20 59,786.20	0.05	31,647.36 31,647.36
1,380.000 ALPHABET INC-CL C 02079K107	1,035.6100 1,035.6100	294,608.32 294,608.32	1,429,141.80 1,429,141.80	1.14	1,134,533.48 1,134,533.48
1,477.000 ALPHABET INC-CL A 02079K305	1,044.9600 1,044.9600	435,071.40 435,071.40	1,543,405.92 1,543,405.92	1.23	1,108,334.52 1,108,334.52
11,116.000 ALTRIA GROUP INC 02209S103	49.3900 49.3900	189,729.51 189,729.51	549,019.24 549,019.24	0.44	359,289.73 359,289.73
1,981.000 AMAZON.COM INC 023135106	1,501.9700 1,501.9700	272,369.31 272,369.31	2,975,402.57 2,975,402.57	2.38	2,703,033.26 2,703,033.26
2,083.000 AMBAC FINANCIAL GROUP INC 023139884	17.2400 17.2400	30,093.93 30,093.93	35,910.92 35,910.92	0.03	5,816.99 5,816.99
53.000 AMERCO 023586100	328.1100 328.1100	5,074.22 5,074.22	17,389.83 17,389.83	0.01	12,315.61 12,315.61
1,085.000 AMEREN CORP 023608102	65.2300 65.2300	33,801.46 33,801.46	70,774.55 70,774.55	0.06	36,973.09 36,973.09

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
227.000 AMERICAN ASSETS TRUST INC 024013104	40.1700 40.1700	5,077.99 5,077.99	9,118.59 9,118.59	0.01	4,040.60 4,040.60
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	11.1000 11.1000	10,248.04 10,248.04	11,410.80 11,410.80	0.01	1,162.76 1,162.76
796.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.3900 41.3900	29,176.26 29,176.26	32,946.44 32,946.44	0.03	3,770.18 3,770.18
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	74.7400 74.7400	100,427.23 100,427.23	203,890.72 203,890.72	0.16	103,463.49 103,463.49
988.000 AMERICAN EQUITY INVESTMENT LIF 025676206	27.9400 27.9400	22,096.47 22,096.47	27,604.72 27,604.72	0.02	5,508.25 5,508.25
3,219.000 AMERICAN EXPRESS CO 025816109	95.3200 95.3200	193,379.21 193,379.21	306,835.08 306,835.08	0.25	113,455.87 113,455.87
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	90.5300 90.5300	4,982.40 4,982.40	13,036.32 13,036.32	0.01	8,053.92 8,053.92
2,898.000 AMERICAN HOMES 4 RENT 02665T306	19.8500 19.8500	41,120.51 41,120.51	57,525.30 57,525.30	0.05	16,404.79 16,404.79
3,606.000 AMERICAN INTERNATIONAL GROUP I 026874784	39.4100 39.4100	95,912.00 95,912.00	142,112.46 142,112.46	0.11	46,200.46 46,200.46
604.000 AMERICAN SOFTWARE INC/GA 029683109	10.4500 10.4500	5,031.32 5,031.32	6,311.80 6,311.80	0.01	1,280.48 1,280.48

 BNY MELLON PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,286.000 AMERICAN TOWER CORP 03027X100	158.1900 158.1900	101,514.18 101,514.18	361,622.34 361,622.34	0.29	260,108.16 260,108.16
1,132.000 AMERICAN WATER WORKS CO INC 030420103	90.7700 90.7700	28,899.96 28,899.96	102,751.64 102,751.64	0.08	73,851.68 73,851.68
1,128.000 AMERISOURCEBERGEN CORP 03073E105	74.4000 74.4000	37,000.21 37,000.21	83,923.20 83,923.20	0.07	46,922.99 46,922.99
1,601.000 AMERIPRISE FINANCIAL INC 03076C106	104.3700 104.3700	74,763.02 74,763.02	167,096.37 167,096.37	0.13	92,333.35 92,333.35
572.000 AMERIS BANCORP 03076K108	31.6700 31.6700	5,119.40 5,119.40	18,115.24 18,115.24	0.01	12,995.84 12,995.84
1,432.000 AMETEK INC 031100100	67.7000 67.7000	40,601.97 40,601.97	96,946.40 96,946.40	0.08	56,344.43 56,344.43
3,868.000 AMGEN INC 031162100	194.6700 194.6700	213,451.90 213,451.90	752,983.56 752,983.56	0.60	539,531.66 539,531.66
1,906.000 AMPHENOL CORP 032095101	81.0200 81.0200	31,153.95 31,153.95	154,424.12 154,424.12	0.12	123,270.17 123,270.17
2,711.000 ANADARKO PETROLEUM CORP 032511107	43.8400 43.8400	118,726.18 118,726.18	118,850.24 118,850.24	0.09	124.06 124.06
1,426.000 ANALOG DEVICES INC 032654105	85.8300 85.8300	53,599.85 53,599.85	122,393.58 122,393.58	0.10	68,793.73 68,793.73

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
187.000 ANDERSONS INC/THE 034164103	29.8900 29.8900	4,965.47 4,965.47	5,589.43 5,589.43	0.00	623.96 623.96
7,466.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.8200 9.8200	74,365.26 74,365.26	73,316.12 73,316.12	0.06	-1,049.14 -1,049.14
547.000 ANSYS INC 03662Q105	142.9400 142.9400	29,023.82 29,023.82	78,188.18 78,188.18	0.06	49,164.36 49,164.36
799.000 ANTHEM INC 036752103	262.6300 262.6300	111,194.66 111,194.66	209,841.37 209,841.37	0.17	98,646.71 98,646.71
2,304.000 APACHE CORP 037411105	26.2500 26.2500	62,224.52 62,224.52	60,480.00 60,480.00	0.05	-1,744.52 -1,744.52
759.000 APARTMENT INVESTMENT & MANAGEM 03748R101	43.8800 43.8800	18,982.59 18,982.59	33,304.92 33,304.92	0.03	14,322.33 14,322.33
664.000 APERGY CORP 03755L104	27.0800 27.0800	10,649.31 10,649.31	17,981.12 17,981.12	0.01	7,331.81 7,331.81
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	16.6600 16.6600	55,584.48 55,584.48	56,544.04 56,544.04	0.05	959.56 959.56
24,630.000 APPLE INC 037833100	157.7400 157.7400	271,501.42 271,501.42	3,885,136.20 3,885,136.20	3.10	3,613,634.78 3,613,634.78
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	53.9400 53.9400	4,991.74 4,991.74	7,875.24 7,875.24	0.01	2,883.50 2,883.50

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,571.000 APPLIED MATERIALS INC 038222105	32.7400 32.7400	74,130.68 74,130.68	182,394.54 182,394.54	0.15	108,263.86 108,263.86
1,028.000 AQUA AMERICA INC 03836W103	34.1900 34.1900	17,632.26 17,632.26	35,147.32 35,147.32	0.03	17,515.06 17,515.06
3,009.000 ARCHER-DANIELS-MIDLAND CO 039483102	40.9700 40.9700	93,918.41 93,918.41	123,278.73 123,278.73	0.10	29,360.32 29,360.32
433.000 ARCOSA INC 039653100	27.6900 27.6900	5,891.40 5,891.40	11,989.77 11,989.77	0.01	6,098.37 6,098.37
295.000 ARISTA NETWORKS INC 040413106	210.7000 210.7000	43,057.45 43,057.45	62,156.50 62,156.50	0.05	19,099.05 19,099.05
1,851.000 ARMADA HOFFLER PROPERTIES INC 04208T108	14.0600 14.0600	27,020.34 27,020.34	26,025.06 26,025.06	0.02	-995.28 -995.28
5.000 ARMSTRONG FLOORING INC 04238R106	11.8400 11.8400	56.42 56.42	59.20 59.20	0.00	2.78 2.78
10.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	58.2100 58.2100	383.68 383.68	582.10 582.10	0.00	198.42 198.42
789.000 ARROW ELECTRONICS INC 042735100	68.9500 68.9500	26,447.28 26,447.28	54,401.55 54,401.55	0.04	27,954.27 27,954.27
250.290 ARROW FINANCIAL CORP 042744102	32.0200 32.0200	4,973.80 4,973.80	8,014.29 8,014.29	0.01	3,040.49 3,040.49

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
224.000 ARTESIAN RESOURCES CORP 043113208	34.8700 34.8700	5,028.80 5,028.80	7,810.88 7,810.88	0.01	2,782.08 2,782.08
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	66.6600 66.6600	5,092.08 5,092.08	19,598.04 19,598.04	0.02	14,505.96 14,505.96
579.000 ASHLAND GLOBAL HOLDINGS INC 044186104	70.9600 70.9600	15,946.99 15,946.99	41,085.84 41,085.84	0.03	25,138.85 25,138.85
504.000 ASPEN TECHNOLOGY INC 045327103	82.1800 82.1800	7,791.84 7,791.84	41,418.72 41,418.72	0.03	33,626.88 33,626.88
2,860.000 ASSOCIATED BANC-CORP 045487105	19.7900 19.7900	29,199.51 29,199.51	56,599.40 56,599.40	0.05	27,399.89 27,399.89
342.000 ASSURANT INC 04621X108	89.4400 89.4400	10,105.19 10,105.19	30,588.48 30,588.48	0.02	20,483.29 20,483.29
208.000 ATHENAHEALTH INC 04685W103	131.9300 131.9300	8,540.48 8,540.48	27,441.44 27,441.44	0.02	18,900.96 18,900.96
538.000 ATMOS ENERGY CORP 049560105	92.7200 92.7200	17,382.78 17,382.78	49,883.36 49,883.36	0.04	32,500.58 32,500.58
14.000 ATRION CORP 049904105	741.0800 741.0800	3,289.44 3,289.44	10,375.12 10,375.12	0.01	7,085.68 7,085.68
1,560.000 AUTODESK INC 052769106	128.6100 128.6100	53,912.82 53,912.82	200,631.60 200,631.60	0.16	146,718.78 146,718.78

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,789.000 AUTOMATIC DATA PROCESSING INC 053015103	131.1200 131.1200	105,255.76 105,255.76	365,693.68 365,693.68	0.29	260,437.92 260,437.92
529.000 AUTONATION INC 05329W102	35.7000 35.7000	11,207.50 11,207.50	18,885.30 18,885.30	0.02	7,677.80 7,677.80
72.000 AUTOZONE INC 053332102	838.3400 838.3400	59,604.37 59,604.37	60,360.48 60,360.48	0.05	756.11 756.11
626.000 AVALONBAY COMMUNITIES INC 053484101	174.0500 174.0500	79,476.42 79,476.42	108,955.30 108,955.30	0.09	29,478.88 29,478.88
244.000 AVANOS MEDICAL INC 05350V106	44.7900 44.7900	5,303.86 5,303.86	10,928.76 10,928.76	0.01	5,624.90 5,624.90
788.000 AVANGRID INC 05351W103	50.0900 50.0900	34,077.37 34,077.37	39,470.92 39,470.92	0.03	5,393.55 5,393.55
640.000 AVERY DENNISON CORP 053611109	89.8300 89.8300	18,284.80 18,284.80	57,491.20 57,491.20	0.05	39,206.40 39,206.40
365.000 AVISTA CORP 05379B107	42.4800 42.4800	9,993.70 9,993.70	15,505.20 15,505.20	0.01	5,511.50 5,511.50
647.000 AVNET INC 053807103	36.1000 36.1000	22,749.55 22,749.55	23,356.70 23,356.70	0.02	607.15 607.15
3,661.000 BB&T CORP 054937107	43.3200 43.3200	109,956.09 109,956.09	158,594.52 158,594.52	0.13	48,638.43 48,638.43

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,137.000 BGC PARTNERS INC 05541T101	5.1700 5.1700	6,927.89 6,927.89	16,218.29 16,218.29	0.01	9,290.40 9,290.40
327.000 BOK FINANCIAL CORP 05561Q201	73.3300 73.3300	15,020.32 15,020.32	23,978.91 23,978.91	0.02	8,958.59 8,958.59
630.000 BWX TECHNOLOGIES INC 05605H100	38.2300 38.2300	11,904.08 11,904.08	24,084.90 24,084.90	0.02	12,180.82 12,180.82
2,484.000 BAKER HUGHES A GE CO 05722G100	21.5000 21.5000	51,734.30 51,734.30	53,406.00 53,406.00	0.04	1,671.70 1,671.70
356.000 BALCHEM CORP 057665200	78.3500 78.3500	24,365.36 24,365.36	27,892.60 27,892.60	0.02	3,527.24 3,527.24
1,704.000 BALL CORP 058498106	45.9800 45.9800	38,305.92 38,305.92	78,349.92 78,349.92	0.06	40,044.00 40,044.00
264.000 BANCFIRST CORP 05945F103	49.9000 49.9000	5,043.72 5,043.72	13,173.60 13,173.60	0.01	8,129.88 8,129.88
44,668.000 BANK OF AMERICA CORP 060505104	24.6400 24.6400	543,485.60 543,485.60	1,100,619.52 1,100,619.52	0.88	557,133.92 557,133.92
324.000 BANK OF HAWAII CORP 062540109	67.3200 67.3200	14,878.08 14,878.08	21,811.68 21,811.68	0.02	6,933.60 6,933.60
3,523.000 BANK OF NEW YORK MELLON CORP/T 064058100	47.0700 47.0700	107,755.18 107,755.18	165,827.61 165,827.61	0.13	58,072.43 58,072.43

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
209.000 BARNES GROUP INC 067806109	53.6200 53.6200	4,903.14 4,903.14	11,206.58 11,206.58	0.01	6,303.44 6,303.44
3,403.000 BAXTER INTERNATIONAL INC 071813109	65.8200 65.8200	83,185.00 83,185.00	223,985.46 223,985.46	0.18	140,800.46 140,800.46
987.000 BEACON ROOFING SUPPLY INC 073685109	31.7200 31.7200	27,418.86 27,418.86	31,307.64 31,307.64	0.03	3,888.78 3,888.78
1,428.000 BECTON DICKINSON AND CO 075887109	225.3200 225.3200	99,915.23 99,915.23	321,756.96 321,756.96	0.26	221,841.73 221,841.73
282.000 BELDEN INC 077454106	41.7700 41.7700	9,145.26 9,145.26	11,779.14 11,779.14	0.01	2,633.88 2,633.88
674.000 BEMIS CO INC 081437105	45.9000 45.9000	22,290.46 22,290.46	30,936.60 30,936.60	0.02	8,646.14 8,646.14
703.000 BENCHMARK ELECTRONICS INC 08160H101	21.1800 21.1800	10,258.48 10,258.48	14,889.54 14,889.54	0.01	4,631.06 4,631.06
675.000 BENEFICIAL BANCORP INC 08171T102	14.2900 14.2900	5,001.59 5,001.59	9,645.75 9,645.75	0.01	4,644.16 4,644.16
782.000 WR BERKLEY CORP 084423102	73.9100 73.9100	21,364.24 21,364.24	57,797.62 57,797.62	0.05	36,433.38 36,433.38
8,981.000 BERKSHIRE HATHAWAY INC 084670702	204.1800 204.1800	786,546.80 786,546.80	1,833,740.58 1,833,740.58	1.47	1,047,193.78 1,047,193.78

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
233.000 BERKSHIRE HILLS BANCORP INC 084680107	26.9700 26.9700	5,063.09 5,063.09	6,284.01 6,284.01	0.01	1,220.92 1,220.92
954.000 BERRY GLOBAL GROUP INC 08579W103	47.5300 47.5300	15,006.42 15,006.42	45,343.62 45,343.62	0.04	30,337.20 30,337.20
1,450.000 BEST BUY CO INC 086516101	52.9600 52.9600	17,574.00 17,574.00	76,792.00 76,792.00	0.06	59,218.00 59,218.00
517.000 BIG LOTS INC 089302103	28.9200 28.9200	10,407.37 10,407.37	14,951.64 14,951.64	0.01	4,544.27 4,544.27
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	85.1500 85.1500	30,086.00 30,086.00	104,564.20 104,564.20	0.08	74,478.20 74,478.20
909.000 BIOGEN INC 09062X103	300.9200 300.9200	71,401.54 71,401.54	273,536.28 273,536.28	0.22	202,134.74 202,134.74
203.000 BIO-TECHNE CORP 09073M104	144.7200 144.7200	14,837.10 14,837.10	29,378.16 29,378.16	0.02	14,541.06 14,541.06
457.000 BLACK KNIGHT INC 09215C105	45.0600 45.0600	4,637.78 4,637.78	20,592.42 20,592.42	0.02	15,954.64 15,954.64
188.000 BLACKBAUD INC 09227Q100	62.9000 62.9000	4,998.92 4,998.92	11,825.20 11,825.20	0.01	6,826.28 6,826.28
568.000 BLACKROCK INC 09247X101	392.8200 392.8200	100,837.94 100,837.94	223,121.76 223,121.76	0.18	122,283.82 122,283.82

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
899.000 BLACKSTONE MORTGAGE TRUST INC 09257W100	31.8600 31.8600	28,651.13 28,651.13	28,642.14 28,642.14	0.02	-8.99 -8.99
1,502.000 H&R BLOCK INC 093671105	25.3700 25.3700	22,412.96 22,412.96	38,105.74 38,105.74	0.03	15,692.78 15,692.78
4,568.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	9.0200 9.0200	39,607.37 39,607.37	41,203.36 41,203.36	0.03	1,595.99 1,595.99
2,930.000 BOEING CO/THE 097023105	322.5000 322.5000	229,432.65 229,432.65	944,925.00 944,925.00	0.75	715,492.35 715,492.35
255.000 BOOKING HOLDINGS INC 09857L108	1,722.4200 1,722.4200	95,568.68 95,568.68	439,217.10 439,217.10	0.35	343,648.42 343,648.42
1,031.000 BORGWARNER INC 099724106	34.7400 34.7400	35,022.91 35,022.91	35,816.94 35,816.94	0.03	794.03 794.03
58.000 BOSTON BEER CO INC/THE 100557107	240.8400 240.8400	5,150.40 5,150.40	13,968.72 13,968.72	0.01	8,818.32 8,818.32
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	10.5700 10.5700	4,701.48 4,701.48	8,160.04 8,160.04	0.01	3,458.56 3,458.56
7,377.000 BOSTON SCIENTIFIC CORP 101137107	35.3400 35.3400	53,585.00 53,585.00	260,703.18 260,703.18	0.21	207,118.18 207,118.18
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	48.0000 48.0000	5,080.32 5,080.32	10,368.00 10,368.00	0.01	5,287.68 5,287.68

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,266.000 BOX INC 10316T104	16.8800 16.8800	42,294.70 42,294.70	55,130.08 55,130.08	0.04	12,835.38 12,835.38
1,128.000 BOYD GAMING CORP 103304101	20.7800 20.7800	7,185.36 7,185.36	23,439.84 23,439.84	0.02	16,254.48 16,254.48
2,159.000 BRANDYWINE REALTY TRUST 105368203	12.8700 12.8700	21,629.15 21,629.15	27,786.33 27,786.33	0.02	6,157.18 6,157.18
939.000 BRIGHTHOUSE FINANCIAL INC 10922N103	30.4800 30.4800	29,418.87 29,418.87	28,620.72 28,620.72	0.02	-798.15 -798.15
711.000 BRINKER INTERNATIONAL INC 109641100	43.9800 43.9800	14,994.99 14,994.99	31,269.78 31,269.78	0.02	16,274.79 16,274.79
9,844.000 BRISTOL-MYERS SQUIBB CO 110122108	51.9800 51.9800	251,898.47 251,898.47	511,691.12 511,691.12	0.41	259,792.65 259,792.65
1,991.000 BRIXMOR PROPERTY GROUP INC 11120U105	14.6900 14.6900	29,342.38 29,342.38	29,247.79 29,247.79	0.02	-94.59 -94.59
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	96.2500 96.2500	14,727.50 14,727.50	65,931.25 65,931.25	0.05	51,203.75 51,203.75
2,024.000 BROADCOM INC 11135F101	254.2800 254.2800	160,218.54 160,218.54	514,662.72 514,662.72	0.41	354,444.18 354,444.18
548.000 BROOKLINE BANCORP INC 11373M107	13.8200 13.8200	5,025.16 5,025.16	7,573.36 7,573.36	0.01	2,548.20 2,548.20

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,382.000 BROWN & BROWN INC 115236101	27.5600 27.5600	17,406.29 17,406.29	38,087.92 38,087.92	0.03	20,681.63 20,681.63
1,317.000 BROWN-FORMAN CORP 115637209	47.5800 47.5800	21,085.96 21,085.96	62,662.86 62,662.86	0.05	41,576.90 41,576.90
50.000 BRUNOS INC NEW 116881202	0.0000 0.0000	500.00 500.00	0.00 0.00	0.00	-500.00 -500.00
903.000 BRUNSWICK CORP/DE 117043109	46.4500 46.4500	20,341.83 20,341.83	41,944.35 41,944.35	0.03	21,602.52 21,602.52
248.000 BRYN MAWR BANK CORP 117665109	34.4000 34.4000	4,915.36 4,915.36	8,531.20 8,531.20	0.01	3,615.84 3,615.84
1,501.000 CBS CORP 124857202	43.7200 43.7200	41,679.49 41,679.49	65,623.72 65,623.72	0.05	23,944.23 23,944.23
314.000 CBOE GLOBAL MARKETS INC 12503M108	97.8300 97.8300	7,570.54 7,570.54	30,718.62 30,718.62	0.02	23,148.08 23,148.08
1,423.000 CBRE GROUP INC 12504L109	40.0400 40.0400	32,425.28 32,425.28	56,976.92 56,976.92	0.05	24,551.64 24,551.64
929.000 CDK GLOBAL INC 12508E101	47.8800 47.8800	14,738.35 14,738.35	44,480.52 44,480.52	0.04	29,742.17 29,742.17
959.000 CF INDUSTRIES HOLDINGS INC 125269100	43.5100 43.5100	25,371.05 25,371.05	41,726.09 41,726.09	0.03	16,355.04 16,355.04

 PARA US - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,536.000 CIGNA CORP 125523100	189.9200 189.9200	158,660.45 158,660.45	481,637.12 481,637.12	0.38	322,976.67 322,976.67
1,100.000 CIT GROUP INC 125581801	38.2700 38.2700	37,576.00 37,576.00	42,097.00 42,097.00	0.03	4,521.00 4,521.00
1,753.000 CME GROUP INC 12572Q105	188.1200 188.1200	103,678.37 103,678.37	329,774.36 329,774.36	0.26	226,095.99 226,095.99
1,589.000 CMS ENERGY CORP 125896100	49.6500 49.6500	30,429.35 30,429.35	78,893.85 78,893.85	0.06	48,464.50 48,464.50
2,691.000 CNO FINANCIAL GROUP INC 12621E103	14.8800 14.8800	17,478.63 17,478.63	40,042.08 40,042.08	0.03	22,563.45 22,563.45
5,761.000 CSX CORP 126408103	62.1300 62.1300	62,142.18 62,142.18	357,930.93 357,930.93	0.29	295,788.75 295,788.75
554.000 CVB FINANCIAL CORP 126600105	20.2300 20.2300	4,875.20 4,875.20	11,207.42 11,207.42	0.01	6,332.22 6,332.22
8,295.000 CVS HEALTH CORP 126650100	65.5200 65.5200	365,566.23 365,566.23	543,488.40 543,488.40	0.43	177,922.17 177,922.17
12.000 CABLE ONE INC 12685J105	820.1000 820.1000	1,876.41 1,876.41	9,841.20 9,841.20	0.01	7,964.79 7,964.79
391.000 CABOT CORP 127055101	42.9400 42.9400	15,030.04 15,030.04	16,789.54 16,789.54	0.01	1,759.50 1,759.50

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,485.000 CABOT OIL & GAS CORP 127097103	22.3500 22.3500	38,182.03 38,182.03	55,539.75 55,539.75	0.04	17,357.72 17,357.72
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	43.4800 43.4800	16,346.21 16,346.21	69,611.48 69,611.48	0.06	53,265.27 53,265.27
4,580.000 CAESARS ENTERTAINMENT CORP 127686103	6.7900 6.7900	29,248.30 29,248.30	31,098.20 31,098.20	0.02	1,849.90 1,849.90
488.000 CALERES INC 129500104	27.8300 27.8300	5,016.64 5,016.64	13,581.04 13,581.04	0.01	8,564.40 8,564.40
279.000 CALIFORNIA WATER SERVICE GROUP 130788102	47.6600 47.6600	5,091.75 5,091.75	13,297.14 13,297.14	0.01	8,205.39 8,205.39
781.000 CALLAWAY GOLF CO 131193104	15.3000 15.3000	4,810.96 4,810.96	11,949.30 11,949.30	0.01	7,138.34 7,138.34
4,597.000 CALLON PETROLEUM CO 13123X102	6.4900 6.4900	29,356.84 29,356.84	29,834.53 29,834.53	0.02	477.69 477.69
428.000 CAMDEN PROPERTY TRUST 133131102	88.0500 88.0500	22,136.16 22,136.16	37,685.40 37,685.40	0.03	15,549.24 15,549.24
441.000 CAMPBELL SOUP CO 134429109	32.9900 32.9900	14,893.76 14,893.76	14,548.59 14,548.59	0.01	-345.17 -345.17
478.000 CANADIAN IMPERIAL BANK OF COMM 136069101	74.5400 74.5400	11,343.33 11,343.33	35,630.12 35,630.12	0.03	24,286.79 24,286.79

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
497.000 CANNAE HOLDINGS INC 13765N107	17.1200 17.1200	2,365.68 2,365.68	8,508.64 8,508.64	0.01	6,142.96 6,142.96
2,057.000 CAPITAL ONE FINANCIAL CORP 14040H105	75.5900 75.5900	107,744.99 107,744.99	155,488.63 155,488.63	0.12	47,743.64 47,743.64
2,992.000 CARETRUST REIT INC 14174T107	18.4600 18.4600	36,743.55 36,743.55	55,232.32 55,232.32	0.04	18,488.77 18,488.77
181.000 CARLISLE COS INC 142339100	100.5200 100.5200	9,945.69 9,945.69	18,194.12 18,194.12	0.01	8,248.43 8,248.43
1,537.000 CARMAX INC 143130102	62.7300 62.7300	40,100.33 40,100.33	96,416.01 96,416.01	0.08	56,315.68 56,315.68
1,620.000 CARNIVAL CORP 143658300	49.3000 49.3000	69,042.98 69,042.98	79,866.00 79,866.00	0.06	10,823.02 10,823.02
666.000 CARS.COM INC 14575E105	21.5000 21.5000	7,934.63 7,934.63	14,319.00 14,319.00	0.01	6,384.37 6,384.37
542.000 CARTER'S INC 146229109	81.6200 81.6200	22,250.67 22,250.67	44,238.04 44,238.04	0.04	21,987.37 21,987.37
113.000 CASEY'S GENERAL STORES INC 147528103	128.1400 128.1400	4,901.94 4,901.94	14,479.82 14,479.82	0.01	9,577.88 9,577.88
917.000 CATALENT INC 148806102	31.1800 31.1800	28,546.21 28,546.21	28,592.06 28,592.06	0.02	45.85 45.85

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,205.000 CATERPILLAR INC 149123101	127.0700 127.0700	200,099.37 200,099.37	407,259.35 407,259.35	0.33	207,159.98 207,159.98
471.000 CATHAY GENERAL BANCORP 149150104	33.5300 33.5300	6,579.87 6,579.87	15,792.63 15,792.63	0.01	9,212.76 9,212.76
1,122.000 CELANESE CORP 150870103	89.9700 89.9700	36,431.34 36,431.34	100,946.34 100,946.34	0.08	64,515.00 64,515.00
4,893.000 CELGENE CORP 151020104	64.0900 64.0900	131,625.87 131,625.87	313,592.37 313,592.37	0.25	181,966.50 181,966.50
596.000 CENTENE CORP 15135B101	115.3000 115.3000	10,090.28 10,090.28	68,718.80 68,718.80	0.05	58,628.52 58,628.52
2,926.000 CENTENNIAL RESOURCE DEVELOPMEN 15136A102	11.0200 11.0200	30,713.37 30,713.37	32,244.52 32,244.52	0.03	1,531.15 1,531.15
3,850.000 CENTERPOINT ENERGY INC 15189T107	28.2300 28.2300	55,009.40 55,009.40	108,685.50 108,685.50	0.09	53,676.10 53,676.10
794.000 CENTERSTATE BANK CORP 15201P109	21.0400 21.0400	5,065.72 5,065.72	16,705.76 16,705.76	0.01	11,640.04 11,640.04
1,057.000 CENTRAL GARDEN & PET CO 153527205	31.2500 31.2500	22,123.01 22,123.01	33,031.25 33,031.25	0.03	10,908.24 10,908.24
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	24.3500 24.3500	4,889.59 4,889.59	9,033.85 9,033.85	0.01	4,144.26 4,144.26

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
659.000 CENTURY ALUMINUM CO 156431108	7.3100 7.3100	4,751.39 4,751.39	4,817.29 4,817.29	0.00	65.90 65.90
1,552.000 CENTURYLINK INC 156700106	15.1500 15.1500	24,261.40 24,261.40	23,512.80 23,512.80	0.02	-748.60 -748.60
1,633.000 CERNER CORP 156782104	52.4400 52.4400	45,747.40 45,747.40	85,634.52 85,634.52	0.07	39,887.12 39,887.12
1,130.000 CHARTER COMMUNICATIONS INC 16119P108	284.9700 284.9700	66,921.55 66,921.55	322,016.10 322,016.10	0.26	255,094.55 255,094.55
608.000 CHATHAM LODGING TRUST 16208T102	17.6800 17.6800	10,019.84 10,019.84	10,749.44 10,749.44	0.01	729.60 729.60
272.000 CHEMICAL FINANCIAL CORP 163731102	36.6100 36.6100	4,972.16 4,972.16	9,957.92 9,957.92	0.01	4,985.76 4,985.76
1,072.000 CHEMOURS CO/THE 163851108	28.2200 28.2200	11,221.47 11,221.47	30,251.84 30,251.84	0.02	19,030.37 19,030.37
966.000 CHENIERE ENERGY INC 16411R208	59.1900 59.1900	22,907.61 22,907.61	57,177.54 57,177.54	0.05	34,269.93 34,269.93
366.000 CHESAPEAKE UTILITIES CORP 165303108	81.3000 81.3000	13,240.44 13,240.44	29,755.80 29,755.80	0.02	16,515.36 16,515.36
9,990.000 CHEVRON CORP 166764100	108.7900 108.7900	646,510.84 646,510.84	1,086,812.10 1,086,812.10	0.87	440,301.26 440,301.26

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
248.000 CHILDREN'S PLACE INC/THE 168905107	90.0900 90.0900	15,214.32 15,214.32	22,342.32 22,342.32	0.02	7,128.00 7,128.00
2,436.000 CHIMERA INVESTMENT CORP 16934Q208	17.8200 17.8200	32,886.00 32,886.00	43,409.52 43,409.52	0.03	10,523.52 10,523.52
115.000 CHIPOTLE MEXICAN GRILL INC 169656105	431.7900 431.7900	29,534.50 29,534.50	49,655.85 49,655.85	0.04	20,121.35 20,121.35
1,672.000 CHURCH & DWIGHT CO INC 171340102	65.7600 65.7600	41,186.43 41,186.43	109,950.72 109,950.72	0.09	68,764.29 68,764.29
115.000 CHURCHILL DOWNS INC 171484108	243.9400 243.9400	4,940.40 4,940.40	28,053.10 28,053.10	0.02	23,112.70 23,112.70
1,727.000 CIENA CORP 171779309	33.9100 33.9100	25,278.11 25,278.11	58,562.57 58,562.57	0.05	33,284.46 33,284.46
608.000 CIMAREX ENERGY CO 171798101	61.6500 61.6500	36,698.88 36,698.88	37,483.20 37,483.20	0.03	784.32 784.32
1.000 CINCINNATI BELL INC 171871502	7.7800 7.7800	14.96 14.96	7.78 7.78	0.00	-7.18 -7.18
607.000 CINCINNATI FINANCIAL CORP 172062101	77.4200 77.4200	17,080.98 17,080.98	46,993.94 46,993.94	0.04	29,912.96 29,912.96
553.000 CINEMARK HOLDINGS INC 17243V102	35.8000 35.8000	11,082.12 11,082.12	19,797.40 19,797.40	0.02	8,715.28 8,715.28

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
266.000 CIRRUS LOGIC INC 172755100	33.1800 33.1800	3,777.20 3,777.20	8,825.88 8,825.88	0.01	5,048.68 5,048.68
20,704.000 CISCO SYSTEMS INC 17275R102	43.3300 43.3300	495,012.04 495,012.04	897,104.32 897,104.32	0.72	402,092.28 402,092.28
753.000 CINTAS CORP 172908105	167.9900 167.9900	26,575.77 26,575.77	126,496.47 126,496.47	0.10	99,920.70 99,920.70
12,123.000 CITIGROUP INC 172967424	52.0600 52.0600	494,588.83 494,588.83	631,123.38 631,123.38	0.50	136,534.55 136,534.55
1,336.000 CITRIX SYSTEMS INC 177376100	102.4600 102.4600	39,401.13 39,401.13	136,886.56 136,886.56	0.11	97,485.43 97,485.43
156.000 CITY HOLDING CO 177835105	67.5900 67.5900	4,907.76 4,907.76	10,544.04 10,544.04	0.01	5,636.28 5,636.28
1,500.000 CLEARWAY ENERGY INC 18539C204	17.2500 17.2500	22,485.00 22,485.00	25,875.00 25,875.00	0.02	3,390.00 3,390.00
4,208.000 CLEVELAND-CLIFFS INC 185899101	7.6900 7.6900	28,892.92 28,892.92	32,359.52 32,359.52	0.03	3,466.60 3,466.60
1,068.000 CLOROX CO/THE 189054109	154.1400 154.1400	68,030.53 68,030.53	164,621.52 164,621.52	0.13	96,590.99 96,590.99
158.000 COCA-COLA CONSOLIDATED INC 191098102	177.3800 177.3800	9,996.66 9,996.66	28,026.04 28,026.04	0.02	18,029.38 18,029.38

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,152.000 COCA-COLA CO/THE 191216100	47.3500 47.3500	402,471.36 402,471.36	812,147.20 812,147.20	0.65	409,675.84 409,675.84
560.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	45.2100 45.2100	15,031.20 15,031.20	25,317.60 25,317.60	0.02	10,286.40 10,286.40
600.000 COGNEX CORP 192422103	38.6700 38.6700	5,055.00 5,055.00	23,202.00 23,202.00	0.02	18,147.00 18,147.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	63.4800 63.4800	80,491.66 80,491.66	250,555.56 250,555.56	0.20	170,063.90 170,063.90
97.000 COHERENT INC 192479103	105.7100 105.7100	5,028.48 5,028.48	10,253.87 10,253.87	0.01	5,225.39 5,225.39
4,642.000 COLGATE-PALMOLIVE CO 194162103	59.5200 59.5200	145,427.35 145,427.35	276,291.84 276,291.84	0.22	130,864.49 130,864.49
529.000 COLUMBIA BANKING SYSTEM INC 197236102	36.2900 36.2900	9,517.21 9,517.21	19,197.41 19,197.41	0.02	9,680.20 9,680.20
26,092.000 COMCAST CORP 20030N101	34.0500 34.0500	319,537.41 319,537.41	888,432.60 888,432.60	0.71	568,895.19 568,895.19
873.000 COMERICA INC 200340107	68.6900 68.6900	44,552.54 44,552.54	59,966.37 59,966.37	0.05	15,413.83 15,413.83
1,137.000 COMMERCE BANCSHARES INC/MO 200525103	56.3700 56.3700	28,785.69 28,785.69	64,092.69 64,092.69	0.05	35,307.00 35,307.00

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,375.000 COMMERCIAL METALS CO 201723103	16.0200 16.0200	19,717.50 19,717.50	22,027.50 22,027.50	0.02	2,310.00 2,310.00
1,814.000 COMMSCOPE HOLDING CO INC 20337X109	16.3900 16.3900	29,128.77 29,128.77	29,731.46 29,731.46	0.02	602.69 602.69
219.000 COMMUNITY BANK SYSTEM INC 203607106	58.3000 58.3000	5,315.13 5,315.13	12,767.70 12,767.70	0.01	7,452.57 7,452.57
205.000 COMMUNITY TRUST BANCORP INC 204149108	39.6100 39.6100	5,029.95 5,029.95	8,120.05 8,120.05	0.01	3,090.10 3,090.10
2,257.000 CONAGRA BRANDS INC 205887102	21.3600 21.3600	42,856.92 42,856.92	48,209.52 48,209.52	0.04	5,352.60 5,352.60
697.000 CONCHO RESOURCES INC 20605P101	102.7900 102.7900	36,369.46 36,369.46	71,644.63 71,644.63	0.06	35,275.17 35,275.17
170.000 CONNECTICUT WATER SERVICE INC 207797101	66.8700 66.8700	5,026.90 5,026.90	11,367.90 11,367.90	0.01	6,341.00 6,341.00
5,949.000 CONOCOPHILLIPS 20825C104	62.3500 62.3500	269,246.12 269,246.12	370,920.15 370,920.15	0.30	101,674.03 101,674.03
204.000 CONSOL ENERGY INC 20854L108	31.7100 31.7100	3,790.13 3,790.13	6,468.84 6,468.84	0.01	2,678.71 2,678.71
1,353.000 CONSOLIDATED EDISON INC 209115104	76.4600 76.4600	63,200.39 63,200.39	103,450.38 103,450.38	0.08	40,249.99 40,249.99

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
693.000 CONSTELLATION BRANDS INC 21036P108	160.8200 160.8200	19,257.99 19,257.99	111,448.26 111,448.26	0.09	92,190.27 92,190.27
159.000 COOPER COS INC/THE 216648402	254.5000 254.5000	21,814.66 21,814.66	40,465.50 40,465.50	0.03	18,650.84 18,650.84
364.000 COOPER TIRE & RUBBER CO 216831107	32.3300 32.3300	6,329.96 6,329.96	11,768.12 11,768.12	0.01	5,438.16 5,438.16
440.000 COPART INC 217204106	47.7800 47.7800	4,946.70 4,946.70	21,023.20 21,023.20	0.02	16,076.50 16,076.50
263.000 CORESITE REALTY CORP 21870Q105	87.2300 87.2300	22,139.34 22,139.34	22,941.49 22,941.49	0.02	802.15 802.15
192.000 CORELOGIC INC/UNITED STATES 21871D103	33.4200 33.4200	5,018.88 5,018.88	6,416.64 6,416.64	0.01	1,397.76 1,397.76
4,480.000 CORNING INC 219350105	30.2100 30.2100	55,819.66 55,819.66	135,340.80 135,340.80	0.11	79,521.14 79,521.14
2,572.000 COSTCO WHOLESALE CORP 22160K105	203.7100 203.7100	128,783.64 128,783.64	523,942.12 523,942.12	0.42	395,158.48 395,158.48
88.000 COSTAR GROUP INC 22160N109	337.3400 337.3400	4,916.56 4,916.56	29,685.92 29,685.92	0.02	24,769.36 24,769.36
4,310.000 COTY INC 222070203	6.5600 6.5600	27,955.35 27,955.35	28,273.60 28,273.60	0.02	318.25 318.25

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
474.000 COUPA SOFTWARE INC 22266L106	62.8600 62.8600	28,416.30 28,416.30	29,795.64 29,795.64	0.02	1,379.34 1,379.34
3,713.000 COUSINS PROPERTIES INC 222795106	7.9000 7.9000	29,950.34 29,950.34	29,332.70 29,332.70	0.02	-617.64 -617.64
104.000 CRANE CO 224399105	72.1800 72.1800	4,877.60 4,877.60	7,506.72 7,506.72	0.01	2,629.12 2,629.12
82.000 CREDIT ACCEPTANCE CORP 225310101	381.7600 381.7600	30,471.20 30,471.20	31,304.32 31,304.32	0.03	833.12 833.12
697.000 CREE INC 225447101	42.7750 42.7750	29,078.84 29,078.84	29,814.18 29,814.18	0.02	735.34 735.34
2,043.000 CROWN CASTLE INTERNATIONAL COR 22822V101	108.6300 108.6300	100,114.23 100,114.23	221,931.09 221,931.09	0.18	121,816.86 121,816.86
531.000 CROWN HOLDINGS INC 228368106	41.5700 41.5700	18,044.86 18,044.86	22,073.67 22,073.67	0.02	4,028.81 4,028.81
1,197.000 CUBESMART 229663109	28.6900 28.6900	22,013.13 22,013.13	34,341.93 34,341.93	0.03	12,328.80 12,328.80
497.000 CUMMINS INC 231021106	133.6400 133.6400	24,037.52 24,037.52	66,419.08 66,419.08	0.05	42,381.56 42,381.56
158.000 CURTISS-WRIGHT CORP 231561101	102.1200 102.1200	4,942.24 4,942.24	16,134.96 16,134.96	0.01	11,192.72 11,192.72

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,729.000 DR HORTON INC 23331A109	34.6600 34.6600	24,185.23 24,185.23	59,927.14 59,927.14	0.05	35,741.91 35,741.91
1,473.000 DTE ENERGY CO 233331107	110.3000 110.3000	61,570.23 61,570.23	162,471.90 162,471.90	0.13	100,901.67 100,901.67
1,297.000 DXC TECHNOLOGY CO 23355L106	53.1700 53.1700	30,760.27 30,760.27	68,961.49 68,961.49	0.06	38,201.22 38,201.22
933.000 DANA INC 235825205	13.6300 13.6300	11,447.91 11,447.91	12,716.79 12,716.79	0.01	1,268.88 1,268.88
3,426.000 DANAHER CORP 235851102	103.1200 103.1200	89,503.72 89,503.72	353,289.12 353,289.12	0.28	263,785.40 263,785.40
480.000 DARDEN RESTAURANTS INC 237194105	99.8600 99.8600	18,366.12 18,366.12	47,932.80 47,932.80	0.04	29,566.68 29,566.68
1,553.000 DARLING INGREDIENTS INC 237266101	19.2400 19.2400	23,051.12 23,051.12	29,879.72 29,879.72	0.02	6,828.60 6,828.60
1,010.000 DAVITA INC 23918K108	51.4600 51.4600	28,274.95 28,274.95	51,974.60 51,974.60	0.04	23,699.65 23,699.65
108.000 DECKERS OUTDOOR CORP 243537107	127.9500 127.9500	5,114.88 5,114.88	13,818.60 13,818.60	0.01	8,703.72 8,703.72
1,281.000 DEERE & CO 244199105	149.1700 149.1700	54,291.54 54,291.54	191,086.77 191,086.77	0.15	136,795.23 136,795.23

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295.000 DELEK US HOLDINGS INC 24665A103	32.5100 32.5100	5,150.79 5,150.79	9,590.45 9,590.45	0.01	4,439.66 4,439.66
711.000 DELL TECHNOLOGIES INC 24703L202	48.4700 48.4700	31,461.76 31,461.76	34,462.17 34,462.17	0.03	3,000.41 3,000.41
4,544.000 DELTA AIR LINES INC 247361702	49.9000 49.9000	57,956.86 57,956.86	226,745.60 226,745.60	0.18	168,788.74 168,788.74
306.000 DELUXE CORP 248019101	38.4400 38.4400	7,203.24 7,203.24	11,762.64 11,762.64	0.01	4,559.40 4,559.40
1,279.000 DENNY'S CORP 24869P104	16.2100 16.2100	4,898.57 4,898.57	20,732.59 20,732.59	0.02	15,834.02 15,834.02
1,430.000 DENTSPLY SIRONA INC 24906P109	37.2100 37.2100	41,952.38 41,952.38	53,210.30 53,210.30	0.04	11,257.92 11,257.92
677.000 DEXCOM INC 252131107	119.8000 119.8000	45,408.09 45,408.09	81,104.60 81,104.60	0.06	35,696.51 35,696.51
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	149.4500 149.4500	5,039.10 5,039.10	9,863.70 9,863.70	0.01	4,824.60 4,824.60
3,138.000 DIAMOND OFFSHORE DRILLING INC 25271C102	9.4400 9.4400	28,199.93 28,199.93	29,622.72 29,622.72	0.02	1,422.79 1,422.79
868.000 DIAMONDBACK ENERGY INC 25278X109	92.7000 92.7000	71,633.60 71,633.60	80,463.60 80,463.60	0.06	8,830.00 8,830.00

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,013.000 DICK'S SPORTING GOODS INC 253393102	31.2000 31.2000	29,782.13 29,782.13	31,605.60 31,605.60	0.03	1,823.47 1,823.47
757.000 DIGITAL REALTY TRUST INC 253868103	106.5500 106.5500	36,202.13 36,202.13	80,658.35 80,658.35	0.06	44,456.22 44,456.22
280.000 DILLARD'S INC 254067101	60.3100 60.3100	16,599.17 16,599.17	16,886.80 16,886.80	0.01	287.63 287.63
7,169.000 WALT DISNEY CO/THE 254687106	109.6500 109.6500	220,238.24 220,238.24	786,080.85 786,080.85	0.63	565,842.61 565,842.61
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	58.9800 58.9800	76,838.66 76,838.66	188,264.16 188,264.16	0.15	111,425.50 111,425.50
1,116.000 DISCOVERY INC 25470F104	24.7400 24.7400	28,870.34 28,870.34	27,609.84 27,609.84	0.02	-1,260.50 -1,260.50
835.000 DISH NETWORK CORP 25470M109	24.9700 24.9700	15,731.40 15,731.40	20,849.95 20,849.95	0.02	5,118.55 5,118.55
297.000 DOLBY LABORATORIES INC 25659T107	61.8400 61.8400	9,771.30 9,771.30	18,366.48 18,366.48	0.01	8,595.18 8,595.18
1,022.000 DOLLAR GENERAL CORP 256677105	108.0800 108.0800	53,146.20 53,146.20	110,457.76 110,457.76	0.09	57,311.56 57,311.56
895.000 DOLLAR TREE INC 256746108	90.3200 90.3200	27,793.35 27,793.35	80,836.40 80,836.40	0.06	53,043.05 53,043.05

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,181.000 DOMINION ENERGY INC 25746U109	71.4600 71.4600	122,925.93 122,925.93	227,314.26 227,314.26	0.18	104,388.33 104,388.33
368.000 DOMINO'S PIZZA INC 25754A201	247.9900 247.9900	9,126.40 9,126.40	91,260.32 91,260.32	0.07	82,133.92 82,133.92
678.000 DONALDSON CO INC 257651109	43.3900 43.3900	19,695.90 19,695.90	29,418.42 29,418.42	0.02	9,722.52 9,722.52
941.000 DOUGLAS EMMETT INC 25960P109	34.1300 34.1300	15,272.43 15,272.43	32,116.33 32,116.33	0.03	16,843.90 16,843.90
352.000 DOUGLAS DYNAMICS INC 25960R105	35.8900 35.8900	5,047.68 5,047.68	12,633.28 12,633.28	0.01	7,585.60 7,585.60
1,328.000 DOVER CORP 260003108	70.9500 70.9500	42,175.78 42,175.78	94,221.60 94,221.60	0.08	52,045.82 52,045.82
10,235.000 DOWDUPONT INC 26078J100	53.4800 53.4800	343,832.60 343,832.60	547,367.80 547,367.80	0.44	203,535.20 203,535.20
1,680.000 DRIL-QUIP INC 262037104	30.0300 30.0300	47,658.20 47,658.20	50,450.40 50,450.40	0.04	2,792.20 2,792.20
2,075.000 DUKE REALTY CORP 264411505	25.9000 25.9000	24,341.05 24,341.05	53,742.50 53,742.50	0.04	29,401.45 29,401.45
3,365.000 DUKE ENERGY CORP 26441C204	86.3000 86.3000	178,374.92 178,374.92	290,399.50 290,399.50	0.23	112,024.58 112,024.58

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
491.000 DUN & BRADSTREET CORP/THE 26483E100	142.7400 142.7400	37,710.62 37,710.62	70,085.34 70,085.34	0.06	32,374.72 32,374.72
851.000 DUNKIN' BRANDS GROUP INC 265504100	64.1200 64.1200	27,538.36 27,538.36	54,566.12 54,566.12	0.04	27,027.76 27,027.76
321.000 DYCOM INDUSTRIES INC 267475101	54.0400 54.0400	4,798.95 4,798.95	17,346.84 17,346.84	0.01	12,547.89 12,547.89
6,526.000 DYNEX CAPITAL INC 26817Q506	5.7200 5.7200	37,301.09 37,301.09	37,328.72 37,328.72	0.03	27.63 27.63
2,999.000 EOG RESOURCES INC 26875P101	87.2100 87.2100	118,497.55 118,497.55	261,542.79 261,542.79	0.21	143,045.24 143,045.24
2,223.000 EQT CORP 26884L109	18.8900 18.8900	42,273.69 42,273.69	41,992.47 41,992.47	0.03	-281.22 -281.22
278.000 EPR PROPERTIES 26884U109	64.0300 64.0300	12,782.44 12,782.44	17,800.34 17,800.34	0.01	5,017.90 5,017.90
166.000 EAGLE BANCORP INC 268948106	48.7100 48.7100	1,933.15 1,933.15	8,085.86 8,085.86	0.01	6,152.71 6,152.71
1,013.000 E*TRADE FINANCIAL CORP 269246401	43.8800 43.8800	9,035.96 9,035.96	44,450.44 44,450.44	0.04	35,414.48 35,414.48
952.000 EAST WEST BANCORP INC 27579R104	43.5300 43.5300	17,678.64 17,678.64	41,440.56 41,440.56	0.03	23,761.92 23,761.92

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
304.000 EASTMAN CHEMICAL CO 277432100	73.1100 73.1100	18,231.76 18,231.76	22,225.44 22,225.44	0.02	3,993.68 3,993.68
6,217.000 EBAY INC 278642103	28.0700 28.0700	74,670.96 74,670.96	174,511.19 174,511.19	0.14	99,840.23 99,840.23
541.000 ECHOSTAR CORP 278768106	36.7200 36.7200	10,898.07 10,898.07	19,865.52 19,865.52	0.02	8,967.45 8,967.45
1,513.000 ECOLAB INC 278865100	147.3500 147.3500	68,501.50 68,501.50	222,940.55 222,940.55	0.18	154,439.05 154,439.05
2,898.000 EDISON INTERNATIONAL 281020107	56.7700 56.7700	126,569.86 126,569.86	164,519.46 164,519.46	0.13	37,949.60 37,949.60
785.000 EDWARDS LIFESCIENCES CORP 28176E108	153.1700 153.1700	77,361.75 77,361.75	120,238.45 120,238.45	0.10	42,876.70 42,876.70
584.000 EL PASO ELECTRIC CO 283677854	50.1300 50.1300	23,414.48 23,414.48	29,275.92 29,275.92	0.02	5,861.44 5,861.44
1,799.000 ELECTRONIC ARTS INC 285512109	78.9100 78.9100	32,481.90 32,481.90	141,959.09 141,959.09	0.11	109,477.19 109,477.19
309.000 ELECTRONICS FOR IMAGING INC 286082102	24.8000 24.8000	5,101.59 5,101.59	7,663.20 7,663.20	0.01	2,561.61 2,561.61
398.000 EMCOR GROUP INC 29084Q100	59.6900 59.6900	11,311.16 11,311.16	23,756.62 23,756.62	0.02	12,445.46 12,445.46

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,230.000 EMERSON ELECTRIC CO 291011104	59.7500 59.7500	59,746.86 59,746.86	73,492.50 73,492.50	0.06	13,745.64 13,745.64
315.000 EMPLOYERS HOLDINGS INC 292218104	41.9700 41.9700	5,021.10 5,021.10	13,220.55 13,220.55	0.01	8,199.45 8,199.45
220.000 ENCORE WIRE CORP 292562105	50.1800 50.1800	5,108.40 5,108.40	11,039.60 11,039.60	0.01	5,931.20 5,931.20
380.000 ENCOMPASS HEALTH CORP 29261A100	61.7000 61.7000	10,028.20 10,028.20	23,446.00 23,446.00	0.02	13,417.80 13,417.80
198.000 ENERGIZER HOLDINGS INC 29272W109	45.1500 45.1500	3,887.05 3,887.05	8,939.70 8,939.70	0.01	5,052.65 5,052.65
202.000 ENERSYS 29275Y102	77.6100 77.6100	5,369.16 5,369.16	15,677.22 15,677.22	0.01	10,308.06 10,308.06
800.000 ENTEGRIS INC 29362U104	27.8950 27.8950	7,832.00 7,832.00	22,316.00 22,316.00	0.02	14,484.00 14,484.00
335.000 ENTERGY CORP 29364G103	86.0700 86.0700	27,423.10 27,423.10	28,833.45 28,833.45	0.02	1,410.35 1,410.35
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	37.6300 37.6300	5,190.90 5,190.90	14,675.70 14,675.70	0.01	9,484.80 9,484.80
576.000 EQUIFAX INC 294429105	93.1300 93.1300	21,032.64 21,032.64	53,642.88 53,642.88	0.04	32,610.24 32,610.24

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
271.000 EQUINIX INC 29444U700	352.5600 352.5600	29,552.36 29,552.36	95,543.76 95,543.76	0.08	65,991.40 65,991.40
479.200 EQUITRANS MIDSTREAM CORP 294600101	20.0200 20.0200	12,060.24 12,060.24	9,593.58 9,593.58	0.01	-2,466.66 -2,466.66
973.000 EQUITY COMMONWEALTH 294628102	30.0100 30.0100	24,892.15 24,892.15	29,199.73 29,199.73	0.02	4,307.58 4,307.58
292.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	97.1300 97.1300	9,962.80 9,962.80	28,361.96 28,361.96	0.02	18,399.16 18,399.16
1,326.000 EQUITY RESIDENTIAL 29476L107	66.0100 66.0100	66,961.62 66,961.62	87,529.26 87,529.26	0.07	20,567.64 20,567.64
322.000 ESSEX PROPERTY TRUST INC 297178105	245.2100 245.2100	49,314.16 49,314.16	78,957.62 78,957.62	0.06	29,643.46 29,643.46
599.000 ETSY INC 29786A106	47.5700 47.5700	28,913.73 28,913.73	28,494.43 28,494.43	0.02	-419.30 -419.30
321.000 EURONET WORLDWIDE INC 298736109	102.3800 102.3800	4,827.84 4,827.84	32,863.98 32,863.98	0.03	28,036.14 28,036.14
623.000 EVERCORE INC 29977A105	71.5600 71.5600	16,135.62 16,135.62	44,581.88 44,581.88	0.04	28,446.26 28,446.26
1,367.000 EVERGY INC 30034W106	56.7700 56.7700	47,277.23 47,277.23	77,604.59 77,604.59	0.06	30,327.36 30,327.36

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 EVERSOURCE ENERGY 30040W108	65.0400 65.0400	57,489.19 57,489.19	110,568.00 110,568.00	0.09	53,078.81 53,078.81
2,273.000 EVOLENT HEALTH INC 30050B101	19.9500 19.9500	30,815.51 30,815.51	45,346.35 45,346.35	0.04	14,530.84 14,530.84
1,031.000 EXACT SCIENCES CORP 30063P105	63.1000 63.1000	10,907.98 10,907.98	65,056.10 65,056.10	0.05	54,148.12 54,148.12
4,032.000 EXELON CORP 30161N101	45.1000 45.1000	128,819.50 128,819.50	181,843.20 181,843.20	0.15	53,023.70 53,023.70
1,706.000 EXELIXIS INC 30161Q104	19.6700 19.6700	27,138.93 27,138.93	33,557.02 33,557.02	0.03	6,418.09 6,418.09
655.000 EXPEDIA GROUP INC 30212P303	112.6500 112.6500	22,254.40 22,254.40	73,785.75 73,785.75	0.06	51,531.35 51,531.35
422.000 EXPEDITORS INTERNATIONAL OF WA 302130109	68.0900 68.0900	19,023.76 19,023.76	28,733.98 28,733.98	0.02	9,710.22 9,710.22
744.000 EXPONENT INC 30214U102	50.7100 50.7100	9,830.10 9,830.10	37,728.24 37,728.24	0.03	27,898.14 27,898.14
559.000 EXTRA SPACE STORAGE INC 30225T102	90.4800 90.4800	11,453.91 11,453.91	50,578.32 50,578.32	0.04	39,124.41 39,124.41
19,144.000 EXXON MOBIL CORP 30231G102	68.1900 68.1900	1,275,424.66 1,275,424.66	1,305,429.36 1,305,429.36	1.04	30,004.70 30,004.70

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712.000 FLIR SYSTEMS INC 302445101	43.5400 43.5400	25,354.32 25,354.32	31,000.48 31,000.48	0.02	5,646.16 5,646.16
780.000 FMC CORP 302491303	73.9600 73.9600	55,736.87 55,736.87	57,688.80 57,688.80	0.05	1,951.93 1,951.93
3,039.000 FNB CORP/PA 302520101	9.8400 9.8400	29,984.73 29,984.73	29,903.76 29,903.76	0.02	-80.97 -80.97
11,015.000 FACEBOOK INC 30303M102	131.0900 131.0900	381,616.02 381,616.02	1,443,956.35 1,443,956.35	1.15	1,062,340.33 1,062,340.33
238.000 FAIR ISAAC CORP 303250104	187.0000 187.0000	6,899.62 6,899.62	44,506.00 44,506.00	0.04	37,606.38 37,606.38
123.000 FARO TECHNOLOGIES INC 311642102	40.6400 40.6400	5,098.35 5,098.35	4,998.72 4,998.72	0.00	-99.63 -99.63
244.000 FEDERAL REALTY INVESTMENT TRUS 313747206	118.0400 118.0400	29,636.24 29,636.24	28,801.76 28,801.76	0.02	-834.48 -834.48
1,281.000 FEDEX CORP 31428X106	161.3300 161.3300	137,787.43 137,787.43	206,663.73 206,663.73	0.17	68,876.30 68,876.30
511.000 F5 NETWORKS INC 315616102	162.0300 162.0300	43,737.58 43,737.58	82,797.33 82,797.33	0.07	39,059.75 39,059.75
675.000 FIBROGEN INC 31572Q808	46.2800 46.2800	26,473.50 26,473.50	31,239.00 31,239.00	0.02	4,765.50 4,765.50

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,973.000 FIDELITY NATIONAL INFORMATION 31620M106	102.5500 102.5500	47,244.14 47,244.14	202,331.15 202,331.15	0.16	155,087.01 155,087.01
1,493.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	31.4400 31.4400	12,441.83 12,441.83	46,939.92 46,939.92	0.04	34,498.09 34,498.09
4,197.000 FIFTH THIRD BANCORP 316773100	23.5300 23.5300	61,639.71 61,639.71	98,755.41 98,755.41	0.08	37,115.70 37,115.70
311.000 FINANCIAL INSTITUTIONS INC 317585404	25.7000 25.7000	5,010.21 5,010.21	7,992.70 7,992.70	0.01	2,982.49 2,982.49
2,053.000 FIREEYE INC 31816Q101	16.2100 16.2100	29,578.46 29,578.46	33,279.13 33,279.13	0.03	3,700.67 3,700.67
626.000 FIRST AMERICAN FINANCIAL CORP 31847R102	44.6400 44.6400	9,615.36 9,615.36	27,944.64 27,944.64	0.02	18,329.28 18,329.28
5,524.000 FIRST BANCORP/PUERTO RICO 318672706	8.6000 8.6000	22,537.92 22,537.92	47,506.40 47,506.40	0.04	24,968.48 24,968.48
322.000 FIRST BUSEY CORP 319383204	24.5400 24.5400	5,119.80 5,119.80	7,901.88 7,901.88	0.01	2,782.08 2,782.08
77.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	377.0500 377.0500	15,462.06 15,462.06	29,032.85 29,032.85	0.02	13,570.79 13,570.79
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	12.0800 12.0800	5,217.63 5,217.63	12,889.36 12,889.36	0.01	7,671.73 7,671.73

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
732.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	24.5100 24.5100	5,223.11 5,223.11	17,941.32 17,941.32	0.01	12,718.21 12,718.21
1,249.000 FIRST FINANCIAL BANCORP 320209109	23.7200 23.7200	11,514.53 11,514.53	29,626.28 29,626.28	0.02	18,111.75 18,111.75
376.000 FIRST FINANCIAL BANKSHARES INC 32020R109	57.6900 57.6900	6,282.96 6,282.96	21,691.44 21,691.44	0.02	15,408.48 15,408.48
557.000 FIRST HORIZON NATIONAL CORP 320517105	13.1600 13.1600	5,590.54 5,590.54	7,330.12 7,330.12	0.01	1,739.58 1,739.58
465.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	28.8600 28.8600	4,998.75 4,998.75	13,419.90 13,419.90	0.01	8,421.15 8,421.15
426.000 FIRST OF LONG ISLAND CORP/THE 320734106	19.9500 19.9500	5,097.33 5,097.33	8,498.70 8,498.70	0.01	3,401.37 3,401.37
974.000 FIRST MIDWEST BANCORP INC/IL 320867104	19.8100 19.8100	10,412.72 10,412.72	19,294.94 19,294.94	0.02	8,882.22 8,882.22
456.000 FIRST REPUBLIC BANK/CA 33616C100	86.9000 86.9000	14,287.12 14,287.12	39,626.40 39,626.40	0.03	25,339.28 25,339.28
820.000 FIRST SOLAR INC 336433107	42.4550 42.4550	33,229.86 33,229.86	34,813.10 34,813.10	0.03	1,583.24 1,583.24
269.000 1ST SOURCE CORP 336901103	40.3400 40.3400	4,912.90 4,912.90	10,851.46 10,851.46	0.01	5,938.56 5,938.56

 PARA US - PI 1 - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
187.000 FIRSTCASH INC 33767D105	72.3500 72.3500	7,278.04 7,278.04	13,529.45 13,529.45	0.01	6,251.41 6,251.41
3,710.000 FISERV INC 337738108	73.4900 73.4900	43,769.10 43,769.10	272,647.90 272,647.90	0.22	228,878.80 228,878.80
1,348.000 FIRSTENERGY CORP 337932107	37.5500 37.5500	46,086.38 46,086.38	50,617.40 50,617.40	0.04	4,531.02 4,531.02
6,041.000 FITBIT INC 33812L102	4.9700 4.9700	29,273.64 29,273.64	30,023.77 30,023.77	0.02	750.13 750.13
308.000 FIVE BELOW INC 33829M101	102.3200 102.3200	29,444.80 29,444.80	31,514.56 31,514.56	0.03	2,069.76 2,069.76
341.000 FLEETCOR TECHNOLOGIES INC 339041105	185.7200 185.7200	51,405.39 51,405.39	63,330.52 63,330.52	0.05	11,925.13 11,925.13
1,029.000 FOOT LOCKER INC 344849104	53.2000 53.2000	27,334.65 27,334.65	54,742.80 54,742.80	0.04	27,408.15 27,408.15
14,219.000 FORD MOTOR CO 345370860	7.6500 7.6500	115,245.00 115,245.00	108,775.35 108,775.35	0.09	-6,469.65 -6,469.65
1,713.000 FORTIVE CORP 34959J108	67.6600 67.6600	29,205.83 29,205.83	115,901.58 115,901.58	0.09	86,695.75 86,695.75
1,350.000 FORTUNE BRANDS HOME & SECURITY 34964C106	37.9900 37.9900	30,829.20 30,829.20	51,286.50 51,286.50	0.04	20,457.30 20,457.30

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,177.000 FORUM ENERGY TECHNOLOGIES INC 34984V100	4.1300 4.1300	32,017.95 32,017.95	33,771.01 33,771.01	0.03	1,753.06 1,753.06
153.000 FORWARD AIR CORP 349853101	54.8500 54.8500	4,974.03 4,974.03	8,392.05 8,392.05	0.01	3,418.02 3,418.02
3,269.000 FOSSIL GROUP INC 34988V106	15.7300 15.7300	23,164.85 23,164.85	51,421.37 51,421.37	0.04	28,256.52 28,256.52
230.000 FRANKLIN ELECTRIC CO INC 353514102	42.8800 42.8800	5,146.25 5,146.25	9,862.40 9,862.40	0.01	4,716.15 4,716.15
9,025.000 FREEPORT-MCMORAN INC 35671D857	10.3100 10.3100	60,557.76 60,557.76	93,047.75 93,047.75	0.07	32,489.99 32,489.99
3,596.000 FRONT YARD RESIDENTIAL CORP 35904G107	8.7300 8.7300	33,609.62 33,609.62	31,393.08 31,393.08	0.03	-2,216.54 -2,216.54
228.000 HB FULLER CO 359694106	42.6700 42.6700	5,344.32 5,344.32	9,728.76 9,728.76	0.01	4,384.44 4,384.44
2,206.000 FULTON FINANCIAL CORP 360271100	15.4800 15.4800	22,721.80 22,721.80	34,148.88 34,148.88	0.03	11,427.08 11,427.08
207.100 GAMCO INVESTORS INC 361438104	16.8900 16.8900	4,206.20 4,206.20	3,497.92 3,497.92	0.00	-708.28 -708.28
135.000 GATX CORP 361448103	70.8100 70.8100	4,895.10 4,895.10	9,559.35 9,559.35	0.01	4,664.25 4,664.25

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
551.000 GCI LIBERTY INC 36164V305	41.1600 41.1600	5,579.35 5,579.35	22,679.16 22,679.16	0.02	17,099.81 17,099.81
556.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	24.5500 24.5500	5,265.95 5,265.95	13,649.80 13,649.80	0.01	8,383.85 8,383.85
1,231.000 GTT COMMUNICATIONS INC 362393100	23.6600 23.6600	22,514.99 22,514.99	29,125.46 29,125.46	0.02	6,610.47 6,610.47
658.000 ARTHUR J GALLAGHER & CO 363576109	73.7000 73.7000	18,443.74 18,443.74	48,494.60 48,494.60	0.04	30,050.86 30,050.86
1,252.000 GAMING AND LEISURE PROPERTIES 36467J108	32.3100 32.3100	35,848.12 35,848.12	40,452.12 40,452.12	0.03	4,604.00 4,604.00
1,000.000 GANNETT CO INC 36473H104	8.5300 8.5300	5,051.35 5,051.35	8,530.00 8,530.00	0.01	3,478.65 3,478.65
1,230.000 GAP INC/THE 364760108	25.7600 25.7600	23,579.59 23,579.59	31,684.80 31,684.80	0.03	8,105.21 8,105.21
459.900 GARRETT MOTION INC 366505105	12.3400 12.3400	1,995.31 1,995.31	5,675.17 5,675.17	0.00	3,679.86 3,679.86
848.000 GARTNER INC 366651107	127.8400 127.8400	36,692.84 36,692.84	108,408.32 108,408.32	0.09	71,715.48 71,715.48
269.000 GENERAC HOLDINGS INC 368736104	49.7000 49.7000	5,054.51 5,054.51	13,369.30 13,369.30	0.01	8,314.79 8,314.79

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,665.000 GENERAL DYNAMICS CORP 369550108	157.2100 157.2100	119,872.17 119,872.17	261,754.65 261,754.65	0.21	141,882.48 141,882.48
42,536.000 GENERAL ELECTRIC CO 369604103	7.5700 7.5700	529,725.47 529,725.47	321,997.52 321,997.52	0.26	-207,727.95 -207,727.95
4,189.000 GENERAL MILLS INC 370334104	38.9400 38.9400	119,272.77 119,272.77	163,119.66 163,119.66	0.13	43,846.89 43,846.89
6,461.000 GENERAL MOTORS CO 37045V100	33.4500 33.4500	187,990.37 187,990.37	216,120.45 216,120.45	0.17	28,130.08 28,130.08
329.000 GENUINE PARTS CO 372460105	96.0200 96.0200	17,544.25 17,544.25	31,590.58 31,590.58	0.03	14,046.33 14,046.33
7,929.000 GENWORTH FINANCIAL INC 37247D106	4.6600 4.6600	33,505.02 33,505.02	36,949.14 36,949.14	0.03	3,444.12 3,444.12
457.000 GIBRALTAR INDUSTRIES INC 374689107	35.5900 35.5900	4,958.45 4,958.45	16,264.63 16,264.63	0.01	11,306.18 11,306.18
7,374.000 GILEAD SCIENCES INC 375558103	62.5500 62.5500	160,861.68 160,861.68	461,243.70 461,243.70	0.37	300,382.02 300,382.02
857.000 GLACIER BANCORP INC 37637Q105	39.6200 39.6200	10,690.57 10,690.57	33,954.34 33,954.34	0.03	23,263.77 23,263.77
1,497.000 GLADSTONE COMMERCIAL CORP 376536108	17.9200 17.9200	22,385.71 22,385.71	26,826.24 26,826.24	0.02	4,440.53 4,440.53

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,058.000 PH GLATFELTER CO 377316104	9.7600 9.7600	32,159.87 32,159.87	29,846.08 29,846.08	0.02	-2,313.79 -2,313.79
1,110.000 GLAUKOS CORP 377322102	56.1700 56.1700	29,991.65 29,991.65	62,348.70 62,348.70	0.05	32,357.05 32,357.05
1,662.000 GLOBAL NET LEASE INC 379378201	17.6200 17.6200	29,281.13 29,281.13	29,284.44 29,284.44	0.02	3.31 3.31
1,836.000 GLOBAL PAYMENTS INC 37940X102	103.1300 103.1300	41,379.59 41,379.59	189,346.68 189,346.68	0.15	147,967.09 147,967.09
1,009.000 GOLDMAN SACHS GROUP INC/THE 38141G104	167.0500 167.0500	146,236.00 146,236.00	168,553.45 168,553.45	0.13	22,317.45 22,317.45
5,071.000 GOODRICH PETROLEUM CORP 382410843	13.5000 13.5000	65,039.84 65,039.84	68,458.50 68,458.50	0.05	3,418.66 3,418.66
1,825.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	20.4100 20.4100	26,715.63 26,715.63	37,248.25 37,248.25	0.03	10,532.62 10,532.62
556.000 WR GRACE & CO 38388F108	64.9100 64.9100	21,402.92 21,402.92	36,089.96 36,089.96	0.03	14,687.04 14,687.04
2,187.000 GRACO INC 384109104	41.8500 41.8500	23,524.83 23,524.83	91,525.95 91,525.95	0.07	68,001.12 68,001.12
12.000 GRAHAM HOLDINGS CO 384637104	640.5800 640.5800	2,925.27 2,925.27	7,686.96 7,686.96	0.01	4,761.69 4,761.69

 PARA US - PI 1 - 	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
276.000 WW GRAINGER INC 384802104	282.3600 282.3600	54,853.32 54,853.32	77,931.36 77,931.36	0.06	23,078.04 23,078.04
377.000 GRAND CANYON EDUCATION INC 38526M106	96.1400 96.1400	5,108.35 5,108.35	36,244.78 36,244.78	0.03	31,136.43 31,136.43
230.000 GRANITE CONSTRUCTION INC 387328107	40.2800 40.2800	5,621.20 5,621.20	9,264.40 9,264.40	0.01	3,643.20 3,643.20
2,181.000 GRAPHIC PACKAGING HOLDING CO 388689101	10.6400 10.6400	10,425.85 10,425.85	23,205.84 23,205.84	0.02	12,779.99 12,779.99
269.000 GREAT SOUTHERN BANCORP INC 390905107	46.0300 46.0300	4,898.49 4,898.49	12,382.07 12,382.07	0.01	7,483.58 7,483.58
567.000 GREEN DOT CORP 39304D102	79.5200 79.5200	7,189.56 7,189.56	45,087.84 45,087.84	0.04	37,898.28 37,898.28
485.000 GREEN PLAINS INC 393222104	13.1100 13.1100	4,951.85 4,951.85	6,358.35 6,358.35	0.01	1,406.50 1,406.50
249.000 GREENBRIER COS INC/THE 393657101	39.5400 39.5400	4,932.69 4,932.69	9,845.46 9,845.46	0.01	4,912.77 4,912.77
511.000 GRIFFON CORP 398433102	10.4500 10.4500	4,997.58 4,997.58	5,339.95 5,339.95	0.00	342.37 342.37
131.000 GROUP 1 AUTOMOTIVE INC 398905109	52.7200 52.7200	5,148.30 5,148.30	6,906.32 6,906.32	0.01	1,758.02 1,758.02

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
737.000 GRUBHUB INC 400110102	76.8100 76.8100	23,326.05 23,326.05	56,608.97 56,608.97	0.05	33,282.92 33,282.92
414.000 GUIDEWIRE SOFTWARE INC 40171V100	80.2300 80.2300	23,486.22 23,486.22	33,215.22 33,215.22	0.03	9,729.00 9,729.00
379.000 H&E EQUIPMENT SERVICES INC 404030108	20.4200 20.4200	4,839.83 4,839.83	7,739.18 7,739.18	0.01	2,899.35 2,899.35
853.000 HCA HEALTHCARE INC 40412C101	124.4500 124.4500	67,070.74 67,070.74	106,155.85 106,155.85	0.08	39,085.11 39,085.11
2,533.000 HCP INC 40414L109	27.9300 27.9300	59,213.87 59,213.87	70,746.69 70,746.69	0.06	11,532.82 11,532.82
350.000 HFF INC 40418F108	33.1600 33.1600	4,802.00 4,802.00	11,606.00 11,606.00	0.01	6,804.00 6,804.00
267.000 HNI CORP 404251100	35.4300 35.4300	6,442.71 6,442.71	9,459.81 9,459.81	0.01	3,017.10 3,017.10
1,756.000 HMS HOLDINGS CORP 40425J101	28.1300 28.1300	29,532.14 29,532.14	49,396.28 49,396.28	0.04	19,864.14 19,864.14
2,921.000 HP INC 40434L105	20.4600 20.4600	41,051.80 41,051.80	59,763.66 59,763.66	0.05	18,711.86 18,711.86
758.000 HALOZYME THERAPEUTICS INC 40637H109	14.6300 14.6300	4,972.48 4,972.48	11,089.54 11,089.54	0.01	6,117.06 6,117.06

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110.000 HAMILTON BEACH BRANDS HOLDING 40701T104	23.4600 23.4600	1,114.96 1,114.96	2,580.60 2,580.60	0.00	1,465.64 1,465.64
3,440.000 HANESBRANDS INC 410345102	12.5300 12.5300	25,923.08 25,923.08	43,103.20 43,103.20	0.03	17,180.12 17,180.12
1,625.000 HANMI FINANCIAL CORP 410495204	19.7000 19.7000	30,303.12 30,303.12	32,012.50 32,012.50	0.03	1,709.38 1,709.38
1,521.000 HANNON ARMSTRONG SUSTAINABLE I 41068X100	19.0500 19.0500	29,078.91 29,078.91	28,975.05 28,975.05	0.02	-103.86 -103.86
136.000 HANOVER INSURANCE GROUP INC/TH 410867105	116.7700 116.7700	4,955.84 4,955.84	15,880.72 15,880.72	0.01	10,924.88 10,924.88
999.000 HARRIS CORP 413875105	134.6500 134.6500	38,806.55 38,806.55	134,515.35 134,515.35	0.11	95,708.80 95,708.80
2,153.000 HARTFORD FINANCIAL SERVICES GR 416515104	44.4500 44.4500	52,917.27 52,917.27	95,700.85 95,700.85	0.08	42,783.58 42,783.58
699.000 HASBRO INC 418056107	81.2500 81.2500	41,491.32 41,491.32	56,793.75 56,793.75	0.05	15,302.43 15,302.43
879.000 HAWAIIAN HOLDINGS INC 419879101	26.4100 26.4100	5,054.25 5,054.25	23,214.39 23,214.39	0.02	18,160.14 18,160.14
238.000 HEALTHCARE REALTY TRUST INC 421946104	28.4400 28.4400	4,874.24 4,874.24	6,768.72 6,768.72	0.01	1,894.48 1,894.48

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,131.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	25.3100 25.3100	29,778.57 29,778.57	28,625.61 28,625.61	0.02	-1,152.96 -1,152.96
9,775.000 HECLA MINING CO 422704106	2.3600 2.3600	22,678.00 22,678.00	23,069.00 23,069.00	0.02	391.00 391.00
306.000 HEICO CORP 422806109	77.4800 77.4800	5,339.38 5,339.38	23,708.88 23,708.88	0.02	18,369.50 18,369.50
853.000 HELMERICH & PAYNE INC 423452101	47.9400 47.9400	34,565.69 34,565.69	40,892.82 40,892.82	0.03	6,327.13 6,327.13
514.000 JACK HENRY & ASSOCIATES INC 426281101	126.5200 126.5200	15,060.20 15,060.20	65,031.28 65,031.28	0.05	49,971.08 49,971.08
985.000 HERITAGE COMMERCE CORP 426927109	11.3400 11.3400	4,869.25 4,869.25	11,169.90 11,169.90	0.01	6,300.65 6,300.65
1,099.000 HERITAGE FINANCIAL CORP/WA 42722X106	29.7200 29.7200	16,066.78 16,066.78	32,662.28 32,662.28	0.03	16,595.50 16,595.50
612.000 HERSHEY CO/THE 427866108	107.1800 107.1800	33,932.30 33,932.30	65,594.16 65,594.16	0.05	31,661.86 31,661.86
1,033.000 HESS CORP 42809H107	40.5000 40.5000	43,078.89 43,078.89	41,836.50 41,836.50	0.03	-1,242.39 -1,242.39
6,151.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	13.2100 13.2100	42,978.41 42,978.41	81,254.71 81,254.71	0.06	38,276.30 38,276.30

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
238.000 HEXCEL CORP 428291108	57.3400 57.3400	4,990.86 4,990.86	13,646.92 13,646.92	0.01	8,656.06 8,656.06
151.000 HIGHWOODS PROPERTIES INC 431284108	38.6900 38.6900	4,898.44 4,898.44	5,842.19 5,842.19	0.00	943.75 943.75
149.000 HILL-ROM HOLDINGS INC 431475102	88.5500 88.5500	5,264.17 5,264.17	13,193.95 13,193.95	0.01	7,929.78 7,929.78
215.000 HILLENBRAND INC 431571108	37.9300 37.9300	4,882.65 4,882.65	8,154.95 8,154.95	0.01	3,272.30 3,272.30
832.000 HOLLYFRONTIER CORP 436106108	51.1200 51.1200	42,357.12 42,357.12	42,531.84 42,531.84	0.03	174.72 174.72
1,984.000 HOLOGIC INC 436440101	41.1000 41.1000	36,485.40 36,485.40	81,542.40 81,542.40	0.07	45,057.00 45,057.00
2,217.000 HOME BANCSHARES INC/AR 436893200	16.3400 16.3400	22,420.27 22,420.27	36,225.78 36,225.78	0.03	13,805.51 13,805.51
6,216.000 HOME DEPOT INC/THE 437076102	171.8200 171.8200	227,322.24 227,322.24	1,068,033.12 1,068,033.12	0.85	840,710.88 840,710.88
338.000 HOMESTREET INC 43785V102	21.2300 21.2300	4,912.76 4,912.76	7,175.74 7,175.74	0.01	2,262.98 2,262.98
4,599.000 HONEYWELL INTERNATIONAL INC 438516106	132.1200 132.1200	181,690.58 181,690.58	607,619.88 607,619.88	0.49	425,929.30 425,929.30

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,335.000 HOPE BANCORP INC 43940T109	11.8600 11.8600	10,325.32 10,325.32	15,833.10 15,833.10	0.01	5,507.78 5,507.78
331.000 HORACE MANN EDUCATORS CORP 440327104	37.4500 37.4500	4,951.76 4,951.76	12,395.95 12,395.95	0.01	7,444.19 7,444.19
1,006.000 HORMEL FOODS CORP 440452100	42.6800 42.6800	20,941.61 20,941.61	42,936.08 42,936.08	0.03	21,994.47 21,994.47
1,240.000 HOSPITALITY PROPERTIES TRUST 44106M102	23.8800 23.8800	28,796.72 28,796.72	29,611.20 29,611.20	0.02	814.48 814.48
3,222.000 HOST HOTELS & RESORTS INC 44107P104	16.6700 16.6700	53,611.81 53,611.81	53,710.74 53,710.74	0.04	98.93 98.93
185.000 HOWARD HUGHES CORP/THE 44267D107	97.6200 97.6200	15,117.50 15,117.50	18,059.70 18,059.70	0.01	2,942.20 2,942.20
960.000 HUDSON PACIFIC PROPERTIES INC 444097109	29.0600 29.0600	21,638.48 21,638.48	27,897.60 27,897.60	0.02	6,259.12 6,259.12
971.000 HUMANA INC 444859102	286.4800 286.4800	61,969.90 61,969.90	278,172.08 278,172.08	0.22	216,202.18 216,202.18
544.000 JB HUNT TRANSPORT SERVICES INC 445658107	93.0400 93.0400	24,871.68 24,871.68	50,613.76 50,613.76	0.04	25,742.08 25,742.08
10,092.000 HUNTINGTON BANCSHARES INC/OH 446150104	11.9200 11.9200	61,809.11 61,809.11	120,296.64 120,296.64	0.10	58,487.53 58,487.53

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
371.000 HUNTINGTON INGALLS INDUSTRIES 446413106	190.3100 190.3100	13,890.61 13,890.61	70,605.01 70,605.01	0.06	56,714.40 56,714.40
1,640.000 HUNTSMAN CORP 447011107	19.2900 19.2900	29,959.60 29,959.60	31,635.60 31,635.60	0.03	1,676.00 1,676.00
263.000 HYATT HOTELS CORP 448579102	67.6000 67.6000	10,325.38 10,325.38	17,778.80 17,778.80	0.01	7,453.42 7,453.42
29.000 HYSTER-YALE MATERIALS HANDLING 449172105	61.9600 61.9600	903.94 903.94	1,796.84 1,796.84	0.00	892.90 892.90
437.000 IAC/INTERACTIVECORP 44919P508	183.0400 183.0400	15,950.50 15,950.50	79,988.48 79,988.48	0.06	64,037.98 64,037.98
198.000 ICF INTERNATIONAL INC 44925C103	64.7800 64.7800	4,950.00 4,950.00	12,826.44 12,826.44	0.01	7,876.44 7,876.44
2,377.000 ISTAR INC 45031U101	9.1700 9.1700	15,359.36 15,359.36	21,797.09 21,797.09	0.02	6,437.73 6,437.73
809.000 ITT INC 45073V108	48.2700 48.2700	15,859.06 15,859.06	39,050.43 39,050.43	0.03	23,191.37 23,191.37
315.000 IDACORP INC 451107106	93.0600 93.0600	15,032.32 15,032.32	29,313.90 29,313.90	0.02	14,281.58 14,281.58
287.000 IDEX CORP 45167R104	126.2600 126.2600	14,860.69 14,860.69	36,236.62 36,236.62	0.03	21,375.93 21,375.93

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
684.000 IDEXX LABORATORIES INC 45168D104	186.0200 186.0200	25,571.34 25,571.34	127,237.68 127,237.68	0.10	101,666.34 101,666.34
2,577.000 ILLINOIS TOOL WORKS INC 452308109	126.6900 126.6900	116,149.26 116,149.26	326,480.13 326,480.13	0.26	210,330.87 210,330.87
752.000 ILLUMINA INC 452327109	299.9300 299.9300	29,561.12 29,561.12	225,547.36 225,547.36	0.18	195,986.24 195,986.24
1,701.000 IMMUNOMEDICS INC 452907108	14.2700 14.2700	24,116.67 24,116.67	24,273.27 24,273.27	0.02	156.60 156.60
1,021.000 INCYTE CORP 45337C102	63.5900 63.5900	16,407.47 16,407.47	64,925.39 64,925.39	0.05	48,517.92 48,517.92
2,913.000 INDEPENDENCE REALTY TRUST INC 45378A106	9.1800 9.1800	23,595.30 23,595.30	26,741.34 26,741.34	0.02	3,146.04 3,146.04
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	70.3100 70.3100	4,932.40 4,932.40	13,358.90 13,358.90	0.01	8,426.50 8,426.50
259.000 INGEVITY CORP 45688C107	83.6900 83.6900	4,733.04 4,733.04	21,675.71 21,675.71	0.02	16,942.67 16,942.67
301.000 INGLES MARKETS INC 457030104	27.2200 27.2200	4,809.98 4,809.98	8,193.22 8,193.22	0.01	3,383.24 3,383.24
455.000 INGREDION INC 457187102	91.4000 91.4000	24,374.35 24,374.35	41,587.00 41,587.00	0.03	17,212.65 17,212.65

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
305.000 INSIGHT ENTERPRISES INC 45765U103	40.7500 40.7500	5,072.15 5,072.15	12,428.75 12,428.75	0.01	7,356.60 7,356.60
156.000 INNOSPEC INC 45768S105	61.7600 61.7600	4,873.11 4,873.11	9,634.56 9,634.56	0.01	4,761.45 4,761.45
9,558.000 INNERWORKINGS INC 45773Y105	3.7400 3.7400	32,712.48 32,712.48	35,746.92 35,746.92	0.03	3,034.44 3,034.44
389.000 INSULET CORP 45784P101	79.3200 79.3200	15,372.81 15,372.81	30,855.48 30,855.48	0.02	15,482.67 15,482.67
2,154.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	48.4300 48.4300	13,311.72 13,311.72	104,318.22 104,318.22	0.08	91,006.50 91,006.50
22,377.000 INTEL CORP 458140100	46.9300 46.9300	466,406.06 466,406.06	1,050,152.61 1,050,152.61	0.84	583,746.55 583,746.55
629.000 INTER PARFUMS INC 458334109	65.5700 65.5700	10,258.99 10,258.99	41,243.53 41,243.53	0.03	30,984.54 30,984.54
1,474.000 INTERACTIVE BROKERS GROUP INC 45841N107	54.6500 54.6500	24,203.52 24,203.52	80,554.10 80,554.10	0.06	56,350.58 56,350.58
2,149.000 INTERCONTINENTAL EXCHANGE INC 45866F104	75.3300 75.3300	68,895.86 68,895.86	161,884.17 161,884.17	0.13	92,988.31 92,988.31
1,103.000 INTERNATIONAL BANCSHARES CORP 459044103	34.4000 34.4000	17,780.36 17,780.36	37,943.20 37,943.20	0.03	20,162.84 20,162.84

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,165.000 INTERNATIONAL BUSINESS MACHINE 459200101	113.6700 113.6700	342,020.23 342,020.23	473,435.55 473,435.55	0.38	131,415.32 131,415.32
762.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	134.2700 134.2700	30,228.77 30,228.77	102,313.74 102,313.74	0.08	72,084.97 72,084.97
1,514.000 INTERNATIONAL PAPER CO 460146103	40.3600 40.3600	51,985.44 51,985.44	61,105.04 61,105.04	0.05	9,119.60 9,119.60
590.000 INTERNATIONAL SPEEDWAY CORP 460335201	43.8600 43.8600	14,974.20 14,974.20	25,877.40 25,877.40	0.02	10,903.20 10,903.20
3,469.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.6300 20.6300	34,237.99 34,237.99	71,565.47 71,565.47	0.06	37,327.48 37,327.48
1,763.000 INTUIT INC 461202103	196.8500 196.8500	57,518.05 57,518.05	347,046.55 347,046.55	0.28	289,528.50 289,528.50
684.000 INTUITIVE SURGICAL INC 46120E602	478.9200 478.9200	62,985.48 62,985.48	327,581.28 327,581.28	0.26	264,595.80 264,595.80
999.000 INVESTMENT TECHNOLOGY GROUP IN 46145F105	30.2400 30.2400	29,960.01 29,960.01	30,209.76 30,209.76	0.02	249.75 249.75
925.000 INVESTORS BANCORP INC 46146L101	10.4000 10.4000	5,045.78 5,045.78	9,620.00 9,620.00	0.01	4,574.22 4,574.22
1,471.000 INVITATION HOMES INC 46187W107	20.0800 20.0800	30,020.75 30,020.75	29,537.68 29,537.68	0.02	-483.07 -483.07

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
727.000 IONIS PHARMACEUTICALS INC 462222100	54.0600 54.0600	25,296.66 25,296.66	39,301.62 39,301.62	0.03	14,004.96 14,004.96
4,789.000 IRIDIUM COMMUNICATIONS INC 46269C102	18.4500 18.4500	38,654.72 38,654.72	88,357.05 88,357.05	0.07	49,702.33 49,702.33
1,266.000 IRON MOUNTAIN INC 46284V101	32.4100 32.4100	31,628.68 31,628.68	41,031.06 41,031.06	0.03	9,402.38 9,402.38
524.000 ITRON INC 465741106	47.2900 47.2900	19,209.84 19,209.84	24,779.96 24,779.96	0.02	5,570.12 5,570.12
166.000 JBG SMITH PROPERTIES 46590V100	34.8100 34.8100	4,671.95 4,671.95	5,778.46 5,778.46	0.00	1,106.51 1,106.51
85.000 J ALEXANDER'S HOLDINGS INC 46609J106	8.2300 8.2300	344.94 344.94	699.55 699.55	0.00	354.61 354.61
17,787.000 JPMORGAN CHASE & CO 46625H100	97.6200 97.6200	719,484.15 719,484.15	1,736,366.94 1,736,366.94	1.39	1,016,882.79 1,016,882.79
1,169.000 JABIL INC 466313103	24.7900 24.7900	20,656.23 20,656.23	28,979.51 28,979.51	0.02	8,323.28 8,323.28
225.000 JACK IN THE BOX INC 466367109	77.6300 77.6300	5,033.25 5,033.25	17,466.75 17,466.75	0.01	12,433.50 12,433.50
670.000 JACOBS ENGINEERING GROUP INC 469814107	58.4600 58.4600	27,365.06 27,365.06	39,168.20 39,168.20	0.03	11,803.14 11,803.14

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,569.000 JEFFERIES FINANCIAL GROUP INC 47233W109	17.3600 17.3600	26,160.94 26,160.94	27,237.84 27,237.84	0.02	1,076.90 1,076.90
852.000 JETBLUE AIRWAYS CORP 477143101	16.0600 16.0600	4,311.12 4,311.12	13,683.12 13,683.12	0.01	9,372.00 9,372.00
12,353.000 JOHNSON & JOHNSON 478160104	129.0500 129.0500	812,737.65 812,737.65	1,594,154.65 1,594,154.65	1.27	781,417.00 781,417.00
441.000 JONES LANG LASALLE INC 48020Q107	126.6000 126.6000	32,828.04 32,828.04	55,830.60 55,830.60	0.04	23,002.56 23,002.56
180.000 J2 GLOBAL INC 48123V102	69.3800 69.3800	4,905.00 4,905.00	12,488.40 12,488.40	0.01	7,583.40 7,583.40
1,751.000 JUNIPER NETWORKS INC 48203R104	26.9100 26.9100	30,244.13 30,244.13	47,119.41 47,119.41	0.04	16,875.28 16,875.28
357.000 KANSAS CITY SOUTHERN 485170302	95.4500 95.4500	22,727.02 22,727.02	34,075.65 34,075.65	0.03	11,348.63 11,348.63
1,511.000 KB HOME 48666K109	19.1000 19.1000	12,254.21 12,254.21	28,860.10 28,860.10	0.02	16,605.89 16,605.89
1,037.000 KELLOGG CO 487836108	57.0100 57.0100	51,706.58 51,706.58	59,119.37 59,119.37	0.05	7,412.79 7,412.79
320.000 KELLY SERVICES INC 488152208	20.4800 20.4800	5,027.20 5,027.20	6,553.60 6,553.60	0.01	1,526.40 1,526.40

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
329.000 KEMPER CORP 488401100	66.3800 66.3800	9,298.36 9,298.36	21,839.02 21,839.02	0.02	12,540.66 12,540.66
1,704.000 KENNEDY-WILSON HOLDINGS INC 489398107	18.1700 18.1700	29,322.32 29,322.32	30,961.68 30,961.68	0.02	1,639.36 1,639.36
1,195.000 KEURIG DR PEPPER INC 49271V100	25.6400 25.6400	30,304.22 30,304.22	30,639.80 30,639.80	0.02	335.58 335.58
6,524.000 KEYCORP 493267108	14.7800 14.7800	48,212.36 48,212.36	96,424.72 96,424.72	0.08	48,212.36 48,212.36
1,187.000 KEYSIGHT TECHNOLOGIES INC 49338L103	62.0800 62.0800	20,815.68 20,815.68	73,688.96 73,688.96	0.06	52,873.28 52,873.28
380.000 KFORCE INC 493732101	30.9200 30.9200	4,913.40 4,913.40	11,749.60 11,749.60	0.01	6,836.20 6,836.20
348.000 KILROY REALTY CORP 49427F108	62.8800 62.8800	13,241.40 13,241.40	21,882.24 21,882.24	0.02	8,640.84 8,640.84
1,870.000 KIMBERLY-CLARK CORP 494368103	113.9400 113.9400	116,539.72 116,539.72	213,067.80 213,067.80	0.17	96,528.08 96,528.08
2,003.000 KIMCO REALTY CORP 49446R109	14.6500 14.6500	29,559.26 29,559.26	29,343.95 29,343.95	0.02	-215.31 -215.31
3,310.000 KINDER MORGAN INC/DE 49456B101	15.3800 15.3800	45,049.09 45,049.09	50,907.80 50,907.80	0.04	5,858.71 5,858.71

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320.000 KIRBY CORP 497266106	67.3600 67.3600	17,798.40 17,798.40	21,555.20 21,555.20	0.02	3,756.80 3,756.80
761.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	25.0700 25.0700	14,866.69 14,866.69	19,078.27 19,078.27	0.02	4,211.58 4,211.58
1,404.000 KOHL'S CORP 500255104	66.3400 66.3400	55,431.33 55,431.33	93,141.36 93,141.36	0.07	37,710.03 37,710.03
1,692.000 KOPPERS HOLDINGS INC 50060P106	17.0400 17.0400	29,115.86 29,115.86	28,831.68 28,831.68	0.02	-284.18 -284.18
3,176.000 KRAFT HEINZ CO/THE 500754106	43.0400 43.0400	94,272.39 94,272.39	136,695.04 136,695.04	0.11	42,422.65 42,422.65
7,550.000 KROGER CO/THE 501044101	27.5000 27.5000	86,141.74 86,141.74	207,625.00 207,625.00	0.17	121,483.26 121,483.26
1,782.000 L BRANDS INC 501797104	25.6700 25.6700	48,353.87 48,353.87	45,743.94 45,743.94	0.04	-2,609.93 -2,609.93
714.000 LHC GROUP INC 50187A107	93.8800 93.8800	10,292.11 10,292.11	67,030.32 67,030.32	0.05	56,738.21 56,738.21
450.000 LPL FINANCIAL HOLDINGS INC 50212V100	61.0800 61.0800	15,174.00 15,174.00	27,486.00 27,486.00	0.02	12,312.00 12,312.00
514.000 LA-Z-BOY INC 505336107	27.7100 27.7100	4,821.32 4,821.32	14,242.94 14,242.94	0.01	9,421.62 9,421.62

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
206.000 LABORATORY CORP OF AMERICA HOL 50540R409	126.3600 126.3600	13,784.66 13,784.66	26,030.16 26,030.16	0.02	12,245.50 12,245.50
306.000 LAKELAND BANCORP INC 511637100	14.8100 14.8100	2,728.33 2,728.33	4,531.86 4,531.86	0.00	1,803.53 1,803.53
346.000 LAKELAND FINANCIAL CORP 511656100	40.1600 40.1600	5,102.35 5,102.35	13,895.36 13,895.36	0.01	8,793.01 8,793.01
1,072.000 LAM RESEARCH CORP 512807108	136.1700 136.1700	26,299.73 26,299.73	145,974.24 145,974.24	0.12	119,674.51 119,674.51
725.000 LAMAR ADVERTISING CO 512816109	69.1800 69.1800	17,624.75 17,624.75	50,155.50 50,155.50	0.04	32,530.75 32,530.75
752.000 LAMB WESTON HOLDINGS INC 513272104	73.5600 73.5600	12,444.91 12,444.91	55,317.12 55,317.12	0.04	42,872.21 42,872.21
68.000 LANCASTER COLONY CORP 513847103	176.8600 176.8600	4,872.20 4,872.20	12,026.48 12,026.48	0.01	7,154.28 7,154.28
816.000 LAS VEGAS SANDS CORP 517834107	52.0500 52.0500	23,335.38 23,335.38	42,472.80 42,472.80	0.03	19,137.42 19,137.42
470.000 ESTEE LAUDER COS INC/THE 518439104	130.1000 130.1000	37,555.99 37,555.99	61,147.00 61,147.00	0.05	23,591.01 23,591.01
769.000 LEAR CORP 521865204	122.8600 122.8600	35,204.07 35,204.07	94,479.34 94,479.34	0.08	59,275.27 59,275.27

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
645.000 LEGGETT & PLATT INC 524660107	35.8400 35.8400	14,847.90 14,847.90	23,116.80 23,116.80	0.02	8,268.90 8,268.90
367.000 LEGACYTEXAS FINANCIAL GROUP IN 52471Y106	32.0900 32.0900	4,965.51 4,965.51	11,777.03 11,777.03	0.01	6,811.52 6,811.52
830.000 LEIDOS HOLDINGS INC 525327102	52.7200 52.7200	24,715.57 24,715.57	43,757.60 43,757.60	0.03	19,042.03 19,042.03
1,145.000 LENNAR CORP 526057104	39.1500 39.1500	42,805.65 42,805.65	44,826.75 44,826.75	0.04	2,021.10 2,021.10
28.000 LENNAR CORP 526057302	31.3300 31.3300	904.28 904.28	877.24 877.24	0.00	-27.04 -27.04
507.000 LENNOX INTERNATIONAL INC 526107107	218.8600 218.8600	22,782.20 22,782.20	110,962.02 110,962.02	0.09	88,179.82 88,179.82
912.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	39.1100 39.1100	29,156.79 29,156.79	35,668.32 35,668.32	0.03	6,511.53 6,511.53
735.000 LIBERTY PROPERTY TRUST 531172104	41.8800 41.8800	22,785.00 22,785.00	30,781.80 30,781.80	0.02	7,996.80 7,996.80
3,106.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	15.8900 15.8900	29,252.59 29,252.59	49,354.34 49,354.34	0.04	20,101.75 20,101.75
298.000 LIFE STORAGE INC 53223X107	92.9900 92.9900	19,937.37 19,937.37	27,711.02 27,711.02	0.02	7,773.65 7,773.65

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,560.000 ELI LILLY & CO 532457108	115.7200 115.7200	220,337.64 220,337.64	411,963.20 411,963.20	0.33	191,625.56 191,625.56
421.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	78.8500 78.8500	14,010.88 14,010.88	33,195.85 33,195.85	0.03	19,184.97 19,184.97
1,252.000 LINCOLN NATIONAL CORP 534187109	51.3100 51.3100	37,987.69 37,987.69	64,240.12 64,240.12	0.05	26,252.43 26,252.43
80.000 LINDSAY CORP 535555106	96.2500 96.2500	4,973.60 4,973.60	7,700.00 7,700.00	0.01	2,726.40 2,726.40
143.000 LITTELFUSE INC 537008104	171.4800 171.4800	16,273.60 16,273.60	24,521.64 24,521.64	0.02	8,248.04 8,248.04
238.000 LIVE NATION ENTERTAINMENT INC 538034109	49.2500 49.2500	2,606.10 2,606.10	11,721.50 11,721.50	0.01	9,115.40 9,115.40
1,265.000 LIVERAMP HOLDINGS INC 53815P108	38.6300 38.6300	16,031.23 16,031.23	48,866.95 48,866.95	0.04	32,835.72 32,835.72
769.000 LOCKHEED MARTIN CORP 539830109	261.8400 261.8400	173,185.76 173,185.76	201,354.96 201,354.96	0.16	28,169.20 28,169.20
229.000 LOGMEIN INC 54142L109	81.5700 81.5700	9,902.13 9,902.13	18,679.53 18,679.53	0.01	8,777.40 8,777.40
4,870.000 LOWE'S COS INC 548661107	92.3600 92.3600	139,639.95 139,639.95	449,793.20 449,793.20	0.36	310,153.25 310,153.25

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
219.000 LOXO ONCOLOGY INC 548862101	140.0700 140.0700	29,017.50 29,017.50	30,675.33 30,675.33	0.02	1,657.83 1,657.83
524.000 LULULEMON ATHLETICA INC 550021109	121.6100 121.6100	29,350.04 29,350.04	63,723.64 63,723.64	0.05	34,373.60 34,373.60
292.000 M&T BANK CORP 55261F104	143.1300 143.1300	26,778.14 26,778.14	41,793.96 41,793.96	0.03	15,015.82 15,015.82
323.000 MB FINANCIAL INC 55264U108	39.6300 39.6300	6,137.00 6,137.00	12,800.49 12,800.49	0.01	6,663.49 6,663.49
550.000 MGE ENERGY INC 55277P104	59.9600 59.9600	16,324.79 16,324.79	32,978.00 32,978.00	0.03	16,653.21 16,653.21
1,967.000 MGIC INVESTMENT CORP 552848103	10.4600 10.4600	11,861.01 11,861.01	20,574.82 20,574.82	0.02	8,713.81 8,713.81
2,953.000 MGM RESORTS INTERNATIONAL 552953101	24.2600 24.2600	32,134.93 32,134.93	71,639.78 71,639.78	0.06	39,504.85 39,504.85
626.000 MGP INGREDIENTS INC 55303J106	57.0500 57.0500	20,889.62 20,889.62	35,713.30 35,713.30	0.03	14,823.68 14,823.68
310.000 MKS INSTRUMENTS INC 55306N104	64.6100 64.6100	7,777.90 7,777.90	20,029.10 20,029.10	0.02	12,251.20 12,251.20
138.000 MSA SAFETY INC 553498106	94.2700 94.2700	4,854.84 4,854.84	13,009.26 13,009.26	0.01	8,154.42 8,154.42

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
592.000 MSCI INC 55354G100	147.4300 147.4300	19,662.02 19,662.02	87,278.56 87,278.56	0.07	67,616.54 67,616.54
789.000 MACQUARIE INFRASTRUCTURE CORP 55608B105	36.5600 36.5600	28,411.89 28,411.89	28,845.84 28,845.84	0.02	433.95 433.95
1,507.000 MACY'S INC 55616P104	29.7800 29.7800	43,896.37 43,896.37	44,878.46 44,878.46	0.04	982.09 982.09
486.000 STEVEN MADDEN LTD 556269108	30.2600 30.2600	7,583.76 7,583.76	14,706.36 14,706.36	0.01	7,122.60 7,122.60
112.000 MANHATTAN ASSOCIATES INC 562750109	42.3700 42.3700	2,021.04 2,021.04	4,745.44 4,745.44	0.00	2,724.40 2,724.40
341.000 MANITOWOC CO INC/THE 563571405 COM NEW	14.7700 14.7700	4,173.20 4,173.20	5,036.57 5,036.57	0.00	863.37 863.37
747.000 MANPOWERGROUP INC 56418H100	64.8000 64.8000	27,982.62 27,982.62	48,405.60 48,405.60	0.04	20,422.98 20,422.98
3,759.706 MARATHON PETROLEUM CORP 56585A102	59.0100 59.0100	90,030.60 90,030.60	221,860.25 221,860.25	0.18	131,829.65 131,829.65
398.000 MARCUS CORP/THE 566330106	39.5000 39.5000	5,034.70 5,034.70	15,721.00 15,721.00	0.01	10,686.30 10,686.30
103.000 MARKEL CORP 570535104	1,038.0500 1,038.0500	38,804.94 38,804.94	106,919.15 106,919.15	0.09	68,114.21 68,114.21

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
208.000 MARKETAXESS HOLDINGS INC 57060D108	211.3100 211.3100	5,002.40 5,002.40	43,952.48 43,952.48	0.04	38,950.08 38,950.08
302.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	70.5100 70.5100	13,183.95 13,183.95	21,294.02 21,294.02	0.02	8,110.07 8,110.07
3,078.000 MARSH & MCLENNAN COS INC 571748102	79.7500 79.7500	88,666.54 88,666.54	245,470.50 245,470.50	0.20	156,803.96 156,803.96
1,725.000 MARRIOTT INTERNATIONAL INC/MD 571903202	108.5600 108.5600	62,575.75 62,575.75	187,266.00 187,266.00	0.15	124,690.25 124,690.25
1,240.000 MARTEN TRANSPORT LTD 573075108	16.1900 16.1900	9,869.66 9,869.66	20,075.60 20,075.60	0.02	10,205.94 10,205.94
263.000 MARTIN MARIETTA MATERIALS INC 573284106	171.8700 171.8700	24,547.70 24,547.70	45,201.81 45,201.81	0.04	20,654.11 20,654.11
2,319.000 MASCO CORP 574599106	29.2400 29.2400	27,792.85 27,792.85	67,807.56 67,807.56	0.05	40,014.71 40,014.71
336.000 MASTEC INC 576323109	40.5600 40.5600	6,132.00 6,132.00	13,628.16 13,628.16	0.01	7,496.16 7,496.16
5,201.000 MASTERCARD INC 57636Q104	188.6500 188.6500	161,179.58 161,179.58	981,168.65 981,168.65	0.78	819,989.07 819,989.07
571.000 MATSON INC 57686G105	32.0200 32.0200	10,212.74 10,212.74	18,283.42 18,283.42	0.01	8,070.68 8,070.68

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,921.000 MATTEL INC 577081102	9.9900 9.9900	29,346.44 29,346.44	29,180.79 29,180.79	0.02	-165.65 -165.65
151.000 MATTHEWS INTERNATIONAL CORP 577128101	40.6200 40.6200	5,013.20 5,013.20	6,133.62 6,133.62	0.00	1,120.42 1,120.42
1,184.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	50.8500 50.8500	28,131.84 28,131.84	60,206.40 60,206.40	0.05	32,074.56 32,074.56
248.000 MAXIMUS INC 577933104	65.0900 65.0900	4,969.30 4,969.30	16,142.32 16,142.32	0.01	11,173.02 11,173.02
770.000 MCCORMICK & CO INC/MD 579780206	139.2400 139.2400	38,243.12 38,243.12	107,214.80 107,214.80	0.09	68,971.68 68,971.68
4,396.000 MCDONALD'S CORP 580135101	177.5700 177.5700	174,695.73 174,695.73	780,597.72 780,597.72	0.62	605,901.99 605,901.99
186.000 MCGRATH RENTCORP 580589109	51.4800 51.4800	5,025.72 5,025.72	9,575.28 9,575.28	0.01	4,549.56 4,549.56
1,566.000 MCKESSON CORP 58155Q103	110.4700 110.4700	83,676.54 83,676.54	172,996.02 172,996.02	0.14	89,319.48 89,319.48
1,828.000 MEDICAL PROPERTIES TRUST INC 58463J304	16.0800 16.0800	30,194.42 30,194.42	29,394.24 29,394.24	0.02	-800.18 -800.18
462.000 MEDIDATA SOLUTIONS INC 58471A105	67.4200 67.4200	29,470.98 29,470.98	31,148.04 31,148.04	0.02	1,677.06 1,677.06

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,404.000 MEDIA GEN INC CVR 584CVR997	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
14,193.000 MERCK & CO INC 58933Y105	76.4100 76.4100	597,034.22 597,034.22	1,084,487.13 1,084,487.13	0.87	487,452.91 487,452.91
160.000 MEREDITH CORP 589433101	51.9400 51.9400	4,865.60 4,865.60	8,310.40 8,310.40	0.01	3,444.80 3,444.80
2,032.000 MERIDIAN BIOSCIENCE INC 589584101	17.3600 17.3600	29,275.96 29,275.96	35,275.52 35,275.52	0.03	5,999.56 5,999.56
221.000 MERITAGE HOMES CORP 59001A102	36.7200 36.7200	5,049.85 5,049.85	8,115.12 8,115.12	0.01	3,065.27 3,065.27
828.000 MERITOR INC 59001K100	16.9100 16.9100	4,148.28 4,148.28	14,001.48 14,001.48	0.01	9,853.20 9,853.20
94.000 MESA LABORATORIES INC 59064R109	208.3900 208.3900	5,018.66 5,018.66	19,588.66 19,588.66	0.02	14,570.00 14,570.00
2,003.000 METLIFE INC 59156R108	41.0600 41.0600	61,795.71 61,795.71	82,243.18 82,243.18	0.07	20,447.47 20,447.47
191.000 METTLER-TOLEDO INTERNATIONAL I 592688105	565.5800 565.5800	30,401.47 30,401.47	108,025.78 108,025.78	0.09	77,624.31 77,624.31
38,606.000 MICROSOFT CORP 594918104	101.5700 101.5700	1,055,461.31 1,055,461.31	3,921,211.42 3,921,211.42	3.13	2,865,750.11 2,865,750.11

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830.000 MICROCHIP TECHNOLOGY INC 595017104	71.9200 71.9200	29,986.38 29,986.38	59,693.60 59,693.60	0.05	29,707.22 29,707.22
5,321.000 MICRON TECHNOLOGY INC 595112103	31.7300 31.7300	45,059.45 45,059.45	168,835.33 168,835.33	0.13	123,775.88 123,775.88
543.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	95.7000 95.7000	31,866.14 31,866.14	51,965.10 51,965.10	0.04	20,098.96 20,098.96
462.000 MIDDLEBY CORP/THE 596278101	102.7300 102.7300	15,559.41 15,559.41	47,461.26 47,461.26	0.04	31,901.85 31,901.85
233.000 MIDDLESEX WATER CO 596680108	53.3500 53.3500	4,499.23 4,499.23	12,430.55 12,430.55	0.01	7,931.32 7,931.32
4,361.000 MIDSTATES PETROLEUM CO INC 59804T407	7.5100 7.5100	29,688.84 29,688.84	32,751.11 32,751.11	0.03	3,062.27 3,062.27
1,979.000 MINDBODY INC 60255W105	36.4000 36.4000	33,193.97 33,193.97	72,035.60 72,035.60	0.06	38,841.63 38,841.63
274.000 MINERALS TECHNOLOGIES INC 603158106	51.3400 51.3400	8,787.18 8,787.18	14,067.16 14,067.16	0.01	5,279.98 5,279.98
250.000 MOBILE MINI INC 60740F105	31.7500 31.7500	5,067.50 5,067.50	7,937.50 7,937.50	0.01	2,870.00 2,870.00
2,748.000 MODEL N INC 607525102	13.2300 13.2300	35,773.79 35,773.79	36,356.04 36,356.04	0.03	582.25 582.25

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748.000 MODINE MANUFACTURING CO 607828100	10.8100 10.8100	5,071.44 5,071.44	8,085.88 8,085.88	0.01	3,014.44 3,014.44
339.000 MOHAWK INDUSTRIES INC 608190104	116.9600 116.9600	19,329.78 19,329.78	39,649.44 39,649.44	0.03	20,319.66 20,319.66
303.000 MOLINA HEALTHCARE INC 60855R100	116.2200 116.2200	34,705.62 34,705.62	35,214.66 35,214.66	0.03	509.04 509.04
831.000 MOLSON COORS BREWING CO 60871R209	56.1600 56.1600	43,216.13 43,216.13	46,668.96 46,668.96	0.04	3,452.83 3,452.83
9,539.000 MONDELEZ INTERNATIONAL INC 609207105	40.0300 40.0300	175,551.77 175,551.77	381,846.17 381,846.17	0.31	206,294.40 206,294.40
584.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	12.4000 12.4000	4,905.60 4,905.60	7,241.60 7,241.60	0.01	2,336.00 2,336.00
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	116.2500 116.2500	5,226.75 5,226.75	40,106.25 40,106.25	0.03	34,879.50 34,879.50
1,626.000 MONSTER BEVERAGE CORP 61174X109	49.2200 49.2200	21,154.26 21,154.26	80,031.72 80,031.72	0.06	58,877.46 58,877.46
1,393.000 MOODY'S CORP 615369105	140.0400 140.0400	45,467.52 45,467.52	195,075.72 195,075.72	0.16	149,608.20 149,608.20
270.000 MOOG INC 615394202	77.4800 77.4800	11,134.80 11,134.80	20,919.60 20,919.60	0.02	9,784.80 9,784.80

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6,241.000 MORGAN STANLEY 617446448	39.6500 39.6500	126,518.60 126,518.60	247,455.65 247,455.65	0.20	120,937.05 120,937.05
1,792.000 MOSAIC CO/THE 61945C103	29.2100 29.2100	43,201.16 43,201.16	52,344.32 52,344.32	0.04	9,143.16 9,143.16
600.000 MOTOROLA SOLUTIONS INC 620076307	115.0400 115.0400	47,023.14 47,023.14	69,024.00 69,024.00	0.06	22,000.86 22,000.86
294.000 MOVADO GROUP INC 624580106	31.6200 31.6200	4,933.32 4,933.32	9,296.28 9,296.28	0.01	4,362.96 4,362.96
450.000 MUELLER INDUSTRIES INC 624756102	23.3600 23.3600	8,181.00 8,181.00	10,512.00 10,512.00	0.01	2,331.00 2,331.00
307.000 MURPHY USA INC 626755102	76.6400 76.6400	8,906.37 8,906.37	23,528.48 23,528.48	0.02	14,622.11 14,622.11
583.000 MYOKARDIA INC 62857M105	48.8600 48.8600	28,485.38 28,485.38	28,485.38 28,485.38	0.02	0.00 0.00
231.000 NBT BANCORP INC 628778102	34.5900 34.5900	5,058.90 5,058.90	7,990.29 7,990.29	0.01	2,931.39 2,931.39
943.000 NCR CORP 62886E108	23.0800 23.0800	17,200.32 17,200.32	21,764.44 21,764.44	0.02	4,564.12 4,564.12
1,909.000 NRG ENERGY INC 629377508	39.6000 39.6000	31,352.17 31,352.17	75,596.40 75,596.40	0.06	44,244.23 44,244.23

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22.000 NVR INC 62944T105	2,436.9900 2,436.9900	15,137.32 15,137.32	53,613.78 53,613.78	0.04	38,476.46 38,476.46
55.000 NACCO INDUSTRIES INC 629579103	33.9000 33.9000	525.67 525.67	1,864.50 1,864.50	0.00	1,338.83 1,338.83
790.000 NASDAQ INC 631103108	81.5700 81.5700	26,129.25 26,129.25	64,440.30 64,440.30	0.05	38,311.05 38,311.05
211.000 NATIONAL HEALTHCARE CORP 635906100	78.4500 78.4500	9,881.13 9,881.13	16,552.95 16,552.95	0.01	6,671.82 6,671.82
695.000 NATIONAL RETAIL PROPERTIES INC 637417106	48.5100 48.5100	24,729.17 24,729.17	33,714.45 33,714.45	0.03	8,985.28 8,985.28
1,062.000 NATIONAL STORAGE AFFILIATES TR 637870106	26.4600 26.4600	21,760.38 21,760.38	28,100.52 28,100.52	0.02	6,340.14 6,340.14
507.000 NAVIGANT CONSULTING INC 63935N107	24.0500 24.0500	5,070.00 5,070.00	12,193.35 12,193.35	0.01	7,123.35 7,123.35
1,849.000 NEKTAR THERAPEUTICS 640268108	32.8700 32.8700	22,650.25 22,650.25	60,776.63 60,776.63	0.05	38,126.38 38,126.38
233.000 NELNET INC 64031N108	52.3400 52.3400	5,039.79 5,039.79	12,195.22 12,195.22	0.01	7,155.43 7,155.43
618.000 NETAPP INC 64110D104	59.6700 59.6700	25,745.88 25,745.88	36,876.06 36,876.06	0.03	11,130.18 11,130.18

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,163.000 NETFLIX INC 64110L106	267.6600 267.6600	17,285.46 17,285.46	578,948.58 578,948.58	0.46	561,663.12 561,663.12
858.000 NEUROCRINE BIOSCIENCES INC 64125C109	71.4100 71.4100	39,193.44 39,193.44	61,269.78 61,269.78	0.05	22,076.34 22,076.34
220.000 NEW JERSEY RESOURCES CORP 646025106	45.6700 45.6700	4,907.10 4,907.10	10,047.40 10,047.40	0.01	5,140.30 5,140.30
2,013.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	14.2100 14.2100	28,821.09 28,821.09	28,604.73 28,604.73	0.02	-216.36 -216.36
3,352.000 NEW YORK COMMUNITY BANCORP INC 649445103	9.4100 9.4100	29,988.64 29,988.64	31,542.32 31,542.32	0.03	1,553.68 1,553.68
1,492.000 NEW YORK TIMES CO/THE 650111107	22.2900 22.2900	11,785.88 11,785.88	33,256.68 33,256.68	0.03	21,470.80 21,470.80
2,408.000 NEWFIELD EXPLORATION CO 651290108	14.6600 14.6600	33,488.24 33,488.24	35,301.28 35,301.28	0.03	1,813.04 1,813.04
1,455.239 NEWMARK GROUP INC 65158N102	8.0200 8.0200	3,800.65 3,800.65	11,671.02 11,671.02	0.01	7,870.37 7,870.37
1,961.000 NEWMONT MINING CORP 651639106	34.6500 34.6500	48,059.68 48,059.68	67,948.65 67,948.65	0.05	19,888.97 19,888.97
2,841.000 NEWS CORP 65249B109	11.3500 11.3500	25,202.85 25,202.85	32,245.35 32,245.35	0.03	7,042.50 7,042.50

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
496.000 NEWSSTAR FINANCIAL INCCVR 652CVR994 CONTRA	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,655.000 NEXTERA ENERGY INC 65339F101	173.8200 173.8200	122,289.36 122,289.36	461,492.10 461,492.10	0.37	339,202.74 339,202.74
2,134.000 NEXTGEN HEALTHCARE INC 65343C102	15.1500 15.1500	29,507.55 29,507.55	32,330.10 32,330.10	0.03	2,822.55 2,822.55
5,128.000 NIKE INC 654106103	74.1400 74.1400	65,741.19 65,741.19	380,189.92 380,189.92	0.30	314,448.73 314,448.73
1,797.000 NISOURCE INC 65473P105	25.3500 25.3500	14,563.49 14,563.49	45,553.95 45,553.95	0.04	30,990.46 30,990.46
2,366.000 NOBLE ENERGY INC 655044105	18.7600 18.7600	44,568.61 44,568.61	44,386.16 44,386.16	0.04	-182.45 -182.45
889.000 NORDSTROM INC 655664100	46.6100 46.6100	38,332.18 38,332.18	41,436.29 41,436.29	0.03	3,104.11 3,104.11
2,122.000 NORFOLK SOUTHERN CORP 655844108	149.5400 149.5400	91,388.81 91,388.81	317,323.88 317,323.88	0.25	225,935.07 225,935.07
506.000 NORTHFIELD BANCORP INC 66611T108	13.5500 13.5500	5,089.21 5,089.21	6,856.30 6,856.30	0.01	1,767.09 1,767.09
1,291.000 NORTHROP GRUMMAN CORP 666807102	244.9000 244.9000	79,058.91 79,058.91	316,165.90 316,165.90	0.25	237,106.99 237,106.99

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200.000 NORTHSTAR REALTY EUROPE CORP 66706L101	14.5400 14.5400	22,750.51 22,750.51	31,988.00 31,988.00	0.03	9,237.49 9,237.49
127.000 NORTHWESTERN CORP 668074305	59.4400 59.4400	4,991.10 4,991.10	7,548.88 7,548.88	0.01	2,557.78 2,557.78
423.000 NU SKIN ENTERPRISES INC 67018T105	61.3300 61.3300	20,306.26 20,306.26	25,942.59 25,942.59	0.02	5,636.33 5,636.33
465.000 NUCOR CORP 670346105	51.8100 51.8100	21,616.76 21,616.76	24,091.65 24,091.65	0.02	2,474.89 2,474.89
823.000 NUTANIX INC 67059N108	41.5900 41.5900	29,093.05 29,093.05	34,228.57 34,228.57	0.03	5,135.52 5,135.52
2,625.000 NVIDIA CORP 67066G104	133.5000 133.5000	144,893.70 144,893.70	350,437.50 350,437.50	0.28	205,543.80 205,543.80
1,505.000 OGE ENERGY CORP 670837103	39.1900 39.1900	44,817.98 44,817.98	58,980.95 58,980.95	0.05	14,162.97 14,162.97
254.000 O'REILLY AUTOMOTIVE INC 67103H107	344.3300 344.3300	23,530.56 23,530.56	87,459.82 87,459.82	0.07	63,929.26 63,929.26
4,651.000 OCCIDENTAL PETROLEUM CORP 674599105	61.3800 61.3800	214,073.97 214,073.97	285,478.38 285,478.38	0.23	71,404.41 71,404.41
2,152.000 OCEANEERING INTERNATIONAL INC 675232102	12.1000 12.1000	25,108.08 25,108.08	26,039.20 26,039.20	0.02	931.12 931.12

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
784.000 OCEANFIRST FINANCIAL CORP 675234108	22.5100 22.5100	10,339.79 10,339.79	17,647.84 17,647.84	0.01	7,308.05 7,308.05
3,239.000 OIL STATES INTERNATIONAL INC 678026105	14.2800 14.2800	45,691.09 45,691.09	46,252.92 46,252.92	0.04	561.83 561.83
207.000 OLD DOMINION FREIGHT LINE INC 679580100	123.4900 123.4900	4,987.32 4,987.32	25,562.43 25,562.43	0.02	20,575.11 20,575.11
563.000 OLD NATIONAL BANCORP/IN 680033107	15.4000 15.4000	5,804.53 5,804.53	8,670.20 8,670.20	0.01	2,865.67 2,865.67
2,881.000 OLD REPUBLIC INTERNATIONAL COR 680223104	20.5700 20.5700	26,706.87 26,706.87	59,262.17 59,262.17	0.05	32,555.30 32,555.30
1,547.000 OLIN CORP 680665205	20.1100 20.1100	29,483.08 29,483.08	31,110.17 31,110.17	0.02	1,627.09 1,627.09
1,399.000 OMNICOM GROUP INC 681919106	73.2400 73.2400	65,453.12 65,453.12	102,462.76 102,462.76	0.08	37,009.64 37,009.64
1,711.000 OMEGA HEALTHCARE INVESTORS INC 681936100	35.1500 35.1500	42,276.07 42,276.07	60,141.65 60,141.65	0.05	17,865.58 17,865.58
4,847.000 ON DECK CAPITAL INC 682163100	5.9000 5.9000	30,322.98 30,322.98	28,597.30 28,597.30	0.02	-1,725.68 -1,725.68
1,997.000 ON SEMICONDUCTOR CORP 682189105	16.5100 16.5100	16,013.97 16,013.97	32,970.47 32,970.47	0.03	16,956.50 16,956.50

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
391.000 ONE GAS INC 68235P108	79.6000 79.6000	4,511.97 4,511.97	31,123.60 31,123.60	0.02	26,611.63 26,611.63
316.000 ONE LIBERTY PROPERTIES INC 682406103	24.2200 24.2200	4,964.36 4,964.36	7,653.52 7,653.52	0.01	2,689.16 2,689.16
2,485.000 1-800-FLOWERS.COM INC 68243Q106	12.2300 12.2300	14,288.75 14,288.75	30,391.55 30,391.55	0.02	16,102.80 16,102.80
1,562.000 ONEOK INC 682680103	53.9500 53.9500	31,937.21 31,937.21	84,269.90 84,269.90	0.07	52,332.69 52,332.69
16,382.000 ORACLE CORP 68389X105	45.1500 45.1500	292,703.74 292,703.74	739,647.30 739,647.30	0.59	446,943.56 446,943.56
4,847.000 ORCHID ISLAND CAPITAL INC 68571X103	6.3900 6.3900	28,723.47 28,723.47	30,972.33 30,972.33	0.02	2,248.86 2,248.86
394.000 ORITANI FINANCIAL CORP 68633D103	14.7500 14.7500	4,988.04 4,988.04	5,811.50 5,811.50	0.00	823.46 823.46
502.000 ORMAT TECHNOLOGIES INC 686688102	52.3000 52.3000	9,957.56 9,957.56	26,254.60 26,254.60	0.02	16,297.04 16,297.04
216.000 OSHKOSH CORP 688239201	61.3100 61.3100	8,340.48 8,340.48	13,242.96 13,242.96	0.01	4,902.48 4,902.48
922.000 OWENS CORNING 690742101	43.9800 43.9800	27,927.17 27,927.17	40,549.56 40,549.56	0.03	12,622.39 12,622.39

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,625.000 PG&E CORP 69331C108	23.7500 23.7500	86,479.37 86,479.37	86,093.75 86,093.75	0.07	-385.62 -385.62
1,667.000 PNC FINANCIAL SERVICES GROUP I 693475105	116.9100 116.9100	121,542.13 121,542.13	194,888.97 194,888.97	0.16	73,346.84 73,346.84
1,383.000 PNM RESOURCES INC 69349H107	41.0900 41.0900	25,490.37 25,490.37	56,827.47 56,827.47	0.05	31,337.10 31,337.10
1,500.000 PPG INDUSTRIES INC 693506107	102.2300 102.2300	50,790.90 50,790.90	153,345.00 153,345.00	0.12	102,554.10 102,554.10
1,234.000 PRA GROUP INC 69354N106	24.3700 24.3700	29,355.69 29,355.69	30,072.58 30,072.58	0.02	716.89 716.89
333.000 PVH CORP 693656100	92.9500 92.9500	21,428.55 21,428.55	30,952.35 30,952.35	0.02	9,523.80 9,523.80
708.000 PTC INC 69370C100	82.9000 82.9000	16,156.56 16,156.56	58,693.20 58,693.20	0.05	42,536.64 42,536.64
2,393.000 PACCAR INC 693718108	57.1400 57.1400	90,780.85 90,780.85	136,736.02 136,736.02	0.11	45,955.17 45,955.17
303.000 PACKAGING CORP OF AMERICA 695156109	83.4600 83.4600	10,062.45 10,062.45	25,288.38 25,288.38	0.02	15,225.93 15,225.93
840.000 PACWEST BANCORP 695263103	33.2800 33.2800	17,935.17 17,935.17	27,955.20 27,955.20	0.02	10,020.03 10,020.03

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
577.000 PALO ALTO NETWORKS INC 697435105	188.3500 188.3500	47,888.74 47,888.74	108,677.95 108,677.95	0.09	60,789.21 60,789.21
5,209.000 PARATEK PHARMACEUTICALS INC 699374302	5.1300 5.1300	27,899.19 27,899.19	26,722.17 26,722.17	0.02	-1,177.02 -1,177.02
1,089.000 PARK HOTELS & RESORTS INC 700517105	25.9800 25.9800	29,086.74 29,086.74	28,292.22 28,292.22	0.02	-794.52 -794.52
253.000 PARK-OHIO HOLDINGS CORP 700666100	30.6900 30.6900	5,039.76 5,039.76	7,764.57 7,764.57	0.01	2,724.81 2,724.81
1,007.000 PARKER-HANNIFIN CORP 701094104	149.1400 149.1400	52,493.70 52,493.70	150,183.98 150,183.98	0.12	97,690.28 97,690.28
1,929.000 PARSLEY ENERGY INC 701877102	15.9800 15.9800	28,930.35 28,930.35	30,825.42 30,825.42	0.02	1,895.07 1,895.07
4,065.000 PATTERSON-UTI ENERGY INC 703481101	10.3500 10.3500	41,854.17 41,854.17	42,072.75 42,072.75	0.03	218.58 218.58
1,787.000 PAYCHEX INC 704326107	65.1500 65.1500	56,823.68 56,823.68	116,423.05 116,423.05	0.09	59,599.37 59,599.37
665.000 PAYCOM SOFTWARE INC 70432V102	122.4500 122.4500	23,328.20 23,328.20	81,429.25 81,429.25	0.07	58,101.05 58,101.05
6,217.000 PAYPAL HOLDINGS INC 70450Y103	84.0900 84.0900	110,955.68 110,955.68	522,787.53 522,787.53	0.42	411,831.85 411,831.85

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
655.000 PEBBLEBROOK HOTEL TRUST 70509V100	28.3100 28.3100	19,109.97 19,109.97	18,543.05 18,543.05	0.01	-566.92 -566.92
628.000 PENN NATIONAL GAMING INC 707569109	18.8300 18.8300	9,868.34 9,868.34	11,825.24 11,825.24	0.01	1,956.90 1,956.90
265.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	40.3200 40.3200	5,708.10 5,708.10	10,684.80 10,684.80	0.01	4,976.70 4,976.70
1,268.000 PEOPLE'S UNITED FINANCIAL INC 712704105	14.4300 14.4300	5,163.35 5,163.35	18,297.24 18,297.24	0.01	13,133.89 13,133.89
5,891.000 PEPSICO INC 713448108	110.4800 110.4800	425,983.37 425,983.37	650,837.68 650,837.68	0.52	224,854.31 224,854.31
441.000 PERKINELMER INC 714046109	78.5500 78.5500	14,886.81 14,886.81	34,640.55 34,640.55	0.03	19,753.74 19,753.74
704.000 PERSPECTA INC 715347100	17.2200 17.2200	5,552.93 5,552.93	12,122.88 12,122.88	0.01	6,569.95 6,569.95
26,569.000 PFIZER INC 717081103	43.6500 43.6500	761,748.57 761,748.57	1,159,736.85 1,159,736.85	0.93	397,988.28 397,988.28
7,892.000 PHILIP MORRIS INTERNATIONAL IN 718172109	66.7600 66.7600	325,549.66 325,549.66	526,869.92 526,869.92	0.42	201,320.26 201,320.26
3,539.000 PHILLIPS 66 718546104	86.1500 86.1500	95,950.28 95,950.28	304,884.85 304,884.85	0.24	208,934.57 208,934.57

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5,112.000 PHYSICIANS REALTY TRUST 71943U104	16.0300 16.0300	77,784.08 77,784.08	81,945.36 81,945.36	0.07	4,161.28 4,161.28
1,117.000 PILGRIM'S PRIDE CORP 72147K108	15.5100 15.5100	5,683.25 5,683.25	17,324.67 17,324.67	0.01	11,641.42 11,641.42
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	46.1000 46.1000	4,842.88 4,842.88	14,844.20 14,844.20	0.01	10,001.32 10,001.32
454.000 PINNACLE WEST CAPITAL CORP 723484101	85.2000 85.2000	19,893.33 19,893.33	38,680.80 38,680.80	0.03	18,787.47 18,787.47
835.000 PIONEER NATURAL RESOURCES CO 723787107	131.5200 131.5200	100,279.10 100,279.10	109,819.20 109,819.20	0.09	9,540.10 9,540.10
560.000 PLANET FITNESS INC 72703H101	53.6200 53.6200	29,153.60 29,153.60	30,027.20 30,027.20	0.02	873.60 873.60
158.000 PLEXUS CORP 729132100	51.0800 51.0800	5,040.20 5,040.20	8,070.64 8,070.64	0.01	3,030.44 3,030.44
517.000 POLARIS INDUSTRIES INC 731068102	76.6800 76.6800	31,479.88 31,479.88	39,643.56 39,643.56	0.03	8,163.68 8,163.68
409.000 POLYONE CORP 73179P106	28.6000 28.6000	9,742.38 9,742.38	11,697.40 11,697.40	0.01	1,955.02 1,955.02
286.000 POOL CORP 73278L105	148.6500 148.6500	8,196.76 8,196.76	42,513.90 42,513.90	0.03	34,317.14 34,317.14

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1,034.000 POPULAR INC 733174700	47.2200 47.2200	24,703.68 24,703.68	48,825.48 48,825.48	0.04	24,121.80 24,121.80
197.000 PORTLAND GENERAL ELECTRIC CO 736508847	45.8500 45.8500	4,934.85 4,934.85	9,032.45 9,032.45	0.01	4,097.60 4,097.60
434.000 POST HOLDINGS INC 737446104	89.1300 89.1300	18,659.63 18,659.63	38,682.42 38,682.42	0.03	20,022.79 20,022.79
2,318.000 PREFERRED APARTMENT COMMUNITIE 74039L103	14.0600 14.0600	25,988.95 25,988.95	32,591.08 32,591.08	0.03	6,602.13 6,602.13
1,884.000 T ROWE PRICE GROUP INC 74144T108	92.3200 92.3200	89,739.25 89,739.25	173,930.88 173,930.88	0.14	84,191.63 84,191.63
2,143.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	44.1700 44.1700	75,066.97 75,066.97	94,656.31 94,656.31	0.08	19,589.34 19,589.34
10,932.000 PROCTER & GAMBLE CO/THE 742718109	91.9200 91.9200	697,104.96 697,104.96	1,004,869.44 1,004,869.44	0.80	307,764.48 307,764.48
2,268.000 PROGRESSIVE CORP/THE 743315103	60.3300 60.3300	44,656.92 44,656.92	136,828.44 136,828.44	0.11	92,171.52 92,171.52
3,074.000 PROLOGIS INC 74340W103	58.7200 58.7200	83,210.04 83,210.04	180,505.28 180,505.28	0.14	97,295.24 97,295.24
278.000 PROSPERITY BANCSHARES INC 743606105	62.3000 62.3000	11,801.10 11,801.10	17,319.40 17,319.40	0.01	5,518.30 5,518.30

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359.000 PROVIDENT FINANCIAL SERVICES I 74386T105	24.1300 24.1300	4,957.79 4,957.79	8,662.67 8,662.67	0.01	3,704.88 3,704.88
1,144.000 PRUDENTIAL FINANCIAL INC 744320102	81.5500 81.5500	79,658.80 79,658.80	93,293.20 93,293.20	0.07	13,634.40 13,634.40
3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	52.0500 52.0500	100,870.89 100,870.89	170,671.95 170,671.95	0.14	69,801.06 69,801.06
732.000 PUBLIC STORAGE 74460D109	202.4100 202.4100	83,227.18 83,227.18	148,164.12 148,164.12	0.12	64,936.94 64,936.94
2,042.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.6500 8.6500	17,635.28 17,635.28	17,663.30 17,663.30	0.01	28.02 28.02
7,012.000 QEP RESOURCES INC 74733V100	5.6300 5.6300	40,078.58 40,078.58	39,477.56 39,477.56	0.03	-601.02 -601.02
1,804.000 QTS REALTY TRUST INC 74736A103	37.0500 37.0500	51,594.40 51,594.40	66,838.20 66,838.20	0.05	15,243.80 15,243.80
991.000 QORVO INC 74736K101	60.7300 60.7300	11,289.87 11,289.87	60,183.43 60,183.43	0.05	48,893.56 48,893.56
8,377.000 QUALCOMM INC 747525103	56.9100 56.9100	312,738.88 312,738.88	476,735.07 476,735.07	0.38	163,996.19 163,996.19
1,366.000 QUANTA SERVICES INC 74762E102	30.1000 30.1000	31,598.99 31,598.99	41,116.60 41,116.60	0.03	9,517.61 9,517.61

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,521.000 QURATE RETAIL INC 74915M100	19.5200 19.5200	41,544.05 41,544.05	68,729.92 68,729.92	0.05	27,185.87 27,185.87
2,876.000 RPC INC 749660106	9.8700 9.8700	29,153.26 29,153.26	28,386.12 28,386.12	0.02	-767.14 -767.14
20.000 RMR GROUP INC/THE 74967R106	53.0800 53.0800	260.00 260.00	1,061.60 1,061.60	0.00	801.60 801.60
859.000 RPM INTERNATIONAL INC 749685103	58.7800 58.7800	24,731.52 24,731.52	50,492.02 50,492.02	0.04	25,760.50 25,760.50
933.000 RADIAN GROUP INC 750236101	16.3600 16.3600	9,665.88 9,665.88	15,263.88 15,263.88	0.01	5,598.00 5,598.00
366.000 RALPH LAUREN CORP 751212101	103.4600 103.4600	30,625.05 30,625.05	37,866.36 37,866.36	0.03	7,241.31 7,241.31
609.000 RAYMOND JAMES FINANCIAL INC 754730109	74.4100 74.4100	18,702.39 18,702.39	45,315.69 45,315.69	0.04	26,613.30 26,613.30
1,052.000 RAYONIER INC 754907103	27.6900 27.6900	29,150.66 29,150.66	29,129.88 29,129.88	0.02	-20.78 -20.78
1,787.000 RAYTHEON CO 755111507	153.3500 153.3500	85,851.23 85,851.23	274,036.45 274,036.45	0.22	188,185.22 188,185.22
526.000 REALTY INCOME CORP 756109104	63.0400 63.0400	22,392.76 22,392.76	33,159.04 33,159.04	0.03	10,766.28 10,766.28

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	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,878.000 RECRO PHARMA INC 75629F109	7.1000 7.1000	53,198.03 53,198.03	70,133.80 70,133.80	0.06	16,935.77 16,935.77
611.000 RED HAT INC 756577102	175.6400 175.6400	39,281.19 39,281.19	107,316.04 107,316.04	0.09	68,034.85 68,034.85
531.000 REGENCY CENTERS CORP 758849103	58.6800 58.6800	21,824.10 21,824.10	31,159.08 31,159.08	0.02	9,334.98 9,334.98
264.000 REGENERON PHARMACEUTICALS INC 75886F107	373.5000 373.5000	94,047.36 94,047.36	98,604.00 98,604.00	0.08	4,556.64 4,556.64
7,014.000 REGIONS FINANCIAL CORP 7591EP100	13.3800 13.3800	48,588.92 48,588.92	93,847.32 93,847.32	0.07	45,258.40 45,258.40
345.000 REINSURANCE GROUP OF AMERICA I 759351604	140.2300 140.2300	18,554.10 18,554.10	48,379.35 48,379.35	0.04	29,825.25 29,825.25
447.000 RELIANCE STEEL & ALUMINUM CO 759509102	71.1700 71.1700	22,028.16 22,028.16	31,812.99 31,812.99	0.03	9,784.83 9,784.83
345.000 RENASANT CORP 75970E107	30.1800 30.1800	4,988.70 4,988.70	10,412.10 10,412.10	0.01	5,423.40 5,423.40
1,866.000 REPUBLIC SERVICES INC 760759100	72.0900 72.0900	46,899.63 46,899.63	134,519.94 134,519.94	0.11	87,620.31 87,620.31
915.000 RESMED INC 761152107	113.8700 113.8700	23,601.94 23,601.94	104,191.05 104,191.05	0.08	80,589.11 80,589.11

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
766.500 RESIDEO TECHNOLOGIES INC 76118Y104	20.5500 20.5500	5,551.65 5,551.65	15,751.58 15,751.58	0.01	10,199.93 10,199.93
418.000 RESOURCES CONNECTION INC 76122Q105	14.2000 14.2000	5,082.88 5,082.88	5,935.60 5,935.60	0.00	852.72 852.72
579.000 REXNORD CORP 76169B102	22.9500 22.9500	12,280.59 12,280.59	13,288.05 13,288.05	0.01	1,007.46 1,007.46
1,228.000 RINGCENTRAL INC 76680R206	82.4400 82.4400	16,504.32 16,504.32	101,236.32 101,236.32	0.08	84,732.00 84,732.00
873.000 ROBERT HALF INTERNATIONAL INC 770323103	57.2000 57.2000	25,047.88 25,047.88	49,935.60 49,935.60	0.04	24,887.72 24,887.72
1,001.000 ROCKWELL AUTOMATION INC 773903109	150.4800 150.4800	57,419.76 57,419.76	150,630.48 150,630.48	0.12	93,210.72 93,210.72
110.000 ROGERS CORP 775133101	99.0600 99.0600	4,951.10 4,951.10	10,896.60 10,896.60	0.01	5,945.50 5,945.50
245.000 ROPER TECHNOLOGIES INC 776696106	266.5200 266.5200	47,541.83 47,541.83	65,297.40 65,297.40	0.05	17,755.57 17,755.57
708.000 ROSETTA STONE INC 777780107	16.4000 16.4000	5,210.88 5,210.88	11,611.20 11,611.20	0.01	6,400.32 6,400.32
1,314.000 ROSS STORES INC 778296103	83.2000 83.2000	73,409.99 73,409.99	109,324.80 109,324.80	0.09	35,914.81 35,914.81

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350.000 ROYAL GOLD INC 780287108	85.6500 85.6500	19,143.81 19,143.81	29,977.50 29,977.50	0.02	10,833.69 10,833.69
488.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	66.6900 66.6900	13,519.13 13,519.13	32,544.72 32,544.72	0.03	19,025.59 19,025.59
281.000 S&T BANCORP INC 783859101	37.8400 37.8400	4,979.32 4,979.32	10,633.04 10,633.04	0.01	5,653.72 5,653.72
612.000 S&P GLOBAL INC 78409V104	169.9400 169.9400	30,551.48 30,551.48	104,003.28 104,003.28	0.08	73,451.80 73,451.80
577.000 SBA COMMUNICATIONS CORP 78410G104	161.8900 161.8900	21,135.51 21,135.51	93,410.53 93,410.53	0.07	72,275.02 72,275.02
872.000 SEI INVESTMENTS CO 784117103	46.2000 46.2000	14,640.88 14,640.88	40,286.40 40,286.40	0.03	25,645.52 25,645.52
214.000 SJW GROUP 784305104	55.6200 55.6200	4,962.66 4,962.66	11,902.68 11,902.68	0.01	6,940.02 6,940.02
686.000 SL GREEN REALTY CORP 78440X101	79.0800 79.0800	39,657.66 39,657.66	54,248.88 54,248.88	0.04	14,591.22 14,591.22
3,528.000 SLM CORP 78442P106	8.3100 8.3100	20,584.41 20,584.41	29,317.68 29,317.68	0.02	8,733.27 8,733.27
483.000 SP PLUS CORP 78469C103	29.5400 29.5400	10,007.76 10,007.76	14,267.82 14,267.82	0.01	4,260.06 4,260.06

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,415.000 SRC ENERGY INC 78470V108	4.7000 4.7000	32,742.22 32,742.22	34,850.50 34,850.50	0.03	2,108.28 2,108.28
255.000 SVB FINANCIAL GROUP 78486Q101	189.9200 189.9200	14,614.05 14,614.05	48,429.60 48,429.60	0.04	33,815.55 33,815.55
323.000 SAGE THERAPEUTICS INC 78667J108	95.7900 95.7900	27,361.33 27,361.33	30,940.17 30,940.17	0.02	3,578.84 3,578.84
3,185.000 SALESFORCE.COM INC 79466L302	136.9700 136.9700	101,075.20 101,075.20	436,249.45 436,249.45	0.35	335,174.25 335,174.25
109.000 SANDERSON FARMS INC 800013104	99.2900 99.2900	5,261.43 5,261.43	10,822.61 10,822.61	0.01	5,561.18 5,561.18
276.000 SANDY SPRING BANCORP INC 800363103	31.3400 31.3400	4,832.76 4,832.76	8,649.84 8,649.84	0.01	3,817.08 3,817.08
1,333.000 SANMINA CORP 801056102	24.0600 24.0600	12,210.93 12,210.93	32,071.98 32,071.98	0.03	19,861.05 19,861.05
399.000 SAREPTA THERAPEUTICS INC 803607100	109.1300 109.1300	29,514.03 29,514.03	43,542.87 43,542.87	0.03	14,028.84 14,028.84
130.000 SAUL CENTERS INC 804395101	47.2200 47.2200	4,982.90 4,982.90	6,138.60 6,138.60	0.00	1,155.70 1,155.70
756.000 SCANA CORP 80589M102	47.7800 47.7800	27,369.79 27,369.79	36,121.68 36,121.68	0.03	8,751.89 8,751.89

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,030.000 HENRY SCHEIN INC 806407102	78.5200 78.5200	40,663.39 40,663.39	80,875.60 80,875.60	0.06	40,212.21 40,212.21
6,839.000 SCHLUMBERGER LTD 806857108	36.0800 36.0800	306,155.02 306,155.02	246,751.12 246,751.12	0.20	-59,403.90 -59,403.90
194.000 SCHOLASTIC CORP 807066105	40.2600 40.2600	4,834.48 4,834.48	7,810.44 7,810.44	0.01	2,975.96 2,975.96
6,043.000 CHARLES SCHWAB CORP/THE 808513105	41.5300 41.5300	106,767.19 106,767.19	250,965.79 250,965.79	0.20	144,198.60 144,198.60
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	63.7000 63.7000	4,839.30 4,839.30	10,510.50 10,510.50	0.01	5,671.20 5,671.20
515.000 SCIENTIFIC GAMES CORP 80874P109	17.8800 17.8800	5,000.65 5,000.65	9,208.20 9,208.20	0.01	4,207.55 4,207.55
1,023.000 EW SCRIPPS CO/THE 811054402	15.7300 15.7300	7,948.87 7,948.87	16,091.79 16,091.79	0.01	8,142.92 8,142.92
621.000 SEACOAST BANKING CORP OF FLORI 811707801	26.0200 26.0200	4,685.76 4,685.76	16,158.42 16,158.42	0.01	11,472.66 11,472.66
899.000 SEALED AIR CORP 81211K100	34.8400 34.8400	19,824.16 19,824.16	31,321.16 31,321.16	0.03	11,497.00 11,497.00
886.000 SEATTLE GENETICS INC 812578102	56.6600 56.6600	19,069.78 19,069.78	50,200.76 50,200.76	0.04	31,130.98 31,130.98

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,267.000 SEAWORLD ENTERTAINMENT INC 81282V100	22.0900 22.0900	29,850.05 29,850.05	50,078.03 50,078.03	0.04	20,227.98 20,227.98
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	15.3500 15.3500	5,106.00 5,106.00	9,210.00 9,210.00	0.01	4,104.00 4,104.00
321.000 SELECTIVE INSURANCE GROUP INC 816300107	60.9400 60.9400	5,091.06 5,091.06	19,561.74 19,561.74	0.02	14,470.68 14,470.68
1,935.000 SEMGROUP CORP 81663A105	13.7800 13.7800	28,575.27 28,575.27	26,664.30 26,664.30	0.02	-1,910.97 -1,910.97
1,416.000 SEMPRA ENERGY 816851109	108.1900 108.1900	75,155.45 75,155.45	153,197.04 153,197.04	0.12	78,041.59 78,041.59
136.000 SENSIENT TECHNOLOGIES CORP 81725T100	55.8500 55.8500	4,944.96 4,944.96	7,595.60 7,595.60	0.01	2,650.64 2,650.64
1,420.000 SERVICE CORP INTERNATIONAL/US 817565104	40.2600 40.2600	15,804.60 15,804.60	57,169.20 57,169.20	0.05	41,364.60 41,364.60
581.000 SERVICENOW INC 81762P102	178.0500 178.0500	17,406.76 17,406.76	103,447.05 103,447.05	0.08	86,040.29 86,040.29
112.000 SHERWIN-WILLIAMS CO/THE 824348106	393.4600 393.4600	29,968.99 29,968.99	44,067.52 44,067.52	0.04	14,098.53 14,098.53
458.000 SHUTTERFLY INC 82568P304	40.2600 40.2600	13,593.44 13,593.44	18,439.08 18,439.08	0.01	4,845.64 4,845.64

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246.000 SIGNATURE BANK/NEW YORK NY 82669G104	102.8100 102.8100	13,731.72 13,731.72	25,291.26 25,291.26	0.02	11,559.54 11,559.54
248.000 SILICON LABORATORIES INC 826919102	78.8100 78.8100	9,936.20 9,936.20	19,544.88 19,544.88	0.02	9,608.68 9,608.68
588.000 SILGAN HOLDINGS INC 827048109	23.6200 23.6200	11,780.58 11,780.58	13,888.56 13,888.56	0.01	2,107.98 2,107.98
404.000 SIMMONS FIRST NATIONAL CORP 828730200	24.1300 24.1300	4,930.82 4,930.82	9,748.52 9,748.52	0.01	4,817.70 4,817.70
1,380.000 SIMON PROPERTY GROUP INC 828806109	167.9900 167.9900	117,345.95 117,345.95	231,826.20 231,826.20	0.19	114,480.25 114,480.25
168.000 SIMPSON MANUFACTURING CO INC 829073105	54.1300 54.1300	4,935.84 4,935.84	9,093.84 9,093.84	0.01	4,158.00 4,158.00
22,006.000 SIRIUS XM HOLDINGS INC 82968B103	5.7100 5.7100	43,119.42 43,119.42	125,654.26 125,654.26	0.10	82,534.84 82,534.84
2,399.000 SITE CENTERS CORP 82981J109	11.0700 11.0700	27,101.69 27,101.69	26,556.93 26,556.93	0.02	-544.76 -544.76
148.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	55.6300 55.6300	4,997.96 4,997.96	8,233.24 8,233.24	0.01	3,235.28 3,235.28
1,053.000 SKECHERS U.S.A. INC 830566105	22.8900 22.8900	4,794.66 4,794.66	24,103.17 24,103.17	0.02	19,308.51 19,308.51

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1,709.000 SKYWORKS SOLUTIONS INC 83088M102	67.0200 67.0200	27,531.54 27,531.54	114,537.18 114,537.18	0.09	87,005.64 87,005.64
1,824.000 AO SMITH CORP 831865209	42.7000 42.7000	28,189.92 28,189.92	77,884.80 77,884.80	0.06	49,694.88 49,694.88
312.000 JM SMUCKER CO/THE 832696405	93.4900 93.4900	27,727.44 27,727.44	29,168.88 29,168.88	0.02	1,441.44 1,441.44
159.000 SNAP-ON INC 833034101	145.2900 145.2900	9,926.66 9,926.66	23,101.11 23,101.11	0.02	13,174.45 13,174.45
534.000 SONOCO PRODUCTS CO 835495102	53.1300 53.1300	17,336.55 17,336.55	28,371.42 28,371.42	0.02	11,034.87 11,034.87
1,020.000 SOUTH JERSEY INDUSTRIES INC 838518108	27.8000 27.8000	29,131.10 29,131.10	28,356.00 28,356.00	0.02	-775.10 -775.10
174.000 SOUTH STATE CORP 840441109	59.9500 59.9500	4,840.68 4,840.68	10,431.30 10,431.30	0.01	5,590.62 5,590.62
3,986.000 SOUTHERN CO/THE 842587107	43.9200 43.9200	145,383.68 145,383.68	175,065.12 175,065.12	0.14	29,681.44 29,681.44
345.000 SOUTHSIDE BANCSHARES INC 84470P109	31.7500 31.7500	5,037.90 5,037.90	10,953.75 10,953.75	0.01	5,915.85 5,915.85
3,352.000 SOUTHWEST AIRLINES CO 844741108	46.4800 46.4800	36,835.99 36,835.99	155,800.96 155,800.96	0.12	118,964.97 118,964.97

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
272.000 SOUTHWEST GAS HOLDINGS INC 844895102	76.5000 76.5000	10,194.56 10,194.56	20,808.00 20,808.00	0.02	10,613.44 10,613.44
363.000 SPEEDWAY MOTORSPORTS INC 847788106	16.2700 16.2700	5,027.55 5,027.55	5,906.01 5,906.01	0.00	878.46 878.46
1,117.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	72.0900 72.0900	22,330.82 22,330.82	80,524.53 80,524.53	0.06	58,193.71 58,193.71
415.000 SPIRIT AIRLINES INC 848577102	57.9200 57.9200	4,988.47 4,988.47	24,036.80 24,036.80	0.02	19,048.33 19,048.33
384.000 SPIRE INC 84857L101	74.0800 74.0800	22,282.34 22,282.34	28,446.72 28,446.72	0.02	6,164.38 6,164.38
671.000 SPLUNK INC 848637104	104.8500 104.8500	33,438.80 33,438.80	70,354.35 70,354.35	0.06	36,915.55 36,915.55
5,315.000 SPRINT CORP 85207U105	5.8200 5.8200	25,776.09 25,776.09	30,933.30 30,933.30	0.02	5,157.21 5,157.21
1,176.000 SQUARE INC 852234103	56.0900 56.0900	28,058.48 28,058.48	65,961.84 65,961.84	0.05	37,903.36 37,903.36
1,186.000 STANLEY BLACK & DECKER INC 854502101	119.7400 119.7400	68,473.54 68,473.54	142,011.64 142,011.64	0.11	73,538.10 73,538.10
7,912.000 STARBUCKS CORP 855244109	64.4000 64.4000	135,484.69 135,484.69	509,532.80 509,532.80	0.41	374,048.11 374,048.11

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1,416.000 STARWOOD PROPERTY TRUST INC 85571B105	19.7100 19.7100	28,303.76 28,303.76	27,909.36 27,909.36	0.02	-394.40 -394.40
1,003.000 STATE STREET CORP 857477103	63.0700 63.0700	57,445.70 57,445.70	63,259.21 63,259.21	0.05	5,813.51 5,813.51
1,291.000 STEEL DYNAMICS INC 858119100	30.0400 30.0400	19,704.08 19,704.08	38,781.64 38,781.64	0.03	19,077.56 19,077.56
776.000 STERICYCLE INC 858912108	36.6900 36.6900	29,387.12 29,387.12	28,471.44 28,471.44	0.02	-915.68 -915.68
1,202.000 STERLING BANCORP/DE 85917A100	16.5100 16.5100	9,804.58 9,804.58	19,845.02 19,845.02	0.02	10,040.44 10,040.44
827.000 STIFEL FINANCIAL CORP 860630102	41.4200 41.4200	32,320.81 32,320.81	34,254.34 34,254.34	0.03	1,933.53 1,933.53
327.000 STOCK YARDS BANCORP INC 861025104	32.8000 32.8000	4,907.18 4,907.18	10,725.60 10,725.60	0.01	5,818.42 5,818.42
1,151.000 STORE CAPITAL CORP 862121100	28.3100 28.3100	29,395.78 29,395.78	32,584.81 32,584.81	0.03	3,189.03 3,189.03
2,020.000 STRYKER CORP 863667101	156.7500 156.7500	100,430.20 100,430.20	316,635.00 316,635.00	0.25	216,204.80 216,204.80
79.000 STURM RUGER & CO INC 864159108	53.2200 53.2200	2,193.04 2,193.04	4,204.38 4,204.38	0.00	2,011.34 2,011.34

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,886.000 SUMMIT MATERIALS INC 86614U100	12.4000 12.4000	34,738.01 34,738.01	35,786.40 35,786.40	0.03	1,048.39 1,048.39
355.000 SUN COMMUNITIES INC 866674104	101.7100 101.7100	22,741.35 22,741.35	36,107.05 36,107.05	0.03	13,365.70 13,365.70
1,431.000 SUNSTONE HOTEL INVESTORS INC 867892101	13.0100 13.0100	11,913.91 11,913.91	18,617.31 18,617.31	0.01	6,703.40 6,703.40
2,689.000 SUNTRUST BANKS INC 867914103	50.4400 50.4400	68,076.91 68,076.91	135,633.16 135,633.16	0.11	67,556.25 67,556.25
3,292.000 SYMANTEC CORP 871503108	18.8950 18.8950	64,819.03 64,819.03	62,202.34 62,202.34	0.05	-2,616.69 -2,616.69
194.000 SYNAPTICS INC 87157D109	37.2100 37.2100	4,855.82 4,855.82	7,218.74 7,218.74	0.01	2,362.92 2,362.92
342.000 SYNOPSYS INC 871607107	84.2400 84.2400	9,919.68 9,919.68	28,810.08 28,810.08	0.02	18,890.40 18,890.40
1,368.000 SYNOVUS FINANCIAL CORP 87161C501	31.9900 31.9900	17,524.08 17,524.08	43,762.32 43,762.32	0.03	26,238.24 26,238.24
273.477 SYNEX CORP 87162W100	80.8400 80.8400	17,673.27 17,673.27	22,107.88 22,107.88	0.02	4,434.61 4,434.61
804.000 SYNEOS HEALTH INC 87166B102	39.3500 39.3500	29,595.24 29,595.24	31,637.40 31,637.40	0.03	2,042.16 2,042.16

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,253.000 SYSCO CORP 871829107	62.6600 62.6600	42,876.29 42,876.29	78,512.98 78,512.98	0.06	35,636.69 35,636.69
2,163.000 TCF FINANCIAL CORP 872275102	19.4900 19.4900	22,062.60 22,062.60	42,156.87 42,156.87	0.03	20,094.27 20,094.27
1,514.000 TD AMERITRADE HOLDING CORP 87236Y108	48.9600 48.9600	28,160.40 28,160.40	74,125.44 74,125.44	0.06	45,965.04 45,965.04
5,294.000 TJX COS INC/THE 872540109	44.7400 44.7400	65,432.64 65,432.64	236,853.56 236,853.56	0.19	171,420.92 171,420.92
2,525.000 T-MOBILE US INC 872590104	63.6100 63.6100	55,914.29 55,914.29	160,615.25 160,615.25	0.13	104,700.96 104,700.96
246.000 TABLEAU SOFTWARE INC 87336U105	120.0000 120.0000	29,347.80 29,347.80	29,520.00 29,520.00	0.02	172.20 172.20
8,291.000 TAHOE RESOURCES INC 873868103	3.6500 3.6500	27,738.37 27,738.37	30,262.15 30,262.15	0.02	2,523.78 2,523.78
437.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	102.9400 102.9400	6,471.97 6,471.97	44,984.78 44,984.78	0.04	38,512.81 38,512.81
735.000 TAPESTRY INC 876030107	33.7500 33.7500	23,462.75 23,462.75	24,806.25 24,806.25	0.02	1,343.50 1,343.50
2,866.000 TARGET CORP 87612E106	66.0900 66.0900	161,868.09 161,868.09	189,413.94 189,413.94	0.15	27,545.85 27,545.85

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,034.000 TARGA RESOURCES CORP 87612G101	36.0200 36.0200	34,000.12 34,000.12	37,244.68 37,244.68	0.03	3,244.56 3,244.56
277.000 TECH DATA CORP 878237106	81.8100 81.8100	12,772.47 12,772.47	22,661.37 22,661.37	0.02	9,888.90 9,888.90
2,000.000 TEGNA INC 87901J105	10.8700 10.8700	13,706.07 13,706.07	21,740.00 21,740.00	0.02	8,033.93 8,033.93
754.000 TELADOC HEALTH INC 87918A105	49.5700 49.5700	24,625.64 24,625.64	37,375.78 37,375.78	0.03	12,750.14 12,750.14
102.000 TELEDYNE TECHNOLOGIES INC 879360105	207.0700 207.0700	4,876.62 4,876.62	21,121.14 21,121.14	0.02	16,244.52 16,244.52
144.000 TELEFLEX INC 879369106	258.4800 258.4800	9,796.02 9,796.02	37,221.12 37,221.12	0.03	27,425.10 27,425.10
1,482.000 TELEPHONE & DATA SYSTEMS INC 879433829	32.5400 32.5400	34,775.24 34,775.24	48,224.28 48,224.28	0.04	13,449.04 13,449.04
388.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	41.4000 41.4000	15,357.04 15,357.04	16,063.20 16,063.20	0.01	706.16 706.16
1,973.000 TENET HEALTHCARE CORP 88033G407	17.1400 17.1400	28,860.12 28,860.12	33,817.22 33,817.22	0.03	4,957.10 4,957.10
106.000 TENNANT CO 880345103	52.1100 52.1100	4,983.06 4,983.06	5,523.66 5,523.66	0.00	540.60 540.60

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
671.000 TENNECO INC 880349105	27.3900 27.3900	18,150.55 18,150.55	18,378.69 18,378.69	0.01	228.14 228.14
1,170.000 TERADYNE INC 880770102	31.3800 31.3800	16,169.40 16,169.40	36,714.60 36,714.60	0.03	20,545.20 20,545.20
556.000 TEREX CORP 880779103	27.5700 27.5700	14,190.44 14,190.44	15,328.92 15,328.92	0.01	1,138.48 1,138.48
2,392.000 TERRENO REALTY CORP 88146M101	35.1700 35.1700	42,955.92 42,955.92	84,126.64 84,126.64	0.07	41,170.72 41,170.72
529.000 TESLA INC 88160R101	332.8000 332.8000	12,985.40 12,985.40	176,051.20 176,051.20	0.14	163,065.80 163,065.80
370.000 TETRA TECH INC 88162G103	51.7700 51.7700	8,376.80 8,376.80	19,154.90 19,154.90	0.02	10,778.10 10,778.10
14,744.000 TETRAPHASE PHARMACEUTICALS INC 88165N105	1.1300 1.1300	26,836.11 26,836.11	16,660.72 16,660.72	0.01	-10,175.39 -10,175.39
6,024.000 TEXAS INSTRUMENTS INC 882508104	94.5000 94.5000	202,016.04 202,016.04	569,268.00 569,268.00	0.45	367,251.96 367,251.96
513.000 TEXTRON INC 883203101	45.9900 45.9900	13,270.05 13,270.05	23,592.87 23,592.87	0.02	10,322.82 10,322.82
2,460.000 THERMO FISHER SCIENTIFIC INC 883556102	223.7900 223.7900	96,752.51 96,752.51	550,523.40 550,523.40	0.44	453,770.89 453,770.89

 BNY MELLON PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
264.000 THOR INDUSTRIES INC 885160101	52.0000 52.0000	6,293.76 6,293.76	13,728.00 13,728.00	0.01	7,434.24 7,434.24
3,021.000 3M CO 88579Y101	190.5400 190.5400	226,057.80 226,057.80	575,621.34 575,621.34	0.46	349,563.54 349,563.54
906.000 TIFFANY & CO 886547108	80.5100 80.5100	30,337.41 30,337.41	72,942.06 72,942.06	0.06	42,604.65 42,604.65
3,797.000 TILLY'S INC 886885102	10.8600 10.8600	29,742.79 29,742.79	41,235.42 41,235.42	0.03	11,492.63 11,492.63
3,348.000 TIMKENSTEEL CORP 887399103	8.7400 8.7400	29,316.74 29,316.74	29,261.52 29,261.52	0.02	-55.22 -55.22
820.000 TIVITY HEALTH INC 88870R102	24.8100 24.8100	5,584.20 5,584.20	20,344.20 20,344.20	0.02	14,760.00 14,760.00
1,241.000 TOLL BROTHERS INC 889478103	32.9300 32.9300	27,612.41 27,612.41	40,866.13 40,866.13	0.03	13,253.72 13,253.72
130.000 TOMPKINS FINANCIAL CORP 890110109	75.0100 75.0100	5,062.20 5,062.20	9,751.30 9,751.30	0.01	4,689.10 4,689.10
310.000 TOPBUILD CORP 89055F103	45.0000 45.0000	4,479.13 4,479.13	13,950.00 13,950.00	0.01	9,470.87 9,470.87
819.000 TORCHMARK CORP 891027104	74.5300 74.5300	22,753.64 22,753.64	61,040.07 61,040.07	0.05	38,286.43 38,286.43

 BNY MELLON PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
736.000 TORO CO/THE 891092108	55.8800 55.8800	10,992.16 10,992.16	41,127.68 41,127.68	0.03	30,135.52 30,135.52
891.000 TOTAL SYSTEM SERVICES INC 891906109	81.2900 81.2900	19,795.33 19,795.33	72,429.39 72,429.39	0.06	52,634.06 52,634.06
249.000 TOWNE BANK/PORTSMOUTH VA 89214P109	23.9500 23.9500	3,215.24 3,215.24	5,963.55 5,963.55	0.00	2,748.31 2,748.31
453.000 TRACTOR SUPPLY CO 892356106	83.4400 83.4400	14,704.38 14,704.38	37,798.32 37,798.32	0.03	23,093.94 23,093.94
57.000 TRANSDIGM GROUP INC 893641100	340.0600 340.0600	4,891.17 4,891.17	19,383.42 19,383.42	0.02	14,492.25 14,492.25
2,086.000 TRAVELERS COS INC/THE 89417E109	119.7500 119.7500	96,978.76 96,978.76	249,798.50 249,798.50	0.20	152,819.74 152,819.74
1,953.000 TREDEGAR CORP 894650100	15.8600 15.8600	30,325.32 30,325.32	30,974.58 30,974.58	0.02	649.26 649.26
4.000 TREX CO INC 89531P105	59.3600 59.3600	25.86 25.86	237.44 237.44	0.00	211.58 211.58
422.000 TRICO BANCSHARES 896095106	33.7900 33.7900	6,055.70 6,055.70	14,259.38 14,259.38	0.01	8,203.68 8,203.68
1,458.000 TRIMBLE INC 896239100	32.9100 32.9100	27,024.03 27,024.03	47,982.78 47,982.78	0.04	20,958.75 20,958.75

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,299.000 TRINITY INDUSTRIES INC 896522109	20.5900 20.5900	14,506.61 14,506.61	26,746.41 26,746.41	0.02	12,239.80 12,239.80
345.000 TRUEBLUE INC 89785X101	22.2500 22.2500	5,023.20 5,023.20	7,676.25 7,676.25	0.01	2,653.05 2,653.05
150.000 TRUSTMARK CORP 898402102	28.4300 28.4300	3,406.50 3,406.50	4,264.50 4,264.50	0.00	858.00 858.00
10,114.000 TWENTY-FIRST CENTURY FOX INC 90130A101	48.1200 48.1200	173,645.45 173,645.45	486,685.68 486,685.68	0.39	313,040.23 313,040.23
392.000 TWILIO INC 90138F102	89.3000 89.3000	29,846.88 29,846.88	35,005.60 35,005.60	0.03	5,158.72 5,158.72
3,246.000 TWITTER INC 90184L102	28.7400 28.7400	53,618.38 53,618.38	93,290.04 93,290.04	0.07	39,671.66 39,671.66
2,174.000 TWO HARBORS INVESTMENT CORP 90187B408	12.8400 12.8400	28,821.37 28,821.37	27,914.16 27,914.16	0.02	-907.21 -907.21
86.000 TYLER TECHNOLOGIES INC 902252105	185.8200 185.8200	4,999.18 4,999.18	15,980.52 15,980.52	0.01	10,981.34 10,981.34
2,338.000 TYSON FOODS INC 902494103	53.4000 53.4000	38,339.08 38,339.08	124,849.20 124,849.20	0.10	86,510.12 86,510.12
1,181.000 UDR INC 902653104	39.6200 39.6200	26,938.61 26,938.61	46,791.22 46,791.22	0.04	19,852.61 19,852.61

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
626.000 UGI CORP 902681105	53.3500 53.3500	22,293.84 22,293.84	33,397.10 33,397.10	0.03	11,103.26 11,103.26
190.000 UMB FINANCIAL CORP 902788108	60.9700 60.9700	7,607.60 7,607.60	11,584.30 11,584.30	0.01	3,976.70 3,976.70
5,139.000 US BANCORP 902973304	45.7000 45.7000	169,158.24 169,158.24	234,852.30 234,852.30	0.19	65,694.06 65,694.06
2,244.000 UMH PROPERTIES INC 903002103	11.8400 11.8400	21,205.80 21,205.80	26,568.96 26,568.96	0.02	5,363.16 5,363.16
366.000 USANA HEALTH SCIENCES INC 90328M107	117.7300 117.7300	14,231.91 14,231.91	43,089.18 43,089.18	0.03	28,857.27 28,857.27
269.000 ULTA BEAUTY INC 90384S303	244.8400 244.8400	16,901.27 16,901.27	65,861.96 65,861.96	0.05	48,960.69 48,960.69
269.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	244.8700 244.8700	23,379.35 23,379.35	65,870.03 65,870.03	0.05	42,490.68 42,490.68
2,104.000 UMPQUA HOLDINGS CORP 904214103	15.9000 15.9000	22,409.37 22,409.37	33,453.60 33,453.60	0.03	11,044.23 11,044.23
1,681.000 UNDER ARMOUR INC 904311107	17.6700 17.6700	18,815.96 18,815.96	29,703.27 29,703.27	0.02	10,887.31 10,887.31
2,513.000 UNDER ARMOUR INC 904311206	16.1700 16.1700	29,244.11 29,244.11	40,635.21 40,635.21	0.03	11,391.10 11,391.10

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
97.000 UNIFIRST CORP/MA 904708104	143.0700 143.0700	4,938.27 4,938.27	13,877.79 13,877.79	0.01	8,939.52 8,939.52
802.000 UNION BANKSHARES CORP 90539J109	28.2300 28.2300	9,587.27 9,587.27	22,640.46 22,640.46	0.02	13,053.19 13,053.19
3,469.000 UNION PACIFIC CORP 907818108	138.2300 138.2300	75,723.76 75,723.76	479,519.87 479,519.87	0.38	403,796.11 403,796.11
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	21.4600 21.4600	5,094.07 5,094.07	16,588.58 16,588.58	0.01	11,494.51 11,494.51
586.000 UNITED BANKSHARES INC/WV 909907107	31.1100 31.1100	10,942.20 10,942.20	18,230.46 18,230.46	0.01	7,288.26 7,288.26
1,594.000 UNITED CONTINENTAL HOLDINGS IN 910047109	83.7300 83.7300	37,962.17 37,962.17	133,465.62 133,465.62	0.11	95,503.45 95,503.45
277.000 UNITED FIRE GROUP INC 910340108	55.4500 55.4500	4,855.81 4,855.81	15,359.65 15,359.65	0.01	10,503.84 10,503.84
2,106.000 UNITED PARCEL SERVICE INC 911312106	97.5300 97.5300	150,962.33 150,962.33	205,398.18 205,398.18	0.16	54,435.85 54,435.85
789.000 UNITED RENTALS INC 911363109	102.5300 102.5300	27,392.69 27,392.69	80,896.17 80,896.17	0.06	53,503.48 53,503.48
738.000 UNITED STATES CELLULAR CORP 911684108	51.9700 51.9700	29,342.88 29,342.88	38,353.86 38,353.86	0.03	9,010.98 9,010.98

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,320.000 UNITED TECHNOLOGIES CORP 913017109	106.4800 106.4800	284,157.29 284,157.29	459,993.60 459,993.60	0.37	175,836.31 175,836.31
548.000 UNITED THERAPEUTICS CORP 91307C102	108.9000 108.9000	24,908.59 24,908.59	59,677.20 59,677.20	0.05	34,768.61 34,768.61
5,046.000 UNITEDHEALTH GROUP INC 91324P102	249.1200 249.1200	249,528.52 249,528.52	1,257,059.52 1,257,059.52	1.00	1,007,531.00 1,007,531.00
537.000 UNITIL CORP 913259107	50.6400 50.6400	14,936.01 14,936.01	27,193.68 27,193.68	0.02	12,257.67 12,257.67
300.000 UNIVERSAL DISPLAY CORP 91347P105	93.5700 93.5700	25,518.00 25,518.00	28,071.00 28,071.00	0.02	2,553.00 2,553.00
552.000 UNIVERSAL FOREST PRODUCTS INC 913543104	25.9600 25.9600	4,852.08 4,852.08	14,329.92 14,329.92	0.01	9,477.84 9,477.84
451.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	61.3700 61.3700	21,738.20 21,738.20	27,677.87 27,677.87	0.02	5,939.67 5,939.67
410.000 UNIVERSAL HEALTH SERVICES INC 913903100	116.5600 116.5600	24,507.64 24,507.64	47,789.60 47,789.60	0.04	23,281.96 23,281.96
2,183.000 UNUM GROUP 91529Y106	29.3800 29.3800	42,731.57 42,731.57	64,136.54 64,136.54	0.05	21,404.97 21,404.97
477.000 URBAN OUTFITTERS INC 917047102	33.2000 33.2000	14,707.10 14,707.10	15,836.40 15,836.40	0.01	1,129.30 1,129.30

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
166.000 URBAN EDGE PROPERTIES 91704F104	16.6200 16.6200	2,591.56 2,591.56	2,758.92 2,758.92	0.00	167.36 167.36
2,752.000 URSTADT BIDDLE PROPERTIES INC 917286205	19.2200 19.2200	52,526.92 52,526.92	52,893.44 52,893.44	0.04	366.52 366.52
1,653.000 VF CORP 918204108	71.3400 71.3400	62,918.13 62,918.13	117,925.02 117,925.02	0.09	55,006.89 55,006.89
370.000 VSE CORP 918284100	29.9100 29.9100	4,713.80 4,713.80	11,066.70 11,066.70	0.01	6,352.90 6,352.90
208.000 VAIL RESORTS INC 91879Q109	210.8200 210.8200	9,195.68 9,195.68	43,850.56 43,850.56	0.04	34,654.88 34,654.88
2,657.000 VALERO ENERGY CORP 91913Y100	74.9700 74.9700	76,545.87 76,545.87	199,195.29 199,195.29	0.16	122,649.42 122,649.42
187.000 VALMONT INDUSTRIES INC 920253101	110.9500 110.9500	19,106.48 19,106.48	20,747.65 20,747.65	0.02	1,641.17 1,641.17
1,589.000 VALVOLINE INC 92047W101	19.3500 19.3500	15,933.02 15,933.02	30,747.15 30,747.15	0.02	14,814.13 14,814.13
399.000 VAREX IMAGING CORP 92214X106	23.6800 23.6800	5,758.51 5,758.51	9,448.32 9,448.32	0.01	3,689.81 3,689.81
998.000 VARIAN MEDICAL SYSTEMS INC 92220P105	113.3100 113.3100	42,646.59 42,646.59	113,083.38 113,083.38	0.09	70,436.79 70,436.79

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,725.000 VENTAS INC 92276F100	58.5900 58.5900	78,727.59 78,727.59	101,067.75 101,067.75	0.08	22,340.16 22,340.16
1,225.000 VERISIGN INC 92343E102	148.2900 148.2900	28,840.42 28,840.42	181,655.25 181,655.25	0.15	152,814.83 152,814.83
18,180.000 VERIZON COMMUNICATIONS INC 92343V104	56.2200 56.2200	648,518.10 648,518.10	1,022,079.60 1,022,079.60	0.82	373,561.50 373,561.50
145.000 VERINT SYSTEMS INC 92343X100	42.3100 42.3100	5,067.75 5,067.75	6,134.95 6,134.95	0.00	1,067.20 1,067.20
45.000 VERITIV CORP 923454102	24.9700 24.9700	1,140.41 1,140.41	1,123.65 1,123.65	0.00	-16.76 -16.76
740.000 VERISK ANALYTICS INC 92345Y106	109.0400 109.0400	36,444.00 36,444.00	80,689.60 80,689.60	0.06	44,245.60 44,245.60
1,450.000 VERTEX PHARMACEUTICALS INC 92532F100	165.7100 165.7100	59,787.33 59,787.33	240,279.50 240,279.50	0.19	180,492.17 180,492.17
691.000 VERSUM MATERIALS INC 92532W103	27.7200 27.7200	6,925.07 6,925.07	19,154.52 19,154.52	0.02	12,229.45 12,229.45
1,584.000 VICI PROPERTIES INC 925652109	18.7700 18.7700	28,730.84 28,730.84	29,731.68 29,731.68	0.02	1,000.84 1,000.84
1,647.000 VIRTU FINANCIAL INC 928254101	25.7600 25.7600	29,576.88 29,576.88	42,426.72 42,426.72	0.03	12,849.84 12,849.84

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,474.000 VISA INC 92826C839	131.9400 131.9400	188,440.58 188,440.58	1,118,059.56 1,118,059.56	0.89	929,618.98 929,618.98
1,523.000 VISHAY INTERTECHNOLOGY INC 928298108	18.0100 18.0100	14,377.12 14,377.12	27,429.23 27,429.23	0.02	13,052.11 13,052.11
85.000 VISTEON CORP 92839U206	60.2800 60.2800	4,961.45 4,961.45	5,123.80 5,123.80	0.00	162.35 162.35
304.000 VLASIC FOODS INTL INC COM 928559103	0.0000 0.0000	3,211.50 3,211.50	0.00 0.00	0.00	-3,211.50 -3,211.50
5,930.000 VONAGE HOLDINGS CORP 92886T201	8.7300 8.7300	11,207.70 11,207.70	51,768.90 51,768.90	0.04	40,561.20 40,561.20
773.000 VOYA FINANCIAL INC 929089100	40.1400 40.1400	22,123.26 22,123.26	31,028.22 31,028.22	0.02	8,904.96 8,904.96
664.000 VULCAN MATERIALS CO 929160109	98.8000 98.8000	36,410.98 36,410.98	65,603.20 65,603.20	0.05	29,192.22 29,192.22
90.000 WD-40 CO 929236107	183.2600 183.2600	4,888.80 4,888.80	16,493.40 16,493.40	0.01	11,604.60 11,604.60
213.000 WABCO HOLDINGS INC 92927K102	107.3400 107.3400	14,611.56 14,611.56	22,863.42 22,863.42	0.02	8,251.86 8,251.86
384.000 WSFS FINANCIAL CORP 929328102	37.9100 37.9100	4,825.60 4,825.60	14,557.44 14,557.44	0.01	9,731.84 9,731.84

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,104.000 WEC ENERGY GROUP INC 92939U106	69.2600 69.2600	46,908.39 46,908.39	145,723.04 145,723.04	0.12	98,814.65 98,814.65
1,221.000 WABASH NATIONAL CORP 929566107	13.0800 13.0800	10,036.73 10,036.73	15,970.68 15,970.68	0.01	5,933.95 5,933.95
1,359.000 WAGEWORKS INC 930427109	27.1600 27.1600	34,639.11 34,639.11	36,910.44 36,910.44	0.03	2,271.33 2,271.33
5,769.000 WALMART INC 931142103	93.1500 93.1500	299,537.97 299,537.97	537,382.35 537,382.35	0.43	237,844.38 237,844.38
4,127.000 WALGREENS BOOTS ALLIANCE INC 931427108	68.3300 68.3300	184,909.82 184,909.82	281,997.91 281,997.91	0.23	97,088.09 97,088.09
664.000 WASHINGTON FEDERAL INC 938824109	26.7100 26.7100	13,638.56 13,638.56	17,735.44 17,735.44	0.01	4,096.88 4,096.88
218.000 WASHINGTON TRUST BANCORP INC 940610108	47.5300 47.5300	4,848.32 4,848.32	10,361.54 10,361.54	0.01	5,513.22 5,513.22
985.000 WASTE MANAGEMENT INC 94106L109	88.9900 88.9900	53,185.31 53,185.31	87,655.15 87,655.15	0.07	34,469.84 34,469.84
70.000 WATSCO INC 942622200	139.1400 139.1400	5,804.40 5,804.40	9,739.80 9,739.80	0.01	3,935.40 3,935.40
149.000 WATTS WATER TECHNOLOGIES INC 942749102	64.5300 64.5300	4,936.37 4,936.37	9,614.97 9,614.97	0.01	4,678.60 4,678.60

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
696.000 WEBSTER FINANCIAL CORP 947890109	49.2900 49.2900	13,671.32 13,671.32	34,305.84 34,305.84	0.03	20,634.52 20,634.52
780.000 WEINGARTEN REALTY INVESTORS 948741103	24.8100 24.8100	18,166.20 18,166.20	19,351.80 19,351.80	0.02	1,185.60 1,185.60
1,365.000 WELBILT INC 949090104	11.1100 11.1100	13,182.40 13,182.40	15,165.15 15,165.15	0.01	1,982.75 1,982.75
168.000 WELLCARE HEALTH PLANS INC 94946T106	236.0900 236.0900	8,247.12 8,247.12	39,663.12 39,663.12	0.03	31,416.00 31,416.00
19,751.000 WELLS FARGO & CO 949746101	46.0800 46.0800	680,583.39 680,583.39	910,126.08 910,126.08	0.73	229,542.69 229,542.69
1,894.000 WELLTOWER INC 95040Q104	69.4100 69.4100	100,041.48 100,041.48	131,462.54 131,462.54	0.11	31,421.06 31,421.06
3,177.000 WENDY'S CO/THE 95058W100	15.6100 15.6100	14,804.82 14,804.82	49,592.97 49,592.97	0.04	34,788.15 34,788.15
261.000 WESBANCO INC 950810101	36.6900 36.6900	4,909.41 4,909.41	9,576.09 9,576.09	0.01	4,666.68 4,666.68
551.000 WESCO INTERNATIONAL INC 95082P105	48.0000 48.0000	19,494.38 19,494.38	26,448.00 26,448.00	0.02	6,953.62 6,953.62
368.000 WEST PHARMACEUTICAL SERVICES I 955306105	98.0300 98.0300	25,605.54 25,605.54	36,075.04 36,075.04	0.03	10,469.50 10,469.50

 BNY MELLON PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
729.000 WESTERN ALLIANCE BANCORP 957638109	39.4900 39.4900	4,891.59 4,891.59	28,788.21 28,788.21	0.02	23,896.62 23,896.62
1,752.000 WESTERN DIGITAL CORP 958102105	36.9700 36.9700	50,390.92 50,390.92	64,771.44 64,771.44	0.05	14,380.52 14,380.52
472.000 WESTLAKE CHEMICAL CORP 960413102	66.1700 66.1700	18,799.76 18,799.76	31,232.24 31,232.24	0.02	12,432.48 12,432.48
1,557.000 WESTROCK CO 96145D105	37.7600 37.7600	44,296.54 44,296.54	58,792.32 58,792.32	0.05	14,495.78 14,495.78
229.000 WEX INC 96208T104	140.0600 140.0600	11,216.42 11,216.42	32,073.74 32,073.74	0.03	20,857.32 20,857.32
4,346.000 WEYERHAEUSER CO 962166104	21.8600 21.8600	74,342.04 74,342.04	95,003.56 95,003.56	0.08	20,661.52 20,661.52
453.000 WHIRLPOOL CORP 963320106	106.8700 106.8700	38,455.39 38,455.39	48,412.11 48,412.11	0.04	9,956.72 9,956.72
5,995.000 WILLIAMS COS INC/THE 969457100	22.0500 22.0500	122,115.81 122,115.81	132,189.75 132,189.75	0.11	10,073.94 10,073.94
553.000 WILLIAMS-SONOMA INC 969904101	50.4500 50.4500	19,887.91 19,887.91	27,898.85 27,898.85	0.02	8,010.94 8,010.94
390.000 WINTRUST FINANCIAL CORP 97650W108	66.4900 66.4900	11,633.70 11,633.70	25,931.10 25,931.10	0.02	14,297.40 14,297.40

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
248.000 WOLVERINE WORLD WIDE INC 978097103	31.8900 31.8900	5,023.24 5,023.24	7,908.72 7,908.72	0.01	2,885.48 2,885.48
365.000 WOODWARD INC 980745103	74.2900 74.2900	11,815.05 11,815.05	27,115.85 27,115.85	0.02	15,300.80 15,300.80
490.000 WORKDAY INC 98138H101	159.6800 159.6800	39,316.22 39,316.22	78,243.20 78,243.20	0.06	38,926.98 38,926.98
606.000 WORLDPAY INC 981558109	76.4300 76.4300	26,940.80 26,940.80	46,316.58 46,316.58	0.04	19,375.78 19,375.78
342.000 WORTHINGTON INDUSTRIES INC 981811102	34.8400 34.8400	6,730.56 6,730.56	11,915.28 11,915.28	0.01	5,184.72 5,184.72
1,042.000 WYNDHAM DESTINATIONS INC 98310W108	35.8400 35.8400	16,898.56 16,898.56	37,345.28 37,345.28	0.03	20,446.72 20,446.72
1,042.000 WYNDHAM HOTELS & RESORTS INC 98311A105	45.3700 45.3700	20,555.30 20,555.30	47,275.54 47,275.54	0.04	26,720.24 26,720.24
450.000 WYNN RESORTS LTD 983134107	98.9100 98.9100	42,630.70 42,630.70	44,509.50 44,509.50	0.04	1,878.80 1,878.80
896.000 XPO LOGISTICS INC 983793100	57.0400 57.0400	20,590.08 20,590.08	51,107.84 51,107.84	0.04	30,517.76 30,517.76
1,678.000 XILINX INC 983919101	85.1700 85.1700	42,099.64 42,099.64	142,915.26 142,915.26	0.11	100,815.62 100,815.62

 BNY MELLON PARA US - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
950.000 XYLEM INC/NY 98419M100	66.7200 66.7200	24,870.03 24,870.03	63,384.00 63,384.00	0.05	38,513.97 38,513.97
1,777.000 XPERI CORP 98421B100	18.3900 18.3900	31,004.76 31,004.76	32,679.03 32,679.03	0.03	1,674.27 1,674.27
1,910.000 YELP INC 985817105	34.9900 34.9900	47,864.60 47,864.60	66,830.90 66,830.90	0.05	18,966.30 18,966.30
503.000 YORK WATER CO/THE 987184108	32.0600 32.0600	8,910.09 8,910.09	16,126.18 16,126.18	0.01	7,216.09 7,216.09
1,130.000 YUM! BRANDS INC 988498101	91.9200 91.9200	21,133.89 21,133.89	103,869.60 103,869.60	0.08	82,735.71 82,735.71
1,359.000 YUM CHINA HOLDINGS INC 98850P109	33.5300 33.5300	10,352.57 10,352.57	45,567.27 45,567.27	0.04	35,214.70 35,214.70
1,343.000 ZAYO GROUP HOLDINGS INC 98919V105	22.8400 22.8400	28,698.19 28,698.19	30,674.12 30,674.12	0.02	1,975.93 1,975.93
745.000 ZEBRA TECHNOLOGIES CORP 989207105	159.2300 159.2300	22,305.30 22,305.30	118,626.35 118,626.35	0.09	96,321.05 96,321.05
644.000 ZILLOW GROUP INC 98954M200	31.5800 31.5800	13,458.53 13,458.53	20,337.52 20,337.52	0.02	6,878.99 6,878.99
1,270.000 ZIMMER BIOMET HOLDINGS INC 98956P102	103.7200 103.7200	82,266.71 82,266.71	131,724.40 131,724.40	0.11	49,457.69 49,457.69

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,713.000 ZIONS BANCORP NA 989701107	40.7400 40.7400	26,568.63 26,568.63	69,787.62 69,787.62	0.06	43,218.99 43,218.99
1,826.000 ZOETIS INC 98978V103	85.5400 85.5400	106,145.11 106,145.11	156,196.04 156,196.04	0.12	50,050.93 50,050.93
3,400.000 ZYNGA INC 98986T108	3.9300 3.9300	8,364.00 8,364.00	13,362.00 13,362.00	0.01	4,998.00 4,998.00
401.000 AIRCASTLE LTD G0129K104	17.2400 17.2400	4,896.21 4,896.21	6,913.24 6,913.24	0.01	2,017.03 2,017.03
978.000 ALKERMES PLC G01767105	29.5100 29.5100	17,198.90 17,198.90	28,860.78 28,860.78	0.02	11,661.88 11,661.88
726.000 ALLEGION PLC G0176J109	79.7100 79.7100	15,000.95 15,000.95	57,869.46 57,869.46	0.05	42,868.51 42,868.51
1,837.000 ALLERGAN PLC G0177J108	133.6600 133.6600	242,551.19 242,551.19	245,533.42 245,533.42	0.20	2,982.23 2,982.23
985.000 AMDOCS LTD G02602103	58.5800 58.5800	29,981.22 29,981.22	57,701.30 57,701.30	0.05	27,720.08 27,720.08
1,851.000 AON PLC G0408V102	145.3600 145.3600	90,717.51 90,717.51	269,061.36 269,061.36	0.21	178,343.85 178,343.85
4,209.000 ARCH CAPITAL GROUP LTD G0450A105	26.7200 26.7200	35,251.56 35,251.56	112,464.48 112,464.48	0.09	77,212.92 77,212.92

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
261.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	67.2500 67.2500	4,844.35 4,844.35	17,552.25 17,552.25	0.01	12,707.90 12,707.90
736.000 ASPEN INSURANCE HOLDINGS LTD G05384105	41.9900 41.9900	25,156.60 25,156.60	30,904.64 30,904.64	0.02	5,748.04 5,748.04
737.000 ARRIS INTERNATIONAL PLC G0551A103	30.5700 30.5700	8,077.52 8,077.52	22,530.09 22,530.09	0.02	14,452.57 14,452.57
1,919.000 ASSURED GUARANTY LTD G0585R106	38.2800 38.2800	26,139.79 26,139.79	73,459.32 73,459.32	0.06	47,319.53 47,319.53
370.000 ATLISSIAN CORP PLC G06242104	88.9800 88.9800	30,436.20 30,436.20	32,922.60 32,922.60	0.03	2,486.40 2,486.40
782.000 ATHENE HOLDING LTD G0684D107	39.8300 39.8300	31,233.08 31,233.08	31,147.06 31,147.06	0.02	-86.02 -86.02
770.000 AXIS CAPITAL HOLDINGS LTD G0692U109	51.6400 51.6400	23,669.80 23,669.80	39,762.80 39,762.80	0.03	16,093.00 16,093.00
3,133.000 ACCENTURE PLC G1151C101	141.0100 141.0100	130,710.66 130,710.66	441,784.33 441,784.33	0.35	311,073.67 311,073.67
1,750.000 BELMOND LTD G1154H107	25.0300 25.0300	14,284.86 14,284.86	43,802.50 43,802.50	0.03	29,517.64 29,517.64
551.000 CONSOLIDATED WATER CO LTD G23773107	11.6600 11.6600	5,052.67 5,052.67	6,424.66 6,424.66	0.01	1,371.99 1,371.99

 BNY MELLON PARA US - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,412.000 EATON CORP PLC G29183103	68.6600 68.6600	124,169.75 124,169.75	165,607.92 165,607.92	0.13	41,438.17 41,438.17
5,062.000 ENDO INTERNATIONAL PLC G30401106	7.3000 7.3000	28,225.65 28,225.65	36,952.60 36,952.60	0.03	8,726.95 8,726.95
50.000 ENSTAR GROUP LTD G3075P101	167.5700 167.5700	5,024.00 5,024.00	8,378.50 8,378.50	0.01	3,354.50 3,354.50
268.000 EVEREST RE GROUP LTD G3223R108	217.7600 217.7600	24,972.24 24,972.24	58,359.68 58,359.68	0.05	33,387.44 33,387.44
6,462.000 FRONTLINE LTD/BERMUDA G3682E192	5.5300 5.5300	28,922.45 28,922.45	35,734.86 35,734.86	0.03	6,812.41 6,812.41
2,546.000 FRUIT OF THE LOOM INC CL A G3682L105	0.0000 0.0000	21,603.27 21,603.27	0.00 0.00	0.00	-21,603.27 -21,603.27
183.000 HELEN OF TROY LTD G4388N106	131.1800 131.1800	5,927.37 5,927.37	24,005.94 24,005.94	0.02	18,078.57 18,078.57
1,306.000 HERBALIFE NUTRITION LTD G4412G101	58.9500 58.9500	24,980.22 24,980.22	76,988.70 76,988.70	0.06	52,008.48 52,008.48
1,628.000 HORIZON PHARMA PLC G4617B105	19.5400 19.5400	30,766.06 30,766.06	31,811.12 31,811.12	0.03	1,045.06 1,045.06
1,340.000 IHS MARKIT LTD G47567105	47.9700 47.9700	48,153.63 48,153.63	64,279.80 64,279.80	0.05	16,126.17 16,126.17

 BNY MELLON PARA US - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,177.000 INGERSOLL-RAND PLC G47791101	91.2300 91.2300	59,317.31 59,317.31	198,607.71 198,607.71	0.16	139,290.40 139,290.40
835.000 JOHNSON CONTROLS INTERNATIONAL G51502105	29.6500 29.6500	16,084.27 16,084.27	24,757.75 24,757.75	0.02	8,673.48 8,673.48
2,028.000 LINDE PLC G5494J103	156.0400 156.0400	135,043.50 135,043.50	316,449.12 316,449.12	0.25	181,405.62 181,405.62
337.000 LIVANOVA PLC G5509L101	91.4700 91.4700	29,939.08 29,939.08	30,825.39 30,825.39	0.02	886.31 886.31
2,016.000 MALLINCKRODT PLC G5785G107	15.8000 15.8000	29,690.60 29,690.60	31,852.80 31,852.80	0.03	2,162.20 2,162.20
2,368.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	16.1900 16.1900	23,621.38 23,621.38	38,337.92 38,337.92	0.03	14,716.54 14,716.54
5,467.000 MEDTRONIC PLC G5960L103	90.9600 90.9600	416,800.99 416,800.99	497,278.32 497,278.32	0.40	80,477.33 80,477.33
791.000 MICHAEL KORS HOLDINGS LTD G60754101	37.9200 37.9200	29,346.10 29,346.10	29,994.72 29,994.72	0.02	648.62 648.62
1,495.000 APTIV PLC G6095L109	61.5700 61.5700	43,486.00 43,486.00	92,047.15 92,047.15	0.07	48,561.15 48,561.15
1,758.000 NIELSEN HOLDINGS PLC G6518L108	23.3300 23.3300	41,537.75 41,537.75	41,014.14 41,014.14	0.03	-523.61 -523.61

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,215.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	42.3900 42.3900	52,288.25 52,288.25	51,503.85 51,503.85	0.04	-784.40 -784.40
1,399.000 NVENT ELECTRIC PLC G6700G107	22.4600 22.4600	17,314.78 17,314.78	31,421.54 31,421.54	0.03	14,106.76 14,106.76
1,399.000 PENTAIR PLC G7S00T104	37.7800 37.7800	35,230.53 35,230.53	52,854.22 52,854.22	0.04	17,623.69 17,623.69
824.000 SENSATA TECHNOLOGIES HOLDING P G8060N102	44.8400 44.8400	34,797.52 34,797.52	36,948.16 36,948.16	0.03	2,150.64 2,150.64
1,284.000 SHIP FINANCE INTERNATIONAL LTD G81075106	10.5300 10.5300	13,969.92 13,969.92	13,520.52 13,520.52	0.01	-449.40 -449.40
2,598.000 TEXTAINER GROUP HOLDINGS LTD G8766E109	9.9600 9.9600	22,888.38 22,888.38	25,876.08 25,876.08	0.02	2,987.70 2,987.70
1,270.000 GOLAR LNG LTD G9456A100	21.7600 21.7600	26,109.85 26,109.85	27,635.20 27,635.20	0.02	1,525.35 1,525.35
12.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	857.6900 857.6900	4,836.12 4,836.12	10,292.28 10,292.28	0.01	5,456.16 5,456.16
1,415.000 CHUBB LTD H1467J104	129.1800 129.1800	98,639.14 98,639.14	182,789.70 182,789.70	0.15	84,150.56 84,150.56
15.000 GARMIN LTD H2906T109	63.3200 63.3200	471.00 471.00	949.80 949.80	0.00	478.80 478.80

 PARA US - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,951.000 TRANSOCEAN LTD H8817H100	6.9400 6.9400	28,319.84 28,319.84	20,479.94 20,479.94	0.02	-7,839.90 -7,839.90
150.000 CIMPRESS NV N20146101	103.4200 103.4200	5,083.50 5,083.50	15,513.00 15,513.00	0.01	10,429.50 10,429.50
1,497.000 LYONDELLBASELL INDUSTRIES NV N53745100	83.1600 83.1600	68,057.05 68,057.05	124,490.52 124,490.52	0.10	56,433.47 56,433.47
4,376.000 TRONOX LTD Q9235V101	7.7800 7.7800	24,243.04 24,243.04	34,045.28 34,045.28	0.03	9,802.24 9,802.24
919.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	97.7900 97.7900	24,280.67 24,280.67	89,869.01 89,869.01	0.07	65,588.34 65,588.34
6,361.000 ARDMORE SHIPPING CORP Y0207T100	4.6700 4.6700	31,969.66 31,969.66	29,705.87 29,705.87	0.02	-2,263.79 -2,263.79
678.000 WAVE LIFE SCIENCES LTD Y95308105	42.0400 42.0400	26,374.20 26,374.20	28,503.12 28,503.12	0.02	2,128.92 2,128.92
TOTAL U.S. DOLLAR EQUITY		56,159,586.35	124,553,134.15		68,393,547.80
		56,159,586.35	124,553,134.15	99.51	68,393,547.80
TOTAL ASSETS EQUITY		56,159,586.35	124,553,134.15	99.51	68,393,547.80
TOTAL ASSETS		56,769,840.88	125,163,387.98	100.00	68,393,547.10

 SHENKMAN - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
CASH		-1,292.06	-1,292.06		0.00
		-1,292.06	-1,292.06	100.00	0.00
FIXED INCOME SECURITIES					
U.S. DOLLAR					
0.001 WHEELABRATOR TECHNOLOGIES	97.8750	0.00	0.00		0.00
38723BAB7 10/14 TLB	97.8750	0.00	0.00	0.00	0.00
TOTAL ASSETS		-1,292.06	-1,292.06	100.00	0.00

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
EATON VANCE - PI 1 - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
83.490 BLACKROCK LIQ T FUND INSTL	100.0000	83.49	83.49		0.00	
996229696 FUND 60	100.0000	83.49	83.49	0.00	0.00	
INTEREST RECEIVABLE		0.12	0.12		0.00	
		0.12	0.12	0.00	0.00	
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		83.61	83.61		0.00	
		83.61	83.61	0.00	0.00	
TOTAL ASSETS CASH & CASH EQUIVALENTS		83.61	83.61	0.00	0.00	
EQUITY						
U.S. DOLLAR						
448,436.923 PARAMETRIC TX-MGD EM MK-INST	44.3800	20,815,981.39	19,901,630.64		-914,350.75	
277907606	44.3800	20,815,981.39	19,901,630.64	100.00	-914,350.75	
TOTAL ASSETS		20,816,065.00	19,901,714.25	100.00	-914,350.75	

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
AUSTRALIAN DOLLAR					
DIVIDENDS RECEIVABLE		15,734.21	15,734.21		0.00
		11,071.37	11,087.79	0.02	16.42
NON-BASE CURRENCY		20,978.00	20,978.00		0.00
		14,918.50	14,768.51	0.03	-149.99
FOREIGN TAXES PAYABLE - DIVIDENDS		-2,360.12	-2,360.12		0.00
		-1,660.71	-1,663.16	-0.00	-2.45
TOTAL AUSTRALIAN DOLLAR CASH & CASH EQUIVALENTS		34,352.09	34,352.09		0.00
		24,329.16	24,193.14	0.05	-136.02
DANISH KRONE					
DIVIDENDS RECEIVABLE RECLAIM		75,079.47	75,079.47		0.00
		11,259.00	11,501.22	0.02	242.22
NON-BASE CURRENCY		6,218.45	6,218.45		0.00
		950.66	952.59	0.00	1.93
TOTAL DANISH KRONE CASH & CASH EQUIVALENTS		81,297.92	81,297.92		0.00
		12,209.66	12,453.81	0.02	244.15
EURO CURRENCY UNIT					
DIVIDENDS RECEIVABLE		14,210.94	14,210.94		0.00
		16,191.99	16,269.11	0.03	77.12
DIVIDENDS RECEIVABLE RECLAIM		110,037.82	110,037.82		0.00
		125,354.75	125,789.85	0.24	435.10

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		42,727.67 48,726.07	42,727.67 48,844.14	0.09	0.00 118.07
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,032.75 -1,175.32	-1,032.75 -1,181.11	-0.00	0.00 -5.79
TOTAL EURO CURRENCY UNIT CASH & CASH EQUIVALENTS		165,943.68 189,097.49	165,943.68 189,721.99	0.36	0.00 624.50
HONG KONG DOLLAR					
NON-BASE CURRENCY		60,239.18 7,695.15	60,239.18 7,694.02	0.01	0.00 -1.13
ISRAELI SHEKEL					
NON-BASE CURRENCY		5,817.78 1,544.86	5,817.78 1,556.91	0.00	0.00 12.05
JAPANESE YEN					
DIVIDENDS RECEIVABLE		2,221,025.00 20,131.68	2,221,025.00 20,380.86	0.04	0.00 249.18
DIVIDENDS RECEIVABLE RECLAIM		2,489,185.00 22,345.07	2,489,185.00 22,695.44	0.04	0.00 350.37
NON-BASE CURRENCY		1,840,980.00 16,538.69	1,840,980.00 16,779.66	0.03	0.00 240.97
FOREIGN TAXES PAYABLE - DIVIDENDS		-234,570.00 -2,126.18	-234,570.00 -2,152.50	-0.00	0.00 -26.32

 PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL JAPANESE YEN CASH & CASH EQUIVALENTS					
		6,316,620.00	6,316,620.00		0.00
		56,889.26	57,703.46	0.11	814.20
NEW ZEALAND DOLLAR					
NON-BASE CURRENCY		409.28	409.28		0.00
		275.90	274.44	0.00	-1.46
NORWEGIAN KRONE					
NON-BASE CURRENCY		18,461.59	18,461.59		0.00
		2,128.15	2,132.03	0.00	3.88
POUND STERLING					
RECEIVABLE FOR INVESTMENTS SOLD		341.00	341.00		0.00
		434.30	434.38	0.00	0.08
DIVIDENDS RECEIVABLE		15,462.09	15,462.09		0.00
		19,640.42	19,711.36	0.04	70.94
DIVIDENDS RECEIVABLE RECLAIM		211.37	211.37		0.00
		264.75	269.20	0.00	4.45
NON-BASE CURRENCY		33,556.47	33,556.47		0.00
		42,465.27	42,737.52	0.08	272.25
TOTAL POUND STERLING CASH & CASH EQUIVALENTS					
		49,570.93	49,570.93		0.00
		62,804.74	63,152.46	0.12	347.72
SINGAPORE DOLLAR					
DIVIDENDS RECEIVABLE		1,482.40	1,482.40		0.00
		1,080.58	1,087.76	0.00	7.18

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		1,250.93 912.86	1,250.93 917.78	0.00	0.00 4.92
TOTAL SINGAPORE DOLLAR CASH & CASH EQUIVALENTS		2,733.33 1,993.44	2,733.33 2,005.54	0.00	0.00 12.10
SWEDISH KRONA					
DIVIDENDS RECEIVABLE RECLAIM		92,142.28 10,577.31	92,142.28 10,392.95	0.02	0.00 -184.36
NON-BASE CURRENCY		24,440.69 2,720.41	24,440.69 2,756.72	0.01	0.00 36.31
TOTAL SWEDISH KRONA CASH & CASH EQUIVALENTS		116,582.97 13,297.72	116,582.97 13,149.67	0.03	0.00 -148.05
SWISS FRANC					
DIVIDENDS RECEIVABLE RECLAIM		54,807.97 55,815.42	54,807.97 55,597.48	0.11	0.00 -217.94
NON-BASE CURRENCY		136.07 136.97	136.07 138.03	0.00	0.00 1.06
TOTAL SWISS FRANC CASH & CASH EQUIVALENTS		54,944.04 55,952.39	54,944.04 55,735.51	0.11	0.00 -216.88
U.S. DOLLAR					
81,801.790 BLACKROCK LIQ T FUND INSTL	100.0000	81,801.79	81,801.79		0.00
996229696 FUND 60	100.0000	81,801.79	81,801.79	0.16	0.00
CASH		0.01 0.01	0.01 0.01	0.00	0.00 0.00

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE		1,931.75 1,931.75	1,931.75 1,931.75	0.00	0.00 0.00
	INTEREST RECEIVABLE		157.68 157.68	157.68 157.68	0.00	0.00 0.00
	FOREIGN TAXES PAYABLE - DIVIDENDS		-45.68 -45.68	-45.68 -45.68	-0.00	0.00 0.00
	TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		83,845.55 83,845.55	83,845.55 83,845.55	0.16	0.00 0.00
	TOTAL ASSETS CASH & CASH EQUIVALENTS		512,063.47	513,618.53	0.99	1,555.06
EQUITY						
AUSTRALIAN DOLLAR						
1,065.000	RAMSAY HEALTH CARE LTD	57.7300	46,013.18	61,482.45		15,469.27
AA6041997		40.6419	40,493.77	43,283.64	0.08	2,789.87
10,693.000	AUSTRALIA & NEW ZEALAND BANKIN	24.4600	269,183.54	261,550.78		-7,632.76
AA6065582		17.2198	199,189.50	184,131.75	0.35	-15,057.75
7,234.000	AMCOR LTD/AUSTRALIA	13.2500	74,431.65	95,850.50		21,418.85
AA6066606		9.3280	58,812.95	67,478.75	0.13	8,665.80
12,227.000	WESTPAC BANKING CORP	25.0400	358,557.45	306,164.08		-52,393.37
AA6076142		17.6282	267,108.10	215,539.51	0.41	-51,568.59
3,836.000	BANK OF QUEENSLAND LTD	9.7000	36,268.32	37,209.20		940.88
AA6076241		6.8288	26,013.46	26,195.28	0.05	181.82

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,379.000 FORTESCUE METALS GROUP LTD AA6086257	4.1900 2.9498	56,464.80 41,753.83	64,438.01 45,364.36	0.09	7,973.21 3,610.53
14,237.000 TELSTRA CORP LTD AA6087289	2.8500 2.0064	41,450.38 29,730.28	40,575.45 28,565.12	0.05	-874.93 -1,165.16
689.000 ASX LTD AA6129222	59.9400 42.1978	23,361.89 21,512.80	41,298.66 29,074.26	0.06	17,936.77 7,561.46
12,963.000 BHP GROUP LTD AA6144692	34.2300 24.0979	358,383.29 267,511.08	443,723.49 312,381.34	0.60	85,340.20 44,870.26
23,287.000 MIRVAC GROUP AA6161977	2.2400 1.5770	43,012.24 34,640.95	52,162.88 36,722.67	0.07	9,150.64 2,081.72
3,485.000 COMPUTERSHARE LTD AA6180415	17.1900 12.1018	40,210.17 29,580.61	59,907.15 42,174.63	0.08	19,696.98 12,594.02
2,293.000 CSL LTD AA6185497	185.1600 130.3526	85,156.56 77,870.75	424,571.88 298,898.60	0.57	339,415.32 221,027.85
818.000 REA GROUP LTD AA6198573	73.9800 52.0819	32,376.59 29,597.06	60,515.64 42,603.01	0.08	28,139.05 13,005.95
14,158.000 TRANSURBAN GROUP AA6200882	11.6500 8.2016	114,601.87 92,279.61	164,940.70 116,118.25	0.22	50,338.83 23,838.64
226.000 COCHLEAR LTD AA6211798	173.5700 122.1933	16,384.15 15,087.34	39,226.82 27,615.68	0.05	22,842.67 12,528.34

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,040.000 ORIGIN ENERGY LTD AA6214867	6.4700 4.5549	40,570.68 30,354.99	45,548.80 32,066.36	0.06	4,978.12 1,711.37
6,542.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	72.3900 50.9626	380,567.05 334,261.74	473,575.38 333,397.07	0.64	93,008.33 -864.67
1,401.000 RIO TINTO LTD AA6220104	78.4700 55.2429	85,620.93 66,878.94	109,936.47 77,395.27	0.15	24,315.54 10,516.33
5,092.000 APA GROUP AA6247305	8.5000 5.9840	30,669.17 29,345.80	43,282.00 30,470.53	0.06	12,612.83 1,124.73
3,015.000 ARISTOCRAT LEISURE LTD AA6253980	21.8400 15.3754	40,541.86 30,333.42	65,847.60 46,356.71	0.09	25,305.74 16,023.29
10,794.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	7.0000 4.9280	51,817.45 43,704.32	75,558.00 53,192.83	0.10	23,740.55 9,488.51
12,878.000 GPT GROUP/THE AA6365867	5.3400 3.7594	49,077.37 39,479.76	68,768.52 48,413.04	0.09	19,691.15 8,933.28
3,167.000 LENDLEASE GROUP AA6512005	11.6300 8.1875	31,907.58 27,475.56	36,832.21 25,929.88	0.05	4,924.63 -1,545.68
3,082.000 BLUESCOPE STEEL LTD AA6533233	10.9600 7.7158	35,121.53 25,190.92	33,778.72 23,780.22	0.05	-1,342.81 -1,410.70
2,962.000 WORLEYPARSONS LTD AA6562471	11.4200 8.0397	34,820.90 24,975.29	33,826.04 23,813.53	0.05	-994.86 -1,161.76

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,277.000 SUNCORP GROUP LTD AA6585084	12.6300 8.8915	60,309.16 52,066.83	79,278.51 55,812.07	0.11	18,969.35 3,745.24
10,064.000 NATIONAL AUSTRALIA BANK LTD AA6624602	24.0700 16.9453	270,384.08 203,979.84	242,240.48 170,537.30	0.33	-28,143.60 -33,442.54
4,156.000 NEWCREST MINING LTD AA6637109	21.8000 15.3472	57,381.48 45,678.53	90,600.80 63,782.96	0.12	33,219.32 18,104.43
8,193.000 OIL SEARCH LTD AA6657602	7.1600 5.0406	55,581.16 40,297.18	58,661.88 41,297.96	0.08	3,080.72 1,000.78
5,341.000 QANTAS AIRWAYS LTD AA6710344	5.7900 4.0762	16,161.90 14,882.68	30,924.39 21,770.77	0.04	14,762.49 6,888.09
4,876.000 QBE INSURANCE GROUP LTD AA6715749	10.1000 7.1104	47,076.93 36,180.97	49,247.60 34,670.31	0.07	2,170.67 -1,510.66
8,731.000 SANTOS LTD AA6776709	5.4800 3.8579	47,010.50 35,353.14	47,845.88 33,683.50	0.06	835.38 -1,669.64
2,195.000 SONIC HEALTHCARE LTD AA6821125	22.1100 15.5654	37,683.58 31,317.86	48,531.45 34,166.14	0.07	10,847.87 2,848.28
2,329.000 WESFARMERS LTD AA6948837	32.2200 22.6829	74,790.42 68,880.60	75,040.38 52,828.43	0.10	249.96 -16,052.17
9,755.000 ALUMINA LTD AA6954983	2.3000 1.6192	17,226.19 15,862.74	22,436.50 15,795.30	0.03	5,210.31 -67.44

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,002.000 WOODSIDE PETROLEUM LTD AA6979725	31.3200 22.0493	59,649.37 45,843.52	62,702.64 44,142.66	0.08	3,053.27 -1,700.86
3,938.000 WOOLWORTHS GROUP LTD AA6981234	29.4200 20.7117	109,738.76 80,504.09	115,855.96 81,562.60	0.16	6,117.20 1,058.51
6,340.000 DEXUS AAB033YN9	10.6200 7.4765	46,387.07 36,403.22	67,330.80 47,400.88	0.09	20,943.73 10,997.66
11,261.000 GOODMAN GROUP AAB03FYZ5	10.6300 7.4835	54,652.02 45,560.27	119,704.43 84,271.92	0.16	65,052.41 38,711.65
2,056.000 SEEK LTD AAB0767Y4	16.9200 11.9117	37,067.64 26,238.33	34,787.52 24,490.41	0.05	-2,280.12 -1,747.92
3,704.000 BRAMBLES LTD AAB1FJOC0	10.1500 7.1456	37,243.81 26,713.12	37,595.60 26,467.30	0.05	351.79 -245.82
1,634.000 MACQUARIE GROUP LTD AAB28YTC2	108.6500 76.4896	66,436.68 63,116.65	177,534.10 124,984.01	0.24	111,097.42 61,867.36
1,986.000 CROWN RESORTS LTD AAB29LCJ2	11.8600 8.3494	16,094.64 14,820.75	23,553.96 16,581.99	0.03	7,459.32 1,761.24
2,284.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	15.1200 10.6445	16,361.62 15,066.60	34,534.08 24,311.99	0.05	18,172.46 9,245.39
2,473.000 TREASURY WINE ESTATES LTD AAB61JC64	14.8000 10.4192	7,940.39 8,589.51	36,600.40 25,766.68	0.05	28,660.01 17,177.17

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,944.000 SYDNEY AIRPORT AAB70DWB3	6.7300 4.7379	42,524.01 32,415.34	66,923.12 47,113.88	0.09	24,399.11 14,698.54
8,259.000 AURIZON HOLDINGS LTD AAB87CVM3	4.2800 3.0131	36,440.40 26,136.88	35,348.52 24,885.36	0.05	-1,091.88 -1,251.52
297.000 ONEMARKET LTD AABFM70D5	0.5700 0.4013	452.43 342.33	169.29 119.18	0.00	-283.14 -223.15
9,260.000 SCENTRE GROUP AABLZH0Z7	3.9000 2.7456	36,595.29 26,247.97	36,114.00 25,424.26	0.05	-481.29 -823.71
18,405.000 HEALTHSCOPE LTD AABP46PW6	2.2300 1.5699	35,171.13 25,045.36	41,043.15 28,894.38	0.06	5,872.02 3,849.02
31,650.000 AUSNET SERVICES AABPXR7J7	1.5550 1.0947	51,140.31 36,417.01	49,215.75 34,647.89	0.07	-1,924.56 -1,769.12
2,825.000 AGL ENERGY LTD AABSS7GP7	20.6000 14.5024	35,951.97 29,511.17	58,195.00 40,969.28	0.08	22,243.03 11,458.11
32,502.000 SOUTH32 LTD AABWSW5D2	3.3500 2.3584	81,633.20 62,957.90	108,881.70 76,652.72	0.15	27,248.50 13,694.82
29,454.000 VICINITY CENTRES AABY7QXS0	2.6000 1.8304	77,797.44 55,339.28	76,580.40 53,912.60	0.10	-1,217.04 -1,426.68
TOTAL AUSTRALIAN DOLLAR EQUITY		3,909,454.18 3,084,952.50	5,068,049.72 3,567,907.02	6.85	1,158,595.54 482,954.52

DANISH KRONE

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26.000 AP MOLLER - MAERSK A/S SD4253045	8,184.0000 1,253.6861	219,497.70 33,920.47	212,784.00 32,595.84	0.06	-6,713.70 -1,324.63
3,234.000 DANSKE BANK A/S SD4588820	128.9000 19.7459	378,010.61 61,851.77	416,862.60 63,858.12	0.12	38,851.99 2,006.35
288.000 GENMAB A/S SD4595734	1,067.5000 163.5276	228,325.31 34,826.13	307,440.00 47,095.95	0.09	79,114.69 12,269.82
1,239.000 VESTAS WIND SYSTEMS A/S SD5964657	492.1000 75.3835	328,018.53 56,290.56	609,711.90 93,400.21	0.18	281,693.37 37,109.65
1,500.000 DSV A/S SDB1WT5G0	429.2000 65.7481	157,578.75 28,012.01	643,800.00 98,622.08	0.19	486,221.25 70,610.07
588.000 PANDORA A/S SDB44XTX3	265.3000 40.6406	165,369.44 25,163.88	155,996.40 23,896.69	0.05	-9,373.04 -1,267.19
1,000.000 NOVOZYMES A/S SDB798FW3	290.9000 44.5622	147,473.70 26,215.68	290,900.00 44,562.23	0.09	143,426.30 18,346.55
500.000 COLOPLAST A/S SDB8FMRX8	605.0000 92.6784	77,853.91 14,432.49	302,500.00 46,339.20	0.09	224,646.09 31,906.71
8,500.000 NOVO NORDISK A/S SDBHC8X98	297.9000 45.6345	752,285.96 135,253.36	2,532,150.00 387,893.60	0.74	1,779,864.04 252,640.24
386.000 ORSTED A/S SDBYT16L1	435.7000 66.7438	173,864.09 26,456.48	168,180.20 25,763.10	0.05	-5,683.89 -693.38

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
867.000 WILLIAM DEMANT HOLDING A/S SDBZ01RF9	184.9000 28.3244	168,108.61 25,580.68	160,308.30 24,557.22	0.05	-7,800.31 -1,023.46
TOTAL DANISH KRONE EQUITY		2,796,386.61 468,003.51	5,800,633.40 888,584.24	1.71	3,004,246.79 420,580.73
EURO CURRENCY UNIT					
1,285.000 OMV AG EA4651454	38.2500 43.7255	41,558.39 44,222.28	49,151.25 56,187.25	0.11	7,592.86 11,964.97
877.000 VOESTALPINE AG EA4943406	26.1000 29.8362	23,331.09 26,512.28	22,889.70 26,166.36	0.05	-441.39 -345.92
2,277.000 ERSTE GROUP BANK AG EA5289833	29.0500 33.2085	47,668.61 60,057.76	66,146.85 75,615.77	0.15	18,478.24 15,558.01
24.000 IMMOFINANZ AG EABFZ5BQ0	20.9000 23.8918	0.00 0.00	501.60 573.40	0.00	501.60 573.40
1,520.000 KBC GROUP NV EB4497740	56.6800 64.7937	64,368.35 83,571.52	86,153.60 98,486.49	0.19	21,785.25 14,914.97
209.000 SOLVAY SA EB4821105	87.3200 99.8199	16,119.86 21,822.26	18,249.88 20,862.35	0.04	2,130.02 -959.91
369.000 UCB SA EB5596995	71.3000 81.5066	11,836.06 16,023.06	26,309.70 30,075.93	0.06	14,473.64 14,052.87
1,010.000 PROXIMUS SADP EBB00D9P7	23.6200 27.0012	22,615.10 26,074.08	23,856.20 27,271.22	0.05	1,241.10 1,197.14

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,737.000 AGEAS EBB86S2N3	39.3000 44.9258	46,018.70 59,674.89	68,264.10 78,036.11	 0.15	22,245.40 18,361.22
844.000 UMICORE SA EBBF44467	34.8600 39.8502	11,338.48 15,349.46	29,421.84 33,633.58	 0.06	18,083.36 18,284.12
3,229.000 ANHEUSER-BUSCH INBEV SA/NV EBBYHL24	57.7000 65.9598	122,039.57 166,276.98	186,313.30 212,984.05	 0.41	64,273.73 46,707.07
1,036.000 ADIDAS AG ED4031974	182.4000 208.5106	49,080.03 65,806.43	188,966.40 216,016.94	 0.41	139,886.37 150,210.51
1,998.000 FRESENIUS SE & CO KGAA ED4352099	42.3800 48.4467	43,473.81 57,849.16	84,675.24 96,796.50	 0.19	41,201.43 38,947.34
980.000 UNITED INTERNET AG ED4354137	38.2000 43.6683	11,231.51 15,204.65	37,436.00 42,794.96	 0.08	26,204.49 27,590.31
302.000 HANNOVER RUECK SE ED4511801	117.7000 134.5488	11,288.36 15,281.62	35,545.40 40,633.72	 0.08	24,257.04 25,352.10
656.000 GEA GROUP AG ED4557101	22.5000 25.7209	11,557.94 15,646.56	14,760.00 16,872.89	 0.03	3,202.06 1,226.33
459.000 CONTINENTAL AG ED4598584	120.7500 138.0354	35,463.21 46,190.22	55,424.25 63,358.23	 0.12	19,961.04 17,168.01
3,383.000 DEUTSCHE POST AG ED4617855	23.9100 27.3327	44,085.61 59,680.89	80,887.53 92,466.58	 0.18	36,801.92 32,785.69

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
561.000 MERCK KGAA ED4741846	89.9800 102.8606	28,604.32 36,308.31	50,478.78 57,704.82	0.11	21,874.46 21,396.51
1,728.000 RWE AG ED4768963	18.9650 21.6798	31,317.35 36,874.74	32,771.52 37,462.76	0.07	1,454.17 588.02
3,533.000 SAP SE ED4846280	86.9300 99.3740	136,569.90 182,049.83	307,123.69 351,088.45	0.67	170,553.79 169,038.62
5,417.000 E.ON SE ED4942907	8.6270 9.8620	41,315.52 45,427.08	46,732.46 53,422.21	0.10	5,416.94 7,995.13
520.000 HENKEL AG & CO KGAA ED5002461	85.7500 98.0251	18,086.84 24,485.06	44,590.00 50,973.06	0.10	26,503.16 26,488.00
3,378.000 BAYER AG ED5069213	60.5600 69.2292	172,270.49 232,181.61	204,571.68 233,856.12	0.45	32,301.19 1,674.51
3,672.000 BASF SE ED5086571	60.4000 69.0463	172,670.29 233,752.41	221,788.80 253,537.87	0.49	49,118.51 19,785.46
260.000 BEIERSDORF AG ED5107401	91.1600 104.2096	24,582.29 27,973.42	23,701.60 27,094.48	0.05	-880.69 -878.94
180.000 HOCHTIEF AG ED5108664	117.7000 134.5488	11,484.34 15,546.92	21,186.00 24,218.78	0.05	9,701.66 8,671.86
563.000 HEIDELBERGCEMENT AG ED5120677	53.3800 61.0213	23,714.15 32,103.03	30,052.94 34,355.02	0.07	6,338.79 2,251.99

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
971.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	56.6400 64.7480	40,418.66 54,716.77	54,997.44 62,870.32	0.12	14,578.78 8,153.55
1,815.000 ALLIANZ SE ED5231482	175.1400 200.2113	170,695.31 231,078.78	317,879.10 363,383.49	0.70	147,183.79 132,304.71
1,197.000 DEUTSCHE LUFTHANSA AG ED5287484	19.7000 22.5201	22,688.51 26,158.71	23,580.90 26,956.51	0.05	892.39 797.80
930.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	190.5500 217.8272	117,516.73 153,958.38	177,211.50 202,579.33	0.39	59,694.77 48,620.95
68.000 VOLKSWAGEN AG ED5497109	139.1000 159.0122	4,871.23 6,594.43	9,458.80 10,812.83	0.02	4,587.57 4,218.40
3,895.000 DAIMLER AG ED5529026	45.9100 52.4820	141,153.35 190,386.59	178,819.45 204,417.45	0.39	37,666.10 14,030.86
2,125.000 THYSSENKRUPP AG ED5636920	14.9800 17.1244	33,570.53 38,147.87	31,832.50 36,389.32	0.07	-1,738.03 -1,758.55
3,374.000 SIEMENS AG ED5727976	97.3800 111.3199	258,485.34 331,741.07	328,560.12 375,593.50	0.72	70,074.78 43,852.43
607.000 1&1 DRILLISCH AG ED5734675	44.5000 50.8702	23,684.84 27,307.44	27,011.50 30,878.20	0.06	3,326.66 3,570.76
337.000 LINDE AG ED5740813	193.7500 221.4853	29,819.19 40,367.72	65,293.75 74,640.55	0.14	35,474.56 34,272.83

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,967.000 DEUTSCHE BANK AG ED5750358	6.9670 7.9643	29,071.25 33,527.47	20,671.09 23,630.16	0.05	-8,400.16 -9,897.31
1,443.000 BAYERISCHE MOTOREN WERKE AG ED5756025	70.7000 80.8207	55,438.42 73,135.63	102,020.10 116,624.28	0.22	46,581.68 43,488.65
14,880.000 DEUTSCHE TELEKOM AG ED5842353	14.8200 16.9415	163,904.65 211,564.49	220,521.60 252,089.27	0.48	56,616.95 40,524.78
6,285.000 INFINEON TECHNOLOGIES AG ED5889503	17.3650 19.8508	40,509.60 54,946.54	109,139.03 124,762.28	0.24	68,629.43 69,815.74
659.000 DEUTSCHE BOERSE AG ED7021964	104.9500 119.9736	70,162.86 80,687.28	69,162.05 79,062.60	0.15	-1,000.81 -1,624.68
254.000 WIRECARD AG ED7508929	132.8000 151.8103	24,495.92 29,516.00	33,731.20 38,559.82	0.07	9,235.28 9,043.82
631.000 LANXESS AG EDB05M8B0	40.2000 45.9546	23,393.40 29,060.45	25,366.20 28,997.37	0.06	1,972.80 -63.08
1,907.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	40.0000 45.7260	27,366.54 37,687.83	76,280.00 87,199.48	0.17	48,913.46 49,511.65
747.000 BRENNTAG AG EDB4YVF55	37.7000 43.0968	22,625.95 29,709.92	28,161.90 32,193.28	0.06	5,535.95 2,483.36
1,032.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	21.8000 24.9207	22,766.98 25,871.26	22,497.60 25,718.13	0.05	-269.38 -153.13

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
354.000 OSRAM LICHT AG EDB923933	37.9200 43.3482	7,618.82 10,258.82	13,423.68 15,345.28	0.03	5,804.86 5,086.46
2,905.000 VONOVIA SE EDBBJPFY6	39.5900 45.2573	86,402.55 94,028.23	115,008.95 131,472.48	0.25	28,606.40 37,444.25
1,438.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	15.5500 17.7760	22,479.98 25,545.12	22,360.90 25,561.86	0.05	-119.08 16.74
620.000 SIEMENS HEALTHINEERS AG EBD594Y5	36.5450 41.7764	22,914.25 26,038.61	22,657.90 25,901.38	0.05	-256.35 -137.23
1,993.000 METRO AG EBD6QT86	13.3950 15.3125	24,177.21 27,473.78	26,696.24 30,517.81	0.06	2,519.03 3,044.03
578.000 INNOGY SE EBD6CFZS2	40.7300 46.5605	22,293.04 25,702.76	23,541.94 26,911.97	0.05	1,248.90 1,209.21
1,038.000 COVESTRO AG EDBYTBWY7	43.1800 49.3612	45,352.13 51,535.89	44,820.84 51,236.94	0.10	-531.29 -298.95
334.000 LINDE PLC EDBYWD9S8	138.5500 158.3834	38,801.66 47,129.17	46,275.70 52,900.07	0.10	7,474.04 5,770.90
889.000 QIAGEN NV EDBYXS699	29.6800 33.9287	15,891.46 21,513.07	26,385.52 30,162.61	0.06	10,494.06 8,649.54
751.000 DELIVERY HERO SE EDBZCNB45	32.5000 37.1524	21,834.97 24,812.17	24,407.50 27,901.43	0.05	2,572.53 3,089.26

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,355.000 ENDESA SA EE5271783	20.1300 23.0116	41,886.47 44,418.51	47,406.15 54,192.34	0.10	5,519.68 9,773.83
3,178.000 BANKINTER SA EE5474007	7.0180 8.0226	18,121.58 22,336.81	22,303.20 25,495.90	0.05	4,181.62 3,159.09
23,780.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	4.6355 5.2991	132,520.99 146,091.83	110,232.19 126,011.93	0.24	-22,288.80 -20,079.90
922.000 NATURGY ENERGY GROUP SA EE5650424	22.2600 25.4465	12,267.39 16,606.98	20,523.72 23,461.69	0.05	8,256.33 6,854.71
3,199.000 REPSOL SA EE5669358	14.0800 16.0956	45,402.94 50,110.04	45,041.92 51,489.67	0.10	-361.02 1,379.63
57,551.000 BANCO SANTANDER SA EE5705947	3.9730 4.5417	280,426.46 316,772.87	228,650.12 261,381.38	0.50	-51,776.34 -55,391.49
13,308.000 TELEFONICA SA EE5732529	7.3390 8.3896	111,650.43 122,716.20	97,667.41 111,648.50	0.21	-13,983.02 -11,067.70
1,526.000 ENAGAS SA EE7383073	23.6100 26.9898	31,683.77 38,078.62	36,028.86 41,186.39	0.08	4,345.09 3,107.77
1,038.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	33.8300 38.6728	33,485.71 40,072.56	35,115.54 40,142.33	0.08	1,629.83 69.77
5,669.000 FERROVIAL SA EEB038516	17.6950 20.2280	80,199.86 89,489.70	100,312.96 114,672.76	0.22	20,113.10 25,183.06

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,057.000 BANCO DE SABADELL SA EEB1X8QN0	1.0005 1.1437	23,215.56 26,381.00	22,068.03 25,227.07	0.05	-1,147.53 -1,153.93
13,782.000 CAIXABANK SA EEB283W91	3.1640 3.6169	38,724.87 42,564.29	43,606.25 49,848.48	0.10	4,881.38 7,284.19
27,470.000 IBERDROLA SA EEB288C92	7.0180 8.0226	157,774.43 185,882.48	192,784.46 220,381.56	0.42	35,010.03 34,499.08
1,158.000 AMADEUS IT GROUP SA EEB3MSM24	60.8400 69.5492	17,645.16 23,116.04	70,452.72 80,538.03	0.15	52,807.56 57,421.99
11,818.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	6.9200 7.9106	45,599.51 54,704.82	81,780.56 93,487.45	0.18	36,181.05 38,782.63
3,004.000 RED ELECTRICA CORP SA EEBD6FXN0	19.4950 22.2857	26,137.57 34,763.94	58,562.98 66,946.27	0.13	32,425.41 32,182.33
3,199.000 REPSOL SA EEBGPFVB0 RTS	0.4000 0.4573	1,282.80 1,464.12	1,279.60 1,462.77	0.00	-3.20 -1.35
5,512.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	22.3500 25.5494	56,930.25 78,389.29	123,193.20 140,828.31	0.27	66,262.95 62,439.02
350.000 AENA SME SA EEBVRZ8L5	135.7500 155.1826	28,235.63 29,942.47	47,512.50 54,313.91	0.10	19,276.87 24,371.44
2,543.000 GRIFOLS SA EEBYY3DX0	22.9000 26.1781	19,336.03 23,432.10	58,234.70 66,571.00	0.13	38,898.67 43,138.90

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,870.000 AIRBUS SE EF4012250	83.9600 95.9789	83,558.06 102,292.47	240,965.20 275,459.37	0.53	157,407.14 173,166.90
5,255.000 VEOLIA ENVIRONNEMENT SA EF4031870	17.9550 20.5253	84,577.79 90,512.26	94,353.53 107,860.24	0.21	9,775.74 17,347.98
1,012.000 L'OREAL SA EF4057800	201.2000 230.0018	87,949.11 116,143.03	203,614.40 232,761.80	0.45	115,665.29 116,618.77
1,249.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	258.2000 295.1613	124,213.34 159,381.12	322,491.80 368,656.50	0.71	198,278.46 209,275.38
377.000 THALES SA EF4162790	102.0000 116.6013	11,215.71 15,183.26	38,454.00 43,958.69	0.08	27,238.29 28,775.43
809.000 CAPGEMINI SE EF4163434	86.8000 99.2254	30,081.52 40,722.86	70,221.20 80,273.36	0.15	40,139.68 39,550.50
1,002.000 PUBLICIS GROUPE SA EF4380426	50.0800 57.2490	41,335.00 50,258.85	50,180.16 57,363.45	0.11	8,845.16 7,104.60
6,120.000 BOLLORE SA EF4572709	3.5000 4.0010	22,821.52 26,312.08	21,420.00 24,486.27	0.05	-1,401.52 -1,825.81
919.000 CIE GENERALE DES ETABLISSEMENT EF4588366	86.7000 99.1111	59,713.70 73,487.50	79,677.30 91,083.11	0.17	19,963.60 17,595.61
931.000 PERNOD RICARD SA EF4682326	143.3000 163.8134	69,096.75 89,689.78	133,412.30 152,510.27	0.29	64,315.55 62,820.49

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
649.000 RENAULT SA EF4712792	54.5500 62.3588	23,051.02 31,205.32	35,402.95 40,470.88	0.08	12,351.93 9,265.56
2,320.000 SCHNEIDER ELECTRIC SE EF4834109	59.7200 68.2689	109,921.72 142,973.83	138,550.40 158,383.89	0.30	28,628.68 15,410.06
3,900.000 VIVENDI SA EF4834778	21.2800 24.3262	74,884.54 83,365.75	82,992.00 94,872.30	0.18	8,107.46 11,506.55
9,945.000 ORANGE SA EF5176179	14.1550 16.1813	134,419.87 153,901.27	140,771.48 160,922.92	0.31	6,351.61 7,021.65
84.000 HERMES INTERNATIONAL EF5253978	484.8000 554.1991	22,426.67 26,547.54	40,723.20 46,552.73	0.09	18,296.53 20,005.19
640.000 DASSAULT SYSTEMES SE EF5330040	103.7000 118.5447	14,266.33 19,313.04	66,368.00 75,868.58	0.15	52,101.67 56,555.54
444.000 KERING SA EF5505070	411.6000 470.5205	55,708.64 69,886.60	182,750.40 208,911.12	0.40	127,041.76 139,024.52
388.000 ATOS SE EF5654787	71.4800 81.7124	17,514.85 22,426.57	27,734.24 31,704.40	0.06	10,219.39 9,277.83
4,710.000 SANOFI EF5671732	75.6600 86.4907	288,240.12 366,559.68	356,358.60 407,371.33	0.78	68,118.48 40,811.65
496.000 ACCOR SA EF5852845	37.1100 42.4223	16,530.38 20,448.75	18,406.56 21,041.46	0.04	1,876.18 592.71

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,216.000 NOKIA OYJ EF5946456	5.0640 5.7889	26,221.79 27,418.81	21,349.82 24,406.05	0.05	-4,871.97 -3,012.76
1,904.000 STMICROELECTRONICS NV EF5962339	12.4850 14.2722	16,881.50 21,806.53	23,771.44 27,174.32	0.05	6,889.94 5,367.79
3,684.000 SOCIETE GENERALE SA EF5966512	27.8200 31.8024	93,087.65 107,220.40	102,488.88 117,160.16	0.22	9,401.23 9,939.76
180.000 TELEPERFORMANCE EF5999331	139.6000 159.5837	22,488.44 27,499.99	25,128.00 28,725.07	0.06	2,639.56 1,225.08
378.000 EURAZEO SE EF7042395	61.8000 70.6467	23,688.72 26,956.58	23,360.40 26,704.44	0.05	-328.32 -252.14
376.000 SODEXO SA EF7062716	89.5000 102.3119	16,947.27 22,942.37	33,652.00 38,469.28	0.07	16,704.73 15,526.91
6,786.000 AXA SA EF7088422	18.8580 21.5575	113,450.76 153,583.97	127,970.39 146,289.35	0.28	14,519.63 -7,294.62
4,097.000 PEUGEOT SA EF7103528	18.6450 21.3140	49,130.64 59,025.69	76,388.57 87,323.59	0.17	27,257.93 28,297.90
1,061.000 ESSILORLUXOTTICA SA EF7212477	110.4500 126.2609	66,433.92 83,892.42	117,187.45 133,962.83	0.26	50,753.53 50,070.41
6,256.000 CREDIT AGRICOLE SA EF7262613	9.4300 10.7799	62,551.98 73,524.41	58,994.08 67,439.08	0.13	-3,557.90 -6,085.33

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,316.000 BNP PARIBAS SA EF7309687	39.4750 45.1258	261,021.85 301,893.55	209,849.10 239,889.00	0.46	-51,172.75 -62,004.55
2,575.000 CIE DE SAINT-GOBAIN EF7380480	29.1650 33.3400	76,548.06 89,258.30	75,099.88 85,850.43	0.16	-1,448.18 -3,407.87
332.000 WENDEL SA EF7390117	104.7000 119.6878	29,165.90 36,231.34	34,760.40 39,736.35	0.08	5,594.50 3,505.01
817.000 KLEPIERRE SA EF7582556	26.9600 30.8193	22,849.49 25,965.01	22,026.32 25,179.39	0.05	-823.17 -785.62
200.000 GECINA SA EF7742465	113.0000 129.1760	20,194.38 25,515.54	22,600.00 25,835.19	0.05	2,405.62 319.65
181.000 ILIAD SA EF7759436	122.6500 140.2073	22,822.25 25,934.06	22,199.65 25,377.53	0.05	-622.60 -556.53
1,803.000 SES SA EFB00ZQQ8	16.7100 19.1020	23,710.30 27,750.54	30,128.13 34,440.97	0.07	6,417.83 6,690.43
1,219.000 SAFRAN SA EFB058TZ0	105.4000 120.4880	65,186.38 77,277.63	128,482.60 146,874.88	0.28	63,296.22 69,597.25
4,747.000 ENGIE SA EFB0C2CQ3	12.5250 14.3180	55,893.59 61,803.05	59,456.18 67,967.33	0.13	3,562.59 6,164.28
1,889.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	13.8000 15.7755	20,637.60 24,801.96	26,068.20 29,799.86	0.06	5,430.60 4,997.90

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
470.000 ARKEMA SA EFB0Z5YZ7	74.9600 85.6905	24,651.74 31,027.95	35,231.20 40,274.55	0.08	10,579.46 9,246.60
480.000 LEGRAND SA EFB11ZRK7	49.3000 56.3573	11,475.33 15,534.73	23,664.00 27,051.50	0.05	12,188.67 11,516.77
399.000 EIFFAGE SA EFB13X011	72.9600 83.4042	20,558.18 25,885.21	29,111.04 33,278.29	0.06	8,552.86 7,393.08
10,830.000 TOTAL SA EFB15C551	46.1800 52.7907	493,618.37 580,397.17	500,129.40 571,722.92	1.10	6,511.03 -8,674.25
187.000 AEROPORTS DE PARIS EFB164FY4	165.5000 189.1913	11,539.93 15,622.18	30,948.50 35,378.78	0.07	19,408.57 19,756.60
5,121.000 NATIXIS SA EFB1HDJL6	4.1190 4.7086	22,012.50 27,232.05	21,093.40 24,112.92	0.05	-919.10 -3,119.13
662.000 SCOR SE EFB1LB9P7	39.4000 45.0401	12,544.55 16,982.19	26,082.80 29,816.55	0.06	13,538.25 12,834.36
2,683.000 REXEL SA EFB1VP0K5	9.3000 10.6313	25,986.96 29,530.28	24,951.90 28,523.76	0.05	-1,035.06 -1,006.52
2,709.000 VINCI SA EFB1XH021	72.0200 82.3297	123,003.86 161,424.15	195,102.18 223,031.06	0.43	72,098.32 61,606.91
1,664.000 DANONE SA EFB1Y9TB7	61.5100 70.3152	78,105.57 103,834.37	102,352.64 117,004.42	0.22	24,247.07 13,170.05

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,683.000 AIR LIQUIDE SA EFB1YXBJ6	108.4500 123.9746	116,426.93 151,776.86	182,521.35 208,649.28	0.40	66,094.42 56,872.42
1,628.000 BUREAU VERITAS SA EFB28DTJ8	17.7950 20.3424	21,994.48 29,434.12	28,970.26 33,117.35	0.06	6,975.78 3,683.23
2,598.000 EDENRED EFB62G1B5	32.1100 36.7065	49,362.91 55,708.08	83,421.78 95,363.61	0.18	34,058.87 39,655.53
388.000 BIOMERIEUX EFBF0LBX7	57.5000 65.7311	22,816.38 25,927.39	22,310.00 25,503.68	0.05	-506.38 -423.71
364.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	135.4000 154.7825	44,890.53 60,757.60	49,285.60 56,340.83	0.11	4,395.07 -4,416.77
67,194.000 INTESA SANPAOLO SPA EI4076838	1.9398 2.2175	135,461.62 157,106.04	130,342.92 149,001.51	0.29	-5,118.70 -8,104.53
42,739.000 ENEL SPA EI7144567	5.0440 5.7660	169,012.62 195,167.54	215,575.52 246,435.16	0.47	46,562.90 51,267.62
12,770.000 ENI SPA EI7145051	13.7480 15.7160	181,031.92 197,003.92	175,561.96 200,693.65	0.39	-5,469.96 3,689.73
13,868.000 SNAM SPA EI7251479	3.8190 4.3657	52,935.55 60,839.93	52,961.89 60,543.38	0.12	26.34 -296.55
71,030.000 TELECOM ITALIA SPA/MILANO EI7634393	0.4833 0.5525	36,908.73 42,655.42	34,328.80 39,242.97	0.08	-2,579.93 -3,412.45

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,279.000 ATLANTIA SPA EI7667161	18.0700 20.6567	20,019.51 26,533.16	23,111.53 26,419.95	0.05	3,092.02 -113.21
14,800.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.9530 5.6620	57,541.16 66,109.66	73,304.40 83,797.92	0.16	15,763.24 17,688.26
1,802.000 PRYSMIAN SPA EIB1W4V62	16.8700 19.2849	24,104.40 31,194.06	30,399.74 34,751.46	0.07	6,295.34 3,557.40
258.000 FERRARI NV EIBD6G500	86.7800 99.2026	17,793.54 19,999.41	22,389.24 25,594.26	0.05	4,595.70 5,594.85
2,799.000 CNH INDUSTRIAL NV EIBDSV2V8	7.8480 8.9714	20,229.93 22,217.38	21,966.55 25,111.06	0.05	1,736.62 2,893.68
7,756.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	12.6820 14.4974	62,932.61 66,966.59	98,361.59 112,442.05	0.22	35,428.98 45,475.46
7,908.000 UNICREDIT SPA EIBYMXPS6	9.8940 11.3103	88,728.66 99,299.88	78,241.75 89,442.06	0.17	-10,486.91 -9,857.82
727.000 EXOR NV EIBYSLCX9	47.2600 54.0253	21,366.45 29,454.72	34,358.02 39,276.37	0.08	12,991.57 9,821.65
923.000 AKZO NOBEL NV EN5458315	70.4000 80.4778	39,662.67 53,693.34	64,979.20 74,280.97	0.14	25,316.53 20,587.63
1,113.000 WOLTERS KLUWER NV EN5671511	51.6600 59.0551	18,112.00 24,519.12	57,497.58 65,728.36	0.13	39,385.58 41,209.24

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
661.000 KONINKLIJKE VOPAK NV EN5809426	39.6800 45.3602	27,074.87 30,766.52	26,228.48 29,983.09	0.06	-846.39 -783.43
6,703.000 AEGON NV EN5927376	4.0790 4.6629	28,005.73 31,824.31	27,341.54 31,255.48	0.06	-664.19 -568.83
8,874.000 KONINKLIJKE KPN NV EN5956078	2.5600 2.9265	23,048.42 26,191.07	22,717.44 25,969.44	0.05	-330.98 -221.63
2,484.000 KONINKLIJKE PHILIPS NV EN5986620	30.9300 35.3576	76,648.55 89,787.42	76,830.12 87,828.35	0.17	181.57 -1,959.07
1,214.000 HEINEKEN NV EN7792554	77.2000 88.2512	56,637.95 72,376.98	93,720.80 107,136.93	0.21	37,082.85 34,759.95
507.000 HEINEKEN HOLDING NV ENB0CCH48	73.7500 84.3073	37,960.82 43,634.98	37,391.25 42,743.81	0.08	-569.57 -891.17
1,235.000 KONINKLIJKE DSM NV ENB0HZL96	71.4400 81.6666	49,040.76 58,851.34	88,228.40 100,858.30	0.19	39,187.64 42,006.96
6,492.000 UNILEVER NV ENB12T3J2	47.4200 54.2082	167,011.16 219,092.41	307,850.64 351,919.46	0.68	140,839.48 132,827.05
1,545.000 ASML HOLDING NV ENB929F49	137.1600 156.7945	61,988.12 77,742.75	211,912.20 242,247.43	0.46	149,924.08 164,504.68
5,882.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	22.0750 25.2350	69,489.27 94,071.11	129,845.15 148,432.48	0.28	60,355.88 54,361.37

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,087.000 ARCELORMITTAL ENBYPBS65	18.1400 20.7367	49,781.57 56,445.83	55,998.18 64,014.32	0.12	6,216.61 7,568.49
1,847.000 ABN AMRO GROUP NV ENBYQP139	20.5400 23.4803	30,145.79 33,771.27	37,937.38 43,368.12	0.08	7,791.59 9,596.85
4,451.000 RELX PLC ENBYWLC62	17.9700 20.5424	26,201.29 35,469.91	79,984.47 91,434.25	0.18	53,783.18 55,964.34
21,125.000 ING GROEP NV ENBZ57394	9.4100 10.7570	183,973.89 234,299.23	198,786.25 227,242.50	0.44	14,812.36 -7,056.73
3,864.000 BANCO ESPIRITO SANTO SA EP4058061	0.0000 0.0000	7,504.30 10,159.42	0.00 0.00	0.00	-7,504.30 -10,159.42
3,134.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	10.3400 11.8202	29,038.61 35,524.44	32,405.56 37,044.42	0.07	3,366.95 1,519.98
3,594.000 CRH PLC EZ4182240	23.1000 26.4068	67,359.24 91,733.03	83,021.40 94,905.91	0.18	15,662.16 3,172.88
626.000 KINGSPAN GROUP PLC EZ4491237	37.3800 42.7309	22,014.79 25,016.50	23,399.88 26,749.57	0.05	1,385.09 1,733.07
805.000 KERRY GROUP PLC EZ4519573	86.5000 98.8825	18,954.70 25,659.93	69,632.50 79,600.39	0.15	50,677.80 53,940.46
1,039.000 SMURFIT KAPPA GROUP PLC EZB1RR824	23.2600 26.5897	23,645.21 26,869.24	24,167.14 27,626.67	0.05	521.93 757.43

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,479.000 BANK OF IRELAND GROUP PLC EZBD1RP68	4.8600 5.5557	27,711.59 31,490.06	26,627.94 30,439.73	0.06	-1,083.65 -1,050.33
323.000 PADDY POWER BETFAIR PLC EZBWT6H87	71.6500 81.9067	23,240.33 26,409.15	23,142.95 26,455.86	0.05	-97.38 46.71
2,016.000 WARTSILA OYJ ABP SF4525181	13.8950 15.8841	12,918.94 17,489.02	28,012.32 32,022.28	0.06	15,093.38 14,533.26
2,079.000 UPM-KYMMENE OYJ SF5051252	22.1500 25.3208	20,758.79 28,102.21	46,049.85 52,641.89	0.10	25,291.06 24,539.68
2,779.000 STORA ENSO OYJ SF5072670	10.0850 11.5287	17,139.47 21,925.24	28,026.22 32,038.17	0.06	10,886.75 10,112.93
1,620.000 SAMPO OYJ SF5226037	38.4100 43.9084	42,519.64 53,242.82	62,224.20 71,131.59	0.14	19,704.56 17,888.77
1,607.000 FORTUM OYJ SF5579559	19.1000 21.8342	30,696.86 35,264.23	30,693.70 35,087.50	0.07	-3.16 -176.73
729.000 ELISA OYJ SF5701518	36.0800 41.2449	11,151.98 15,096.99	26,302.32 30,067.50	0.06	15,150.34 14,970.51
511.000 METSO OYJ SF5713422	22.9000 26.1781	9,994.97 13,530.68	11,701.90 13,377.03	0.03	1,706.93 -153.65
16,053.000 NOKIA OYJ SF5902942	5.0300 5.7500	70,753.07 77,671.17	80,746.59 92,305.46	0.18	9,993.52 14,634.29

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
862.000 NESTE OYJ SFB06YV43	67.3600 77.0026	11,263.35 15,247.76	58,064.32 66,376.23	0.13	46,800.97 51,128.47
578.000 NOKIAN RENKAAT OYJ SFB07G375	26.8200 30.6593	11,103.15 15,030.89	15,501.96 17,721.07	0.03	4,398.81 2,690.18
1,447.000 KONE OYJ SFB09M9D1	41.6400 47.6008	28,013.08 36,002.98	60,253.08 68,878.31	0.13	32,240.00 32,875.33
912.000 ORION OYJ SFB17NY41	30.2800 34.6146	18,011.88 24,830.27	27,615.36 31,568.50	0.06	9,603.48 6,738.23
TOTAL EURO CURRENCY UNIT EQUITY		9,982,693.75 12,264,852.80	13,995,209.82 15,998,624.08	30.70	4,012,516.07 3,733,771.28
HONG KONG DOLLAR					
2,600.000 ASM PACIFIC TECHNOLOGY LTD FH6002452 HK/00522	75.4500 9.6368	203,011.79 25,899.98	196,170.00 25,055.72	0.05	-6,841.79 -844.26
16,000.000 HANG LUNG PROPERTIES LTD FH6030503 HK/00101	14.9200 1.9057	232,736.67 29,692.24	238,720.00 30,490.40	0.06	5,983.33 798.16
15,600.000 BANK OF EAST ASIA LTD/THE FH6075649 HK/00023	24.9000 3.1803	401,679.77 51,245.78	388,440.00 49,613.31	0.10	-13,239.77 -1,632.47
8,500.000 CLP HOLDINGS LTD FH6097015 HK/00002	88.5000 11.3036	478,932.03 61,660.43	752,250.00 96,080.77	0.18	273,317.97 34,420.34
4,700.000 HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	226.6000 28.9424	621,854.01 80,061.03	1,065,020.00 136,029.17	0.26	443,165.99 55,968.14

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	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,000.000 MTR CORP LTD FH6290057 HK/00066	41.2000 5.2623	254,170.92 32,630.95	329,600.00 42,098.00	0.08	75,429.08 9,467.05
1,200.000 HANG SENG BANK LTD FH6408378 HK/00011	175.8000 22.4540	148,125.53 19,023.65	210,960.00 26,944.77	0.05	62,834.47 7,921.12
8,985.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	39.0000 4.9813	278,374.42 35,839.84	350,415.00 44,756.59	0.09	72,040.58 8,916.75
6,000.000 POWER ASSETS HOLDINGS LTD FH6435322 HK/00006	54.5000 6.9610	279,151.24 35,939.52	327,000.00 41,765.92	0.08	47,848.76 5,826.40
38,024.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	16.2000 2.0691	320,702.37 41,290.02	615,988.80 78,676.88	0.15	295,286.43 37,386.86
10,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	49.8000 6.3607	143,427.06 18,442.23	498,000.00 63,606.81	0.12	354,572.94 45,164.58
8,000.000 KERRY PROPERTIES LTD FH6486317 HK/00683	26.7500 3.4166	207,005.45 26,409.48	214,000.00 27,333.05	0.05	6,994.55 923.57
15,000.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	29.1000 3.7168	281,174.63 36,200.02	436,500.00 55,751.75	0.11	155,325.37 19,551.73
28,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769 HK/00017	10.3600 1.3232	282,685.85 36,064.68	290,080.00 37,050.33	0.07	7,394.15 985.65
6,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	111.6000 14.2541	610,912.95 77,930.64	669,600.00 85,524.34	0.16	58,687.05 7,593.70

 PARA EAFE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	44.7500 5.7157	260,250.98 33,310.61	358,000.00 45,725.38	0.09	97,749.02 12,414.77
9,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	41.6000 5.3133	235,245.32 30,343.27	374,400.00 47,820.06	0.09	139,154.68 17,476.79
13,360.000 LINK REIT FHB0PB4M2 HK/00823	79.3000 10.1286	448,229.36 57,751.01	1,059,448.00 135,317.49	0.26	611,218.64 77,566.48
12,800.000 WYNN MACAU LTD FHB4JSTL9 HK/01128	17.0800 2.1815	211,020.56 26,914.35	218,624.00 27,923.65	0.05	7,603.44 1,009.30
47,800.000 AIA GROUP LTD FHB4TX8S5 HK/01299	65.0000 8.3021	1,170,255.09 150,684.05	3,107,000.00 396,840.10	0.76	1,936,744.91 246,156.05
21,000.000 HKT TRUST & HKT LTD FHB4TXDZ3 HK/06823	11.2800 1.4407	207,818.22 26,479.55	236,880.00 30,255.39	0.06	29,061.78 3,775.84
10,000.000 SANDS CHINA LTD FHB5B23W5 HK/01928	34.3000 4.3810	127,826.29 16,457.09	343,000.00 43,809.51	0.08	215,173.71 27,352.42
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2 HK/01972	27.5000 3.5124	29,999.99 3,862.12	57,750.00 7,376.09	0.01	27,750.01 3,513.97
4,000.000 WHARF REAL ESTATE INVESTMENT C FHBFOGWS1 HK/01997	46.8500 5.9839	193,304.36 24,718.44	187,400.00 23,935.58	0.05	-5,904.36 -782.86
34,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	6.0300 0.7702	203,871.46 26,069.69	208,035.00 26,571.17	0.05	4,163.54 501.48

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,392.000 CK HUTCHISON HOLDINGS LTD FHBW9P811 HK/00001	75.2000 9.6049	797,103.14 102,627.94	1,007,078.40 128,628.61	0.25	209,975.26 26,000.67
4,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYS6J9 HK/01038	59.3000 7.5741	146,230.68 18,780.87	237,200.00 30,296.26	0.06	90,969.32 11,515.39
12,392.000 CK ASSET HOLDINGS LTD FHBYZQ071 HK/01113	57.3000 7.3186	420,949.81 54,195.47	710,061.60 90,692.28	0.17	289,111.79 36,496.81
TOTAL HONG KONG DOLLAR EQUITY		9,196,049.95 1,180,524.95	14,687,620.80 1,875,969.38	3.60	5,491,570.85 695,444.43
ISRAELI SHEKEL					
4,983.000 BANK HAPOLIM BM FZ6075805	23.6500 6.3290	78,400.35 20,845.61	117,847.95 31,537.55	0.06	39,447.60 10,691.94
8,428.000 BANK LEUMI LE-ISRAEL BM FZ6076423	22.6000 6.0480	179,537.52 50,375.52	190,472.80 50,972.85	0.10	10,935.28 597.33
4,290.000 ISRAEL CHEMICALS LTD FZ6455536	21.2000 5.6734	59,751.81 17,096.85	90,948.00 24,338.80	0.05	31,196.19 7,241.95
701.000 NICE LTD FZ6647132	402.2000 107.6336	75,150.69 20,040.18	281,942.20 75,451.18	0.14	206,791.51 55,411.00
TOTAL ISRAELI SHEKEL EQUITY		392,840.37 108,358.16	681,210.95 182,300.38	0.35	288,370.58 73,942.22
JAPANESE YEN					
800.000 AISIN SEIKI CO LTD FJ6010709	3,820.0000 34.8175	2,229,114.00 23,721.54	3,056,000.00 27,853.99	0.05	826,886.00 4,132.45

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,000.000 AJINOMOTO CO INC FJ6010907	1,957.0000 17.8371	2,797,398.00 29,769.06	5,871,000.00 53,511.37	0.10	3,073,602.00 23,742.31
2,000.000 AMADA HOLDINGS CO LTD FJ6022100	988.0000 9.0052	1,610,805.00 17,141.70	1,976,000.00 18,010.30	0.03	365,195.00 868.60
10,700.000 ACOM CO LTD FJ6049780	359.0000 3.2721	3,575,587.00 30,200.49	3,841,300.00 35,011.62	0.07	265,713.00 4,811.13
1,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400	4,269.0000 38.9099	2,796,597.00 29,760.53	6,830,400.00 62,255.84	0.12	4,033,803.00 32,495.31
6,000.000 ASAHI KASEI CORP FJ6054608	1,130.0000 10.2994	3,085,542.00 32,835.39	6,780,000.00 61,796.47	0.12	3,694,458.00 28,961.08
1,200.000 AGC INC/JAPAN FJ6055209	3,430.0000 31.2628	3,739,869.00 31,762.44	4,116,000.00 37,515.38	0.07	376,131.00 5,752.94
1,700.000 BANK OF KYOTO LTD/THE FJ6075751	4,545.0000 41.4255	7,751,874.00 68,089.00	7,726,500.00 70,423.37	0.14	-25,374.00 2,334.37
12,500.000 YAHOO JAPAN CORP FJ6084845	274.0000 2.4974	3,526,763.00 31,315.60	3,425,000.00 31,217.24	0.06	-101,763.00 -98.36
500.000 TREND MICRO INC/JAPAN FJ6125283	5,970.0000 54.4137	3,171,585.00 28,180.59	2,985,000.00 27,206.85	0.05	-186,585.00 -973.74
3,000.000 NTT DATA CORP FJ6125630	1,205.0000 10.9830	1,860,930.00 19,803.45	3,615,000.00 32,949.00	0.06	1,754,070.00 13,145.55

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,700.000 NTT DOCOMO INC FJ6129277	2,472.5000 22.5357	9,740,467.00 102,969.54	16,565,750.00 150,988.93	0.29	6,825,283.00 48,019.39
2,500.000 BRIDGESTONE CORP FJ6132107	4,236.0000 38.6091	3,921,960.00 41,736.30	10,590,000.00 96,522.81	0.19	6,668,040.00 54,786.51
300.000 OBIC CO LTD FJ6136744	8,490.0000 77.3823	2,659,329.00 23,613.29	2,547,000.00 23,214.69	0.04	-112,329.00 -398.60
400.000 ORACLE CORP JAPAN FJ6141686	7,000.0000 63.8017	2,761,380.00 24,519.44	2,800,000.00 25,520.67	0.05	38,620.00 1,001.23
1,300.000 BROTHER INDUSTRIES LTD FJ6146503	1,631.0000 14.8658	1,481,440.00 15,765.03	2,120,300.00 19,325.53	0.04	638,860.00 3,560.50
1,000.000 COCA-COLA BOTTLERS JAPAN HOLDI FJ6163284	3,285.0000 29.9412	2,947,473.00 26,296.76	3,285,000.00 29,941.21	0.06	337,527.00 3,644.45
1,500.000 USS CO LTD FJ6171493	1,849.0000 16.8528	2,873,936.00 25,518.88	2,773,500.00 25,279.13	0.05	-100,436.00 -239.75
3,700.000 CANON INC FJ6172327	3,001.0000 27.3527	12,052,523.00 107,485.77	11,103,700.00 101,204.94	0.19	-948,823.00 -6,280.83
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	23,165.0000 211.1379	4,993,495.00 53,139.24	16,215,500.00 147,796.56	0.28	11,222,005.00 94,657.32
2,700.000 CHUBU ELECTRIC POWER CO INC FJ6195609	1,562.5000 14.2414	4,184,340.00 38,396.94	4,218,750.00 38,451.90	0.07	34,410.00 54.96

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	1,428.0000 13.0155	1,717,423.00 15,157.52	1,999,200.00 18,221.76	0.03	281,777.00 3,064.24
900.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	6,380.0000 58.1507	1,611,805.00 17,152.34	5,742,000.00 52,335.60	0.10	4,130,195.00 35,183.26
600.000 CYBERAGENT INC FJ6220506	4,245.0000 38.6912	2,812,406.00 24,972.52	2,547,000.00 23,214.69	0.04	-265,406.00 -1,757.83
2,900.000 RAKUTEN INC FJ6229598	736.0000 6.7083	1,972,986.00 20,995.91	2,134,400.00 19,454.04	0.04	161,414.00 -1,541.87
7,200.000 KDDI CORP FJ6248994	2,624.0000 23.9165	5,846,922.00 62,221.16	18,892,800.00 172,198.88	0.33	13,045,878.00 109,977.72
500.000 DAIFUKU CO LTD FJ6250024	5,020.0000 45.7549	2,701,350.00 23,986.42	2,510,000.00 22,877.46	0.04	-191,350.00 -1,108.96
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	15,015.0000 136.8546	1,822,911.00 19,398.86	6,006,000.00 54,741.83	0.11	4,183,089.00 35,342.97
1,000.000 DAIKIN INDUSTRIES LTD FJ6250727	11,695.0000 106.5944	3,951,975.00 42,055.71	11,695,000.00 106,594.36	0.20	7,743,025.00 64,538.65
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	3,498.0000 31.8826	3,190,594.00 33,953.32	10,494,000.00 95,647.81	0.18	7,303,406.00 61,694.49
7,000.000 DAIWA SECURITIES GROUP INC FJ6251444	556.6000 5.0731	3,452,725.00 36,742.85	3,896,200.00 35,512.01	0.07	443,475.00 -1,230.84

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 LAWSON INC FJ6266913	6,950.0000 63.3459	2,178,088.00 20,814.23	2,780,000.00 25,338.38	0.05	601,912.00 4,524.15
4,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	528.0000 4.8125	1,424,511.00 15,159.21	2,217,600.00 20,212.37	0.04	793,089.00 5,053.16
400.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	6,820.0000 62.1611	2,601,300.00 23,208.28	2,728,000.00 24,864.42	0.05	126,700.00 1,656.14
700.000 EAST JAPAN RAILWAY CO FJ6298544	9,711.0000 88.5111	5,271,635.00 52,539.31	6,797,700.00 61,957.80	0.12	1,526,065.00 9,418.49
1,100.000 EISAI CO LTD FJ6307204	8,502.0000 77.4917	3,708,853.00 39,468.48	9,352,200.00 85,240.85	0.16	5,643,347.00 45,772.37
300.000 FAMILYMART UNY HOLDINGS CO LTD FJ6331279	13,910.0000 126.7830	2,755,377.00 25,640.95	4,173,000.00 38,034.91	0.07	1,417,623.00 12,393.96
200.000 FAST RETAILING CO LTD FJ6332434	56,370.0000 513.7857	3,339,669.00 35,539.73	11,274,000.00 102,757.14	0.20	7,934,331.00 67,217.41
54,200.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	537.9000 4.9027	26,378,982.00 279,310.80	29,154,180.00 265,726.47	0.51	2,775,198.00 -13,584.33
900.000 FUJI ELECTRIC CO LTD FJ6356367	3,245.0000 29.5766	3,088,544.00 27,424.47	2,920,500.00 26,618.97	0.05	-168,044.00 -805.50
3,000.000 SUBARU CORP FJ6356409	2,360.0000 21.5103	1,446,723.00 15,395.58	7,080,000.00 64,530.83	0.12	5,633,277.00 49,135.25

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 FUJIFILM HOLDINGS CORP FJ6356524	4,270.0000 38.9190	4,799,198.00 41,136.46	5,124,000.00 46,702.82	0.09	324,802.00 5,566.36
600.000 FANUC CORP FJ6356938	16,670.0000 151.9391	6,129,063.00 65,223.61	10,002,000.00 91,163.47	0.17	3,872,937.00 25,939.86
847.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	4,075.0000 37.1417	1,498,749.00 15,949.23	3,451,525.00 31,459.01	0.06	1,952,776.00 15,509.78
6.000 NIPPON BUILDING FUND INC FJ6396801	691,000.0000 6,298.1361	2,401,200.00 25,552.84	4,146,000.00 37,788.82	0.07	1,744,800.00 12,235.98
3.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	616,000.0000 5,614.5468	1,181,090.00 12,568.81	1,848,000.00 16,843.64	0.03	666,910.00 4,274.83
1,400.000 HAMAMATSU PHOTONICS KK FJ6405875	3,695.0000 33.6782	3,186,593.00 31,350.22	5,173,000.00 47,149.43	0.09	1,986,407.00 15,799.21
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	3,650.0000 33.2680	2,171,085.00 23,104.03	3,650,000.00 33,268.01	0.06	1,478,915.00 10,163.98
700.000 DENTSU INC FJ6416286	4,905.0000 44.7067	1,747,373.00 18,595.01	3,433,500.00 31,294.72	0.06	1,686,127.00 12,699.71
200.000 HIKARI TSUSHIN INC FJ6416328	17,170.0000 156.4964	3,541,770.00 31,448.86	3,434,000.00 31,299.28	0.06	-107,770.00 -149.58
5,400.000 RESONA HOLDINGS INC FJ6421559	528.7000 4.8188	2,337,688.00 26,543.33	2,854,980.00 26,021.78	0.05	517,292.00 -521.55

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,600.000 HITACHI LTD FJ6429107	2,935.5000 26.7557	6,627,312.00 70,525.83	10,567,800.00 96,320.47	0.18	3,940,488.00 25,794.64
1,100.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	2,572.0000 23.4426	2,875,737.00 25,534.87	2,829,200.00 25,786.81	0.05	-46,537.00 251.94
1,945.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	4,022.0000 36.6586	8,230,817.00 74,621.93	7,822,790.00 71,301.01	0.14	-408,027.00 -3,320.92
6,000.000 HONDA MOTOR CO LTD FJ6435146	2,894.5000 26.3820	20,624,305.00 184,027.96	17,367,000.00 158,291.94	0.30	-3,257,305.00 -25,736.02
1,700.000 HOYA CORP FJ6441508	6,615.0000 60.2926	4,357,577.00 46,372.00	11,245,500.00 102,497.38	0.20	6,887,923.00 56,125.38
900.000 IHI CORP FJ6466984	3,030.0000 27.6170	1,539,769.00 16,385.75	2,727,000.00 24,855.31	0.05	1,187,231.00 8,469.56
3,000.000 ISUZU MOTORS LTD FJ6467107	1,548.5000 14.1138	1,536,768.00 16,353.81	4,645,500.00 42,341.52	0.08	3,108,732.00 25,987.71
9,200.000 ITOCHU CORP FJ6467800	1,867.0000 17.0168	9,253,324.00 90,603.96	17,176,400.00 156,554.71	0.30	7,923,076.00 65,950.75
1,800.000 JGC CORP FJ6473469	1,547.0000 14.1002	2,870,635.00 25,489.57	2,784,600.00 25,380.30	0.05	-86,035.00 -109.27
5,300.000 JAPAN TOBACCO INC FJ6474533	2,616.5000 23.8482	11,207,050.00 110,649.92	13,867,450.00 126,395.21	0.24	2,660,400.00 15,745.29

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,600.000 AEON CO LTD FJ6480043	2,149.5000 19.5917	2,835,417.00 30,173.64	5,588,700.00 50,938.34	0.10	2,753,283.00 20,764.70
3,500.000 KAJIMA CORP FJ6481322	1,478.0000 13.4713	1,624,812.00 17,290.75	5,173,000.00 47,149.43	0.09	3,548,188.00 29,858.68
800.000 KANEKA CORP FJ6483369	3,940.0000 35.9112	1,891,946.00 23,423.87	3,152,000.00 28,728.98	0.06	1,260,054.00 5,305.11
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	1,650.0000 15.0390	3,725,912.00 31,643.91	5,445,000.00 49,628.58	0.10	1,719,088.00 17,984.67
2,900.000 KAO CORP FJ6483807	8,154.0000 74.3198	7,674,336.00 80,514.41	23,646,600.00 215,527.50	0.41	15,972,264.00 135,013.09
1,800.000 KIKKOMAN CORP FJ6490802	5,910.0000 53.8668	1,989,994.00 21,176.91	10,638,000.00 96,960.31	0.19	8,648,006.00 75,783.40
440.000 KEYENCE CORP FJ6490992	55,680.0000 507.4967	4,544,271.00 48,358.74	24,499,200.00 223,298.55	0.43	19,954,929.00 174,939.81
700.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	4,770.0000 43.4763	2,038,018.00 21,687.96	3,339,000.00 30,433.40	0.06	1,300,982.00 8,745.44
2,500.000 KIRIN HOLDINGS CO LTD FJ6493749	2,298.5000 20.9497	5,859,178.00 52,026.09	5,746,250.00 52,374.33	0.10	-112,928.00 348.24
500.000 KOITO MANUFACTURING CO LTD FJ6496320	5,680.0000 51.7705	2,826,413.00 25,096.91	2,840,000.00 25,885.25	0.05	13,587.00 788.34

 PARA EAFE - PI 1 - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,000.000 KOMATSU LTD FJ6496585	2,365.5000 21.5604	5,924,961.00 63,051.62	7,096,500.00 64,681.22	0.12	1,171,539.00 1,629.60
800.000 KONAMI HOLDINGS CORP FJ6496684	4,805.0000 43.7953	1,459,129.00 15,527.61	3,844,000.00 35,036.23	0.07	2,384,871.00 19,508.62
2,900.000 KONICA MINOLTA INC FJ6496700	993.0000 9.0507	2,985,592.00 26,510.32	2,879,700.00 26,247.09	0.05	-105,892.00 -263.23
5,000.000 KUBOTA CORP FJ6497500	1,561.5000 14.2323	4,327,162.00 46,048.34	7,807,500.00 71,161.65	0.14	3,480,338.00 25,113.31
1,500.000 KURARAY CO LTD FJ6497666	1,550.0000 14.1275	1,895,447.00 20,170.77	2,325,000.00 21,191.27	0.04	429,553.00 1,020.50
1,200.000 KYOCERA CORP FJ6499266	5,508.0000 50.2028	6,995,296.00 63,277.20	6,609,600.00 60,243.36	0.12	-385,696.00 -3,033.84
2,700.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	2,077.0000 18.9309	3,120,759.00 30,956.67	5,607,900.00 51,113.34	0.10	2,487,141.00 20,156.67
2,900.000 TOKIO MARINE HOLDINGS INC FJ6513124	5,236.0000 47.7236	7,598,897.00 80,865.14	15,184,400.00 138,398.58	0.27	7,585,503.00 57,533.44
1,000.000 MAKITA CORP FJ6555802	3,905.0000 35.5922	1,595,797.00 16,981.98	3,905,000.00 35,592.22	0.07	2,309,203.00 18,610.24
6,100.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	3,645.0000 33.2224	19,725,208.00 202,012.52	22,234,500.00 202,656.88	0.39	2,509,292.00 644.36

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,100.000 MARUBENI CORP FJ6569464	772.4000 7.0401	4,081,839.00 36,566.52	3,939,240.00 35,904.30	0.07	-142,599.00 -662.22
2,100.000 MARUI GROUP CO LTD FJ6569522	2,133.0000 19.4413	1,468,633.00 15,628.74	4,479,300.00 40,826.69	0.08	3,010,667.00 25,197.95
9,100.000 PANASONIC CORP FJ6572708	990.6000 9.0288	10,288,540.00 93,430.30	9,014,460.00 82,162.51	0.16	-1,274,080.00 -11,267.79
66,100.000 MIZUHO FINANCIAL GROUP INC FJ6591013	170.3000 1.5522	11,264,910.00 106,379.86	11,256,830.00 102,600.65	0.20	-8,080.00 -3,779.21
1,300.000 MISUMI GROUP INC FJ6595170	2,319.0000 21.1366	2,903,050.00 25,794.57	3,014,700.00 27,477.56	0.05	111,650.00 1,682.99
2,700.000 MITSUBISHI ESTATE CO LTD FJ6596723	1,729.5000 15.7636	5,017,758.00 44,554.77	4,669,650.00 42,561.64	0.08	-348,108.00 -1,993.13
5,100.000 MITSUBISHI CORP FJ6596780	3,020.0000 27.5259	10,969,631.00 103,072.16	15,402,000.00 140,381.90	0.27	4,432,369.00 37,309.74
1,500.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	1,655.0000 15.0845	1,716,858.00 18,270.28	2,482,500.00 22,626.81	0.04	765,642.00 4,356.53
8,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	1,216.5000 11.0878	6,883,440.00 73,251.46	9,732,000.00 88,702.55	0.17	2,848,560.00 15,451.09
800.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	3,956.0000 36.0571	3,228,013.00 30,039.20	3,164,800.00 28,845.65	0.06	-63,213.00 -1,193.55

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,200.000 MITSUI & CO LTD FJ6597309	1,690.5000 15.4081	8,274,935.00 76,693.56	8,790,600.00 80,122.13	0.15	515,665.00 3,428.57
1,000.000 MITSUI CHEMICALS INC FJ6597366	2,484.0000 22.6405	1,445,722.00 15,384.93	2,484,000.00 22,640.48	0.04	1,038,278.00 7,255.55
1,100.000 MITSUI OSK LINES LTD FJ6597580	2,399.0000 21.8657	2,820,710.00 25,046.26	2,638,900.00 24,052.32	0.05	-181,810.00 -993.94
3,400.000 MITSUI FUDOSAN CO LTD FJ6597606	2,445.0000 22.2850	5,849,322.00 60,476.46	8,313,000.00 75,769.04	0.15	2,463,678.00 15,292.58
4,400.000 MITSUBISHI MOTORS CORP FJ6598448	602.0000 5.4869	2,892,245.00 25,681.45	2,648,800.00 24,142.55	0.05	-243,445.00 -1,538.90
1,000.000 MURATA MANUFACTURING CO LTD FJ6610409	14,955.0000 136.3077	6,120,558.00 62,714.16	14,955,000.00 136,307.71	0.26	8,834,442.00 73,593.55
2,000.000 SEIKO EPSON CORP FJ6616505	1,548.0000 14.1093	1,487,743.00 15,832.11	3,096,000.00 28,218.57	0.05	1,608,257.00 12,386.46
5,700.000 RENESAS ELECTRONICS CORP FJ6635679	500.0000 4.5573	2,851,425.00 25,318.99	2,850,000.00 25,976.39	0.05	-1,425.00 657.40
600.000 NINTENDO CO LTD FJ6639556	29,285.0000 266.9188	7,436,216.00 73,591.25	17,571,000.00 160,151.30	0.31	10,134,784.00 86,560.05
1,900.000 DENSO CORP FJ6640380	4,893.0000 44.5974	5,294,145.00 56,338.67	9,296,700.00 84,735.00	0.16	4,002,555.00 28,396.33

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 NEC CORP FJ6640406	3,265.0000 29.7589	3,176,587.00 28,225.04	3,265,000.00 29,758.92	0.06	88,413.00 1,533.88
900.000 NIDEC CORP FJ6640687	12,475.0000 113.7037	5,342,670.00 54,465.22	11,227,500.00 102,333.32	0.20	5,884,830.00 47,868.10
800.000 NH FOODS LTD FJ6640760	4,135.0000 37.6886	2,426,213.00 23,728.30	3,308,000.00 30,150.85	0.06	881,787.00 6,422.55
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	2,271.0000 20.6991	1,228,614.00 13,074.53	2,747,910.00 25,045.89	0.05	1,519,296.00 11,971.36
4,000.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	4,482.0000 40.8513	7,913,955.00 84,217.89	17,928,000.00 163,405.19	0.31	10,014,045.00 79,187.30
3,000.000 NSK LTD FJ6641545	949.0000 8.6497	2,923,461.00 25,958.63	2,847,000.00 25,949.05	0.05	-76,461.00 -9.58
1,000.000 NISSAN CHEMICAL CORP FJ6641586	5,760.0000 52.4997	1,333,666.00 14,192.47	5,760,000.00 52,499.66	0.10	4,426,334.00 38,307.19
400.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	6,900.0000 62.8902	1,252,626.00 13,330.06	2,760,000.00 25,156.09	0.05	1,507,374.00 11,826.03
800.000 NITTO DENKO CORP FJ6641800	5,543.0000 50.5218	3,333,666.00 33,472.90	4,434,400.00 40,417.45	0.08	1,100,734.00 6,944.55
300.000 NIPPON EXPRESS CO LTD FJ6642121	6,120.0000 55.7809	1,233,616.00 13,127.77	1,836,000.00 16,734.27	0.03	602,384.00 3,606.50

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800.000 NIKON CORP FJ6642329	1,635.0000 14.9022	3,034,517.00 26,944.74	2,943,000.00 26,824.04	0.05	-91,517.00 -120.70
1,100.000 YAMAHA CORP FJ6642386	4,680.0000 42.6560	1,356,978.00 14,440.55	5,148,000.00 46,921.57	0.09	3,791,022.00 32,481.02
2,000.000 MINEBEA MITSUMI INC FJ6642402	1,590.0000 14.4921	1,158,579.00 12,329.24	3,180,000.00 28,984.19	0.06	2,021,421.00 16,654.95
2,700.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	1,892.5000 17.2492	5,398,648.00 47,936.86	5,109,750.00 46,572.94	0.09	-288,898.00 -1,363.92
1,000.000 NIPPON ELECTRIC GLASS CO LTD FJ6642667	2,693.0000 24.5454	2,843,421.00 25,247.93	2,693,000.00 24,545.41	0.05	-150,421.00 -702.52
3,200.000 NISSAN MOTOR CO LTD FJ6642865	880.3000 8.0235	2,602,901.00 27,699.27	2,816,960.00 25,675.25	0.05	214,059.00 -2,024.02
15,100.000 NOMURA HOLDINGS INC FJ6643103	420.8000 3.8354	6,935,876.00 61,586.55	6,354,080.00 57,914.41	0.11	-581,796.00 -3,672.14
300.000 NITORI HOLDINGS CO LTD FJ6644804	13,730.0000 125.1424	1,065,532.00 11,339.06	4,119,000.00 37,542.72	0.07	3,053,468.00 26,203.66
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	11,055.0000 100.7611	1,300,650.00 13,841.12	8,844,000.00 80,608.85	0.15	7,543,350.00 66,767.73
3,000.000 OBAYASHI CORP FJ6656402	994.0000 9.0598	1,245,622.00 13,255.53	2,982,000.00 27,179.51	0.05	1,736,378.00 13,923.98

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 OJI HOLDINGS CORP FJ6657707	565.0000 5.1497	830,415.00 8,837.02	1,130,000.00 10,299.41	0.02	299,585.00 1,462.39
1,300.000 OLYMPUS CORP FJ6658804	3,375.0000 30.7615	3,226,112.00 34,099.39	4,387,500.00 39,989.97	0.08	1,161,388.00 5,890.58
1,100.000 OMRON CORP FJ6659422	4,000.0000 36.4581	3,022,109.00 29,898.80	4,400,000.00 40,103.91	0.08	1,377,891.00 10,205.11
1,300.000 ONO PHARMACEUTICAL CO LTD FJ6660107	2,245.0000 20.4621	1,069,134.00 11,377.40	2,918,500.00 26,600.74	0.05	1,849,366.00 15,223.34
900.000 TAIHEIYO CEMENT CORP FJ6660206	3,395.0000 30.9438	2,782,390.00 24,722.47	3,055,500.00 27,849.43	0.05	273,110.00 3,126.96
6,500.000 ORIX CORP FJ6661147	1,605.5000 14.6334	7,016,106.00 66,734.81	10,435,750.00 95,116.89	0.18	3,419,644.00 28,382.08
1,400.000 OSAKA GAS CO LTD FJ6661766	2,009.0000 18.3111	2,332,165.00 24,818.19	2,812,600.00 25,635.51	0.05	480,435.00 817.32
1,200.000 ALFRESA HOLDINGS CORP FJ6687217	2,803.0000 25.5480	1,230,615.00 13,095.82	3,363,600.00 30,657.61	0.06	2,132,985.00 17,561.79
2,700.000 RICOH CO LTD FJ6738226	1,077.0000 9.8163	2,805,902.00 25,274.22	2,907,900.00 26,504.12	0.05	101,998.00 1,229.90
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	1,779.0000 16.2147	2,301,150.00 23,115.52	3,558,000.00 32,429.48	0.06	1,256,850.00 9,313.96

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,900.000 T&D HOLDINGS INC FJ6744299	1,279.0000 11.6575	3,220,609.00 34,272.73	3,709,100.00 33,806.68	0.06	488,491.00 -466.05
100.000 RYOHIN KEIKAKU CO LTD FJ6758455	26,550.0000 241.9906	2,868,433.00 25,486.99	2,655,000.00 24,199.06	0.05	-213,433.00 -1,287.93
200.000 SMC CORP/JAPAN FJ6763968	33,240.0000 302.9668	2,549,274.00 27,128.60	6,648,000.00 60,593.36	0.12	4,098,726.00 33,464.76
4,100.000 SOFTBANK GROUP CORP FJ6770625	7,305.0000 66.5816	11,288,040.00 118,382.05	29,950,500.00 272,984.55	0.52	18,662,460.00 154,602.50
2,000.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	1,586.0000 14.4556	1,130,565.00 12,031.12	3,172,000.00 28,911.27	0.06	2,041,435.00 16,880.15
700.000 SECOM CO LTD FJ6791597	9,114.0000 83.0698	2,899,449.00 30,855.05	6,379,800.00 58,148.84	0.11	3,480,351.00 27,293.79
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	1,631.0000 14.8658	1,284,642.00 13,670.77	3,262,000.00 29,731.58	0.06	1,977,358.00 16,060.81
2,700.000 SEKISUI HOUSE LTD FJ6793908	1,619.0000 14.7564	2,988,443.00 29,835.84	4,371,300.00 39,842.32	0.08	1,382,857.00 10,006.48
1,000.000 SHIMADZU CORP FJ6804366	2,174.0000 19.8150	758,379.00 8,070.43	2,174,000.00 19,814.98	0.04	1,415,621.00 11,744.55
3,000.000 SHIMIZU CORP FJ6804408	895.0000 8.1575	1,176,588.00 12,520.89	2,685,000.00 24,472.50	0.05	1,508,412.00 11,951.61

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	8,536.0000 77.8016	9,825,710.00 93,913.19	11,950,400.00 108,922.21	0.21	2,124,690.00 15,009.02
1,900.000 SHIONOGI & CO LTD FJ6804689	6,271.0000 57.1572	4,852,425.00 45,108.18	11,914,900.00 108,598.64	0.21	7,062,475.00 63,490.46
300.000 SHIMANO INC FJ6804820	15,520.0000 141.4574	1,254,627.00 13,351.35	4,656,000.00 42,437.22	0.08	3,401,373.00 29,085.87
800.000 SHISEIDO CO LTD FJ6805264	6,892.0000 62.8173	4,535,866.00 40,377.15	5,513,600.00 50,253.84	0.10	977,734.00 9,876.69
2,900.000 SHOWA SHELL SEKIYU KK FJ6805546	1,541.0000 14.0455	1,520,360.00 19,797.65	4,468,900.00 40,731.90	0.08	2,948,540.00 20,934.25
5,000.000 SONY CORP FJ6821501	5,326.0000 48.5440	21,833,811.00 195,033.25	26,630,000.00 242,719.77	0.47	4,796,189.00 47,686.52
700.000 STANLEY ELECTRIC CO LTD FJ6841103	3,090.0000 28.1639	1,265,532.00 13,467.41	2,163,000.00 19,714.72	0.04	897,468.00 6,247.31
11,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	533.0000 4.8580	5,687,842.00 54,772.56	5,863,000.00 53,438.45	0.10	175,158.00 -1,334.11
2,000.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	1,462.0000 13.3254	3,040,519.00 27,016.03	2,924,000.00 26,650.87	0.05	-116,519.00 -365.16
400.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	3,275.0000 29.8501	1,136,568.00 12,095.00	1,310,000.00 11,940.03	0.02	173,432.00 -154.97

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,400.000 SUMITOMO METAL MINING CO LTD FJ6858842	2,947.5000 26.8651	7,382,689.00 67,328.50	7,074,000.00 64,476.14	0.12	-308,689.00 -2,852.36
1,220.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	4,026.0000 36.6951	3,038,638.00 29,587.24	4,911,720.00 44,767.99	0.09	1,873,082.00 15,180.75
7,400.000 SUMITOMO CORP FJ6858941	1,561.5000 14.2323	8,391,893.00 81,714.63	11,555,100.00 105,319.24	0.20	3,163,207.00 23,604.61
2,100.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	1,300.0000 11.8489	1,785,892.00 22,012.72	2,730,000.00 24,882.65	0.05	944,108.00 2,869.93
1,400.000 SUZUKI MOTOR CORP FJ6865508	5,567.0000 50.7406	2,930,264.00 31,182.97	7,793,800.00 71,036.78	0.14	4,863,536.00 39,853.81
1,200.000 TAISEI CORP FJ6870102	4,705.0000 42.8838	1,242,621.00 13,223.59	5,646,000.00 51,460.60	0.10	4,403,379.00 38,237.01
3,000.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	3,705.0000 33.7693	13,511,551.00 128,355.53	11,115,000.00 101,307.93	0.19	-2,396,551.00 -27,047.60
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	1,581.0000 14.4101	1,332,666.00 14,181.83	1,581,000.00 14,410.06	0.03	248,334.00 228.23
800.000 TEIJIN LTD FJ6880507	1,757.0000 16.0142	1,268,634.00 13,500.42	1,405,600.00 12,811.37	0.02	136,966.00 -689.05
800.000 SYSMEX CORP FJ6883808	5,276.0000 48.0882	2,593,296.00 26,540.74	4,220,800.00 38,470.58	0.07	1,627,504.00 11,929.84

 BNY MELLON PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 TERUMO CORP FJ6885076	6,224.0000 56.7288	5,702,850.00 51,797.21	6,224,000.00 56,728.80	0.11	521,150.00 4,931.59
1,000.000 TOBU RAILWAY CO LTD FJ6895166	2,963.0000 27.0063	3,061,530.00 27,202.72	2,963,000.00 27,006.33	0.05	-98,530.00 -196.39
900.000 TOHO CO LTD/TOKYO FJ6895208	3,980.0000 36.2758	1,351,575.00 14,383.04	3,582,000.00 32,648.22	0.06	2,230,425.00 18,265.18
1,200.000 TOHO GAS CO LTD FJ6895224	4,635.0000 42.2458	3,523,761.00 29,762.75	5,562,000.00 50,694.98	0.10	2,038,239.00 20,932.23
8,700.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	653.0000 5.9518	3,220,610.00 29,343.63	5,681,100.00 51,780.52	0.10	2,460,490.00 22,436.89
2,400.000 TOKYO TATEMONO CO LTD FJ6895422	1,140.0000 10.3906	3,003,901.00 26,800.20	2,736,000.00 24,937.34	0.05	-267,901.00 -1,862.86
1,800.000 TOKYO GAS CO LTD FJ6895448	2,785.5000 25.3885	3,727,863.00 39,670.78	5,013,900.00 45,699.31	0.09	1,286,037.00 6,028.53
1,000.000 TOKYO ELECTRON LTD FJ6895679	12,515.0000 114.0683	7,247,622.00 69,770.23	12,515,000.00 114,068.27	0.22	5,267,378.00 44,298.04
3,963.000 TOKYU CORP FJ6896545	1,795.0000 16.3606	3,147,677.00 36,585.38	7,113,585.00 64,836.94	0.12	3,965,908.00 28,251.56
9,000.000 TORAY INDUSTRIES INC FJ6897147	772.0000 7.0364	5,219,608.00 54,538.06	6,948,000.00 63,327.71	0.12	1,728,392.00 8,789.65

 PARA EAFE - PI 1 - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500.000 TOSHIBA CORP FJ6897212	3,100.0000 28.2550	7,568,783.00 70,012.46	7,750,000.00 70,637.56	0.14	181,217.00 625.10
1,000.000 TOTO LTD FJ6897469	3,810.0000 34.7263	1,284,642.00 13,670.77	3,810,000.00 34,726.34	0.07	2,525,358.00 21,055.57
2,200.000 LIXIL GROUP CORP FJ6900214	1,362.0000 12.4140	2,929,664.00 26,013.71	2,996,400.00 27,310.76	0.05	66,736.00 1,297.05
2,400.000 MAZDA MOTOR CORP FJ6900305	1,135.0000 10.3450	2,910,254.00 25,858.58	2,724,000.00 24,827.96	0.05	-186,254.00 -1,030.62
700.000 TOYOTA INDUSTRIES CORP FJ6900545	5,090.0000 46.3929	1,868,533.00 19,884.36	3,563,000.00 32,475.05	0.06	1,694,467.00 12,590.69
900.000 TOYOTA TSUSHO CORP FJ6900586	3,245.0000 29.5766	1,342,570.00 14,287.22	2,920,500.00 26,618.97	0.05	1,577,930.00 12,331.75
9,960.000 TOYOTA MOTOR CORP FJ6900644	6,406.0000 58.3876	36,989,485.00 393,630.78	63,803,760.00 581,540.90	1.12	26,814,275.00 187,910.12
900.000 UNICHARM CORP FJ6911484	3,559.0000 32.4386	912,456.00 9,710.07	3,203,100.00 29,194.73	0.06	2,290,644.00 19,484.66
800.000 WEST JAPAN RAILWAY CO FJ6957990	7,761.0000 70.7378	3,405,501.00 33,680.36	6,208,800.00 56,590.26	0.11	2,803,299.00 22,909.90
8,400.000 YAMADA DENKI CO LTD FJ6985025	527.0000 4.8034	3,857,528.00 32,761.71	4,426,800.00 40,348.17	0.08	569,272.00 7,586.46

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 YAKULT HONSHA CO LTD FJ6985116	7,720.0000 70.3641	1,243,121.00 13,228.91	3,860,000.00 35,182.06	0.07	2,616,879.00 21,953.15
1,400.000 YAMAHA MOTOR CO LTD FJ6985264	2,159.0000 19.6783	2,384,692.00 23,372.45	3,022,600.00 27,549.56	0.05	637,908.00 4,177.11
9,000.000 ASTELLAS PHARMA INC FJ6985389	1,401.5000 12.7740	6,150,073.00 65,447.20	12,613,500.00 114,966.05	0.22	6,463,427.00 49,518.85
1,200.000 YAMATO HOLDINGS CO LTD FJ6985561	3,024.0000 27.5623	2,294,747.00 22,243.54	3,628,800.00 33,074.78	0.06	1,334,053.00 10,831.24
1,000.000 YASKAWA ELECTRIC CORP FJ6986049	2,698.0000 24.5910	873,436.00 9,294.84	2,698,000.00 24,590.99	0.05	1,824,564.00 15,296.15
1,700.000 YOKOGAWA ELECTRIC CORP FJ6986429	1,901.0000 17.3267	1,410,004.00 15,004.83	3,231,700.00 29,455.41	0.06	1,821,696.00 14,450.58
1,200.000 SEGA SAMMY HOLDINGS INC FJB02RK08	1,536.0000 13.9999	1,361,480.00 14,488.46	1,843,200.00 16,799.89	0.03	481,720.00 2,311.43
3,400.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	4,783.0000 43.5948	8,741,368.00 89,974.22	16,262,200.00 148,222.21	0.28	7,520,832.00 58,247.99
2,200.000 DAIICHI SANKYO CO LTD FJB0J7D93	3,511.0000 32.0011	8,185,091.00 74,855.44	7,724,200.00 70,402.41	0.14	-460,891.00 -4,453.03
1,500.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	4,925.0000 44.8890	2,795,897.00 28,614.24	7,387,500.00 67,333.55	0.13	4,591,603.00 38,719.31

 PARA EAFE - PI 1 - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	832.6000 7.5888	2,188,093.00 23,285.01	3,746,700.00 34,149.39	0.07	1,558,607.00 10,864.38
300.000 TSURUHA HOLDINGS INC FJB0MKZN5	9,420.0000 85.8588	3,235,617.00 28,730.40	2,826,000.00 25,757.64	0.05	-409,617.00 -2,972.76
1,700.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	2,015.0000 18.3658	3,413,606.00 28,832.35	3,425,500.00 31,221.80	0.06	11,894.00 2,389.45
1,000.000 AOZORA BANK LTD FJB1G1851	3,275.0000 29.8501	1,810,905.00 22,321.02	3,275,000.00 29,850.07	0.06	1,464,095.00 7,529.05
1,200.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	2,237.0000 20.3892	2,863,430.00 27,207.23	2,684,400.00 24,467.03	0.05	-179,030.00 -2,740.20
1,800.000 J FRONT RETAILING CO LTD FJB23TC16	1,260.0000 11.4843	2,308,354.00 22,499.77	2,268,000.00 20,671.74	0.04	-40,354.00 -1,828.03
1,200.000 ZOZO INC FJB292RC9	2,010.0000 18.3202	2,952,275.00 26,214.49	2,412,000.00 21,984.23	0.04	-540,275.00 -4,230.26
9,400.000 SEVEN BANK LTD FJB2NT8S0	314.0000 2.8620	3,225,812.00 28,780.05	2,951,600.00 26,902.43	0.05	-274,212.00 -1,877.62
1,400.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	1,215.0000 11.0741	1,441,320.00 15,338.08	1,701,000.00 15,503.81	0.03	259,680.00 165.73
1,700.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	3,132.0000 28.5467	5,495,446.00 48,796.36	5,324,400.00 48,529.37	0.09	-171,046.00 -266.99

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	4,493.0000 40.9516	5,754,675.00 65,923.65	10,333,900.00 94,188.58	0.18	4,579,225.00 28,264.93
6,300.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	1,718.0000 15.6588	7,820,708.00 81,981.59	10,823,400.00 98,650.14	0.19	3,002,692.00 16,668.55
600.000 MEIJI HOLDINGS CO LTD FJB60DQV4	8,960.0000 81.6661	1,100,049.00 11,706.38	5,376,000.00 48,999.68	0.09	4,275,951.00 37,293.30
5,100.000 JXTG HOLDINGS INC FJB627LW8	576.7000 5.2563	1,586,793.00 16,886.17	2,941,170.00 26,807.36	0.05	1,354,377.00 9,921.19
1,100.000 SOMPO HOLDINGS INC FJB62G7K0	3,732.0000 34.0154	3,021,709.00 33,742.54	4,105,200.00 37,416.94	0.07	1,083,491.00 3,674.40
2,100.000 NEXON CO LTD FJB63QM79	1,413.0000 12.8788	2,941,470.00 26,243.21	2,967,300.00 27,045.53	0.05	25,830.00 802.32
300.000 JAPAN AIRLINES CO LTD FJB8BRV41	3,891.0000 35.4646	739,870.00 7,510.23	1,167,300.00 10,639.38	0.02	427,430.00 3,129.15
700.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	4,960.0000 45.2080	3,043,020.00 27,038.26	3,472,000.00 31,645.63	0.06	428,980.00 4,607.37
6,200.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	422.0000 3.8463	2,803,801.00 24,896.12	2,616,400.00 23,847.24	0.05	-187,401.00 -1,048.88
4,680.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	292.0000 2.6614	1,745,640.00 17,332.47	1,366,560.00 12,455.54	0.02	-379,080.00 -4,876.93

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,300.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	2,662.5000 24.2674	7,152,373.00 62,046.23	11,448,750.00 104,349.91	0.20	4,296,377.00 42,303.68
12.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	144,400.0000 1,316.1373	1,698,638.00 14,991.73	1,732,800.00 15,793.65	0.03	34,162.00 801.92
3,200.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	1,265.0000 11.5299	4,222,910.00 37,521.97	4,048,000.00 36,895.59	0.07	-174,910.00 -626.38
5,500.000 JAPAN POST BANK CO LTD FJBYT8165	1,210.0000 11.0286	6,810,803.00 60,382.66	6,655,000.00 60,657.16	0.12	-155,803.00 274.50
TOTAL JAPANESE YEN EQUITY		885,501,888.00 8,697,355.52	1,369,738,550.00 12,484,514.93	23.96	484,236,662.00 3,787,159.41
NEW ZEALAND DOLLAR					
9,783.000 SPARK NEW ZEALAND LTD AN6881436	4.1500 2.7828	16,206.01 11,456.03	40,599.45 27,223.96	0.05	24,393.44 15,767.93
6,947.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	7.1800 4.8145	29,386.50 25,143.09	49,879.46 33,446.67	0.06	20,492.96 8,303.58
13,355.000 MERIDIAN ENERGY LTD ANBWFD052	3.4050 2.2832	41,020.35 26,745.27	45,473.78 30,492.44	0.06	4,453.43 3,747.17
TOTAL NEW ZEALAND DOLLAR EQUITY		86,612.86 63,344.39	135,952.69 91,163.07	0.17	49,339.83 27,818.68
NORWEGIAN KRONE					
4,700.000 DNB ASA SN4263307	138.1500 15.9542	390,795.30 61,333.08	649,305.00 74,984.84	0.14	258,509.70 13,651.76

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,350.000 TELENOR ASA SN4732491	167.5000 19.3437	393,821.81 45,183.52	393,625.00 45,457.69	0.09	-196.81 274.17
2,339.000 SCHIBSTED ASA SN4790531	290.0000 33.4906	408,593.60 48,557.12	678,310.00 78,334.48	0.15	269,716.40 29,777.36
2,482.000 EQUINOR ASA SN7133606	183.7500 21.2203	466,405.69 57,309.46	456,067.50 52,668.85	0.10	-10,338.19 -4,640.61
2,410.000 MOWI ASA SNB02L489	182.7000 21.0991	343,034.19 42,549.31	440,307.00 50,848.76	0.10	97,272.81 8,299.45
1,052.000 AKER BP ASA SNB1L95G4	218.0000 25.1757	232,608.25 26,687.35	229,336.00 26,484.82	0.05	-3,272.25 -202.53
1,698.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	135.2000 15.6135	226,796.34 26,020.54	229,569.60 26,511.79	0.05	2,773.26 491.25
TOTAL NORWEGIAN KRONE EQUITY		2,462,055.18 307,640.38	3,076,520.10 355,291.23	0.68	614,464.92 47,650.85
POUND STERLING					
7,101.000 ANTOFAGASTA PLC EX0045610	7.8320 9.9748	52,730.40 66,883.24	55,615.03 70,831.30	0.14	2,884.63 3,948.06
2,263.000 ASHTEAD GROUP PLC EX0053671	16.3700 20.8488	25,372.23 39,620.01	37,045.31 47,180.91	0.09	11,673.08 7,560.90
22,318.000 AVIVA PLC EX0216237	3.7550 4.7824	85,073.45 108,917.09	83,804.09 106,732.89	0.20	-1,269.36 -2,184.20

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,639.000 DIAGEO PLC EX0237407	27.9500 35.5971	157,263.20 230,061.73	325,310.05 414,314.88	0.80	168,046.85 184,253.15
1,038.000 SCHRODERS PLC EX0240542	24.4300 31.1140	18,149.97 25,607.56	25,358.34 32,296.38	0.06	7,208.37 6,688.82
14,373.000 BAE SYSTEMS PLC EX0263494	4.5920 5.8484	54,441.34 82,941.11	66,000.82 84,058.64	0.16	11,559.48 1,117.53
9,278.000 BRITISH AMERICAN TOBACCO PLC EX0287584	25.0000 31.8400	216,414.75 321,841.75	231,950.00 295,411.52	0.57	15,535.25 -26,430.23
6,740.000 HAMMERSON PLC EX0406507	3.2940 4.1952	23,341.29 29,482.37	22,201.56 28,275.91	0.05	-1,139.73 -1,206.46
11,823.000 STANDARD CHARTERED PLC EX0408289	6.0930 7.7600	69,272.88 91,650.77	72,037.54 91,747.01	0.18	2,764.66 96.24
4,064.000 IMPERIAL BRANDS PLC EX0454499	23.7700 30.2735	81,891.49 125,150.67	96,601.28 123,031.39	0.24	14,709.79 -2,119.28
75,632.000 HSBC HOLDINGS PLC EX0540529	6.4690 8.2389	469,551.19 641,219.90	489,263.41 623,125.88	1.20	19,712.22 -18,094.02
22,756.000 LEGAL & GENERAL GROUP PLC EX0560394	2.3100 2.9420	20,308.01 31,035.70	52,566.36 66,948.52	0.13	32,258.35 35,912.82
4,415.000 MEGGITT PLC EX0575806	4.7100 5.9987	21,367.32 26,989.06	20,794.65 26,484.07	0.05	-572.67 -504.99

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,453.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.1325 2.7160	28,534.20 41,564.63	32,953.52 41,969.60	0.08	4,419.32 404.97
1,425.000 ASSOCIATED BRITISH FOODS PLC EX0673122	20.4300 26.0196	14,071.47 21,504.73	29,112.75 37,078.00	0.07	15,041.28 15,573.27
3,580.000 PEARSON PLC EX0677602	9.3840 11.9515	27,760.39 37,255.44	33,594.72 42,786.24	0.08	5,834.33 5,530.80
3,441.000 PERSIMMON PLC EX0682537	19.3000 24.5805	58,377.98 74,663.65	66,411.30 84,581.43	0.16	8,033.32 9,917.78
10,123.000 PRUDENTIAL PLC EX0709959	14.0200 17.8559	57,866.78 88,434.91	141,924.46 180,754.99	0.35	84,057.68 92,320.08
4,187.000 RIO TINTO PLC EX0718877	37.3000 47.5053	135,217.87 182,228.50	156,175.10 198,904.61	0.38	20,957.23 16,676.11
2,676.000 SSE PLC EX0790876	10.8150 13.7740	28,024.90 35,398.25	28,940.94 36,859.18	0.07	916.04 1,460.93
74,164.000 BP PLC EX0798051	4.9595 6.3164	364,506.83 500,128.26	367,816.36 468,450.92	0.90	3,309.53 -31,677.34
293,345.000 LLOYDS BANKING GROUP PLC EX0870611	0.5185 0.6604	171,824.16 218,551.07	152,099.38 193,713.77	0.37	-19,724.78 -24,837.30
42,761.000 TESCO PLC EX0884703	1.9010 2.4211	85,983.36 111,701.22	81,288.66 103,529.24	0.20	-4,694.70 -8,171.98

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,149.000 SMITH & NEPHEW PLC EX0922321	14.6400 18.6455	31,013.00 45,470.76	60,741.36 77,360.20	0.15	29,728.36 31,889.44
18,554.000 GLAXOSMITHKLINE PLC EX0925282	14.9120 18.9919	245,492.22 354,972.41	276,677.25 352,376.15	0.68	31,185.03 -2,596.26
1,524.000 WEIR GROUP PLC/THE EX0946585	12.9800 16.5313	20,443.02 25,821.58	19,781.52 25,193.74	0.05	-661.50 -627.84
5,310.000 ASTRAZENECA PLC EX0989528	58.7300 74.7985	157,293.90 240,384.40	311,856.30 397,180.18	0.76	154,562.40 156,795.78
38,104.000 BT GROUP PLC EX3091355	2.3810 3.0324	56,136.17 81,836.58	90,725.62 115,548.15	0.22	34,589.45 33,711.57
668.000 CARNIVAL PLC EX3121525	37.6300 47.9256	18,250.38 27,891.15	25,136.84 32,014.28	0.06	6,886.46 4,123.13
74,929.000 BARCLAYS PLC EX3134866	1.5052 1.9170	128,085.83 164,087.90	112,783.13 143,640.59	0.28	-15,302.70 -20,447.31
1,452.000 INTERTEK GROUP PLC EX3163832	48.0000 61.1328	31,817.63 49,553.74	69,696.00 88,764.83	0.17	37,878.37 39,211.09
1,734.000 BURBERRY GROUP PLC EX3174300	17.3550 22.1033	12,641.65 19,319.59	30,093.57 38,327.17	0.07	17,451.92 19,007.58
788.000 NEXT PLC EX3208983	39.9100 50.8294	17,297.65 26,435.13	31,449.08 40,053.55	0.08	14,151.43 13,618.42

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,151.000 ITV PLC EX3398644	1.2485 1.5901	12,901.27 20,171.78	27,655.52 35,222.07	0.07	14,754.25 15,050.29
7,789.000 J SAINSBURY PLC EXB019KW9	2.6500 3.3750	19,118.53 26,758.30	20,640.85 26,288.19	0.05	1,522.32 -470.11
590.000 RANDGOLD RESOURCES LTD EXB01C3S0	65.4600 83.3699	32,757.57 47,063.48	38,621.40 49,188.22	0.09	5,863.83 2,124.74
1,631.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.7900 44.3085	46,215.48 58,619.72	56,742.49 72,267.24	0.14	10,527.01 13,647.52
17,870.000 CENTRICA PLC EXB033F22	1.3490 1.7181	23,898.87 30,186.66	24,106.63 30,702.20	0.06	207.76 515.54
17,514.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	23.0750 29.3883	341,423.99 505,646.38	404,135.55 514,707.04	0.99	62,711.56 9,060.66
16,484.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	23.4000 29.8022	270,030.04 398,522.09	385,725.60 491,260.12	0.94	115,695.56 92,738.03
1,362.000 BUNZL PLC EXB0744B8	23.6900 30.1716	10,135.23 15,489.17	32,265.78 41,093.70	0.08	22,130.55 25,604.53
885.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	40.6200 51.7336	17,636.81 29,110.43	35,948.70 45,784.26	0.09	18,311.89 16,673.83
5,511.000 UNILEVER PLC EXB10RZP7	41.0850 52.3259	118,087.67 176,470.48	226,419.44 288,367.80	0.55	108,331.77 111,897.32

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,213.000 TUI AG EXB11LJN2	11.2550 14.3344	22,802.75 31,421.53	24,907.32 31,721.96	0.06	2,104.57 300.43
5,943.000 EXPERIAN PLC EXB19NLV9	19.0500 24.2621	48,555.65 71,269.42	113,214.15 144,189.54	0.28	64,658.50 72,920.12
2,802.000 MONDI PLC EXB1CRLC8	16.3350 20.8043	44,628.76 56,607.12	45,770.67 58,293.53	0.11	1,141.91 1,686.41
1,824.000 SEVERN TRENT PLC EXB1FH8J7	18.1550 23.1222	27,782.77 38,956.23	33,114.72 42,174.91	0.08	5,331.95 3,218.68
700.000 WHITBREAD PLC EXB1KJJ48	45.7900 58.3181	10,537.64 16,104.15	32,053.00 40,822.70	0.08	21,515.36 24,718.55
1,144.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	18.4900 23.5489	20,528.01 25,928.93	21,152.56 26,939.90	0.05	624.55 1,010.97
2,172.000 SMITHS GROUP PLC EXB1WY232	13.6400 17.3719	26,180.43 37,979.52	29,626.08 37,731.78	0.07	3,445.65 -247.74
4,067.000 ANGLO AMERICAN PLC EXB1XZS89	17.4780 22.2600	64,961.30 84,515.62	71,083.03 90,531.35	0.17	6,121.73 6,015.73
3,510.000 3I GROUP PLC EXB1YW440	7.7340 9.8500	10,355.88 15,826.38	27,146.34 34,573.58	0.07	16,790.46 18,747.20
2,980.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	60.1300 76.5816	106,046.45 162,486.31	179,187.40 228,213.07	0.44	73,140.95 65,726.76

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,848.000 RELX PLC EXB2B0DG6	16.1650 20.5877	25,641.73 39,186.98	78,367.92 99,809.38	0.19	52,726.19 60,622.40
2,797.000 SHIRE PLC EXB2QKY08	45.7000 58.2035	53,066.51 78,450.62	127,822.90 162,795.25	0.31	74,756.39 84,344.63
6,236.000 UNITED UTILITIES GROUP PLC EXB39J2M5	7.3620 9.3762	40,087.57 55,989.08	45,909.43 58,470.25	0.11	5,821.86 2,481.17
45,542.000 GLENCORE PLC EXB4T3BW4	2.9135 3.7106	110,948.35 147,557.21	132,686.62 168,989.68	0.32	21,738.27 21,432.47
6,750.000 SEGRO PLC EXB5ZN1N1	5.8860 7.4964	26,331.54 35,908.15	39,730.50 50,600.76	0.10	13,398.96 14,692.61
7,413.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.3000 10.5709	45,543.55 69,601.92	61,527.90 78,361.93	0.15	15,984.35 8,760.01
22,032.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	2.1670 2.7599	46,367.72 58,567.07	47,743.34 60,805.92	0.12	1,375.62 2,238.85
6,432.000 SAGE GROUP PLC/THE EXB8C3BL7	6.0140 7.6594	20,455.45 29,356.21	38,682.05 49,265.46	0.09	18,226.60 19,909.25
4,878.000 WPP PLC EXB8KF9B6	8.4660 10.7823	33,724.81 51,539.94	41,297.15 52,596.05	0.10	7,572.34 1,056.11
839.000 COCA-COLA HBC AG EXB9895B6	24.5200 31.2287	19,860.67 26,085.00	20,572.28 26,200.86	0.05	711.61 115.86

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,710.000 COMPASS GROUP PLC EXBD6K458	16.5000 21.0144	39,628.42 60,562.08	110,715.00 141,006.62	0.27	71,086.58 80,444.54
2,045.000 INTERCONTINENTAL HOTELS GROUP EXBD8QVH7	42.3700 53.9624	59,227.07 77,935.08	86,646.65 110,353.17	0.21	27,419.58 32,418.09
1,586.000 MICRO FOCUS INTERNATIONAL PLC EXBD8YWM8	13.8300 17.6139	19,863.28 25,452.80	21,934.38 27,935.63	0.05	2,071.10 2,482.83
8,400.000 NATIONAL GRID PLC EXBDR05C3	7.6420 9.7329	54,044.92 80,674.13	64,192.80 81,755.95	0.16	10,147.88 1,081.82
18,462.000 OLD MUTUAL LTD EXBDVPYQ0	1.1712 1.4916	26,224.04 40,076.89	21,622.69 27,538.66	0.05	-4,601.35 -12,538.23
7,069.000 ROYAL MAIL PLC EXBDVZY8	2.7210 3.4655	20,386.45 25,750.12	19,234.75 24,497.38	0.05	-1,151.70 -1,252.74
14,802.000 STANDARD LIFE ABERDEEN PLC EXBF8Q6K3	2.5675 3.2700	36,770.55 46,444.88	38,004.14 48,402.07	0.09	1,233.59 1,957.19
994.000 FERGUSON PLC EXBFYFZP5	50.1700 63.8965	18,203.82 27,819.99	49,868.98 63,513.13	0.12	31,665.16 35,693.14
7,656.000 BHP GROUP PLC EXBH0P3Z9	16.5160 21.0348	112,737.15 149,135.25	126,446.50 161,042.26	0.31	13,709.35 11,907.01
84,028.000 VODAFONE GROUP PLC EXBH4HKS0	1.5290 1.9473	133,735.13 173,256.90	128,478.81 163,630.61	0.31	-5,256.32 -9,626.29

 PARA EAFE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,672.000 AUTO TRADER GROUP PLC EXBVYVFW2	4.5480 5.7923	20,995.06 26,518.86	21,248.26 27,061.78	0.05	253.20 542.92
2,680.000 LAND SECURITIES GROUP PLC EXBYW0PQ8 REIT	8.0440 10.2448	22,270.38 28,129.71	21,557.92 27,456.17	0.05	-712.46 -673.54
578.000 CRODA INTERNATIONAL PLC EXBYZW78	46.8500 59.6682	13,552.66 20,951.73	27,079.30 34,488.20	0.07	13,526.64 13,536.47
25,629.000 MELROSE INDUSTRIES PLC EXBZ1G438	1.6385 2.0868	40,163.58 50,730.61	41,993.12 53,482.44	0.10	1,829.54 2,751.83
773.000 JOHNSON MATTHEY PLC EXBZ4BQC2	27.9900 35.6481	15,427.12 23,576.49	21,636.27 27,555.95	0.05	6,209.15 3,979.46
TOTAL POUND STERLING EQUITY		5,315,659.54 7,466,996.26	6,962,323.19 8,867,214.84	17.02	1,646,663.65 1,400,218.58
SINGAPORE DOLLAR					
13,500.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	3.4900 2.5605	43,852.85 32,233.32	47,115.00 34,567.13	0.07	3,262.15 2,333.81
10,600.000 DBS GROUP HOLDINGS LTD FM6175208	23.6900 17.3808	151,336.08 108,101.37	251,114.00 184,236.24	0.35	99,777.92 76,134.87
4,800.000 CITY DEVELOPMENTS LTD FM6197921	8.1200 5.9574	40,212.16 29,234.58	38,976.00 28,595.74	0.05	-1,236.16 -638.84
20,100.000 CAPITALAND LTD FM6309302	3.1100 2.2817	62,248.97 45,216.31	62,511.00 45,862.80	0.09	262.03 646.49

 PARA EAFE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,700.000 CAPITALAND MALL TRUST FM6420125	2.2600 1.6581	50,713.13 37,469.18	60,342.00 44,271.46	0.08	9,628.87 6,802.28
11,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.5700 1.8855	21,299.81 15,238.53	28,270.00 20,741.01	0.04	6,970.19 5,502.48
3,800.000 UNITED OVERSEAS BANK LTD FM6916783	24.5700 18.0264	91,115.91 66,899.00	93,366.00 68,500.37	0.13	2,250.09 1,601.37
21,600.000 CAPITALAND COMMERCIAL TRUST FMB011YD6	1.7500 1.2839	37,401.63 27,100.67	37,800.00 27,732.94	0.05	398.37 632.27
21,800.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.9300 2.1497	69,604.59 49,813.63	63,874.00 46,862.80	0.09	-5,730.59 -2,950.83
10,500.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	11.2600 8.2612	121,371.68 89,415.66	118,230.00 86,742.48	0.17	-3,141.68 -2,673.18
18,500.000 WILMAR INTERNATIONAL LTD FMB17KC65	3.1200 2.2891	56,746.02 41,220.89	57,720.00 42,347.76	0.08	973.98 1,126.87
11,800.000 KEPPEL CORP LTD FMB1VQ5C0	5.9100 4.3360	72,871.53 51,725.95	69,738.00 51,165.08	0.10	-3,133.53 -560.87
23,000.000 GENTING SINGAPORE LTD FMBDRTVP5	0.9750 0.7153	20,488.43 14,662.87	22,425.00 16,452.68	0.03	1,936.57 1,789.81
TOTAL SINGAPORE DOLLAR EQUITY		839,262.79 608,331.96	951,481.00 698,078.49	1.34	112,218.21 89,746.53

SWEDISH KRONA

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,200.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	86.1000 9.7114	289,064.46 40,284.08	533,820.00 60,210.81	0.12	244,755.54 19,926.73
3,894.000 SWEDBANK AB SS4846522	197.7500 22.3047	461,331.86 56,714.62	770,038.50 86,854.45	0.17	308,706.64 30,139.83
1,200.000 SWEDISH MATCH AB SS5048565	349.1000 39.3758	207,103.50 28,861.98	418,920.00 47,250.97	0.09	211,816.50 18,388.99
1,600.000 SECURITAS AB SS5554042	142.2500 16.0447	123,501.72 17,211.22	227,600.00 25,671.54	0.05	104,098.28 8,460.32
3,095.000 INVESTOR AB SS5679591	375.6000 42.3648	599,538.52 76,513.48	1,162,482.00 131,119.07	0.25	562,943.48 54,605.59
3,357.000 HENNES & MAURITZ AB SS5687438	126.0200 14.2141	446,389.98 52,305.81	423,049.14 47,716.70	0.09	-23,340.84 -4,589.11
11,543.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	77.9200 8.7888	680,281.10 77,862.87	899,430.56 101,448.88	0.19	219,149.46 23,586.01
6,049.000 TELIA CO AB SS5978381	41.9800 4.7350	245,954.28 26,982.42	253,937.02 28,642.15	0.05	7,982.74 1,659.73
3,521.000 LUNDIN PETROLEUM AB SS7187627	221.4000 24.9722	341,106.47 44,351.64	779,549.40 87,927.20	0.17	438,442.93 43,575.56
1,300.000 ALFA LAVAL AB SS7332686	189.6500 21.3911	140,210.07 19,539.70	246,545.00 27,808.39	0.05	106,334.93 8,268.69

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41.000 MODERN TIMES GROUP MTG AB SSB151P43	293.0000 33.0482	12,849.40 1,432.71	12,013.00 1,354.97	0.00	-836.40 -77.74
1,790.000 SKF AB SSB1Q3J35	134.4500 15.1649	240,875.38 26,576.71	240,665.50 27,145.23	0.05	-209.88 568.52
7,547.000 VOLVO AB SSB1QH836	115.9500 13.0783	660,716.49 82,486.19	875,074.65 98,701.72	0.19	214,358.16 16,215.53
2,661.000 SANDVIK AB SSB1VQ251	126.3500 14.2513	359,776.60 39,538.01	336,217.35 37,922.74	0.07	-23,559.25 -1,615.27
3,038.000 INDUSTRIVARDEN AB SSB1VSK57	179.2000 20.2124	508,511.53 55,593.87	544,409.60 61,405.23	0.12	35,898.07 5,811.36
3,195.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	68.7200 7.7511	97,527.33 12,396.56	219,560.40 24,764.73	0.05	122,033.07 12,368.17
1,159.000 HEXAGON AB SSB1XFTL9	408.0000 46.0193	139,749.85 19,908.24	472,872.00 53,336.34	0.10	333,122.15 33,428.10
2,600.000 ATLAS COPCO AB SSBD97BN3	210.5000 23.7428	212,286.68 29,584.31	547,300.00 61,731.25	0.12	335,013.32 32,146.94
1,661.000 ATLAS COPCO AB SSBD97BS2	193.3200 21.8050	142,783.63 19,141.93	321,104.52 36,218.13	0.07	178,320.89 17,076.20
1,173.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	29.2000 3.2935	27,111.70 3,019.86	34,251.60 3,863.32	0.01	7,139.90 843.46

 PARA EAFE - PI 1 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,300.000 BOLIDEN AB SSBDFD9D8	191.9800 21.6539	131,248.86 19,690.34	249,574.00 28,150.04	0.05	118,325.14 8,459.70
2,600.000 EPIROC AB SSBDZV110	83.8400 9.4565	62,643.81 8,730.05	217,984.00 24,586.93	0.05	155,340.19 15,856.88
1,661.000 EPIROC AB SSBDZV128	78.8800 8.8971	45,378.66 6,083.58	131,019.68 14,778.02	0.03	85,641.02 8,694.44
2,200.000 ESSITY AB SSBF1K7P7	217.6000 24.5436	177,330.99 24,712.88	478,720.00 53,995.95	0.10	301,389.01 29,283.07
7,808.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	98.3000 11.0875	612,812.25 80,089.58	767,526.40 86,571.10	0.17	154,714.15 6,481.52
4,200.000 ASSA ABLOY AB SSBYPC1T6	158.1500 17.8381	198,479.19 27,660.10	664,230.00 74,920.06	0.14	465,750.81 47,259.96
6,465.000 NORDEA BANK ABP SSBYZF9J2	74.5800 8.4121	475,415.09 66,253.94	482,159.70 54,383.92	0.10	6,744.61 -11,870.02
TOTAL SWEDISH KRONA EQUITY		7,639,979.40 963,526.68	12,310,054.02 1,388,479.84	2.66	4,670,074.62 424,953.16
SWISS FRANC					
22.000 SGS SA ES4824771	2,210.0000 2,241.8340	32,576.28 31,118.38	48,620.00 49,320.35	0.09	16,043.72 18,201.97
161.000 SWISSCOM AG ES5533975	469.7000 476.4658	66,143.75 64,587.52	75,621.70 76,711.00	0.15	9,477.95 12,123.48

 BNY MELLON PARA EAFE - PI 1 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	6,100.0000 6,187.8677	26,753.37 26,714.63	24,400.00 24,751.47	0.05	-2,353.37 -1,963.16
36.000 GIVAUDAN SA ES5980614	2,276.0000 2,308.7847	40,519.25 39,212.81	81,936.00 83,116.25	0.16	41,416.75 43,903.44
542.000 ZURICH INSURANCE GROUP AG ES5983816	293.1000 297.3220	155,029.38 153,334.21	158,860.20 161,148.51	0.31	3,830.82 7,814.30
8,991.000 NOVARTIS AG ES7103066	84.0400 85.2506	513,497.44 493,621.60	755,603.64 766,487.77	1.47	242,106.20 272,866.17
4,471.000 ABB LTD ES7108891	18.6950 18.9643	90,376.08 91,692.53	83,585.35 84,789.36	0.16	-6,790.73 -6,903.17
2,923.000 ROCHE HOLDING AG ES7110384	243.4000 246.9061	514,551.49 493,846.82	711,458.20 721,706.43	1.39	196,906.71 227,859.61
576.000 ADECCO GROUP AG ES7110723	45.9300 46.5916	25,961.77 26,148.73	26,455.68 26,836.76	0.05	493.91 688.03
1,168.000 LAFARGEHOLCIM LTD ES7110756	40.5000 41.0834	54,966.22 55,555.56	47,304.00 47,985.39	0.09	-7,662.22 -7,570.17
13,301.000 NESTLE SA ES7123874	79.8000 80.9495	744,603.20 714,727.96	1,061,419.80 1,076,709.07	2.07	316,816.60 361,981.11
199.000 BALOISE HOLDING AG ES7124591	135.4000 137.3504	18,854.72 18,010.91	26,944.60 27,332.72	0.05	8,089.88 9,321.81

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
220.000 TEMENOS AG ES7147899	117.9000 119.5983	25,730.86 25,916.16	25,938.00 26,311.63	0.05	207.14 395.47
396.000 SONOVA HOLDING AG ES7156031	160.6000 162.9134	59,281.23 61,215.86	63,597.60 64,513.69	0.12	4,316.37 3,297.83
7,936.000 CREDIT SUISSE GROUP AG ES7171584	10.8000 10.9556	103,167.03 104,256.54	85,708.80 86,943.40	0.17	-17,458.23 -17,313.14
421.000 LONZA GROUP AG ES7333374	254.7000 258.3688	32,488.18 34,970.24	107,228.70 108,773.28	0.21	74,740.52 73,803.04
338.000 SWISS LIFE HOLDING AG ES7437803	378.6000 384.0536	79,493.47 78,064.18	127,966.80 129,810.10	0.25	48,473.33 51,745.92
52.000 EMS-CHEMIE HOLDING AG ES7635612	467.0000 473.7269	27,313.65 27,274.10	24,284.00 24,633.80	0.05	-3,029.65 -2,640.30
708.000 SWISS PRIME SITE AG ESB083BH9	79.5500 80.6959	54,450.97 55,792.61	56,321.40 57,132.68	0.11	1,870.43 1,340.07
968.000 PARGESA HOLDING SA ESB0CDLF5	70.8500 71.8706	64,162.06 63,442.00	68,582.80 69,570.70	0.13	4,420.74 6,128.70
115.000 PARTNERS GROUP HOLDING AG ESB119QG7	596.0000 604.5851	27,268.63 30,129.42	68,540.00 69,527.29	0.13	41,271.37 39,397.87
194.000 SCHINDLER HOLDING AG ESB11TCY9	194.7000 197.5046	18,342.17 17,521.30	37,771.80 38,315.89	0.07	19,429.63 20,794.59

 PARA EAFE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
319.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	126.3500 128.1700	38,450.91 37,569.30	40,305.65 40,886.23	0.08	1,854.74 3,316.93
155.000 GEBERIT AG ESB1WGG94	382.3000 387.8069	29,697.34 28,368.29	59,256.50 60,110.06	0.12	29,559.16 31,741.77
827.000 JULIUS BAER GROUP LTD ESB4R2R51	35.0100 35.5143	32,128.47 30,690.61	28,953.27 29,370.33	0.06	-3,175.20 -1,320.28
1,887.000 SWISS RE AG ESB545MG7	90.1200 91.4181	98,074.52 98,300.90	170,056.44 172,506.03	0.33	71,981.92 74,205.13
2,087.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	63.0000 63.9075	86,862.61 82,975.22	131,481.00 133,374.92	0.26	44,618.39 50,399.70
592.000 IDORSIA LTD ESBF0YK60	16.2200 16.4536	4,588.00 4,747.52	9,602.24 9,740.56	0.02	5,014.24 4,993.04
600.000 SIKA AG ESBF2DSG4	124.6000 126.3948	18,246.12 18,597.62	74,760.00 75,836.88	0.15	56,513.88 57,239.26
13,091.000 UBS GROUP AG ESBRJL171	12.2350 12.4112	197,076.69 194,608.70	160,168.39 162,475.54	0.31	-36,908.30 -32,133.16
TOTAL SWISS FRANC EQUITY		3,280,655.86 3,203,012.23	4,442,732.56 4,506,728.09	8.65	1,162,076.70 1,303,715.86
U.S. DOLLAR					
2,696.000 MELCO RESORTS & ENTERTAINMENT 585464100 ADR	17.6200 17.6200	45,414.12 45,414.12	47,503.52 47,503.52	0.09	2,089.40 2,089.40

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PARA EAFE - PI 1 -		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
3,671.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	15.4200 15.4200	63,048.44 63,048.44	56,606.82 56,606.82	0.11	-6,441.62 -6,441.62	
600.000 JARDINE MATHESON HOLDINGS LTD FM6472118	69.5800 69.5800	38,692.79 38,692.79	41,748.00 41,748.00	0.08	3,055.21 3,055.21	
700.000 JARDINE STRATEGIC HOLDINGS LTD FM6472969	36.7100 36.7100	24,977.47 24,977.47	25,697.00 25,697.00	0.05	719.53 719.53	
593.000 COCA-COLA EUROPEAN PARTNERS PL G25839104	45.8500 45.8500	26,910.34 26,910.34	27,189.05 27,189.05	0.05	278.71 278.71	
365.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	102.6500 102.6500	40,084.20 40,084.20	37,467.25 37,467.25	0.07	-2,616.95 -2,616.95	
1,591.000 AERCAP HOLDINGS NV N00985106	39.6000 39.6000	63,888.56 63,888.56	63,003.60 63,003.60	0.12	-884.96 -884.96	
1,372.000 NXP SEMICONDUCTORS NV N6596X109	73.2800 73.2800	109,094.06 109,094.06	100,540.16 100,540.16	0.19	-8,553.90 -8,553.90	
TOTAL U.S. DOLLAR EQUITY		412,109.98	399,755.40		-12,354.58	
		412,109.98	399,755.40	0.77	-12,354.58	
TOTAL ASSETS EQUITY		38,829,009.32	51,304,610.99	98.46	12,475,601.67	
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
713.000 HENKEL AG & CO KGAA ED5076705	95.4000 109.0565	28,997.94 39,255.97	68,020.20 77,757.29	0.15	39,022.26 38,501.32	

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PARA EAFE - PI 1 - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
744.000 VOLKSWAGEN AG ED5497166	138.9200 158.8064	76,324.23 93,142.42	103,356.48 118,151.96	0.23	27,032.25 25,009.54	
438.000 BAYERISCHE MOTOREN WERKE AG ED5756033	62.1000 70.9896	11,661.01 15,786.09	27,199.80 31,093.45	0.06	15,538.79 15,307.36	
204.000 SARTORIUS AG ED5843328	108.9000 124.4890	24,002.40 27,275.13	22,215.60 25,395.76	0.05	-1,786.80 -1,879.37	
583.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	51.6400 59.0323	32,081.03 36,455.28	30,106.12 34,415.81	0.07	-1,974.91 -2,039.47	
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES		173,066.61 211,914.89	250,898.20 286,814.27	0.55	77,831.59 74,899.38	
TOTAL ASSETS PREFERRED SECURITIES		211,914.89	286,814.27	0.55	74,899.38	
TOTAL ASSETS		39,552,987.68	52,105,043.79	100.00	12,552,056.11	

 PRAIRIE I TOWNSEND R -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
CASH		0.01	0.01		0.00
		0.01	0.01	0.00	0.00
INTEREST RECEIVABLE		7.64	7.64		0.00
		7.64	7.64	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		7.65	7.65		0.00
		7.65	7.65	0.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		7.65	7.65	0.00	0.00
REAL ESTATE					
U.S. DOLLAR					
1,904,175.000 LION INDUSTRIAL TRUST	1.3322	1,695,934.20	2,536,697.38		840,763.18
999151624	1.3322	1,695,934.20	2,536,697.38	4.37	840,763.18
1,546,641.060 CITIC CAPITAL CHINA	0.6734	980,936.71	1,041,558.00		60,621.29
999180086	0.6734	980,936.71	1,041,558.00	1.80	60,621.29
1,208,241.000 H/2 SPECIAL OPPORTUNITIES III	0.6436	480,516.00	777,681.00		297,165.00
99VVA26M1 LP	0.6436	480,516.00	777,681.00	1.34	297,165.00
383,942.000 BRV PARTNERS FUND I LP	0.8778	136,800.00	337,018.00		200,218.00
99VVA5GA9	0.8778	136,800.00	337,018.00	0.58	200,218.00
4,047,685.020 METLIFE CORE PROPERTY FUND	1.1302	3,544,256.73	4,574,766.47		1,030,509.74
99VVA7NG4 L P	1.1302	3,544,256.73	4,574,766.47	7.89	1,030,509.74

 PRAIRIE I TOWNSEND R - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365.484 PRIME PROPERTY FUND LLC 99VVAE6C7	23,803.7968 23,803.7968	3,105,938.51 3,105,938.51	8,699,906.87 8,699,906.87	15.00	5,593,968.36 5,593,968.36
1,631,341.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND & LP	0.3478 0.3478	0.00 0.00	567,449.00 567,449.00	0.98	567,449.00 567,449.00
1,468,207.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.6050 0.6050	1,452,796.96 1,452,796.96	888,264.00 888,264.00	1.53	-564,532.96 -564,532.96
1,463,026.590 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.0001 0.0001	0.00 0.00	169.33 169.33	0.00	169.33 169.33
231,482.000 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.1673 0.1673	0.00 0.00	38,719.84 38,719.84	0.07	38,719.84 38,719.84
1,471,453.640 DIVCOWEST FUND III 99VVALSA1	0.0210 0.0210	0.00 0.00	30,856.00 30,856.00	0.05	30,856.00 30,856.00
1,479,839.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.0152 0.0152	0.00 0.00	22,548.00 22,548.00	0.04	22,548.00 22,548.00
2,702,602.755 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.4690 1.4690	283,843.75 283,843.75	3,970,074.70 3,970,074.70	6.85	3,686,230.95 3,686,230.95
961,161.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.3316 0.3316	0.00 0.00	318,707.00 318,707.00	0.55	318,707.00 318,707.00
1,128,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.4729 1.4729	849,040.19 849,040.19	1,661,400.00 1,661,400.00	2.87	812,359.81 812,359.81

 PRAIRIE I TOWNSEND R - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,947,645.690 PRISA REAL ESTATE LP 99VVAWA08	1.4548 1.4548	4,426,907.39 4,426,907.39	7,197,597.49 7,197,597.49	12.41	2,770,690.10 2,770,690.10
5,414,950.485 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.4402 1.4402	4,380,489.90 4,380,489.90	7,798,606.54 7,798,606.54	13.45	3,418,116.64 3,418,116.64
1,182,522.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	0.9669 0.9669	714,828.00 714,828.00	1,143,361.00 1,143,361.00	1.97	428,533.00 428,533.00
1,093,955.300 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	0.9785 0.9785	687,432.13 687,432.13	1,070,384.11 1,070,384.11	1.85	382,951.98 382,951.98
2,600,000.000 INLAND RETAIL PROPERTY 99VVBW60	1.1406 1.1406	2,600,000.00 2,600,000.00	2,965,543.00 2,965,543.00	5.11	365,543.00 365,543.00
971,947.780 ASANA PARTNERS I 99VVBFXJ8	1.1517 1.1517	971,947.78 971,947.78	1,119,431.00 1,119,431.00	1.93	147,483.22 147,483.22
2,616,651.000 HANCOCK US REAL ESTATE 99VVBHWS5	1.2008 1.2008	2,493,010.06 2,493,010.06	3,141,950.19 3,141,950.19	5.42	648,940.13 648,940.13
346,153.000 CARROLL MULTIFAMILY REAL 99VVBKS79 ESTATE FUND V	0.9332 0.9332	326,864.32 326,864.32	323,045.62 323,045.62	0.56	-3,818.70 -3,818.70
239,827.000 WOLF CREDIT PARTNERS II LP 99VVBKG1	0.9424 0.9424	236,873.88 236,873.88	226,001.44 226,001.44	0.39	-10,872.44 -10,872.44
486,232.000 CARROLL FUND V BEDROCK SIDECAR 99VVBWLN7 LP	0.7836 0.7836	352,772.20 352,772.20	381,012.96 381,012.96	0.66	28,240.76 28,240.76

 BNY MELLON PRAIRIE I TOWNSEND R - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,350,000.000 OAKTREE RE INCOME FUND 99VVBGMN3	1.1542 1.1542	1,272,565.00 1,272,565.00	1,558,142.00 1,558,142.00	2.69	285,577.00 285,577.00
2,403,000.000 PROLOGIS TARGETED US LOGISTICS 99VVBPEY4 LP	1.0793 1.0793	2,403,000.00 2,403,000.00	2,593,443.00 2,593,443.00	4.47	190,443.00 190,443.00
951,571.110 CARDINAL STUDENT HOUSING 99VVB2Q6	1.0000 1.0000	951,571.11 951,571.11	951,571.11 951,571.11	1.64	0.00 0.00
2,048,040.000 CORTLAND GROWTH INCOME LP 99VVBUBJ9	1.0000 1.0000	2,048,040.00 2,048,040.00	2,048,040.00 2,048,040.00	3.53	0.00 0.00
TOTAL U.S. DOLLAR REAL ESTATE		36,396,364.82	57,983,945.05		21,587,580.23
		36,396,364.82	57,983,945.05	100.00	21,587,580.23
TOTAL ASSETS REAL ESTATE		36,396,364.82	57,983,945.05	100.00	21,587,580.23
TOTAL ASSETS		36,396,372.47	57,983,952.70	100.00	21,587,580.23

 WELLINGTON-PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES					
U.S. DOLLAR					
2,951,541.679 WTC-CTF JPM PAG EMERGING	9.9100	29,386,937.83	29,249,778.04		-137,159.79
99VVAJY68 MARKETS DEBT	9.9100	29,386,937.83	29,249,778.04	100.00	-137,159.79

 STEPSTONE-PL1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PRIVATE EQUITY U.S. DOLLAR					
45,292,059.060 STEPSTONE XL OPP FUND LP 99VVAKD50	1.3646 1.3646	42,960,592.99 42,960,592.99	61,807,765.90 61,807,765.90	 81.46	18,847,172.91 18,847,172.91
7,909,930.800 STEPSTONE XL OP FUND II-A 99VVBW13	1.1074 1.1074	7,909,930.80 7,909,930.80	8,759,202.00 8,759,202.00	 11.54	849,271.20 849,271.20
5,389,541.000 STEPSTONE CAPITAL PARTNERS IV 99VVBXW3	0.9841 0.9841	5,389,541.00 5,389,541.00	5,303,661.00 5,303,661.00	 6.99	-85,880.00 -85,880.00
		56,260,064.79	75,870,628.90		19,610,564.11
TOTAL U.S. DOLLAR PRIVATE EQUITY		56,260,064.79	75,870,628.90	100.00	19,610,564.11
TOTAL ASSETS PRIVATE EQUITY		56,260,064.79	75,870,628.90	100.00	19,610,564.11
TOTAL ASSETS		56,260,064.79	75,870,628.90	100.00	19,610,564.11

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
500,000.000 MIZUHO SECURITIES USA LLC	100.0000	500,000.00	500,000.00		0.00
60688DBA1 VAR RT 03/05/2019 DD 03/05/18	100.0000	500,000.00	500,000.00	0.78	0.00
463,787.770 BLACKROCK LIQ T FUND INSTL	100.0000	463,787.77	463,787.77		0.00
996229696 FUND 60	100.0000	463,787.77	463,787.77	0.72	0.00
-373,226.180 SWAP COLLATERAL WITH BARCLAYS	1.0000	-373,226.18	-373,226.18		0.00
99QAAAPN2	1.0000	-373,226.18	-373,226.18	-0.58	0.00
CASH		0.14	0.14		0.00
		0.14	0.14	0.00	0.00
INTEREST RECEIVABLE		507,421.60	507,421.60		0.00
		507,421.60	507,421.60	0.79	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		1,097,983.33	1,097,983.33		0.00
		1,097,983.33	1,097,983.33	1.70	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		1,097,983.33	1,097,983.33	1.70	0.00
FIXED INCOME SECURITIES					
U.S. DOLLAR					
350,000.000 AT&T INC	84.5070	333,180.24	295,774.50		-37,405.74
00206RBK7 4.350% 06/15/2045 DD 06/15/13	84.5070	333,180.24	295,774.50	0.46	-37,405.74
150,000.000 AT&T INC	93.4110	147,054.26	140,116.50		-6,937.76
00206RDH2 5.150% 03/15/2042 DD 03/15/16	93.4110	147,054.26	140,116.50	0.22	-6,937.76

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
475,000.000 ABBVIE INC 00287YAL3 2.900% 11/06/2022 DD 05/06/13	97.3030 97.3030	478,770.70 478,770.70	462,189.25 462,189.25	0.72	-16,581.45 -16,581.45
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	98.5070 98.5070	300,917.27 300,917.27	295,521.00 295,521.00	0.46	-5,396.27 -5,396.27
525,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	89.4380 89.4380	511,087.94 511,087.94	469,549.50 469,549.50	0.73	-41,538.44 -41,538.44
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	97.8060 97.8060	296,255.69 296,255.69	293,418.00 293,418.00	0.46	-2,837.69 -2,837.69
300,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	96.5760 96.5760	306,614.12 306,614.12	289,728.00 289,728.00	0.45	-16,886.12 -16,886.12
300,000.000 AMERICAN EXPRESS CO 025816BM0 2.500% 08/01/2022 DD 08/01/17	96.5180 96.5180	300,137.85 300,137.85	289,554.00 289,554.00	0.45	-10,583.85 -10,583.85
160,000.000 AMERICAN EXPRESS CO 025816BR9 3.000% 10/30/2024 DD 10/30/17	95.6940 95.6940	159,914.74 159,914.74	153,110.40 153,110.40	0.24	-6,804.34 -6,804.34
300,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	99.3180 99.3180	300,000.00 300,000.00	297,954.00 297,954.00	0.46	-2,046.00 -2,046.00
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	97.9230 97.9230	298,711.93 298,711.93	293,769.00 293,769.00	0.46	-4,942.93 -4,942.93
475,000.000 AMGEN INC 031162CP3 2.650% 05/11/2022 DD 05/11/17	97.7540 97.7540	476,448.10 476,448.10	464,331.50 464,331.50	0.72	-12,116.60 -12,116.60

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 ANADARKO PETROLEUM CORP 032511BN6 5.550% 03/15/2026 DD 03/17/16	104.7340 104.7340	220,835.97 220,835.97	209,468.00 209,468.00	0.33	-11,367.97 -11,367.97
120,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	128.5770 128.5770	188,242.86 188,242.86	154,292.40 154,292.40	0.24	-33,950.46 -33,950.46
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	92.7390 92.7390	571,684.37 571,684.37	463,695.00 463,695.00	0.72	-107,989.37 -107,989.37
288,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	94.4600 94.4600	284,094.55 284,094.55	272,044.80 272,044.80	0.42	-12,049.75 -12,049.75
250,000.000 APPLE INC 037833CJ7 3.350% 02/09/2027 DD 02/09/17	97.4390 97.4390	248,346.99 248,346.99	243,597.50 243,597.50	0.38	-4,749.49 -4,749.49
200,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	91.8500 91.8500	198,885.77 198,885.77	183,700.00 183,700.00	0.29	-15,185.77 -15,185.77
325,000.000 BP CAPITAL MARKETS PLC 05565QCB2 2.500% 11/06/2022 DD 11/06/12	96.7370 96.7370	324,454.58 324,454.58	314,395.25 314,395.25	0.49	-10,059.33 -10,059.33
300,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	98.4560 98.4560	312,083.77 312,083.77	295,368.00 295,368.00	0.46	-16,715.77 -16,715.77
250,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	98.8600 98.8600	260,690.81 260,690.81	247,150.00 247,150.00	0.38	-13,540.81 -13,540.81
225,000.000 BANK OF AMERICA CORP 06051GGS2 VAR RT 10/01/2021 DD 09/18/17	98.0480 98.0480	225,000.00 225,000.00	220,608.00 220,608.00	0.34	-4,392.00 -4,392.00

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
401,000.000 BANK OF AMERICA CORP 06051GHD4 VAR RT 12/20/2028 DD 12/20/17	93.4150 93.4150	398,557.48 398,557.48	374,594.15 374,594.15	0.58	-23,963.33 -23,963.33
308,000.000 BAYER US FINANCE LLC 144A 07274EAD5 2.375% 10/08/2019 DD 10/08/14	99.2010 99.2010	308,800.57 308,800.57	305,539.08 305,539.08	0.47	-3,261.49 -3,261.49
700,000.000 BAYER US FINANCE II LLC 144A 07274NAC7 VAR RT 06/25/2021 DD 06/25/18	98.6680 98.6680	700,000.00 700,000.00	690,676.00 690,676.00	1.07	-9,324.00 -9,324.00
450,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	133.0780 133.0780	625,806.76 625,806.76	598,851.00 598,851.00	0.93	-26,955.76 -26,955.76
250,000.000 BRISTOL-MYERS SQUIBB CO 110122BB3 3.250% 02/27/2027 DD 02/27/17	97.5830 97.5830	246,644.83 246,644.83	243,957.50 243,957.50	0.38	-2,687.33 -2,687.33
200,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	90.2760 90.2760	199,952.33 199,952.33	180,552.00 180,552.00	0.28	-19,400.33 -19,400.33
330,000.000 BUNGE LTD FINANCE CORP 120568AY6 3.000% 09/25/2022 DD 09/25/17	95.5740 95.5740	330,632.34 330,632.34	315,394.20 315,394.20	0.49	-15,238.14 -15,238.14
300,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBA8 3.250% 06/15/2027 DD 03/09/17	97.8810 97.8810	299,360.43 299,360.43	293,643.00 293,643.00	0.46	-5,717.43 -5,717.43
275,000.000 CVS HEALTH CORP 126650CQ1 4.750% 12/01/2022 DD 06/01/16	103.1770 103.1770	292,092.11 292,092.11	283,736.75 283,736.75	0.44	-8,355.36 -8,355.36
950,000.000 CAPITAL ONE FINANCIAL CORP 14040HBR5 2.400% 10/30/2020 DD 10/31/17	97.9020 97.9020	949,830.37 949,830.37	930,069.00 930,069.00	1.44	-19,761.37 -19,761.37

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	99.4360 99.4360	312,867.77 312,867.77	298,308.00 298,308.00	0.46	-14,559.77 -14,559.77
700,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	90.4620 90.4620	648,877.30 648,877.30	633,234.00 633,234.00	0.98	-15,643.30 -15,643.30
300,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	98.5150 98.5150	301,996.65 301,996.65	295,545.00 295,545.00	0.46	-6,451.65 -6,451.65
225,000.000 CITIGROUP INC 172967LM1 VAR RT 07/24/2023 DD 07/24/17	96.7730 96.7730	225,398.95 225,398.95	217,739.25 217,739.25	0.34	-7,659.70 -7,659.70
400,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	94.4680 94.4680	404,007.02 404,007.02	377,872.00 377,872.00	0.59	-26,135.02 -26,135.02
930,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	93.2590 93.2590	930,000.00 930,000.00	867,308.70 867,308.70	1.35	-62,691.30 -62,691.30
500,000.000 COMMONWEALTH BANK OF AUSTRALIA 20271RAH3 2.300% 09/06/2019 DD 09/08/14	99.5080 99.5080	501,921.00 501,921.00	497,540.00 497,540.00	0.77	-4,381.00 -4,381.00
175,000.000 CONOCOPHILLIPS CO 20826FAR7 5.950% 03/15/2046 DD 03/08/16	121.8460 121.8460	222,971.49 222,971.49	213,230.50 213,230.50	0.33	-9,740.99 -9,740.99
900,000.000 CONSTELLATION BRANDS INC 21036PAW8 2.650% 11/07/2022 DD 11/07/17	95.7530 95.7530	897,063.76 897,063.76	861,777.00 861,777.00	1.34	-35,286.76 -35,286.76
300,000.000 CONTINENTAL RESOURCES INC/OK 212015AH4 5.000% 09/15/2022 DD 03/08/12	99.2910 99.2910	301,801.99 301,801.99	297,873.00 297,873.00	0.46	-3,928.99 -3,928.99

 FIRST PRIN-PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 DR HORTON INC 23331ABL2 2.550% 12/01/2020 DD 12/05/17	97.5930 97.5930	249,945.14 249,945.14	243,982.50 243,982.50	0.38	-5,962.64 -5,962.64
150,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	97.6770 97.6770	149,897.21 149,897.21	146,515.50 146,515.50	0.23	-3,381.71 -3,381.71
340,000.000 DAIMLER FINANCE NORTH AME 144A 233851DA9 VAR RT 02/12/2021 DD 11/14/17	98.9480 98.9480	339,840.54 339,840.54	336,423.20 336,423.20	0.52	-3,417.34 -3,417.34
100,000.000 JOHN DEERE CAPITAL CORP 24422ETW9 2.800% 09/08/2027 DD 09/08/17	94.5050 94.5050	99,656.38 99,656.38	94,505.00 94,505.00	0.15	-5,151.38 -5,151.38
150,000.000 DELL INTERNATIONAL LLC / 144A 25272KAA1 3.480% 06/01/2019 DD 06/01/16	99.7050 99.7050	150,799.72 150,799.72	149,557.50 149,557.50	0.23	-1,242.22 -1,242.22
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	100.4520 100.4520	317,064.49 317,064.49	301,356.00 301,356.00	0.47	-15,708.49 -15,708.49
325,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	90.9140 90.9140	312,325.81 312,325.81	295,470.50 295,470.50	0.46	-16,855.31 -16,855.31
150,000.000 E*TRADE FINANCIAL CORP 269246BP8 2.950% 08/24/2022 DD 08/24/17	97.0150 97.0150	150,343.51 150,343.51	145,522.50 145,522.50	0.23	-4,821.01 -4,821.01
175,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	96.9630 96.9630	183,835.36 183,835.36	169,685.25 169,685.25	0.26	-14,150.11 -14,150.11
325,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	95.0860 95.0860	327,505.59 327,505.59	309,029.50 309,029.50	0.48	-18,476.09 -18,476.09

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	95.8650 95.8650	204,698.38 204,698.38	191,730.00 191,730.00	0.30	-12,968.38 -12,968.38
175,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	97.8930 97.8930	175,666.92 175,666.92	171,312.75 171,312.75	0.27	-4,354.17 -4,354.17
900,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	84.3710 84.3710	899,667.42 899,667.42	759,339.00 759,339.00	1.18	-140,328.42 -140,328.42
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	99.5960 99.5960	204,220.98 204,220.98	199,192.00 199,192.00	0.31	-5,028.98 -5,028.98
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCG9 3.850% 01/05/2028 DD 01/05/18	87.0760 87.0760	249,472.92 249,472.92	217,690.00 217,690.00	0.34	-31,782.92 -31,782.92
150,000.000 GEORGIA-PACIFIC LLC 373298BN7 7.375% 12/01/2025 DD 12/08/95	120.5860 120.5860	183,006.85 183,006.85	180,879.00 180,879.00	0.28	-2,127.85 -2,127.85
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	120.0600 120.0600	5,995.19 5,995.19	6,003.00 6,003.00	0.01	7.81 7.81
125,000.000 GEORGIA-PACIFIC LLC 144A 37331NAB7 5.400% 11/01/2020 DD 11/02/10	103.6170 103.6170	131,238.54 131,238.54	129,521.25 129,521.25	0.20	-1,717.29 -1,717.29
1,000,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	112.9280 112.9280	1,316,810.49 1,316,810.49	1,129,280.00 1,129,280.00	1.75	-187,530.49 -187,530.49
203,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12	104.7030 104.7030	220,629.52 220,629.52	212,547.09 212,547.09	0.33	-8,082.43 -8,082.43

 FIRST PRIN-PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	95.2580 95.2580	300,233.79 300,233.79	285,774.00 285,774.00	0.44	-14,459.79 -14,459.79
250,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	94.5650 94.5650	257,830.73 257,830.73	236,412.50 236,412.50	0.37	-21,418.23 -21,418.23
300,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	94.5000 94.5000	305,991.28 305,991.28	283,500.00 283,500.00	0.44	-22,491.28 -22,491.28
350,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	102.5000 102.5000	362,430.88 362,430.88	358,750.00 358,750.00	0.56	-3,680.88 -3,680.88
300,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	101.3030 101.3030	310,708.89 310,708.89	303,909.00 303,909.00	0.47	-6,799.89 -6,799.89
700,000.000 HSBC HOLDINGS PLC 404280BG3 VAR RT 01/05/2022 DD 10/05/16	101.0010 101.0010	718,805.66 718,805.66	707,007.00 707,007.00	1.10	-11,798.66 -11,798.66
360,000.000 HONEYWELL INTERNATIONAL INC 438516BM7 1.850% 11/01/2021 DD 10/31/16	96.6430 96.6430	356,084.77 356,084.77	347,914.80 347,914.80	0.54	-8,169.97 -8,169.97
400,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	101.5950 101.5950	426,401.93 426,401.93	406,380.00 406,380.00	0.63	-20,021.93 -20,021.93
200,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	97.2570 97.2570	199,992.51 199,992.51	194,514.00 194,514.00	0.30	-5,478.51 -5,478.51
250,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	102.4786 102.4786	261,056.98 261,056.98	256,196.50 256,196.50	0.40	-4,860.48 -4,860.48

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 JPMORGAN CHASE & CO 46625HJE1 3.250% 09/23/2022 DD 09/24/12	99.2060 99.2060	153,692.03 153,692.03	148,809.00 148,809.00	0.23	-4,883.03 -4,883.03
1,060,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	101.4140 101.4140	1,209,876.89 1,209,876.89	1,074,988.40 1,074,988.40	1.67	-134,888.49 -134,888.49
200,000.000 JPMORGAN CHASE & CO 46625HQW3 3.300% 04/01/2026 DD 03/23/16	95.2330 95.2330	203,339.18 203,339.18	190,466.00 190,466.00	0.30	-12,873.18 -12,873.18
125,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	90.8190 90.8190	125,000.00 125,000.00	113,523.75 113,523.75	0.18	-11,476.25 -11,476.25
300,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	94.6900 94.6900	300,000.00 300,000.00	284,070.00 284,070.00	0.44	-15,930.00 -15,930.00
300,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	87.7070 87.7070	300,000.00 300,000.00	263,121.00 263,121.00	0.41	-36,879.00 -36,879.00
300,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	96.1900 96.1900	299,287.61 299,287.61	288,570.00 288,570.00	0.45	-10,717.61 -10,717.61
725,000.000 KINDER MORGAN INC/DE 49456BAM3 3.150% 01/15/2023 DD 08/10/17	97.1740 97.1740	729,145.55 729,145.55	704,511.50 704,511.50	1.09	-24,634.05 -24,634.05
500,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16	82.3830 82.3830	491,895.45 491,895.45	411,915.00 411,915.00	0.64	-79,980.45 -79,980.45
220,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	91.3780 91.3780	253,363.01 253,363.01	201,031.60 201,031.60	0.31	-52,331.41 -52,331.41

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	89.0460 89.0460	282,044.46 282,044.46	267,138.00 267,138.00	0.41	-14,906.46 -14,906.46
625,000.000 LOCKHEED MARTIN CORP 539830BG3 3.100% 01/15/2023 DD 11/23/15	99.1150 99.1150	638,177.20 638,177.20	619,468.75 619,468.75	0.96	-18,708.45 -18,708.45
250,000.000 LOCKHEED MARTIN CORP 539830BH1 3.550% 01/15/2026 DD 11/23/15	99.2290 99.2290	251,277.87 251,277.87	248,072.50 248,072.50	0.39	-3,205.37 -3,205.37
360,000.000 MARATHON PETROLEUM CORP 144A 56585AAR3 5.125% 12/15/2026 DD 06/15/18	102.4310 102.4310	393,034.90 393,034.90	368,751.60 368,751.60	0.57	-24,283.30 -24,283.30
120,000.000 MARRIOTT INTERNATIONAL INC/MD 571903AU7 7.150% 12/01/2019 DD 12/01/16	103.0770 103.0770	125,432.47 125,432.47	123,692.40 123,692.40	0.19	-1,740.07 -1,740.07
300,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	95.6100 95.6100	298,572.28 298,572.28	286,830.00 286,830.00	0.45	-11,742.28 -11,742.28
300,000.000 MICROSOFT CORP 594918BY9 3.300% 02/06/2027 DD 02/06/17	99.0500 99.0500	299,112.55 299,112.55	297,150.00 297,150.00	0.46	-1,962.55 -1,962.55
225,000.000 MIDAMERICAN ENERGY CO 595620AQ8 3.100% 05/01/2027 DD 02/01/17	97.3290 97.3290	227,499.94 227,499.94	218,990.25 218,990.25	0.34	-8,509.69 -8,509.69
147,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	119.7020 119.7020	189,471.99 189,471.99	175,961.94 175,961.94	0.27	-13,510.05 -13,510.05
225,000.000 MIZUHO FINANCIAL GROUP INC 60687YAF6 VAR RT 09/13/2021 DD 09/13/16	100.3670 100.3670	227,239.89 227,239.89	225,825.75 225,825.75	0.35	-1,414.14 -1,414.14

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	98.3540 98.3540	300,000.00 300,000.00	295,062.00 295,062.00	0.46	-4,938.00 -4,938.00
700,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	94.5500 94.5500	705,914.25 705,914.25	661,850.00 661,850.00	1.03	-44,064.25 -44,064.25
353,000.000 MORGAN STANLEY 61746BDR4 2.375% 07/23/2019 DD 07/23/14	99.5650 99.5650	353,854.59 353,854.59	351,464.45 351,464.45	0.55	-2,390.14 -2,390.14
400,000.000 MORGAN STANLEY 61746BEB8 VAR RT 04/21/2021 DD 04/21/16	100.4580 100.4580	407,832.14 407,832.14	401,832.00 401,832.00	0.62	-6,000.14 -6,000.14
490,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	94.6440 94.6440	517,269.46 517,269.46	463,755.60 463,755.60	0.72	-53,513.86 -53,513.86
300,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAU2 4.125% 06/01/2021 DD 05/23/16	98.7500 98.7500	309,686.09 309,686.09	296,250.00 296,250.00	0.46	-13,436.09 -13,436.09
330,000.000 NORTHROP GRUMMAN CORP 666807BG6 3.250% 08/01/2023 DD 05/31/13	98.4130 98.4130	342,226.99 342,226.99	324,762.90 324,762.90	0.50	-17,464.09 -17,464.09
300,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	88.2880 88.2880	293,636.42 293,636.42	264,864.00 264,864.00	0.41	-28,772.42 -28,772.42
250,000.000 ORACLE CORP 68389XBA2 2.800% 07/08/2021 DD 07/08/14	99.5150 99.5150	252,369.61 252,369.61	248,787.50 248,787.50	0.39	-3,582.11 -3,582.11
250,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	93.1700 93.1700	260,318.08 260,318.08	232,925.00 232,925.00	0.36	-27,393.08 -27,393.08

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500,000.000 PNC FINANCIAL SERVICES GROUP I 693475AT2 3.150% 05/19/2027 DD 05/19/17	95.4250 95.4250	502,544.69 502,544.69	477,125.00 477,125.00	0.74	-25,419.69 -25,419.69
125,000.000 PACIFIC BELL TELEPHONE CO 694032AT0 7.125% 03/15/2026 DD 03/15/93	112.9480 112.9480	147,293.57 147,293.57	141,185.00 141,185.00	0.22	-6,108.57 -6,108.57
250,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	120.0580 120.0580	314,127.11 314,127.11	300,145.00 300,145.00	0.47	-13,982.11 -13,982.11
200,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	101.9530 101.9530	217,545.09 217,545.09	203,906.00 203,906.00	0.32	-13,639.09 -13,639.09
125,000.000 PFIZER INC 717081DV2 2.750% 06/03/2026 DD 06/03/16	94.9970 94.9970	121,551.12 121,551.12	118,746.25 118,746.25	0.18	-2,804.87 -2,804.87
475,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	89.3580 89.3580	487,787.78 487,787.78	424,450.50 424,450.50	0.66	-63,337.28 -63,337.28
150,000.000 QUALCOMM INC 747525AU7 3.250% 05/20/2027 DD 05/26/17	93.0200 93.0200	149,662.32 149,662.32	139,530.00 139,530.00	0.22	-10,132.32 -10,132.32
330,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	100.4170 100.4170	340,739.18 340,739.18	331,376.10 331,376.10	0.51	-9,363.08 -9,363.08
525,000.000 ROCKWELL COLLINS INC 774341AK7 3.500% 03/15/2027 DD 04/10/17	93.8690 93.8690	534,720.31 534,720.31	492,812.25 492,812.25	0.77	-41,908.06 -41,908.06
200,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	96.5660 96.5660	202,427.48 202,427.48	193,132.00 193,132.00	0.30	-9,295.48 -9,295.48

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
750,000.000 SOUTHERN CO/THE 842587CV7 3.250% 07/01/2026 DD 05/24/16	93.6750 93.6750	746,029.57 746,029.57	702,562.50 702,562.50	1.09	-43,467.07 -43,467.07
300,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	100.1930 100.1930	307,799.58 307,799.58	300,579.00 300,579.00	0.47	-7,220.58 -7,220.58
210,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BP6 2.750% 10/01/2026 DD 09/29/16	91.9800 91.9800	204,763.01 204,763.01	193,158.00 193,158.00	0.30	-11,605.01 -11,605.01
320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	91.5940 91.5940	318,526.35 318,526.35	293,100.80 293,100.80	0.46	-25,425.55 -25,425.55
1,353,389.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	128.2280 128.2280	1,821,380.84 1,821,380.84	1,735,423.65 1,735,423.65	2.69	-85,957.19 -85,957.19
1,788,838.260 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	117.5230 117.5230	2,210,420.24 2,210,420.24	2,102,296.39 2,102,296.39	3.26	-108,123.85 -108,123.85
1,605,894.150 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	90.7240 90.7240	1,544,478.61 1,544,478.61	1,456,931.41 1,456,931.41	2.26	-87,547.20 -87,547.20
1,919,255.700 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	87.6330 87.6330	1,821,068.60 1,821,068.60	1,681,901.35 1,681,901.35	2.61	-139,167.25 -139,167.25
1,718,144.000 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	89.4010 89.4010	1,672,091.96 1,672,091.96	1,536,037.92 1,536,037.92	2.38	-136,054.04 -136,054.04
1,670,183.650 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	94.7970 94.7970	1,697,099.42 1,697,099.42	1,583,283.99 1,583,283.99	2.46	-113,815.43 -113,815.43

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700,173.645 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	91.7900 91.7900	1,702,728.06 1,702,728.06	1,560,589.39 1,560,589.39	2.42	-142,138.67 -142,138.67
1,114,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	94.7070 94.7070	1,105,432.66 1,105,432.66	1,055,035.98 1,055,035.98	1.64	-50,396.68 -50,396.68
4,383,756.000 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	94.7640 94.7640	4,403,649.28 4,403,649.28	4,154,222.54 4,154,222.54	6.45	-249,426.74 -249,426.74
2,355,000.000 U S TREASURY BOND 912810SC3 3.125% 05/15/2048 DD 05/15/18	101.8980 101.8980	2,372,175.41 2,372,175.41	2,399,697.90 2,399,697.90	3.73	27,522.49 27,522.49
985,000.000 U S TREASURY NOTE 9128283F5 2.250% 11/15/2027 DD 11/15/17	96.5980 96.5980	959,763.32 959,763.32	951,490.30 951,490.30	1.48	-8,273.02 -8,273.02
3,102,000.000 U S TREASURY NOTE 9128285M8 3.125% 11/15/2028 DD 11/15/18	103.7270 103.7270	3,174,335.25 3,174,335.25	3,217,611.54 3,217,611.54	5.00	43,276.29 43,276.29
380,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	94.4740 94.4740	420,388.34 420,388.34	359,001.20 359,001.20	0.56	-61,387.14 -61,387.14
200,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	99.1290 99.1290	209,776.21 209,776.21	198,258.00 198,258.00	0.31	-11,518.21 -11,518.21
315,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	91.5170 91.5170	311,173.76 311,173.76	288,278.55 288,278.55	0.45	-22,895.21 -22,895.21
250,000.000 VERIZON COMMUNICATIONS INC 92343VDY7 4.125% 03/16/2027 DD 03/16/17	100.0770 100.0770	248,609.02 248,609.02	250,192.50 250,192.50	0.39	1,583.48 1,583.48

 FIRST PRIN-PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	94.1400 94.1400	200,984.83 200,984.83	188,280.00 188,280.00	0.29	-12,704.83 -12,704.83
175,000.000 WALGREEN CO 931422AK5 4.400% 09/15/2042 DD 09/13/12	87.6660 87.6660	169,396.70 169,396.70	153,415.50 153,415.50	0.24	-15,981.20 -15,981.20
475,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	98.4790 98.4790	487,323.88 487,323.88	467,775.25 467,775.25	0.73	-19,548.63 -19,548.63
240,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	94.0890 94.0890	240,006.85 240,006.85	225,813.60 225,813.60	0.35	-14,193.25 -14,193.25
250,000.000 WELLS FARGO & CO 949746SH5 3.000% 10/23/2026 DD 10/25/16	92.5720 92.5720	245,969.00 245,969.00	231,430.00 231,430.00	0.36	-14,539.00 -14,539.00
-2,700,000.000 IFL_S UL CPURNSA INDEX 99QAC7VS9 P 196BPS 2038 MAY 23 SL104VHX	0.0000 0.0000	0.00 0.00	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 SL104VHX	2.7662 2.7662	0.00 0.00	74,688.00 74,688.00	0.12	74,688.00 74,688.00
-1,800,000.000 IFL S UL CPURNSA INDEX 99QADM2M0 P 2.215% 2037 OCT 04 SL105D8M	2.1478 2.1478	0.00 0.00	-38,660.88 -38,660.88	-0.06	-38,660.88 -38,660.88
1,800,000.000 IFL L UL CPURNSA INDEX 99QADM2L2 P 2.215% 2037 OCT 04 SL105D8M	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
-2,200,000.000 IFL S UL CPURNSA INDEX 99QADQ2Q2 P 2.3% 2038 JAN 10 SL105H4E	4.1494 4.1494	0.00 0.00	-91,287.06 -91,287.06	-0.14	-91,287.06 -91,287.06

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200,000.000 IFL L UL CPURNSA INDEX 99QADQ2P4 P 2.3% 2038 JAN 10 SL105H4E	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
-3,420,000.000 IFL_L UL CPURNSA INDEX 99QADGTJ1 P 2.321% 2037 APR 06 SL3A378Z	5.0101 5.0101	0.00 0.00	-171,344.00 -171,344.00	-0.27	-171,344.00 -171,344.00
3,420,000.000 IFL L UL CPURNSA INDEX 99QADGTK8 P 2.321% 2037 APR 06 SL3A378Z	0.0000 0.0000	0.00 0.00	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	1.3091 1.3091	0.00 0.00	-62,837.07 -62,837.07	-0.10	-62,837.07 -62,837.07
4,800,000.000 IFL_L UL CPURNSA INDEX 99QADLT19 P 2.165% 2037 SEP 06 SL3H3U0H	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
-2,100,000.000 IFL S UL CPURNSA INDEX 99QADNRG4 P 2.22% 2037 NOV 01 SL3Y3R3J	2.3920 2.3920	0.00 0.00	-50,231.29 -50,231.29	-0.08	-50,231.29 -50,231.29
2,100,000.000 IFL L UL CPURNSA INDEX 99QADNRF6 P 2.22% 2037 NOV 01 SL3Y3R3J	0.0000 0.0000	0.00 0.00	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	2.8380 2.8380	0.00 0.00	-14,190.19 -14,190.19	-0.02	-14,190.19 -14,190.19
500,000.000 IFL_L UL CPURNSA INDEX 99QADMEX3 P 2.25% 2037 SEP 20 SL54485K	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
-9,325,000.000 IFL S UL CPURNSA INDEX 99QADNXX6 P 2.214% 2037 OCT 25 SLA215DC	2.1821 2.1821	0.00 0.00	-203,485.00 -203,485.00	-0.32	-203,485.00 -203,485.00

 FIRST PRIN-PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,325,000.000 IFL L UL CPURNSA INDEX 99QADNJW8 P 2.214% 2037 OCT 25 SLA215DC	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
-1,250,000.000 IFL S UL CPURNSA 99QAC8K59 P 1.8475% 2038 JUN 28 SLB61YUU	0.0000 0.0000	0.00 0.00	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	4.8418 4.8418	0.00 0.00	60,522.00 60,522.00	0.09	60,522.00 60,522.00
-4,800,000.000 IFL S UL CPURNSA INDEX 99QADT1N4 P 2.37% 2038 MAR 12 SLPU1H3D	5.6074 5.6074	0.00 0.00	-269,156.00 -269,156.00	-0.42	-269,156.00 -269,156.00
4,800,000.000 IFL L UL CPURNSA INDEX 99QADT1M6 P 2.37% 2038 MAR 12 SLPU1H3D	0.0000 0.0000	0.00 0.00	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	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 SWPNDT00005	0.3527 0.3527	49,580.50 49,580.50	5,414.00 5,414.00	0.01	-44,166.50 -44,166.50
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 SWPPRAIRIEINDT00006	0.0000 0.0000	0.00 0.00	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	0.3804 0.3804	79,500.00 79,500.00	11,413.00 11,413.00	0.02	-68,087.00 -68,087.00
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		67,697,574.84	63,310,735.83		-4,386,839.01
		67,697,574.84	63,310,735.83	98.30	-4,386,839.01
TOTAL ASSETS FIXED INCOME SECURITIES		67,697,574.84	63,310,735.83	98.30	-4,386,839.01

 FIRST PRIN-PI 1 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS		68,795,558.17	64,408,719.16	100.00	-4,386,839.01

 MARATHON EAFE-PI 1 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY					
U.S. DOLLAR					
13,611.561 MARATHON EAFE	1,494.8257	19,742,046.31	20,346,910.90		604,864.59
99VVA3995	1,494.8257	19,742,046.31	20,346,910.90	100.00	604,864.59

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
EATON VANCE - PI 1 - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
1,163,757.660 BLACKROCK LIQ T FUND INSTL	100.0000	1,163,757.66	1,163,757.66		0.00	
996229696 FUND 60	100.0000	1,163,757.66	1,163,757.66	2.27	0.00	
CASH		7,438.83	7,438.83		0.00	
		7,438.83	7,438.83	0.01	0.00	
RECEIVABLE FOR INVESTMENTS SOLD		289,460.12	289,460.12		0.00	
		289,460.12	289,460.12	0.56	0.00	
INTEREST RECEIVABLE		816,395.70	816,395.70		0.00	
		816,395.70	816,395.70	1.59	0.00	
PAYABLE FOR INVESTMENTS PURCHASED		-704,116.08	-704,116.08		0.00	
		-704,116.08	-704,116.08	-1.37	0.00	
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		1,572,936.23	1,572,936.23		0.00	
		1,572,936.23	1,572,936.23	3.07	0.00	
TOTAL ASSETS CASH & CASH EQUIVALENTS		1,572,936.23	1,572,936.23	3.07	0.00	
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
95,000.000 NEXTERA ENERGY PARTNERS L 144A	95.8840	93,295.80	91,089.80		-2,206.00	
65341BAA4 1.500% 09/15/2020 DD 09/11/17	95.8840	93,295.80	91,089.80	0.18	-2,206.00	
130,000.000 PATTERN ENERGY GROUP INC	98.5630	137,800.00	128,131.90		-9,668.10	
70338PAB6 VAR RT 07/15/2020 DD 07/28/15	98.5630	137,800.00	128,131.90	0.25	-9,668.10	
TOTAL U.S. DOLLAR CONVERTIBLE OR EXCHANGEABLE SECURITIES		231,095.80	219,221.70		-11,874.10	
		231,095.80	219,221.70	0.43	-11,874.10	

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS CONVERTIBLE OR EXCHANGEABLE		231,095.80	219,221.70	0.43	-11,874.10
FIXED INCOME SECURITIES U.S. DOLLAR					
109,211.020 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	95.9060 95.9060	109,211.02 109,211.02	104,739.92 104,739.92	 0.20	-4,471.10 -4,471.10
 100,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	 97.7500 97.7500	 100,976.23 100,976.23	 97,750.00 97,750.00	 0.19	 -3,226.23 -3,226.23
 93,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	 99.2500 99.2500	 92,360.35 92,360.35	 92,302.50 92,302.50	 0.18	 -57.85 -57.85
 130,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	 101.5000 101.5000	 138,521.06 138,521.06	 131,950.00 131,950.00	 0.26	 -6,571.06 -6,571.06
 80,000.000 AES CORP/VA 00130HBZ7 4.000% 03/15/2021 DD 03/15/18	 98.2500 98.2500	 80,000.00 80,000.00	 78,600.00 78,600.00	 0.15	 -1,400.00 -1,400.00
 130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	 88.0000 88.0000	 128,172.42 128,172.42	 114,400.00 114,400.00	 0.22	 -13,772.42 -13,772.42
 130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	 85.7500 85.7500	 128,260.25 128,260.25	 111,475.00 111,475.00	 0.22	 -16,785.25 -16,785.25
 200,000.000 ARD FINANCE SA 00191AAC0 7.125% 09/15/2023 DD 03/15/17	 89.7500 89.7500	 206,919.16 206,919.16	 179,500.00 179,500.00	 0.35	 -27,419.16 -27,419.16
 27,928.880 ACADIA HEALTHCARE 3/18 00404DAG8 0.000% 02/16/2023 DD 03/08/18	 96.2810 96.2810	 27,093.75 27,093.75	 26,890.20 26,890.20	 0.05	 -203.55 -203.55

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	97.7500 97.7500	50,000.00 50,000.00	48,875.00 48,875.00	0.10	-1,125.00 -1,125.00
300,000.000 AKER BP ASA 144A 00973RAC7 5.875% 03/31/2025 DD 03/22/18	99.7500 99.7500	308,420.18 308,420.18	299,250.00 299,250.00	0.58	-9,170.18 -9,170.18
200,000.000 ALCOA NEDERLAND HOLDING B 144A 013822AC5 6.125% 05/15/2028 DD 05/17/18	95.7500 95.7500	202,618.99 202,618.99	191,500.00 191,500.00	0.37	-11,118.99 -11,118.99
25,000.000 ALLIANT HOLDINGS INTERMED 144A 016094AA2 8.250% 08/01/2023 DD 08/13/15	98.5000 98.5000	25,811.58 25,811.58	24,625.00 24,625.00	0.05	-1,186.58 -1,186.58
279,289.340 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	95.8570 95.8570	277,194.67 277,194.67	267,718.38 267,718.38	0.52	-9,476.29 -9,476.29
165,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	102.0000 102.0000	175,029.37 175,029.37	168,300.00 168,300.00	0.33	-6,729.37 -6,729.37
50,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	99.8600 99.8600	50,000.00 50,000.00	49,930.00 49,930.00	0.10	-70.00 -70.00
10,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11	103.7500 103.7500	10,747.60 10,747.60	10,375.00 10,375.00	0.02	-372.60 -372.60
240,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	98.3750 98.3750	239,860.85 239,860.85	236,100.00 236,100.00	0.46	-3,760.85 -3,760.85
304,000.000 ALTICE FRANCE SA/France 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	94.2500 94.2500	309,231.75 309,231.75	286,520.00 286,520.00	0.56	-22,711.75 -22,711.75

 EATON VANCE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	91.5000 91.5000	5,021.02 5,021.02	4,575.00 4,575.00	0.01	-446.02 -446.02
195,000.000 ANTERO RESOURCES CORP 03674XAC0 5.125% 12/01/2022 DD 12/01/14	94.0000 94.0000	197,640.70 197,640.70	183,300.00 183,300.00	0.36	-14,340.70 -14,340.70
195,000.000 ANTERO MIDSTREAM PARTNERS LP / 03690AAC0 5.375% 09/15/2024 DD 03/15/17	93.2500 93.2500	200,723.53 200,723.53	181,837.50 181,837.50	0.35	-18,886.03 -18,886.03
187,974.120 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	95.0830 95.0830	188,886.33 188,886.33	178,731.43 178,731.43	0.35	-10,154.90 -10,154.90
100,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	99.0000 99.0000	100,000.00 100,000.00	99,000.00 99,000.00	0.19	-1,000.00 -1,000.00
160,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	90.5000 90.5000	158,803.92 158,803.92	144,800.00 144,800.00	0.28	-14,003.92 -14,003.92
500,000.000 ASURION 7/17 2ND LIEN COV-LITE 04649VAU4 TLB2	98.6880 98.6880	505,390.45 505,390.45	493,440.00 493,440.00	0.96	-11,950.45 -11,950.45
115,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAB7 5.125% 10/01/2023 DD 09/17/18	95.5000 95.5000	115,000.00 115,000.00	109,825.00 109,825.00	0.21	-5,175.00 -5,175.00
76,239.500 BWAY 3/17 TLB 05604XAP1	93.8330 93.8330	76,422.28 76,422.28	71,537.81 71,537.81	0.14	-4,884.47 -4,884.47
100,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	96.2200 96.2200	100,773.85 100,773.85	96,220.00 96,220.00	0.19	-4,553.85 -4,553.85

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 BERRY GLOBAL INC 144A 08576PAA9 4.500% 02/15/2026 DD 01/26/18	91.5000 91.5000	94,744.10 94,744.10	91,500.00 91,500.00	0.18	-3,244.10 -3,244.10
20,000.000 BERRY PETROLEUM CO LLC 144A 08580BAA4 7.000% 02/15/2026 DD 02/08/18	90.0000 90.0000	20,136.85 20,136.85	18,000.00 18,000.00	0.04	-2,136.85 -2,136.85
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	96.5000 96.5000	100,858.04 100,858.04	96,500.00 96,500.00	0.19	-4,358.04 -4,358.04
10,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	93.7500 93.7500	10,061.96 10,061.96	9,375.00 9,375.00	0.02	-686.96 -686.96
150,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14	93.7500 93.7500	145,856.70 145,856.70	140,625.00 140,625.00	0.27	-5,231.70 -5,231.70
123,125.000 BRAND ENERGY 6/17 COV-LITE TL 10524MAN7	94.7360 94.7360	122,159.47 122,159.47	116,643.70 116,643.70	0.23	-5,515.77 -5,515.77
125,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	92.7500 92.7500	127,013.91 127,013.91	115,937.50 115,937.50	0.23	-11,076.41 -11,076.41
240,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	95.9100 95.9100	251,442.60 251,442.60	230,184.00 230,184.00	0.45	-21,258.60 -21,258.60
65,000.000 BWAY HOLDING CO 144A 12429TAD6 5.500% 04/15/2024 DD 04/03/17	94.0000 94.0000	65,000.00 65,000.00	61,100.00 61,100.00	0.12	-3,900.00 -3,900.00
83,000.000 BWAY HOLDING CO 144A 12429TAE4 7.250% 04/15/2025 DD 04/03/17	89.7500 89.7500	80,471.53 80,471.53	74,492.50 74,492.50	0.15	-5,979.03 -5,979.03

 EATON VANCE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	99.5000 99.5000	270,835.26 270,835.26	258,700.00 258,700.00	0.50	-12,135.26 -12,135.26
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	96.1250 96.1250	269,667.10 269,667.10	249,925.00 249,925.00	0.49	-19,742.10 -19,742.10
200,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	93.1400 93.1400	199,784.60 199,784.60	186,280.00 186,280.00	0.36	-13,504.60 -13,504.60
15,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	92.0000 92.0000	15,000.00 15,000.00	13,800.00 13,800.00	0.03	-1,200.00 -1,200.00
140,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	92.7500 92.7500	143,651.72 143,651.72	129,850.00 129,850.00	0.25	-13,801.72 -13,801.72
111,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAY6 6.250% 03/31/2023 DD 03/16/17	90.8800 90.8800	105,343.66 105,343.66	100,876.80 100,876.80	0.20	-4,466.86 -4,466.86
185,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	99.5000 99.5000	189,599.02 189,599.02	184,075.00 184,075.00	0.36	-5,524.02 -5,524.02
200,000.000 CSC HOLDINGS LLC 144A 126307AU1 5.500% 05/15/2026 DD 05/15/18	94.2500 94.2500	209,187.25 209,187.25	188,500.00 188,500.00	0.37	-20,687.25 -20,687.25
220,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	86.0000 86.0000	220,000.00 220,000.00	189,200.00 189,200.00	0.37	-30,800.00 -30,800.00
222,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	98.5000 98.5000	226,159.06 226,159.06	218,670.00 218,670.00	0.43	-7,489.06 -7,489.06

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10	101.2500 101.2500	52,576.81 52,576.81	50,625.00 50,625.00	0.10	-1,951.81 -1,951.81
500,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	98.2500 98.2500	497,283.03 497,283.03	491,250.00 491,250.00	0.96	-6,033.03 -6,033.03
140,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13	98.0000 98.0000	139,677.80 139,677.80	137,200.00 137,200.00	0.27	-2,477.80 -2,477.80
70,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	91.2500 91.2500	70,000.00 70,000.00	63,875.00 63,875.00	0.12	-6,125.00 -6,125.00
184,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	96.5000 96.5000	193,267.22 193,267.22	177,560.00 177,560.00	0.35	-15,707.22 -15,707.22
290,000.000 CARRIAGE SERVICES INC 144A 143905AN7 6.625% 06/01/2026 DD 05/31/18	98.0000 98.0000	295,497.27 295,497.27	284,200.00 284,200.00	0.55	-11,297.27 -11,297.27
280,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	94.7500 94.7500	284,398.27 284,398.27	265,300.00 265,300.00	0.52	-19,098.27 -19,098.27
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	98.7500 98.7500	50,521.50 50,521.50	49,375.00 49,375.00	0.10	-1,146.50 -1,146.50
360,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	95.5000 95.5000	368,754.96 368,754.96	343,800.00 343,800.00	0.67	-24,954.96 -24,954.96
210,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	97.2500 97.2500	210,000.00 210,000.00	204,225.00 204,225.00	0.40	-5,775.00 -5,775.00

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	93.0000 93.0000	243,461.49 243,461.49	223,200.00 223,200.00	0.44	-20,261.49 -20,261.49
97,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13	96.3750 96.3750	100,856.76 100,856.76	93,483.75 93,483.75	0.18	-7,373.01 -7,373.01
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	88.0000 88.0000	175,000.00 175,000.00	154,000.00 154,000.00	0.30	-21,000.00 -21,000.00
75,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	96.5000 96.5000	77,352.70 77,352.70	72,375.00 72,375.00	0.14	-4,977.70 -4,977.70
155,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	98.5000 98.5000	156,943.39 156,943.39	152,675.00 152,675.00	0.30	-4,268.39 -4,268.39
31,000.000 CHEMOURS CO/THE 163851AD0 7.000% 05/15/2025 DD 05/15/16	100.7500 100.7500	33,342.45 33,342.45	31,232.50 31,232.50	0.06	-2,109.95 -2,109.95
105,000.000 CHENIERE ENERGY PARTNERS LP 16411QAB7 5.250% 10/01/2025 DD 04/01/18	93.2500 93.2500	105,000.00 105,000.00	97,912.50 97,912.50	0.19	-7,087.50 -7,087.50
100,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAC5 5.625% 10/01/2026 DD 09/11/18	93.5000 93.5000	100,000.00 100,000.00	93,500.00 93,500.00	0.18	-6,500.00 -6,500.00
180,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	99.5000 99.5000	189,304.12 189,304.12	179,100.00 179,100.00	0.35	-10,204.12 -10,204.12
70,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	96.0000 96.0000	69,552.30 69,552.30	67,200.00 67,200.00	0.13	-2,352.30 -2,352.30

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
310,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13	100.0000 100.0000	316,107.99 316,107.99	310,000.00 310,000.00	0.60	-6,107.99 -6,107.99
195,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	102.7500 102.7500	214,057.52 214,057.52	200,362.50 200,362.50	0.39	-13,695.02 -13,695.02
143,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	91.0000 91.0000	144,835.89 144,835.89	130,130.00 130,130.00	0.25	-14,705.89 -14,705.89
110,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	81.0000 81.0000	110,366.02 110,366.02	89,100.00 89,100.00	0.17	-21,266.02 -21,266.02
250,000.000 CONSTELLIUM NV 144A 210383AG0 5.875% 02/15/2026 DD 11/09/17	89.0000 89.0000	255,646.95 255,646.95	222,500.00 222,500.00	0.43	-33,146.95 -33,146.95
140,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	94.0000 94.0000	140,406.87 140,406.87	131,600.00 131,600.00	0.26	-8,806.87 -8,806.87
145,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	92.0000 92.0000	144,013.38 144,013.38	133,400.00 133,400.00	0.26	-10,613.38 -10,613.38
220,000.000 CROWN AMERICAS LLC / CROW 144A 228187AA8 4.750% 02/01/2026 DD 01/26/18	94.2500 94.2500	221,576.03 221,576.03	207,350.00 207,350.00	0.40	-14,226.03 -14,226.03
55,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	89.7500 89.7500	50,075.48 50,075.48	49,362.50 49,362.50	0.10	-712.98 -712.98
270,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	90.0000 90.0000	269,931.78 269,931.78	243,000.00 243,000.00	0.47	-26,931.78 -26,931.78

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	96.0000 96.0000	55,000.00 55,000.00	52,800.00 52,800.00	0.10	-2,200.00 -2,200.00
205,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	96.7500 96.7500	208,292.07 208,292.07	198,337.50 198,337.50	0.39	-9,954.57 -9,954.57
60,000.000 DECK CHASSIS ACQUISITION 144A 243478AA2 10.000% 06/15/2023 DD 06/15/16	96.0000 96.0000	66,221.65 66,221.65	57,600.00 57,600.00	0.11	-8,621.65 -8,621.65
70,000.000 DIRECT CHASSISLINK 12/17 2ND 24347UAB1 0.000% 06/15/2023 DD 11/29/17	95.5000 95.5000	70,344.86 70,344.86	66,850.00 66,850.00	0.13	-3,494.86 -3,494.86
12,000.000 DENBURY RESOURCES INC 144A 247916AF6 9.000% 05/15/2021 DD 05/10/16	93.0000 93.0000	12,337.92 12,337.92	11,160.00 11,160.00	0.02	-1,177.92 -1,177.92
230,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	100.4520 100.4520	252,856.81 252,856.81	231,039.60 231,039.60	0.45	-21,817.21 -21,817.21
235,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	97.5000 97.5000	243,909.69 243,909.69	229,125.00 229,125.00	0.45	-14,784.69 -14,784.69
200,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	102.0300 102.0300	200,248.55 200,248.55	204,060.00 204,060.00	0.40	3,811.45 3,811.45
40,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	92.0000 92.0000	40,557.75 40,557.75	36,800.00 36,800.00	0.07	-3,757.75 -3,757.75
200,000.000 DKT FINANCE APS 144A 255882AA0 9.375% 06/17/2023 DD 07/02/18	102.2500 102.2500	203,436.24 203,436.24	204,500.00 204,500.00	0.40	1,063.76 1,063.76

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 DOLE FOOD CO INC 144A 256603AC5 7.250% 06/15/2025 DD 04/06/17	93.0000 93.0000	319,643.71 319,643.71	279,000.00 279,000.00	0.54	-40,643.71 -40,643.71
100,000.000 VISTRA ENERGY CORP 26817RAB4 5.875% 06/01/2023 DD 12/01/13	100.0000 100.0000	99,134.02 99,134.02	100,000.00 100,000.00	0.19	865.98 865.98
65,000.000 VISTRA ENERGY CORP 26817RAN8 7.375% 11/01/2022 DD 05/01/15	103.2500 103.2500	64,723.44 64,723.44	67,112.50 67,112.50	0.13	2,389.06 2,389.06
15,000.000 VISTRA ENERGY CORP 26817RAV0 8.034% 02/02/2024 DD 02/02/17	102.0000 102.0000	15,820.61 15,820.61	15,300.00 15,300.00	0.03	-520.61 -520.61
325,000.000 VISTRA ENERGY CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	108.0000 108.0000	347,534.94 347,534.94	351,000.00 351,000.00	0.68	3,465.06 3,465.06
195,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	107.0000 107.0000	213,936.84 213,936.84	208,650.00 208,650.00	0.41	-5,286.84 -5,286.84
75,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	96.0420 96.0420	73,946.13 73,946.13	72,031.50 72,031.50	0.14	-1,914.63 -1,914.63
50,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	88.5000 88.5000	50,000.00 50,000.00	44,250.00 44,250.00	0.09	-5,750.00 -5,750.00
205,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	96.4640 96.4640	214,623.53 214,623.53	197,751.20 197,751.20	0.39	-16,872.33 -16,872.33
308,213.740 PRESS GANEY 4/18 TL 29102EAG0	95.8750 95.8750	309,729.83 309,729.83	295,499.92 295,499.92	0.58	-14,229.91 -14,229.91

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	102.5000 102.5000	207,791.53 207,791.53	215,250.00 215,250.00	0.42	7,458.47 7,458.47
195,000.000 ENERGY TRANSFER LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	101.7500 101.7500	207,964.65 207,964.65	198,412.50 198,412.50	0.39	-9,552.15 -9,552.15
270,000.000 ENERGIZER GAMMA ACQUISITI 144A 29279VAA2 6.375% 07/15/2026 DD 07/06/18	91.7500 91.7500	273,789.40 273,789.40	247,725.00 247,725.00	0.48	-26,064.40 -26,064.40
208,000.000 ENVISION HEALTHCARE CORP 144A 29373TAA2 8.750% 10/15/2026 DD 10/11/18	86.5000 86.5000	206,875.25 206,875.25	179,920.00 179,920.00	0.35	-26,955.25 -26,955.25
63,000.000 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	92.9640 92.9640	62,854.22 62,854.22	58,567.32 58,567.32	0.11	-4,286.90 -4,286.90
130,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	97.7500 97.7500	139,083.98 139,083.98	127,075.00 127,075.00	0.25	-12,008.98 -12,008.98
30,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	82.5000 82.5000	30,000.00 30,000.00	24,750.00 24,750.00	0.05	-5,250.00 -5,250.00
180,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	73.0000 73.0000	180,079.06 180,079.06	131,400.00 131,400.00	0.26	-48,679.06 -48,679.06
125,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	98.2500 98.2500	125,000.00 125,000.00	122,812.50 122,812.50	0.24	-2,187.50 -2,187.50
123,771.140 FIRST DATA 6/17 TL 32007UBW8	95.8750 95.8750	121,625.05 121,625.05	118,665.58 118,665.58	0.23	-2,959.47 -2,959.47

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 FIRST QUANTUM MINERALS LT 144A 335934AL9 7.500% 04/01/2025 DD 03/22/17	82.5000 82.5000	206,018.75 206,018.75	165,000.00 165,000.00	0.32	-41,018.75 -41,018.75
116,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	96.5000 96.5000	117,510.97 117,510.97	111,940.00 111,940.00	0.22	-5,570.97 -5,570.97
74,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	76.1250 76.1250	67,987.10 67,987.10	56,332.50 56,332.50	0.11	-11,654.60 -11,654.60
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	101.0470 101.0470	150,000.00 150,000.00	151,570.50 151,570.50	0.30	1,570.50 1,570.50
125,000.000 GFL ENVIRONMENTAL INC 144A 36168QAD6 5.375% 03/01/2023 DD 02/26/18	87.5000 87.5000	125,000.00 125,000.00	109,375.00 109,375.00	0.21	-15,625.00 -15,625.00
325,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	98.9010 98.9010	352,806.27 352,806.27	321,428.25 321,428.25	0.63	-31,378.02 -31,378.02
90,000.000 GLP CAPITAL LP / GLP FINANCING 361841AK5 5.750% 06/01/2028 DD 05/21/18	101.0000 101.0000	90,000.00 90,000.00	90,900.00 90,900.00	0.18	900.00 900.00
195,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	101.5000 101.5000	206,022.68 206,022.68	197,925.00 197,925.00	0.39	-8,097.68 -8,097.68
135,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	96.0000 96.0000	135,000.00 135,000.00	129,600.00 129,600.00	0.25	-5,400.00 -5,400.00
205,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	94.2500 94.2500	203,251.86 203,251.86	193,212.50 193,212.50	0.38	-10,039.36 -10,039.36

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	99.5000 99.5000	141,552.59 141,552.59	129,350.00 129,350.00	0.25	-12,202.59 -12,202.59
375,375.000 GRAFTECH 2/18 COV-LITE TLB 38431EAB4 0.000% 01/31/2025 DD 01/23/18	94.5000 94.5000	373,024.23 373,024.23	354,729.38 354,729.38	0.69	-18,294.85 -18,294.85
213,000.000 GRAY TELEVISION INC 144A 389284AA8 7.000% 05/15/2027 DD 11/16/18	97.3170 97.3170	214,736.21 214,736.21	207,285.21 207,285.21	0.40	-7,451.00 -7,451.00
260,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	91.0000 91.0000	264,587.61 264,587.61	236,600.00 236,600.00	0.46	-27,987.61 -27,987.61
325,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	97.7500 97.7500	329,254.05 329,254.05	317,687.50 317,687.50	0.62	-11,566.55 -11,566.55
75,000.000 GULFPORT ENERGY CORP 402635AH9 6.000% 10/15/2024 DD 04/15/17	88.5000 88.5000	75,406.46 75,406.46	66,375.00 66,375.00	0.13	-9,031.46 -9,031.46
100,000.000 GULFPORT ENERGY CORP 402635AL0 6.375% 05/15/2025 DD 05/15/17	88.5000 88.5000	100,000.00 100,000.00	88,500.00 88,500.00	0.17	-11,500.00 -11,500.00
55,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	99.0000 99.0000	55,319.42 55,319.42	54,450.00 54,450.00	0.11	-869.42 -869.42
260,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	99.5000 99.5000	276,722.33 276,722.33	258,700.00 258,700.00	0.50	-18,022.33 -18,022.33
100,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	94.7500 94.7500	100,000.00 100,000.00	94,750.00 94,750.00	0.18	-5,250.00 -5,250.00

 EATON VANCE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	102.5000 102.5000	155,991.58 155,991.58	153,750.00 153,750.00	0.30	-2,241.58 -2,241.58
150,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12	101.2500 101.2500	159,245.09 159,245.09	151,875.00 151,875.00	0.30	-7,370.09 -7,370.09
280,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	96.5000 96.5000	279,659.79 279,659.79	270,200.00 270,200.00	0.53	-9,459.79 -9,459.79
144,637.500 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	97.0710 97.0710	145,251.70 145,251.70	140,401.07 140,401.07	0.27	-4,850.63 -4,850.63
15,000.000 HILLMAN GROUP INC/THE 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	81.0000 81.0000	13,405.40 13,405.40	12,150.00 12,150.00	0.02	-1,255.40 -1,255.40
101,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	88.0000 88.0000	101,000.00 101,000.00	88,880.00 88,880.00	0.17	-12,120.00 -12,120.00
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	98.0000 98.0000	50,000.00 50,000.00	49,000.00 49,000.00	0.10	-1,000.00 -1,000.00
10,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	93.0000 93.0000	10,108.45 10,108.45	9,300.00 9,300.00	0.02	-808.45 -808.45
185,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	90.2500 90.2500	185,000.00 185,000.00	166,962.50 166,962.50	0.33	-18,037.50 -18,037.50
130,000.000 HUBBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	97.7500 97.7500	141,878.86 141,878.86	127,075.00 127,075.00	0.25	-14,803.86 -14,803.86

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	103.7500 103.7500	142,329.63 142,329.63	134,875.00 134,875.00	0.26	-7,454.63 -7,454.63
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	91.6250 91.6250	135,835.38 135,835.38	119,112.50 119,112.50	0.23	-16,722.88 -16,722.88
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	91.6250 91.6250	140,432.93 140,432.93	119,112.50 119,112.50	0.23	-21,320.43 -21,320.43
55,000.000 HULK FINANCE CORP 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	87.2500 87.2500	55,000.00 55,000.00	47,987.50 47,987.50	0.09	-7,012.50 -7,012.50
190,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BQ9 6.375% 12/15/2025 DD 12/06/17	96.2500 96.2500	192,889.09 192,889.09	182,875.00 182,875.00	0.36	-10,014.09 -10,014.09
122,000.000 INFOR (LAWSON) 2/17 (USD) B6 45672LAE5 TLB	95.6720 95.6720	122,566.79 122,566.79	116,719.84 116,719.84	0.23	-5,846.95 -5,846.95
275,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	96.7150 96.7150	282,811.39 282,811.39	265,966.25 265,966.25	0.52	-16,845.14 -16,845.14
250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	94.2900 94.2900	243,596.29 243,596.29	235,725.00 235,725.00	0.46	-7,871.29 -7,871.29
220,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	87.0000 87.0000	192,734.74 192,734.74	191,400.00 191,400.00	0.37	-1,334.74 -1,334.74
50,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	97.0000 97.0000	50,789.90 50,789.90	48,500.00 48,500.00	0.09	-2,289.90 -2,289.90

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
431,000.000 SYNEOS HEALTH INC / INVEN 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	104.0000 104.0000	466,273.10 466,273.10	448,240.00 448,240.00	0.87	-18,033.10 -18,033.10
210,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	97.7500 97.7500	218,117.65 218,117.65	205,275.00 205,275.00	0.40	-12,842.65 -12,842.65
14,000.000 JACK OHIO FINANCE LLC / J 144A 46647DAB9 10.250% 11/15/2022 DD 11/08/16	106.0000 106.0000	15,207.67 15,207.67	14,840.00 14,840.00	0.03	-367.67 -367.67
23,000.000 JAGGED PEAK ENERGY LLC 144A 47009LAA3 5.875% 05/01/2026 DD 05/08/18	93.0000 93.0000	23,134.20 23,134.20	21,390.00 21,390.00	0.04	-1,744.20 -1,744.20
175,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	95.7000 95.7000	182,016.15 182,016.15	167,475.00 167,475.00	0.33	-14,541.15 -14,541.15
265,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	90.2500 90.2500	272,316.36 272,316.36	239,162.50 239,162.50	0.47	-33,153.86 -33,153.86
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	96.5000 96.5000	125,000.00 125,000.00	120,625.00 120,625.00	0.24	-4,375.00 -4,375.00
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	93.0000 93.0000	25,000.00 25,000.00	23,250.00 23,250.00	0.05	-1,750.00 -1,750.00
200,000.000 ARDONAGH MIDCO 3 PLC 144A 48250PAA8 8.625% 07/15/2023 DD 06/20/17	85.0000 85.0000	209,338.31 209,338.31	170,000.00 170,000.00	0.33	-39,338.31 -39,338.31
235,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAF1 7.875% 02/15/2021 DD 02/09/16	101.2500 101.2500	241,403.26 241,403.26	237,937.50 237,937.50	0.46	-3,465.76 -3,465.76

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	107.0000 107.0000	228,494.23 228,494.23	224,700.00 224,700.00	0.44	-3,794.23 -3,794.23
195,000.000 LAREDO PETROLEUM INC 516806AE6 6.250% 03/15/2023 DD 03/18/15	89.7500 89.7500	201,007.04 201,007.04	175,012.50 175,012.50	0.34	-25,994.54 -25,994.54
302,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	102.7500 102.7500	323,818.93 323,818.93	310,305.00 310,305.00	0.60	-13,513.93 -13,513.93
70,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	95.2500 95.2500	68,874.63 68,874.63	66,675.00 66,675.00	0.13	-2,199.63 -2,199.63
195,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	91.5000 91.5000	199,898.92 199,898.92	178,425.00 178,425.00	0.35	-21,473.92 -21,473.92
25,000.000 LEVEL 3 PARENT LLC 52729NBX7 5.750% 12/01/2022 DD 12/01/14	98.2500 98.2500	25,260.17 25,260.17	24,562.50 24,562.50	0.05	-697.67 -697.67
50,000.000 LIONS GATE CAPITAL HOLDIN 144A 53627NAA9 5.875% 11/01/2024 DD 11/01/17	98.7500 98.7500	51,688.56 51,688.56	49,375.00 49,375.00	0.10	-2,313.56 -2,313.56
174,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	91.0000 91.0000	171,465.47 171,465.47	158,340.00 158,340.00	0.31	-13,125.47 -13,125.47
50,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13	102.7500 102.7500	52,067.66 52,067.66	51,375.00 51,375.00	0.10	-692.66 -692.66
115,000.000 MGM RESORTS INTERNATIONAL 552953CE9 5.750% 06/15/2025 DD 06/18/18	96.5000 96.5000	115,000.00 115,000.00	110,975.00 110,975.00	0.22	-4,025.00 -4,025.00

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
520,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	93.2500 93.2500	540,300.98 540,300.98	484,900.00 484,900.00	0.95	-55,400.98 -55,400.98
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	100.7500 100.7500	176,057.72 176,057.72	176,312.50 176,312.50	0.34	254.78 254.78
175,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	92.0000 92.0000	175,000.00 175,000.00	161,000.00 161,000.00	0.31	-14,000.00 -14,000.00
140,000.000 MCGRAW-HILL GLOBAL EDUCAT 144A 580638AC8 7.875% 05/15/2024 DD 05/04/16	78.0000 78.0000	137,583.38 137,583.38	109,200.00 109,200.00	0.21	-28,383.38 -28,383.38
230,000.000 MERCER INTERNATIONAL INC 588056AW1 5.500% 01/15/2026 DD 07/15/18	89.5000 89.5000	229,668.28 229,668.28	205,850.00 205,850.00	0.40	-23,818.28 -23,818.28
60,326.400 MEREDITH 10/18 TLB 58943PAP7	96.9170 96.9170	60,215.60 60,215.60	58,466.54 58,466.54	0.11	-1,749.06 -1,749.06
400,000.000 MERLIN ENTERTAINMENTS PLC 144A 59010QAB2 5.750% 06/15/2026 DD 05/09/18	98.7500 98.7500	409,023.25 409,023.25	395,000.00 395,000.00	0.77	-14,023.25 -14,023.25
105,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	86.5000 86.5000	105,918.63 105,918.63	90,825.00 90,825.00	0.18	-15,093.63 -15,093.63
110,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	93.4090 93.4090	110,000.00 110,000.00	102,749.90 102,749.90	0.20	-7,250.10 -7,250.10
190,000.000 MURPHY OIL USA INC 626738AD0 .81325% 05/01/2027 DD 04/25/17	96.0000 96.0000	203,531.54 203,531.54	182,400.00 182,400.00	0.36	-21,131.54 -21,131.54

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	97.2500 97.2500	10,000.00 10,000.00	9,725.00 9,725.00	0.02	-275.00 -275.00
165,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	103.7500 103.7500	177,760.76 177,760.76	171,187.50 171,187.50	0.33	-6,573.26 -6,573.26
95,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	96.0000 96.0000	95,000.00 95,000.00	91,200.00 91,200.00	0.18	-3,800.00 -3,800.00
205,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	96.5000 96.5000	205,000.00 205,000.00	197,825.00 197,825.00	0.39	-7,175.00 -7,175.00
178,650.000 NAVISTAR INTERNATIONAL 11/17 63937YAE1 COV-LITE TLB	96.2500 96.2500	177,901.05 177,901.05	171,950.63 171,950.63	0.34	-5,950.42 -5,950.42
50,000.000 NAVIENT CORP 63938CAA6 5.000% 10/26/2020 DD 11/06/14	95.7500 95.7500	50,000.00 50,000.00	47,875.00 47,875.00	0.09	-2,125.00 -2,125.00
75,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	91.7500 91.7500	74,928.92 74,928.92	68,812.50 68,812.50	0.13	-6,116.42 -6,116.42
105,000.000 NAVIENT CORP 63938CAJ7 6.750% 06/15/2026 DD 06/11/18	83.0000 83.0000	105,000.00 105,000.00	87,150.00 87,150.00	0.17	-17,850.00 -17,850.00
200,000.000 CSC HOLDINGS LLC 144A 64072TAA3 10.875% 10/15/2025 DD 10/09/15	112.3750 112.3750	200,000.00 200,000.00	224,750.00 224,750.00	0.44	24,750.00 24,750.00
400,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	92.7500 92.7500	389,012.57 389,012.57	371,000.00 371,000.00	0.72	-18,012.57 -18,012.57

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
195,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	100.8750 100.8750	211,827.59 211,827.59	196,706.25 196,706.25	0.38	-15,121.34 -15,121.34
145,000.000 NETFLIX INC 144A 64110LAQ9 5.875% 11/15/2028 DD 04/26/18	97.1700 97.1700	145,000.00 145,000.00	140,896.50 140,896.50	0.27	-4,103.50 -4,103.50
115,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	91.2500 91.2500	115,000.00 115,000.00	104,937.50 104,937.50	0.20	-10,062.50 -10,062.50
130,000.000 NEWFIELD EXPLORATION CO 651290AQ1 5.625% 07/01/2024 DD 06/26/12	101.2500 101.2500	137,979.39 137,979.39	131,625.00 131,625.00	0.26	-6,354.39 -6,354.39
130,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	98.0000 98.0000	136,066.99 136,066.99	127,400.00 127,400.00	0.25	-8,666.99 -8,666.99
140,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	89.0000 89.0000	128,876.74 128,876.74	124,600.00 124,600.00	0.24	-4,276.74 -4,276.74
45,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	92.5000 92.5000	45,000.00 45,000.00	41,625.00 41,625.00	0.08	-3,375.00 -3,375.00
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	95.5000 95.5000	50,353.83 50,353.83	47,750.00 47,750.00	0.09	-2,603.83 -2,603.83
50,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	95.0000 95.0000	50,000.00 50,000.00	47,500.00 47,500.00	0.09	-2,500.00 -2,500.00
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	94.0000 94.0000	200,000.00 200,000.00	188,000.00 188,000.00	0.37	-12,000.00 -12,000.00

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	88.5000 88.5000	51,546.99 51,546.99	44,250.00 44,250.00	0.09	-7,296.99 -7,296.99
90,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	91.1500 91.1500	90,000.00 90,000.00	82,035.00 82,035.00	0.16	-7,965.00 -7,965.00
210,000.000 OCI NV 144A 67091GAA1 6.625% 04/15/2023 DD 04/26/18	98.2500 98.2500	215,596.83 215,596.83	206,325.00 206,325.00	0.40	-9,271.83 -9,271.83
55,000.000 OLIN CORP 680665AK2 5.000% 02/01/2030 DD 01/19/18	87.6250 87.6250	55,000.00 55,000.00	48,193.75 48,193.75	0.09	-6,806.25 -6,806.25
176,000.000 WEST CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	78.5000 78.5000	165,139.67 165,139.67	138,160.00 138,160.00	0.27	-26,979.67 -26,979.67
130,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	92.0000 92.0000	131,480.32 131,480.32	119,600.00 119,600.00	0.23	-11,880.32 -11,880.32
202,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	92.0000 92.0000	204,890.10 204,890.10	185,840.00 185,840.00	0.36	-19,050.10 -19,050.10
260,000.000 OWENS-BROCKWAY GLASS CONT 144A 69073TAS2 6.375% 08/15/2025 DD 08/24/15	99.0000 99.0000	290,748.84 290,748.84	257,400.00 257,400.00	0.50	-33,348.84 -33,348.84
25,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	95.5000 95.5000	25,969.39 25,969.39	23,875.00 23,875.00	0.05	-2,094.39 -2,094.39
290,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	94.0000 94.0000	295,201.45 295,201.45	272,600.00 272,600.00	0.53	-22,601.45 -22,601.45

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 PBF LOGISTICS LP / PBF LOGISTI 69318UAB1 6.875% 05/15/2023 DD 11/15/15	98.2500 98.2500	132,094.37 132,094.37	127,725.00 127,725.00	0.25	-4,369.37 -4,369.37
215,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	103.0000 103.0000	229,245.34 229,245.34	221,450.00 221,450.00	0.43	-7,795.34 -7,795.34
520,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	98.5000 98.5000	543,321.63 543,321.63	512,200.00 512,200.00	1.00	-31,121.63 -31,121.63
20,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	96.7500 96.7500	20,000.00 20,000.00	19,350.00 19,350.00	0.04	-650.00 -650.00
145,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	96.5000 96.5000	150,345.82 150,345.82	139,925.00 139,925.00	0.27	-10,420.82 -10,420.82
260,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	92.0000 92.0000	263,023.07 263,023.07	239,200.00 239,200.00	0.47	-23,823.07 -23,823.07
62,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	90.8750 90.8750	62,000.00 62,000.00	56,342.50 56,342.50	0.11	-5,657.50 -5,657.50
55,000.000 PARTY CITY HOLDINGS INC 144A 702150AC7 6.125% 08/15/2023 DD 08/19/15	98.2500 98.2500	55,681.67 55,681.67	54,037.50 54,037.50	0.11	-1,644.17 -1,644.17
40,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	96.5000 96.5000	41,718.28 41,718.28	38,600.00 38,600.00	0.08	-3,118.28 -3,118.28
150,000.000 ELEMENT SOLUTIONS INC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	100.0000 100.0000	145,645.05 145,645.05	150,000.00 150,000.00	0.29	4,354.95 4,354.95

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,000.000 POLARIS INTERMEDIATE CORP 144A 73107GAA1 8.500% 12/01/2022 DD 11/21/17	91.2120 91.2120	124,476.65 124,476.65	109,454.40 109,454.40	0.21	-15,022.25 -15,022.25
150,000.000 POLYONE CORP 73179PAK2 5.250% 03/15/2023 DD 09/15/13	96.5000 96.5000	150,273.60 150,273.60	144,750.00 144,750.00	0.28	-5,523.60 -5,523.60
220,000.000 POST HOLDINGS INC 144A 737446AL8 5.500% 03/01/2025 DD 02/14/17	95.9810 95.9810	227,020.46 227,020.46	211,158.20 211,158.20	0.41	-15,862.26 -15,862.26
81,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	92.0000 92.0000	81,000.00 81,000.00	74,520.00 74,520.00	0.15	-6,480.00 -6,480.00
35,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	86.0000 86.0000	35,000.00 35,000.00	30,100.00 30,100.00	0.06	-4,900.00 -4,900.00
130,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	83.0000 83.0000	120,114.67 120,114.67	107,900.00 107,900.00	0.21	-12,214.67 -12,214.67
275,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	103.1250 103.1250	297,295.21 297,295.21	283,593.75 283,593.75	0.55	-13,701.46 -13,701.46
270,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	73.6250 73.6250	259,067.24 259,067.24	198,787.50 198,787.50	0.39	-60,279.74 -60,279.74
95,000.000 QEP RESOURCES INC 74733VAD2 5.625% 03/01/2026 DD 11/21/17	83.0000 83.0000	94,406.55 94,406.55	78,850.00 78,850.00	0.15	-15,556.55 -15,556.55
55,000.000 QUALITYTECH LP / QTS FINA 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	93.5000 93.5000	55,000.00 55,000.00	51,425.00 51,425.00	0.10	-3,575.00 -3,575.00

 EATON VANCE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	97.5000 97.5000	30,857.68 30,857.68	30,225.00 30,225.00	0.06	-632.68 -632.68
405,000.000 RELIANCE INTERMEDIATE HOL 144A 75947TAB0 6.500% 04/01/2023 DD 03/24/15	102.0000 102.0000	421,196.15 421,196.15	413,100.00 413,100.00	0.81	-8,096.15 -8,096.15
250,000.000 RESIDEO FUNDING INC 144A 76119LAA9 6.125% 11/01/2026 DD 10/19/18	98.5000 98.5000	252,145.44 252,145.44	246,250.00 246,250.00	0.48	-5,895.44 -5,895.44
34,653.180 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	100.0000 100.0000	35,155.47 35,155.47	34,653.18 34,653.18	0.07	-502.29 -502.29
48,455.390 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	99.7500 99.7500	49,213.03 49,213.03	48,334.25 48,334.25	0.09	-878.78 -878.78
195,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	95.2500 95.2500	206,467.06 206,467.06	185,737.50 185,737.50	0.36	-20,729.56 -20,729.56
70,000.000 SBA COMMUNICATIONS CORP 78410GAB0 4.000% 10/01/2022 DD 04/01/18	95.2500 95.2500	70,000.00 70,000.00	66,675.00 66,675.00	0.13	-3,325.00 -3,325.00
25,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	96.5000 96.5000	25,361.63 25,361.63	24,125.00 24,125.00	0.05	-1,236.63 -1,236.63
140,000.000 SM ENERGY CO 78454LAL4 5.625% 06/01/2025 DD 05/21/15	87.0000 87.0000	129,057.36 129,057.36	121,800.00 121,800.00	0.24	-7,257.36 -7,257.36
75,000.000 SM ENERGY CO 78454LAP5 6.625% 01/15/2027 DD 08/20/18	88.5000 88.5000	75,000.00 75,000.00	66,375.00 66,375.00	0.13	-8,625.00 -8,625.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,020.220 SS&C TECHNOLOGIES 4/18 COV- 78466DBD5 0.000% 04/16/2025 DD 02/16/18	94.1430 94.1430	72,855.97 72,855.97	68,743.43 68,743.43	0.13	-4,112.54 -4,112.54
27,403.180 SS&C TECHNOLOGIES 4/18 COV- 78466DBE3 0.000% 04/16/2025 DD 02/16/18	94.1430 94.1430	27,341.57 27,341.57	25,798.18 25,798.18	0.05	-1,543.39 -1,543.39
184,534.770 SS&C TECHNOLOGIES 8/18 ADD-ON 78466DBF0 B5 TLB	94.1880 94.1880	184,224.82 184,224.82	173,809.61 173,809.61	0.34	-10,415.21 -10,415.21
50,000.000 SEAGATE HDD CAYMAN 81180WAL5 4.750% 01/01/2025 DD 05/28/14	88.6890 88.6890	49,834.44 49,834.44	44,344.50 44,344.50	0.09	-5,489.94 -5,489.94
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	94.0000 94.0000	125,000.00 125,000.00	117,500.00 117,500.00	0.23	-7,500.00 -7,500.00
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	100.5000 100.5000	216,941.68 216,941.68	201,000.00 201,000.00	0.39	-15,941.68 -15,941.68
145,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	102.0000 102.0000	157,421.19 157,421.19	147,900.00 147,900.00	0.29	-9,521.19 -9,521.19
270,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	94.5000 94.5000	268,989.70 268,989.70	255,150.00 255,150.00	0.50	-13,839.70 -13,839.70
115,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	89.5000 89.5000	115,000.00 115,000.00	102,925.00 102,925.00	0.20	-12,075.00 -12,075.00
205,000.000 SHELF DRILLING HOLDINGS L 144A 822538AE4 8.250% 02/15/2025 DD 02/07/18	85.5000 85.5000	206,197.32 206,197.32	175,275.00 175,275.00	0.34	-30,922.32 -30,922.32

 EATON VANCE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	100.2500 100.2500	127,028.06 127,028.06	125,312.50 125,312.50	0.24	-1,715.56 -1,715.56
255,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	91.3750 91.3750	260,787.10 260,787.10	233,006.25 233,006.25	0.45	-27,780.85 -27,780.85
260,000.000 SOLERA LLC / SOLERA FINAN 144A 83422AAA1 10.500% 03/01/2024 DD 03/03/16	106.5000 106.5000	291,386.52 291,386.52	276,900.00 276,900.00	0.54	-14,486.52 -14,486.52
295,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	87.5000 87.5000	293,749.16 293,749.16	258,125.00 258,125.00	0.50	-35,624.16 -35,624.16
25,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	96.2500 96.2500	25,000.00 25,000.00	24,062.50 24,062.50	0.05	-937.50 -937.50
280,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	94.9700 94.9700	287,441.16 287,441.16	265,916.00 265,916.00	0.52	-21,525.16 -21,525.16
190,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	94.5000 94.5000	211,208.60 211,208.60	179,550.00 179,550.00	0.35	-31,658.60 -31,658.60
50,000.000 SPRINT CAPITAL CORP 852060AG7 6.900% 05/01/2019 DD 05/06/99	100.5000 100.5000	50,634.90 50,634.90	50,250.00 50,250.00	0.10	-384.90 -384.90
6,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	102.3800 102.3800	6,265.62 6,265.62	6,142.80 6,142.80	0.01	-122.82 -122.82
170,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	98.1330 98.1330	159,065.32 159,065.32	166,826.10 166,826.10	0.33	7,760.78 7,760.78

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	102.3500 102.3500	373,798.66 373,798.66	373,577.50 373,577.50	0.73	-221.16 -221.16
121,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	102.6250 102.6250	123,762.49 123,762.49	124,176.25 124,176.25	0.24	413.76 413.76
80,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	99.0340 99.0340	78,785.77 78,785.77	79,227.20 79,227.20	0.15	441.43 441.43
195,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	100.0000 100.0000	216,969.51 216,969.51	195,000.00 195,000.00	0.38	-21,969.51 -21,969.51
73,000.000 SPRINT CORP 85207UAK1 7.625% 03/01/2026 DD 02/22/18	98.7500 98.7500	73,000.00 73,000.00	72,087.50 72,087.50	0.14	-912.50 -912.50
180,000.000 STARS GROUP HOLDINGS BV / 144A 85572NAA6 7.000% 07/15/2026 DD 07/10/18	97.2500 97.2500	180,655.46 180,655.46	175,050.00 175,050.00	0.34	-5,605.46 -5,605.46
10,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	99.8750 99.8750	10,216.86 10,216.86	9,987.50 9,987.50	0.02	-229.36 -229.36
190,000.000 SUNCOKE ENERGY PARTNERS L 144A 86723CAF5 7.500% 06/15/2025 DD 05/24/17	94.7500 94.7500	193,116.22 193,116.22	180,025.00 180,025.00	0.35	-13,091.22 -13,091.22
70,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAJ6 4.875% 01/15/2023 DD 07/15/18	97.5000 97.5000	70,000.00 70,000.00	68,250.00 68,250.00	0.13	-1,750.00 -1,750.00
32,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAL1 5.500% 02/15/2026 DD 08/15/18	94.7500 94.7500	32,000.00 32,000.00	30,320.00 30,320.00	0.06	-1,680.00 -1,680.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
195,000.000 SYMANTEC CORP 144A 871503AU2 5.000% 04/15/2025 DD 02/09/17	93.2680 93.2680	203,316.85 203,316.85	181,872.60 181,872.60	0.35	-21,444.25 -21,444.25
220,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13	101.2500 101.2500	226,595.09 226,595.09	222,750.00 222,750.00	0.43	-3,845.09 -3,845.09
190,000.000 TMS INTERNATIONAL CORP 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	93.5000 93.5000	197,338.35 197,338.35	177,650.00 177,650.00	0.35	-19,688.35 -19,688.35
360,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	102.0000 102.0000	384,725.18 384,725.18	367,200.00 367,200.00	0.72	-17,525.18 -17,525.18
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	96.5000 96.5000	25,000.00 25,000.00	24,125.00 24,125.00	0.05	-875.00 -875.00
75,000.000 T-MOBILE USA INC 87264AAU9 4.500% 02/01/2026 DD 01/25/18	91.7500 91.7500	75,000.00 75,000.00	68,812.50 68,812.50	0.13	-6,187.50 -6,187.50
65,000.000 T-MOBILE USA INC 87264AAV7 4.750% 02/01/2028 DD 01/25/18	90.5000 90.5000	63,174.68 63,174.68	58,825.00 58,825.00	0.11	-4,349.68 -4,349.68
25,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	77.9700 77.9700	25,000.00 25,000.00	19,492.50 19,492.50	0.04	-5,507.50 -5,507.50
155,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	98.2500 98.2500	157,651.16 157,651.16	152,287.50 152,287.50	0.30	-5,363.66 -5,363.66
220,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	96.0000 96.0000	221,100.70 221,100.70	211,200.00 211,200.00	0.41	-9,900.70 -9,900.70

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 TARGA RESOURCES PARTNERS 144A 87612BBH4 5.875% 04/15/2026 DD 04/12/18	97.2500 97.2500	75,000.00 75,000.00	72,937.50 72,937.50	0.14	-2,062.50 -2,062.50
265,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	92.7500 92.7500	269,035.04 269,035.04	245,787.50 245,787.50	0.48	-23,247.54 -23,247.54
70,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	100.2500 100.2500	72,154.16 72,154.16	70,175.00 70,175.00	0.14	-1,979.16 -1,979.16
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	101.5000 101.5000	25,000.00 25,000.00	25,375.00 25,375.00	0.05	375.00 375.00
90,000.000 TENET HEALTHCARE CORP 88033GCS7 4.625% 07/15/2024 DD 06/14/17	93.0000 93.0000	90,000.00 90,000.00	83,700.00 83,700.00	0.16	-6,300.00 -6,300.00
75,000.000 TENET HEALTHCARE CORP 88033GCU2 5.125% 05/01/2025 DD 06/14/17	93.2500 93.2500	75,000.00 75,000.00	69,937.50 69,937.50	0.14	-5,062.50 -5,062.50
30,000.000 TENET HEALTHCARE CORP 88033GCW8 7.000% 08/01/2025 DD 06/14/17	92.5000 92.5000	30,000.00 30,000.00	27,750.00 27,750.00	0.05	-2,250.00 -2,250.00
180,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	81.6250 81.6250	173,327.12 173,327.12	146,925.00 146,925.00	0.29	-26,402.12 -26,402.12
295,000.000 TERRAFORM POWER OPERATING 144A 88104LAB9 STEP 06/15/2025 DD 07/17/2015	101.0000 101.0000	318,539.84 318,539.84	297,950.00 297,950.00	0.58	-20,589.84 -20,589.84
45,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	93.2500 93.2500	45,000.00 45,000.00	41,962.50 41,962.50	0.08	-3,037.50 -3,037.50

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	88.0000 88.0000	65,000.00 65,000.00	57,200.00 57,200.00	0.11	-7,800.00 -7,800.00
285,000.000 TERVITA ESCROW CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	95.2500 95.2500	287,487.06 287,487.06	271,462.50 271,462.50	0.53	-16,024.56 -16,024.56
25,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	76.3220 76.3220	21,317.57 21,317.57	19,080.50 19,080.50	0.04	-2,237.07 -2,237.07
42,000.000 TITAN ACQUISITION LTD / T 144A 88827AAA1 7.750% 04/15/2026 DD 03/28/18	85.5000 85.5000	42,000.00 42,000.00	35,910.00 35,910.00	0.07	-6,090.00 -6,090.00
150,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	98.5000 98.5000	153,208.33 153,208.33	147,750.00 147,750.00	0.29	-5,458.33 -5,458.33
280,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	95.5000 95.5000	290,688.81 290,688.81	267,400.00 267,400.00	0.52	-23,288.81 -23,288.81
55,000.000 TRANSDIGM INC 893647BB2 6.375% 06/15/2026 DD 12/15/16	93.0000 93.0000	54,634.11 54,634.11	51,150.00 51,150.00	0.10	-3,484.11 -3,484.11
61,831.310 TRANSDIGM 5/18 COV-LITE TLE 89364MBN3 0.000% 05/30/2025 DD 05/01/18	94.1410 94.1410	62,054.94 62,054.94	58,208.61 58,208.61	0.11	-3,846.33 -3,846.33
50,000.000 TRANSOCEAN INC 144A 893830BF5 7.500% 01/15/2026 DD 10/17/17	87.7500 87.7500	52,172.63 52,172.63	43,875.00 43,875.00	0.09	-8,297.63 -8,297.63
108,000.000 TRANSOCEAN INC 144A 893830BK4 7.250% 11/01/2025 DD 10/25/18	87.2500 87.2500	108,000.00 108,000.00	94,230.00 94,230.00	0.18	-13,770.00 -13,770.00

 EATON VANCE - PI 1 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
48,000.000 TRONOX INC 144A 897051AA6 6.500% 04/15/2026 DD 04/06/18	83.0000 83.0000	48,000.00 48,000.00	39,840.00 39,840.00	0.08	-8,160.00 -8,160.00
55,000.000 TRONOX FINANCE PLC 144A 89705PAA3 5.750% 10/01/2025 DD 09/22/17	81.0000 81.0000	55,000.00 55,000.00	44,550.00 44,550.00	0.09	-10,450.00 -10,450.00
315,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	97.2500 97.2500	327,550.77 327,550.77	306,337.50 306,337.50	0.60	-21,213.27 -21,213.27
200,000.000 UPC HOLDING BV 144A 90320LAG2 5.500% 01/15/2028 DD 10/18/17	89.7500 89.7500	200,000.00 200,000.00	179,500.00 179,500.00	0.35	-20,500.00 -20,500.00
250,000.000 UNITYMEDIA GMBH 144A 91337DAB0 6.125% 01/15/2025 DD 10/22/14	100.4900 100.4900	265,105.98 265,105.98	251,225.00 251,225.00	0.49	-13,880.98 -13,880.98
100,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	99.5000 99.5000	100,914.32 100,914.32	99,500.00 99,500.00	0.19	-1,414.32 -1,414.32
75,000.000 USIS MERGER SUB INC 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	91.8100 91.8100	75,000.00 75,000.00	68,857.50 68,857.50	0.13	-6,142.50 -6,142.50
275,000.000 BAUSCH HEALTH COS INC 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	92.5000 92.5000	257,820.21 257,820.21	254,375.00 254,375.00	0.50	-3,445.21 -3,445.21
38,000.000 BAUSCH HEALTH COS INC 144A 91911KAD4 5.625% 12/01/2021 DD 12/02/13	98.5000 98.5000	37,872.83 37,872.83	37,430.00 37,430.00	0.07	-442.83 -442.83
53,000.000 BAUSCH HEALTH COS INC 144A 91911KAE2 5.500% 03/01/2023 DD 01/30/15	91.5000 91.5000	51,030.29 51,030.29	48,495.00 48,495.00	0.09	-2,535.29 -2,535.29

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 BAUSCH HEALTH COS INC 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	100.5000 100.5000	25,000.00 25,000.00	25,125.00 25,125.00	0.05	125.00 125.00
45,000.000 BAUSCH HEALTH COS INC 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	93.2500 93.2500	45,000.00 45,000.00	41,962.50 41,962.50	0.08	-3,037.50 -3,037.50
115,000.000 BAUSCH HEALTH COS INC 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	99.5000 99.5000	113,554.36 113,554.36	114,425.00 114,425.00	0.22	870.64 870.64
190,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAV6 9.250% 04/01/2026 DD 03/26/18	100.0000 100.0000	202,499.68 202,499.68	190,000.00 190,000.00	0.37	-12,499.68 -12,499.68
116,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAW4 8.500% 01/31/2027 DD 06/01/18	97.0000 97.0000	117,415.48 117,415.48	112,520.00 112,520.00	0.22	-4,895.48 -4,895.48
200,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	92.0000 92.0000	203,641.93 203,641.93	184,000.00 184,000.00	0.36	-19,641.93 -19,641.93
195,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	80.0000 80.0000	201,705.58 201,705.58	156,000.00 156,000.00	0.30	-45,705.58 -45,705.58
195,000.000 VERITAS US INC / VERITAS 144A 92346LAB9 7.500% 02/01/2023 DD 01/29/16	81.5000 81.5000	206,444.24 206,444.24	158,925.00 158,925.00	0.31	-47,519.24 -47,519.24
145,000.000 VERIFONE 8/18 COV-LITE TL 92346NAB5	96.3930 96.3930	144,811.76 144,811.76	139,769.85 139,769.85	0.27	-5,041.91 -5,041.91
317,800.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	107.5000 107.5000	348,753.22 348,753.22	341,635.00 341,635.00	0.67	-7,118.22 -7,118.22

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
405,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	93.2500 93.2500	405,598.02 405,598.02	377,662.50 377,662.50	0.74	-27,935.52 -27,935.52
200,000.000 VIRGIN MEDIA SECURED FINA 144A 92769XAJ4 5.500% 01/15/2025 DD 03/28/14	98.5640 98.5640	194,065.25 194,065.25	197,128.00 197,128.00	0.38	3,062.75 3,062.75
390,000.000 VIZIENT INC 144A 92856JAA8 10.375% 03/01/2024 DD 02/11/16	106.0000 106.0000	440,029.26 440,029.26	413,400.00 413,400.00	0.81	-26,629.26 -26,629.26
86,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	99.7500 99.7500	86,084.41 86,084.41	85,785.00 85,785.00	0.17	-299.41 -299.41
190,000.000 WASTE PRO USA INC 144A 94107JAA1 5.500% 02/15/2026 DD 02/01/18	92.0000 92.0000	185,281.96 185,281.96	174,800.00 174,800.00	0.34	-10,481.96 -10,481.96
385,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	100.2500 100.2500	396,823.21 396,823.21	385,962.50 385,962.50	0.75	-10,860.71 -10,860.71
25,000.000 WEATHERFORD INTERNATIONAL LTD 947075AN7 9.875% 02/15/2024 DD 08/15/17	61.0000 61.0000	25,202.99 25,202.99	15,250.00 15,250.00	0.03	-9,952.99 -9,952.99
465,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	96.2500 96.2500	483,609.17 483,609.17	447,562.50 447,562.50	0.87	-36,046.67 -36,046.67
95,000.000 WELLCARE HEALTH PLANS INC 144A 94946TAD8 5.375% 08/15/2026 DD 08/13/18	96.5000 96.5000	95,000.00 95,000.00	91,675.00 91,675.00	0.18	-3,325.00 -3,325.00
220,000.000 WESTERN DIGITAL CORP 958102AM7 4.750% 02/15/2026 DD 02/13/18	86.7500 86.7500	220,000.00 220,000.00	190,850.00 190,850.00	0.37	-29,150.00 -29,150.00

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,000.000 TRI POINTE GROUP INC / TRI POI 962178AN9 5.875% 06/15/2024 DD 06/15/15	89.2500 89.2500	41,933.80 41,933.80	36,592.50 36,592.50	0.07	-5,341.30 -5,341.30
50,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13	95.0000 95.0000	51,012.43 51,012.43	47,500.00 47,500.00	0.09	-3,512.43 -3,512.43
145,000.000 WHITING PETROLEUM CORP 966387BG6 6.625% 01/15/2026 DD 07/15/18	85.7500 85.7500	145,859.54 145,859.54	124,337.50 124,337.50	0.24	-21,522.04 -21,522.04
272,000.000 BRAZOS VALLEY LONGHORN LLC / B 96812TAB8 6.875% 02/01/2025 DD 08/01/17	94.5000 94.5000	274,628.69 274,628.69	257,040.00 257,040.00	0.50	-17,588.69 -17,588.69
55,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	97.2500 97.2500	52,433.02 52,433.02	53,487.50 53,487.50	0.10	1,054.48 1,054.48
25,000.000 WYNN LAS VEGAS LLC / WYNN 144A 983130AX3 5.250% 05/15/2027 DD 05/11/17	88.0000 88.0000	24,538.53 24,538.53	22,000.00 22,000.00	0.04	-2,538.53 -2,538.53
260,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	96.4500 96.4500	269,940.41 269,940.41	250,770.00 250,770.00	0.49	-19,170.41 -19,170.41
155,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	93.0000 93.0000	165,267.44 165,267.44	144,150.00 144,150.00	0.28	-21,117.44 -21,117.44
220,000.000 ZIGGO BOND CO BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	87.5000 87.5000	226,601.15 226,601.15	192,500.00 192,500.00	0.38	-34,101.15 -34,101.15
30,922.310 AMAYA 6/18 (USD) TL 99AAD2639 0.000% 07/10/2025 DD 04/23/18	96.4170 96.4170	30,537.72 30,537.72	29,814.36 29,814.36	0.06	-723.36 -723.36

 EATON VANCE - PI 1 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
142,000.000 SEDGWICK CMS 11/18 COV-LITE 99AAD7851 TLB	95.2920 95.2920	142,076.72 142,076.72	135,314.64 135,314.64	0.26	-6,762.08 -6,762.08
100,000.000 INTELSAT JACKSON 12/17 B5 FIXE L5137LAH8 TLB	98.2500 98.2500	100,000.00 100,000.00	98,250.00 98,250.00	0.19	-1,750.00 -1,750.00
78,000.000 AKZONOBEL SPECIALTY CHEMICALS N8232NAB3 0.000% 10/01/2025 DD 09/06/18	95.5000 95.5000	77,624.67 77,624.67	74,490.00 74,490.00	0.15	-3,134.67 -3,134.67
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		52,970,576.70	49,504,315.34	96.51	-3,466,261.36
		52,970,576.70	49,504,315.34		-3,466,261.36
TOTAL ASSETS FIXED INCOME SECURITIES		52,970,576.70	49,504,315.34	96.51	-3,466,261.36
TOTAL ASSETS		54,774,608.73	51,296,473.27	100.00	-3,478,135.46

 MARATHON EM BD-PI1 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES					
U.S. DOLLAR					
13,000,000.000 MARATHON EM BOND FUND	0.9717	13,000,000.00	12,631,783.03		-368,216.97
99VVBK5X7	0.9717	13,000,000.00	12,631,783.03	100.00	-368,216.97

 WELLINGTON PI 1 EME -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
OTHER					
U.S. DOLLAR					
2,800,000.000 WELLINGTON EME	10.0000	28,000,000.00	28,000,000.00		0.00
99VVBUE1	10.0000	28,000,000.00	28,000,000.00	100.00	0.00

 BNY MELLON CASH - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
1,086,443.130 BLACKROCK LIQ T FUND INSTL	100.0000	1,086,443.13	1,086,443.13		0.00
996229696 FUND 60	100.0000	1,086,443.13	1,086,443.13	99.67	0.00
INTEREST RECEIVABLE		3,607.90	3,607.90		0.00
		3,607.90	3,607.90	0.33	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		1,090,051.03	1,090,051.03		0.00
		1,090,051.03	1,090,051.03	100.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		1,090,051.03	1,090,051.03	100.00	0.00
TOTAL ASSETS		1,090,051.03	1,090,051.03	100.00	0.00

 PARA US - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
CANADIAN DOLLAR					
DIVIDENDS RECEIVABLE		686.80	686.80		0.00
		503.59	502.86	0.00	-0.73
U.S. DOLLAR					
566,046.080 BLACKROCK LIQ T FUND INSTL	100.0000	566,046.08	566,046.08		0.00
996229696 FUND 60	100.0000	566,046.08	566,046.08	0.40	0.00
CASH		12,632.94	12,632.94		0.00
		12,632.94	12,632.94	0.01	0.00
DIVIDENDS RECEIVABLE		167,365.79	167,365.79		0.00
		167,365.79	167,365.79	0.12	0.00
INTEREST RECEIVABLE		1,377.13	1,377.13		0.00
		1,377.13	1,377.13	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		747,421.94	747,421.94		0.00
		747,421.94	747,421.94	0.52	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		747,925.53	747,924.80	0.52	-0.73
EQUITY					
U.S. DOLLAR					
220.000 ABM INDUSTRIES INC	32.1100	5,005.00	7,064.20		2,059.20
000957100	32.1100	5,005.00	7,064.20	0.00	2,059.20
4,312.000 AFLAC INC	45.5600	137,199.15	196,454.72		59,255.57
001055102	45.5600	137,199.15	196,454.72	0.14	59,255.57

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
558.000 AGCO CORP 001084102	55.6700 55.6700	20,210.76 20,210.76	31,063.86 31,063.86	0.02	10,853.10 10,853.10
1,694.000 AGNC INVESTMENT CORP 00123Q104	17.5400 17.5400	29,556.83 29,556.83	29,712.76 29,712.76	0.02	155.93 155.93
314.000 AMC NETWORKS INC 00164V103	54.8800 54.8800	11,817.91 11,817.91	17,232.32 17,232.32	0.01	5,414.41 5,414.41
540.000 ASGN INC 00191U102	54.5000 54.5000	25,088.40 25,088.40	29,430.00 29,430.00	0.02	4,341.60 4,341.60
36,915.000 AT&T INC 00206R102	28.5400 28.5400	1,024,843.37 1,024,843.37	1,053,554.10 1,053,554.10	0.74	28,710.73 28,710.73
606.000 ATN INTERNATIONAL INC 00215F107	71.5300 71.5300	33,457.26 33,457.26	43,347.18 43,347.18	0.03	9,889.92 9,889.92
8,027.000 ABBOTT LABORATORIES 002824100	72.3300 72.3300	188,981.75 188,981.75	580,592.91 580,592.91	0.41	391,611.16 391,611.16
10,048.000 ABBVIE INC 00287Y109	92.1900 92.1900	262,718.74 262,718.74	926,325.12 926,325.12	0.65	663,606.38 663,606.38
1,857.000 ABERCROMBIE & FITCH CO 002896207	20.0500 20.0500	29,837.68 29,837.68	37,232.85 37,232.85	0.03	7,395.17 7,395.17
247.000 ABIOMED INC 003654100	325.0400 325.0400	24,512.28 24,512.28	80,284.88 80,284.88	0.06	55,772.60 55,772.60

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
846.000 ACACIA COMMUNICATIONS INC 00401C108	38.0000 38.0000	32,376.42 32,376.42	32,148.00 32,148.00	0.02	-228.42 -228.42
810.000 ACADIA HEALTHCARE CO INC 00404A109	25.7100 25.7100	18,160.20 18,160.20	20,825.10 20,825.10	0.01	2,664.90 2,664.90
1,901.000 ACADIA PHARMACEUTICALS INC 004225108	16.1700 16.1700	29,042.77 29,042.77	30,739.17 30,739.17	0.02	1,696.40 1,696.40
492.000 ACI WORLDWIDE INC 004498101	27.6700 27.6700	5,180.76 5,180.76	13,613.64 13,613.64	0.01	8,432.88 8,432.88
3,788.000 ACTIVISION BLIZZARD INC 00507V109	46.5700 46.5700	92,047.10 92,047.10	176,407.16 176,407.16	0.12	84,360.06 84,360.06
273.000 ACUITY BRANDS INC 00508Y102	114.9500 114.9500	14,927.64 14,927.64	31,381.35 31,381.35	0.02	16,453.71 16,453.71
3,110.000 ADOBE INC 00724F101	226.2400 226.2400	109,409.67 109,409.67	703,606.40 703,606.40	0.49	594,196.73 594,196.73
1,410.000 AECOM 00766T100	26.5000 26.5000	30,098.87 30,098.87	37,365.00 37,365.00	0.03	7,266.13 7,266.13
2,536.000 AERIE PHARMACEUTICALS INC 00771V108	36.1000 36.1000	52,643.00 52,643.00	91,549.60 91,549.60	0.06	38,906.60 38,906.60
193.000 ADVANSIX INC 00773T101	24.3400 24.3400	1,079.01 1,079.01	4,697.62 4,697.62	0.00	3,618.61 3,618.61

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,109.000 ADVANCED MICRO DEVICES INC 007903107	18.4600 18.4600	91,686.00 91,686.00	94,312.14 94,312.14	0.07	2,626.14 2,626.14
386.000 AFFILIATED MANAGERS GROUP INC 008252108	97.4400 97.4400	33,296.10 33,296.10	37,611.84 37,611.84	0.03	4,315.74 4,315.74
2,530.000 AGILENT TECHNOLOGIES INC 00846U101	67.4600 67.4600	56,630.72 56,630.72	170,673.80 170,673.80	0.12	114,043.08 114,043.08
436.000 AIR LEASE CORP 00912X302	30.2100 30.2100	10,221.40 10,221.40	13,171.56 13,171.56	0.01	2,950.16 2,950.16
1,484.000 AIR PRODUCTS & CHEMICALS INC 009158106	160.0500 160.0500	92,760.39 92,760.39	237,514.20 237,514.20	0.17	144,753.81 144,753.81
1,000.000 AKAMAI TECHNOLOGIES INC 00971T101	61.0800 61.0800	40,851.93 40,851.93	61,080.00 61,080.00	0.04	20,228.07 20,228.07
1,164.000 ALASKA AIR GROUP INC 011659109	60.8500 60.8500	19,497.00 19,497.00	70,829.40 70,829.40	0.05	51,332.40 51,332.40
197.000 ALBANY INTERNATIONAL CORP 012348108	62.4300 62.4300	4,873.78 4,873.78	12,298.71 12,298.71	0.01	7,424.93 7,424.93
799.000 ALCOA CORP 013872106	26.5800 26.5800	16,009.68 16,009.68	21,237.42 21,237.42	0.01	5,227.74 5,227.74
701.000 ALEXION PHARMACEUTICALS INC 015351109	97.3600 97.3600	42,335.58 42,335.58	68,249.36 68,249.36	0.05	25,913.78 25,913.78

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
387.000 ALIGN TECHNOLOGY INC 016255101	209.4300 209.4300	8,552.70 8,552.70	81,049.41 81,049.41	0.06	72,496.71 72,496.71
41.000 ALLEGHANY CORP 017175100	623.3200 623.3200	11,979.12 11,979.12	25,556.12 25,556.12	0.02	13,577.00 13,577.00
233.000 ALLEGIANT TRAVEL CO 01748X102	100.2200 100.2200	10,876.44 10,876.44	23,351.26 23,351.26	0.02	12,474.82 12,474.82
510.000 ALLETE INC 018522300	76.2200 76.2200	24,367.80 24,367.80	38,872.20 38,872.20	0.03	14,504.40 14,504.40
179.000 ALLIANCE DATA SYSTEMS CORP 018581108	150.0800 150.0800	27,121.70 27,121.70	26,864.32 26,864.32	0.02	-257.38 -257.38
1,276.000 ALLIANT ENERGY CORP 018802108	42.2500 42.2500	28,484.41 28,484.41	53,911.00 53,911.00	0.04	25,426.59 25,426.59
2,619.000 ALLSTATE CORP/THE 020002101	82.6300 82.6300	69,075.82 69,075.82	216,407.97 216,407.97	0.15	147,332.15 147,332.15
1,677.000 ALLY FINANCIAL INC 02005N100	22.6600 22.6600	33,574.35 33,574.35	38,000.82 38,000.82	0.03	4,426.47 4,426.47
583.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	72.9100 72.9100	30,770.74 30,770.74	42,506.53 42,506.53	0.03	11,735.79 11,735.79
1,451.000 ALPHABET INC-CL C 02079K107	1,035.6100 1,035.6100	310,681.74 310,681.74	1,502,670.11 1,502,670.11	1.05	1,191,988.37 1,191,988.37

 BNY MELLON PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,804.000 ALPHABET INC-CL A 02079K305	1,044.9600 1,044.9600	580,250.44 580,250.44	1,885,107.84 1,885,107.84	1.32	1,304,857.40 1,304,857.40
11,541.000 ALTRIA GROUP INC 02209S103	49.3900 49.3900	196,942.13 196,942.13	570,009.99 570,009.99	0.40	373,067.86 373,067.86
2,282.000 AMAZON.COM INC 023135106	1,501.9700 1,501.9700	417,164.30 417,164.30	3,427,495.54 3,427,495.54	2.40	3,010,331.24 3,010,331.24
142.000 AMERCO 023586100	328.1100 328.1100	12,483.47 12,483.47	46,591.62 46,591.62	0.03	34,108.15 34,108.15
1,005.000 AMEREN CORP 023608102	65.2300 65.2300	31,399.31 31,399.31	65,556.15 65,556.15	0.05	34,156.84 34,156.84
952.000 AMERICAN ASSETS TRUST INC 024013104	40.1700 40.1700	30,104.99 30,104.99	38,241.84 38,241.84	0.03	8,136.85 8,136.85
2,982.000 AMERICAN AXLE & MANUFACTURING 024061103	11.1000 11.1000	32,941.19 32,941.19	33,100.20 33,100.20	0.02	159.01 159.01
846.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.3900 41.3900	32,790.96 32,790.96	35,015.94 35,015.94	0.02	2,224.98 2,224.98
2,889.000 AMERICAN ELECTRIC POWER CO INC 025537101	74.7400 74.7400	106,435.83 106,435.83	215,923.86 215,923.86	0.15	109,488.03 109,488.03
1,311.000 AMERICAN EQUITY INVESTMENT LIF 025676206	27.9400 27.9400	15,006.03 15,006.03	36,629.34 36,629.34	0.03	21,623.31 21,623.31

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,376.000 AMERICAN EXPRESS CO 025816109	95.3200 95.3200	241,865.65 241,865.65	417,120.32 417,120.32	0.29	175,254.67 175,254.67
507.000 AMERICAN FINANCIAL GROUP INC/O 025932104	90.5300 90.5300	17,542.20 17,542.20	45,898.71 45,898.71	0.03	28,356.51 28,356.51
1,644.000 AMERICAN HOMES 4 RENT 02665T306	19.8500 19.8500	27,451.24 27,451.24	32,633.40 32,633.40	0.02	5,182.16 5,182.16
4,560.000 AMERICAN INTERNATIONAL GROUP I 026874784	39.4100 39.4100	129,464.24 129,464.24	179,709.60 179,709.60	0.13	50,245.36 50,245.36
1,100.000 AMERICAN OUTDOOR BRANDS CORP 02874P103	12.8600 12.8600	8,767.00 8,767.00	14,146.00 14,146.00	0.01	5,379.00 5,379.00
604.000 AMERICAN SOFTWARE INC/GA 029683109	10.4500 10.4500	5,031.32 5,031.32	6,311.80 6,311.80	0.00	1,280.48 1,280.48
286.000 AMERICAN STATES WATER CO 029899101	67.0400 67.0400	5,052.19 5,052.19	19,173.44 19,173.44	0.01	14,121.25 14,121.25
2,235.000 AMERICAN TOWER CORP 03027X100	158.1900 158.1900	99,249.42 99,249.42	353,554.65 353,554.65	0.25	254,305.23 254,305.23
1,201.000 AMERICAN WATER WORKS CO INC 030420103	90.7700 90.7700	30,661.53 30,661.53	109,014.77 109,014.77	0.08	78,353.24 78,353.24
1,580.000 AMERISOURCEBERGEN CORP 03073E105	74.4000 74.4000	34,727.76 34,727.76	117,552.00 117,552.00	0.08	82,824.24 82,824.24

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,712.000 AMERIPRISE FINANCIAL INC 03076C106	104.3700 104.3700	79,988.74 79,988.74	178,681.44 178,681.44	0.13	98,692.70 98,692.70
572.000 AMERIS BANCORP 03076K108	31.6700 31.6700	5,119.40 5,119.40	18,115.24 18,115.24	0.01	12,995.84 12,995.84
1,519.000 AMETEK INC 031100100	67.7000 67.7000	43,068.71 43,068.71	102,836.30 102,836.30	0.07	59,767.59 59,767.59
4,380.000 AMGEN INC 031162100	194.6700 194.6700	240,633.29 240,633.29	852,654.60 852,654.60	0.60	612,021.31 612,021.31
2,002.000 AMPHENOL CORP 032095101	81.0200 81.0200	38,195.60 38,195.60	162,202.04 162,202.04	0.11	124,006.44 124,006.44
2,750.000 ANADARKO PETROLEUM CORP 032511107	43.8400 43.8400	120,375.41 120,375.41	120,560.00 120,560.00	0.08	184.59 184.59
1,636.000 ANALOG DEVICES INC 032654105	85.8300 85.8300	56,329.18 56,329.18	140,417.88 140,417.88	0.10	84,088.70 84,088.70
187.000 ANDERSONS INC/THE 034164103	29.8900 29.8900	4,965.47 4,965.47	5,589.43 5,589.43	0.00	623.96 623.96
3,640.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.8200 9.8200	36,059.20 36,059.20	35,744.80 35,744.80	0.03	-314.40 -314.40
464.000 ANSYS INC 03662Q105	142.9400 142.9400	19,965.92 19,965.92	66,324.16 66,324.16	0.05	46,358.24 46,358.24

 PARA US - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
927.000 ANTHEM INC 036752103	262.6300 262.6300	111,863.36 111,863.36	243,458.01 243,458.01	0.17	131,594.65 131,594.65
3,098.000 APACHE CORP 037411105	26.2500 26.2500	83,666.49 83,666.49	81,322.50 81,322.50	0.06	-2,343.99 -2,343.99
756.000 APARTMENT INVESTMENT & MANAGEM 03748R101	43.8800 43.8800	18,907.56 18,907.56	33,173.28 33,173.28	0.02	14,265.72 14,265.72
780.000 APERGY CORP 03755L104	27.0800 27.0800	12,510.02 12,510.02	21,122.40 21,122.40	0.01	8,612.38 8,612.38
27,760.000 APPLE INC 037833100	157.7400 157.7400	306,180.58 306,180.58	4,378,862.40 4,378,862.40	3.07	4,072,681.82 4,072,681.82
981.000 APPFOLIO INC 03783C100	59.2200 59.2200	31,990.41 31,990.41	58,094.82 58,094.82	0.04	26,104.41 26,104.41
2,045.000 APPLE HOSPITALITY REIT INC 03784Y200	14.2600 14.2600	28,788.37 28,788.37	29,161.70 29,161.70	0.02	373.33 373.33
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	53.9400 53.9400	4,991.74 4,991.74	7,875.24 7,875.24	0.01	2,883.50 2,883.50
7,326.000 APPLIED MATERIALS INC 038222105	32.7400 32.7400	92,164.92 92,164.92	239,853.24 239,853.24	0.17	147,688.32 147,688.32
1,088.000 AQUA AMERICA INC 03836W103	34.1900 34.1900	18,661.38 18,661.38	37,198.72 37,198.72	0.03	18,537.34 18,537.34

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,483.000 ARCHER-DANIELS-MIDLAND CO 039483102	40.9700 40.9700	108,236.89 108,236.89	142,698.51 142,698.51	0.10	34,461.62 34,461.62
3,668.000 ARCHROCK INC 03957W106	7.4900 7.4900	29,000.54 29,000.54	27,473.32 27,473.32	0.02	-1,527.22 -1,527.22
566.000 ARCOSA INC 039653100	27.6900 27.6900	4,958.15 4,958.15	15,672.54 15,672.54	0.01	10,714.39 10,714.39
394.000 ARISTA NETWORKS INC 040413106	210.7000 210.7000	60,457.80 60,457.80	83,015.80 83,015.80	0.06	22,558.00 22,558.00
439.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	58.2100 58.2100	14,570.03 14,570.03	25,554.19 25,554.19	0.02	10,984.16 10,984.16
835.000 ARROW ELECTRONICS INC 042735100	68.9500 68.9500	27,989.20 27,989.20	57,573.25 57,573.25	0.04	29,584.05 29,584.05
251.320 ARROW FINANCIAL CORP 042744102	32.0200 32.0200	4,994.26 4,994.26	8,047.27 8,047.27	0.01	3,053.01 3,053.01
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	66.6600 66.6600	5,092.08 5,092.08	19,598.04 19,598.04	0.01	14,505.96 14,505.96
633.000 ASHLAND GLOBAL HOLDINGS INC 044186104	70.9600 70.9600	18,522.24 18,522.24	44,917.68 44,917.68	0.03	26,395.44 26,395.44
533.000 ASPEN TECHNOLOGY INC 045327103	82.1800 82.1800	8,240.18 8,240.18	43,801.94 43,801.94	0.03	35,561.76 35,561.76

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,515.000 ASSOCIATED BANC-CORP 045487105	19.7900 19.7900	30,143.21 30,143.21	49,771.85 49,771.85	0.03	19,628.64 19,628.64
364.000 ASSURANT INC 04621X108	89.4400 89.4400	10,782.18 10,782.18	32,556.16 32,556.16	0.02	21,773.98 21,773.98
324.000 ATHENAHEALTH INC 04685W103	131.9300 131.9300	19,058.80 19,058.80	42,745.32 42,745.32	0.03	23,686.52 23,686.52
489.000 ATMOS ENERGY CORP 049560105	92.7200 92.7200	25,088.54 25,088.54	45,340.08 45,340.08	0.03	20,251.54 20,251.54
1,401.000 AUTODESK INC 052769106	128.6100 128.6100	48,390.54 48,390.54	180,182.61 180,182.61	0.13	131,792.07 131,792.07
2,932.000 AUTOMATIC DATA PROCESSING INC 053015103	131.1200 131.1200	110,530.10 110,530.10	384,443.84 384,443.84	0.27	273,913.74 273,913.74
258.000 AUTONATION INC 05329W102	35.7000 35.7000	5,462.81 5,462.81	9,210.60 9,210.60	0.01	3,747.79 3,747.79
72.000 AUTOZONE INC 053332102	838.3400 838.3400	59,488.56 59,488.56	60,360.48 60,360.48	0.04	871.92 871.92
166.000 AVALONBAY COMMUNITIES INC 053484101	174.0500 174.0500	29,946.40 29,946.40	28,892.30 28,892.30	0.02	-1,054.10 -1,054.10
237.000 AVANOS MEDICAL INC 05350V106	44.7900 44.7900	5,153.55 5,153.55	10,615.23 10,615.23	0.01	5,461.68 5,461.68

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
518.000 AVANGRID INC 05351W103	50.0900 50.0900	20,072.50 20,072.50	25,946.62 25,946.62	0.02	5,874.12 5,874.12
356.000 AVERY DENNISON CORP 053611109	89.8300 89.8300	14,939.42 14,939.42	31,979.48 31,979.48	0.02	17,040.06 17,040.06
365.000 AVISTA CORP 05379B107	42.4800 42.4800	9,993.70 9,993.70	15,505.20 15,505.20	0.01	5,511.50 5,511.50
4,256.000 BB&T CORP 054937107	43.3200 43.3200	127,674.64 127,674.64	184,369.92 184,369.92	0.13	56,695.28 56,695.28
1,375.000 B&G FOODS INC 05508R106	28.9100 28.9100	32,805.62 32,805.62	39,751.25 39,751.25	0.03	6,945.63 6,945.63
5,681.000 BGC PARTNERS INC 05541T101	5.1700 5.1700	29,801.84 29,801.84	29,370.77 29,370.77	0.02	-431.07 -431.07
362.000 BOK FINANCIAL CORP 05561Q201	73.3300 73.3300	20,967.52 20,967.52	26,545.46 26,545.46	0.02	5,577.94 5,577.94
1,111.000 BSB BANCORP INC/MA 05573H108	28.0600 28.0600	24,980.06 24,980.06	31,174.66 31,174.66	0.02	6,194.60 6,194.60
1,026.000 BWX TECHNOLOGIES INC 05605H100	38.2300 38.2300	18,815.93 18,815.93	39,223.98 39,223.98	0.03	20,408.05 20,408.05
4,354.000 BAKER HUGHES A GE CO 05722G100	21.5000 21.5000	90,677.05 90,677.05	93,611.00 93,611.00	0.07	2,933.95 2,933.95

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,918.000 BALL CORP 058498106	45.9800 45.9800	42,591.52 42,591.52	88,189.64 88,189.64	0.06	45,598.12 45,598.12
264.000 BANCFIRST CORP 05945F103	49.9000 49.9000	5,043.72 5,043.72	13,173.60 13,173.60	0.01	8,129.88 8,129.88
1,692.000 BANCORPSOUTH BANK 05971J102	26.1400 26.1400	17,715.24 17,715.24	44,228.88 44,228.88	0.03	26,513.64 26,513.64
53,341.000 BANK OF AMERICA CORP 060505104	24.6400 24.6400	647,111.75 647,111.75	1,314,322.24 1,314,322.24	0.92	667,210.49 667,210.49
453.000 BANK OF HAWAII CORP 062540109	67.3200 67.3200	20,583.71 20,583.71	30,495.96 30,495.96	0.02	9,912.25 9,912.25
4,074.000 BANK OF NEW YORK MELLON CORP/T 064058100	47.0700 47.0700	123,172.39 123,172.39	191,763.18 191,763.18	0.13	68,590.79 68,590.79
6,494.000 BARNES & NOBLE INC 067774109	7.0900 7.0900	34,455.67 34,455.67	46,042.46 46,042.46	0.03	11,586.79 11,586.79
343.000 BARNES GROUP INC 067806109	53.6200 53.6200	8,046.78 8,046.78	18,391.66 18,391.66	0.01	10,344.88 10,344.88
3,510.000 BAXTER INTERNATIONAL INC 071813109	65.8200 65.8200	85,752.25 85,752.25	231,028.20 231,028.20	0.16	145,275.95 145,275.95
949.000 BEACON ROOFING SUPPLY INC 073685109	31.7200 31.7200	29,333.59 29,333.59	30,102.28 30,102.28	0.02	768.69 768.69

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,540.000 BECTON DICKINSON AND CO 075887109	225.3200 225.3200	107,757.73 107,757.73	346,992.80 346,992.80	0.24	239,235.07 239,235.07
450.000 BELDEN INC 077454106	41.7700 41.7700	14,878.89 14,878.89	18,796.50 18,796.50	0.01	3,917.61 3,917.61
988.000 BEMIS CO INC 081437105	45.9000 45.9000	32,700.33 32,700.33	45,349.20 45,349.20	0.03	12,648.87 12,648.87
703.000 BENCHMARK ELECTRONICS INC 08160H101	21.1800 21.1800	10,258.48 10,258.48	14,889.54 14,889.54	0.01	4,631.06 4,631.06
675.000 BENEFICIAL BANCORP INC 08171T102	14.2900 14.2900	5,001.59 5,001.59	9,645.75 9,645.75	0.01	4,644.16 4,644.16
720.000 WR BERKLEY CORP 084423102	73.9100 73.9100	20,381.00 20,381.00	53,215.20 53,215.20	0.04	32,834.20 32,834.20
10,206.000 BERKSHIRE HATHAWAY INC 084670702	204.1800 204.1800	983,278.03 983,278.03	2,083,861.08 2,083,861.08	1.46	1,100,583.05 1,100,583.05
638.000 BERRY GLOBAL GROUP INC 08579W103	47.5300 47.5300	29,839.26 29,839.26	30,324.14 30,324.14	0.02	484.88 484.88
3,319.000 BERRY PETROLEUM CORP 08579X101	8.7500 8.7500	26,274.88 26,274.88	29,041.25 29,041.25	0.02	2,766.37 2,766.37
1,441.000 BEST BUY CO INC 086516101	52.9600 52.9600	17,464.92 17,464.92	76,315.36 76,315.36	0.05	58,850.44 58,850.44

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	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 BIG LOTS INC 089302103	28.9200 28.9200	10,062.45 10,062.45	14,460.00 14,460.00	0.01	4,397.55 4,397.55
680.000 BIOMARIN PHARMACEUTICAL INC 09061G101	85.1500 85.1500	53,822.00 53,822.00	57,902.00 57,902.00	0.04	4,080.00 4,080.00
1,275.000 BIOGEN INC 09062X103	300.9200 300.9200	127,995.78 127,995.78	383,673.00 383,673.00	0.27	255,677.22 255,677.22
135.000 BIO-TECHNE CORP 09073M104	144.7200 144.7200	9,942.75 9,942.75	19,537.20 19,537.20	0.01	9,594.45 9,594.45
564.000 BLACK HILLS CORP 092113109	62.7800 62.7800	28,295.16 28,295.16	35,407.92 35,407.92	0.02	7,112.76 7,112.76
484.000 BLACK KNIGHT INC 09215C105	45.0600 45.0600	4,911.78 4,911.78	21,809.04 21,809.04	0.02	16,897.26 16,897.26
188.000 BLACKBAUD INC 09227Q100	62.9000 62.9000	4,998.92 4,998.92	11,825.20 11,825.20	0.01	6,826.28 6,826.28
542.000 BLACKROCK INC 09247X101	392.8200 392.8200	93,541.23 93,541.23	212,908.44 212,908.44	0.15	119,367.21 119,367.21
1,867.000 H&R BLOCK INC 093671105	25.3700 25.3700	26,637.61 26,637.61	47,365.79 47,365.79	0.03	20,728.18 20,728.18
398.000 BLUEBIRD BIO INC 09609G100	99.2000 99.2000	27,286.88 27,286.88	39,481.60 39,481.60	0.03	12,194.72 12,194.72

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,843.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	9.0200 9.0200	32,873.79 32,873.79	34,663.86 34,663.86	0.02	1,790.07 1,790.07
3,433.000 BOEING CO/THE 097023105	322.5000 322.5000	271,559.24 271,559.24	1,107,142.50 1,107,142.50	0.78	835,583.26 835,583.26
306.000 BOOKING HOLDINGS INC 09857L108	1,722.4200 1,722.4200	127,117.24 127,117.24	527,060.52 527,060.52	0.37	399,943.28 399,943.28
58.000 BOSTON BEER CO INC/THE 100557107	240.8400 240.8400	5,150.40 5,150.40	13,968.72 13,968.72	0.01	8,818.32 8,818.32
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	10.5700 10.5700	4,701.48 4,701.48	8,160.04 8,160.04	0.01	3,458.56 3,458.56
304.000 BOSTON PROPERTIES INC 101121101	112.5500 112.5500	31,414.22 31,414.22	34,215.20 34,215.20	0.02	2,800.98 2,800.98
10,921.000 BOSTON SCIENTIFIC CORP 101137107	35.3400 35.3400	58,427.35 58,427.35	385,948.14 385,948.14	0.27	327,520.79 327,520.79
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	48.0000 48.0000	5,080.32 5,080.32	10,368.00 10,368.00	0.01	5,287.68 5,287.68
1,049.000 BRANDYWINE REALTY TRUST 105368203	12.8700 12.8700	12,923.68 12,923.68	13,500.63 13,500.63	0.01	576.95 576.95
390.000 BRINKER INTERNATIONAL INC 109641100	43.9800 43.9800	9,582.30 9,582.30	17,152.20 17,152.20	0.01	7,569.90 7,569.90

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
209.000 BRINK'S CO/THE 109696104	64.6500 64.6500	5,277.25 5,277.25	13,511.85 13,511.85	0.01	8,234.60 8,234.60
10,264.000 BRISTOL-MYERS SQUIBB CO 110122108	51.9800 51.9800	260,324.07 260,324.07	533,522.72 533,522.72	0.37	273,198.65 273,198.65
1,990.000 BRIXMOR PROPERTY GROUP INC 11120U105	14.6900 14.6900	29,327.65 29,327.65	29,233.10 29,233.10	0.02	-94.55 -94.55
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	96.2500 96.2500	14,727.50 14,727.50	65,931.25 65,931.25	0.05	51,203.75 51,203.75
2,230.000 BROADCOM INC 11135F101	254.2800 254.2800	234,516.24 234,516.24	567,044.40 567,044.40	0.40	332,528.16 332,528.16
4,996.000 BROOKDALE SENIOR LIVING INC 112463104	6.7000 6.7000	33,203.42 33,203.42	33,473.20 33,473.20	0.02	269.78 269.78
282.000 BROWN & BROWN INC 115236101	27.5600 27.5600	3,551.79 3,551.79	7,771.92 7,771.92	0.01	4,220.13 4,220.13
1,890.000 BROWN-FORMAN CORP 115637209	47.5800 47.5800	31,184.88 31,184.88	89,926.20 89,926.20	0.06	58,741.32 58,741.32
49.000 BRUNOS INC NEW 116881202	0.0000 0.0000	490.00 490.00	0.00 0.00	0.00	-490.00 -490.00
1,091.000 BRUNSWICK CORP/DE 117043109	46.4500 46.4500	28,145.61 28,145.61	50,676.95 50,676.95	0.04	22,531.34 22,531.34

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	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,581.000 BUCKLE INC/THE 118440106	19.3400 19.3400	28,976.82 28,976.82	30,576.54 30,576.54	0.02	1,599.72 1,599.72
392.000 BURLINGTON STORES INC 122017106	162.6700 162.6700	24,762.64 24,762.64	63,766.64 63,766.64	0.04	39,004.00 39,004.00
2,968.000 CBS CORP 124857202	43.7200 43.7200	84,185.54 84,185.54	129,760.96 129,760.96	0.09	45,575.42 45,575.42
332.000 CBOE GLOBAL MARKETS INC 12503M108	97.8300 97.8300	8,004.52 8,004.52	32,479.56 32,479.56	0.02	24,475.04 24,475.04
1,484.000 CBRE GROUP INC 12504L109	40.0400 40.0400	34,639.38 34,639.38	59,419.36 59,419.36	0.04	24,779.98 24,779.98
977.000 CDK GLOBAL INC 12508E101	47.8800 47.8800	15,482.97 15,482.97	46,778.76 46,778.76	0.03	31,295.79 31,295.79
2,055.000 CF INDUSTRIES HOLDINGS INC 125269100	43.5100 43.5100	57,479.31 57,479.31	89,413.05 89,413.05	0.06	31,933.74 31,933.74
2,819.826 CIGNA CORP 125523100	189.9200 189.9200	200,662.62 200,662.62	535,541.35 535,541.35	0.38	334,878.73 334,878.73
1,575.000 CIT GROUP INC 125581801	38.2700 38.2700	53,802.00 53,802.00	60,275.25 60,275.25	0.04	6,473.25 6,473.25
2,080.000 CME GROUP INC 12572Q105	188.1200 188.1200	122,378.46 122,378.46	391,289.60 391,289.60	0.27	268,911.14 268,911.14

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,119.000 CMS ENERGY CORP 125896100	49.6500 49.6500	45,324.68 45,324.68	154,858.35 154,858.35	0.11	109,533.67 109,533.67
556.000 CNA FINANCIAL CORP 126117100	44.1500 44.1500	15,050.92 15,050.92	24,547.40 24,547.40	0.02	9,496.48 9,496.48
3,355.000 CNO FINANCIAL GROUP INC 12621E103	14.8800 14.8800	22,180.10 22,180.10	49,922.40 49,922.40	0.03	27,742.30 27,742.30
6,584.000 CSX CORP 126408103	62.1300 62.1300	71,020.29 71,020.29	409,063.92 409,063.92	0.29	338,043.63 338,043.63
563.000 CVB FINANCIAL CORP 126600105	20.2300 20.2300	4,954.40 4,954.40	11,389.49 11,389.49	0.01	6,435.09 6,435.09
1,176.000 CVR ENERGY INC 12662P108	34.4800 34.4800	27,353.76 27,353.76	40,548.48 40,548.48	0.03	13,194.72 13,194.72
7,492.716 CVS HEALTH CORP 126650100	65.5200 65.5200	249,278.92 249,278.92	490,922.75 490,922.75	0.34	241,643.83 241,643.83
2,185.000 C&J ENERGY SERVICES INC 12674R100	13.5000 13.5000	30,256.32 30,256.32	29,497.50 29,497.50	0.02	-758.82 -758.82
19.000 CABLE ONE INC 12685J105	820.1000 820.1000	2,843.87 2,843.87	15,581.90 15,581.90	0.01	12,738.03 12,738.03
567.000 CABOT CORP 127055101	42.9400 42.9400	21,028.56 21,028.56	24,346.98 24,346.98	0.02	3,318.42 3,318.42

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3,050.000 CABOT OIL & GAS CORP 127097103	22.3500 22.3500	50,242.78 50,242.78	68,167.50 68,167.50	0.05	17,924.72 17,924.72
148.000 CABOT MICROELECTRONICS CORP 12709P103	95.3500 95.3500	4,992.04 4,992.04	14,111.80 14,111.80	0.01	9,119.76 9,119.76
1,694.000 CADENCE DESIGN SYSTEMS INC 127387108	43.4800 43.4800	17,295.74 17,295.74	73,655.12 73,655.12	0.05	56,359.38 56,359.38
488.000 CALERES INC 129500104	27.8300 27.8300	5,016.64 5,016.64	13,581.04 13,581.04	0.01	8,564.40 8,564.40
472.000 CALIFORNIA WATER SERVICE GROUP 130788102	47.6600 47.6600	9,888.40 9,888.40	22,495.52 22,495.52	0.02	12,607.12 12,607.12
781.000 CALLAWAY GOLF CO 131193104	15.3000 15.3000	4,810.96 4,810.96	11,949.30 11,949.30	0.01	7,138.34 7,138.34
4,553.000 CALLON PETROLEUM CO 13123X102	6.4900 6.4900	29,075.90 29,075.90	29,548.97 29,548.97	0.02	473.07 473.07
349.000 CAMDEN PROPERTY TRUST 133131102	88.0500 88.0500	18,050.28 18,050.28	30,729.45 30,729.45	0.02	12,679.17 12,679.17
776.000 CAMPBELL SOUP CO 134429109	32.9900 32.9900	29,239.68 29,239.68	25,600.24 25,600.24	0.02	-3,639.44 -3,639.44
505.000 CANADIAN IMPERIAL BANK OF COMM 136069101	74.5400 74.5400	11,984.07 11,984.07	37,642.70 37,642.70	0.03	25,658.63 25,658.63

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526.000 CANNAE HOLDINGS INC 13765N107	17.1200 17.1200	2,503.71 2,503.71	9,005.12 9,005.12	0.01	6,501.41 6,501.41
2,489.000 CAPITAL ONE FINANCIAL CORP 14040H105	75.5900 75.5900	136,475.25 136,475.25	188,143.51 188,143.51	0.13	51,668.26 51,668.26
2,469.000 CARETRUST REIT INC 14174T107	18.4600 18.4600	33,521.67 33,521.67	45,577.74 45,577.74	0.03	12,056.07 12,056.07
386.000 CARLISLE COS INC 142339100	100.5200 100.5200	18,311.84 18,311.84	38,800.72 38,800.72	0.03	20,488.88 20,488.88
1,478.000 CARMAX INC 143130102	62.7300 62.7300	46,310.80 46,310.80	92,714.94 92,714.94	0.06	46,404.14 46,404.14
2,542.000 CARNIVAL CORP 143658300	49.3000 49.3000	126,127.33 126,127.33	125,320.60 125,320.60	0.09	-806.73 -806.73
722.000 CARS.COM INC 14575E105	21.5000 21.5000	8,601.81 8,601.81	15,523.00 15,523.00	0.01	6,921.19 6,921.19
570.000 CARTER'S INC 146229109	81.6200 81.6200	23,356.90 23,356.90	46,523.40 46,523.40	0.03	23,166.50 23,166.50
173.000 CASEY'S GENERAL STORES INC 147528103	128.1400 128.1400	9,824.67 9,824.67	22,168.22 22,168.22	0.02	12,343.55 12,343.55
1,125.000 CATALENT INC 148806102	31.1800 31.1800	28,811.25 28,811.25	35,077.50 35,077.50	0.02	6,266.25 6,266.25

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2,942.000 CATERPILLAR INC 149123101	127.0700 127.0700	206,753.30 206,753.30	373,839.94 373,839.94	0.26	167,086.64 167,086.64
4,016.000 CATCHMARK TIMBER TRUST INC 14912Y202	7.1000 7.1000	29,703.32 29,703.32	28,513.60 28,513.60	0.02	-1,189.72 -1,189.72
498.000 CATHAY GENERAL BANCORP 149150104	33.5300 33.5300	6,957.06 6,957.06	16,697.94 16,697.94	0.01	9,740.88 9,740.88
1,095.000 CELANESE CORP 150870103	89.9700 89.9700	35,554.65 35,554.65	98,517.15 98,517.15	0.07	62,962.50 62,962.50
5,680.000 CELGENE CORP 151020104	64.0900 64.0900	154,367.88 154,367.88	364,031.20 364,031.20	0.25	209,663.32 209,663.32
649.000 CENTENE CORP 15135B101	115.3000 115.3000	11,479.05 11,479.05	74,829.70 74,829.70	0.05	63,350.65 63,350.65
4,068.000 CENTERPOINT ENERGY INC 15189T107	28.2300 28.2300	57,228.91 57,228.91	114,839.64 114,839.64	0.08	57,610.73 57,610.73
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	24.3500 24.3500	4,889.59 4,889.59	9,033.85 9,033.85	0.01	4,144.26 4,144.26
4,027.000 CENTURYLINK INC 156700106	15.1500 15.1500	62,322.82 62,322.82	61,009.05 61,009.05	0.04	-1,313.77 -1,313.77
1,984.000 CERNER CORP 156782104	52.4400 52.4400	56,304.70 56,304.70	104,040.96 104,040.96	0.07	47,736.26 47,736.26

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1,334.000 CHARTER COMMUNICATIONS INC 16119P108	284.9700 284.9700	78,941.87 78,941.87	380,149.98 380,149.98	0.27	301,208.11 301,208.11
345.000 CHEESECAKE FACTORY INC/THE 163072101	43.5100 43.5100	10,196.63 10,196.63	15,010.95 15,010.95	0.01	4,814.32 4,814.32
101.000 CHEMED CORP 16359R103	283.2800 283.2800	5,071.21 5,071.21	28,611.28 28,611.28	0.02	23,540.07 23,540.07
272.000 CHEMICAL FINANCIAL CORP 163731102	36.6100 36.6100	4,972.16 4,972.16	9,957.92 9,957.92	0.01	4,985.76 4,985.76
1,052.000 CHEMOURS CO/THE 163851108	28.2200 28.2200	25,889.72 25,889.72	29,687.44 29,687.44	0.02	3,797.72 3,797.72
1,399.000 CHENIERE ENERGY INC 16411R208	59.1900 59.1900	48,933.33 48,933.33	82,806.81 82,806.81	0.06	33,873.48 33,873.48
232.000 CHESAPEAKE LODGING TRUST 165240102	24.3500 24.3500	5,052.96 5,052.96	5,649.20 5,649.20	0.00	596.24 596.24
321.000 CHESAPEAKE UTILITIES CORP 165303108	81.3000 81.3000	15,310.46 15,310.46	26,097.30 26,097.30	0.02	10,786.84 10,786.84
9,528.000 CHEVRON CORP 166764100	108.7900 108.7900	619,647.04 619,647.04	1,036,551.12 1,036,551.12	0.73	416,904.08 416,904.08
113.000 CHILDREN'S PLACE INC/THE 168905107	90.0900 90.0900	4,993.47 4,993.47	10,180.17 10,180.17	0.01	5,186.70 5,186.70

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2,574.000 CHIMERA INVESTMENT CORP 16934Q208	17.8200 17.8200	34,749.00 34,749.00	45,868.68 45,868.68	0.03	11,119.68 11,119.68
228.000 CHIPOTLE MEXICAN GRILL INC 169656105	431.7900 431.7900	56,209.41 56,209.41	98,448.12 98,448.12	0.07	42,238.71 42,238.71
1,086.000 CHURCH & DWIGHT CO INC 171340102	65.7600 65.7600	25,128.48 25,128.48	71,415.36 71,415.36	0.05	46,286.88 46,286.88
115.000 CHURCHILL DOWNS INC 171484108	243.9400 243.9400	4,940.40 4,940.40	28,053.10 28,053.10	0.02	23,112.70 23,112.70
1,253.000 CIENA CORP 171779309	33.9100 33.9100	15,324.19 15,324.19	42,489.23 42,489.23	0.03	27,165.04 27,165.04
791.000 CINCINNATI FINANCIAL CORP 172062101	77.4200 77.4200	22,258.74 22,258.74	61,239.22 61,239.22	0.04	38,980.48 38,980.48
586.000 CINEMARK HOLDINGS INC 17243V102	35.8000 35.8000	11,743.44 11,743.44	20,978.80 20,978.80	0.01	9,235.36 9,235.36
23,718.000 CISCO SYSTEMS INC 17275R102	43.3300 43.3300	551,683.77 551,683.77	1,027,700.94 1,027,700.94	0.72	476,017.17 476,017.17
796.000 CINTAS CORP 172908105	167.9900 167.9900	25,280.96 25,280.96	133,720.04 133,720.04	0.09	108,439.08 108,439.08
12,772.000 CITIGROUP INC 172967424	52.0600 52.0600	500,027.98 500,027.98	664,910.32 664,910.32	0.47	164,882.34 164,882.34

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1,417.000 CITRIX SYSTEMS INC 177376100	102.4600 102.4600	41,740.96 41,740.96	145,185.82 145,185.82	0.10	103,444.86 103,444.86
156.000 CITY HOLDING CO 177835105	67.5900 67.5900	4,907.76 4,907.76	10,544.04 10,544.04	0.01	5,636.28 5,636.28
2,813.000 CITY OFFICE REIT INC 178587101	10.2500 10.2500	30,877.65 30,877.65	28,833.25 28,833.25	0.02	-2,044.40 -2,044.40
1,173.000 CLEARWATER PAPER CORP 18538R103	24.3700 24.3700	31,071.90 31,071.90	28,586.01 28,586.01	0.02	-2,485.89 -2,485.89
1,646.000 CLEARWAY ENERGY INC 18539C204	17.2500 17.2500	24,673.54 24,673.54	28,393.50 28,393.50	0.02	3,719.96 3,719.96
3,769.000 CLEVELAND-CLIFFS INC 185899101	7.6900 7.6900	29,497.42 29,497.42	28,983.61 28,983.61	0.02	-513.81 -513.81
893.000 CLOROX CO/THE 189054109	154.1400 154.1400	56,914.83 56,914.83	137,647.02 137,647.02	0.10	80,732.19 80,732.19
166.000 COCA-COLA CONSOLIDATED INC 191098102	177.3800 177.3800	10,121.02 10,121.02	29,445.08 29,445.08	0.02	19,324.06 19,324.06
21,601.000 COCA-COLA CO/THE 191216100	47.3500 47.3500	526,343.86 526,343.86	1,022,807.35 1,022,807.35	0.72	496,463.49 496,463.49
8,806.000 COEUR MINING INC 192108504	4.4700 4.4700	23,864.26 23,864.26	39,362.82 39,362.82	0.03	15,498.56 15,498.56

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
850.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	45.2100 45.2100	28,584.60 28,584.60	38,428.50 38,428.50	0.03	9,843.90 9,843.90
1,186.000 COGNEX CORP 192422103	38.6700 38.6700	17,378.58 17,378.58	45,862.62 45,862.62	0.03	28,484.04 28,484.04
3,832.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	63.4800 63.4800	78,146.45 78,146.45	243,255.36 243,255.36	0.17	165,108.91 165,108.91
5,922.000 COLGATE-PALMOLIVE CO 194162103	59.5200 59.5200	185,496.58 185,496.58	352,477.44 352,477.44	0.25	166,980.86 166,980.86
529.000 COLUMBIA BANKING SYSTEM INC 197236102	36.2900 36.2900	9,517.21 9,517.21	19,197.41 19,197.41	0.01	9,680.20 9,680.20
483.000 COMFORT SYSTEMS USA INC 199908104	43.6800 43.6800	5,028.03 5,028.03	21,097.44 21,097.44	0.01	16,069.41 16,069.41
23,324.000 COMCAST CORP 20030N101	34.0500 34.0500	386,387.43 386,387.43	794,182.20 794,182.20	0.56	407,794.77 407,794.77
630.000 COMERICA INC 200340107	68.6900 68.6900	24,394.07 24,394.07	43,274.70 43,274.70	0.03	18,880.63 18,880.63
1,282.050 COMMERCE BANCSHARES INC/MO 200525103	56.3700 56.3700	34,096.21 34,096.21	72,269.16 72,269.16	0.05	38,172.95 38,172.95
1,814.000 COMMSCOPE HOLDING CO INC 20337X109	16.3900 16.3900	29,128.77 29,128.77	29,731.46 29,731.46	0.02	602.69 602.69

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
232.000 COMMUNITY BANK SYSTEM INC 203607106	58.3000 58.3000	5,630.64 5,630.64	13,525.60 13,525.60	0.01	7,894.96 7,894.96
205.000 COMMUNITY TRUST BANCORP INC 204149108	39.6100 39.6100	5,029.95 5,029.95	8,120.05 8,120.05	0.01	3,090.10 3,090.10
2,460.000 CONAGRA BRANDS INC 205887102	21.3600 21.3600	46,696.70 46,696.70	52,545.60 52,545.60	0.04	5,848.90 5,848.90
674.000 CONCHO RESOURCES INC 20605P101	102.7900 102.7900	40,065.73 40,065.73	69,280.46 69,280.46	0.05	29,214.73 29,214.73
184.000 CONMED CORP 207410101	64.2000 64.2000	4,999.28 4,999.28	11,812.80 11,812.80	0.01	6,813.52 6,813.52
512.000 CONNECTICUT WATER SERVICE INC 207797101	66.8700 66.8700	14,783.82 14,783.82	34,237.44 34,237.44	0.02	19,453.62 19,453.62
7,477.000 CONOCOPHILLIPS 20825C104	62.3500 62.3500	338,646.47 338,646.47	466,190.95 466,190.95	0.33	127,544.48 127,544.48
230.000 CONSOL ENERGY INC 20854L108	31.7100 31.7100	4,273.18 4,273.18	7,293.30 7,293.30	0.01	3,020.12 3,020.12
1,378.000 CONSOLIDATED EDISON INC 209115104	76.4600 76.4600	64,322.15 64,322.15	105,361.88 105,361.88	0.07	41,039.73 41,039.73
1,149.000 CONSTELLATION BRANDS INC 21036P108	160.8200 160.8200	24,794.71 24,794.71	184,782.18 184,782.18	0.13	159,987.47 159,987.47

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,248.000 CONTINENTAL RESOURCES INC/OK 212015101	40.1900 40.1900	48,634.36 48,634.36	50,157.12 50,157.12	0.04	1,522.76 1,522.76
344.000 COOPER COS INC/THE 216648402	254.5000 254.5000	20,708.80 20,708.80	87,548.00 87,548.00	0.06	66,839.20 66,839.20
474.000 COOPER-STANDARD HOLDINGS INC 21676P103	62.1200 62.1200	29,373.78 29,373.78	29,444.88 29,444.88	0.02	71.10 71.10
775.000 COOPER TIRE & RUBBER CO 216831107	32.3300 32.3300	13,477.25 13,477.25	25,055.75 25,055.75	0.02	11,578.50 11,578.50
1,354.000 COPART INC 217204106	47.7800 47.7800	21,700.32 21,700.32	64,694.12 64,694.12	0.05	42,993.80 42,993.80
3,185.000 CORCEPT THERAPEUTICS INC 218352102	13.3600 13.3600	5,096.00 5,096.00	42,551.60 42,551.60	0.03	37,455.60 37,455.60
387.000 CORELOGIC INC/UNITED STATES 21871D103	33.4200 33.4200	9,845.28 9,845.28	12,933.54 12,933.54	0.01	3,088.26 3,088.26
774.000 CORNERSTONE ONDEMAND INC 21925Y103	50.4300 50.4300	21,880.98 21,880.98	39,032.82 39,032.82	0.03	17,151.84 17,151.84
4,176.000 CORNING INC 219350105	30.2100 30.2100	66,152.81 66,152.81	126,156.96 126,156.96	0.09	60,004.15 60,004.15
208.000 CORVEL CORP 221006109	61.7200 61.7200	5,049.20 5,049.20	12,837.76 12,837.76	0.01	7,788.56 7,788.56

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,491.000 COSTCO WHOLESALE CORP 22160K105	203.7100 203.7100	124,731.35 124,731.35	507,441.61 507,441.61	0.36	382,710.26 382,710.26
160.000 COSTAR GROUP INC 22160N109	337.3400 337.3400	8,939.20 8,939.20	53,974.40 53,974.40	0.04	45,035.20 45,035.20
3,713.000 COUSINS PROPERTIES INC 222795106	7.9000 7.9000	29,950.34 29,950.34	29,332.70 29,332.70	0.02	-617.64 -617.64
564.000 CRANE CO 224399105	72.1800 72.1800	20,332.20 20,332.20	40,709.52 40,709.52	0.03	20,377.32 20,377.32
698.000 CREE INC 225447101	42.7750 42.7750	29,120.56 29,120.56	29,856.95 29,856.95	0.02	736.39 736.39
2,200.000 CROWN CASTLE INTERNATIONAL COR 22822V101	108.6300 108.6300	122,061.42 122,061.42	238,986.00 238,986.00	0.17	116,924.58 116,924.58
783.000 CROWN HOLDINGS INC 228368106	41.5700 41.5700	28,362.84 28,362.84	32,549.31 32,549.31	0.02	4,186.47 4,186.47
626.000 CUBESMART 229663109	28.6900 28.6900	6,441.54 6,441.54	17,959.94 17,959.94	0.01	11,518.40 11,518.40
553.000 CUMMINS INC 231021106	133.6400 133.6400	28,180.94 28,180.94	73,902.92 73,902.92	0.05	45,721.98 45,721.98
303.000 CURTISS-WRIGHT CORP 231561101	102.1200 102.1200	9,886.74 9,886.74	30,942.36 30,942.36	0.02	21,055.62 21,055.62

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,166.000 CYPRESS SEMICONDUCTOR CORP 232806109	12.7200 12.7200	36,894.64 36,894.64	40,271.52 40,271.52	0.03	3,376.88 3,376.88
648.000 CYRUSONE INC 23283R100	52.8800 52.8800	32,944.32 32,944.32	34,266.24 34,266.24	0.02	1,321.92 1,321.92
2,016.000 DR HORTON INC 23331A109	34.6600 34.6600	32,323.83 32,323.83	69,874.56 69,874.56	0.05	37,550.73 37,550.73
1,553.000 DTE ENERGY CO 233331107	110.3000 110.3000	64,899.41 64,899.41	171,295.90 171,295.90	0.12	106,396.49 106,396.49
1,470.000 DSW INC 23334L102	24.7000 24.7000	33,087.35 33,087.35	36,309.00 36,309.00	0.03	3,221.65 3,221.65
1,487.000 DXC TECHNOLOGY CO 23355L106	53.1700 53.1700	37,583.86 37,583.86	79,063.79 79,063.79	0.06	41,479.93 41,479.93
2,583.000 DANA INC 235825205	13.6300 13.6300	35,124.89 35,124.89	35,206.29 35,206.29	0.02	81.40 81.40
3,558.000 DANAHER CORP 235851102	103.1200 103.1200	91,751.44 91,751.44	366,900.96 366,900.96	0.26	275,149.52 275,149.52
484.000 DARDEN RESTAURANTS INC 237194105	99.8600 99.8600	26,585.32 26,585.32	48,332.24 48,332.24	0.03	21,746.92 21,746.92
1,793.000 DARLING INGREDIENTS INC 237266101	19.2400 19.2400	24,331.01 24,331.01	34,497.32 34,497.32	0.02	10,166.31 10,166.31

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562.000 DAVITA INC 23918K108	51.4600 51.4600	28,791.26 28,791.26	28,920.52 28,920.52	0.02	129.26 129.26
108.000 DECKERS OUTDOOR CORP 243537107	127.9500 127.9500	5,114.88 5,114.88	13,818.60 13,818.60	0.01	8,703.72 8,703.72
1,349.000 DEERE & CO 244199105	149.1700 149.1700	57,179.26 57,179.26	201,230.33 201,230.33	0.14	144,051.07 144,051.07
295.000 DELEK US HOLDINGS INC 24665A103	32.5100 32.5100	5,150.79 5,150.79	9,590.45 9,590.45	0.01	4,439.66 4,439.66
812.429 DELL TECHNOLOGIES INC 24703L202	48.4700 48.4700	35,949.98 35,949.98	39,378.43 39,378.43	0.03	3,428.45 3,428.45
5,859.000 DELTA AIR LINES INC 247361702	49.9000 49.9000	48,198.43 48,198.43	292,364.10 292,364.10	0.20	244,165.67 244,165.67
324.000 DELUXE CORP 248019101	38.4400 38.4400	7,626.96 7,626.96	12,454.56 12,454.56	0.01	4,827.60 4,827.60
868.000 DENTSPLY SIRONA INC 24906P109	37.2100 37.2100	25,649.77 25,649.77	32,298.28 32,298.28	0.02	6,648.51 6,648.51
538.000 DEXCOM INC 252131107	119.8000 119.8000	34,926.96 34,926.96	64,452.40 64,452.40	0.05	29,525.44 29,525.44
927.014 DIAMONDBACK ENERGY INC 25278X109	92.7000 92.7000	84,435.54 84,435.54	85,934.20 85,934.20	0.06	1,498.66 1,498.66

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
924.000 DICK'S SPORTING GOODS INC 253393102	31.2000 31.2000	29,022.84 29,022.84	28,828.80 28,828.80	0.02	-194.04 -194.04
773.000 DIGITAL REALTY TRUST INC 253868103	106.5500 106.5500	46,114.51 46,114.51	82,363.15 82,363.15	0.06	36,248.64 36,248.64
146.000 DILLARD'S INC 254067101	60.3100 60.3100	7,402.20 7,402.20	8,805.26 8,805.26	0.01	1,403.06 1,403.06
9,587.000 WALT DISNEY CO/THE 254687106	109.6500 109.6500	294,568.71 294,568.71	1,051,214.55 1,051,214.55	0.74	756,645.84 756,645.84
3,333.000 DISCOVER FINANCIAL SERVICES 254709108	58.9800 58.9800	80,232.42 80,232.42	196,580.34 196,580.34	0.14	116,347.92 116,347.92
879.000 DISCOVERY INC 25470F104	24.7400 24.7400	19,779.83 19,779.83	21,746.46 21,746.46	0.02	1,966.63 1,966.63
595.000 DISCOVERY INC 25470F302	23.0800 23.0800	10,977.75 10,977.75	13,732.60 13,732.60	0.01	2,754.85 2,754.85
1,137.000 DISH NETWORK CORP 25470M109	24.9700 24.9700	24,860.90 24,860.90	28,390.89 28,390.89	0.02	3,529.99 3,529.99
1,272.000 DOLLAR GENERAL CORP 256677105	108.0800 108.0800	66,204.24 66,204.24	137,477.76 137,477.76	0.10	71,273.52 71,273.52
1,666.000 DOLLAR TREE INC 256746108	90.3200 90.3200	53,713.75 53,713.75	150,473.12 150,473.12	0.11	96,759.37 96,759.37

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,781.000 DOMINION ENERGY INC 25746U109	71.4600 71.4600	146,080.26 146,080.26	270,190.26 270,190.26	0.19	124,110.00 124,110.00
706.000 DOMINO'S PIZZA INC 25754A201	247.9900 247.9900	25,725.92 25,725.92	175,080.94 175,080.94	0.12	149,355.02 149,355.02
620.000 DOMTAR CORP 257559203	35.1300 35.1300	19,486.60 19,486.60	21,780.60 21,780.60	0.02	2,294.00 2,294.00
174.000 DONALDSON CO INC 257651109	43.3900 43.3900	5,054.70 5,054.70	7,549.86 7,549.86	0.01	2,495.16 2,495.16
1,302.000 DOUGLAS EMMETT INC 25960P109	34.1300 34.1300	20,154.96 20,154.96	44,437.26 44,437.26	0.03	24,282.30 24,282.30
1,560.000 DOVER CORP 260003108	70.9500 70.9500	49,544.98 49,544.98	110,682.00 110,682.00	0.08	61,137.02 61,137.02
10,402.000 DOWDUPONT INC 26078J100	53.4800 53.4800	415,136.94 415,136.94	556,298.96 556,298.96	0.39	141,162.02 141,162.02
1,013.000 DRIL-QUIP INC 262037104	30.0300 30.0300	28,738.74 28,738.74	30,420.39 30,420.39	0.02	1,681.65 1,681.65
3,570.000 DUKE REALTY CORP 264411505	25.9000 25.9000	41,840.40 41,840.40	92,463.00 92,463.00	0.06	50,622.60 50,622.60
4,333.000 DUKE ENERGY CORP 26441C204	86.3000 86.3000	230,698.79 230,698.79	373,937.90 373,937.90	0.26	143,239.11 143,239.11

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
302.000 DUN & BRADSTREET CORP/THE 26483E100	142.7400 142.7400	23,194.72 23,194.72	43,107.48 43,107.48	0.03	19,912.76 19,912.76
849.000 DUNKIN' BRANDS GROUP INC 265504100	64.1200 64.1200	27,473.64 27,473.64	54,437.88 54,437.88	0.04	26,964.24 26,964.24
321.000 DYCOM INDUSTRIES INC 267475101	54.0400 54.0400	4,798.95 4,798.95	17,346.84 17,346.84	0.01	12,547.89 12,547.89
3,492.000 EOG RESOURCES INC 26875P101	87.2100 87.2100	152,807.97 152,807.97	304,537.32 304,537.32	0.21	151,729.35 151,729.35
2,814.000 EQT CORP 26884L109	18.8900 18.8900	53,143.68 53,143.68	53,156.46 53,156.46	0.04	12.78 12.78
294.000 EPR PROPERTIES 26884U109	64.0300 64.0300	13,518.12 13,518.12	18,824.82 18,824.82	0.01	5,306.70 5,306.70
435.000 EAGLE BANCORP INC 268948106	48.7100 48.7100	5,065.77 5,065.77	21,188.85 21,188.85	0.01	16,123.08 16,123.08
3,452.000 E*TRADE FINANCIAL CORP 269246401	43.8800 43.8800	30,791.84 30,791.84	151,473.76 151,473.76	0.11	120,681.92 120,681.92
492.000 EAGLE MATERIALS INC 26969P108	61.0300 61.0300	29,234.64 29,234.64	30,026.76 30,026.76	0.02	792.12 792.12
6,012.000 EARTHSTONE ENERGY INC 27032D304	4.5200 4.5200	29,225.72 29,225.72	27,174.24 27,174.24	0.02	-2,051.48 -2,051.48

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,560.000 EAST WEST BANCORP INC 27579R104	43.5300 43.5300	28,969.20 28,969.20	67,906.80 67,906.80	0.05	38,937.60 38,937.60
793.000 EASTMAN CHEMICAL CO 277432100	73.1100 73.1100	55,287.96 55,287.96	57,976.23 57,976.23	0.04	2,688.27 2,688.27
6,508.000 EBAY INC 278642103	28.0700 28.0700	77,582.16 77,582.16	182,679.56 182,679.56	0.13	105,097.40 105,097.40
573.000 ECHOSTAR CORP 278768106	36.7200 36.7200	11,542.68 11,542.68	21,040.56 21,040.56	0.01	9,497.88 9,497.88
1,980.000 ECOLAB INC 278865100	147.3500 147.3500	89,493.64 89,493.64	291,753.00 291,753.00	0.20	202,259.36 202,259.36
3,262.000 EDISON INTERNATIONAL 281020107	56.7700 56.7700	142,167.79 142,167.79	185,183.74 185,183.74	0.13	43,015.95 43,015.95
1,020.000 EDWARDS LIFESCIENCES CORP 28176E108	153.1700 153.1700	89,095.52 89,095.52	156,233.40 156,233.40	0.11	67,137.88 67,137.88
632.000 EL PASO ELECTRIC CO 283677854	50.1300 50.1300	25,084.08 25,084.08	31,682.16 31,682.16	0.02	6,598.08 6,598.08
2,031.000 ELECTRONIC ARTS INC 285512109	78.9100 78.9100	35,830.24 35,830.24	160,266.21 160,266.21	0.11	124,435.97 124,435.97
421.000 EMCOR GROUP INC 29084Q100	59.6900 59.6900	11,964.82 11,964.82	25,129.49 25,129.49	0.02	13,164.67 13,164.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,684.000 EMERSON ELECTRIC CO 291011104	59.7500 59.7500	126,825.33 126,825.33	160,369.00 160,369.00	0.11	33,543.67 33,543.67
315.000 EMPLOYERS HOLDINGS INC 292218104	41.9700 41.9700	5,021.10 5,021.10	13,220.55 13,220.55	0.01	8,199.45 8,199.45
1,331.000 ENCORE CAPITAL GROUP INC 292554102	23.5000 23.5000	29,892.60 29,892.60	31,278.50 31,278.50	0.02	1,385.90 1,385.90
220.000 ENCORE WIRE CORP 292562105	50.1800 50.1800	5,108.40 5,108.40	11,039.60 11,039.60	0.01	5,931.20 5,931.20
205.000 ENCOMPASS HEALTH CORP 29261A100	61.7000 61.7000	4,987.65 4,987.65	12,648.50 12,648.50	0.01	7,660.85 7,660.85
224.000 ENERGIZER HOLDINGS INC 29272W109	45.1500 45.1500	4,225.08 4,225.08	10,113.60 10,113.60	0.01	5,888.52 5,888.52
569.000 ENERSYS 29275Y102	77.6100 77.6100	15,124.02 15,124.02	44,160.09 44,160.09	0.03	29,036.07 29,036.07
757.000 ENTERGY CORP 29364G103	86.0700 86.0700	55,043.28 55,043.28	65,154.99 65,154.99	0.05	10,111.71 10,111.71
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	37.6300 37.6300	5,190.90 5,190.90	14,675.70 14,675.70	0.01	9,484.80 9,484.80
775.000 EQUIFAX INC 294429105	93.1300 93.1300	26,793.85 26,793.85	72,175.75 72,175.75	0.05	45,381.90 45,381.90

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
313.000 EQUINIX INC 29444U700	352.5600 352.5600	97,040.73 97,040.73	110,351.28 110,351.28	0.08	13,310.55 13,310.55
808.000 EQUITRANS MIDSTREAM CORP 294600101	20.0200 20.0200	18,544.80 18,544.80	16,176.16 16,176.16	0.01	-2,368.64 -2,368.64
909.000 EQUITY COMMONWEALTH 294628102	30.0100 30.0100	22,420.15 22,420.15	27,279.09 27,279.09	0.02	4,858.94 4,858.94
156.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	97.1300 97.1300	4,885.92 4,885.92	15,152.28 15,152.28	0.01	10,266.36 10,266.36
1,945.000 EQUITY RESIDENTIAL 29476L107	66.0100 66.0100	98,237.86 98,237.86	128,389.45 128,389.45	0.09	30,151.59 30,151.59
464.000 ERIE INDEMNITY CO 29530P102	133.3100 133.3100	19,759.86 19,759.86	61,855.84 61,855.84	0.04	42,095.98 42,095.98
4,195.000 ESSENDANT INC 296689102	12.5800 12.5800	33,837.67 33,837.67	52,773.10 52,773.10	0.04	18,935.43 18,935.43
353.000 ESSEX PROPERTY TRUST INC 297178105	245.2100 245.2100	51,867.81 51,867.81	86,559.13 86,559.13	0.06	34,691.32 34,691.32
323.000 EURONET WORLDWIDE INC 298736109	102.3800 102.3800	4,857.92 4,857.92	33,068.74 33,068.74	0.02	28,210.82 28,210.82
740.000 EVERCORE INC 29977A105	71.5600 71.5600	18,206.96 18,206.96	52,954.40 52,954.40	0.04	34,747.44 34,747.44

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,274.000 EVERGY INC 30034W106	56.7700 56.7700	96,307.33 96,307.33	129,094.98 129,094.98	0.09	32,787.65 32,787.65
1,098.000 EVERSOURCE ENERGY 30040W108	65.0400 65.0400	33,636.46 33,636.46	71,413.92 71,413.92	0.05	37,777.46 37,777.46
1,502.000 EXACT SCIENCES CORP 30063P105	63.1000 63.1000	15,891.16 15,891.16	94,776.20 94,776.20	0.07	78,885.04 78,885.04
5,932.000 EXELON CORP 30161N101	45.1000 45.1000	186,467.38 186,467.38	267,533.20 267,533.20	0.19	81,065.82 81,065.82
1,565.000 EXELIXIS INC 30161Q104	19.6700 19.6700	28,808.82 28,808.82	30,783.55 30,783.55	0.02	1,974.73 1,974.73
674.000 EXPEDIA GROUP INC 30212P303	112.6500 112.6500	56,488.04 56,488.04	75,926.10 75,926.10	0.05	19,438.06 19,438.06
544.000 EXPEDITORS INTERNATIONAL OF WA 302130109	68.0900 68.0900	24,387.52 24,387.52	37,040.96 37,040.96	0.03	12,653.44 12,653.44
585.000 EXTRA SPACE STORAGE INC 30225T102	90.4800 90.4800	19,660.03 19,660.03	52,930.80 52,930.80	0.04	33,270.77 33,270.77
6,834.000 EXTRACTION OIL & GAS INC 30227M105	4.2900 4.2900	29,767.07 29,767.07	29,317.86 29,317.86	0.02	-449.21 -449.21
21,840.000 EXXON MOBIL CORP 30231G102	68.1900 68.1900	1,439,264.91 1,439,264.91	1,489,269.60 1,489,269.60	1.04	50,004.69 50,004.69

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
750.000 FLIR SYSTEMS INC 302445101	43.5400 43.5400	25,027.50 25,027.50	32,655.00 32,655.00	0.02	7,627.50 7,627.50
1,011.000 FMC CORP 302491303	73.9600 73.9600	68,000.19 68,000.19	74,773.56 74,773.56	0.05	6,773.37 6,773.37
12,822.000 FACEBOOK INC 30303M102	131.0900 131.0900	537,059.39 537,059.39	1,680,835.98 1,680,835.98	1.18	1,143,776.59 1,143,776.59
251.000 FAIR ISAAC CORP 303250104	187.0000 187.0000	7,276.49 7,276.49	46,937.00 46,937.00	0.03	39,660.51 39,660.51
10.000 FAIRFAX FINANCIAL HOLDINGS LTD 303901102	440.0800 440.0800	4,202.63 4,202.63	4,400.80 4,400.80	0.00	198.17 198.17
1,034.000 FASTENAL CO 311900104	52.2900 52.2900	43,078.71 43,078.71	54,067.86 54,067.86	0.04	10,989.15 10,989.15
296.000 FEDERAL REALTY INVESTMENT TRUS 313747206	118.0400 118.0400	26,714.79 26,714.79	34,939.84 34,939.84	0.02	8,225.05 8,225.05
1,241.000 FEDERAL SIGNAL CORP 313855108	19.9000 19.9000	5,174.97 5,174.97	24,695.90 24,695.90	0.02	19,520.93 19,520.93
1,657.000 FEDEX CORP 31428X106	161.3300 161.3300	176,722.47 176,722.47	267,323.81 267,323.81	0.19	90,601.34 90,601.34
326.000 F5 NETWORKS INC 315616102	162.0300 162.0300	20,260.90 20,260.90	52,821.78 52,821.78	0.04	32,560.88 32,560.88

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
736.000 FIBROGEN INC 31572Q808	46.2800 46.2800	31,235.84 31,235.84	34,062.08 34,062.08	0.02	2,826.24 2,826.24
2,102.000 FIDELITY NATIONAL INFORMATION 31620M106	102.5500 102.5500	50,080.54 50,080.54	215,560.10 215,560.10	0.15	165,479.56 165,479.56
1,579.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	31.4400 31.4400	13,158.51 13,158.51	49,643.76 49,643.76	0.03	36,485.25 36,485.25
4,749.000 FIFTH THIRD BANCORP 316773100	23.5300 23.5300	67,886.43 67,886.43	111,743.97 111,743.97	0.08	43,857.54 43,857.54
1,882.000 FINISAR CORP 31787A507	21.6000 21.6000	32,535.37 32,535.37	40,651.20 40,651.20	0.03	8,115.83 8,115.83
2,510.000 FIRST BANCORP/PUERTO RICO 318672706	8.6000 8.6000	9,638.40 9,638.40	21,586.00 21,586.00	0.02	11,947.60 11,947.60
24.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	377.0500 377.0500	4,320.24 4,320.24	9,049.20 9,049.20	0.01	4,728.96 4,728.96
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	12.0800 12.0800	5,217.63 5,217.63	12,889.36 12,889.36	0.01	7,671.73 7,671.73
732.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	24.5100 24.5100	5,223.11 5,223.11	17,941.32 17,941.32	0.01	12,718.21 12,718.21
2,112.000 FIRST DATA CORP 32008D106	16.9100 16.9100	25,175.04 25,175.04	35,713.92 35,713.92	0.03	10,538.88 10,538.88

 PARA US - PI 2 - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 FIRST FINANCIAL BANCORP 320209109	23.7200 23.7200	5,747.02 5,747.02	21,348.00 21,348.00	0.01	15,600.98 15,600.98
396.000 FIRST FINANCIAL BANKSHARES INC 32020R109	57.6900 57.6900	6,617.16 6,617.16	22,845.24 22,845.24	0.02	16,228.08 16,228.08
5,892.000 FIRST HORIZON NATIONAL CORP 320517105	13.1600 13.1600	62,346.11 62,346.11	77,538.72 77,538.72	0.05	15,192.61 15,192.61
887.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	28.8600 28.8600	10,226.50 10,226.50	25,598.82 25,598.82	0.02	15,372.32 15,372.32
616.000 FIRST REPUBLIC BANK/CA 33616C100	86.9000 86.9000	23,695.84 23,695.84	53,530.40 53,530.40	0.04	29,834.56 29,834.56
714.000 FIRST SOLAR INC 336433107	42.4550 42.4550	11,345.46 11,345.46	30,312.87 30,312.87	0.02	18,967.41 18,967.41
269.000 1ST SOURCE CORP 336901103	40.3400 40.3400	4,912.90 4,912.90	10,851.46 10,851.46	0.01	5,938.56 5,938.56
129.000 FIRSTCASH INC 33767D105	72.3500 72.3500	5,020.68 5,020.68	9,333.15 9,333.15	0.01	4,312.47 4,312.47
4,116.000 FISERV INC 337738108	73.4900 73.4900	48,579.09 48,579.09	302,484.84 302,484.84	0.21	253,905.75 253,905.75
2,689.000 FIRSTENERGY CORP 337932107	37.5500 37.5500	88,187.36 88,187.36	100,971.95 100,971.95	0.07	12,784.59 12,784.59

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,891.000 FITBIT INC 33812L102	4.9700 4.9700	33,391.89 33,391.89	34,248.27 34,248.27	0.02	856.38 856.38
612.000 FLEETCOR TECHNOLOGIES INC 339041105	185.7200 185.7200	73,759.07 73,759.07	113,660.64 113,660.64	0.08	39,901.57 39,901.57
1,072.000 FOCUS FINANCIAL PARTNERS INC 34417P100	26.3300 26.3300	27,357.08 27,357.08	28,225.76 28,225.76	0.02	868.68 868.68
1,120.000 FOOT LOCKER INC 344849104	53.2000 53.2000	27,034.55 27,034.55	59,584.00 59,584.00	0.04	32,549.45 32,549.45
16,029.000 FORD MOTOR CO 345370860	7.6500 7.6500	129,915.05 129,915.05	122,621.85 122,621.85	0.09	-7,293.20 -7,293.20
887.000 FORTINET INC 34959E109	70.4300 70.4300	19,986.48 19,986.48	62,471.41 62,471.41	0.04	42,484.93 42,484.93
1,880.000 FORTIVE CORP 34959J108	67.6600 67.6600	33,010.59 33,010.59	127,200.80 127,200.80	0.09	94,190.21 94,190.21
1,423.000 FORTUNE BRANDS HOME & SECURITY 34964C106	37.9900 37.9900	28,053.03 28,053.03	54,059.77 54,059.77	0.04	26,006.74 26,006.74
135.000 FORWARD AIR CORP 349853101	54.8500 54.8500	5,111.10 5,111.10	7,404.75 7,404.75	0.01	2,293.65 2,293.65
153.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	26.2000 26.2000	2,761.90 2,761.90	4,008.60 4,008.60	0.00	1,246.70 1,246.70

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
228.000 FRANKLIN ELECTRIC CO INC 353514102	42.8800 42.8800	5,180.16 5,180.16	9,776.64 9,776.64	0.01	4,596.48 4,596.48
10,061.000 FREEPORT-MCMORAN INC 35671D857	10.3100 10.3100	65,566.55 65,566.55	103,728.91 103,728.91	0.07	38,162.36 38,162.36
3,151.000 FRONT YARD RESIDENTIAL CORP 35904G107	8.7300 8.7300	29,451.09 29,451.09	27,508.23 27,508.23	0.02	-1,942.86 -1,942.86
228.000 HB FULLER CO 359694106	42.6700 42.6700	5,344.32 5,344.32	9,728.76 9,728.76	0.01	4,384.44 4,384.44
2,352.000 FULTON FINANCIAL CORP 360271100	15.4800 15.4800	24,225.60 24,225.60	36,408.96 36,408.96	0.03	12,183.36 12,183.36
207.100 GAMCO INVESTORS INC 361438104	16.8900 16.8900	4,206.20 4,206.20	3,497.92 3,497.92	0.00	-708.28 -708.28
293.000 GATX CORP 361448103	70.8100 70.8100	10,624.18 10,624.18	20,747.33 20,747.33	0.01	10,123.15 10,123.15
604.000 GCI LIBERTY INC 36164V305	41.1600 41.1600	6,147.14 6,147.14	24,860.64 24,860.64	0.02	18,713.50 18,713.50
648.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	24.5500 24.5500	6,370.38 6,370.38	15,908.40 15,908.40	0.01	9,538.02 9,538.02
1,109.000 GAIN CAPITAL HOLDINGS INC 36268W100	6.1600 6.1600	4,935.05 4,935.05	6,831.44 6,831.44	0.00	1,896.39 1,896.39

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
696.000 ARTHUR J GALLAGHER & CO 363576109	73.7000 73.7000	19,508.88 19,508.88	51,295.20 51,295.20	0.04	31,786.32 31,786.32
1,083.000 GANNETT CO INC 36473H104	8.5300 8.5300	5,470.61 5,470.61	9,237.99 9,237.99	0.01	3,767.38 3,767.38
1,327.000 GAP INC/THE 364760108	25.7600 25.7600	25,435.93 25,435.93	34,183.52 34,183.52	0.02	8,747.59 8,747.59
484.100 GARRETT MOTION INC 366505105	12.3400 12.3400	2,103.23 2,103.23	5,973.79 5,973.79	0.00	3,870.56 3,870.56
916.000 GARTNER INC 366651107	127.8400 127.8400	40,923.64 40,923.64	117,101.44 117,101.44	0.08	76,177.80 76,177.80
1,805.000 GENERAL DYNAMICS CORP 369550108	157.2100 157.2100	129,418.30 129,418.30	283,764.05 283,764.05	0.20	154,345.75 154,345.75
48,528.000 GENERAL ELECTRIC CO 369604103	7.5700 7.5700	694,345.82 694,345.82	367,356.96 367,356.96	0.26	-326,988.86 -326,988.86
4,469.000 GENERAL MILLS INC 370334104	38.9400 38.9400	127,235.56 127,235.56	174,022.86 174,022.86	0.12	46,787.30 46,787.30
5,798.000 GENERAL MOTORS CO 37045V100	33.4500 33.4500	152,461.43 152,461.43	193,943.10 193,943.10	0.14	41,481.67 41,481.67
1,155.000 GENESCO INC 371532102	44.3000 44.3000	35,815.12 35,815.12	51,166.50 51,166.50	0.04	15,351.38 15,351.38

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,502.000 GENTEX CORP 371901109	20.2100 20.2100	30,037.49 30,037.49	30,355.42 30,355.42	0.02	317.93 317.93
1,473.000 GENUINE PARTS CO 372460105	96.0200 96.0200	64,646.82 64,646.82	141,437.46 141,437.46	0.10	76,790.64 76,790.64
457.000 GIBRALTAR INDUSTRIES INC 374689107	35.5900 35.5900	4,958.45 4,958.45	16,264.63 16,264.63	0.01	11,306.18 11,306.18
8,554.000 GILEAD SCIENCES INC 375558103	62.5500 62.5500	203,546.74 203,546.74	535,052.70 535,052.70	0.37	331,505.96 331,505.96
882.000 GLACIER BANCORP INC 37637Q105	39.6200 39.6200	11,015.07 11,015.07	34,944.84 34,944.84	0.02	23,929.77 23,929.77
1,455.000 GLADSTONE COMMERCIAL CORP 376536108	17.9200 17.9200	24,487.65 24,487.65	26,073.60 26,073.60	0.02	1,585.95 1,585.95
1,864.000 GLOBAL NET LEASE INC 379378201	17.6200 17.6200	32,839.36 32,839.36	32,843.68 32,843.68	0.02	4.32 4.32
1,292.000 GLOBAL PAYMENTS INC 37940X102	103.1300 103.1300	30,340.36 30,340.36	133,243.96 133,243.96	0.09	102,903.60 102,903.60
1,151.000 GOLDMAN SACHS GROUP INC/THE 38141G104	167.0500 167.0500	142,171.82 142,171.82	192,274.55 192,274.55	0.13	50,102.73 50,102.73
1,489.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	20.4100 20.4100	21,789.87 21,789.87	30,390.49 30,390.49	0.02	8,600.62 8,600.62

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,261.000 GOVERNMENT PROPERTIES INCOME T 38376A103	6.8700 6.8700	28,830.66 28,830.66	29,273.07 29,273.07	0.02	442.41 442.41
648.000 WR GRACE & CO 38388F108	64.9100 64.9100	25,891.75 25,891.75	42,061.68 42,061.68	0.03	16,169.93 16,169.93
1,875.000 GRACO INC 384109104	41.8500 41.8500	20,168.75 20,168.75	78,468.75 78,468.75	0.05	58,300.00 58,300.00
19.000 GRAHAM HOLDINGS CO 384637104	640.5800 640.5800	4,433.51 4,433.51	12,171.02 12,171.02	0.01	7,737.51 7,737.51
345.000 WW GRAINGER INC 384802104	282.3600 282.3600	69,041.67 69,041.67	97,414.20 97,414.20	0.07	28,372.53 28,372.53
377.000 GRAND CANYON EDUCATION INC 38526M106	96.1400 96.1400	5,108.35 5,108.35	36,244.78 36,244.78	0.03	31,136.43 31,136.43
244.000 GRANITE CONSTRUCTION INC 387328107	40.2800 40.2800	5,963.36 5,963.36	9,828.32 9,828.32	0.01	3,864.96 3,864.96
549.000 GREAT SOUTHERN BANCORP INC 390905107	46.0300 46.0300	9,997.29 9,997.29	25,270.47 25,270.47	0.02	15,273.18 15,273.18
649.000 GREEN DOT CORP 39304D102	79.5200 79.5200	8,229.32 8,229.32	51,608.48 51,608.48	0.04	43,379.16 43,379.16
485.000 GREEN PLAINS INC 393222104	13.1100 13.1100	4,951.85 4,951.85	6,358.35 6,358.35	0.00	1,406.50 1,406.50

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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249.000 GREENBRIER COS INC/THE 393657101	39.5400 39.5400	4,932.69 4,932.69	9,845.46 9,845.46	0.01	4,912.77 4,912.77
821.000 GRIFFIN INDUSTRIAL REALTY INC 398231100	31.9000 31.9000	25,017.10 25,017.10	26,189.90 26,189.90	0.02	1,172.80 1,172.80
1,066.000 GRIFFON CORP 398433102	10.4500 10.4500	10,247.88 10,247.88	11,139.70 11,139.70	0.01	891.82 891.82
152.000 GROUP 1 AUTOMOTIVE INC 398905109	52.7200 52.7200	5,973.60 5,973.60	8,013.44 8,013.44	0.01	2,039.84 2,039.84
862.000 GRUBHUB INC 400110102	76.8100 76.8100	25,928.96 25,928.96	66,210.22 66,210.22	0.05	40,281.26 40,281.26
434.000 GUIDEWIRE SOFTWARE INC 40171V100	80.2300 80.2300	24,620.82 24,620.82	34,819.82 34,819.82	0.02	10,199.00 10,199.00
4,010.000 GULFPORT ENERGY CORP 402635304	6.5500 6.5500	28,295.55 28,295.55	26,265.50 26,265.50	0.02	-2,030.05 -2,030.05
379.000 H&E EQUIPMENT SERVICES INC 404030108	20.4200 20.4200	4,839.83 4,839.83	7,739.18 7,739.18	0.01	2,899.35 2,899.35
1,092.000 HCA HEALTHCARE INC 40412C101	124.4500 124.4500	62,520.15 62,520.15	135,899.40 135,899.40	0.10	73,379.25 73,379.25
2,842.000 HCP INC 40414L109	27.9300 27.9300	66,436.75 66,436.75	79,377.06 79,377.06	0.06	12,940.31 12,940.31

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
349.000 HFF INC 40418F108	33.1600 33.1600	4,788.28 4,788.28	11,572.84 11,572.84	0.01	6,784.56 6,784.56
488.000 HNI CORP 404251100	35.4300 35.4300	12,111.22 12,111.22	17,289.84 17,289.84	0.01	5,178.62 5,178.62
2,366.000 HMS HOLDINGS CORP 40425J101	28.1300 28.1300	24,559.08 24,559.08	66,555.58 66,555.58	0.05	41,996.50 41,996.50
4,820.000 HP INC 40434L105	20.4600 20.4600	59,553.26 59,553.26	98,617.20 98,617.20	0.07	39,063.94 39,063.94
604.000 HAEMONETICS CORP 405024100	100.0500 100.0500	18,038.46 18,038.46	60,430.20 60,430.20	0.04	42,391.74 42,391.74
18,293.000 HALCON RESOURCES CORP 40537Q605	1.7000 1.7000	30,279.91 30,279.91	31,098.10 31,098.10	0.02	818.19 818.19
720.000 HALLMARK FINANCIAL SERVICES IN 40624Q203	10.6900 10.6900	4,989.60 4,989.60	7,696.80 7,696.80	0.01	2,707.20 2,707.20
3,976.000 HANESBRANDS INC 410345102	12.5300 12.5300	31,517.60 31,517.60	49,819.28 49,819.28	0.03	18,301.68 18,301.68
142.000 HANOVER INSURANCE GROUP INC/TH 410867105	116.7700 116.7700	6,178.42 6,178.42	16,581.34 16,581.34	0.01	10,402.92 10,402.92
902.000 HARLEY-DAVIDSON INC 412822108	34.1200 34.1200	29,784.04 29,784.04	30,776.24 30,776.24	0.02	992.20 992.20

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PARA US - PI 2 - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
1,141.000 HARRIS CORP 413875105	134.6500 134.6500	44,322.60 44,322.60	153,635.65 153,635.65	0.11	109,313.05 109,313.05	
2,263.000 HARTFORD FINANCIAL SERVICES GR 416515104	44.4500 44.4500	55,768.39 55,768.39	100,590.35 100,590.35	0.07	44,821.96 44,821.96	
637.000 HASBRO INC 418056107	81.2500 81.2500	16,282.40 16,282.40	51,756.25 51,756.25	0.04	35,473.85 35,473.85	
845.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	36.6200 36.6200	24,766.95 24,766.95	30,943.90 30,943.90	0.02	6,176.95 6,176.95	
879.000 HAWAIIAN HOLDINGS INC 419879101	26.4100 26.4100	5,054.25 5,054.25	23,214.39 23,214.39	0.02	18,160.14 18,160.14	
1,182.000 HEALTHCARE REALTY TRUST INC 421946104	28.4400 28.4400	31,616.12 31,616.12	33,616.08 33,616.08	0.02	1,999.96 1,999.96	
2,740.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	25.3100 25.3100	72,135.50 72,135.50	69,349.40 69,349.40	0.05	-2,786.10 -2,786.10	
12,712.000 HECLA MINING CO 422704106	2.3600 2.3600	31,085.84 31,085.84	30,000.32 30,000.32	0.02	-1,085.52 -1,085.52	
800.000 HEICO CORP 422806109	77.4800 77.4800	13,959.17 13,959.17	61,984.00 61,984.00	0.04	48,024.83 48,024.83	
601.000 HELMERICH & PAYNE INC 423452101	47.9400 47.9400	24,354.02 24,354.02	28,811.94 28,811.94	0.02	4,457.92 4,457.92	

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
544.000 JACK HENRY & ASSOCIATES INC 426281101	126.5200 126.5200	15,939.20 15,939.20	68,826.88 68,826.88	0.05	52,887.68 52,887.68
985.000 HERITAGE COMMERCE CORP 426927109	11.3400 11.3400	4,869.25 4,869.25	11,169.90 11,169.90	0.01	6,300.65 6,300.65
385.000 HERITAGE FINANCIAL CORP/WA 42722X106	29.7200 29.7200	4,966.50 4,966.50	11,442.20 11,442.20	0.01	6,475.70 6,475.70
5,244.000 HERON THERAPEUTICS INC 427746102	25.9400 25.9400	47,720.92 47,720.92	136,029.36 136,029.36	0.10	88,308.44 88,308.44
932.000 HERSHEY CO/THE 427866108	107.1800 107.1800	49,928.96 49,928.96	99,891.76 99,891.76	0.07	49,962.80 49,962.80
1,137.000 HESS CORP 42809H107	40.5000 40.5000	47,296.13 47,296.13	46,048.50 46,048.50	0.03	-1,247.63 -1,247.63
9,036.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	13.2100 13.2100	74,560.47 74,560.47	119,365.56 119,365.56	0.08	44,805.09 44,805.09
425.000 HEXCEL CORP 428291108	57.3400 57.3400	10,060.43 10,060.43	24,369.50 24,369.50	0.02	14,309.07 14,309.07
151.000 HIGHWOODS PROPERTIES INC 431284108	38.6900 38.6900	4,898.44 4,898.44	5,842.19 5,842.19	0.00	943.75 943.75
627.000 HILL-ROM HOLDINGS INC 431475102	88.5500 88.5500	17,336.55 17,336.55	55,520.85 55,520.85	0.04	38,184.30 38,184.30

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215.000 HILLENBRAND INC 431571108	37.9300 37.9300	4,882.65 4,882.65	8,154.95 8,154.95	0.01	3,272.30 3,272.30
785.000 HILLTOP HOLDINGS INC 432748101	17.8300 17.8300	9,252.00 9,252.00	13,996.55 13,996.55	0.01	4,744.55 4,744.55
653.000 HOLLYFRONTIER CORP 436106108	51.1200 51.1200	33,244.23 33,244.23	33,381.36 33,381.36	0.02	137.13 137.13
1,911.000 HOLOGIC INC 436440101	41.1000 41.1000	35,479.86 35,479.86	78,542.10 78,542.10	0.06	43,062.24 43,062.24
836.000 HOME BANCSHARES INC/AR 436893200	16.3400 16.3400	4,932.40 4,932.40	13,660.24 13,660.24	0.01	8,727.84 8,727.84
7,266.000 HOME DEPOT INC/THE 437076102	171.8200 171.8200	265,794.64 265,794.64	1,248,444.12 1,248,444.12	0.87	982,649.48 982,649.48
338.000 HOMESTREET INC 43785V102	21.2300 21.2300	4,912.76 4,912.76	7,175.74 7,175.74	0.01	2,262.98 2,262.98
4,841.000 HONEYWELL INTERNATIONAL INC 438516106	132.1200 132.1200	191,517.64 191,517.64	639,592.92 639,592.92	0.45	448,075.28 448,075.28
1,335.000 HOPE BANCORP INC 43940T109	11.8600 11.8600	10,325.32 10,325.32	15,833.10 15,833.10	0.01	5,507.78 5,507.78
2,968.000 HORMEL FOODS CORP 440452100	42.6800 42.6800	33,285.11 33,285.11	126,674.24 126,674.24	0.09	93,389.13 93,389.13

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,202.000 HOSPITALITY PROPERTIES TRUST 44106M102	23.8800 23.8800	48,928.44 48,928.44	52,583.76 52,583.76	0.04	3,655.32 3,655.32
4,338.000 HOST HOTELS & RESORTS INC 44107P104	16.6700 16.6700	62,120.16 62,120.16	72,314.46 72,314.46	0.05	10,194.30 10,194.30
185.000 HOWARD HUGHES CORP/THE 44267D107	97.6200 97.6200	15,117.50 15,117.50	18,059.70 18,059.70	0.01	2,942.20 2,942.20
1,170.000 HUMANA INC 444859102	286.4800 286.4800	74,670.22 74,670.22	335,181.60 335,181.60	0.23	260,511.38 260,511.38
450.000 JB HUNT TRANSPORT SERVICES INC 445658107	93.0400 93.0400	20,574.00 20,574.00	41,868.00 41,868.00	0.03	21,294.00 21,294.00
8,830.000 HUNTINGTON BANCSHARES INC/OH 446150104	11.9200 11.9200	50,288.46 50,288.46	105,253.60 105,253.60	0.07	54,965.14 54,965.14
344.000 HUNTINGTON INGALLS INDUSTRIES 446413106	190.3100 190.3100	12,961.36 12,961.36	65,466.64 65,466.64	0.05	52,505.28 52,505.28
3,930.000 HUNTSMAN CORP 447011107	19.2900 19.2900	58,963.95 58,963.95	75,809.70 75,809.70	0.05	16,845.75 16,845.75
165.000 HURON CONSULTING GROUP INC 447462102	51.3100 51.3100	4,851.00 4,851.00	8,466.15 8,466.15	0.01	3,615.15 3,615.15
514.000 HYATT HOTELS CORP 448579102	67.6000 67.6000	19,943.20 19,943.20	34,746.40 34,746.40	0.02	14,803.20 14,803.20

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
303.000 IAC/INTERACTIVECORP 44919P508	183.0400 183.0400	11,608.50 11,608.50	55,461.12 55,461.12	0.04	43,852.62 43,852.62
198.000 ICF INTERNATIONAL INC 44925C103	64.7800 64.7800	4,950.00 4,950.00	12,826.44 12,826.44	0.01	7,876.44 7,876.44
287.000 IPG PHOTONICS CORP 44980X109	113.2900 113.2900	25,000.57 25,000.57	32,514.23 32,514.23	0.02	7,513.66 7,513.66
2,031.000 ISTAR INC 45031U101	9.1700 9.1700	12,348.48 12,348.48	18,624.27 18,624.27	0.01	6,275.79 6,275.79
788.000 ITT INC 45073V108	48.2700 48.2700	15,320.78 15,320.78	38,036.76 38,036.76	0.03	22,715.98 22,715.98
315.000 IDACORP INC 451107106	93.0600 93.0600	15,032.32 15,032.32	29,313.90 29,313.90	0.02	14,281.58 14,281.58
287.000 IDEX CORP 45167R104	126.2600 126.2600	14,860.69 14,860.69	36,236.62 36,236.62	0.03	21,375.93 21,375.93
724.000 IDEXX LABORATORIES INC 45168D104	186.0200 186.0200	27,066.74 27,066.74	134,678.48 134,678.48	0.09	107,611.74 107,611.74
2,798.000 ILLINOIS TOOL WORKS INC 452308109	126.6900 126.6900	126,121.80 126,121.80	354,478.62 354,478.62	0.25	228,356.82 228,356.82
756.000 ILLUMINA INC 452327109	299.9300 299.9300	126,906.23 126,906.23	226,747.08 226,747.08	0.16	99,840.85 99,840.85

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 IMMUNOMEDICS INC 452907108	14.2700 14.2700	24,102.50 24,102.50	24,259.00 24,259.00	0.02	156.50 156.50
1,211.000 INCYTE CORP 45337C102	63.5900 63.5900	19,460.77 19,460.77	77,007.49 77,007.49	0.05	57,546.72 57,546.72
3,537.000 INDEPENDENCE REALTY TRUST INC 45378A106	9.1800 9.1800	32,633.82 32,633.82	32,469.66 32,469.66	0.02	-164.16 -164.16
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	70.3100 70.3100	4,932.40 4,932.40	13,358.90 13,358.90	0.01	8,426.50 8,426.50
1,125.118 INDUSTRIAL LOGISTICS PROPERTIE 456237106	19.6700 19.6700	21,951.04 21,951.04	22,131.07 22,131.07	0.02	180.03 180.03
341.000 INGEVITY CORP 45688C107	83.6900 83.6900	6,107.18 6,107.18	28,538.29 28,538.29	0.02	22,431.11 22,431.11
337.000 INGLES MARKETS INC 457030104	27.2200 27.2200	5,048.26 5,048.26	9,173.14 9,173.14	0.01	4,124.88 4,124.88
412.000 INGREDION INC 457187102	91.4000 91.4000	20,064.33 20,064.33	37,656.80 37,656.80	0.03	17,592.47 17,592.47
305.000 INSIGHT ENTERPRISES INC 45765U103	40.7500 40.7500	5,072.15 5,072.15	12,428.75 12,428.75	0.01	7,356.60 7,356.60
156.000 INNOSPEC INC 45768S105	61.7600 61.7600	4,873.11 4,873.11	9,634.56 9,634.56	0.01	4,761.45 4,761.45

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000 INSULET CORP 45784P101	79.3200 79.3200	5,049.45 5,049.45	19,433.40 19,433.40	0.01	14,383.95 14,383.95
2,593,000 INTEGRATED DEVICE TECHNOLOGY I 458118106	48.4300 48.4300	16,024.74 16,024.74	125,578.99 125,578.99	0.09	109,554.25 109,554.25
26,901,000 INTEL CORP 458140100	46.9300 46.9300	560,710.99 560,710.99	1,262,463.93 1,262,463.93	0.88	701,752.94 701,752.94
883,000 INTEGER HOLDINGS CORP 45826H109	76.2600 76.2600	26,896.18 26,896.18	67,337.58 67,337.58	0.05	40,441.40 40,441.40
1,135,000 INTERACTIVE BROKERS GROUP INC 45841N107	54.6500 54.6500	18,637.04 18,637.04	62,027.75 62,027.75	0.04	43,390.71 43,390.71
2,750,000 INTERCONTINENTAL EXCHANGE INC 45866F104	75.3300 75.3300	103,773.99 103,773.99	207,157.50 207,157.50	0.15	103,383.51 103,383.51
1,182,000 INTERNATIONAL BANCSHARES CORP 459044103	34.4000 34.4000	19,053.84 19,053.84	40,660.80 40,660.80	0.03	21,606.96 21,606.96
4,451,000 INTERNATIONAL BUSINESS MACHINE 459200101	113.6700 113.6700	376,890.77 376,890.77	505,945.17 505,945.17	0.35	129,054.40 129,054.40
910,000 INTERNATIONAL FLAVORS & FRAGRA 459506101	134.2700 134.2700	36,099.79 36,099.79	122,185.70 122,185.70	0.09	86,085.91 86,085.91
2,693,000 INTERNATIONAL PAPER CO 460146103	40.3600 40.3600	93,190.33 93,190.33	108,689.48 108,689.48	0.08	15,499.15 15,499.15

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
186.000 INTERNATIONAL SPEEDWAY CORP 460335201	43.8600 43.8600	4,992.24 4,992.24	8,157.96 8,157.96	0.01	3,165.72 3,165.72
3,696.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.6300 20.6300	36,512.41 36,512.41	76,248.48 76,248.48	0.05	39,736.07 39,736.07
2,465.000 INTERSECT ENT INC 46071F103	28.1800 28.1800	27,509.40 27,509.40	69,463.70 69,463.70	0.05	41,954.30 41,954.30
2,084.000 INTUIT INC 461202103	196.8500 196.8500	67,972.58 67,972.58	410,235.40 410,235.40	0.29	342,262.82 342,262.82
768.000 INTUITIVE SURGICAL INC 46120E602	478.9200 478.9200	70,720.53 70,720.53	367,810.56 367,810.56	0.26	297,090.03 297,090.03
925.000 INVESTORS BANCORP INC 46146L101	10.4000 10.4000	5,045.78 5,045.78	9,620.00 9,620.00	0.01	4,574.22 4,574.22
1,802.000 INVITATION HOMES INC 46187W107	20.0800 20.0800	35,030.76 35,030.76	36,184.16 36,184.16	0.03	1,153.40 1,153.40
715.000 IONIS PHARMACEUTICALS INC 462222100	54.0600 54.0600	32,275.10 32,275.10	38,652.90 38,652.90	0.03	6,377.80 6,377.80
474.000 IQVIA HOLDINGS INC 46266C105	116.1700 116.1700	38,129.98 38,129.98	55,064.58 55,064.58	0.04	16,934.60 16,934.60
6,678.000 IRIDIUM COMMUNICATIONS INC 46269C102	18.4500 18.4500	55,360.62 55,360.62	123,209.10 123,209.10	0.09	67,848.48 67,848.48

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,375.000 IRON MOUNTAIN INC 46284V101	32.4100 32.4100	34,079.37 34,079.37	44,563.75 44,563.75	0.03	10,484.38 10,484.38
407.000 JBG SMITH PROPERTIES 46590V100	34.8100 34.8100	11,694.44 11,694.44	14,167.67 14,167.67	0.01	2,473.23 2,473.23
20,021.000 JPMORGAN CHASE & CO 46625H100	97.6200 97.6200	809,849.45 809,849.45	1,954,450.02 1,954,450.02	1.37	1,144,600.57 1,144,600.57
225.000 JACK IN THE BOX INC 466367109	77.6300 77.6300	5,033.25 5,033.25	17,466.75 17,466.75	0.01	12,433.50 12,433.50
3,181.000 JAGGED PEAK ENERGY INC 47009K107	9.1200 9.1200	28,236.37 28,236.37	29,010.72 29,010.72	0.02	774.35 774.35
1,278.000 JEFFERIES FINANCIAL GROUP INC 47233W109	17.3600 17.3600	21,514.86 21,514.86	22,186.08 22,186.08	0.02	671.22 671.22
14,172.000 JOHNSON & JOHNSON 478160104	129.0500 129.0500	914,218.20 914,218.20	1,828,896.60 1,828,896.60	1.28	914,678.40 914,678.40
376.000 JONES LANG LASALLE INC 48020Q107	126.6000 126.6000	26,928.52 26,928.52	47,601.60 47,601.60	0.03	20,673.08 20,673.08
180.000 J2 GLOBAL INC 48123V102	69.3800 69.3800	4,905.00 4,905.00	12,488.40 12,488.40	0.01	7,583.40 7,583.40
3,428.000 JUNIPER NETWORKS INC 48203R104	26.9100 26.9100	59,237.94 59,237.94	92,247.48 92,247.48	0.06	33,009.54 33,009.54

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
379.000 KAR AUCTION SERVICES INC 48238T109	47.7200 47.7200	5,040.70 5,040.70	18,085.88 18,085.88	0.01	13,045.18 13,045.18
345.000 KLA-TENCOR CORP 482480100	89.4900 89.4900	29,638.95 29,638.95	30,874.05 30,874.05	0.02	1,235.10 1,235.10
1,222.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	23.4500 23.4500	30,072.31 30,072.31	28,655.90 28,655.90	0.02	-1,416.41 -1,416.41
342.000 KAISER ALUMINUM CORP 483007704	89.2900 89.2900	29,545.38 29,545.38	30,537.18 30,537.18	0.02	991.80 991.80
1,596.000 KB HOME 48666K109	19.1000 19.1000	12,943.56 12,943.56	30,483.60 30,483.60	0.02	17,540.04 17,540.04
320.000 KELLY SERVICES INC 488152208	20.4800 20.4800	5,027.20 5,027.20	6,553.60 6,553.60	0.00	1,526.40 1,526.40
1,905.000 KEMET CORP 488360207	17.5400 17.5400	31,218.42 31,218.42	33,413.70 33,413.70	0.02	2,195.28 2,195.28
431.000 KEMPER CORP 488401100	66.3800 66.3800	18,006.43 18,006.43	28,609.78 28,609.78	0.02	10,603.35 10,603.35
1,915.000 KENNEDY-WILSON HOLDINGS INC 489398107	18.1700 18.1700	32,952.57 32,952.57	34,795.55 34,795.55	0.02	1,842.98 1,842.98
1,195.000 KEURIG DR PEPPER INC 49271V100	25.6400 25.6400	30,304.22 30,304.22	30,639.80 30,639.80	0.02	335.58 335.58

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,436.000 KEYCORP 493267108	14.7800 14.7800	51,101.84 51,101.84	95,124.08 95,124.08	0.07	44,022.24 44,022.24
1,265.000 KEYSIGHT TECHNOLOGIES INC 49338L103	62.0800 62.0800	21,921.34 21,921.34	78,531.20 78,531.20	0.05	56,609.86 56,609.86
426.000 KFORCE INC 493732101	30.9200 30.9200	5,197.20 5,197.20	13,171.92 13,171.92	0.01	7,974.72 7,974.72
369.000 KILROY REALTY CORP 49427F108	62.8800 62.8800	14,040.45 14,040.45	23,202.72 23,202.72	0.02	9,162.27 9,162.27
1,900.000 KIMBERLY-CLARK CORP 494368103	113.9400 113.9400	119,036.49 119,036.49	216,486.00 216,486.00	0.15	97,449.51 97,449.51
1,995.000 KIMCO REALTY CORP 49446R109	14.6500 14.6500	29,441.22 29,441.22	29,226.75 29,226.75	0.02	-214.47 -214.47
13,259.000 KINDER MORGAN INC/DE 49456B101	15.3800 15.3800	195,896.32 195,896.32	203,923.42 203,923.42	0.14	8,027.10 8,027.10
525.000 KIRBY CORP 497266106	67.3600 67.3600	20,007.75 20,007.75	35,364.00 35,364.00	0.02	15,356.25 15,356.25
2,023.000 KITE REALTY GROUP TRUST 49803T300	14.0900 14.0900	29,085.62 29,085.62	28,504.07 28,504.07	0.02	-581.55 -581.55
306.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	25.0700 25.0700	4,938.84 4,938.84	7,671.42 7,671.42	0.01	2,732.58 2,732.58

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894.000 KOHL'S CORP 500255104	66.3400 66.3400	39,928.74 39,928.74	59,307.96 59,307.96	0.04	19,379.22 19,379.22
1,692.000 KOPPERS HOLDINGS INC 50060P106	17.0400 17.0400	29,115.86 29,115.86	28,831.68 28,831.68	0.02	-284.18 -284.18
7,958.000 KOSMOS ENERGY LTD 500688106	4.0700 4.0700	29,648.55 29,648.55	32,389.06 32,389.06	0.02	2,740.51 2,740.51
3,435.000 KRAFT HEINZ CO/THE 500754106	43.0400 43.0400	103,389.63 103,389.63	147,842.40 147,842.40	0.10	44,452.77 44,452.77
7,912.000 KROGER CO/THE 501044101	27.5000 27.5000	90,643.20 90,643.20	217,580.00 217,580.00	0.15	126,936.80 126,936.80
2,715.000 KRONOS WORLDWIDE INC 50105F105	11.5200 11.5200	30,589.47 30,589.47	31,276.80 31,276.80	0.02	687.33 687.33
1,885.000 L BRANDS INC 501797104	25.6700 25.6700	51,159.09 51,159.09	48,387.95 48,387.95	0.03	-2,771.14 -2,771.14
713.000 LHC GROUP INC 50187A107	93.8800 93.8800	10,279.05 10,279.05	66,936.44 66,936.44	0.05	56,657.39 56,657.39
1,271.000 LKQ CORP 501889208	23.7300 23.7300	27,050.07 27,050.07	30,160.83 30,160.83	0.02	3,110.76 3,110.76
622.000 LPL FINANCIAL HOLDINGS INC 50212V100	61.0800 61.0800	20,223.92 20,223.92	37,991.76 37,991.76	0.03	17,767.84 17,767.84

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514.000 LA-Z-BOY INC 505336107	27.7100 27.7100	4,821.32 4,821.32	14,242.94 14,242.94	0.01	9,421.62 9,421.62
831.000 LABORATORY CORP OF AMERICA HOL 50540R409	126.3600 126.3600	55,604.11 55,604.11	105,005.16 105,005.16	0.07	49,401.05 49,401.05
346.000 LAKELAND FINANCIAL CORP 511656100	40.1600 40.1600	5,102.35 5,102.35	13,895.36 13,895.36	0.01	8,793.01 8,793.01
1,138.000 LAM RESEARCH CORP 512807108	136.1700 136.1700	27,918.93 27,918.93	154,961.46 154,961.46	0.11	127,042.53 127,042.53
766.000 LAMAR ADVERTISING CO 512816109	69.1800 69.1800	18,621.46 18,621.46	52,991.88 52,991.88	0.04	34,370.42 34,370.42
820.000 LAMB WESTON HOLDINGS INC 513272104	73.5600 73.5600	13,565.92 13,565.92	60,319.20 60,319.20	0.04	46,753.28 46,753.28
68.000 LANCASTER COLONY CORP 513847103	176.8600 176.8600	4,930.68 4,930.68	12,026.48 12,026.48	0.01	7,095.80 7,095.80
110.000 LANDSTAR SYSTEM INC 515098101	95.6700 95.6700	4,950.00 4,950.00	10,523.70 10,523.70	0.01	5,573.70 5,573.70
8,721.000 LAREDO PETROLEUM INC 516806106	3.6200 3.6200	29,700.00 29,700.00	31,570.02 31,570.02	0.02	1,870.02 1,870.02
1,885.000 LAS VEGAS SANDS CORP 517834107	52.0500 52.0500	75,863.26 75,863.26	98,114.25 98,114.25	0.07	22,250.99 22,250.99

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1,089.000 ESTEE LAUDER COS INC/THE 518439104	130.1000 130.1000	81,320.29 81,320.29	141,678.90 141,678.90	0.10	60,358.61 60,358.61
803.000 LEAR CORP 521865204	122.8600 122.8600	38,882.32 38,882.32	98,656.58 98,656.58	0.07	59,774.26 59,774.26
567.000 LEGGETT & PLATT INC 524660107	35.8400 35.8400	12,978.63 12,978.63	20,321.28 20,321.28	0.01	7,342.65 7,342.65
1,002.000 LEIDOS HOLDINGS INC 525327102	52.7200 52.7200	27,957.76 27,957.76	52,825.44 52,825.44	0.04	24,867.68 24,867.68
2,658.000 LENNAR CORP 526057104	39.1500 39.1500	85,498.97 85,498.97	104,060.70 104,060.70	0.07	18,561.73 18,561.73
33.000 LENNAR CORP 526057302	31.3300 31.3300	723.83 723.83	1,033.89 1,033.89	0.00	310.06 310.06
38.000 LENNOX INTERNATIONAL INC 526107107	218.8600 218.8600	2,405.40 2,405.40	8,316.68 8,316.68	0.01	5,911.28 5,911.28
840.000 LIBERTY EXPEDIA HOLDINGS INC 53046P109	39.1100 39.1100	24,362.20 24,362.20	32,852.40 32,852.40	0.02	8,490.20 8,490.20
778.000 LIBERTY PROPERTY TRUST 531172104	41.8800 41.8800	24,118.00 24,118.00	32,582.64 32,582.64	0.02	8,464.64 8,464.64
862.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	36.8000 36.8000	24,045.93 24,045.93	31,721.60 31,721.60	0.02	7,675.67 7,675.67

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1,001.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229854	30.7000 30.7000	29,269.23 29,269.23	30,730.70 30,730.70	0.02	1,461.47 1,461.47
511.000 LIFE STORAGE INC 53223X107	92.9900 92.9900	37,141.32 37,141.32	47,517.89 47,517.89	0.03	10,376.57 10,376.57
4,448.000 ELI LILLY & CO 532457108	115.7200 115.7200	317,307.58 317,307.58	514,722.56 514,722.56	0.36	197,414.98 197,414.98
278.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	78.8500 78.8500	9,980.20 9,980.20	21,920.30 21,920.30	0.02	11,940.10 11,940.10
1,312.000 LINCOLN NATIONAL CORP 534187109	51.3100 51.3100	39,367.52 39,367.52	67,318.72 67,318.72	0.05	27,951.20 27,951.20
279.000 LITHIA MOTORS INC 536797103	76.3300 76.3300	5,354.01 5,354.01	21,296.07 21,296.07	0.01	15,942.06 15,942.06
75.000 LITTELFUSE INC 537008104	171.4800 171.4800	4,898.25 4,898.25	12,861.00 12,861.00	0.01	7,962.75 7,962.75
924.000 LIVERAMP HOLDINGS INC 53815P108	38.6300 38.6300	11,400.69 11,400.69	35,694.12 35,694.12	0.02	24,293.43 24,293.43
921.000 LOCKHEED MARTIN CORP 539830109	261.8400 261.8400	79,271.93 79,271.93	241,154.64 241,154.64	0.17	161,882.71 161,882.71
701.000 LOGMEIN INC 54142L109	81.5700 81.5700	47,107.72 47,107.72	57,180.57 57,180.57	0.04	10,072.85 10,072.85

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5,857.000 LOWE'S COS INC 548661107	92.3600 92.3600	167,821.21 167,821.21	540,952.52 540,952.52	0.38	373,131.31 373,131.31
219.000 LOXO ONCOLOGY INC 548862101	140.0700 140.0700	29,017.50 29,017.50	30,675.33 30,675.33	0.02	1,657.83 1,657.83
554.000 LULULEMON ATHLETICA INC 550021109	121.6100 121.6100	33,526.26 33,526.26	67,371.94 67,371.94	0.05	33,845.68 33,845.68
1,085.000 M&T BANK CORP 55261F104	143.1300 143.1300	82,071.55 82,071.55	155,296.05 155,296.05	0.11	73,224.50 73,224.50
344.000 MB FINANCIAL INC 55264U108	39.6300 39.6300	6,536.00 6,536.00	13,632.72 13,632.72	0.01	7,096.72 7,096.72
968.000 MDU RESOURCES GROUP INC 552690109	23.8400 23.8400	20,031.06 20,031.06	23,077.12 23,077.12	0.02	3,046.06 3,046.06
721.000 MGE ENERGY INC 55277P104	59.9600 59.9600	35,571.64 35,571.64	43,231.16 43,231.16	0.03	7,659.52 7,659.52
3,013.000 MGM RESORTS INTERNATIONAL 552953101	24.2600 24.2600	30,503.52 30,503.52	73,095.38 73,095.38	0.05	42,591.86 42,591.86
313.000 MKS INSTRUMENTS INC 55306N104	64.6100 64.6100	14,856.87 14,856.87	20,222.93 20,222.93	0.01	5,366.06 5,366.06
138.000 MSA SAFETY INC 553498106	94.2700 94.2700	4,854.84 4,854.84	13,009.26 13,009.26	0.01	8,154.42 8,154.42

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840.000 MSCI INC 55354G100	147.4300 147.4300	30,204.52 30,204.52	123,841.20 123,841.20	0.09	93,636.68 93,636.68
666.000 MACERICH CO/THE 554382101	43.2800 43.2800	26,714.52 26,714.52	28,824.48 28,824.48	0.02	2,109.96 2,109.96
789.000 MACQUARIE INFRASTRUCTURE CORP 55608B105	36.5600 36.5600	28,411.89 28,411.89	28,845.84 28,845.84	0.02	433.95 433.95
2,731.000 MACY'S INC 55616P104	29.7800 29.7800	69,194.88 69,194.88	81,329.18 81,329.18	0.06	12,134.30 12,134.30
1,071.000 STEVEN MADDEN LTD 556269108	30.2600 30.2600	18,714.14 18,714.14	32,408.46 32,408.46	0.02	13,694.32 13,694.32
412.000 MANPOWERGROUP INC 56418H100	64.8000 64.8000	15,714.52 15,714.52	26,697.60 26,697.60	0.02	10,983.08 10,983.08
3,691.691 MARATHON PETROLEUM CORP 56585A102	59.0100 59.0100	119,806.79 119,806.79	217,846.69 217,846.69	0.15	98,039.90 98,039.90
513.000 MARCUS CORP/THE 566330106	39.5000 39.5000	4,945.32 4,945.32	20,263.50 20,263.50	0.01	15,318.18 15,318.18
53.000 MARKEL CORP 570535104	1,038.0500 1,038.0500	19,967.59 19,967.59	55,016.65 55,016.65	0.04	35,049.06 35,049.06
208.000 MARKETAXESS HOLDINGS INC 57060D108	211.3100 211.3100	5,002.40 5,002.40	43,952.48 43,952.48	0.03	38,950.08 38,950.08

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3,608.000 MARSH & MCLENNAN COS INC 571748102	79.7500 79.7500	107,513.60 107,513.60	287,738.00 287,738.00	0.20	180,224.40 180,224.40
2,837.000 MARRIOTT INTERNATIONAL INC/MD 571903202	108.5600 108.5600	132,546.68 132,546.68	307,984.72 307,984.72	0.22	175,438.04 175,438.04
2,028.000 MARTEN TRANSPORT LTD 573075108	16.1900 16.1900	19,670.81 19,670.81	32,833.32 32,833.32	0.02	13,162.51 13,162.51
217.000 MARTIN MARIETTA MATERIALS INC 573284106	171.8700 171.8700	26,181.24 26,181.24	37,295.79 37,295.79	0.03	11,114.55 11,114.55
2,938.000 MASCO CORP 574599106	29.2400 29.2400	42,183.77 42,183.77	85,907.12 85,907.12	0.06	43,723.35 43,723.35
356.000 MASTEC INC 576323109	40.5600 40.5600	6,497.00 6,497.00	14,439.36 14,439.36	0.01	7,942.36 7,942.36
5,883.000 MASTERCARD INC 57636Q104	188.6500 188.6500	170,523.05 170,523.05	1,109,827.95 1,109,827.95	0.78	939,304.90 939,304.90
500.000 MATSON INC 57686G105	32.0200 32.0200	8,942.86 8,942.86	16,010.00 16,010.00	0.01	7,067.14 7,067.14
2,921.000 MATTEL INC 577081102	9.9900 9.9900	29,346.44 29,346.44	29,180.79 29,180.79	0.02	-165.65 -165.65
153.000 MATTHEWS INTERNATIONAL CORP 577128101	40.6200 40.6200	4,915.89 4,915.89	6,214.86 6,214.86	0.00	1,298.97 1,298.97

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2,078.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	50.8500 50.8500	49,373.28 49,373.28	105,666.30 105,666.30	0.07	56,293.02 56,293.02
441.000 MCCORMICK & CO INC/MD 579780206	139.2400 139.2400	23,031.29 23,031.29	61,404.84 61,404.84	0.04	38,373.55 38,373.55
4,382.000 MCDONALD'S CORP 580135101	177.5700 177.5700	174,187.13 174,187.13	778,111.74 778,111.74	0.54	603,924.61 603,924.61
1,684.000 MCKESSON CORP 58155Q103	110.4700 110.4700	90,057.62 90,057.62	186,031.48 186,031.48	0.13	95,973.86 95,973.86
1,828.000 MEDICAL PROPERTIES TRUST INC 58463J304	16.0800 16.0800	30,194.42 30,194.42	29,394.24 29,394.24	0.02	-800.18 -800.18
572.000 MEDIDATA SOLUTIONS INC 58471A105	67.4200 67.4200	25,728.56 25,728.56	38,564.24 38,564.24	0.03	12,835.68 12,835.68
16,726.000 MERCK & CO INC 58933Y105	76.4100 76.4100	695,334.86 695,334.86	1,278,033.66 1,278,033.66	0.90	582,698.80 582,698.80
944.000 MERCURY SYSTEMS INC 589378108	47.2900 47.2900	16,567.20 16,567.20	44,641.76 44,641.76	0.03	28,074.56 28,074.56
128.000 MERCURY GENERAL CORP 589400100	51.7100 51.7100	4,974.08 4,974.08	6,618.88 6,618.88	0.00	1,644.80 1,644.80
160.000 MEREDITH CORP 589433101	51.9400 51.9400	4,865.60 4,865.60	8,310.40 8,310.40	0.01	3,444.80 3,444.80

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2,278.000 MERIDIAN BIOSCIENCE INC 589584101	17.3600 17.3600	32,819.59 32,819.59	39,546.08 39,546.08	0.03	6,726.49 6,726.49
984.000 MERIDIAN BANCORP INC 58958U103	14.3200 14.3200	5,120.14 5,120.14	14,090.88 14,090.88	0.01	8,970.74 8,970.74
221.000 MERITAGE HOMES CORP 59001A102	36.7200 36.7200	5,049.85 5,049.85	8,115.12 8,115.12	0.01	3,065.27 3,065.27
1,315.000 MERITOR INC 59001K100	16.9100 16.9100	6,588.15 6,588.15	22,236.65 22,236.65	0.02	15,648.50 15,648.50
94.000 MESA LABORATORIES INC 59064R109	208.3900 208.3900	5,018.66 5,018.66	19,588.66 19,588.66	0.01	14,570.00 14,570.00
4,755.000 METLIFE INC 59156R108	41.0600 41.0600	166,870.18 166,870.18	195,240.30 195,240.30	0.14	28,370.12 28,370.12
124.000 METTLER-TOLEDO INTERNATIONAL I 592688105	565.5800 565.5800	19,685.56 19,685.56	70,131.92 70,131.92	0.05	50,446.36 50,446.36
42,374.000 MICROSOFT CORP 594918104	101.5700 101.5700	1,161,752.79 1,161,752.79	4,303,927.18 4,303,927.18	3.01	3,142,174.39 3,142,174.39
5,791.000 MICRON TECHNOLOGY INC 595112103	31.7300 31.7300	57,503.30 57,503.30	183,748.43 183,748.43	0.13	126,245.13 126,245.13
686.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	95.7000 95.7000	48,141.18 48,141.18	65,650.20 65,650.20	0.05	17,509.02 17,509.02

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351.000 MIDDLEBY CORP/THE 596278101	102.7300 102.7300	10,661.04 10,661.04	36,058.23 36,058.23	0.03	25,397.19 25,397.19
4,311.000 MIDSTATES PETROLEUM CO INC 59804T407	7.5100 7.5100	29,348.55 29,348.55	32,375.61 32,375.61	0.02	3,027.06 3,027.06
2,387.000 MODEL N INC 607525102	13.2300 13.2300	31,074.90 31,074.90	31,580.01 31,580.01	0.02	505.11 505.11
358.000 MOHAWK INDUSTRIES INC 608190104	116.9600 116.9600	20,413.16 20,413.16	41,871.68 41,871.68	0.03	21,458.52 21,458.52
255.000 MOLINA HEALTHCARE INC 60855R100	116.2200 116.2200	29,207.70 29,207.70	29,636.10 29,636.10	0.02	428.40 428.40
738.000 MOLSON COORS BREWING CO 60871R209	56.1600 56.1600	31,801.74 31,801.74	41,446.08 41,446.08	0.03	9,644.34 9,644.34
10,788.000 MONDELEZ INTERNATIONAL INC 609207105	40.0300 40.0300	205,927.40 205,927.40	431,843.64 431,843.64	0.30	225,916.24 225,916.24
2,256.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	12.4000 12.4000	29,163.80 29,163.80	27,974.40 27,974.40	0.02	-1,189.40 -1,189.40
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	116.2500 116.2500	5,226.75 5,226.75	40,106.25 40,106.25	0.03	34,879.50 34,879.50
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	15.5200 15.5200	5,025.18 5,025.18	5,680.32 5,680.32	0.00	655.14 655.14

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,077.000 MONSTER BEVERAGE CORP 61174X109	49.2200 49.2200	50,126.84 50,126.84	102,229.94 102,229.94	0.07	52,103.10 52,103.10
1,388.000 MOODY'S CORP 615369105	140.0400 140.0400	53,181.58 53,181.58	194,375.52 194,375.52	0.14	141,193.94 141,193.94
221.000 MOOG INC 615394202	77.4800 77.4800	9,483.64 9,483.64	17,123.08 17,123.08	0.01	7,639.44 7,639.44
9,977.000 MORGAN STANLEY 617446448	39.6500 39.6500	211,601.19 211,601.19	395,588.05 395,588.05	0.28	183,986.86 183,986.86
83.000 MORNINGSTAR INC 617700109	109.8400 109.8400	4,849.69 4,849.69	9,116.72 9,116.72	0.01	4,267.03 4,267.03
1,840.000 MOTORCAR PARTS OF AMERICA INC 620071100	16.6400 16.6400	30,006.20 30,006.20	30,617.60 30,617.60	0.02	611.40 611.40
657.000 MOTOROLA SOLUTIONS INC 620076307	115.0400 115.0400	45,785.45 45,785.45	75,581.28 75,581.28	0.05	29,795.83 29,795.83
294.000 MOVADO GROUP INC 624580106	31.6200 31.6200	4,933.32 4,933.32	9,296.28 9,296.28	0.01	4,362.96 4,362.96
476.000 MUELLER INDUSTRIES INC 624756102	23.3600 23.3600	8,653.68 8,653.68	11,119.36 11,119.36	0.01	2,465.68 2,465.68
350.000 MURPHY USA INC 626755102	76.6400 76.6400	9,641.63 9,641.63	26,824.00 26,824.00	0.02	17,182.37 17,182.37

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,002.000 NCR CORP 62886E108	23.0800 23.0800	17,446.56 17,446.56	23,126.16 23,126.16	0.02	5,679.60 5,679.60
3,632.000 NRG ENERGY INC 629377508	39.6000 39.6000	35,993.12 35,993.12	143,827.20 143,827.20	0.10	107,834.08 107,834.08
11.000 NVR INC 62944T105	2,436.9900 2,436.9900	7,904.41 7,904.41	26,806.89 26,806.89	0.02	18,902.48 18,902.48
738.000 NASDAQ INC 631103108	81.5700 81.5700	22,396.95 22,396.95	60,198.66 60,198.66	0.04	37,801.71 37,801.71
332.000 NATIONAL HEALTH INVESTORS INC 63633D104	75.5400 75.5400	16,244.76 16,244.76	25,079.28 25,079.28	0.02	8,834.52 8,834.52
830.000 NATIONAL RETAIL PROPERTIES INC 637417106	48.5100 48.5100	25,500.20 25,500.20	40,263.30 40,263.30	0.03	14,763.10 14,763.10
1,765.000 NATIONAL STORAGE AFFILIATES TR 637870106	26.4600 26.4600	22,680.25 22,680.25	46,701.90 46,701.90	0.03	24,021.65 24,021.65
1,793.000 NATURAL GAS SERVICES GROUP INC 63886Q109	16.4400 16.4400	29,331.51 29,331.51	29,476.92 29,476.92	0.02	145.41 145.41
216.000 NAVIGATORS GROUP INC/THE 638904102	69.4900 69.4900	4,966.92 4,966.92	15,009.84 15,009.84	0.01	10,042.92 10,042.92
607.000 NATUS MEDICAL INC 639050103	34.0300 34.0300	5,032.03 5,032.03	20,656.21 20,656.21	0.01	15,624.18 15,624.18

 PARA US - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
507.000 NAVIGANT CONSULTING INC 63935N107	24.0500 24.0500	5,070.00 5,070.00	12,193.35 12,193.35	0.01	7,123.35 7,123.35
2,079.000 NEKTAR THERAPEUTICS 640268108	32.8700 32.8700	25,467.75 25,467.75	68,336.73 68,336.73	0.05	42,868.98 42,868.98
233.000 NELNET INC 64031N108	52.3400 52.3400	5,039.79 5,039.79	12,195.22 12,195.22	0.01	7,155.43 7,155.43
1,400.000 NETAPP INC 64110D104	59.6700 59.6700	41,905.48 41,905.48	83,538.00 83,538.00	0.06	41,632.52 41,632.52
2,296.000 NETFLIX INC 64110L106	267.6600 267.6600	29,739.76 29,739.76	614,547.36 614,547.36	0.43	584,807.60 584,807.60
577.000 NEUROCRINE BIOSCIENCES INC 64125C109	71.4100 71.4100	30,927.20 30,927.20	41,203.57 41,203.57	0.03	10,276.37 10,276.37
1,960.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	14.2100 14.2100	24,343.20 24,343.20	27,851.60 27,851.60	0.02	3,508.40 3,508.40
1,539.000 NEW YORK TIMES CO/THE 650111107	22.2900 22.2900	12,161.41 12,161.41	34,304.31 34,304.31	0.02	22,142.90 22,142.90
3,888.000 NEWELL BRANDS INC 651229106	18.5900 18.5900	68,206.80 68,206.80	72,277.92 72,277.92	0.05	4,071.12 4,071.12
2,073.000 NEWFIELD EXPLORATION CO 651290108	14.6600 14.6600	28,830.06 28,830.06	30,390.18 30,390.18	0.02	1,560.12 1,560.12

 PARA US - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,444.000 NEWMONT MINING CORP 651639106	34.6500 34.6500	54,123.04 54,123.04	84,684.60 84,684.60	0.06	30,561.56 30,561.56
4,559.000 NEWPARK RESOURCES INC 651718504	6.8700 6.8700	29,296.57 29,296.57	31,320.33 31,320.33	0.02	2,023.76 2,023.76
3,343.000 NEWS CORP 65249B109	11.3500 11.3500	30,581.98 30,581.98	37,943.05 37,943.05	0.03	7,361.07 7,361.07
496.000 NEWSSTAR FINANCIAL INCCVR 652CVR994 CONTRA	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,540.000 NEXTERA ENERGY INC 65339F101	173.8200 173.8200	115,249.25 115,249.25	441,502.80 441,502.80	0.31	326,253.55 326,253.55
1,250.000 NEXPOINT RESIDENTIAL TRUST INC 65341D102	35.0500 35.0500	31,910.40 31,910.40	43,812.50 43,812.50	0.03	11,902.10 11,902.10
6,942.000 NIKE INC 654106103	74.1400 74.1400	105,580.19 105,580.19	514,679.88 514,679.88	0.36	409,099.69 409,099.69
1,904.000 NISOURCE INC 65473P105	25.3500 25.3500	15,455.01 15,455.01	48,266.40 48,266.40	0.03	32,811.39 32,811.39
4,356.000 NOBLE ENERGY INC 655044105	18.7600 18.7600	82,050.26 82,050.26	81,718.56 81,718.56	0.06	-331.70 -331.70
261.000 NORDSON CORP 655663102	119.3500 119.3500	29,949.75 29,949.75	31,150.35 31,150.35	0.02	1,200.60 1,200.60

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
862.000 NORDSTROM INC 655664100	46.6100 46.6100	37,726.20 37,726.20	40,177.82 40,177.82	0.03	2,451.62 2,451.62
2,417.000 NORFOLK SOUTHERN CORP 655844108	149.5400 149.5400	104,380.57 104,380.57	361,438.18 361,438.18	0.25	257,057.61 257,057.61
414.000 NORTHERN TRUST CORP 665859104	83.5900 83.5900	25,073.58 25,073.58	34,606.26 34,606.26	0.02	9,532.68 9,532.68
1,106.000 NORTHROP GRUMMAN CORP 666807102	244.9000 244.9000	68,473.34 68,473.34	270,859.40 270,859.40	0.19	202,386.06 202,386.06
453.000 NORTHSTAR REALTY EUROPE CORP 66706L101	14.5400 14.5400	5,232.15 5,232.15	6,586.62 6,586.62	0.00	1,354.47 1,354.47
3,084.000 NOW INC 67011P100	11.6400 11.6400	33,019.22 33,019.22	35,897.76 35,897.76	0.03	2,878.54 2,878.54
344.000 NU SKIN ENTERPRISES INC 67018T105	61.3300 61.3300	12,425.28 12,425.28	21,097.52 21,097.52	0.01	8,672.24 8,672.24
1,559.000 NUCOR CORP 670346105	51.8100 51.8100	72,208.23 72,208.23	80,771.79 80,771.79	0.06	8,563.56 8,563.56
738.000 NUTANIX INC 67059N108	41.5900 41.5900	28,641.78 28,641.78	30,693.42 30,693.42	0.02	2,051.64 2,051.64
3,473.000 NVIDIA CORP 67066G104	133.5000 133.5000	45,792.17 45,792.17	463,645.50 463,645.50	0.32	417,853.33 417,853.33

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,332.000 OGE ENERGY CORP 670837103	39.1900 39.1900	39,634.90 39,634.90	52,201.08 52,201.08	0.04	12,566.18 12,566.18
360.000 O'REILLY AUTOMOTIVE INC 67103H107	344.3300 344.3300	33,350.40 33,350.40	123,958.80 123,958.80	0.09	90,608.40 90,608.40
4,892.000 OCCIDENTAL PETROLEUM CORP 674599105	61.3800 61.3800	225,355.79 225,355.79	300,270.96 300,270.96	0.21	74,915.17 74,915.17
784.000 OCEANFIRST FINANCIAL CORP 675234108	22.5100 22.5100	10,339.79 10,339.79	17,647.84 17,647.84	0.01	7,308.05 7,308.05
479.000 OKTA INC 679295105	63.8000 63.8000	28,155.62 28,155.62	30,560.20 30,560.20	0.02	2,404.58 2,404.58
207.000 OLD DOMINION FREIGHT LINE INC 679580100	123.4900 123.4900	4,987.32 4,987.32	25,562.43 25,562.43	0.02	20,575.11 20,575.11
596.000 OLD NATIONAL BANCORP/IN 680033107	15.4000 15.4000	6,144.76 6,144.76	9,178.40 9,178.40	0.01	3,033.64 3,033.64
1,639.000 OLD REPUBLIC INTERNATIONAL COR 680223104	20.5700 20.5700	15,193.53 15,193.53	33,714.23 33,714.23	0.02	18,520.70 18,520.70
3,519.000 OLD SECOND BANCORP INC 680277100	13.0000 13.0000	25,006.01 25,006.01	45,747.00 45,747.00	0.03	20,740.99 20,740.99
1,714.000 OMNICOM GROUP INC 681919106	73.2400 73.2400	80,191.38 80,191.38	125,533.36 125,533.36	0.09	45,341.98 45,341.98

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,220.000 OMEGA HEALTHCARE INVESTORS INC 681936100	35.1500 35.1500	28,934.71 28,934.71	42,883.00 42,883.00	0.03	13,948.29 13,948.29
321.000 ONE GAS INC 68235P108	79.6000 79.6000	6,291.99 6,291.99	25,551.60 25,551.60	0.02	19,259.61 19,259.61
1,398.000 ONE LIBERTY PROPERTIES INC 682406103	24.2200 24.2200	33,144.59 33,144.59	33,859.56 33,859.56	0.02	714.97 714.97
2,305.000 ONEOK INC 682680103	53.9500 53.9500	100,303.55 100,303.55	124,354.75 124,354.75	0.09	24,051.20 24,051.20
10,681.000 OPKO HEALTH INC 68375N103	3.0100 3.0100	33,917.17 33,917.17	32,149.81 32,149.81	0.02	-1,767.36 -1,767.36
18,730.000 ORACLE CORP 68389X105	45.1500 45.1500	334,665.78 334,665.78	845,659.50 845,659.50	0.59	510,993.72 510,993.72
4,847.000 ORCHID ISLAND CAPITAL INC 68571X103	6.3900 6.3900	28,723.47 28,723.47	30,972.33 30,972.33	0.02	2,248.86 2,248.86
394.000 ORITANI FINANCIAL CORP 68633D103	14.7500 14.7500	4,988.04 4,988.04	5,811.50 5,811.50	0.00	823.46 823.46
809.000 ORMAT TECHNOLOGIES INC 686688102	52.3000 52.3000	14,788.52 14,788.52	42,310.70 42,310.70	0.03	27,522.18 27,522.18
833.000 OSHKOSH CORP 688239201	61.3100 61.3100	15,979.90 15,979.90	51,071.23 51,071.23	0.04	35,091.33 35,091.33

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
937.000 OTTER TAIL CORP 689648103	49.6400 49.6400	25,055.38 25,055.38	46,512.68 46,512.68	0.03	21,457.30 21,457.30
1,078.000 OWENS CORNING 690742101	43.9800 43.9800	28,408.02 28,408.02	47,410.44 47,410.44	0.03	19,002.42 19,002.42
155.000 OXFORD INDUSTRIES INC 691497309	71.0400 71.0400	5,068.50 5,068.50	11,011.20 11,011.20	0.01	5,942.70 5,942.70
1,022.000 PDVWIRELESS INC 69290R104	37.3900 37.3900	24,568.88 24,568.88	38,212.58 38,212.58	0.03	13,643.70 13,643.70
964.000 PBF ENERGY INC 69318G106	32.6700 32.6700	27,608.96 27,608.96	31,493.88 31,493.88	0.02	3,884.92 3,884.92
1,026.000 PDC ENERGY INC 69327R101	29.7600 29.7600	29,035.67 29,035.67	30,533.76 30,533.76	0.02	1,498.09 1,498.09
3,412.000 PG&E CORP 69331C108	23.7500 23.7500	80,135.33 80,135.33	81,035.00 81,035.00	0.06	899.67 899.67
2,176.000 PNC FINANCIAL SERVICES GROUP I 693475105	116.9100 116.9100	146,634.63 146,634.63	254,396.16 254,396.16	0.18	107,761.53 107,761.53
941.000 PNM RESOURCES INC 69349H107	41.0900 41.0900	23,032.11 23,032.11	38,665.69 38,665.69	0.03	15,633.58 15,633.58
1,446.000 PPG INDUSTRIES INC 693506107	102.2300 102.2300	76,750.37 76,750.37	147,824.58 147,824.58	0.10	71,074.21 71,074.21

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
377.000 PVH CORP 693656100	92.9500 92.9500	27,132.69 27,132.69	35,042.15 35,042.15	0.02	7,909.46 7,909.46
996.000 PTC INC 69370C100	82.9000 82.9000	22,294.00 22,294.00	82,568.40 82,568.40	0.06	60,274.40 60,274.40
2,578.000 PACCAR INC 693718108	57.1400 57.1400	97,811.90 97,811.90	147,306.92 147,306.92	0.10	49,495.02 49,495.02
525.000 PACKAGING CORP OF AMERICA 695156109	83.4600 83.4600	19,952.55 19,952.55	43,816.50 43,816.50	0.03	23,863.95 23,863.95
1,047.000 PACWEST BANCORP 695263103	33.2800 33.2800	22,495.44 22,495.44	34,844.16 34,844.16	0.02	12,348.72 12,348.72
623.000 PALO ALTO NETWORKS INC 697435105	188.3500 188.3500	49,189.70 49,189.70	117,342.05 117,342.05	0.08	68,152.35 68,152.35
718.000 PAPA JOHN'S INTERNATIONAL INC 698813102	39.8100 39.8100	12,974.26 12,974.26	28,583.58 28,583.58	0.02	15,609.32 15,609.32
348.000 PARK HOTELS & RESORTS INC 700517105	25.9800 25.9800	7,602.25 7,602.25	9,041.04 9,041.04	0.01	1,438.79 1,438.79
81.000 PARK NATIONAL CORP 700658107	84.9500 84.9500	5,158.89 5,158.89	6,880.95 6,880.95	0.00	1,722.06 1,722.06
1,301.000 PARKER-HANNIFIN CORP 701094104	149.1400 149.1400	67,930.06 67,930.06	194,031.14 194,031.14	0.14	126,101.08 126,101.08

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,381.000 PARSLEY ENERGY INC 701877102	15.9800 15.9800	50,703.09 50,703.09	54,028.38 54,028.38	0.04	3,325.29 3,325.29
1,137.000 PAYCHEX INC 704326107	65.1500 65.1500	35,691.84 35,691.84	74,075.55 74,075.55	0.05	38,383.71 38,383.71
7,044.000 PAYPAL HOLDINGS INC 70450Y103	84.0900 84.0900	138,952.48 138,952.48	592,329.96 592,329.96	0.41	453,377.48 453,377.48
964.000 PEABODY ENERGY CORP 704551100	30.4800 30.4800	29,334.52 29,334.52	29,382.72 29,382.72	0.02	48.20 48.20
1,301.952 PEBBLEBROOK HOTEL TRUST 70509V100	28.3100 28.3100	38,633.04 38,633.04	36,858.26 36,858.26	0.03	-1,774.78 -1,774.78
427.000 PENN NATIONAL GAMING INC 707569109	18.8300 18.8300	3,633.04 3,633.04	8,040.41 8,040.41	0.01	4,407.37 4,407.37
710.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	40.3200 40.3200	10,799.10 10,799.10	28,627.20 28,627.20	0.02	17,828.10 17,828.10
4,281.000 PEOPLE'S UNITED FINANCIAL INC 712704105	14.4300 14.4300	31,153.49 31,153.49	61,774.83 61,774.83	0.04	30,621.34 30,621.34
6,903.000 PEPSICO INC 713448108	110.4800 110.4800	495,317.83 495,317.83	762,643.44 762,643.44	0.53	267,325.61 267,325.61
335.000 PERKINELMER INC 714046109	78.5500 78.5500	11,241.47 11,241.47	26,314.25 26,314.25	0.02	15,072.78 15,072.78

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
822.000 PERSPECTA INC 715347100	17.2200 17.2200	6,888.48 6,888.48	14,154.84 14,154.84	0.01	7,266.36 7,266.36
30,193.000 PFIZER INC 717081103	43.6500 43.6500	798,527.54 798,527.54	1,317,924.45 1,317,924.45	0.92	519,396.91 519,396.91
8,205.000 PHILIP MORRIS INTERNATIONAL IN 718172109	66.7600 66.7600	339,422.40 339,422.40	547,765.80 547,765.80	0.38	208,343.40 208,343.40
3,757.000 PHILLIPS 66 718546104	86.1500 86.1500	101,823.49 101,823.49	323,665.55 323,665.55	0.23	221,842.06 221,842.06
2,149.000 PHYSICIANS REALTY TRUST 71943U104	16.0300 16.0300	33,217.79 33,217.79	34,448.47 34,448.47	0.02	1,230.68 1,230.68
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	46.1000 46.1000	4,842.88 4,842.88	14,844.20 14,844.20	0.01	10,001.32 10,001.32
673.000 PINNACLE WEST CAPITAL CORP 723484101	85.2000 85.2000	39,916.41 39,916.41	57,339.60 57,339.60	0.04	17,423.19 17,423.19
491.000 PIONEER NATURAL RESOURCES CO 723787107	131.5200 131.5200	57,232.25 57,232.25	64,576.32 64,576.32	0.05	7,344.07 7,344.07
2,947.000 PLATFORM SPECIALTY PRODUCTS CO 72766Q105	10.3300 10.3300	29,548.67 29,548.67	30,442.51 30,442.51	0.02	893.84 893.84
336.000 PLEXUS CORP 729132100	51.0800 51.0800	10,175.50 10,175.50	17,162.88 17,162.88	0.01	6,987.38 6,987.38

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
547.000 POLARIS INDUSTRIES INC 731068102	76.6800 76.6800	35,156.31 35,156.31	41,943.96 41,943.96	0.03	6,787.65 6,787.65
409.000 POLYONE CORP 73179P106	28.6000 28.6000	9,742.38 9,742.38	11,697.40 11,697.40	0.01	1,955.02 1,955.02
303.000 POOL CORP 73278L105	148.6500 148.6500	8,683.98 8,683.98	45,040.95 45,040.95	0.03	36,356.97 36,356.97
1,294.000 POPULAR INC 733174700	47.2200 47.2200	20,147.58 20,147.58	61,102.68 61,102.68	0.04	40,955.10 40,955.10
366.000 POST HOLDINGS INC 737446104	89.1300 89.1300	20,377.14 20,377.14	32,621.58 32,621.58	0.02	12,244.44 12,244.44
321.000 POWER INTEGRATIONS INC 739276103	60.9800 60.9800	16,587.72 16,587.72	19,574.58 19,574.58	0.01	2,986.86 2,986.86
1,777.000 PREFERRED APARTMENT COMMUNITIE 74039L103	14.0600 14.0600	24,806.92 24,806.92	24,984.62 24,984.62	0.02	177.70 177.70
976.000 PRESTIGE CONSUMER HEALTHCARE I 74112D101	30.8800 30.8800	29,738.72 29,738.72	30,138.88 30,138.88	0.02	400.16 400.16
1,841.000 T ROWE PRICE GROUP INC 74144T108	92.3200 92.3200	87,703.03 87,703.03	169,961.12 169,961.12	0.12	82,258.09 82,258.09
215.000 PRIMERICA INC 74164M108	97.7100 97.7100	5,022.40 5,022.40	21,007.65 21,007.65	0.01	15,985.25 15,985.25

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,102.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	44.1700 44.1700	72,669.72 72,669.72	92,845.34 92,845.34	0.07	20,175.62 20,175.62
12,938.000 PROCTER & GAMBLE CO/THE 742718109	91.9200 91.9200	848,811.38 848,811.38	1,189,260.96 1,189,260.96	0.83	340,449.58 340,449.58
3,363.000 PROGRESSIVE CORP/THE 743315103	60.3300 60.3300	66,217.47 66,217.47	202,889.79 202,889.79	0.14	136,672.32 136,672.32
3,951.000 PROLOGIS INC 74340W103	58.7200 58.7200	115,468.03 115,468.03	232,002.72 232,002.72	0.16	116,534.69 116,534.69
499.000 PROOFPOINT INC 743424103	83.8100 83.8100	23,148.61 23,148.61	41,821.19 41,821.19	0.03	18,672.58 18,672.58
295.000 PROSPERITY BANCSHARES INC 743606105	62.3000 62.3000	12,522.75 12,522.75	18,378.50 18,378.50	0.01	5,855.75 5,855.75
380.000 PROVIDENT FINANCIAL SERVICES I 74386T105	24.1300 24.1300	5,247.80 5,247.80	9,169.40 9,169.40	0.01	3,921.60 3,921.60
1,625.000 PRUDENTIAL FINANCIAL INC 744320102	81.5500 81.5500	102,163.01 102,163.01	132,518.75 132,518.75	0.09	30,355.74 30,355.74
3,155.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	52.0500 52.0500	97,082.50 97,082.50	164,217.75 164,217.75	0.12	67,135.25 67,135.25
805.000 PUBLIC STORAGE 74460D109	202.4100 202.4100	69,477.30 69,477.30	162,940.05 162,940.05	0.11	93,462.75 93,462.75

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,297.000 PULTEGROUP INC 745867101	25.9900 25.9900	23,864.80 23,864.80	33,709.03 33,709.03	0.02	9,844.23 9,844.23
1,877.000 PURE STORAGE INC 74624M102	16.0800 16.0800	28,901.41 28,901.41	30,182.16 30,182.16	0.02	1,280.75 1,280.75
122.000 QUAKER CHEMICAL CORP 747316107	177.7100 177.7100	4,941.00 4,941.00	21,680.62 21,680.62	0.02	16,739.62 16,739.62
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.6500 8.6500	5,070.08 5,070.08	8,061.80 8,061.80	0.01	2,991.72 2,991.72
5,000.000 QEP RESOURCES INC 74733V100	5.6300 5.6300	28,580.00 28,580.00	28,150.00 28,150.00	0.02	-430.00 -430.00
1,047.000 QORVO INC 74736K101	60.7300 60.7300	11,927.85 11,927.85	63,584.31 63,584.31	0.04	51,656.46 51,656.46
9,631.000 QUALCOMM INC 747525103	56.9100 56.9100	363,996.00 363,996.00	548,100.21 548,100.21	0.38	184,104.21 184,104.21
1,051.000 QUANTA SERVICES INC 74762E102	30.1000 30.1000	30,110.89 30,110.89	31,635.10 31,635.10	0.02	1,524.21 1,524.21
357.000 QUEST DIAGNOSTICS INC 74834L100	83.2700 83.2700	29,298.99 29,298.99	29,727.39 29,727.39	0.02	428.40 428.40
4,434.000 QURATE RETAIL INC 74915M100	19.5200 19.5200	54,132.66 54,132.66	86,551.68 86,551.68	0.06	32,419.02 32,419.02

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
166.000 RLI CORP 749607107	68.9900 68.9900	4,999.09 4,999.09	11,452.34 11,452.34	0.01	6,453.25 6,453.25
36.000 RMR GROUP INC/THE 74967R106	53.0800 53.0800	468.00 468.00	1,910.88 1,910.88	0.00	1,442.88 1,442.88
752.000 RPM INTERNATIONAL INC 749685103	58.7800 58.7800	19,908.98 19,908.98	44,202.56 44,202.56	0.03	24,293.58 24,293.58
2,415.000 RPT REALTY 74971D101	11.9500 11.9500	29,311.02 29,311.02	28,859.25 28,859.25	0.02	-451.77 -451.77
506.000 RALPH LAUREN CORP 751212101	103.4600 103.4600	42,339.55 42,339.55	52,350.76 52,350.76	0.04	10,011.21 10,011.21
1,118.000 RAYMOND JAMES FINANCIAL INC 754730109	74.4100 74.4100	34,333.78 34,333.78	83,190.38 83,190.38	0.06	48,856.60 48,856.60
2,524.000 RAYONIER INC 754907103	27.6900 27.6900	66,103.56 66,103.56	69,889.56 69,889.56	0.05	3,786.00 3,786.00
2,345.000 RAYTHEON CO 755111507	153.3500 153.3500	112,928.70 112,928.70	359,605.75 359,605.75	0.25	246,677.05 246,677.05
130.000 RBC BEARINGS INC 75524B104	131.1000 131.1000	4,838.60 4,838.60	17,043.00 17,043.00	0.01	12,204.40 12,204.40
2,159.000 READY CAPITAL CORP 75574U101	13.8300 13.8300	30,975.84 30,975.84	29,858.97 29,858.97	0.02	-1,116.87 -1,116.87

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,852.000 REALOGY HOLDINGS CORP 75605Y106	14.6800 14.6800	28,572.10 28,572.10	27,187.36 27,187.36	0.02	-1,384.74 -1,384.74
465.000 REALTY INCOME CORP 756109104	63.0400 63.0400	29,853.00 29,853.00	29,313.60 29,313.60	0.02	-539.40 -539.40
548.000 REATA PHARMACEUTICALS INC 75615P103	56.1000 56.1000	28,386.40 28,386.40	30,742.80 30,742.80	0.02	2,356.40 2,356.40
915.000 RED HAT INC 756577102	175.6400 175.6400	59,977.27 59,977.27	160,710.60 160,710.60	0.11	100,733.33 100,733.33
562.000 REGENCY CENTERS CORP 758849103	58.6800 58.6800	23,098.20 23,098.20	32,978.16 32,978.16	0.02	9,879.96 9,879.96
339.000 REGENERON PHARMACEUTICALS INC 75886F107	373.5000 373.5000	111,199.01 111,199.01	126,616.50 126,616.50	0.09	15,417.49 15,417.49
6,294.000 REGIONS FINANCIAL CORP 7591EP100	13.3800 13.3800	41,552.58 41,552.58	84,213.72 84,213.72	0.06	42,661.14 42,661.14
526.000 REINSURANCE GROUP OF AMERICA I 759351604	140.2300 140.2300	28,049.28 28,049.28	73,760.98 73,760.98	0.05	45,711.70 45,711.70
473.000 RELIANCE STEEL & ALUMINUM CO 759509102	71.1700 71.1700	23,309.44 23,309.44	33,663.41 33,663.41	0.02	10,353.97 10,353.97
345.000 RENASANT CORP 75970E107	30.1800 30.1800	4,988.70 4,988.70	10,412.10 10,412.10	0.01	5,423.40 5,423.40

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
880.000 RENEWABLE ENERGY GROUP INC 75972A301	25.7000 25.7000	6,186.40 6,186.40	22,616.00 22,616.00	0.02	16,429.60 16,429.60
6,220.000 REPUBLIC FIRST BANCORP INC 760416107	5.9700 5.9700	24,649.86 24,649.86	37,133.40 37,133.40	0.03	12,483.54 12,483.54
2,250.000 REPUBLIC SERVICES INC 760759100	72.0900 72.0900	55,838.60 55,838.60	162,202.50 162,202.50	0.11	106,363.90 106,363.90
966.000 RESMED INC 761152107	113.8700 113.8700	24,246.60 24,246.60	109,998.42 109,998.42	0.08	85,751.82 85,751.82
806.833 RESIDEO TECHNOLOGIES INC 76118Y104	20.5500 20.5500	5,851.91 5,851.91	16,580.42 16,580.42	0.01	10,728.51 10,728.51
1,409.000 REVLON INC 761525609	25.1900 25.1900	25,404.44 25,404.44	35,492.71 35,492.71	0.02	10,088.27 10,088.27
1,192.000 REXFORD INDUSTRIAL REALTY INC 76169C100	29.4700 29.4700	25,127.36 25,127.36	35,128.24 35,128.24	0.02	10,000.88 10,000.88
2,080.000 RINGCENTRAL INC 76680R206	82.4400 82.4400	31,324.80 31,324.80	171,475.20 171,475.20	0.12	140,150.40 140,150.40
6,369.000 RING ENERGY INC 76680V108	5.0800 5.0800	28,824.72 28,824.72	32,354.52 32,354.52	0.02	3,529.80 3,529.80
924.000 ROBERT HALF INTERNATIONAL INC 770323103	57.2000 57.2000	28,297.13 28,297.13	52,852.80 52,852.80	0.04	24,555.67 24,555.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,048.000 ROCKWELL AUTOMATION INC 773903109	150.4800 150.4800	60,101.96 60,101.96	157,703.04 157,703.04	0.11	97,601.08 97,601.08
324.000 ROPER TECHNOLOGIES INC 776696106	266.5200 266.5200	38,066.76 38,066.76	86,352.48 86,352.48	0.06	48,285.72 48,285.72
1,200.000 ROSS STORES INC 778296103	83.2000 83.2000	62,059.35 62,059.35	99,840.00 99,840.00	0.07	37,780.65 37,780.65
410.000 ROYAL GOLD INC 780287108	85.6500 85.6500	30,832.00 30,832.00	35,116.50 35,116.50	0.02	4,284.50 4,284.50
275.000 RUSH ENTERPRISES INC 781846209	34.4800 34.4800	5,049.00 5,049.00	9,482.00 9,482.00	0.01	4,433.00 4,433.00
603.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	66.6900 66.6900	22,823.55 22,823.55	40,214.07 40,214.07	0.03	17,390.52 17,390.52
281.000 S&T BANCORP INC 783859101	37.8400 37.8400	4,979.32 4,979.32	10,633.04 10,633.04	0.01	5,653.72 5,653.72
794.000 S&P GLOBAL INC 78409V104	169.9400 169.9400	38,793.54 38,793.54	134,932.36 134,932.36	0.09	96,138.82 96,138.82
623.000 SBA COMMUNICATIONS CORP 78410G104	161.8900 161.8900	25,290.00 25,290.00	100,857.47 100,857.47	0.07	75,567.47 75,567.47
1,749.000 SEI INVESTMENTS CO 784117103	46.2000 46.2000	35,319.39 35,319.39	80,803.80 80,803.80	0.06	45,484.41 45,484.41

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
214.000 SJW GROUP 784305104	55.6200 55.6200	4,962.66 4,962.66	11,902.68 11,902.68	0.01	6,940.02 6,940.02
837.000 SL GREEN REALTY CORP 78440X101	79.0800 79.0800	51,158.20 51,158.20	66,189.96 66,189.96	0.05	15,031.76 15,031.76
2,501.000 SLM CORP 78442P106	8.3100 8.3100	14,947.14 14,947.14	20,783.31 20,783.31	0.01	5,836.17 5,836.17
696.000 SPS COMMERCE INC 78463M107	82.3800 82.3800	33,421.92 33,421.92	57,336.48 57,336.48	0.04	23,914.56 23,914.56
727.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	45.1100 45.1100	10,613.59 10,613.59	32,794.97 32,794.97	0.02	22,181.38 22,181.38
161.000 SVB FINANCIAL GROUP 78486Q101	189.9200 189.9200	29,804.32 29,804.32	30,577.12 30,577.12	0.02	772.80 772.80
1,703.000 SABRA HEALTH CARE REIT INC 78573L106	16.4800 16.4800	29,867.10 29,867.10	28,065.44 28,065.44	0.02	-1,801.66 -1,801.66
1,980.000 SABRE CORP 78573M104	21.6400 21.6400	40,664.30 40,664.30	42,847.20 42,847.20	0.03	2,182.90 2,182.90
120.000 SAFETY INSURANCE GROUP INC 78648T100	81.8100 81.8100	4,950.00 4,950.00	9,817.20 9,817.20	0.01	4,867.20 4,867.20
378.000 SAGE THERAPEUTICS INC 78667J108	95.7900 95.7900	30,621.78 30,621.78	36,208.62 36,208.62	0.03	5,586.84 5,586.84

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,457.000 SALESFORCE.COM INC 79466L302	136.9700 136.9700	114,149.35 114,149.35	473,505.29 473,505.29	0.33	359,355.94 359,355.94
109.000 SANDERSON FARMS INC 800013104	99.2900 99.2900	5,261.43 5,261.43	10,822.61 10,822.61	0.01	5,561.18 5,561.18
276.000 SANDY SPRING BANCORP INC 800363103	31.3400 31.3400	4,832.76 4,832.76	8,649.84 8,649.84	0.01	3,817.08 3,817.08
1,407.000 SANMINA CORP 801056102	24.0600 24.0600	12,883.59 12,883.59	33,852.42 33,852.42	0.02	20,968.83 20,968.83
448.000 SAREPTA THERAPEUTICS INC 803607100	109.1300 109.1300	33,138.56 33,138.56	48,890.24 48,890.24	0.03	15,751.68 15,751.68
1,451.000 SCANA CORP 80589M102	47.7800 47.7800	49,643.40 49,643.40	69,328.78 69,328.78	0.05	19,685.38 19,685.38
166.000 SCANSOURCE INC 806037107	34.3800 34.3800	4,965.06 4,965.06	5,707.08 5,707.08	0.00	742.02 742.02
932.000 HENRY SCHEIN INC 806407102	78.5200 78.5200	35,281.04 35,281.04	73,180.64 73,180.64	0.05	37,899.60 37,899.60
4,035.000 SCHLUMBERGER LTD 806857108	36.0800 36.0800	241,121.11 241,121.11	145,582.80 145,582.80	0.10	-95,538.31 -95,538.31
194.000 SCHOLASTIC CORP 807066105	40.2600 40.2600	4,834.48 4,834.48	7,810.44 7,810.44	0.01	2,975.96 2,975.96

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,756.000 CHARLES SCHWAB CORP/THE 808513105	41.5300 41.5300	94,455.14 94,455.14	322,106.68 322,106.68	0.23	227,651.54 227,651.54
223.000 SCIENCE APPLICATIONS INTERNATI 808625107	63.7000 63.7000	6,404.61 6,404.61	14,205.10 14,205.10	0.01	7,800.49 7,800.49
515.000 SCIENTIFIC GAMES CORP 80874P109	17.8800 17.8800	5,000.65 5,000.65	9,208.20 9,208.20	0.01	4,207.55 4,207.55
745.000 SCOTTS MIRACLE-GRO CO/THE 810186106	61.4600 61.4600	43,000.42 43,000.42	45,787.70 45,787.70	0.03	2,787.28 2,787.28
885.000 SEALED AIR CORP 81211K100	34.8400 34.8400	24,751.46 24,751.46	30,833.40 30,833.40	0.02	6,081.94 6,081.94
1,234.000 SEATTLE GENETICS INC 812578102	56.6600 56.6600	27,004.51 27,004.51	69,918.44 69,918.44	0.05	42,913.93 42,913.93
4,070.000 SELECT ENERGY SERVICES INC 81617J301	6.3200 6.3200	29,207.25 29,207.25	25,722.40 25,722.40	0.02	-3,484.85 -3,484.85
2,239.000 SELECT INCOME REIT 81618T100	7.3600 7.3600	36,802.96 36,802.96	16,479.04 16,479.04	0.01	-20,323.92 -20,323.92
1,142.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	15.3500 15.3500	15,084.22 15,084.22	17,529.70 17,529.70	0.01	2,445.48 2,445.48
340.000 SELECTIVE INSURANCE GROUP INC 816300107	60.9400 60.9400	5,392.40 5,392.40	20,719.60 20,719.60	0.01	15,327.20 15,327.20

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1,935.000 SEMGROUP CORP 81663A105	13.7800 13.7800	28,575.27 28,575.27	26,664.30 26,664.30	0.02	-1,910.97 -1,910.97
1,489.000 SEMPRA ENERGY 816851109	108.1900 108.1900	78,923.46 78,923.46	161,094.91 161,094.91	0.11	82,171.45 82,171.45
2,475.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	11.7200 11.7200	30,162.87 30,162.87	29,007.00 29,007.00	0.02	-1,155.87 -1,155.87
265.000 SENSIENT TECHNOLOGIES CORP 81725T100	55.8500 55.8500	9,877.89 9,877.89	14,800.25 14,800.25	0.01	4,922.36 4,922.36
1,811.000 SERVICE CORP INTERNATIONAL/US 817565104	40.2600 40.2600	14,958.86 14,958.86	72,910.86 72,910.86	0.05	57,952.00 57,952.00
735.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	36.7400 36.7400	16,865.16 16,865.16	27,003.90 27,003.90	0.02	10,138.74 10,138.74
852.000 SERVICENOW INC 81762P102	178.0500 178.0500	68,307.16 68,307.16	151,698.60 151,698.60	0.11	83,391.44 83,391.44
996.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	44.2500 44.2500	5,522.82 5,522.82	44,073.00 44,073.00	0.03	38,550.18 38,550.18
250.000 SHERWIN-WILLIAMS CO/THE 824348106	393.4600 393.4600	62,431.10 62,431.10	98,365.00 98,365.00	0.07	35,933.90 35,933.90
574.000 SHUTTERFLY INC 82568P304	40.2600 40.2600	17,036.32 17,036.32	23,109.24 23,109.24	0.02	6,072.92 6,072.92

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260.000 SIGNATURE BANK/NEW YORK NY 82669G104	102.8100 102.8100	14,513.20 14,513.20	26,730.60 26,730.60	0.02	12,217.40 12,217.40
248.000 SILGAN HOLDINGS INC 827048109	23.6200 23.6200	4,968.68 4,968.68	5,857.76 5,857.76	0.00	889.08 889.08
404.000 SIMMONS FIRST NATIONAL CORP 828730200	24.1300 24.1300	4,930.82 4,930.82	9,748.52 9,748.52	0.01	4,817.70 4,817.70
1,522.000 SIMON PROPERTY GROUP INC 828806109	167.9900 167.9900	129,174.72 129,174.72	255,680.78 255,680.78	0.18	126,506.06 126,506.06
725.000 SIMPSON MANUFACTURING CO INC 829073105	54.1300 54.1300	27,661.94 27,661.94	39,244.25 39,244.25	0.03	11,582.31 11,582.31
19,708.000 SIRIUS XM HOLDINGS INC 82968B103	5.7100 5.7100	38,546.63 38,546.63	112,532.68 112,532.68	0.08	73,986.05 73,986.05
2,737.000 SITE CENTERS CORP 82981J109	11.0700 11.0700	30,919.40 30,919.40	30,298.59 30,298.59	0.02	-620.81 -620.81
284.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	55.6300 55.6300	5,236.05 5,236.05	15,798.92 15,798.92	0.01	10,562.87 10,562.87
1,053.000 SKECHERS U.S.A. INC 830566105	22.8900 22.8900	4,794.66 4,794.66	24,103.17 24,103.17	0.02	19,308.51 19,308.51
1,809.000 SKYWORKS SOLUTIONS INC 83088M102	67.0200 67.0200	28,039.50 28,039.50	121,239.18 121,239.18	0.08	93,199.68 93,199.68

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
832.000 AO SMITH CORP 831865209	42.7000 42.7000	12,858.56 12,858.56	35,526.40 35,526.40	0.02	22,667.84 22,667.84
310.000 JM SMUCKER CO/THE 832696405	93.4900 93.4900	29,583.30 29,583.30	28,981.90 28,981.90	0.02	-601.40 -601.40
284.000 SNAP-ON INC 833034101	145.2900 145.2900	14,603.28 14,603.28	41,262.36 41,262.36	0.03	26,659.08 26,659.08
693.000 SONOCO PRODUCTS CO 835495102	53.1300 53.1300	21,755.05 21,755.05	36,819.09 36,819.09	0.03	15,064.04 15,064.04
268.000 SOUTH STATE CORP 840441109	59.9500 59.9500	6,934.43 6,934.43	16,066.60 16,066.60	0.01	9,132.17 9,132.17
3,803.000 SOUTHERN CO/THE 842587107	43.9200 43.9200	132,399.16 132,399.16	167,027.76 167,027.76	0.12	34,628.60 34,628.60
345.000 SOUTHSIDE BANCSHARES INC 84470P109	31.7500 31.7500	5,037.90 5,037.90	10,953.75 10,953.75	0.01	5,915.85 5,915.85
4,521.000 SOUTHWEST AIRLINES CO 844741108	46.4800 46.4800	37,786.12 37,786.12	210,136.08 210,136.08	0.15	172,349.96 172,349.96
481.000 SOUTHWEST GAS HOLDINGS INC 844895102	76.5000 76.5000	30,241.06 30,241.06	36,796.50 36,796.50	0.03	6,555.44 6,555.44
754.000 SPARK THERAPEUTICS INC 84652J103	39.1400 39.1400	30,175.08 30,175.08	29,511.56 29,511.56	0.02	-663.52 -663.52

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
903.000 SPARTANNASH CO 847215100	17.1800 17.1800	14,948.21 14,948.21	15,513.54 15,513.54	0.01	565.33 565.33
6,217.000 SPECTRUM PHARMACEUTICALS INC 84763A108	8.7500 8.7500	27,541.31 27,541.31	54,398.75 54,398.75	0.04	26,857.44 26,857.44
995.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	72.0900 72.0900	19,907.90 19,907.90	71,729.55 71,729.55	0.05	51,821.65 51,821.65
415.000 SPIRIT AIRLINES INC 848577102	57.9200 57.9200	4,988.47 4,988.47	24,036.80 24,036.80	0.02	19,048.33 19,048.33
496.000 SPIRE INC 84857L101	74.0800 74.0800	32,948.91 32,948.91	36,743.68 36,743.68	0.03	3,794.77 3,794.77
643.000 SPLUNK INC 848637104	104.8500 104.8500	32,310.34 32,310.34	67,418.55 67,418.55	0.05	35,108.21 35,108.21
6,546.000 SPRINT CORP 85207U105	5.8200 5.8200	33,160.49 33,160.49	38,097.72 38,097.72	0.03	4,937.23 4,937.23
1,167.000 SPROUTS FARMERS MARKET INC 85208M102	23.5100 23.5100	24,436.98 24,436.98	27,436.17 27,436.17	0.02	2,999.19 2,999.19
1,312.000 SQUARE INC 852234103	56.0900 56.0900	31,302.76 31,302.76	73,590.08 73,590.08	0.05	42,287.32 42,287.32
1,178.000 STAG INDUSTRIAL INC 85254J102	24.8800 24.8800	29,237.07 29,237.07	29,308.64 29,308.64	0.02	71.57 71.57

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,048.000 STANLEY BLACK & DECKER INC 854502101	119.7400 119.7400	63,638.44 63,638.44	125,487.52 125,487.52	0.09	61,849.08 61,849.08
8,542.000 STARBUCKS CORP 855244109	64.4000 64.4000	146,604.17 146,604.17	550,104.80 550,104.80	0.39	403,500.63 403,500.63
858.000 STATE STREET CORP 857477103	63.0700 63.0700	49,029.82 49,029.82	54,114.06 54,114.06	0.04	5,084.24 5,084.24
920.000 STEEL DYNAMICS INC 858119100	30.0400 30.0400	26,845.53 26,845.53	27,636.80 27,636.80	0.02	791.27 791.27
726.000 STIFEL FINANCIAL CORP 860630102	41.4200 41.4200	24,700.72 24,700.72	30,070.92 30,070.92	0.02	5,370.20 5,370.20
1,246.000 STORE CAPITAL CORP 862121100	28.3100 28.3100	30,538.23 30,538.23	35,274.26 35,274.26	0.02	4,736.03 4,736.03
138.000 STRATEGIC EDUCATION INC 86272C103	113.4200 113.4200	4,953.81 4,953.81	15,651.96 15,651.96	0.01	10,698.15 10,698.15
2,243.000 STRYKER CORP 863667101	156.7500 156.7500	111,458.04 111,458.04	351,590.25 351,590.25	0.25	240,132.21 240,132.21
115.000 STURM RUGER & CO INC 864159108	53.2200 53.2200	3,192.40 3,192.40	6,120.30 6,120.30	0.00	2,927.90 2,927.90
361.000 SUN COMMUNITIES INC 866674104	101.7100 101.7100	28,887.22 28,887.22	36,717.31 36,717.31	0.03	7,830.09 7,830.09

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,473.000 SUNSTONE HOTEL INVESTORS INC 867892101	13.0100 13.0100	12,284.67 12,284.67	19,163.73 19,163.73	0.01	6,879.06 6,879.06
2,833.000 SUNTRUST BANKS INC 867914103	50.4400 50.4400	74,836.57 74,836.57	142,896.52 142,896.52	0.10	68,059.95 68,059.95
8,772.000 SUPERIOR ENERGY SERVICES INC 868157108	3.3500 3.3500	29,873.66 29,873.66	29,386.20 29,386.20	0.02	-487.46 -487.46
5,425.000 SUPERIOR INDUSTRIES INTERNATIO 868168105	4.8100 4.8100	28,893.12 28,893.12	26,094.25 26,094.25	0.02	-2,798.87 -2,798.87
923.000 SYNOPSIS INC 871607107	84.2400 84.2400	23,407.28 23,407.28	77,753.52 77,753.52	0.05	54,346.24 54,346.24
691.000 SYNOVUS FINANCIAL CORP 87161C501	31.9900 31.9900	8,851.71 8,851.71	22,105.09 22,105.09	0.02	13,253.38 13,253.38
315.477 SYNEX CORP 87162W100	80.8400 80.8400	17,860.89 17,860.89	25,503.16 25,503.16	0.02	7,642.27 7,642.27
4,173.000 SYNCHRONY FINANCIAL 87165B103	23.4600 23.4600	95,963.13 95,963.13	97,898.58 97,898.58	0.07	1,935.45 1,935.45
2,140.000 SYSCO CORP 871829107	62.6600 62.6600	88,583.65 88,583.65	134,092.40 134,092.40	0.09	45,508.75 45,508.75
2,285.000 TCF FINANCIAL CORP 872275102	19.4900 19.4900	23,307.00 23,307.00	44,534.65 44,534.65	0.03	21,227.65 21,227.65

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,266.000 TD AMERITRADE HOLDING CORP 87236Y108	48.9600 48.9600	75,795.35 75,795.35	110,943.36 110,943.36	0.08	35,148.01 35,148.01
519.000 TFS FINANCIAL CORP 87240R107	16.1300 16.1300	4,899.36 4,899.36	8,371.47 8,371.47	0.01	3,472.11 3,472.11
4,966.000 TJX COS INC/THE 872540109	44.7400 44.7400	38,918.83 38,918.83	222,178.84 222,178.84	0.16	183,260.01 183,260.01
3,178.000 T-MOBILE US INC 872590104	63.6100 63.6100	86,007.51 86,007.51	202,152.58 202,152.58	0.14	116,145.07 116,145.07
576.000 TABLEAU SOFTWARE INC 87336U105	120.0000 120.0000	30,810.24 30,810.24	69,120.00 69,120.00	0.05	38,309.76 38,309.76
9,458.000 TAHOE RESOURCES INC 873868103	3.6500 3.6500	31,641.93 31,641.93	34,521.70 34,521.70	0.02	2,879.77 2,879.77
659.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	102.9400 102.9400	25,971.71 25,971.71	67,837.46 67,837.46	0.05	41,865.75 41,865.75
880.000 TAPESTRY INC 876030107	33.7500 33.7500	27,940.00 27,940.00	29,700.00 29,700.00	0.02	1,760.00 1,760.00
2,086.000 TARGET CORP 87612E106	66.0900 66.0900	118,473.87 118,473.87	137,863.74 137,863.74	0.10	19,389.87 19,389.87
293.000 TECH DATA CORP 878237106	81.8100 81.8100	13,510.23 13,510.23	23,970.33 23,970.33	0.02	10,460.10 10,460.10

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,166.000 TEGNA INC 87901J105	10.8700 10.8700	14,843.68 14,843.68	23,544.42 23,544.42	0.02	8,700.74 8,700.74
618.000 TELADOC HEALTH INC 87918A105	49.5700 49.5700	28,353.84 28,353.84	30,634.26 30,634.26	0.02	2,280.42 2,280.42
229.000 TELEDYNE TECHNOLOGIES INC 879360105	207.0700 207.0700	14,788.97 14,788.97	47,419.03 47,419.03	0.03	32,630.06 32,630.06
269.000 TELEFLEX INC 879369106	258.4800 258.4800	14,883.77 14,883.77	69,531.12 69,531.12	0.05	54,647.35 54,647.35
8.000 TENNANT CO 880345103	52.1100 52.1100	306.32 306.32	416.88 416.88	0.00	110.56 110.56
373.000 TENNECO INC 880349105	27.3900 27.3900	10,089.65 10,089.65	10,216.47 10,216.47	0.01	126.82 126.82
2,492.000 TERADATA CORP 88076W103	38.3600 38.3600	65,863.56 65,863.56	95,593.12 95,593.12	0.07	29,729.56 29,729.56
1,238.000 TERADYNE INC 880770102	31.3800 31.3800	17,109.16 17,109.16	38,848.44 38,848.44	0.03	21,739.28 21,739.28
1,161.000 TEREX CORP 880779103	27.5700 27.5700	18,634.05 18,634.05	32,008.77 32,008.77	0.02	13,374.72 13,374.72
1,110.000 TERRENO REALTY CORP 88146M101	35.1700 35.1700	25,241.40 25,241.40	39,038.70 39,038.70	0.03	13,797.30 13,797.30

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
412.000 TESARO INC 881569107	74.2500 74.2500	30,121.32 30,121.32	30,591.00 30,591.00	0.02	469.68 469.68
374.000 TESLA INC 88160R101	332.8000 332.8000	50,989.37 50,989.37	124,467.20 124,467.20	0.09	73,477.83 73,477.83
18,987.000 TETRA TECHNOLOGIES INC 88162F105	1.6800 1.6800	27,909.28 27,909.28	31,898.16 31,898.16	0.02	3,988.88 3,988.88
392.000 TETRA TECH INC 88162G103	51.7700 51.7700	8,874.88 8,874.88	20,293.84 20,293.84	0.01	11,418.96 11,418.96
7,009.000 TEXAS INSTRUMENTS INC 882508104	94.5000 94.5000	234,778.38 234,778.38	662,350.50 662,350.50	0.46	427,572.12 427,572.12
1,748.000 TEXTRON INC 883203101	45.9900 45.9900	31,848.56 31,848.56	80,390.52 80,390.52	0.06	48,541.96 48,541.96
2,629.000 THERMO FISHER SCIENTIFIC INC 883556102	223.7900 223.7900	103,380.78 103,380.78	588,343.91 588,343.91	0.41	484,963.13 484,963.13
237.000 THOR INDUSTRIES INC 885160101	52.0000 52.0000	7,245.09 7,245.09	12,324.00 12,324.00	0.01	5,078.91 5,078.91
3,584.000 3M CO 88579Y101	190.5400 190.5400	268,203.98 268,203.98	682,895.36 682,895.36	0.48	414,691.38 414,691.38
1,422.000 TIDEWATER INC 88642R109	19.1300 19.1300	28,722.29 28,722.29	27,202.86 27,202.86	0.02	-1,519.43 -1,519.43

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
804.000 TIFFANY & CO 886547108	80.5100 80.5100	26,927.00 26,927.00	64,730.04 64,730.04	0.05	37,803.04 37,803.04
1,306.000 TOLL BROTHERS INC 889478103	32.9300 32.9300	28,007.74 28,007.74	43,006.58 43,006.58	0.03	14,998.84 14,998.84
130.000 TOMPKINS FINANCIAL CORP 890110109	75.0100 75.0100	5,062.20 5,062.20	9,751.30 9,751.30	0.01	4,689.10 4,689.10
326.000 TOPBUILD CORP 89055F103	45.0000 45.0000	5,457.70 5,457.70	14,670.00 14,670.00	0.01	9,212.30 9,212.30
933.000 TORCHMARK CORP 891027104	74.5300 74.5300	26,189.27 26,189.27	69,536.49 69,536.49	0.05	43,347.22 43,347.22
1,624.000 TORO CO/THE 891092108	55.8800 55.8800	20,056.40 20,056.40	90,749.12 90,749.12	0.06	70,692.72 70,692.72
1,020.000 TOTAL SYSTEM SERVICES INC 891906109	81.2900 81.2900	18,125.40 18,125.40	82,915.80 82,915.80	0.06	64,790.40 64,790.40
395.000 TOWNE BANK/PORTSMOUTH VA 89214P109	23.9500 23.9500	5,100.49 5,100.49	9,460.25 9,460.25	0.01	4,359.76 4,359.76
804.000 TRACTOR SUPPLY CO 892356106	83.4400 83.4400	26,097.84 26,097.84	67,085.76 67,085.76	0.05	40,987.92 40,987.92
538.000 TRANSUNION 89400J107	56.8000 56.8000	29,245.68 29,245.68	30,558.40 30,558.40	0.02	1,312.72 1,312.72

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1,823.000 TRAVELERS COS INC/THE 89417E109	119.7500 119.7500	84,751.63 84,751.63	218,304.25 218,304.25	0.15	133,552.62 133,552.62
1,033.000 TREEHOUSE FOODS INC 89469A104	50.7100 50.7100	40,421.12 40,421.12	52,383.43 52,383.43	0.04	11,962.31 11,962.31
807.000 TRIBUNE MEDIA CO 896047503	45.3800 45.3800	26,978.01 26,978.01	36,621.66 36,621.66	0.03	9,643.65 9,643.65
422.000 TRICO BANCSHARES 896095106	33.7900 33.7900	6,055.70 6,055.70	14,259.38 14,259.38	0.01	8,203.68 8,203.68
1,544.000 TRIMBLE INC 896239100	32.9100 32.9100	28,618.04 28,618.04	50,813.04 50,813.04	0.04	22,195.00 22,195.00
1,700.000 TRINITY INDUSTRIES INC 896522109	20.5900 20.5900	12,223.01 12,223.01	35,003.00 35,003.00	0.02	22,779.99 22,779.99
812.000 TRIPADVISOR INC 896945201	53.9400 53.9400	33,641.16 33,641.16	43,799.28 43,799.28	0.03	10,158.12 10,158.12
345.000 TRUEBLUE INC 89785X101	22.2500 22.2500	5,023.20 5,023.20	7,676.25 7,676.25	0.01	2,653.05 2,653.05
11,478.000 TWENTY-FIRST CENTURY FOX INC 90130A101	48.1200 48.1200	197,030.18 197,030.18	552,321.36 552,321.36	0.39	355,291.18 355,291.18
610.000 TWILIO INC 90138F102	89.3000 89.3000	46,445.40 46,445.40	54,473.00 54,473.00	0.04	8,027.60 8,027.60

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4,196.000 TWITTER INC 90184L102	28.7400 28.7400	75,964.44 75,964.44	120,593.04 120,593.04	0.08	44,628.60 44,628.60
191.000 TYLER TECHNOLOGIES INC 902252105	185.8200 185.8200	31,883.63 31,883.63	35,491.62 35,491.62	0.02	3,607.99 3,607.99
2,472.000 TYSON FOODS INC 902494103	53.4000 53.4000	40,278.10 40,278.10	132,004.80 132,004.80	0.09	91,726.70 91,726.70
1,250.000 UDR INC 902653104	39.6200 39.6200	28,512.50 28,512.50	49,525.00 49,525.00	0.03	21,012.50 21,012.50
1,057.000 UGI CORP 902681105	53.3500 53.3500	20,769.53 20,769.53	56,390.95 56,390.95	0.04	35,621.42 35,621.42
5,662.000 US BANCORP 902973304	45.7000 45.7000	206,809.93 206,809.93	258,753.40 258,753.40	0.18	51,943.47 51,943.47
277.000 ULTA BEAUTY INC 90384S303	244.8400 244.8400	17,403.91 17,403.91	67,820.68 67,820.68	0.05	50,416.77 50,416.77
157.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	244.8700 244.8700	22,295.35 22,295.35	38,444.59 38,444.59	0.03	16,149.24 16,149.24
2,143.000 UMPQUA HOLDINGS CORP 904214103	15.9000 15.9000	22,843.44 22,843.44	34,073.70 34,073.70	0.02	11,230.26 11,230.26
2,410.000 UNDER ARMOUR INC 904311107	17.6700 17.6700	29,489.17 29,489.17	42,584.70 42,584.70	0.03	13,095.53 13,095.53

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,592.000 UNDER ARMOUR INC 904311206	16.1700 16.1700	30,029.45 30,029.45	41,912.64 41,912.64	0.03	11,883.19 11,883.19
1,210.000 UNION BANKSHARES CORP 90539J109	28.2300 28.2300	14,442.71 14,442.71	34,158.30 34,158.30	0.02	19,715.59 19,715.59
4,069.000 UNION PACIFIC CORP 907818108	138.2300 138.2300	90,334.71 90,334.71	562,457.87 562,457.87	0.39	472,123.16 472,123.16
1,848.000 UNIT CORP 909218109	14.2800 14.2800	27,475.52 27,475.52	26,389.44 26,389.44	0.02	-1,086.08 -1,086.08
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	21.4600 21.4600	5,094.07 5,094.07	16,588.58 16,588.58	0.01	11,494.51 11,494.51
1,089.000 UNITED BANKSHARES INC/WV 909907107	31.1100 31.1100	16,376.94 16,376.94	33,878.79 33,878.79	0.02	17,501.85 17,501.85
1,503.000 UNITED CONTINENTAL HOLDINGS IN 910047109	83.7300 83.7300	33,974.06 33,974.06	125,846.19 125,846.19	0.09	91,872.13 91,872.13
1,981.000 UNITED FINANCIAL BANCORP INC 910304104	14.7000 14.7000	27,151.47 27,151.47	29,120.70 29,120.70	0.02	1,969.23 1,969.23
277.000 UNITED FIRE GROUP INC 910340108	55.4500 55.4500	4,855.81 4,855.81	15,359.65 15,359.65	0.01	10,503.84 10,503.84
2,842.000 UNITED PARCEL SERVICE INC 911312106	97.5300 97.5300	205,019.88 205,019.88	277,180.26 277,180.26	0.19	72,160.38 72,160.38

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
877.000 UNITED RENTALS INC 911363109	102.5300 102.5300	29,665.30 29,665.30	89,918.81 89,918.81	0.06	60,253.51 60,253.51
1,392.000 UNITED STATES STEEL CORP 912909108	18.2400 18.2400	25,042.08 25,042.08	25,390.08 25,390.08	0.02	348.00 348.00
4,545.136 UNITED TECHNOLOGIES CORP 913017109	106.4800 106.4800	301,651.73 301,651.73	483,966.08 483,966.08	0.34	182,314.35 182,314.35
577.000 UNITED THERAPEUTICS CORP 91307C102	108.9000 108.9000	30,322.24 30,322.24	62,835.30 62,835.30	0.04	32,513.06 32,513.06
5,694.000 UNITEDHEALTH GROUP INC 91324P102	249.1200 249.1200	282,760.18 282,760.18	1,418,489.28 1,418,489.28	0.99	1,135,729.10 1,135,729.10
723.000 UNITIL CORP 913259107	50.6400 50.6400	19,860.65 19,860.65	36,612.72 36,612.72	0.03	16,752.07 16,752.07
1,857.000 UNITI GROUP INC 91325V108	15.5700 15.5700	29,317.74 29,317.74	28,913.49 28,913.49	0.02	-404.25 -404.25
521.000 UNIVERSAL CORP/VA 913456109	54.1500 54.1500	30,014.81 30,014.81	28,212.15 28,212.15	0.02	-1,802.66 -1,802.66
413.000 UNIVERSAL DISPLAY CORP 91347P105	93.5700 93.5700	25,399.50 25,399.50	38,644.41 38,644.41	0.03	13,244.91 13,244.91
322.000 UNIVERSAL ELECTRONICS INC 913483103	25.2800 25.2800	5,255.04 5,255.04	8,140.16 8,140.16	0.01	2,885.12 2,885.12

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
753.000 UNIVERSAL FOREST PRODUCTS INC 913543104	25.9600 25.9600	9,814.10 9,814.10	19,547.88 19,547.88	0.01	9,733.78 9,733.78
546.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	61.3700 61.3700	32,901.96 32,901.96	33,508.02 33,508.02	0.02	606.06 606.06
346.000 UNIVERSAL HEALTH SERVICES INC 913903100	116.5600 116.5600	14,933.36 14,933.36	40,329.76 40,329.76	0.03	25,396.40 25,396.40
2,315.000 UNUM GROUP 91529Y106	29.3800 29.3800	45,314.50 45,314.50	68,014.70 68,014.70	0.05	22,700.20 22,700.20
403.000 URBAN EDGE PROPERTIES 91704F104	16.6200 16.6200	6,400.34 6,400.34	6,697.86 6,697.86	0.00	297.52 297.52
1,232.000 VF CORP 918204108	71.3400 71.3400	45,209.93 45,209.93	87,890.88 87,890.88	0.06	42,680.95 42,680.95
6.000 VSE CORP 918284100	29.9100 29.9100	66.60 66.60	179.46 179.46	0.00	112.86 112.86
226.000 VAIL RESORTS INC 91879Q109	210.8200 210.8200	9,991.46 9,991.46	47,645.32 47,645.32	0.03	37,653.86 37,653.86
3,315.000 VALERO ENERGY CORP 91913Y100	74.9700 74.9700	84,158.71 84,158.71	248,525.55 248,525.55	0.17	164,366.84 164,366.84
241.000 VALMONT INDUSTRIES INC 920253101	110.9500 110.9500	20,325.94 20,325.94	26,738.95 26,738.95	0.02	6,413.01 6,413.01

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,737.000 VALVOLINE INC 92047W101	19.3500 19.3500	18,500.82 18,500.82	33,610.95 33,610.95	0.02	15,110.13 15,110.13
423.000 VAREX IMAGING CORP 92214X106	23.6800 23.6800	6,104.89 6,104.89	10,016.64 10,016.64	0.01	3,911.75 3,911.75
1,059.000 VARIAN MEDICAL SYSTEMS INC 92220P105	113.3100 113.3100	45,253.25 45,253.25	119,995.29 119,995.29	0.08	74,742.04 74,742.04
592.000 VECTREN CORP 92240G101	71.9800 71.9800	24,147.68 24,147.68	42,612.16 42,612.16	0.03	18,464.48 18,464.48
729.000 VEEVA SYSTEMS INC 922475108	89.3200 89.3200	24,530.85 24,530.85	65,114.28 65,114.28	0.05	40,583.43 40,583.43
2,460.000 VENTAS INC 92276F100	58.5900 58.5900	117,601.82 117,601.82	144,131.40 144,131.40	0.10	26,529.58 26,529.58
1,238.000 VERISIGN INC 92343E102	148.2900 148.2900	29,146.48 29,146.48	183,583.02 183,583.02	0.13	154,436.54 154,436.54
21,175.000 VERIZON COMMUNICATIONS INC 92343V104	56.2200 56.2200	782,202.52 782,202.52	1,190,458.50 1,190,458.50	0.83	408,255.98 408,255.98
145.000 VERINT SYSTEMS INC 92343X100	42.3100 42.3100	5,067.75 5,067.75	6,134.95 6,134.95	0.00	1,067.20 1,067.20
51.000 VERITIV CORP 923454102	24.9700 24.9700	1,289.12 1,289.12	1,273.47 1,273.47	0.00	-15.65 -15.65

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,120.000 VERISK ANALYTICS INC 92345Y106	109.0400 109.0400	52,152.76 52,152.76	122,124.80 122,124.80	0.09	69,972.04 69,972.04
1,564.000 VERTEX PHARMACEUTICALS INC 92532F100	165.7100 165.7100	57,135.04 57,135.04	259,170.44 259,170.44	0.18	202,035.40 202,035.40
742.000 VERSUM MATERIALS INC 92532W103	27.7200 27.7200	7,434.21 7,434.21	20,568.24 20,568.24	0.01	13,134.03 13,134.03
484.000 VIASAT INC 92552V100	58.9500 58.9500	29,732.12 29,732.12	28,531.80 28,531.80	0.02	-1,200.32 -1,200.32
1,777.000 VICI PROPERTIES INC 925652109	18.7700 18.7700	32,230.89 32,230.89	33,354.29 33,354.29	0.02	1,123.40 1,123.40
1,262.000 VIRTU FINANCIAL INC 928254101	25.7600 25.7600	30,286.69 30,286.69	32,509.12 32,509.12	0.02	2,222.43 2,222.43
9,807.000 VISA INC 92826C839	131.9400 131.9400	218,083.16 218,083.16	1,293,935.58 1,293,935.58	0.91	1,075,852.42 1,075,852.42
2,019.000 VISHAY INTERTECHNOLOGY INC 928298108	18.0100 18.0100	19,059.36 19,059.36	36,362.19 36,362.19	0.03	17,302.83 17,302.83
371.000 VISHAY PRECISION GROUP INC 92835K103	30.2300 30.2300	4,960.27 4,960.27	11,215.33 11,215.33	0.01	6,255.06 6,255.06
258.000 VISTEON CORP 92839U206	60.2800 60.2800	14,889.92 14,889.92	15,552.24 15,552.24	0.01	662.32 662.32

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
332.000 VLASIC FOODS INTL INC COM 928559103	0.0000 0.0000	3,527.39 3,527.39	0.00 0.00	0.00	-3,527.39 -3,527.39
471.000 VMWARE INC 928563402	137.1300 137.1300	24,892.35 24,892.35	64,588.23 64,588.23	0.05	39,695.88 39,695.88
7,229.000 VONAGE HOLDINGS CORP 92886T201	8.7300 8.7300	13,662.81 13,662.81	63,109.17 63,109.17	0.04	49,446.36 49,446.36
806.000 VORNADO REALTY TRUST 929042109	62.0300 62.0300	50,060.79 50,060.79	49,996.18 49,996.18	0.04	-64.61 -64.61
903.000 VULCAN MATERIALS CO 929160109	98.8000 98.8000	46,994.80 46,994.80	89,216.40 89,216.40	0.06	42,221.60 42,221.60
90.000 WD-40 CO 929236107	183.2600 183.2600	4,888.80 4,888.80	16,493.40 16,493.40	0.01	11,604.60 11,604.60
213.000 WABCO HOLDINGS INC 92927K102	107.3400 107.3400	14,611.56 14,611.56	22,863.42 22,863.42	0.02	8,251.86 8,251.86
384.000 WSFS FINANCIAL CORP 929328102	37.9100 37.9100	4,825.60 4,825.60	14,557.44 14,557.44	0.01	9,731.84 9,731.84
1,647.000 WEC ENERGY GROUP INC 92939U106	69.2600 69.2600	43,446.80 43,446.80	114,071.22 114,071.22	0.08	70,624.42 70,624.42
545.000 WABASH NATIONAL CORP 929566107	13.0800 13.0800	4,845.05 4,845.05	7,128.60 7,128.60	0.00	2,283.55 2,283.55

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
510.000 WABTEC CORP 929740108	70.2500 70.2500	31,204.17 31,204.17	35,827.50 35,827.50	0.03	4,623.33 4,623.33
1,736.000 WADDELL & REED FINANCIAL INC 930059100	18.0800 18.0800	30,150.64 30,150.64	31,386.88 31,386.88	0.02	1,236.24 1,236.24
1,205.000 WAGEWORKS INC 930427109	27.1600 27.1600	30,714.42 30,714.42	32,727.80 32,727.80	0.02	2,013.38 2,013.38
8,103.000 WALMART INC 931142103	93.1500 93.1500	402,165.66 402,165.66	754,794.45 754,794.45	0.53	352,628.79 352,628.79
2,983.000 WALGREENS BOOTS ALLIANCE INC 931427108	68.3300 68.3300	133,651.82 133,651.82	203,828.39 203,828.39	0.14	70,176.57 70,176.57
571.000 WASHINGTON FEDERAL INC 938824109	26.7100 26.7100	9,889.72 9,889.72	15,251.41 15,251.41	0.01	5,361.69 5,361.69
6,135.000 WASHINGTON PRIME GROUP INC 93964W108	4.8600 4.8600	29,422.32 29,422.32	29,816.10 29,816.10	0.02	393.78 393.78
218.000 WASHINGTON TRUST BANCORP INC 940610108	47.5300 47.5300	4,848.32 4,848.32	10,361.54 10,361.54	0.01	5,513.22 5,513.22
1,461.000 WASTE MANAGEMENT INC 94106L109	88.9900 88.9900	50,187.21 50,187.21	130,014.39 130,014.39	0.09	79,827.18 79,827.18
189.000 WATTS WATER TECHNOLOGIES INC 942749102	64.5300 64.5300	6,261.57 6,261.57	12,196.17 12,196.17	0.01	5,934.60 5,934.60

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721.000 WEBSTER FINANCIAL CORP 947890109	49.2900 49.2900	14,170.57 14,170.57	35,538.09 35,538.09	0.02	21,367.52 21,367.52
826.000 WEINGARTEN REALTY INVESTORS 948741103	24.8100 24.8100	19,237.54 19,237.54	20,493.06 20,493.06	0.01	1,255.52 1,255.52
802.000 WEIS MARKETS INC 948849104	47.7800 47.7800	33,194.78 33,194.78	38,319.56 38,319.56	0.03	5,124.78 5,124.78
1,451.000 WELBILT INC 949090104	11.1100 11.1100	11,833.07 11,833.07	16,120.61 16,120.61	0.01	4,287.54 4,287.54
267.000 WELLCARE HEALTH PLANS INC 94946T106	236.0900 236.0900	13,107.03 13,107.03	63,036.03 63,036.03	0.04	49,929.00 49,929.00
26,522.000 WELLS FARGO & CO 949746101	46.0800 46.0800	926,413.46 926,413.46	1,222,133.76 1,222,133.76	0.86	295,720.30 295,720.30
2,852.000 WELLTOWER INC 95040Q104	69.4100 69.4100	121,776.29 121,776.29	197,957.32 197,957.32	0.14	76,181.03 76,181.03
3,177.000 WENDY'S CO/THE 95058W100	15.6100 15.6100	14,804.82 14,804.82	49,592.97 49,592.97	0.03	34,788.15 34,788.15
261.000 WESBANCO INC 950810101	36.6900 36.6900	4,909.41 4,909.41	9,576.09 9,576.09	0.01	4,666.68 4,666.68
576.000 WESCO INTERNATIONAL INC 95082P105	48.0000 48.0000	20,378.88 20,378.88	27,648.00 27,648.00	0.02	7,269.12 7,269.12

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
306.000 WEST PHARMACEUTICAL SERVICES I 955306105	98.0300 98.0300	9,691.02 9,691.02	29,997.18 29,997.18	0.02	20,306.16 20,306.16
729.000 WESTERN ALLIANCE BANCORP 957638109	39.4900 39.4900	4,891.59 4,891.59	28,788.21 28,788.21	0.02	23,896.62 23,896.62
2,116.000 WESTERN DIGITAL CORP 958102105	36.9700 36.9700	59,450.09 59,450.09	78,228.52 78,228.52	0.05	18,778.43 18,778.43
636.000 WESTLAKE CHEMICAL CORP 960413102	66.1700 66.1700	25,331.88 25,331.88	42,084.12 42,084.12	0.03	16,752.24 16,752.24
2,048.000 WESTROCK CO 96145D105	37.7600 37.7600	57,100.95 57,100.95	77,332.48 77,332.48	0.05	20,231.53 20,231.53
358.000 WEX INC 96208T104	140.0600 140.0600	20,422.49 20,422.49	50,141.48 50,141.48	0.04	29,718.99 29,718.99
4,707.000 WEYERHAEUSER CO 962166104	21.8600 21.8600	82,023.75 82,023.75	102,895.02 102,895.02	0.07	20,871.27 20,871.27
353.000 WHIRLPOOL CORP 963320106	106.8700 106.8700	35,265.54 35,265.54	37,725.11 37,725.11	0.03	2,459.57 2,459.57
137.000 JOHN WILEY & SONS INC 968223206	46.9700 46.9700	4,945.70 4,945.70	6,434.89 6,434.89	0.00	1,489.19 1,489.19
3,537.000 WILLIAMS COS INC/THE 969457100	22.0500 22.0500	68,830.46 68,830.46	77,990.85 77,990.85	0.05	9,160.39 9,160.39

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
615.000 WILLIAMS-SONOMA INC 969904101	50.4500 50.4500	21,863.25 21,863.25	31,026.75 31,026.75	0.02	9,163.50 9,163.50
221.000 WINTRUST FINANCIAL CORP 97650W108	66.4900 66.4900	6,917.30 6,917.30	14,694.29 14,694.29	0.01	7,776.99 7,776.99
387.000 WOODWARD INC 980745103	74.2900 74.2900	12,527.19 12,527.19	28,750.23 28,750.23	0.02	16,223.04 16,223.04
777.000 WORKDAY INC 98138H101	159.6800 159.6800	57,023.66 57,023.66	124,071.36 124,071.36	0.09	67,047.70 67,047.70
1,040.000 WORLDPAY INC 981558109	76.4300 76.4300	63,962.71 63,962.71	79,487.20 79,487.20	0.06	15,524.49 15,524.49
361.000 WORTHINGTON INDUSTRIES INC 981811102	34.8400 34.8400	7,104.48 7,104.48	12,577.24 12,577.24	0.01	5,472.76 5,472.76
1,099.000 WYNDHAM DESTINATIONS INC 98310W108	35.8400 35.8400	17,687.02 17,687.02	39,388.16 39,388.16	0.03	21,701.14 21,701.14
1,099.000 WYNDHAM HOTELS & RESORTS INC 98311A105	45.3700 45.3700	21,514.36 21,514.36	49,861.63 49,861.63	0.03	28,347.27 28,347.27
340.000 WYNN RESORTS LTD 983134107	98.9100 98.9100	24,548.00 24,548.00	33,629.40 33,629.40	0.02	9,081.40 9,081.40
1,214.000 XPO LOGISTICS INC 983793100	57.0400 57.0400	36,038.90 36,038.90	69,246.56 69,246.56	0.05	33,207.66 33,207.66

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1,915.000 XILINX INC 983919101	85.1700 85.1700	45,059.95 45,059.95	163,100.55 163,100.55	0.11	118,040.60 118,040.60
1,134.000 XYLEM INC/NY 98419M100	66.7200 66.7200	31,196.40 31,196.40	75,660.48 75,660.48	0.05	44,464.08 44,464.08
1,777.000 XPERI CORP 98421B100	18.3900 18.3900	31,004.76 31,004.76	32,679.03 32,679.03	0.02	1,674.27 1,674.27
929.000 YELP INC 985817105	34.9900 34.9900	25,017.97 25,017.97	32,505.71 32,505.71	0.02	7,487.74 7,487.74
293.000 YORK WATER CO/THE 987184108	32.0600 32.0600	5,051.32 5,051.32	9,393.58 9,393.58	0.01	4,342.26 4,342.26
1,430.000 YUM! BRANDS INC 988498101	91.9200 91.9200	26,744.41 26,744.41	131,445.60 131,445.60	0.09	104,701.19 104,701.19
2,070.000 YUM CHINA HOLDINGS INC 98850P109	33.5300 33.5300	28,171.53 28,171.53	69,407.10 69,407.10	0.05	41,235.57 41,235.57
552.000 ZEBRA TECHNOLOGIES CORP 989207105	159.2300 159.2300	16,526.88 16,526.88	87,894.96 87,894.96	0.06	71,368.08 71,368.08
538.000 ZENDESK INC 98936J101	58.3700 58.3700	28,863.70 28,863.70	31,403.06 31,403.06	0.02	2,539.36 2,539.36
838.000 ZILLOW GROUP INC 98954M200	31.5800 31.5800	23,553.89 23,553.89	26,464.04 26,464.04	0.02	2,910.15 2,910.15

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,013.000 ZIMMER BIOMET HOLDINGS INC 98956P102	103.7200 103.7200	68,539.07 68,539.07	105,068.36 105,068.36	0.07	36,529.29 36,529.29
1,913.000 ZIONS BANCORP NA 989701107	40.7400 40.7400	29,670.63 29,670.63	77,935.62 77,935.62	0.05	48,264.99 48,264.99
1,507.000 ZOETIS INC 98978V103	85.5400 85.5400	70,924.02 70,924.02	128,908.78 128,908.78	0.09	57,984.76 57,984.76
817.000 AIRCASTLE LTD G0129K104	17.2400 17.2400	9,958.93 9,958.93	14,085.08 14,085.08	0.01	4,126.15 4,126.15
1,534.000 ALKERMES PLC G01767105	29.5100 29.5100	27,727.47 27,727.47	45,268.34 45,268.34	0.03	17,540.87 17,540.87
817.000 ALLEGION PLC G0176J109	79.7100 79.7100	17,401.98 17,401.98	65,123.07 65,123.07	0.05	47,721.09 47,721.09
1,907.000 ALLERGAN PLC G0177J108	133.6600 133.6600	241,493.51 241,493.51	254,889.62 254,889.62	0.18	13,396.11 13,396.11
1,134.000 AMDOCS LTD G02602103	58.5800 58.5800	34,523.32 34,523.32	66,429.72 66,429.72	0.05	31,906.40 31,906.40
2,137.000 AON PLC G0408V102	145.3600 145.3600	104,734.37 104,734.37	310,634.32 310,634.32	0.22	205,899.95 205,899.95
4,833.000 ARCH CAPITAL GROUP LTD G0450A105	26.7200 26.7200	40,345.59 40,345.59	129,137.76 129,137.76	0.09	88,792.17 88,792.17

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
261.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	67.2500 67.2500	4,844.35 4,844.35	17,552.25 17,552.25	0.01	12,707.90 12,707.90
778.000 ASPEN INSURANCE HOLDINGS LTD G05384105	41.9900 41.9900	26,046.58 26,046.58	32,668.22 32,668.22	0.02	6,621.64 6,621.64
1,136.000 ARRIS INTERNATIONAL PLC G0551A103	30.5700 30.5700	18,637.84 18,637.84	34,727.52 34,727.52	0.02	16,089.68 16,089.68
1,804.000 ASSURED GUARANTY LTD G0585R106	38.2800 38.2800	24,191.64 24,191.64	69,057.12 69,057.12	0.05	44,865.48 44,865.48
370.000 ATLISSIAN CORP PLC G06242104	88.9800 88.9800	30,436.20 30,436.20	32,922.60 32,922.60	0.02	2,486.40 2,486.40
740.000 ATHENE HOLDING LTD G0684D107	39.8300 39.8300	29,555.60 29,555.60	29,474.20 29,474.20	0.02	-81.40 -81.40
814.000 AXIS CAPITAL HOLDINGS LTD G0692U109	51.6400 51.6400	25,022.36 25,022.36	42,034.96 42,034.96	0.03	17,012.60 17,012.60
3,540.000 ACCENTURE PLC G1151C101	141.0100 141.0100	150,744.99 150,744.99	499,175.40 499,175.40	0.35	348,430.41 348,430.41
1,206.000 BELMOND LTD G1154H107	25.0300 25.0300	30,402.23 30,402.23	30,186.18 30,186.18	0.02	-216.05 -216.05
2,577.000 EATON CORP PLC G29183103	68.6600 68.6600	132,663.96 132,663.96	176,936.82 176,936.82	0.12	44,272.86 44,272.86

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,441.000 ENDO INTERNATIONAL PLC G30401106	7.3000 7.3000	28,926.60 28,926.60	25,119.30 25,119.30	0.02	-3,807.30 -3,807.30
50.000 ENSTAR GROUP LTD G3075P101	167.5700 167.5700	5,024.00 5,024.00	8,378.50 8,378.50	0.01	3,354.50 3,354.50
76.000 EVEREST RE GROUP LTD G3223R108	217.7600 217.7600	9,153.44 9,153.44	16,549.76 16,549.76	0.01	7,396.32 7,396.32
2,529.000 FRUIT OF THE LOOM INC CL A G3682L105	0.0000 0.0000	21,459.36 21,459.36	0.00 0.00	0.00	-21,459.36 -21,459.36
25.000 HELEN OF TROY LTD G4388N106	131.1800 131.1800	809.75 809.75	3,279.50 3,279.50	0.00	2,469.75 2,469.75
1,732.000 HERBALIFE NUTRITION LTD G4412G101	58.9500 58.9500	20,641.11 20,641.11	102,101.40 102,101.40	0.07	81,460.29 81,460.29
2,192.000 HORIZON PHARMA PLC G4617B105	19.5400 19.5400	5,282.72 5,282.72	42,831.68 42,831.68	0.03	37,548.96 37,548.96
1,528.000 IHS MARKIT LTD G47567105	47.9700 47.9700	55,311.25 55,311.25	73,298.16 73,298.16	0.05	17,986.91 17,986.91
2,452.000 INGERSOLL-RAND PLC G47791101	91.2300 91.2300	68,877.08 68,877.08	223,695.96 223,695.96	0.16	154,818.88 154,818.88
1,241.000 JOHNSON CONTROLS INTERNATIONAL G51502105	29.6500 29.6500	24,261.35 24,261.35	36,795.65 36,795.65	0.03	12,534.30 12,534.30

 BNY MELLON PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,314.000 LINDE PLC G5494J103	156.0400 156.0400	178,002.81 178,002.81	361,076.56 361,076.56	0.25	183,073.75 183,073.75
337.000 LIVANOVA PLC G5509L101	91.4700 91.4700	29,939.08 29,939.08	30,825.39 30,825.39	0.02	886.31 886.31
2,261.000 MALLINCKRODT PLC G5785G107	15.8000 15.8000	33,298.22 33,298.22	35,723.80 35,723.80	0.03	2,425.58 2,425.58
2,454.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	16.1900 16.1900	24,455.34 24,455.34	39,730.26 39,730.26	0.03	15,274.92 15,274.92
6,251.000 MEDTRONIC PLC G5960L103	90.9600 90.9600	476,089.02 476,089.02	568,590.96 568,590.96	0.40	92,501.94 92,501.94
1,572.000 APTIV PLC G6095L109	61.5700 61.5700	45,713.57 45,713.57	96,788.04 96,788.04	0.07	51,074.47 51,074.47
2,005.000 NIELSEN HOLDINGS PLC G6518L108	23.3300 23.3300	47,373.12 47,373.12	46,776.65 46,776.65	0.03	-596.47 -596.47
10,239.000 NOBLE CORP PLC G6543I101	2.6200 2.6200	26,268.03 26,268.03	26,826.18 26,826.18	0.02	558.15 558.15
664.000 NORWEGIAN CRUISE LINE HOLDINGS G6672I104	42.3900 42.3900	28,093.84 28,093.84	28,146.96 28,146.96	0.02	53.12 53.12
930.000 NOVOCURE LTD G6674U108	33.4800 33.4800	28,941.60 28,941.60	31,136.40 31,136.40	0.02	2,194.80 2,194.80

 BNY MELLON PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,475.000 NVENT ELECTRIC PLC G6700G107	22.4600 22.4600	18,185.50 18,185.50	33,128.50 33,128.50	0.02	14,943.00 14,943.00
353.000 RENAISSANCERE HOLDINGS LTD G7496G103	133.7000 133.7000	20,092.76 20,092.76	47,196.10 47,196.10	0.03	27,103.34 27,103.34
3,500.000 ROWAN COS PLC G7665A101	8.3900 8.3900	27,917.50 27,917.50	29,365.00 29,365.00	0.02	1,447.50 1,447.50
1,475.000 PENTAIR PLC G7S00T104	37.7800 37.7800	37,002.19 37,002.19	55,725.50 55,725.50	0.04	18,723.31 18,723.31
707.000 SENSATA TECHNOLOGIES HOLDING P G8060N102	44.8400 44.8400	29,856.61 29,856.61	31,701.88 31,701.88	0.02	1,845.27 1,845.27
1,049.000 SHIP FINANCE INTERNATIONAL LTD G81075106	10.5300 10.5300	11,413.12 11,413.12	11,045.97 11,045.97	0.01	-367.15 -367.15
610.000 THERAVANCE BIOPHARMA INC G8807B106	25.5900 25.5900	13,818.71 13,818.71	15,609.90 15,609.90	0.01	1,791.19 1,791.19
2,359.000 TRAVELPORT WORLDWIDE LTD G9019D104	15.6200 15.6200	34,127.93 34,127.93	36,847.58 36,847.58	0.03	2,719.65 2,719.65
1,388.000 GOLAR LNG LTD G9456A100	21.7600 21.7600	29,659.62 29,659.62	30,202.88 30,202.88	0.02	543.26 543.26
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	857.6900 857.6900	17,329.43 17,329.43	36,880.67 36,880.67	0.03	19,551.24 19,551.24

 PARA US - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,375.000 CHUBB LTD H1467J104	129.1800 129.1800	142,469.77 142,469.77	306,802.50 306,802.50	0.21	164,332.73 164,332.73
5,283.000 TRANSOCEAN LTD H8817H100	6.9400 6.9400	51,276.51 51,276.51	36,664.02 36,664.02	0.03	-14,612.49 -14,612.49
253.000 CIMPRESS NV N20146101	103.4200 103.4200	8,574.17 8,574.17	26,165.26 26,165.26	0.02	17,591.09 17,591.09
5,769.000 FRANK'S INTERNATIONAL NV N33462107	5.2200 5.2200	29,051.91 29,051.91	30,114.18 30,114.18	0.02	1,062.27 1,062.27
549.000 LYONDELLBASELL INDUSTRIES NV N53745100	83.1600 83.1600	20,695.93 20,695.93	45,654.84 45,654.84	0.03	24,958.91 24,958.91
789.000 QIAGEN NV N72482123	34.4500 34.4500	14,170.03 14,170.03	27,181.05 27,181.05	0.02	13,011.02 13,011.02
4,048.000 TRONOX LTD Q9235V101	7.7800 7.7800	29,575.64 29,575.64	31,493.44 31,493.44	0.02	1,917.80 1,917.80
873.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	97.7900 97.7900	28,230.89 28,230.89	85,370.67 85,370.67	0.06	57,139.78 57,139.78
TOTAL U.S. DOLLAR EQUITY		65,323,011.30	142,048,517.58	99.48	76,725,506.28
		65,323,011.30	142,048,517.58		76,725,506.28
TOTAL ASSETS EQUITY		65,323,011.30	142,048,517.58	99.48	76,725,506.28
TOTAL ASSETS		66,070,936.83	142,796,442.38	100.00	76,725,505.55

 SHENKMAN - PI 2 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
374.530 BLACKROCK LIQ T FUND INSTL	100.0000	374.53	374.53		0.00
996229696 FUND 60	100.0000	374.53	374.53	99.99	0.00
INTEREST RECEIVABLE		0.03	0.03		0.00
		0.03	0.03	0.01	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		374.56	374.56		0.00
		374.56	374.56	100.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		374.56	374.56	100.00	0.00
TOTAL ASSETS		374.56	374.56	100.00	0.00

 EATON VANCE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
270.890 BLACKROCK LIQ T FUND INSTL	100.0000	270.89	270.89		0.00
996229696 FUND 60	100.0000	270.89	270.89	0.00	0.00
INTEREST RECEIVABLE		0.56	0.56		0.00
		0.56	0.56	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		271.45	271.45		0.00
		271.45	271.45	0.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		271.45	271.45	0.00	0.00

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
AUSTRALIAN DOLLAR					
DIVIDENDS RECEIVABLE		16,365.52	16,365.52		0.00
		11,515.60	11,532.73	0.02	17.13
NON-BASE CURRENCY		35,905.94	35,905.94		0.00
		25,534.51	25,277.78	0.04	-256.73
FOREIGN TAXES PAYABLE - DIVIDENDS		-2,454.83	-2,454.83		0.00
		-1,727.35	-1,729.90	-0.00	-2.55
TOTAL AUSTRALIAN DOLLAR CASH & CASH EQUIVALENTS		49,816.63	49,816.63		0.00
		35,322.76	35,080.61	0.06	-242.15
DANISH KRONE					
DIVIDENDS RECEIVABLE RECLAIM		88,709.31	88,709.31		0.00
		13,357.13	13,589.12	0.02	231.99
NON-BASE CURRENCY		8,034.72	8,034.72		0.00
		1,228.33	1,230.82	0.00	2.49
TOTAL DANISH KRONE CASH & CASH EQUIVALENTS		96,744.03	96,744.03		0.00
		14,585.46	14,819.94	0.03	234.48
EURO CURRENCY UNIT					
DIVIDENDS RECEIVABLE		11,146.93	11,146.93		0.00
		12,689.64	12,756.55	0.02	66.91
DIVIDENDS RECEIVABLE RECLAIM		82,071.25	82,071.25		0.00
		94,503.48	93,819.80	0.16	-683.68

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		16,210.60 18,507.12	16,210.60 18,531.15	0.03	0.00 24.03
FOREIGN TAXES PAYABLE - DIVIDENDS		-1,158.13 -1,317.24	-1,158.13 -1,324.57	-0.00	0.00 -7.33
TOTAL EURO CURRENCY UNIT CASH & CASH EQUIVALENTS		108,270.65 124,383.00	108,270.65 123,782.93	0.21	0.00 -600.07
HONG KONG DOLLAR					
NON-BASE CURRENCY		28,064.33 3,585.03	28,064.33 3,584.50	0.01	0.00 -0.53
ISRAELI SHEKEL					
NON-BASE CURRENCY		3,644.68 967.99	3,644.68 975.36	0.00	0.00 7.37
JAPANESE YEN					
DIVIDENDS RECEIVABLE		2,281,338.00 20,674.05	2,281,338.00 20,933.04	0.04	0.00 258.99
DIVIDENDS RECEIVABLE RECLAIM		2,669,867.00 23,988.04	2,669,867.00 24,342.41	0.04	0.00 354.37
NON-BASE CURRENCY		9,771,956.00 87,764.16	9,771,956.00 89,066.73	0.15	0.00 1,302.57
FOREIGN TAXES PAYABLE - DIVIDENDS		-240,940.00 -2,183.46	-240,940.00 -2,210.82	-0.00	0.00 -27.36

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL JAPANESE YEN CASH & CASH EQUIVALENTS		14,482,221.00 130,242.79	14,482,221.00 132,131.36		0.00 1,888.57
NEW ZEALAND DOLLAR					
NON-BASE CURRENCY		1,669.20 1,128.05	1,669.20 1,119.28	0.00	0.00 -8.77
NORWEGIAN KRONE					
NON-BASE CURRENCY		12,530.81 1,444.29	12,530.81 1,447.12	0.00	0.00 2.83
POUND STERLING					
RECEIVABLE FOR INVESTMENTS SOLD		365.93 466.05	365.93 466.14	0.00	0.00 0.09
DIVIDENDS RECEIVABLE		20,534.38 26,124.77	20,534.38 26,174.67	0.04	0.00 49.90
DIVIDENDS RECEIVABLE RECLAIM		672.57 873.14	672.57 856.59	0.00	0.00 -16.55
NON-BASE CURRENCY		29,792.65 37,718.51	29,792.65 37,943.92	0.06	0.00 225.41
TOTAL POUND STERLING CASH & CASH EQUIVALENTS		51,365.53 65,182.47	51,365.53 65,441.32	0.11	0.00 258.85
SINGAPORE DOLLAR					
DIVIDENDS RECEIVABLE		2,910.40 2,121.51	2,910.40 2,135.60	0.00	0.00 14.09

 PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		2,213.16	2,213.16		0.00
		1,613.76	1,623.74	0.00	9.98
TOTAL SINGAPORE DOLLAR CASH & CASH EQUIVALENTS		5,123.56	5,123.56		0.00
		3,735.27	3,759.34	0.01	24.07
SWEDISH KRONA					
DIVIDENDS RECEIVABLE RECLAIM		56,442.85	56,442.85		0.00
		6,708.37	6,366.32	0.01	-342.05
NON-BASE CURRENCY		26,345.21	26,345.21		0.00
		2,932.48	2,971.54	0.01	39.06
TOTAL SWEDISH KRONA CASH & CASH EQUIVALENTS		82,788.06	82,788.06		0.00
		9,640.85	9,337.86	0.02	-302.99
SWISS FRANC					
DIVIDENDS RECEIVABLE RECLAIM		59,368.50	59,368.50		0.00
		60,520.19	60,223.70	0.10	-296.49
NON-BASE CURRENCY		127.54	127.54		0.00
		128.39	129.38	0.00	0.99
TOTAL SWISS FRANC CASH & CASH EQUIVALENTS		59,496.04	59,496.04		0.00
		60,648.58	60,353.08	0.10	-295.50
U.S. DOLLAR					
60,230.400 BLACKROCK LIQ T FUND INSTL	100.0000	60,230.40	60,230.40		0.00
996229696 FUND 60	100.0000	60,230.40	60,230.40	0.10	0.00
DIVIDENDS RECEIVABLE		2,591.44	2,591.44		0.00
		2,591.44	2,591.44	0.00	0.00

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE		156.10 156.10	156.10 156.10	0.00	0.00 0.00
FOREIGN TAXES PAYABLE - DIVIDENDS		-54.82 -54.82	-54.82 -54.82	-0.00	0.00 0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		62,923.12 62,923.12	62,923.12 62,923.12	0.11	0.00 0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		513,789.66	514,755.82	0.88	966.16
EQUITY					
AUSTRALIAN DOLLAR					
1,310.000 RAMSAY HEALTH CARE LTD AA6041997	57.7300 40.6419	59,141.03 49,902.43	75,626.30 53,240.92	0.09	16,485.27 3,338.49
12,931.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	24.4600 17.2198	316,236.08 240,965.80	316,292.26 222,669.75	0.38	56.18 -18,296.05
3,087.000 AMCOR LTD/AUSTRALIA AA6066606	13.2500 9.3280	20,784.76 20,589.63	40,902.75 28,795.54	0.05	20,117.99 8,205.91
15,530.000 WESTPAC BANKING CORP AA6076142	25.0400 17.6282	428,789.01 332,438.05	388,871.20 273,765.32	0.47	-39,917.81 -58,672.73
16,865.000 FORTESCUE METALS GROUP LTD AA6086257	4.1900 2.9498	62,114.42 45,776.92	70,664.35 49,747.70	0.09	8,549.93 3,970.78
739.000 ASX LTD AA6129222	59.9400 42.1978	25,057.23 23,073.95	44,295.66 31,184.14	0.05	19,238.43 8,110.19

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,214.000 BHP GROUP LTD AA6144692	34.2300 24.0979	431,841.41 322,164.03	520,775.22 366,625.75	0.63	88,933.81 44,461.72
1,900.000 CALTEX AUSTRALIA LTD AA6161506	25.4800 17.9379	48,607.29 34,863.58	48,412.00 34,082.05	0.06	-195.29 -781.53
19,370.000 MIRVAC GROUP AA6161977	2.2400 1.5770	32,900.76 27,353.16	43,388.80 30,545.72	0.05	10,488.04 3,192.56
2,441.000 CSL LTD AA6185497	185.1600 130.3526	89,821.01 82,320.80	451,975.56 318,190.79	0.54	362,154.55 235,869.99
818.000 REA GROUP LTD AA6198573	73.9800 52.0819	32,376.59 29,597.06	60,515.64 42,603.01	0.07	28,139.05 13,005.95
15,494.000 TRANSURBAN GROUP AA6200882	11.6500 8.2016	124,229.06 101,150.88	180,505.10 127,075.59	0.22	56,276.04 25,924.71
269.000 COCHLEAR LTD AA6211798	173.5700 122.1933	19,501.49 17,957.95	46,690.33 32,869.99	0.06	27,188.84 14,912.04
13,135.000 ORIGIN ENERGY LTD AA6214867	6.4700 4.5549	88,311.33 66,193.76	84,983.45 59,828.35	0.10	-3,327.88 -6,365.41
7,680.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	72.3900 50.9626	451,839.07 391,683.45	555,955.20 391,392.46	0.67	104,116.13 -290.99
8,135.000 BORAL LTD AA6218678	4.9400 3.4778	40,979.98 29,751.65	40,186.90 28,291.58	0.05	-793.08 -1,460.07

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,282.000 RIO TINTO LTD AA6220104	78.4700 55.2429	140,530.15 109,616.17	179,068.54 126,064.25	0.22	38,538.39 16,448.08
5,187.000 APA GROUP AA6247305	8.5000 5.9840	42,710.35 32,013.55	44,089.50 31,039.01	0.05	1,379.15 -974.54
3,087.000 ARISTOCRAT LEISURE LTD AA6253980	21.8400 15.3754	41,576.43 31,038.88	67,420.08 47,463.74	0.08	25,843.65 16,424.86
10,676.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	7.0000 4.9280	48,679.54 41,909.38	74,732.00 52,611.33	0.09	26,052.46 10,701.95
11,319.000 GPT GROUP/THE AA6365867	5.3400 3.7594	40,482.47 33,733.11	60,443.46 42,552.20	0.07	19,960.99 8,819.09
2,737.000 ORICA LTD AA6458001	17.2500 12.1440	45,648.60 32,506.37	47,213.25 33,238.13	0.06	1,564.65 731.76
3,617.000 WORLEYPARSONS LTD AA6562471	11.4200 8.0397	42,521.00 30,498.19	41,306.14 29,079.52	0.05	-1,214.86 -1,418.67
6,768.000 SUNCORP GROUP LTD AA6585084	12.6300 8.8915	65,152.69 56,181.86	85,479.84 60,177.81	0.10	20,327.15 3,995.95
12,472.000 NATIONAL AUSTRALIA BANK LTD AA6624602	24.0700 16.9453	323,400.36 240,864.10	300,201.04 211,341.53	0.36	-23,199.32 -29,522.57
4,200.000 NEWCREST MINING LTD AA6637109	21.8000 15.3472	57,191.04 47,872.54	91,560.00 64,458.24	0.11	34,368.96 16,585.70

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,882.000 OIL SEARCH LTD AA6657602	7.1600 5.0406	67,246.35 48,710.99	70,755.12 49,811.60	0.09	3,508.77 1,100.61
13,382.000 INCITEC PIVOT LTD AA6673047	3.2800 2.3091	39,362.75 32,310.92	43,892.96 30,900.64	0.05	4,530.21 -1,410.28
14,234.000 SANTOS LTD AA6776709	5.4800 3.8579	56,811.63 42,383.74	78,002.32 54,913.63	0.09	21,190.69 12,529.89
3,682.000 SONIC HEALTHCARE LTD AA6821125	22.1100 15.5654	67,810.66 54,734.26	81,409.02 57,311.95	0.10	13,598.36 2,577.69
11,101.000 STOCKLAND AA6850850	3.5200 2.4781	40,872.10 29,315.52	39,075.52 27,509.17	0.05	-1,796.58 -1,806.35
2,615.000 WESFARMERS LTD AA6948837	32.2200 22.6829	83,974.68 77,339.14	84,255.30 59,315.73	0.10	280.62 -18,023.41
11,358.000 ALUMINA LTD AA6954983	2.3000 1.6192	20,056.89 18,469.39	26,123.40 18,390.87	0.03	6,066.51 -78.52
2,651.000 WOODSIDE PETROLEUM LTD AA6979725	31.3200 22.0493	78,986.25 60,704.88	83,029.32 58,452.64	0.10	4,043.07 -2,252.24
3,517.000 WOOLWORTHS GROUP LTD AA6981234	29.4200 20.7117	92,254.19 69,737.26	103,470.14 72,842.98	0.12	11,215.95 3,105.72
5,456.000 DEXUS AAB033YN9	10.6200 7.4765	33,942.37 28,227.59	57,942.72 40,791.67	0.07	24,000.35 12,564.08

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,342.000 GOODMAN GROUP AAB03FYZ5	10.6300 7.4835	60,746.71 47,469.68	131,195.46 92,361.60	0.16	70,448.75 44,891.92
1,965.000 MACQUARIE GROUP LTD AAB28YTC2	108.6500 76.4896	102,931.81 91,217.53	213,497.25 150,302.06	0.26	110,565.44 59,084.53
4,643.000 CROWN RESORTS LTD AAB29LCJ2	11.8600 8.3494	45,066.22 37,087.52	55,065.98 38,766.45	0.07	9,999.76 1,678.93
2,741.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	15.1200 10.6445	19,635.37 18,081.23	41,443.92 29,176.52	0.05	21,808.55 11,095.29
3,760.000 TREASURY WINE ESTATES LTD AAB61JC64	14.8000 10.4192	23,850.99 20,195.12	55,648.00 39,176.19	0.07	31,797.01 18,981.07
6,530.000 SYDNEY AIRPORT AAB70DWB3	6.7300 4.7379	41,486.23 30,183.30	43,946.90 30,938.62	0.05	2,460.67 755.32
12,851.000 AURIZON HOLDINGS LTD AAB87CVM3	4.2800 3.0131	51,944.00 36,989.33	55,002.28 38,721.61	0.07	3,058.28 1,732.28
288.000 ONEMARKET LTD AABFM70D5	0.5700 0.4013	438.75 331.98	164.16 115.57	0.00	-274.59 -216.41
10,400.000 SCENTRE GROUP AABLZH0Z7	3.9000 2.7456	41,100.54 29,479.36	40,560.00 28,554.24	0.05	-540.54 -925.12
23,271.000 HEALTHSCOPE LTD AABP46PW6	2.2300 1.5699	44,469.83 31,666.96	51,894.33 36,533.61	0.06	7,424.50 4,866.65

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,676.000 MEDIBANK PVT LTD AABRTNNQ3	2.5700 1.8093	41,736.22 29,935.30	45,427.32 31,980.83	0.05	3,691.10 2,045.53
4,940.000 AGL ENERGY LTD AABSS7GP7	20.6000 14.5024	67,394.23 58,222.97	101,764.00 71,641.86	0.12	34,369.77 13,418.89
29,226.000 SOUTH32 LTD AABWSW5D2	3.3500 2.3584	70,873.98 55,077.81	97,907.10 68,926.60	0.12	27,033.12 13,848.79
27,689.000 VICINITY CENTRES AABY7QXS0	2.6000 1.8304	73,135.51 52,079.80	71,991.40 50,681.95	0.09	-1,144.11 -1,397.85
TOTAL AUSTRALIAN DOLLAR EQUITY		4,386,551.41 3,471,968.83	5,635,018.49 3,967,053.01	6.78	1,248,467.08 495,084.18
DANISH KRONE					
272.000 CARLSBERG A/S SD4169217	692.6000 106.0976	198,765.33 30,612.86	188,387.20 28,858.55	0.05	-10,378.13 -1,754.31
22.000 AP MOLLER - MAERSK A/S SD4253045	8,184.0000 1,253.6861	189,330.62 29,314.35	180,048.00 27,581.09	0.05	-9,282.62 -1,733.26
3,875.000 DANSKE BANK A/S SD4588820	128.9000 19.7459	513,676.06 83,703.28	499,487.50 76,515.22	0.13	-14,188.56 -7,188.06
247.000 GENMAB A/S SD4595734	1,067.5000 163.5276	218,421.05 33,063.37	263,672.50 40,391.32	0.07	45,251.45 7,327.95
831.000 VESTAS WIND SYSTEMS A/S SD5964657	492.1000 75.3835	212,177.24 32,325.13	408,935.10 62,643.72	0.11	196,757.86 30,318.59

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 DSV A/S SDB1WT5G0	429.2000 65.7481	105,052.50 18,674.67	429,200.00 65,748.05	0.11	324,147.50 47,073.38
660.000 PANDORA A/S SDB44XTX3	265.3000 40.6406	185,618.76 28,245.17	175,098.00 26,822.82	0.05	-10,520.76 -1,422.35
1,000.000 NOVOZYMES A/S SDB798FW3	290.9000 44.5622	147,473.70 26,215.68	290,900.00 44,562.23	0.08	143,426.30 18,346.55
750.000 COLOPLAST A/S SDB8FMRX8	605.0000 92.6784	119,487.21 21,318.35	453,750.00 69,508.80	0.12	334,262.79 48,190.45
9,250.000 NOVO NORDISK A/S SDBHC8X98	297.9000 45.6345	818,664.13 147,187.48	2,755,575.00 422,119.50	0.72	1,936,910.87 274,932.02
1,508.000 ISS A/S SDBKJ9RT5	182.0500 27.8878	251,660.17 42,022.85	274,531.40 42,054.76	0.07	22,871.23 31.91
1,000.000 ORSTED A/S SDBYT16L1	435.7000 66.7438	243,421.65 34,832.99	435,700.00 66,743.77	0.11	192,278.35 31,910.78
TOTAL DANISH KRONE EQUITY		3,203,748.42 527,516.18	6,355,284.70 973,549.83	1.66	3,151,536.28 446,033.65
EURO CURRENCY UNIT					
1,220.000 OMV AG EA4651454	38.2500 43.7255	24,497.64 30,432.20	46,665.00 53,345.09	0.09	22,167.36 22,912.89
985.000 VOESTALPINE AG EA4943406	26.1000 29.8362	26,204.25 29,777.20	25,708.50 29,388.67	0.05	-495.75 -388.53

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,499.000 ERSTE GROUP BANK AG EA5289833	29.0500 33.2085	30,403.84 34,071.90	43,545.95 49,779.55	0.09	13,142.11 15,707.65
1,342.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	22.2000 25.3779	24,483.61 26,053.01	29,792.40 34,057.18	0.06	5,308.79 8,004.17
29.000 IMMOFINANZ AG EABFZ5BQ0	20.9000 23.8918	0.00 0.00	606.10 692.86	0.00	606.10 692.86
1,655.000 KBC GROUP NV EB4497740	56.6800 64.7937	71,300.72 90,688.74	93,805.40 107,233.64	0.18	22,504.68 16,544.90
255.000 SOLVAY SA EB4821105	87.3200 99.8199	19,667.78 26,625.26	22,266.60 25,454.06	0.04	2,598.82 -1,171.20
433.000 UCB SA EB5596995	71.3000 81.5066	13,888.92 18,802.13	30,872.90 35,292.36	0.06	16,983.98 16,490.23
340.000 GROUPE BRUXELLES LAMBERT SA EB7097323	76.0800 86.9709	25,267.83 28,713.10	25,867.20 29,570.09	0.05	599.37 856.99
1,100.000 AGEAS EBB86S2N3	39.3000 44.9258	29,585.09 38,500.91	43,230.00 49,418.37	0.08	13,644.91 10,917.46
1,042.000 UMICORE SA EBBF44467	34.8600 39.8502	13,998.46 18,950.42	36,324.12 41,523.92	0.07	22,325.66 22,573.50
3,547.000 ANHEUSER-BUSCH INBEV SA/NV EBBYHL24	57.7000 65.9598	139,755.42 186,948.65	204,661.90 233,959.25	0.40	64,906.48 47,010.60

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,175.000 ADIDAS AG ED4031974	182.4000 208.5106	51,677.72 68,217.75	214,320.00 244,999.91	0.42	162,642.28 176,782.16
1,818.000 FRESENIUS SE & CO KGAA ED4352099	42.3800 48.4467	33,846.17 45,819.25	77,046.84 88,076.10	0.15	43,200.67 42,256.85
1,176.000 UNITED INTERNET AG ED4354137	38.2000 43.6683	13,477.82 18,245.59	44,923.20 51,353.96	0.09	31,445.38 33,108.37
362.000 HANNOVER RUECK SE ED4511801	117.7000 134.5488	13,531.08 18,317.70	42,607.40 48,706.65	0.08	29,076.32 30,388.95
1,209.000 GEA GROUP AG ED4557101	22.5000 25.7209	23,057.53 29,215.90	27,202.50 31,096.54	0.05	4,144.97 1,880.64
497.000 CONTINENTAL AG ED4598584	120.7500 138.0354	39,242.30 51,092.45	60,012.75 68,603.58	0.12	20,770.45 17,511.13
4,720.000 DEUTSCHE POST AG ED4617855	23.9100 27.3327	74,991.86 94,863.15	112,855.20 129,010.42	0.22	37,863.34 34,147.27
552.000 MERCK KGAA ED4741846	89.9800 102.8606	19,473.25 27,434.01	49,668.96 56,779.07	0.10	30,195.71 29,345.06
1,693.000 RWE AG ED4768963	18.9650 21.6798	32,420.22 36,840.72	32,107.75 36,703.97	0.06	-312.47 -136.75
3,989.000 SAP SE ED4846280	86.9300 99.3740	148,865.02 200,935.15	346,763.77 396,403.00	0.68	197,898.75 195,467.85

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,696.000 E.ON SE ED4942907	8.6270 9.8620	59,313.48 68,342.66	57,766.39 66,035.65	0.11	-1,547.09 -2,307.01
329.000 HENKEL AG & CO KGAA ED5002461	85.7500 98.0251	12,582.46 17,091.08	28,211.75 32,250.26	0.06	15,629.29 15,159.18
38.000 PUMA SE ED5064727	427.0000 488.1251	15,789.25 18,897.36	16,226.00 18,548.75	0.03	436.75 -348.61
4,031.000 BAYER AG ED5069213	60.5600 69.2292	211,765.64 279,771.04	244,117.36 279,062.76	0.48	32,351.72 -708.28
3,941.000 BASF SE ED5086571	60.4000 69.0463	185,319.61 250,876.42	238,036.40 272,111.31	0.47	52,716.79 21,234.89
379.000 BEIERSDORF AG ED5107401	91.1600 104.2096	16,856.87 22,819.99	34,549.64 39,495.42	0.07	17,692.77 16,675.43
215.000 HOCHTIEF AG ED5108664	117.7000 134.5488	13,717.41 18,569.95	25,305.50 28,927.98	0.05	11,588.09 10,358.03
604.000 HEIDELBERGCEMENT AG ED5120677	53.3800 61.0213	25,441.11 34,440.91	32,241.52 36,856.89	0.06	6,800.41 2,415.98
1,271.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	56.6400 64.7480	56,329.89 76,802.94	71,989.44 82,294.73	0.14	15,659.55 5,491.79
1,948.000 ALLIANZ SE ED5231482	175.1400 200.2113	183,203.56 248,011.82	341,172.72 390,011.59	0.67	157,969.16 141,999.77

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,460.000 DEUTSCHE LUFTHANSA AG ED5287484	19.7000 22.5201	27,483.63 31,274.99	28,762.00 32,879.28	0.06	1,278.37 1,604.29
847.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	190.5500 217.8272	103,131.44 139,614.18	161,395.85 184,499.67	0.32	58,264.41 44,885.49
190.000 VOLKSWAGEN AG ED5497109	139.1000 159.0122	13,610.80 18,425.63	26,429.00 30,212.31	0.05	12,818.20 11,786.68
4,577.000 DAIMLER AG ED5529026	45.9100 52.4820	171,455.29 223,942.60	210,130.07 240,210.19	0.41	38,674.78 16,267.59
2,386.000 THYSSENKRUPP AG ED5636920	14.9800 17.1244	37,693.78 42,833.33	35,742.28 40,858.79	0.07	-1,951.50 -1,974.54
3,609.000 SIEMENS AG ED5727976	97.3800 111.3199	273,764.22 363,550.31	351,444.42 401,753.69	0.69	77,680.20 38,203.38
685.000 1&1 DRILLISCH AG ED5734675	44.5000 50.8702	26,728.36 30,816.46	30,482.50 34,846.07	0.06	3,754.14 4,029.61
406.000 LINDE AG ED5740813	193.7500 221.4853	35,924.60 48,632.92	78,662.50 89,923.04	0.15	42,737.90 41,290.12
3,332.000 DEUTSCHE BANK AG ED5750358	6.9670 7.9643	31,703.75 36,428.55	23,214.04 26,537.13	0.05	-8,489.71 -9,891.42
1,683.000 BAYERISCHE MOTOREN WERKE AG ED5756025	70.7000 80.8207	69,509.00 89,883.51	118,988.10 136,021.25	0.23	49,479.10 46,137.74

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,174.000 DEUTSCHE TELEKOM AG ED5842353	14.8200 16.9415	191,934.33 246,414.23	254,518.68 290,953.03	0.50	62,584.35 44,538.80
5,170.000 INFINEON TECHNOLOGIES AG ED5889503	17.3650 19.8508	32,417.43 42,084.40	89,777.05 102,628.63	0.18	57,359.62 60,544.23
737.000 DEUTSCHE BOERSE AG ED7021964	104.9500 119.9736	78,048.40 90,913.10	77,348.15 88,420.54	0.15	-700.25 -2,492.56
340.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	62.4600 71.4011	13,382.29 18,116.28	21,236.40 24,276.39	0.04	7,854.11 6,160.11
266.000 WIRECARD AG ED7508929	132.8000 151.8103	26,405.72 32,290.23	35,324.80 40,381.55	0.07	8,919.08 8,091.32
155.000 MTU AERO ENGINES AG EDB09DHL4	158.4000 181.0750	26,037.51 29,587.72	24,552.00 28,066.62	0.05	-1,485.51 -1,521.10
1,907.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	40.0000 45.7260	27,366.54 37,687.83	76,280.00 87,199.48	0.15	48,913.46 49,511.65
767.000 BRENNTAG AG EDB4YVF55	37.7000 43.0968	23,674.08 31,015.63	28,915.90 33,055.21	0.06	5,241.82 2,039.58
7,689.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	3.4180 3.9073	26,706.48 31,081.00	26,281.00 30,043.13	0.05	-425.48 -1,037.87
1,199.000 OSRAM LICHT AG EDB923933	37.9200 43.3482	34,122.53 43,265.48	45,466.08 51,974.55	0.09	11,343.55 8,709.07

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,272.000 VONOVIA SE EDBBJPFY6	39.5900 45.2573	67,864.75 73,257.31	89,948.48 102,824.60	0.18	22,083.73 29,567.29
1,615.000 PROSIEBENSAT.1 MEDIA SE EDBCZM1B8	15.5500 17.7760	25,247.00 28,689.43	25,113.25 28,708.21	0.05	-133.75 18.78
697.000 SIEMENS HEALTHINEERS AG EDBD594Y5	36.5450 41.7764	25,760.05 29,272.43	25,471.87 29,118.17	0.05	-288.18 -154.26
652.000 INNOGY SE EDBDCFZS2	40.7300 46.5605	24,918.85 30,472.01	26,555.96 30,357.45	0.05	1,637.11 -114.56
896.000 COVESTRO AG EDBYTBWY7	43.1800 49.3612	39,147.89 44,485.71	38,689.28 44,227.65	0.08	-458.61 -258.06
188.000 LINDE PLC EDBYWD9S8	138.5500 158.3834	24,978.90 29,113.59	26,047.40 29,776.09	0.05	1,068.50 662.50
2,213.000 QIAGEN NV EDBYXS699	29.6800 33.9287	42,997.97 52,790.21	65,681.84 75,084.20	0.13	22,683.87 22,293.99
843.000 DELIVERY HERO SE EDBZCNB45	32.5000 37.1524	24,509.83 27,851.75	27,397.50 31,319.45	0.05	2,887.67 3,467.70
1,619.000 ENDESA SA EE5271783	20.1300 23.0116	28,978.39 32,258.74	32,590.47 37,255.80	0.06	3,612.08 4,997.06
3,570.000 BANKINTER SA EE5474007	7.0180 8.0226	19,833.45 24,599.06	25,054.26 28,640.78	0.05	5,220.81 4,041.72

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,746.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	4.6355 5.2991	150,237.21 165,673.51	123,981.08 141,728.97	0.24	-26,256.13 -23,944.54
3,855.000 NATURGY ENERGY GROUP SA EE5650424	22.2600 25.4465	62,277.97 70,081.43	85,812.30 98,096.33	0.17	23,534.33 28,014.90
5,601.000 REPSOL SA EE5669358	14.0800 16.0956	76,802.69 86,196.11	78,862.08 90,151.19	0.15	2,059.39 3,955.08
66,704.000 BANCO SANTANDER SA EE5705947	3.9730 4.5417	333,946.69 377,956.22	265,014.99 302,951.89	0.52	-68,931.70 -75,004.33
11,559.000 TELEFONICA SA EE5732529	7.3390 8.3896	100,139.57 109,101.15	84,831.50 96,975.13	0.17	-15,308.07 -12,126.02
1,214.000 ENAGAS SA EE7383073	23.6100 26.9898	22,547.07 28,742.83	28,662.54 32,765.58	0.06	6,115.47 4,022.75
1,573.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	33.8300 38.6728	47,057.47 50,210.51	53,214.59 60,832.26	0.10	6,157.12 10,621.75
4,803.000 FERROVIAL SA EEB038516	17.6950 20.2280	64,032.25 72,496.52	84,989.09 97,155.28	0.17	20,956.84 24,658.76
24,771.000 BANCO DE SABADELL SA EEB1X8QN0	1.0005 1.1437	26,072.12 29,627.06	24,783.39 28,331.13	0.05	-1,288.73 -1,295.93
11,468.000 CAIXABANK SA EEB283W91	3.1640 3.6169	32,417.81 36,029.47	36,284.75 41,478.91	0.07	3,866.94 5,449.44

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,246.000 IBERDROLA SA EEB288C92	7.0180 8.0226	160,941.25 187,264.76	198,230.43 226,607.12	0.39	37,289.18 39,342.36
2,403.000 AMADEUS IT GROUP SA EEB3MSM24	60.8400 69.5492	57,512.12 69,199.82	146,198.52 167,126.84	0.29	88,686.40 97,927.02
10,778.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	6.9200 7.9106	48,391.61 54,712.10	74,583.76 85,260.43	0.15	26,192.15 30,548.33
1,860.000 RED ELECTRICA CORP SA EEBD6FXN0	19.4950 22.2857	18,434.84 24,956.17	36,260.70 41,451.42	0.07	17,825.86 16,495.25
5,601.000 REPSOL SA EEBGPFVB0 RTS	0.4000 0.4573	2,246.00 2,563.47	2,240.40 2,561.11	0.00	-5.60 -2.36
5,400.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	22.3500 25.5494	64,464.23 83,526.94	120,690.00 137,966.77	0.24	56,225.77 54,439.83
393.000 AENA SME SA EEBVRZ8L5	135.7500 155.1826	39,175.42 44,221.35	53,349.75 60,986.77	0.10	14,174.33 16,765.42
2,390.000 GRIFOLS SA EEBYY3DX0	22.9000 26.1781	11,832.85 16,018.71	54,731.00 62,565.74	0.11	42,898.15 46,547.03
943.000 BOUYGUES SA EF4002129	31.3400 35.8263	30,139.67 34,249.22	29,553.62 33,784.22	0.06	-586.05 -465.00
2,457.000 AIRBUS SE EF4012250	83.9600 95.9789	59,362.18 79,751.65	206,289.72 235,820.09	0.40	146,927.54 156,068.44

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,972.000 VEOLIA ENVIRONNEMENT SA EF4031870	17.9550 20.5253	65,000.81 71,153.01	71,317.26 81,526.33	0.14	6,316.45 10,373.32
1,027.000 L'OREAL SA EF4057800	201.2000 230.0018	81,142.74 109,846.98	206,632.40 236,211.83	0.40	125,489.66 126,364.85
1,079.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	258.2000 295.1613	100,446.03 134,426.73	278,597.80 318,479.08	0.54	178,151.77 184,052.35
452.000 THALES SA EF4162790	102.0000 116.6013	13,446.94 18,203.80	46,104.00 52,703.79	0.09	32,657.06 34,499.99
988.000 CAPGEMINI SE EF4163434	86.8000 99.2254	51,032.32 61,688.64	85,758.40 98,034.71	0.17	34,726.08 36,346.07
456.000 INGENICO GROUP SA EF4196897	49.5400 56.6317	23,703.47 26,935.44	22,590.24 25,824.03	0.04	-1,113.23 -1,111.41
911.000 PUBLICIS GROUPE SA EF4380426	50.0800 57.2490	32,748.11 42,194.96	45,622.88 52,153.80	0.09	12,874.77 9,958.84
905.000 FAURECIA SA EF4400448	33.0700 37.8040	28,398.40 32,270.53	29,928.35 34,212.59	0.06	1,529.95 1,942.06
864.000 CIE GENERALE DES ETABLISSEMENT EF4588366	86.7000 99.1111	54,441.30 69,932.68	74,908.80 85,631.99	0.15	20,467.50 15,699.31
880.000 PERNOD RICARD SA EF4682326	143.3000 163.8134	57,519.09 76,952.35	126,104.00 144,155.79	0.25	68,584.91 67,203.44

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
795.000 RENAULT SA EF4712792	54.5500 62.3588	28,236.61 38,225.31	43,367.25 49,575.27	0.08	15,130.64 11,349.96
2,692.000 SCHNEIDER ELECTRIC SE EF4834109	59.7200 68.2689	126,727.40 161,939.20	160,766.24 183,779.93	0.31	34,038.84 21,840.73
4,560.000 VIVENDI SA EF4834778	21.2800 24.3262	80,833.15 89,199.14	97,036.80 110,927.62	0.19	16,203.65 21,728.48
7,391.000 ORANGE SA EF5176179	14.1550 16.1813	105,864.81 117,430.76	104,619.61 119,595.91	0.20	-1,245.20 2,165.15
132.000 HERMES INTERNATIONAL EF5253978	484.8000 554.1991	28,317.96 34,243.89	63,993.60 73,154.28	0.13	35,675.64 38,910.39
616.000 DASSAULT SYSTEMES SE EF5330040	103.7000 118.5447	13,731.34 18,588.80	63,879.20 73,023.51	0.12	50,147.86 54,434.71
461.000 KERING SA EF5505070	411.6000 470.5205	55,016.56 74,059.99	189,747.60 216,909.97	0.37	134,731.04 142,849.98
1,644.000 CNP ASSURANCES EF5543980	18.5200 21.1711	31,147.36 35,394.31	30,446.88 34,805.35	0.06	-700.48 -588.96
2,775.000 CARREFOUR SA EF5641560	14.9100 17.0444	40,782.12 46,342.76	41,375.25 47,298.12	0.08	593.13 955.36
5,057.000 SANOFI EF5671732	75.6600 86.4907	293,805.24 382,985.20	382,612.62 437,383.62	0.75	88,807.38 54,398.42

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,867.000 ACCOR SA EF5852845	37.1100 42.4223	60,546.39 69,474.43	69,284.37 79,202.43	0.14	8,737.98 9,728.00
1,631.000 NOKIA OYJ EF5946456	5.0640 5.7889	10,764.60 11,796.39	8,259.38 9,441.71	0.02	-2,505.22 -2,354.68
5,374.000 STMICROELECTRONICS NV EF5962339	12.4850 14.2722	46,670.51 56,030.34	67,094.39 76,698.95	0.13	20,423.88 20,668.61
4,855.000 SOCIETE GENERALE SA EF5966512	27.8200 31.8024	138,304.05 161,625.76	135,066.10 154,400.81	0.26	-3,237.95 -7,224.95
390.000 EURAZEO SE EF7042395	61.8000 70.6467	13,366.90 18,013.03	24,102.00 27,552.20	0.05	10,735.10 9,539.17
404.000 SODEXO SA EF7062716	89.5000 102.3119	18,209.30 24,650.84	36,158.00 41,334.02	0.07	17,948.70 16,683.18
11,092.000 AXA SA EF7088422	18.8580 21.5575	181,300.62 230,942.01	209,172.94 239,116.05	0.41	27,872.32 8,174.04
3,981.000 PEUGEOT SA EF7103528	18.6450 21.3140	56,059.44 61,562.60	74,225.75 84,851.17	0.15	18,166.31 23,288.57
652.000 JCDECAUX SA EF7136668	24.5200 28.0300	13,679.28 18,518.33	15,987.04 18,275.58	0.03	2,307.76 -242.75
1,320.263 ESSILORLUXOTTICA SA EF7212477	110.4500 126.2609	91,838.04 113,418.52	145,823.05 166,697.62	0.28	53,985.01 53,279.10

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,992.000 CREDIT AGRICOLE SA EF7262613	9.4300 10.7799	28,753.01 31,241.58	28,214.56 32,253.47	0.06	-538.45 1,011.89
3,949.000 BNP PARIBAS SA EF7309687	39.4750 45.1258	196,282.17 225,526.71	155,886.78 178,201.97	0.30	-40,395.39 -47,324.74
3,165.000 CIE DE SAINT-GOBAIN EF7380480	29.1650 33.3400	91,423.39 103,888.97	92,307.23 105,521.01	0.18	883.84 1,632.04
261.000 WENDEL SA EF7390117	104.7000 119.6878	15,723.56 19,350.98	27,326.70 31,238.52	0.05	11,603.14 11,887.54
1,224.000 KLEPIERRE SA EF7582556	26.9600 30.8193	34,232.28 38,899.85	32,999.04 37,722.85	0.06	-1,233.24 -1,177.00
274.000 GECINA SA EF7742465	113.0000 129.1760	25,842.81 33,873.46	30,962.00 35,394.21	0.06	5,119.19 1,520.75
312.000 COVIVIO EF7745633	84.2000 96.2532	27,176.38 30,925.37	26,270.40 30,031.01	0.05	-905.98 -894.36
203.000 ILIAD SA EF7759436	122.6500 140.2073	25,596.22 29,086.26	24,897.95 28,462.09	0.05	-698.27 -624.17
1,747.000 SES SA EFB00ZQQ8	16.7100 19.1020	27,922.28 32,495.95	29,192.37 33,371.26	0.06	1,270.09 875.31
1,383.000 SAFRAN SA EFB058TZ0	105.4000 120.4880	49,926.78 65,412.03	145,768.20 166,634.92	0.28	95,841.42 101,222.89

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,103.000 ENGIE SA EFB0C2CQ3	12.5250 14.3180	82,519.43 90,782.07	88,965.08 101,700.43	0.17	6,445.65 10,918.36
1,551.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	17.2050 19.6679	26,358.12 32,232.03	26,684.96 30,504.91	0.05	326.84 -1,727.12
4,648.000 ELECTRICITE DE FRANCE SA EFB0NJ12	13.8000 15.7755	42,538.12 45,970.94	64,142.40 73,324.38	0.13	21,604.28 27,353.44
565.000 ARKEMA SA EFB0Z5YZ7	74.9600 85.6905	28,949.34 35,962.32	42,352.40 48,415.15	0.08	13,403.06 12,452.83
1,695.000 LEGRAND SA EFB11ZRK7	49.3000 56.3573	63,353.08 79,567.49	83,563.50 95,525.62	0.16	20,210.42 15,958.13
354.000 EIFFAGE SA EFB13X011	72.9600 83.4042	13,851.86 18,751.96	25,827.84 29,525.10	0.05	11,975.98 10,773.14
10,034.000 TOTAL SA EFB15C551	46.1800 52.7907	454,724.79 562,014.22	463,370.12 529,701.55	0.91	8,645.33 -32,312.67
224.000 AEROPORTS DE PARIS EFB164FY4	165.5000 189.1913	13,823.23 18,713.19	37,072.00 42,378.86	0.07	23,248.77 23,665.67
5,751.000 NATIXIS SA EFB1HDJL6	4.1190 4.7086	25,018.50 30,709.24	23,688.37 27,079.36	0.05	-1,330.13 -3,629.88
498.000 UBISOFT ENTERTAINMENT SA EFB1L3CS5	70.4800 80.5692	34,522.25 39,229.36	35,099.04 40,123.47	0.07	576.79 894.11

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,444.000 SCOR SE EFB1LB9P7	39.4000 45.0401	36,650.16 42,874.47	56,893.60 65,037.92	0.11	20,243.44 22,163.45
2,508.000 VINCI SA EFB1XH021	72.0200 82.3297	109,570.54 145,509.27	180,626.16 206,482.79	0.35	71,055.62 60,973.52
2,706.000 DANONE SA EFB1Y9TB7	61.5100 70.3152	129,159.00 170,206.88	166,446.06 190,272.81	0.33	37,287.06 20,065.93
1,984.000 AIR LIQUIDE SA EFB1YXBJ6	108.4500 123.9746	133,261.48 172,975.66	215,164.80 245,965.64	0.42	81,903.32 72,989.98
1,372.000 BUREAU VERITAS SA EFB28DTJ8	17.7950 20.3424	13,776.62 18,650.10	24,414.74 27,909.71	0.05	10,638.12 9,259.61
2,415.000 GETLINK SE EFB292JQ6	11.7300 13.4092	27,021.49 30,749.10	28,327.95 32,383.10	0.06	1,306.46 1,634.00
2,830.000 EDENRED EFB62G1B5	32.1100 36.7065	51,571.19 57,565.89	90,871.30 103,879.53	0.18	39,300.11 46,313.64
436.000 BIOMERIEUX EFBF0LBX7	57.5000 65.7311	25,639.02 29,134.90	25,070.00 28,658.77	0.05	-569.02 -476.13
391.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	135.4000 154.7825	48,220.32 65,264.33	52,941.40 60,519.96	0.10	4,721.08 -4,744.37
760.000 AMUNDI SA EFBYZR017	46.1600 52.7678	35,128.12 39,917.84	35,081.60 40,103.53	0.07	-46.52 185.69

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,219.000 INTESA SANPAOLO SPA EI4076838	1.9398 2.2175	113,795.35 131,889.08	116,812.82 133,534.58	0.23	3,017.47 1,645.50
9,698.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	7.3760 8.4319	69,228.74 82,361.08	71,532.45 81,772.32	0.14	2,303.71 -588.76
47,133.000 ENEL SPA EI7144567	5.0440 5.7660	190,011.09 220,476.08	237,738.85 271,771.17	0.46	47,727.76 51,295.09
12,687.000 ENI SPA EI7145051	13.7480 15.7160	180,371.83 196,290.50	174,420.88 199,389.23	0.34	-5,950.95 3,098.73
13,983.000 SNAM SPA EI7251479	3.8190 4.3657	52,823.84 57,109.08	53,401.08 61,045.44	0.10	577.24 3,936.36
46,518.000 TELECOM ITALIA SPA/MILANO EI7634393	0.4833 0.5525	25,558.05 29,042.89	22,482.15 25,700.47	0.04	-3,075.90 -3,342.42
3,375.000 ATLANTIA SPA EI7667161	18.0700 20.6567	56,311.01 68,685.04	60,986.25 69,716.43	0.12	4,675.24 1,031.39
13,546.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.9530 5.6620	47,156.08 60,064.93	67,093.34 76,697.75	0.13	19,937.26 16,632.82
866.000 RECORDATI SPA EIB07DRZ3	30.2900 34.6260	25,299.11 29,168.60	26,231.14 29,986.13	0.05	932.03 817.53
1,575.000 PRYSMIAN SPA EIB1W4V62	16.8700 19.2849	26,539.13 30,157.74	26,570.25 30,373.78	0.05	31.12 216.04

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
521.000 FERRARI NV EIBD6G500	86.7800 99.2026	23,288.43 26,125.26	45,212.38 51,684.53	0.09	21,923.95 25,559.27
9,538.000 CNH INDUSTRIAL NV EIBDSV2V8	7.8480 8.9714	72,179.64 78,616.04	74,854.22 85,569.60	0.15	2,674.58 6,953.56
4,728.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	12.6820 14.4974	37,721.55 42,398.13	59,960.50 68,543.85	0.12	22,238.95 26,145.72
8,452.000 UNICREDIT SPA EIBYMXPS6	9.8940 11.3103	94,653.20 105,864.26	83,624.09 95,594.88	0.16	-11,029.11 -10,269.38
727.000 EXOR NV EIBYSLCX9	47.2600 54.0253	21,366.45 29,454.72	34,358.02 39,276.37	0.07	12,991.57 9,821.65
4,244.000 POSTE ITALIANE SPA EIBYYN706	6.9840 7.9838	26,046.24 29,639.32	29,640.10 33,883.08	0.06	3,593.86 4,243.76
1,391.000 AKZO NOBEL NV EN5458315	70.4000 80.4778	65,175.23 82,827.83	97,926.40 111,944.56	0.19	32,751.17 29,116.73
1,044.000 WOLTERS KLUWER NV EN5671511	51.6600 59.0551	16,989.15 22,999.06	53,933.04 61,653.55	0.11	36,943.89 38,654.49
20,984.000 KONINKLIJKE KPN NV EN5956078	2.5600 2.9265	40,784.19 49,678.13	53,719.04 61,408.92	0.10	12,934.85 11,730.79
3,615.000 KONINKLIJKE PHILIPS NV EN5986620	30.9300 35.3576	104,951.58 119,977.69	111,811.95 127,817.83	0.22	6,860.37 7,840.14

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,305.000 HEINEKEN NV EN7792554	77.2000 88.2512	61,703.67 78,431.20	100,746.00 115,167.79	0.20	39,042.33 36,736.59
527.000 HEINEKEN HOLDING NV ENB0CCH48	73.7500 84.3073	32,403.10 38,236.07	38,866.25 44,429.95	0.08	6,463.15 6,193.88
661.000 KONINKLIJKE DSM NV ENB0HZL96	71.4400 81.6666	22,352.97 30,260.33	47,221.84 53,981.65	0.09	24,868.87 23,721.32
7,172.000 UNILEVER NV ENB12T3J2	47.4200 54.2082	170,423.69 228,786.10	340,096.24 388,781.02	0.66	169,672.55 159,994.92
1,919.000 ASML HOLDING NV ENB929F49	137.1600 156.7945	57,838.97 78,935.02	263,210.04 300,888.56	0.51	205,371.07 221,953.54
7,943.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	22.0750 25.2350	93,171.29 123,524.01	175,341.73 200,441.90	0.34	82,170.44 76,917.89
1,093.000 NN GROUP NV ENBNG8PQ5	34.8000 39.7816	26,452.89 30,000.22	38,036.40 43,481.31	0.07	11,583.51 13,481.09
3,065.000 ARCELORMITTAL ENBYPBS65	18.1400 20.7367	49,346.14 55,952.02	55,599.10 63,558.11	0.11	6,252.96 7,606.09
2,749.000 ABN AMRO GROUP NV ENBYQP139	20.5400 23.4803	46,771.45 52,540.45	56,464.46 64,547.35	0.11	9,693.01 12,006.90
5,151.000 RELX PLC ENBYWLC62	17.9700 20.5424	33,409.57 44,121.37	92,563.47 105,813.93	0.18	59,153.90 61,692.56

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,471.000 ING GROEP NV ENBZ57394	9.4100 10.7570	139,968.20 185,332.69	164,402.11 187,936.27	0.32	24,433.91 2,603.58
4,636.000 BANCO ESPIRITO SANTO SA EP4058061	0.0000 0.0000	9,004.65 12,190.60	0.00 0.00	0.00	-9,004.65 -12,190.60
10,728.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.0490 3.4855	32,554.85 37,851.03	32,709.67 37,392.06	0.06	154.82 -458.97
2,560.000 GALP ENERGIA SGPS SA EPB1FW752	13.7950 15.7698	36,303.57 39,768.44	35,315.20 40,370.57	0.07	-988.37 602.13
3,583.000 CRH PLC EZ4182240	23.1000 26.4068	67,149.00 91,448.43	82,767.30 94,615.44	0.16	15,618.30 3,167.01
602.000 KERRY GROUP PLC EZ4519573	86.5000 98.8825	14,175.13 19,189.59	52,073.00 59,527.25	0.10	37,897.87 40,337.66
1,500.000 SMURFIT KAPPA GROUP PLC EZB1RR824	23.2600 26.5897	34,135.94 38,790.37	34,890.00 39,884.50	0.07	754.06 1,094.13
6,551.000 BANK OF IRELAND GROUP PLC EZBD1RP68	4.8600 5.5557	33,133.29 37,651.02	31,837.86 36,395.45	0.06	-1,295.43 -1,255.57
363.000 PADDY POWER BETFAIR PLC EZBWT6H87	71.6500 81.9067	26,118.23 29,679.45	26,008.95 29,732.13	0.05	-109.28 52.68
3,562.000 RYANAIR HOLDINGS PLC EZBYTBXV3	10.7500 12.2889	14,672.04 19,862.28	38,291.50 43,772.93	0.07	23,619.46 23,910.65

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,160.000 WARTSILA OYJ ABP SF4525181	13.8950 15.8841	13,841.72 18,738.23	30,013.20 34,309.59	0.06	16,171.48 15,571.36
2,231.000 UPM-KYMMENE OYJ SF5051252	22.1500 25.3208	22,276.51 30,156.83	49,416.65 56,490.64	0.10	27,140.14 26,333.81
2,707.000 STORA ENSO OYJ SF5072670	10.0850 11.5287	14,814.69 20,055.39	27,300.10 31,208.11	0.05	12,485.41 11,152.72
1,803.000 SAMPO OYJ SF5226037	38.4100 43.9084	36,204.30 49,011.57	69,253.23 79,166.83	0.14	33,048.93 30,155.26
1,397.000 FORTUM OYJ SF5579559	19.1000 21.8342	25,857.42 29,424.45	26,682.70 30,502.33	0.05	825.28 1,077.88
878.000 ELISA OYJ SF5701518	36.0800 41.2449	26,985.64 28,715.42	31,678.24 36,212.98	0.06	4,692.60 7,497.56
549.000 METSO OYJ SF5713422	22.9000 26.1781	10,738.23 14,536.88	12,572.10 14,371.80	0.02	1,833.87 -165.08
26,128.000 NOKIA OYJ SF5902942	5.0300 5.7500	110,652.07 120,642.92	131,423.84 150,237.16	0.26	20,771.77 29,594.24
1,035.000 NESTE OYJ SFB06YV43	67.3600 77.0026	13,523.86 18,307.92	69,717.60 79,697.67	0.14	56,193.74 61,389.75
694.000 NOKIAN RENKAAT OYJ SFB07G375	26.8200 30.6593	13,331.46 18,047.47	18,613.08 21,277.54	0.04	5,281.62 3,230.07

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PARA EAFE - PI 2 -		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
1,467.000 KONE OYJ	41.6400	37,593.87	61,085.88		23,492.01	
SFB09M9D1	47.6008	45,729.61	69,830.32	0.12	24,100.71	
1,119.000 ORION OYJ	30.2800	22,100.10	33,883.32		11,783.22	
SFB17NY41	34.6146	30,466.09	38,733.72	0.07	8,267.63	
TOTAL EURO CURRENCY UNIT EQUITY		11,154,198.92	15,697,937.26		4,543,738.34	
		13,714,135.06	17,945,097.00	30.67	4,230,961.94	
HONG KONG DOLLAR						
3,000.000 ASM PACIFIC TECHNOLOGY LTD	75.4500	234,244.14	226,350.00		-7,894.14	
FH6002452 HK/00522	9.6368	29,884.56	28,910.45	0.05	-974.11	
19,000.000 HANG LUNG PROPERTIES LTD	14.9200	276,374.12	283,480.00		7,105.88	
FH6030503 HK/00101	1.9057	35,259.44	36,207.35	0.06	947.91	
13,000.000 CLP HOLDINGS LTD	88.5000	767,114.10	1,150,500.00		383,385.90	
FH6097015 HK/00002	11.3036	98,825.03	146,947.06	0.25	48,122.03	
5,000.000 HONG KONG EXCHANGES & CLEARING	226.6000	708,721.76	1,133,000.00		424,278.24	
FH6267352 HK/00388	28.9424	91,092.75	144,711.89	0.25	53,619.14	
6,500.000 MTR CORP LTD	41.2000	192,020.67	267,800.00		75,779.33	
FH6290057 HK/00066	5.2623	24,721.83	34,204.63	0.06	9,482.80	
19,000.000 HANG LUNG GROUP LTD	19.9400	371,362.34	378,860.00		7,497.66	
FH6408352 HK/00010	2.5468	47,377.91	48,389.71	0.08	1,011.80	
3,300.000 HANG SENG BANK LTD	175.8000	360,108.78	580,140.00		220,031.22	
FH6408378 HK/00011	22.4540	46,362.45	74,098.11	0.13	27,735.66	

 PARA EAFE - PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,985.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	39.0000 4.9813	278,374.42 35,839.84	350,415.00 44,756.59	0.08	72,040.58 8,916.75
5,000.000 POWER ASSETS HOLDINGS LTD FH6435322 HK/00006	54.5000 6.9610	232,626.03 29,949.60	272,500.00 34,804.93	0.06	39,873.97 4,855.33
40,080.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	16.2000 2.0691	336,954.26 43,381.42	649,296.00 82,931.02	0.14	312,341.74 39,549.60
8,000.000 HYSAN DEVELOPMENT CO LTD FH6449620 HK/00014	37.2500 4.7577	245,587.48 31,582.14	298,000.00 38,061.91	0.07	52,412.52 6,479.77
13,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	49.8000 6.3607	310,840.88 40,096.82	647,400.00 82,688.86	0.14	336,559.12 42,592.04
11,000.000 KERRY PROPERTIES LTD FH6486317 HK/00683	26.7500 3.4166	245,136.23 31,603.57	294,250.00 37,582.94	0.06	49,113.77 5,979.37
16,000.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	29.1000 3.7168	299,919.87 38,613.39	465,600.00 59,468.54	0.10	165,680.13 20,855.15
32,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769 HK/00017	10.3600 1.3232	323,069.12 41,216.74	331,520.00 42,343.23	0.07	8,450.88 1,126.49
3,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	111.6000 14.2541	337,272.61 43,187.70	334,800.00 42,762.17	0.07	-2,472.61 -425.53
12,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	44.7500 5.7157	355,829.03 45,850.00	537,000.00 68,588.07	0.12	181,170.97 22,738.07

 PARA EAFE - PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	41.6000 5.3133	243,133.80 31,371.90	416,000.00 53,133.40	0.09	172,866.20 21,761.50
14,140.000 LINK REIT FHB0PB4M2 HK/00823	79.3000 10.1286	476,054.48 61,253.71	1,121,302.00 143,217.76	0.24	645,247.52 81,964.05
60,600.000 AIA GROUP LTD FHB4TX8S5 HK/01299	65.0000 8.3021	1,669,169.07 214,993.01	3,939,000.00 503,106.90	0.86	2,269,830.93 288,113.89
14,400.000 SANDS CHINA LTD FHB5B23W5 HK/01928	34.3000 4.3810	236,759.00 30,375.35	493,920.00 63,085.70	0.11	257,161.00 32,710.35
4,100.000 SWIRE PROPERTIES LTD FHB67C2G2 HK/01972	27.5000 3.5124	74,470.11 9,595.32	112,750.00 14,400.94	0.02	38,279.89 4,805.62
39,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	6.0300 0.7702	233,418.47 29,847.95	238,185.00 30,422.07	0.05	4,766.53 574.12
12,840.000 CK HUTCHISON HOLDINGS LTD FHBW9P811 HK/00001	75.2000 9.6049	753,379.19 96,994.32	965,568.00 123,326.71	0.21	212,188.81 26,332.39
4,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBVVS6J9 HK/01038	59.3000 7.5741	203,121.03 26,166.51	237,200.00 30,296.26	0.05	34,078.97 4,129.75
12,840.000 CK ASSET HOLDINGS LTD FHBVZQ071 HK/01113	57.3000 7.3186	438,076.65 56,400.48	735,732.00 93,971.02	0.16	297,655.35 37,570.54
TOTAL HONG KONG DOLLAR EQUITY		10,203,137.64 1,311,843.74	16,460,568.00 2,102,418.22	3.59	6,257,430.36 790,574.48

ISRAELI SHEKEL

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,651.000 BANK HAPOALIM BM FZ6075805	23.6500 6.3290	142,844.45 38,811.28	180,946.15 48,423.40	0.08	38,101.70 9,612.12
7,320.000 BANK LEUMI LE-ISRAEL BM FZ6076423	22.6000 6.0480	161,108.70 44,733.51	165,432.00 44,271.63	0.08	4,323.30 -461.88
701.000 NICE LTD FZ6647132	402.2000 107.6336	75,150.83 20,040.22	281,942.20 75,451.18	0.13	206,791.37 55,410.96
1,898.000 MIZRAHI TEFAHOT BANK LTD FZ6916701	63.1400 16.8970	119,772.48 33,422.06	119,839.72 32,070.57	0.05	67.24 -1,351.49
TOTAL ISRAELI SHEKEL EQUITY		498,876.46 137,007.07	748,160.07 200,216.78	0.34	249,283.61 63,209.71
JAPANESE YEN					
900.000 AISIN SEIKI CO LTD FJ6010709	3,820.0000 34.8175	2,507,753.00 26,686.74	3,438,000.00 31,335.73	0.05	930,247.00 4,648.99
3,000.000 AJINOMOTO CO INC FJ6010907	1,957.0000 17.8371	2,797,398.00 29,769.06	5,871,000.00 53,511.37	0.09	3,073,602.00 23,742.31
3,000.000 AMADA HOLDINGS CO LTD FJ6022100	988.0000 9.0052	2,416,207.00 25,712.53	2,964,000.00 27,015.45	0.05	547,793.00 1,302.92
2,400.000 AEON FINANCIAL SERVICE CO LTD FJ6037736	1,954.0000 17.8098	5,004,100.00 43,410.11	4,689,600.00 42,743.47	0.07	-314,500.00 -666.64
12,600.000 ACOM CO LTD FJ6049780	359.0000 3.2721	4,210,504.00 35,563.19	4,523,400.00 41,228.64	0.07	312,896.00 5,665.45

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 ASAHI GROUP HOLDINGS LTD FJ6054400	4,269.0000 38.9099	2,971,384.00 31,620.56	7,257,300.00 66,146.84	0.11	4,285,916.00 34,526.28
6,000.000 ASAHI KASEI CORP FJ6054608	1,130.0000 10.2994	3,085,542.00 32,835.39	6,780,000.00 61,796.47	0.11	3,694,458.00 28,961.08
1,200.000 AGC INC/JAPAN FJ6055209	3,430.0000 31.2628	3,739,869.00 31,762.44	4,116,000.00 37,515.38	0.06	376,131.00 5,752.94
1,000.000 BANK OF KYOTO LTD/THE FJ6075751	4,545.0000 41.4255	4,518,258.00 40,879.88	4,545,000.00 41,425.51	0.07	26,742.00 545.63
500.000 TREND MICRO INC/JAPAN FJ6125283	5,970.0000 54.4137	3,141,570.00 27,895.31	2,985,000.00 27,206.85	0.05	-156,570.00 -688.46
3,000.000 NTT DATA CORP FJ6125630	1,205.0000 10.9830	1,860,930.00 19,803.45	3,615,000.00 32,949.00	0.06	1,754,070.00 13,145.55
8,400.000 NTT DOCOMO INC FJ6129277	2,472.5000 22.5357	13,146,569.00 132,127.53	20,769,000.00 189,299.55	0.32	7,622,431.00 57,172.02
3,100.000 BRIDGESTONE CORP FJ6132107	4,236.0000 38.6091	5,899,347.00 59,857.12	13,131,600.00 119,688.28	0.20	7,232,253.00 59,831.16
1,500.000 BROTHER INDUSTRIES LTD FJ6146503	1,631.0000 14.8658	1,709,354.00 18,190.42	2,446,500.00 22,298.68	0.04	737,146.00 4,108.26
1,100.000 COCA-COLA BOTTLERS JAPAN HOLDI FJ6163284	3,285.0000 29.9412	3,242,220.00 28,926.44	3,613,500.00 32,935.33	0.06	371,280.00 4,008.89

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 USS CO LTD FJ6171493	1,849.0000 16.8528	3,257,128.00 28,921.41	3,143,300.00 28,649.68	0.05	-113,828.00 -271.73
3,800.000 CANON INC FJ6172327	3,001.0000 27.3527	12,408,851.00 109,740.28	11,403,800.00 103,940.21	0.18	-1,005,051.00 -5,800.07
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	23,165.0000 211.1379	4,993,495.00 53,139.24	16,215,500.00 147,796.56	0.25	11,222,005.00 94,657.32
200.000 KOSE CORP FJ6194461	17,260.0000 157.3167	3,345,672.00 29,707.62	3,452,000.00 31,463.34	0.05	106,328.00 1,755.72
2,200.000 CHUBU ELECTRIC POWER CO INC FJ6195609	1,562.5000 14.2414	3,353,376.00 31,205.81	3,437,500.00 31,331.18	0.05	84,124.00 125.37
3,100.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	1,428.0000 13.0155	3,802,867.00 33,563.10	4,426,800.00 40,348.17	0.07	623,933.00 6,785.07
1,000.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	6,380.0000 58.1507	1,790,895.00 19,058.15	6,380,000.00 58,150.66	0.10	4,589,105.00 39,092.51
700.000 CYBERAGENT INC FJ6220506	4,245.0000 38.6912	3,281,140.00 29,134.61	2,971,500.00 27,083.81	0.05	-309,640.00 -2,050.80
4,600.000 RAKUTEN INC FJ6229598	736.0000 6.7083	3,227,713.00 32,383.57	3,385,600.00 30,858.13	0.05	157,887.00 -1,525.44
7,800.000 KDDI CORP FJ6248994	2,624.0000 23.9165	6,334,165.00 67,406.24	20,467,200.00 186,548.79	0.32	14,133,035.00 119,142.55

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 DAIFUKU CO LTD FJ6250024	5,020.0000 45.7549	3,241,620.00 28,783.69	3,012,000.00 27,452.95	0.05	-229,620.00 -1,330.74
500.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	15,015.0000 136.8546	3,285,141.00 32,391.27	7,507,500.00 68,427.29	0.12	4,222,359.00 36,036.02
1,100.000 DAIKIN INDUSTRIES LTD FJ6250727	11,695.0000 106.5944	4,347,172.00 46,261.27	12,864,500.00 117,253.79	0.20	8,517,328.00 70,992.52
1,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	2,297.0000 20.9361	2,325,162.00 20,170.57	2,297,000.00 20,936.06	0.04	-28,162.00 765.49
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	3,498.0000 31.8826	3,190,594.00 33,953.32	10,494,000.00 95,647.81	0.16	7,303,406.00 61,694.49
8,000.000 DAIWA SECURITIES GROUP INC FJ6251444	556.6000 5.0731	3,945,972.00 41,991.83	4,452,800.00 40,585.15	0.07	506,828.00 -1,406.68
200.000 LAWSON INC FJ6266913	6,950.0000 63.3459	803,401.00 8,549.55	1,390,000.00 12,669.19	0.02	586,599.00 4,119.64
5,000.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	528.0000 4.8125	1,695,847.00 18,046.68	2,640,000.00 24,062.34	0.04	944,153.00 6,015.66
1,000.000 PAN PACIFIC INTERNATIONAL HOLD FJ6269867	6,820.0000 62.1611	3,306,653.00 33,841.50	6,820,000.00 62,161.05	0.11	3,513,347.00 28,319.55
1,500.000 EAST JAPAN RAILWAY CO FJ6298544	9,711.0000 88.5111	9,754,875.00 103,808.40	14,566,500.00 132,766.71	0.23	4,811,625.00 28,958.31

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100.000 EISAI CO LTD FJ6307204	8,502.0000 77.4917	3,708,853.00 39,468.48	9,352,200.00 85,240.85	0.15	5,643,347.00 45,772.37
400.000 FAMILYMART UNY HOLDINGS CO LTD FJ6331279	13,910.0000 126.7830	3,673,836.00 34,187.94	5,564,000.00 50,713.21	0.09	1,890,164.00 16,525.27
300.000 FAST RETAILING CO LTD FJ6332434	56,370.0000 513.7857	6,661,329.00 69,534.82	16,911,000.00 154,135.72	0.26	10,249,671.00 84,600.90
54,100.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	537.9000 4.9027	26,197,492.00 278,785.69	29,100,390.00 265,236.20	0.45	2,902,898.00 -13,549.49
1,000.000 FUJI ELECTRIC CO LTD FJ6356367	3,245.0000 29.5766	3,431,715.00 30,471.63	3,245,000.00 29,576.63	0.05	-186,715.00 -895.00
4,000.000 SUBARU CORP FJ6356409	2,360.0000 21.5103	1,928,964.00 20,527.45	9,440,000.00 86,041.11	0.15	7,511,036.00 65,513.66
800.000 FUJIFILM HOLDINGS CORP FJ6356524	4,270.0000 38.9190	3,436,117.00 31,975.78	3,416,000.00 31,135.21	0.05	-20,117.00 -840.57
800.000 FANUC CORP FJ6356938	16,670.0000 151.9391	8,172,084.00 86,964.82	13,336,000.00 121,551.29	0.21	5,163,916.00 34,586.47
600.000 FUJITSU LTD FJ6356946	6,847.0000 62.4071	3,633,615.00 33,904.78	4,108,200.00 37,444.29	0.06	474,585.00 3,539.51
968.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	4,075.0000 37.1417	1,712,856.00 18,227.69	3,944,600.00 35,953.15	0.06	2,231,744.00 17,725.46

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6.000 NIPPON BUILDING FUND INC FJ6396801	691,000.0000 6,298.1361	2,401,200.00 25,552.84	4,146,000.00 37,788.82	0.06	1,744,800.00 12,235.98
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	616,000.0000 5,614.5468	2,362,180.00 25,137.60	3,696,000.00 33,687.28	0.06	1,333,820.00 8,549.68
1,600.000 HAMAMATSU PHOTONICS KK FJ6405875	3,695.0000 33.6782	2,913,456.00 29,817.38	5,912,000.00 53,885.07	0.09	2,998,544.00 24,067.69
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	3,650.0000 33.2680	2,171,085.00 23,104.03	3,650,000.00 33,268.01	0.06	1,478,915.00 10,163.98
700.000 DENTSU INC FJ6416286	4,905.0000 44.7067	1,747,373.00 18,595.01	3,433,500.00 31,294.72	0.05	1,686,127.00 12,699.71
200.000 HIKARI TSUSHIN INC FJ6416328	17,170.0000 156.4964	3,541,770.00 31,448.86	3,434,000.00 31,299.28	0.05	-107,770.00 -149.58
6,100.000 RESONA HOLDINGS INC FJ6421559	528.7000 4.8188	2,742,911.00 30,143.87	3,225,070.00 29,394.98	0.05	482,159.00 -748.89
4,300.000 HITACHI LTD FJ6429107	2,935.5000 26.7557	8,305,551.00 86,725.29	12,622,650.00 115,049.45	0.20	4,317,099.00 28,324.16
2,000.000 HITACHI METALS LTD FJ6429206	1,150.0000 10.4817	1,982,991.00 21,102.39	2,300,000.00 20,963.41	0.04	317,009.00 -138.98
1,300.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	2,572.0000 23.4426	3,398,598.00 30,177.58	3,343,600.00 30,475.32	0.05	-54,998.00 297.74

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,994.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	4,022.0000 36.6586	8,424,381.00 76,155.36	8,019,868.00 73,097.28	0.12	-404,513.00 -3,058.08
6,700.000 HONDA MOTOR CO LTD FJ6435146	2,894.5000 26.3820	22,265,777.00 199,387.74	19,393,150.00 176,759.33	0.30	-2,872,627.00 -22,628.41
1,800.000 HOYA CORP FJ6441508	6,615.0000 60.2926	4,613,905.00 49,099.77	11,907,000.00 108,526.64	0.19	7,293,095.00 59,426.87
1,000.000 IHI CORP FJ6466984	3,030.0000 27.6170	1,710,855.00 18,206.40	3,030,000.00 27,617.01	0.05	1,319,145.00 9,410.61
3,500.000 ISUZU MOTORS LTD FJ6467107	1,548.5000 14.1138	1,792,896.00 19,079.45	5,419,750.00 49,398.44	0.08	3,626,854.00 30,318.99
9,400.000 ITOCHU CORP FJ6467800	1,867.0000 17.0168	9,028,711.00 90,386.58	17,549,800.00 159,958.07	0.27	8,521,089.00 69,571.49
2,100.000 JGC CORP FJ6473469	1,547.0000 14.1002	3,349,074.00 29,737.82	3,248,700.00 29,610.35	0.05	-100,374.00 -127.47
6,200.000 JAPAN TOBACCO INC FJ6474533	2,616.5000 23.8482	13,359,126.00 131,012.67	16,222,300.00 147,858.54	0.25	2,863,174.00 16,845.87
6,100.000 AEON CO LTD FJ6480043	2,149.5000 19.5917	6,979,188.00 65,652.02	13,111,950.00 119,509.18	0.20	6,132,762.00 53,857.16
4,000.000 KAJIMA CORP FJ6481322	1,478.0000 13.4713	1,856,928.00 19,760.86	5,912,000.00 53,885.07	0.09	4,055,072.00 34,124.21

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	1,650.0000 15.0390	3,725,912.00 31,643.91	5,445,000.00 49,628.58	0.08	1,719,088.00 17,984.67
3,000.000 KAO CORP FJ6483807	8,154.0000 74.3198	7,988,993.00 83,734.73	24,462,000.00 222,959.49	0.38	16,473,007.00 139,224.76
1,500.000 KEIKYU CORP FJ6487303	1,797.0000 16.3788	2,308,153.00 24,562.66	2,695,500.00 24,568.20	0.04	387,347.00 5.54
600.000 KEIO CORP FJ6487360	6,390.0000 58.2418	1,878,939.00 19,995.09	3,834,000.00 34,945.09	0.06	1,955,061.00 14,950.00
2,000.000 KIKKOMAN CORP FJ6490802	5,910.0000 53.8668	2,211,105.00 23,529.90	11,820,000.00 107,733.67	0.18	9,608,895.00 84,203.77
440.000 KEYENCE CORP FJ6490992	55,680.0000 507.4967	4,544,271.00 48,358.74	24,499,200.00 223,298.55	0.38	19,954,929.00 174,939.81
700.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	4,770.0000 43.4763	2,038,018.00 21,687.96	3,339,000.00 30,433.40	0.05	1,300,982.00 8,745.44
2,900.000 KIRIN HOLDINGS CO LTD FJ6493749	2,298.5000 20.9497	6,796,647.00 60,350.27	6,665,650.00 60,754.23	0.10	-130,997.00 403.96
600.000 KOITO MANUFACTURING CO LTD FJ6496320	5,680.0000 51.7705	3,391,695.00 30,116.28	3,408,000.00 31,062.30	0.05	16,305.00 946.02
4,100.000 KOMATSU LTD FJ6496585	2,365.5000 21.5604	8,097,446.00 86,170.55	9,698,550.00 88,397.67	0.15	1,601,104.00 2,227.12

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 KONAMI HOLDINGS CORP FJ6496684	4,805.0000 43.7953	1,823,911.00 19,409.50	4,805,000.00 43,795.29	0.07	2,981,089.00 24,385.79
1,600.000 JTEKT CORP FJ6497088	1,226.0000 11.1744	1,836,117.00 19,539.40	1,961,600.00 17,879.05	0.03	125,483.00 -1,660.35
5,000.000 KUBOTA CORP FJ6497500	1,561.5000 14.2323	4,327,162.00 46,048.34	7,807,500.00 71,161.65	0.12	3,480,338.00 25,113.31
700.000 KURARAY CO LTD FJ6497666	1,550.0000 14.1275	884,542.00 9,413.03	1,085,000.00 9,889.26	0.02	200,458.00 476.23
1,600.000 KYOCERA CORP FJ6499266	5,508.0000 50.2028	8,672,434.00 79,851.89	8,812,800.00 80,324.48	0.14	140,366.00 472.59
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	2,077.0000 18.9309	1,974,987.00 21,017.20	4,154,000.00 37,861.73	0.06	2,179,013.00 16,844.53
3,200.000 TOKIO MARINE HOLDINGS INC FJ6513124	5,236.0000 47.7236	8,384,990.00 89,230.50	16,755,200.00 152,715.67	0.26	8,370,210.00 63,485.17
3,300.000 JFE HOLDINGS INC FJ6543790	1,757.0000 16.0142	6,263,230.00 54,332.94	5,798,100.00 52,846.92	0.09	-465,130.00 -1,486.02
1,200.000 MAKITA CORP FJ6555802	3,905.0000 35.5922	1,914,957.00 20,378.38	4,686,000.00 42,710.66	0.07	2,771,043.00 22,332.28
6,300.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	3,645.0000 33.2224	19,669,329.00 206,866.45	22,963,500.00 209,301.37	0.36	3,294,171.00 2,434.92

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,900.000 MARUBENI CORP FJ6569464	772.4000 7.0401	4,037,027.00 35,020.84	4,557,160.00 41,536.34	0.07	520,133.00 6,515.50
9,400.000 PANASONIC CORP FJ6572708	990.6000 9.0288	9,665,831.00 89,802.46	9,311,640.00 84,871.17	0.15	-354,191.00 -4,931.29
103,800.000 MIZUHO FINANCIAL GROUP INC FJ6591013	170.3000 1.5522	17,143,487.00 169,971.72	17,677,140.00 161,118.72	0.28	533,653.00 -8,853.00
1,400.000 MISUMI GROUP INC FJ6595170	2,319.0000 21.1366	3,363,081.00 29,862.21	3,246,600.00 29,591.21	0.05	-116,481.00 -271.00
2,500.000 MITSUBISHI ESTATE CO LTD FJ6596723	1,729.5000 15.7636	4,646,072.00 41,254.42	4,323,750.00 39,408.92	0.07	-322,322.00 -1,845.50
5,900.000 MITSUBISHI CORP FJ6596780	3,020.0000 27.5259	12,004,248.00 118,157.70	17,818,000.00 162,402.59	0.28	5,813,752.00 44,244.89
1,500.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	1,655.0000 15.0845	1,716,858.00 18,270.28	2,482,500.00 22,626.81	0.04	765,642.00 4,356.53
10,200.000 MITSUBISHI ELECTRIC CORP FJ6597044	1,216.5000 11.0878	9,210,403.00 96,692.53	12,408,300.00 113,095.75	0.19	3,197,897.00 16,403.22
1,300.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	3,956.0000 36.0571	5,238,618.00 48,243.41	5,142,800.00 46,874.17	0.08	-95,818.00 -1,369.24
7,200.000 MITSUI & CO LTD FJ6597309	1,690.5000 15.4081	11,851,872.00 108,826.68	12,171,600.00 110,938.34	0.19	319,728.00 2,111.66

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 MITSUI CHEMICALS INC FJ6597366	2,484.0000 22.6405	1,734,867.00 18,461.93	2,980,800.00 27,168.57	0.05	1,245,933.00 8,706.64
4,600.000 MITSUI FUDOSAN CO LTD FJ6597606	2,445.0000 22.2850	8,873,033.00 87,343.15	11,247,000.00 102,511.05	0.18	2,373,967.00 15,167.90
1,000.000 MURATA MANUFACTURING CO LTD FJ6610409	14,955.0000 136.3077	6,062,029.00 61,719.77	14,955,000.00 136,307.71	0.23	8,892,971.00 74,587.94
2,200.000 SEIKO EPSON CORP FJ6616505	1,548.0000 14.1093	1,636,517.00 17,415.31	3,405,600.00 31,040.42	0.05	1,769,083.00 13,625.11
2,100.000 NGK INSULATORS LTD FJ6619509	1,491.0000 13.5898	3,355,376.00 29,813.64	3,131,100.00 28,538.49	0.05	-224,276.00 -1,275.15
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	2,192.0000 19.9790	1,277,638.00 13,596.23	2,192,000.00 19,979.04	0.03	914,362.00 6,382.81
700.000 NINTENDO CO LTD FJ6639556	29,285.0000 266.9188	11,274,635.00 102,565.22	20,499,500.00 186,843.18	0.32	9,224,865.00 84,277.96
2,000.000 DENSO CORP FJ6640380	4,893.0000 44.5974	5,572,785.00 59,303.88	9,786,000.00 89,194.73	0.15	4,213,215.00 29,890.85
1,100.000 NEC CORP FJ6640406	3,265.0000 29.7589	3,373,186.00 30,094.89	3,591,500.00 32,734.81	0.06	218,314.00 2,639.92
1,200.000 NIDEC CORP FJ6640687	12,475.0000 113.7037	7,240,418.00 70,048.72	14,970,000.00 136,444.42	0.23	7,729,582.00 66,395.70

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 NH FOODS LTD FJ6640760	4,135.0000 37.6886	3,496,748.00 33,673.56	4,135,000.00 37,688.56	0.06	638,252.00 4,015.00
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	2,271.0000 20.6991	1,228,614.00 13,074.53	2,747,910.00 25,045.89	0.04	1,519,296.00 11,971.36
4,400.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	4,482.0000 40.8513	8,705,350.00 92,639.67	19,720,800.00 179,745.70	0.31	11,015,450.00 87,106.03
2,000.000 NSK LTD FJ6641545	949.0000 8.6497	1,494,747.00 15,906.64	1,898,000.00 17,299.37	0.03	403,253.00 1,392.73
1,000.000 NISSAN CHEMICAL CORP FJ6641586	5,760.0000 52.4997	1,333,666.00 14,192.47	5,760,000.00 52,499.66	0.09	4,426,334.00 38,307.19
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	6,900.0000 62.8902	1,565,782.00 16,662.57	3,450,000.00 31,445.11	0.05	1,884,218.00 14,782.54
700.000 NITTO DENKO CORP FJ6641800	5,543.0000 50.5218	2,563,281.00 27,277.65	3,880,100.00 35,365.26	0.06	1,316,819.00 8,087.61
400.000 NIPPON EXPRESS CO LTD FJ6642121	6,120.0000 55.7809	1,644,822.00 17,503.69	2,448,000.00 22,312.35	0.04	803,178.00 4,808.66
2,000.000 NIKON CORP FJ6642329	1,635.0000 14.9022	3,371,685.00 29,938.60	3,270,000.00 29,804.49	0.05	-101,685.00 -134.11
1,400.000 YAMAHA CORP FJ6642386	4,680.0000 42.6560	1,727,063.00 18,378.87	6,552,000.00 59,718.36	0.10	4,824,937.00 41,339.49

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 MINEBEA MITSUMI INC FJ6642402	1,590.0000 14.4921	1,158,579.00 12,329.24	3,180,000.00 28,984.19	0.05	2,021,421.00 16,654.95
1,629.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	1,892.5000 17.2492	3,295,068.00 29,994.38	3,082,882.50 28,099.01	0.05	-212,185.50 -1,895.37
3,600.000 NISSAN MOTOR CO LTD FJ6642865	880.3000 8.0235	2,928,263.00 31,161.68	3,169,080.00 28,884.66	0.05	240,817.00 -2,277.02
14,600.000 NOMURA HOLDINGS INC FJ6643103	420.8000 3.8354	6,706,211.00 59,547.25	6,143,680.00 55,996.72	0.10	-562,531.00 -3,550.53
500.000 NITORI HOLDINGS CO LTD FJ6644804	13,730.0000 125.1424	2,877,938.00 28,058.10	6,865,000.00 62,571.21	0.11	3,987,062.00 34,513.11
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	11,055.0000 100.7611	1,300,650.00 13,841.12	8,844,000.00 80,608.85	0.14	7,543,350.00 66,767.73
3,000.000 OBAYASHI CORP FJ6656402	994.0000 9.0598	1,245,622.00 13,255.53	2,982,000.00 27,179.51	0.05	1,736,378.00 13,923.98
5,400.000 OJI HOLDINGS CORP FJ6657707	565.0000 5.1497	3,257,828.00 28,927.62	3,051,000.00 27,808.41	0.05	-206,828.00 -1,119.21
1,300.000 OLYMPUS CORP FJ6658804	3,375.0000 30.7615	3,496,247.00 38,555.00	4,387,500.00 39,989.97	0.07	891,253.00 1,434.97
1,000.000 OMRON CORP FJ6659422	4,000.0000 36.4581	2,592,895.00 26,085.09	4,000,000.00 36,458.10	0.06	1,407,105.00 10,373.01

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 ONO PHARMACEUTICAL CO LTD FJ6660107	2,245.0000 20.4621	1,644,822.00 17,503.69	4,490,000.00 40,924.21	0.07	2,845,178.00 23,420.52
1,000.000 TAIHEIYO CEMENT CORP FJ6660206	3,395.0000 30.9438	3,091,545.00 27,469.42	3,395,000.00 30,943.81	0.05	303,455.00 3,474.39
6,800.000 ORIX CORP FJ6661147	1,605.5000 14.6334	7,265,231.00 69,385.93	10,917,400.00 99,506.90	0.17	3,652,169.00 30,120.97
1,600.000 OSAKA GAS CO LTD FJ6661766	2,009.0000 18.3111	2,665,332.00 28,363.64	3,214,400.00 29,297.73	0.05	549,068.00 934.09
1,500.000 KAKAKU.COM INC FJ6689536	1,942.0000 17.7004	3,256,628.00 28,916.97	2,913,000.00 26,550.61	0.05	-343,628.00 -2,366.36
3,100.000 RICOH CO LTD FJ6738226	1,077.0000 9.8163	3,293,846.00 30,651.84	3,338,700.00 30,430.66	0.05	44,854.00 -221.18
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	1,779.0000 16.2147	2,399,199.00 24,629.90	3,558,000.00 32,429.48	0.06	1,158,801.00 7,799.58
2,400.000 T&D HOLDINGS INC FJ6744299	1,279.0000 11.6575	2,665,332.00 28,363.64	3,069,600.00 27,977.94	0.05	404,268.00 -385.70
100.000 RYOHIN KEIKAKU CO LTD FJ6758455	26,550.0000 241.9906	2,868,433.00 25,486.99	2,655,000.00 24,199.06	0.04	-213,433.00 -1,287.93
300.000 SMC CORP/JAPAN FJ6763968	33,240.0000 302.9668	5,730,864.00 55,398.10	9,972,000.00 90,890.03	0.16	4,241,136.00 35,491.93

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,300.000 SOFTBANK GROUP CORP FJ6770625	7,305.0000 66.5816	11,400,597.00 123,901.34	31,411,500.00 286,300.87	0.49	20,010,903.00 162,399.53
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	1,586.0000 14.4556	1,413,206.00 15,038.90	3,965,000.00 36,139.09	0.06	2,551,794.00 21,100.19
900.000 SECOM CO LTD FJ6791597	9,114.0000 83.0698	3,727,863.00 39,670.78	8,202,600.00 74,762.79	0.13	4,474,737.00 35,092.01
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	1,631.0000 14.8658	1,284,642.00 13,670.77	3,262,000.00 29,731.58	0.05	1,977,358.00 16,060.81
4,500.000 SEKISUI HOUSE LTD FJ6793908	1,619.0000 14.7564	6,015,756.00 56,844.92	7,285,500.00 66,403.86	0.11	1,269,744.00 9,558.94
2,600.000 SHARP CORP/JAPAN FJ6800604	1,102.0000 10.0442	3,085,142.00 27,394.26	2,865,200.00 26,114.93	0.04	-219,942.00 -1,279.33
1,400.000 SHIMADZU CORP FJ6804366	2,174.0000 19.8150	3,251,025.00 28,867.21	3,043,600.00 27,740.97	0.05	-207,425.00 -1,126.24
4,000.000 SHIMIZU CORP FJ6804408	895.0000 8.1575	1,568,784.00 16,694.52	3,580,000.00 32,630.00	0.06	2,011,216.00 15,935.48
2,200.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	8,536.0000 77.8016	12,167,080.00 128,353.56	18,779,200.00 171,163.47	0.29	6,612,120.00 42,809.91
1,900.000 SHIONOGI & CO LTD FJ6804689	6,271.0000 57.1572	4,852,425.00 45,108.18	11,914,900.00 108,598.64	0.19	7,062,475.00 63,490.46

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 SHIMANO INC FJ6804820	15,520.0000 141.4574	1,672,836.00 17,801.81	6,208,000.00 56,582.96	0.10	4,535,164.00 38,781.15
1,700.000 SHISEIDO CO LTD FJ6805264	6,892.0000 62.8173	6,364,281.00 62,706.55	11,716,400.00 106,789.41	0.18	5,352,119.00 44,082.86
2,100.000 SHOWA SHELL SEKIYU KK FJ6805546	1,541.0000 14.0455	3,307,053.00 29,364.71	3,236,100.00 29,495.51	0.05	-70,953.00 130.80
5,600.000 SONY CORP FJ6821501	5,326.0000 48.5440	15,244,417.00 134,571.91	29,825,600.00 271,846.15	0.46	14,581,183.00 137,274.24
900.000 STANLEY ELECTRIC CO LTD FJ6841103	3,090.0000 28.1639	1,627,113.00 17,315.24	2,781,000.00 25,347.49	0.04	1,153,887.00 8,032.25
6,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	533.0000 4.8580	2,761,380.00 29,385.77	3,198,000.00 29,148.25	0.05	436,620.00 -237.52
3,200.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	1,462.0000 13.3254	3,752,275.00 39,930.56	4,678,400.00 42,641.39	0.07	926,125.00 2,710.83
400.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	3,275.0000 29.8501	1,136,568.00 12,095.00	1,310,000.00 11,940.03	0.02	173,432.00 -154.97
1,400.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	4,026.0000 36.6951	3,362,080.00 33,029.21	5,636,400.00 51,373.10	0.09	2,274,320.00 18,343.89
8,300.000 SUMITOMO CORP FJ6858941	1,561.5000 14.2323	9,422,609.00 91,162.58	12,960,450.00 118,128.33	0.20	3,537,841.00 26,965.75

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 SUZUKI MOTOR CORP FJ6865508	5,567.0000 50.7406	3,139,569.00 33,410.34	8,350,500.00 76,110.83	0.13	5,210,931.00 42,700.49
1,400.000 THK CO LTD FJ6869138	2,062.0000 18.7941	3,217,407.00 28,587.74	2,886,800.00 26,311.81	0.04	-330,607.00 -2,275.93
600.000 TDK CORP FJ6869302	7,720.0000 70.3641	3,934,967.00 40,494.16	4,632,000.00 42,218.48	0.07	697,033.00 1,724.32
1,600.000 TAISEI CORP FJ6870102	4,705.0000 42.8838	1,656,828.00 17,631.46	7,528,000.00 68,614.14	0.12	5,871,172.00 50,982.68
900.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	3,705.0000 33.7693	3,880,940.00 39,149.25	3,334,500.00 30,392.38	0.05	-546,440.00 -8,756.87
1,700.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	1,581.0000 14.4101	2,488,243.00 24,449.52	2,687,700.00 24,497.11	0.04	199,457.00 47.59
1,000.000 TEIJIN LTD FJ6880507	1,757.0000 16.0142	1,585,792.00 16,875.51	1,757,000.00 16,014.22	0.03	171,208.00 -861.29
1,400.000 SYSMEX CORP FJ6883808	5,276.0000 48.0882	2,209,604.00 27,661.54	7,386,400.00 67,323.52	0.12	5,176,796.00 39,661.98
1,200.000 TERUMO CORP FJ6885076	6,224.0000 56.7288	5,811,704.00 54,399.84	7,468,800.00 68,074.56	0.12	1,657,096.00 13,674.72
1,100.000 TOHO CO LTD/TOKYO FJ6895208	3,980.0000 36.2758	1,651,925.00 17,579.28	4,378,000.00 39,903.39	0.07	2,726,075.00 22,324.11

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	1,450.0000 13.2161	3,272,235.00 30,450.72	3,335,000.00 30,396.94	0.05	62,765.00 -53.78
7,900.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	653.0000 5.9518	3,003,501.00 29,353.99	5,158,700.00 47,019.09	0.08	2,155,199.00 17,665.10
800.000 TOKYO GAS CO LTD FJ6895448	2,785.5000 25.3885	1,930,965.00 18,612.27	2,228,400.00 20,310.81	0.03	297,435.00 1,698.54
700.000 TOKYO ELECTRON LTD FJ6895679	12,515.0000 114.0683	4,461,229.00 47,475.03	8,760,500.00 79,847.79	0.14	4,299,271.00 32,372.76
5,000.000 TOKYU CORP FJ6896545	1,795.0000 16.3606	5,792,895.00 52,355.06	8,975,000.00 81,802.85	0.14	3,182,105.00 29,447.79
10,000.000 TORAY INDUSTRIES INC FJ6897147	772.0000 7.0364	5,837,917.00 60,866.05	7,720,000.00 70,364.13	0.12	1,882,083.00 9,498.08
2,400.000 TOSHIBA CORP FJ6897212	3,100.0000 28.2550	7,333,665.00 67,166.32	7,440,000.00 67,812.06	0.12	106,335.00 645.74
800.000 TOTO LTD FJ6897469	3,810.0000 34.7263	3,229,614.00 28,696.20	3,048,000.00 27,781.07	0.05	-181,614.00 -915.13
2,500.000 LIXIL GROUP CORP FJ6900214	1,362.0000 12.4140	3,329,164.00 29,561.04	3,405,000.00 31,034.95	0.05	75,836.00 1,473.91
2,200.000 TOSOH CORP FJ6900289	1,432.0000 13.0520	3,222,410.00 28,632.20	3,150,400.00 28,714.40	0.05	-72,010.00 82.20

 PARA EAFE - PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 MAZDA MOTOR CORP FJ6900305	1,135.0000 10.3450	3,274,036.00 29,090.91	3,064,500.00 27,931.46	0.05	-209,536.00 -1,159.45
700.000 TOYOTA INDUSTRIES CORP FJ6900545	5,090.0000 46.3929	1,868,533.00 19,884.36	3,563,000.00 32,475.05	0.06	1,694,467.00 12,590.69
1,100.000 TOYOTA TSUSHO CORP FJ6900586	3,245.0000 29.5766	1,640,920.00 17,462.17	3,569,500.00 32,534.29	0.06	1,928,580.00 15,072.12
11,060.000 TOYOTA MOTOR CORP FJ6900644	6,406.0000 58.3876	40,712,946.00 437,082.46	70,850,360.00 645,767.31	1.10	30,137,414.00 208,684.85
900.000 UNICHARM CORP FJ6911484	3,559.0000 32.4386	912,456.00 9,710.07	3,203,100.00 29,194.73	0.05	2,290,644.00 19,484.66
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	7,761.0000 70.7378	4,207,603.00 43,723.37	8,537,100.00 77,811.60	0.13	4,329,497.00 34,088.23
6,200.000 YAMADA DENKI CO LTD FJ6985025	527.0000 4.8034	3,324,862.00 29,522.84	3,267,400.00 29,780.80	0.05	-57,462.00 257.96
600.000 YAKULT HONSHA CO LTD FJ6985116	7,720.0000 70.3641	1,491,745.00 15,874.70	4,632,000.00 42,218.48	0.07	3,140,255.00 26,343.78
1,100.000 YAMAHA MOTOR CO LTD FJ6985264	2,159.0000 19.6783	1,524,261.00 16,220.72	2,374,900.00 21,646.08	0.04	850,639.00 5,425.36
9,500.000 ASTELLAS PHARMA INC FJ6985389	1,401.5000 12.7740	6,491,744.00 69,083.15	13,314,250.00 121,353.05	0.21	6,822,506.00 52,269.90

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,872.000 YAMATO HOLDINGS CO LTD FJ6985561	3,024.0000 27.5623	3,546,540.00 42,065.90	8,684,928.00 79,158.98	0.14	5,138,388.00 37,093.08
3,000.000 YASKAWA ELECTRIC CORP FJ6986049	2,698.0000 24.5910	3,998,998.00 35,694.28	8,094,000.00 73,772.96	0.13	4,095,002.00 38,078.68
3,800.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	4,783.0000 43.5948	9,924,659.00 102,763.44	18,175,400.00 165,660.12	0.28	8,250,741.00 62,896.68
2,800.000 DAIICHI SANKYO CO LTD FJB0J7D93	3,511.0000 32.0011	4,894,045.00 52,080.93	9,830,800.00 89,603.06	0.15	4,936,755.00 37,522.13
1,400.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	4,925.0000 44.8890	1,998,799.00 21,386.68	6,895,000.00 62,844.64	0.11	4,896,201.00 41,457.96
12,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	832.6000 7.5888	8,321,658.00 76,971.30	10,407,500.00 94,859.41	0.16	2,085,842.00 17,888.11
300.000 TSURUHA HOLDINGS INC FJB0MKZN5	9,420.0000 85.8588	3,235,617.00 28,730.40	2,826,000.00 25,757.64	0.04	-409,617.00 -2,972.76
14.000 DAIWA HOUSE REIT INVESTMENT CO FJB0Z6WY1	245,700.0000 2,239.4385	3,489,143.00 31,002.21	3,439,800.00 31,352.14	0.05	-49,343.00 349.93
2,400.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	2,015.0000 18.3658	4,819,208.00 40,704.49	4,836,000.00 44,077.84	0.08	16,792.00 3,373.35
900.000 AOZORA BANK LTD FJB1G1851	3,275.0000 29.8501	2,906,453.00 28,999.85	2,947,500.00 26,865.06	0.05	41,047.00 -2,134.79

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	2,237.0000 20.3892	3,264,631.00 31,476.68	3,131,800.00 28,544.87	0.05	-132,831.00 -2,931.81
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	1,260.0000 11.4843	1,704,852.00 18,142.52	1,890,000.00 17,226.45	0.03	185,148.00 -916.07
10,300.000 SEVEN BANK LTD FJB2NT8S0	314.0000 2.8620	3,534,666.00 31,535.59	3,234,200.00 29,478.19	0.05	-300,466.00 -2,057.40
1,700.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	3,132.0000 28.5467	5,663,830.00 51,603.77	5,324,400.00 48,529.37	0.08	-339,430.00 -3,074.40
1,700.000 PERSOL HOLDINGS CO LTD FJB3CY701	1,636.0000 14.9114	3,044,522.00 27,033.58	2,781,200.00 25,349.31	0.04	-263,322.00 -1,684.27
2,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	4,493.0000 40.9516	5,976,786.00 68,677.49	10,783,200.00 98,283.74	0.17	4,806,414.00 29,606.25
5,400.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	1,718.0000 15.6588	7,818,907.00 77,711.12	9,277,200.00 84,557.26	0.14	1,458,293.00 6,846.14
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	8,960.0000 81.6661	1,833,416.00 19,510.65	8,960,000.00 81,666.14	0.14	7,126,584.00 62,155.49
18,362.000 JXTG HOLDINGS INC FJB627LW8	576.7000 5.2563	7,037,952.00 64,670.11	10,589,365.40 96,517.03	0.16	3,551,413.40 31,846.92
2,419.000 SOMPO HOLDINGS INC FJB62G7K0	3,732.0000 34.0154	4,343,731.00 53,626.59	9,027,708.00 82,283.26	0.14	4,683,977.00 28,656.67

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,400.000 NEXON CO LTD FJB63QM79	1,413.0000 12.8788	3,361,680.00 29,992.24	3,391,200.00 30,909.17	0.05	29,520.00 916.93
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	292.0000 2.6614	2,182,050.00 21,665.59	1,708,200.00 15,569.43	0.03	-473,850.00 -6,096.16
4,600.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	2,662.5000 24.2674	7,853,125.00 68,420.33	12,247,500.00 111,630.13	0.19	4,394,375.00 43,209.80
23.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	144,400.0000 1,316.1373	3,389,593.00 30,117.67	3,321,200.00 30,271.16	0.05	-68,393.00 153.49
4,300.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	1,265.0000 11.5299	5,674,535.00 50,420.14	5,439,500.00 49,578.45	0.08	-235,035.00 -841.69
TOTAL JAPANESE YEN EQUITY		976,006,879.00 9,640,280.57	1,540,861,031.90 14,044,214.85	24.00	564,854,152.90 4,403,934.28
NEW ZEALAND DOLLAR					
2,130.000 RYMAN HEALTHCARE LTD AN6161524	10.7400 7.2017	22,353.81 15,580.61	22,876.20 15,339.64	0.03	522.39 -240.97
4,533.000 A2 MILK CO LTD AN6287253	11.1500 7.4766	44,944.49 29,303.80	50,542.95 33,891.58	0.06	5,598.46 4,587.78
11,740.000 SPARK NEW ZEALAND LTD AN6881436	4.1500 2.7828	19,447.87 13,747.69	48,721.00 32,669.87	0.06	29,273.13 18,922.18
8,029.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	7.1800 4.8145	28,382.96 22,878.09	57,648.22 38,656.01	0.07	29,265.26 15,777.92

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL NEW ZEALAND DOLLAR EQUITY		115,129.13	179,788.37		64,659.24
		81,510.19	120,557.10	0.21	39,046.91
NORWEGIAN KRONE					
4,100.000 DNB ASA SN4263307	138.1500 15.9542	313,396.62 52,598.77	566,415.00 65,412.31	0.11	253,018.38 12,813.54
3,596.000 TELENOR ASA SN4732491	167.5000 19.3437	352,579.40 58,524.11	602,330.00 69,559.95	0.12	249,750.60 11,035.84
1,294.000 SCHIBSTED ASA SN4790531	290.0000 33.4906	226,045.37 26,863.15	375,260.00 43,336.82	0.07	149,214.63 16,473.67
6,282.000 EQUINOR ASA SN7133606	183.7500 21.2203	1,021,842.83 122,547.63	1,154,317.50 133,306.10	0.23	132,474.67 10,758.47
734.000 YARA INTERNATIONAL ASA SN7751258	333.5000 38.5142	241,606.74 30,816.40	244,789.00 28,269.40	0.05	3,182.26 -2,547.00
1,946.000 MOWI ASA SNB02L489	182.7000 21.0991	261,216.21 34,028.93	355,534.20 41,058.79	0.07	94,317.99 7,029.86
1,404.000 AKER BP ASA SNB1L95G4	218.0000 25.1757	310,439.14 35,616.95	306,072.00 35,346.66	0.06	-4,367.14 -270.29
TOTAL NORWEGIAN KRONE EQUITY		2,727,126.31	3,604,717.70	0.71	877,591.39
		360,995.94	416,290.03		55,294.09
POUND STERLING					
2,519.000 ASHTEAD GROUP PLC EX0053671	16.3700 20.8488	28,394.30 43,101.13	41,236.03 52,518.21	0.09	12,841.73 9,417.08

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,340.000 BARRATT DEVELOPMENTS PLC EX0081185	4.6280 5.8942	23,577.96 29,781.31	24,713.52 31,475.14	0.05	1,135.56 1,693.83
6,240.000 AVIVA PLC EX0216237	3.7550 4.7824	24,200.58 36,984.53	23,431.20 29,841.98	0.05	-769.38 -7,142.55
12,199.000 DIAGEO PLC EX0237407	27.9500 35.5971	160,333.17 235,627.17	340,962.05 434,249.27	0.74	180,628.88 198,622.10
985.000 SCHRODERS PLC EX0240542	24.4300 31.1140	15,930.45 23,407.74	24,063.55 30,647.34	0.05	8,133.10 7,239.60
15,189.000 BAE SYSTEMS PLC EX0263494	4.5920 5.8484	57,089.75 87,247.42	69,747.89 88,830.91	0.15	12,658.14 1,583.49
10,687.000 BRITISH AMERICAN TOBACCO PLC EX0287584	25.0000 31.8400	251,149.71 369,257.03	267,175.00 340,274.08	0.58	16,025.29 -28,982.95
6,698.000 HAMMERSON PLC EX0406507	3.2940 4.1952	23,195.84 29,298.66	22,063.21 28,099.70	0.05	-1,132.63 -1,198.96
15,160.000 STANDARD CHARTERED PLC EX0408289	6.0930 7.7600	88,968.58 117,062.46	92,369.88 117,642.28	0.20	3,401.30 579.82
4,361.000 IMPERIAL BRANDS PLC EX0454499	23.7700 30.2735	87,876.11 134,296.66	103,660.97 132,022.61	0.23	15,784.86 -2,274.05
91,338.000 HSBC HOLDINGS PLC EX0540529	6.4690 8.2389	587,711.90 853,292.00	590,865.52 752,526.33	1.29	3,153.62 -100,765.67

 PARA EAFE - PI 2 - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,149.000 LEGAL & GENERAL GROUP PLC EX0560394	2.3100 2.9420	22,443.50 34,299.28	58,094.19 73,988.76	0.13	35,650.69 39,689.48
5,187.000 MEGGITT PLC EX0575806	4.7100 5.9987	20,519.25 29,638.83	24,430.77 31,115.03	0.05	3,911.52 1,476.20
10,124.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.1325 2.7160	18,965.75 28,789.06	21,589.43 27,496.30	0.05	2,623.68 -1,292.76
1,312.000 ASSOCIATED BRITISH FOODS PLC EX0673122	20.4300 26.0196	12,955.70 19,799.55	26,804.16 34,137.78	0.06	13,848.46 14,338.23
3,443.000 PEARSON PLC EX0677602	9.3840 11.9515	25,092.49 33,638.99	32,309.11 41,148.88	0.07	7,216.62 7,509.89
3,272.000 PERSIMMON PLC EX0682537	19.3000 24.5805	50,175.76 70,763.37	63,149.60 80,427.33	0.14	12,973.84 9,663.96
10,863.000 PRUDENTIAL PLC EX0709959	14.0200 17.8559	62,096.82 94,899.46	152,299.26 193,968.34	0.33	90,202.44 99,068.88
4,934.000 RIO TINTO PLC EX0718877	37.3000 47.5053	172,566.75 234,620.75	184,038.20 234,391.05	0.40	11,471.45 -229.70
2,547.000 TRAVIS PERKINS PLC EX0773963	10.7000 13.6275	25,611.15 33,637.68	27,252.90 34,709.29	0.06	1,641.75 1,071.61
2,159.000 SSE PLC EX0790876	10.8150 13.7740	22,610.72 28,559.60	23,349.59 29,738.04	0.05	738.87 1,178.44

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
83,291.000 BP PLC EX0798051	4.9595 6.3164	400,513.02 544,910.96	413,081.71 526,100.87	0.90	12,568.69 -18,810.09
319,740.000 LLOYDS BANKING GROUP PLC EX0870611	0.5185 0.6604	192,901.74 262,493.32	165,785.19 211,144.02	0.36	-27,116.55 -51,349.30
20,926.000 TESCO PLC EX0884703	1.9010 2.4211	44,670.06 58,046.83	39,780.33 50,664.23	0.09	-4,889.73 -7,382.60
5,779.000 SMITH & NEPHEW PLC EX0922321	14.6400 18.6455	50,116.22 71,175.26	84,604.56 107,752.37	0.18	34,488.34 36,577.11
20,838.000 GLAXOSMITHKLINE PLC EX0925282	14.9120 18.9919	275,288.11 400,682.26	310,736.26 395,753.70	0.68	35,448.15 -4,928.56
5,930.000 ASTRAZENECA PLC EX0989528	58.7300 74.7985	175,659.59 268,451.78	348,268.90 443,555.27	0.76	172,609.31 175,103.49
42,597.000 BT GROUP PLC EX3091355	2.3810 3.0324	64,388.34 93,286.12	101,423.46 129,172.92	0.22	37,035.12 35,886.80
1,152.000 CARNIVAL PLC EX3121525	37.6300 47.9256	35,983.54 51,230.14	43,349.76 55,210.25	0.09	7,366.22 3,980.11
84,151.000 BARCLAYS PLC EX3134866	1.5052 1.9170	148,395.31 189,653.71	126,664.09 161,319.39	0.28	-21,731.22 -28,334.32
856.000 INTERTEK GROUP PLC EX3163832	48.0000 61.1328	20,668.53 29,908.15	41,088.00 52,329.68	0.09	20,419.47 22,421.53

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,861.000 BURBERRY GROUP PLC EX3174300	17.3550 22.1033	13,567.46 20,734.47	32,297.66 41,134.30	0.07	18,730.20 20,399.83
1,175.000 NEXT PLC EX3208983	39.9100 50.8294	31,241.28 44,321.56	46,894.25 59,724.52	0.10	15,652.97 15,402.96
18,115.000 ITV PLC EX3398644	1.2485 1.5901	23,242.93 29,358.14	22,616.58 28,804.48	0.05	-626.35 -553.66
9,214.000 J SAINSBURY PLC EXB019KW9	2.6500 3.3750	22,616.13 31,653.54	24,417.10 31,097.62	0.05	1,800.97 -555.92
832.000 RANDGOLD RESOURCES LTD EXB01C3S0	65.4600 83.3699	39,166.25 57,275.53	54,462.72 69,363.72	0.12	15,296.47 12,088.19
12,674.000 G4S PLC EXB01FLG9	1.9695 2.5084	24,762.08 31,276.98	24,961.44 31,790.89	0.05	199.36 513.91
1,657.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	34.7900 44.3085	46,952.20 59,554.18	57,647.03 73,419.26	0.13	10,694.83 13,865.08
19,527.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	23.0750 29.3883	391,589.71 573,972.70	450,585.53 573,865.73	0.98	58,995.82 -106.97
17,185.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	23.4000 29.8022	280,351.70 413,199.32	402,129.00 512,151.49	0.88	121,777.30 98,952.17
1,634.000 BUNZL PLC EXB0744B8	23.6900 30.1716	12,159.11 18,582.17	38,709.46 49,300.37	0.08	26,550.35 30,718.20

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,898.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	40.6200 51.7336	42,714.77 61,463.89	77,096.76 98,190.43	0.17	34,381.99 36,726.54
6,246.000 UNILEVER PLC EXB10RZP7	41.0850 52.3259	128,094.15 197,350.95	256,616.91 326,827.30	0.56	128,522.76 129,476.35
5,784.000 EXPERIAN PLC EXB19NLV9	19.0500 24.2621	41,910.19 64,346.11	110,185.20 140,331.87	0.24	68,275.01 75,985.76
2,011.000 MONDI PLC EXB1CRLC8	16.3350 20.8043	28,250.01 39,978.22	32,849.69 41,837.37	0.07	4,599.68 1,859.15
1,618.000 SEVERN TRENT PLC EXB1FH8J7	18.1550 23.1222	24,206.60 34,502.74	29,374.79 37,411.73	0.06	5,168.19 2,908.99
1,260.000 WHITBREAD PLC EXB1KJJ48	45.7900 58.3181	27,869.27 38,513.91	57,695.40 73,480.86	0.13	29,826.13 34,966.95
3,478.000 SMITHS GROUP PLC EXB1WY232	13.6400 17.3719	37,663.91 58,172.47	47,439.92 60,419.48	0.10	9,776.01 2,247.01
5,528.000 ANGLO AMERICAN PLC EXB1XZS89	17.4780 22.2600	63,586.07 88,853.37	96,618.38 123,053.17	0.21	33,032.31 34,199.80
4,223.000 3I GROUP PLC EXB1YW440	7.7340 9.8500	12,702.71 19,302.93	32,660.68 41,596.64	0.07	19,957.97 22,293.71
2,865.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	60.1300 76.5816	105,482.28 161,063.61	172,272.45 219,406.19	0.38	66,790.17 58,342.58

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,365.000 RELX PLC EXB2B0DG6	16.1650 20.5877	29,782.40 44,925.52	86,725.23 110,453.25	0.19	56,942.83 65,527.73
3,992.000 SHIRE PLC EXB2QKY08	45.7000 58.2035	98,582.21 138,890.10	182,434.40 232,348.45	0.40	83,852.19 93,458.35
5,845.000 UNITED UTILITIES GROUP PLC EXB39J2M5	7.3620 9.3762	37,348.62 52,677.02	43,030.89 54,804.14	0.09	5,682.27 2,127.12
55,666.000 GLENCORE PLC EXB4T3BW4	2.9135 3.7106	133,167.23 171,883.30	162,182.89 206,556.13	0.35	29,015.66 34,672.83
7,366.000 SEGRO PLC EXB5ZN1N1	5.8860 7.4964	28,320.27 38,931.08	43,356.28 55,218.56	0.09	15,036.01 16,287.48
7,931.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	8.3000 10.5709	48,725.93 74,465.41	65,827.30 83,837.65	0.14	17,101.37 9,372.24
24,744.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	2.1670 2.7599	52,075.16 65,776.13	53,620.25 68,290.75	0.12	1,545.09 2,514.62
6,642.000 SAGE GROUP PLC/THE EXB8C3BL7	6.0140 7.6594	20,994.60 30,178.85	39,944.99 50,873.94	0.09	18,950.39 20,695.09
5,378.000 WPP PLC EXB8KF9B6	8.4660 10.7823	37,181.56 56,822.72	45,530.15 57,987.20	0.10	8,348.59 1,164.48
1,638.000 COCA-COLA HBC AG EXB9895B6	24.5200 31.2287	26,827.47 34,027.96	40,163.76 51,152.56	0.09	13,336.29 17,124.60

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,818.000 COMPASS GROUP PLC EXBD6K458	16.5000 21.0144	51,761.22 77,088.67	128,997.00 164,290.58	0.28	77,235.78 87,201.91
1,762.000 INTERCONTINENTAL HOTELS GROUP EXBD8QVH7	42.3700 53.9624	47,412.51 63,256.12	74,655.94 95,081.81	0.16	27,243.43 31,825.69
1,701.000 MICRO FOCUS INTERNATIONAL PLC EXBD8YWM8	13.8300 17.6139	23,324.10 30,953.41	23,524.83 29,961.22	0.05	200.73 -992.19
19,459.000 NATIONAL GRID PLC EXBDR05C3	7.6420 9.7329	142,903.08 205,859.65	148,705.68 189,391.55	0.32	5,802.60 -16,468.10
19,813.000 OLD MUTUAL LTD EXBDVPYQ0	1.1712 1.4916	28,142.91 43,009.40	23,204.99 29,553.88	0.05	-4,937.92 -13,455.52
13,299.000 STANDARD LIFE ABERDEEN PLC EXBF8Q6K3	2.5675 3.2700	33,036.97 41,728.99	34,145.18 43,487.30	0.07	1,108.21 1,758.31
1,066.000 FERGUSON PLC EXBFYFZP5	50.1700 63.8965	19,518.98 29,829.79	53,481.22 68,113.68	0.12	33,962.24 38,283.89
10,948.000 BHP GROUP PLC EXBH0P3Z9	16.5160 21.0348	159,304.67 202,215.01	180,817.17 230,288.75	0.39	21,512.50 28,073.74
120,395.000 VODAFONE GROUP PLC EXBH4HKS0	1.5290 1.9473	218,032.34 278,825.48	184,083.96 234,449.33	0.40	-33,948.38 -44,376.15
6,030.000 AUTO TRADER GROUP PLC EXBVYVFW2	4.5480 5.7923	23,938.37 30,674.63	27,424.44 34,927.77	0.06	3,486.07 4,253.14

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,696.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	3.1870 4.0590	18,886.15 30,465.25	24,527.15 31,237.78	0.05	5,641.00 772.53
11,381.000 LAND SECURITIES GROUP PLC EXBYW0PQ8 REIT	8.0440 10.2448	89,836.89 122,450.55	91,548.76 116,596.50	0.20	1,711.87 -5,854.05
546.000 CRODA INTERNATIONAL PLC EXBYZWX78	46.8500 59.6682	12,794.70 19,779.97	25,580.10 32,578.82	0.06	12,785.40 12,798.85
23,111.000 MELROSE INDUSTRIES PLC EXBZ1G438	1.6385 2.0868	36,217.68 45,746.55	37,867.37 48,227.88	0.08	1,649.69 2,481.33
1,117.000 JOHNSON MATTHEY PLC EXBZ4BQC2	27.9900 35.6481	24,872.89 35,959.03	31,264.83 39,818.89	0.07	6,391.94 3,859.86
TOTAL POUND STERLING EQUITY		6,031,168.42 8,547,738.59	7,808,564.00 9,944,987.14	17.00	1,777,395.58 1,397,248.55
SINGAPORE DOLLAR					
156,500.000 GOLDEN AGRI-RESOURCES LTD FM6164475	0.2450 0.1798	39,943.41 29,116.45	38,342.50 28,130.96	0.05	-1,600.91 -985.49
10,000.000 DBS GROUP HOLDINGS LTD FM6175208	23.6900 17.3808	161,122.88 115,515.34	236,900.00 173,807.78	0.30	75,777.12 58,292.44
1,100.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	35.3500 25.9354	38,545.66 28,097.58	38,885.00 28,528.98	0.05	339.34 431.40
13,400.000 CAPITALAND LTD FM6309302	3.1100 2.2817	41,967.72 30,226.31	41,674.00 30,575.20	0.05	-293.72 348.89

 PARA EAFE - PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,000.000 CAPITALAND MALL TRUST FM6420125	2.2600 1.6581	25,197.48 18,031.42	31,640.00 23,213.50	0.04	6,442.52 5,182.08
15,000.000 COMFORTDELGRO CORP LTD FM6603738	2.1500 1.5774	23,421.06 16,761.65	32,250.00 23,661.04	0.04	8,828.94 6,899.39
3,400.000 UNITED OVERSEAS BANK LTD FM6916783	24.5700 18.0264	64,608.09 46,205.94	83,538.00 61,289.80	0.10	18,929.91 15,083.86
10,400.000 UOL GROUP LTD FM6916841	6.1900 4.5415	64,538.03 45,316.88	64,376.00 47,231.11	0.08	-162.03 1,914.23
2,800.000 VENTURE CORP LTD FM6927376	13.9500 10.2348	39,851.84 29,049.70	39,060.00 28,657.37	0.05	-791.84 -392.33
42,800.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.9300 2.1497	136,182.46 97,792.97	125,404.00 92,005.87	0.16	-10,778.46 -5,787.10
21,300.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	11.2600 8.2612	212,945.48 153,935.20	239,838.00 175,963.32	0.30	26,892.52 22,028.12
9,200.000 KEPPEL CORP LTD FMB1VQ5C0	5.9100 4.3360	56,815.09 40,328.71	54,372.00 39,891.42	0.07	-2,443.09 -437.29
28,000.000 GENTING SINGAPORE LTD FMBDRTVP5	0.9750 0.7153	24,942.43 17,850.45	27,300.00 20,029.35	0.03	2,357.57 2,178.90
TOTAL SINGAPORE DOLLAR EQUITY		930,081.63 668,228.60	1,053,579.50 772,985.70	1.32	123,497.87 104,757.10

SOUTH AFRICAN RAND

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
636.000 NEDBANK GROUP LTD KS6628009	274.7200 19.0977	154,283.06 10,535.83	174,721.92 12,146.12	0.02	20,438.86 1,610.29
SWEDISH KRONA					
10,086.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	86.1000 9.7114	563,539.73 73,230.32	868,404.60 97,949.39	0.17	304,864.87 24,719.07
5,338.000 SWEDBANK AB SS4846522	197.7500 22.3047	627,994.25 81,748.33	1,055,589.50 119,062.41	0.20	427,595.25 37,314.08
1,200.000 SWEDISH MATCH AB SS5048565	349.1000 39.3758	207,103.50 28,861.98	418,920.00 47,250.97	0.08	211,816.50 18,388.99
1,800.000 SECURITAS AB SS5554042	142.2500 16.0447	138,939.44 19,362.63	256,050.00 28,880.48	0.05	117,110.56 9,517.85
3,043.000 INVESTOR AB SS5679591	375.6000 42.3648	495,969.22 71,722.11	1,142,950.80 128,916.10	0.22	646,981.58 57,193.99
3,235.000 HENNES & MAURITZ AB SS5687438	126.0200 14.2141	407,619.60 48,316.48	407,674.70 45,982.59	0.08	55.10 -2,333.89
12,801.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	77.9200 8.7888	761,309.41 85,279.27	997,453.92 112,505.17	0.19	236,144.51 27,225.90
7,404.000 TELIA CO AB SS5978381	41.9800 4.7350	301,049.01 33,026.60	310,819.92 35,058.11	0.06	9,770.91 2,031.51

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,765.000 LUNDIN PETROLEUM AB SS7187627	221.4000 24.9722	335,517.67 36,681.03	390,771.00 44,075.98	0.08	55,253.33 7,394.95
1,250.000 ALFA LAVAL AB SS7332686	189.6500 21.3911	134,817.38 18,788.18	237,062.50 26,738.84	0.05	102,245.12 7,950.66
728.000 ICA GRUPPEN AB SSB0S1658	316.8000 35.7326	201,975.34 22,081.29	230,630.40 26,013.34	0.04	28,655.06 3,932.05
127.000 MODERN TIMES GROUP MTG AB SSB151P43	293.0000 33.0482	39,801.80 4,437.91	37,211.00 4,197.12	0.01	-2,590.80 -240.79
2,010.000 SKF AB SSB1Q3J35	134.4500 15.1649	270,480.17 29,843.12	270,244.50 30,481.51	0.05	-235.67 638.39
7,788.000 VOLVO AB SSB1QH836	115.9500 13.0783	682,761.22 84,851.79	903,018.60 101,853.58	0.17	220,257.38 17,001.79
2,086.000 SANDVIK AB SSB1VQ251	126.3500 14.2513	267,767.62 29,543.83	263,566.10 29,728.24	0.05	-4,201.52 184.41
3,891.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	68.7200 7.7511	127,004.07 15,470.16	267,389.52 30,159.49	0.05	140,385.45 14,689.33
1,015.000 HEXAGON AB SSB1XFTL9	408.0000 46.0193	163,106.51 22,810.03	414,120.00 46,709.57	0.08	251,013.49 23,899.54
4,598.000 TELE2 AB SSB97C732	112.9500 12.7399	335,821.83 36,714.28	519,344.10 58,578.04	0.10	183,522.27 21,863.76

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,681.000 KINNEVIK AB SSBD6S7G0	213.7000 24.1037	514,465.74 59,606.67	572,929.70 64,622.08	0.11	58,463.96 5,015.41
3,793.000 ATLAS COPCO AB SSBD97BN3	210.5000 23.7428	360,749.69 52,713.74	798,426.50 90,056.40	0.15	437,676.81 37,342.66
1,600.000 ATLAS COPCO AB SSBD97BS2	193.3200 21.8050	115,001.32 16,026.61	309,312.00 34,888.03	0.06	194,310.68 18,861.42
902.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	29.2000 3.2935	20,851.60 2,322.57	26,338.40 2,970.77	0.01	5,486.80 648.20
1,900.000 BOLIDEN AB SSBDFD9D8	191.9800 21.6539	191,825.25 28,778.18	364,762.00 41,142.36	0.07	172,936.75 12,364.18
3,793.000 EPIROC AB SSBDZV110	83.8400 9.4565	106,453.84 15,555.32	318,005.12 35,868.54	0.06	211,551.28 20,313.22
1,600.000 EPIROC AB SSBDZV128	78.8800 8.8971	36,549.05 5,093.48	126,208.00 14,235.30	0.02	89,658.95 9,141.82
2,400.000 ESSITY AB SSBF1K7P7	217.6000 24.5436	193,451.99 26,959.50	522,240.00 58,904.67	0.10	328,788.01 31,945.17
10,259.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	98.3000 11.0875	858,311.59 108,104.24	1,008,459.70 113,746.53	0.19	150,148.11 5,642.29
4,200.000 ASSA ABLOY AB SSBYPC1T6	158.1500 17.8381	198,479.19 27,660.10	664,230.00 74,920.06	0.13	465,750.81 47,259.96

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,261.000 NORDEA BANK ABP SSBYZF9J2	74.5800 8.4121	550,834.34 71,867.04	541,525.38 61,079.92	0.10	-9,308.96 -10,787.12
TOTAL SWEDISH KRONA EQUITY		9,209,551.37 1,157,456.79	14,243,657.96 1,606,575.59	2.75	5,034,106.59 449,118.80
SWISS FRANC					
24.000 SGS SA ES4824771	2,210.0000 2,241.8340	35,537.76 33,947.33	53,040.00 53,804.02	0.09	17,502.24 19,856.69
195.000 SWISSCOM AG ES5533975	469.7000 476.4658	80,863.31 79,340.12	91,591.50 92,910.83	0.16	10,728.19 13,570.71
36.000 GIVAUDAN SA ES5980614	2,276.0000 2,308.7847	36,300.14 34,950.05	81,936.00 83,116.25	0.14	45,635.86 48,166.20
689.000 ZURICH INSURANCE GROUP AG ES5983816	293.1000 297.3220	176,825.47 172,127.18	201,945.90 204,854.84	0.35	25,120.43 32,727.66
10,325.000 NOVARTIS AG ES7103066	84.0400 85.2506	593,957.00 581,304.48	867,713.00 880,212.01	1.50	273,756.00 298,907.53
5,525.000 ABB LTD ES7108891	18.6950 18.9643	108,821.91 108,858.71	103,289.88 104,777.72	0.18	-5,532.03 -4,080.99
3,336.000 ROCHE HOLDING AG ES7110384	243.4000 246.9061	591,085.70 567,899.36	811,982.40 823,678.64	1.41	220,896.70 255,779.28
646.000 ADECCO GROUP AG ES7110723	45.9300 46.5916	29,116.85 29,326.53	29,670.78 30,098.17	0.05	553.93 771.64

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,487.000 LAFARGEHOLCIM LTD ES7110756	40.5000 41.0834	69,598.57 69,459.14	60,223.50 61,090.99	0.10	-9,375.07 -8,368.15
14,797.000 NESTLE SA ES7123874	79.8000 80.9495	812,269.80 777,818.75	1,180,800.60 1,197,809.50	2.05	368,530.80 419,990.75
206.000 BALOISE HOLDING AG ES7124591	135.4000 137.3504	19,517.95 18,644.45	27,892.40 28,294.18	0.05	8,374.45 9,649.73
229.000 TEMENOS AG ES7147899	117.9000 119.5983	29,716.15 29,673.13	26,999.10 27,388.01	0.05	-2,717.05 -2,285.12
218.000 SONOVA HOLDING AG ES7156031	160.6000 162.9134	34,897.44 35,115.16	35,010.80 35,515.11	0.06	113.36 399.95
11,520.000 CREDIT SUISSE GROUP AG ES7171584	10.8000 10.9556	144,000.60 145,458.61	124,416.00 126,208.16	0.22	-19,584.60 -19,250.45
115.000 SWATCH GROUP AG/THE ES7184728	286.7000 290.8298	32,538.26 32,772.59	32,970.50 33,445.43	0.06	432.24 672.84
298.000 LONZA GROUP AG ES7333374	254.7000 258.3688	41,747.71 40,856.82	75,900.60 76,993.91	0.13	34,152.89 36,137.09
297.000 SWISS LIFE HOLDING AG ES7437803	378.6000 384.0536	64,198.25 62,829.48	112,444.20 114,063.91	0.19	48,245.95 51,234.43
58.000 EMS-CHEMIE HOLDING AG ES7635612	467.0000 473.7269	30,465.23 30,421.12	27,086.00 27,476.16	0.05	-3,379.23 -2,944.96

 PARA EAFE - PI 2 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
737.000 SWISS PRIME SITE AG ESB083BH9	79.5500 80.6959	55,520.00 56,781.13	58,628.35 59,472.86	0.10	3,108.35 2,691.73
855.000 PARGESA HOLDING SA ESB0CDLF5	70.8500 71.8706	57,456.46 57,000.13	60,576.75 61,449.33	0.11	3,120.29 4,449.20
114.000 PARTNERS GROUP HOLDING AG ESB119QG7	596.0000 604.5851	26,518.25 29,614.44	67,944.00 68,922.70	0.12	41,425.75 39,308.26
207.000 SCHINDLER HOLDING AG ESB11TCY9	194.7000 197.5046	19,571.28 18,695.40	40,302.90 40,883.44	0.07	20,731.62 22,188.04
149.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	126.3500 128.1700	16,055.33 15,336.79	18,826.15 19,097.33	0.03	2,770.82 3,760.54
166.000 GEBERIT AG ESB1WGG94	382.3000 387.8069	31,804.89 30,381.52	63,461.80 64,375.94	0.11	31,656.91 33,994.42
886.000 JULIUS BAER GROUP LTD ESB4R2R51	35.0100 35.5143	34,420.58 32,880.14	31,018.86 31,465.67	0.05	-3,401.72 -1,414.47
1,935.000 SWISS RE AG ESB545MG7	90.1200 91.4181	100,753.78 100,377.75	174,382.20 176,894.10	0.30	73,628.42 76,516.35
2,239.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	63.0000 63.9075	93,188.97 89,018.46	141,057.00 143,088.86	0.24	47,868.03 54,070.40
697.000 IDORSIA LTD ESBF0YK60	16.2200 16.4536	5,401.75 5,589.56	11,305.34 11,468.19	0.02	5,903.59 5,878.63

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,080.000 SIKA AG ESBF2DSG4	124.6000 126.3948	49,156.57 53,847.01	134,568.00 136,506.39	0.23	85,411.43 82,659.38
15,965.000 UBS GROUP AG ESBRJL171	12.2350 12.4112	232,751.10 229,121.83	195,331.78 198,145.45	0.34	-37,419.32 -30,976.38
245.000 VIFOR PHARMA AG ESBZ12TW9	106.9000 108.4398	27,282.13 27,478.60	26,190.50 26,567.76	0.05	-1,091.63 -910.84
TOTAL SWISS FRANC EQUITY		3,681,339.19 3,596,925.77	4,968,506.79 5,040,075.86	8.61	1,287,167.60 1,443,150.09
U.S. DOLLAR					
1,571.000 ALTICE USA INC 02156K103	16.5200 16.5200	26,104.99 26,104.99	25,952.92 25,952.92	0.04	-152.07 -152.07
1,765.000 MELCO RESORTS & ENTERTAINMENT 585464100 ADR	17.6200 17.6200	30,666.88 30,666.88	31,099.30 31,099.30	0.05	432.42 432.42
4,123.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	15.4200 15.4200	70,804.89 70,804.89	63,576.66 63,576.66	0.11	-7,228.23 -7,228.23
4,500.000 HONGKONG LAND HOLDINGS LTD FM6434910	6.3000 6.3000	27,867.06 27,867.06	28,350.00 28,350.00	0.05	482.94 482.94
1,000.000 JARDINE MATHESON HOLDINGS LTD FM6472118	69.5800 69.5800	58,776.45 58,776.45	69,580.00 69,580.00	0.12	10,803.55 10,803.55
900.000 JARDINE STRATEGIC HOLDINGS LTD FM6472969	36.7100 36.7100	30,204.16 30,204.16	33,039.00 33,039.00	0.06	2,834.84 2,834.84

 PARA EAFE - PI 2 -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
683.000 COCA-COLA EUROPEAN PARTNERS PL G25839104	45.8500 45.8500	29,737.82 29,737.82	31,315.55 31,315.55	0.05	1,577.73 1,577.73
699.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	102.6500 102.6500	56,619.15 56,619.15	71,752.35 71,752.35	0.12	15,133.20 15,133.20
680.000 AERCAP HOLDINGS NV N00985106	39.6000 39.6000	29,355.60 29,355.60	26,928.00 26,928.00	0.05	-2,427.60 -2,427.60
1,558.000 NXP SEMICONDUCTORS NV N6596X109	73.2800 73.2800	122,945.63 122,945.63	114,170.24 114,170.24	0.20	-8,775.39 -8,775.39
TOTAL U.S. DOLLAR EQUITY		483,082.63 483,082.63	495,764.02 495,764.02	0.85	12,681.39 12,681.39
TOTAL ASSETS EQUITY		43,709,225.79	57,641,931.25	98.52	13,932,705.46
PREFERRED SECURITIES EURO CURRENCY UNIT					
1,051.000 HENKEL AG & CO KGAA ED5076705	95.4000 109.0565	57,678.32 70,983.72	100,265.40 114,618.39	0.20	42,587.08 43,634.67
873.000 VOLKSWAGEN AG ED5497166	138.9200 158.8064	88,995.69 106,906.29	121,277.16 138,637.99	0.24	32,281.47 31,731.70
250.000 BAYERISCHE MOTOREN WERKE AG ED5756033	62.1000 70.9896	6,655.83 9,010.33	15,525.00 17,747.40	0.03	8,869.17 8,737.07
229.000 SARTORIUS AG ED5843328	108.9000 124.4890	26,943.87 30,617.67	24,938.10 28,507.99	0.05	-2,005.77 -2,109.68

 BNY MELLON PARA EAFE - PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
835.000 PORSCHE AUTOMOBIL HOLDING SE	51.6400	40,714.58	43,119.40		2,404.82
ED7101063	59.0323	49,801.66	49,291.94	0.08	-509.72
		220,988.29	305,125.06		84,136.77
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES		267,319.67	348,803.71	0.60	81,484.04
		267,319.67	348,803.71	0.60	81,484.04
TOTAL ASSETS PREFERRED SECURITIES					
TOTAL ASSETS		44,490,335.12	58,505,490.78	100.00	14,015,155.66

 PRAIRIE II TOWNSEND -	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
CASH		0.30	0.30		0.00
		0.30	0.30	0.00	0.00
INTEREST RECEIVABLE		8.27	8.27		0.00
		8.27	8.27	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		8.57	8.57		0.00
		8.57	8.57	0.00	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		8.57	8.57	0.00	0.00
REAL ESTATE					
U.S. DOLLAR					
2,115,750.000 LION INDUSTRIAL TRUST	1.3322	1,884,370.54	2,818,559.49		934,188.95
999151624	1.3322	1,884,370.54	2,818,559.49	4.40	934,188.95
1,675,527.840 CITIC CAPITAL CHINA	0.6734	1,062,681.48	1,128,354.00		65,672.52
999180086	0.6734	1,062,681.48	1,128,354.00	1.76	65,672.52
1,308,927.000 H/2 SPECIAL OPPORTUNITIES III	0.6436	520,558.00	842,488.00		321,930.00
99VVA26M1 LP	0.6436	520,558.00	842,488.00	1.32	321,930.00
415,934.000 BRV PARTNERS FUND I LP	0.8778	148,198.00	365,099.00		216,901.00
99VVA5GA9	0.8778	148,198.00	365,099.00	0.57	216,901.00
4,498,071.015 METLIFE CORE PROPERTY FUND	1.1295	3,935,003.51	5,080,664.75		1,145,661.24
99VVA7NG4 L P	1.1295	3,935,003.51	5,080,664.75	7.93	1,145,661.24

 PRAIRIE II TOWNSEND - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
404.133 PRIME PROPERTY FUND LLC 99VVAE6C7	23,670.8219 23,670.8219	3,436,232.81 3,436,232.81	9,566,160.26 9,566,160.26	14.93	6,129,927.45 6,129,927.45
1,767,290.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND & LP	0.3478 0.3478	0.00 0.00	614,742.00 614,742.00	0.96	614,742.00 614,742.00
1,590,560.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.6050 0.6050	1,573,865.79 1,573,865.79	962,283.00 962,283.00	1.50	-611,582.79 -611,582.79
1,584,946.120 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.0001 0.0001	0.00 0.00	182.44 182.44	0.00	182.44 182.44
250,772.000 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.1673 0.1673	0.00 0.00	41,947.14 41,947.14	0.07	41,947.14 41,947.14
1,594,075.440 DIVCOWEST FUND III 99VVALSA1	0.0210 0.0210	0.00 0.00	33,425.00 33,425.00	0.05	33,425.00 33,425.00
1,603,036.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	0.0152 0.0152	0.00 0.00	24,427.00 24,427.00	0.04	24,427.00 24,427.00
3,002,169.230 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.4683 1.4683	316,730.90 316,730.90	4,408,030.70 4,408,030.70	6.88	4,091,299.80 4,091,299.80
1,041,269.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.3316 0.3316	0.00 0.00	345,261.00 345,261.00	0.54	345,261.00 345,261.00
1,222,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.4729 1.4729	919,793.54 919,793.54	1,799,848.00 1,799,848.00	2.81	880,054.46 880,054.46

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PRAIRIE II TOWNSEND - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
5,487,621.910 PRISA REAL ESTATE LP 99VVAWA08	1.4559 1.4559	4,909,595.85 4,909,595.85	7,989,423.08 7,989,423.08	12.47	3,079,827.23 3,079,827.23	
6,012,458.738 USAA EAGLE REAL ESTATE LP 99VVAWA08	1.4396 1.4396	4,863,016.94 4,863,016.94	8,655,374.87 8,655,374.87	13.51	3,792,357.93 3,792,357.93	
1,281,066.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8	0.9424 0.9424	774,399.00 774,399.00	1,207,221.00 1,207,221.00	1.88	432,822.00 432,822.00	
1,185,118.240 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	0.9785 0.9785	744,718.14 744,718.14	1,159,582.26 1,159,582.26	1.81	414,864.12 414,864.12	
2,900,000.000 INLAND RETAIL PROPERTY 99VVBW60	1.1406 1.1406	2,900,000.00 2,900,000.00	3,307,721.00 3,307,721.00	5.16	407,721.00 407,721.00	
1,079,941.980 ASANA PARTNERS I 99VVBFXJ8	1.1517 1.1517	1,079,941.98 1,079,941.98	1,243,812.00 1,243,812.00	1.94	163,870.02 163,870.02	
2,907,390.000 HANCOCK US REAL ESTATE 99VVBHWS5	1.2008 1.2008	2,770,011.17 2,770,011.17	3,491,056.43 3,491,056.43	5.45	721,045.26 721,045.26	
384,614.000 CARROLL MULTIFAMILY REAL 99VVBKS79 ESTATE FUND V	0.9332 0.9332	363,182.18 363,182.18	358,939.82 358,939.82	0.56	-4,242.36 -4,242.36	
266,474.000 WOLF CREDIT PARTNERS II LP 99VVBKG1	0.9423 0.9423	263,192.74 263,192.74	251,111.37 251,111.37	0.39	-12,081.37 -12,081.37	
540,258.000 CARROLL FUND V BEDROCK SIDECAR 99VVBWN7 LP	0.7836 0.7836	391,969.50 391,969.50	423,348.16 423,348.16	0.66	31,378.66 31,378.66	

BNY MELLON		Asset Detail - By Asset type			Report ID : IACS0005	
PRAIRIE II TOWNSEND - [REDACTED]		12/31/2018			Base Currency : USD	
					Status : FINAL	
Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base	
1,500,000.000 OAKTREE RE INCOME FUND 99VVBGMN3	1.1542 1.1542	1,413,960.00 1,413,960.00	1,731,269.00 1,731,269.00	2.70	317,309.00 317,309.00	
2,670,000.000 PROLOGIS TARGETED US LOGISTICS 99VVBPEY4 LP	1.0793 1.0793	2,670,000.00 2,670,000.00	2,881,603.00 2,881,603.00	4.50	211,603.00 211,603.00	
1,057,301.240 CARDINAL STUDENT HOUSING 99VVB2Q6	1.0000 1.0000	1,057,301.24 1,057,301.24	1,057,301.24 1,057,301.24	1.65	0.00 0.00	
2,275,601.000 CORTLAND GROWTH INCOME LP 99VVBUBJ9	1.0000 1.0000	2,275,601.00 2,275,601.00	2,275,601.00 2,275,601.00	3.55	0.00 0.00	
TOTAL U.S. DOLLAR REAL ESTATE		40,274,324.31	64,064,836.01		23,790,511.70	
		40,274,324.31	64,064,836.01	100.00	23,790,511.70	
TOTAL ASSETS REAL ESTATE		40,274,324.31	64,064,836.01	100.00	23,790,511.70	
TOTAL ASSETS		40,274,332.88	64,064,844.58	100.00	23,790,511.70	

 WELLINGTON-PI 2 - [REDACTED]	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES					
U.S. DOLLAR					
3,151,192.502 WTC-CTF JPM PAG EMERGING	9.9100	31,374,870.81	31,228,317.69		-146,553.12
99VVAJY68 MARKETS DEBT	9.9100	31,374,870.81	31,228,317.69	100.00	-146,553.12

 BNY MELLON STEPSTONE-PL2 - [REDACTED]	Asset Detail - By Asset type			Report ID : IACS0005	
	12/31/2018			Base Currency : USD	
				Status : FINAL	

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PRIVATE EQUITY					
U.S. DOLLAR					
48,706,854.750 STEPSTONE XL OPP FUND LP	1.3663	46,255,688.92	66,548,451.36		20,292,762.44
99VVAKD50	1.3663	46,255,688.92	66,548,451.36	80.87	20,292,762.44
8,940,308.640 STEPSTONE XL OP FUND II-A	1.1078	8,940,308.64	9,904,130.00		963,821.36
99VVBW13	1.1078	8,940,308.64	9,904,130.00	12.04	963,821.36
5,928,492.000 STEPSTONE CAPITAL PARTNERS IV	0.9841	5,928,492.00	5,834,024.00		-94,468.00
99VVBXW3	0.9841	5,928,492.00	5,834,024.00	7.09	-94,468.00
TOTAL U.S. DOLLAR PRIVATE EQUITY		61,124,489.56	82,286,605.36		21,162,115.80
		61,124,489.56	82,286,605.36	100.00	21,162,115.80
TOTAL ASSETS PRIVATE EQUITY		61,124,489.56	82,286,605.36	100.00	21,162,115.80
TOTAL ASSETS		61,124,489.56	82,286,605.36	100.00	21,162,115.80

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
1,000,000.000 MIZUHO SECURITIES USA LLC	100.0000	1,000,000.00	1,000,000.00		0.00
60688DBA1 VAR RT 03/05/2019 DD 03/05/18	100.0000	1,000,000.00	1,000,000.00	1.37	0.00
335,989.030 BLACKROCK LIQ T FUND INSTL	100.0000	335,989.03	335,989.03		0.00
996229696 FUND 60	100.0000	335,989.03	335,989.03	0.46	0.00
-190,141.500 SWAP COLLATERAL WITH BARCLAYS	1.0000	-190,141.50	-190,141.50		0.00
99QAAAPN2	1.0000	-190,141.50	-190,141.50	-0.26	0.00
CASH		28,000.18	28,000.18		0.00
		28,000.18	28,000.18	0.04	0.00
INTEREST RECEIVABLE		584,044.22	584,044.22		0.00
		584,044.22	584,044.22	0.80	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		1,757,891.93	1,757,891.93		0.00
		1,757,891.93	1,757,891.93	2.41	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		1,757,891.93	1,757,891.93	2.41	0.00
FIXED INCOME SECURITIES					
U.S. DOLLAR					
280,000.000 AT&T INC	84.5070	266,544.17	236,619.60		-29,924.57
00206RBK7 4.350% 06/15/2045 DD 06/15/13	84.5070	266,544.17	236,619.60	0.32	-29,924.57
180,000.000 AT&T INC	93.4110	176,465.12	168,139.80		-8,325.32
00206RDH2 5.150% 03/15/2042 DD 03/15/16	93.4110	176,465.12	168,139.80	0.23	-8,325.32

 FIRST PRIN-PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
625,000.000 ABBVIE INC 00287YAL3 2.900% 11/06/2022 DD 05/06/13	97.3030 97.3030	629,961.46 629,961.46	608,143.75 608,143.75	0.83	-21,817.71 -21,817.71
300,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	98.5070 98.5070	300,917.27 300,917.27	295,521.00 295,521.00	0.40	-5,396.27 -5,396.27
600,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	89.4380 89.4380	584,100.54 584,100.54	536,628.00 536,628.00	0.74	-47,472.54 -47,472.54
300,000.000 AMAZON.COM INC 023135AJ5 2.500% 11/29/2022 DD 11/29/12	97.8060 97.8060	296,255.69 296,255.69	293,418.00 293,418.00	0.40	-2,837.69 -2,837.69
450,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	96.5760 96.5760	459,921.20 459,921.20	434,592.00 434,592.00	0.60	-25,329.20 -25,329.20
400,000.000 AMERICAN EXPRESS CO 025816BM0 2.500% 08/01/2022 DD 08/01/17	96.5180 96.5180	400,183.80 400,183.80	386,072.00 386,072.00	0.53	-14,111.80 -14,111.80
200,000.000 AMERICAN EXPRESS CO 025816BR9 3.000% 10/30/2024 DD 10/30/17	95.6940 95.6940	199,893.43 199,893.43	191,388.00 191,388.00	0.26	-8,505.43 -8,505.43
300,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	99.3180 99.3180	300,000.00 300,000.00	297,954.00 297,954.00	0.41	-2,046.00 -2,046.00
300,000.000 AMGEN INC 031162BX7 2.700% 05/01/2022 DD 05/01/15	97.9230 97.9230	298,711.93 298,711.93	293,769.00 293,769.00	0.40	-4,942.93 -4,942.93
625,000.000 AMGEN INC 031162CP3 2.650% 05/11/2022 DD 05/11/17	97.7540 97.7540	626,905.41 626,905.41	610,962.50 610,962.50	0.84	-15,942.91 -15,942.91

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 ANADARKO PETROLEUM CORP 032511BN6 5.550% 03/15/2026 DD 03/17/16	104.7340 104.7340	331,253.98 331,253.98	314,202.00 314,202.00	0.43	-17,051.98 -17,051.98
160,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	128.5770 128.5770	250,990.52 250,990.52	205,723.20 205,723.20	0.28	-45,267.32 -45,267.32
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	92.7390 92.7390	571,684.37 571,684.37	463,695.00 463,695.00	0.64	-107,989.37 -107,989.37
345,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	94.4600 94.4600	340,321.60 340,321.60	325,887.00 325,887.00	0.45	-14,434.60 -14,434.60
250,000.000 APPLE INC 037833CJ7 3.350% 02/09/2027 DD 02/09/17	97.4390 97.4390	248,346.99 248,346.99	243,597.50 243,597.50	0.33	-4,749.49 -4,749.49
300,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	91.8500 91.8500	298,328.63 298,328.63	275,550.00 275,550.00	0.38	-22,778.63 -22,778.63
400,000.000 BP CAPITAL MARKETS PLC 05565QCB2 2.500% 11/06/2022 DD 11/06/12	96.7370 96.7370	399,328.70 399,328.70	386,948.00 386,948.00	0.53	-12,380.70 -12,380.70
450,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	98.4560 98.4560	468,125.63 468,125.63	443,052.00 443,052.00	0.61	-25,073.63 -25,073.63
250,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	98.8600 98.8600	260,690.81 260,690.81	247,150.00 247,150.00	0.34	-13,540.81 -13,540.81
275,000.000 BANK OF AMERICA CORP 06051GGS2 VAR RT 10/01/2021 DD 09/18/17	98.0480 98.0480	275,000.00 275,000.00	269,632.00 269,632.00	0.37	-5,368.00 -5,368.00

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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553,000.000 BANK OF AMERICA CORP 06051GHD4 VAR RT 12/20/2028 DD 12/20/17	93.4150 93.4150	550,354.13 550,354.13	516,584.95 516,584.95	0.71	-33,769.18 -33,769.18
411,000.000 BAYER US FINANCE LLC 144A 07274EAD5 2.375% 10/08/2019 DD 10/08/14	99.2010 99.2010	412,068.31 412,068.31	407,716.11 407,716.11	0.56	-4,352.20 -4,352.20
700,000.000 BAYER US FINANCE II LLC 144A 07274NAC7 VAR RT 06/25/2021 DD 06/25/18	98.6680 98.6680	700,000.00 700,000.00	690,676.00 690,676.00	0.95	-9,324.00 -9,324.00
450,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	133.0780 133.0780	625,806.76 625,806.76	598,851.00 598,851.00	0.82	-26,955.76 -26,955.76
250,000.000 BRISTOL-MYERS SQUIBB CO 110122BB3 3.250% 02/27/2027 DD 02/27/17	97.5830 97.5830	246,644.83 246,644.83	243,957.50 243,957.50	0.33	-2,687.33 -2,687.33
280,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	90.2760 90.2760	279,933.27 279,933.27	252,772.80 252,772.80	0.35	-27,160.47 -27,160.47
330,000.000 BUNGE LTD FINANCE CORP 120568AY6 3.000% 09/25/2022 DD 09/25/17	95.5740 95.5740	330,632.34 330,632.34	315,394.20 315,394.20	0.43	-15,238.14 -15,238.14
300,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBA8 3.250% 06/15/2027 DD 03/09/17	97.8810 97.8810	299,360.43 299,360.43	293,643.00 293,643.00	0.40	-5,717.43 -5,717.43
275,000.000 CVS HEALTH CORP 126650CQ1 4.750% 12/01/2022 DD 06/01/16	103.1770 103.1770	292,092.11 292,092.11	283,736.75 283,736.75	0.39	-8,355.36 -8,355.36
1,250,000.000 CAPITAL ONE FINANCIAL CORP 14040HBR5 2.400% 10/30/2020 DD 10/31/17	97.9020 97.9020	1,249,776.79 1,249,776.79	1,223,775.00 1,223,775.00	1.68	-26,001.79 -26,001.79

 FIRST PRIN-PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	99.4360 99.4360	312,867.77 312,867.77	298,308.00 298,308.00	0.41	-14,559.77 -14,559.77
800,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	90.4620 90.4620	741,574.05 741,574.05	723,696.00 723,696.00	0.99	-17,878.05 -17,878.05
500,000.000 CITIGROUP INC 172967KK6 2.700% 03/30/2021 DD 03/30/16	98.5150 98.5150	503,327.72 503,327.72	492,575.00 492,575.00	0.67	-10,752.72 -10,752.72
300,000.000 CITIGROUP INC 172967LM1 VAR RT 07/24/2023 DD 07/24/17	96.7730 96.7730	300,531.93 300,531.93	290,319.00 290,319.00	0.40	-10,212.93 -10,212.93
600,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	94.4680 94.4680	606,010.44 606,010.44	566,808.00 566,808.00	0.78	-39,202.44 -39,202.44
1,260,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	93.2590 93.2590	1,260,000.00 1,260,000.00	1,175,063.40 1,175,063.40	1.61	-84,936.60 -84,936.60
175,000.000 CONOCOPHILLIPS CO 20826FAR7 5.950% 03/15/2046 DD 03/08/16	121.8460 121.8460	222,971.49 222,971.49	213,230.50 213,230.50	0.29	-9,740.99 -9,740.99
975,000.000 CONSTELLATION BRANDS INC 21036PAW8 2.650% 11/07/2022 DD 11/07/17	95.7530 95.7530	971,819.07 971,819.07	933,591.75 933,591.75	1.28	-38,227.32 -38,227.32
300,000.000 CONTINENTAL RESOURCES INC/OK 212015AH4 5.000% 09/15/2022 DD 03/08/12	99.2910 99.2910	301,801.99 301,801.99	297,873.00 297,873.00	0.41	-3,928.99 -3,928.99
300,000.000 DR HORTON INC 23331ABL2 2.550% 12/01/2020 DD 12/05/17	97.5930 97.5930	299,934.15 299,934.15	292,779.00 292,779.00	0.40	-7,155.15 -7,155.15

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150,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	97.6770 97.6770	149,897.21 149,897.21	146,515.50 146,515.50	0.20	-3,381.71 -3,381.71
400,000.000 DAIMLER FINANCE NORTH AME 144A 233851DA9 VAR RT 02/12/2021 DD 11/14/17	98.9480 98.9480	399,812.36 399,812.36	395,792.00 395,792.00	0.54	-4,020.36 -4,020.36
150,000.000 JOHN DEERE CAPITAL CORP 24422ETW9 2.800% 09/08/2027 DD 09/08/17	94.5050 94.5050	149,484.58 149,484.58	141,757.50 141,757.50	0.19	-7,727.08 -7,727.08
200,000.000 DELL INTERNATIONAL LLC / 144A 25272KAA1 3.480% 06/01/2019 DD 06/01/16	99.7050 99.7050	201,066.27 201,066.27	199,410.00 199,410.00	0.27	-1,656.27 -1,656.27
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	100.4520 100.4520	317,064.49 317,064.49	301,356.00 301,356.00	0.41	-15,708.49 -15,708.49
375,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	90.9140 90.9140	360,375.94 360,375.94	340,927.50 340,927.50	0.47	-19,448.44 -19,448.44
200,000.000 E*TRADE FINANCIAL CORP 269246BP8 2.950% 08/24/2022 DD 08/24/17	97.0150 97.0150	200,458.03 200,458.03	194,030.00 194,030.00	0.27	-6,428.03 -6,428.03
175,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	96.9630 96.9630	183,835.36 183,835.36	169,685.25 169,685.25	0.23	-14,150.11 -14,150.11
350,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	95.0860 95.0860	352,698.33 352,698.33	332,801.00 332,801.00	0.46	-19,897.33 -19,897.33
400,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	95.8650 95.8650	409,396.76 409,396.76	383,460.00 383,460.00	0.53	-25,936.76 -25,936.76

 FIRST PRIN-PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
170,000.000 FORD MOTOR CREDIT CO LLC 345397XF5 2.459% 03/27/2020 DD 03/27/15	97.8930 97.8930	170,276.48 170,276.48	166,418.10 166,418.10	0.23	-3,858.38 -3,858.38
550,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	84.3710 84.3710	549,796.77 549,796.77	464,040.50 464,040.50	0.64	-85,756.27 -85,756.27
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCG9 3.850% 01/05/2028 DD 01/05/18	87.0760 87.0760	249,472.92 249,472.92	217,690.00 217,690.00	0.30	-31,782.92 -31,782.92
180,000.000 GEORGIA-PACIFIC LLC 373298BN7 7.375% 12/01/2025 DD 12/08/95	120.5860 120.5860	219,608.22 219,608.22	217,054.80 217,054.80	0.30	-2,553.42 -2,553.42
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	120.0600 120.0600	5,995.19 5,995.19	6,003.00 6,003.00	0.01	7.81 7.81
150,000.000 GEORGIA-PACIFIC LLC 144A 37331NAB7 5.400% 11/01/2020 DD 11/02/10	103.6170 103.6170	157,486.25 157,486.25	155,425.50 155,425.50	0.21	-2,060.75 -2,060.75
1,250,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	112.9280 112.9280	1,646,013.12 1,646,013.12	1,411,600.00 1,411,600.00	1.93	-234,413.12 -234,413.12
500,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12	104.7030 104.7030	543,422.48 543,422.48	523,515.00 523,515.00	0.72	-19,907.48 -19,907.48
450,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	95.2580 95.2580	450,350.79 450,350.79	428,661.00 428,661.00	0.59	-21,689.79 -21,689.79
250,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	94.5650 94.5650	257,830.73 257,830.73	236,412.50 236,412.50	0.32	-21,418.23 -21,418.23

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400,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	94.5000 94.5000	407,988.38 407,988.38	378,000.00 378,000.00	0.52	-29,988.38 -29,988.38
350,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	102.5000 102.5000	362,430.88 362,430.88	358,750.00 358,750.00	0.49	-3,680.88 -3,680.88
500,000.000 HSBC HOLDINGS PLC 404280AN9 4.000% 03/30/2022 DD 03/30/12	101.3030 101.3030	517,848.19 517,848.19	506,515.00 506,515.00	0.69	-11,333.19 -11,333.19
700,000.000 HSBC HOLDINGS PLC 404280BG3 VAR RT 01/05/2022 DD 10/05/16	101.0010 101.0010	718,805.66 718,805.66	707,007.00 707,007.00	0.97	-11,798.66 -11,798.66
360,000.000 HONEYWELL INTERNATIONAL INC 438516BM7 1.850% 11/01/2021 DD 10/31/16	96.6430 96.6430	356,084.77 356,084.77	347,914.80 347,914.80	0.48	-8,169.97 -8,169.97
450,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	101.5950 101.5950	479,702.16 479,702.16	457,177.50 457,177.50	0.63	-22,524.66 -22,524.66
300,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	97.2570 97.2570	299,988.77 299,988.77	291,771.00 291,771.00	0.40	-8,217.77 -8,217.77
250,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	102.4786 102.4786	261,056.98 261,056.98	256,196.50 256,196.50	0.35	-4,860.48 -4,860.48
400,000.000 JPMORGAN CHASE & CO 46625HJE1 3.250% 09/23/2022 DD 09/24/12	99.2060 99.2060	407,908.76 407,908.76	396,824.00 396,824.00	0.54	-11,084.76 -11,084.76
720,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	101.4140 101.4140	821,803.16 821,803.16	730,180.80 730,180.80	1.00	-91,622.36 -91,622.36

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 JPMORGAN CHASE & CO 46625HQW3 3.300% 04/01/2026 DD 03/23/16	95.2330 95.2330	203,339.18 203,339.18	190,466.00 190,466.00	0.26	-12,873.18 -12,873.18
425,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	90.8190 90.8190	426,937.65 426,937.65	385,980.75 385,980.75	0.53	-40,956.90 -40,956.90
300,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	94.6900 94.6900	300,000.00 300,000.00	284,070.00 284,070.00	0.39	-15,930.00 -15,930.00
300,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	87.7070 87.7070	300,000.00 300,000.00	263,121.00 263,121.00	0.36	-36,879.00 -36,879.00
300,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	96.1900 96.1900	299,287.61 299,287.61	288,570.00 288,570.00	0.40	-10,717.61 -10,717.61
775,000.000 KINDER MORGAN INC/DE 49456BAM3 3.150% 01/15/2023 DD 08/10/17	97.1740 97.1740	779,431.43 779,431.43	753,098.50 753,098.50	1.03	-26,332.93 -26,332.93
600,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16	82.3830 82.3830	590,274.54 590,274.54	494,298.00 494,298.00	0.68	-95,976.54 -95,976.54
260,000.000 KRAFT HEINZ FOODS CO 50077LAM8 5.200% 07/15/2045 DD 07/15/16	91.3780 91.3780	299,428.99 299,428.99	237,582.80 237,582.80	0.33	-61,846.19 -61,846.19
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	89.0460 89.0460	282,044.46 282,044.46	267,138.00 267,138.00	0.37	-14,906.46 -14,906.46
825,000.000 LOCKHEED MARTIN CORP 539830BG3 3.100% 01/15/2023 DD 11/23/15	99.1150 99.1150	842,393.93 842,393.93	817,698.75 817,698.75	1.12	-24,695.18 -24,695.18

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 LOCKHEED MARTIN CORP 539830BH1 3.550% 01/15/2026 DD 11/23/15	99.2290 99.2290	251,277.87 251,277.87	248,072.50 248,072.50	0.34	-3,205.37 -3,205.37
390,000.000 MARATHON PETROLEUM CORP 144A 56585AAR3 5.125% 12/15/2026 DD 06/15/18	102.4310 102.4310	425,787.79 425,787.79	399,480.90 399,480.90	0.55	-26,306.89 -26,306.89
120,000.000 MARRIOTT INTERNATIONAL INC/MD 571903AU7 7.150% 12/01/2019 DD 12/01/16	103.0770 103.0770	125,432.47 125,432.47	123,692.40 123,692.40	0.17	-1,740.07 -1,740.07
200,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	95.6100 95.6100	199,048.21 199,048.21	191,220.00 191,220.00	0.26	-7,828.21 -7,828.21
300,000.000 MICROSOFT CORP 594918BY9 3.300% 02/06/2027 DD 02/06/17	99.0500 99.0500	299,112.55 299,112.55	297,150.00 297,150.00	0.41	-1,962.55 -1,962.55
275,000.000 MIDAMERICAN ENERGY CO 595620AQ8 3.100% 05/01/2027 DD 02/01/17	97.3290 97.3290	278,055.48 278,055.48	267,654.75 267,654.75	0.37	-10,400.73 -10,400.73
195,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	119.7020 119.7020	251,340.38 251,340.38	233,418.90 233,418.90	0.32	-17,921.48 -17,921.48
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAF6 VAR RT 09/13/2021 DD 09/13/16	100.3670 100.3670	302,986.47 302,986.47	301,101.00 301,101.00	0.41	-1,885.47 -1,885.47
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	98.3540 98.3540	300,000.00 300,000.00	295,062.00 295,062.00	0.40	-4,938.00 -4,938.00
900,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	94.5500 94.5500	907,604.03 907,604.03	850,950.00 850,950.00	1.17	-56,654.03 -56,654.03

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000 MORGAN STANLEY 61746BEB8 VAR RT 04/21/2021 DD 04/21/16	100.4580 100.4580	407,832.14 407,832.14	401,832.00 401,832.00	0.55	-6,000.14 -6,000.14
510,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	94.6440 94.6440	538,382.49 538,382.49	482,684.40 482,684.40	0.66	-55,698.09 -55,698.09
450,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAU2 4.125% 06/01/2021 DD 05/23/16	98.7500 98.7500	464,529.13 464,529.13	444,375.00 444,375.00	0.61	-20,154.13 -20,154.13
170,000.000 NORTHROP GRUMMAN CORP 666807BG6 3.250% 08/01/2023 DD 05/31/13	98.4130 98.4130	176,298.75 176,298.75	167,302.10 167,302.10	0.23	-8,996.65 -8,996.65
450,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	88.2880 88.2880	440,454.65 440,454.65	397,296.00 397,296.00	0.54	-43,158.65 -43,158.65
300,000.000 ORACLE CORP 68389XBA2 2.800% 07/08/2021 DD 07/08/14	99.5150 99.5150	302,843.53 302,843.53	298,545.00 298,545.00	0.41	-4,298.53 -4,298.53
300,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	93.1700 93.1700	312,381.68 312,381.68	279,510.00 279,510.00	0.38	-32,871.68 -32,871.68
500,000.000 PNC FINANCIAL SERVICES GROUP I 693475AT2 3.150% 05/19/2027 DD 05/19/17	95.4250 95.4250	502,544.69 502,544.69	477,125.00 477,125.00	0.65	-25,419.69 -25,419.69
150,000.000 PACIFIC BELL TELEPHONE CO 694032AT0 7.125% 03/15/2026 DD 03/15/93	112.9480 112.9480	176,752.33 176,752.33	169,422.00 169,422.00	0.23	-7,330.33 -7,330.33
300,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	120.0580 120.0580	376,952.52 376,952.52	360,174.00 360,174.00	0.49	-16,778.52 -16,778.52

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	101.9530 101.9530	348,072.18 348,072.18	326,249.60 326,249.60	0.45	-21,822.58 -21,822.58
150,000.000 PFIZER INC 717081DV2 2.750% 06/03/2026 DD 06/03/16	94.9970 94.9970	145,861.32 145,861.32	142,495.50 142,495.50	0.20	-3,365.82 -3,365.82
507,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	89.3580 89.3580	520,649.29 520,649.29	453,045.06 453,045.06	0.62	-67,604.23 -67,604.23
200,000.000 QUALCOMM INC 747525AU7 3.250% 05/20/2027 DD 05/26/17	93.0200 93.0200	199,549.76 199,549.76	186,040.00 186,040.00	0.25	-13,509.76 -13,509.76
330,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	100.4170 100.4170	340,739.18 340,739.18	331,376.10 331,376.10	0.45	-9,363.08 -9,363.08
675,000.000 ROCKWELL COLLINS INC 774341AK7 3.500% 03/15/2027 DD 04/10/17	93.8690 93.8690	687,717.67 687,717.67	633,615.75 633,615.75	0.87	-54,101.92 -54,101.92
310,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	96.5660 96.5660	313,762.59 313,762.59	299,354.60 299,354.60	0.41	-14,407.99 -14,407.99
850,000.000 SOUTHERN CO/THE 842587CV7 3.250% 07/01/2026 DD 05/24/16	93.6750 93.6750	845,500.17 845,500.17	796,237.50 796,237.50	1.09	-49,262.67 -49,262.67
300,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BM3 3.550% 02/15/2022 DD 02/03/12	100.1930 100.1930	307,799.58 307,799.58	300,579.00 300,579.00	0.41	-7,220.58 -7,220.58
320,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BP6 2.750% 10/01/2026 DD 09/29/16	91.9800 91.9800	312,019.86 312,019.86	294,336.00 294,336.00	0.40	-17,683.86 -17,683.86

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
360,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	91.5940 91.5940	358,342.14 358,342.14	329,738.40 329,738.40	0.45	-28,603.74 -28,603.74
1,609,820.600 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	128.2280 128.2280	2,164,836.54 2,164,836.54	2,064,240.76 2,064,240.76	2.83	-100,595.78 -100,595.78
1,651,955.280 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	117.5230 117.5230	2,042,210.20 2,042,210.20	1,941,427.40 1,941,427.40	2.66	-100,782.80 -100,782.80
1,673,039.550 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	90.7240 90.7240	1,609,771.25 1,609,771.25	1,517,848.40 1,517,848.40	2.08	-91,922.85 -91,922.85
2,683,658.400 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	87.6330 87.6330	2,542,355.02 2,542,355.02	2,351,770.37 2,351,770.37	3.22	-190,584.65 -190,584.65
1,986,604.000 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	89.4010 89.4010	1,933,355.94 1,933,355.94	1,776,043.84 1,776,043.84	2.43	-157,312.10 -157,312.10
2,299,837.550 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	94.7970 94.7970	2,343,026.28 2,343,026.28	2,180,177.00 2,180,177.00	2.99	-162,849.28 -162,849.28
1,435,143.500 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	91.7900 91.7900	1,438,861.78 1,438,861.78	1,317,318.22 1,317,318.22	1.81	-121,543.56 -121,543.56
1,530,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	94.7070 94.7070	1,518,867.70 1,518,867.70	1,449,017.10 1,449,017.10	1.99	-69,850.60 -69,850.60
5,040,037.600 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	94.7640 94.7640	5,057,404.85 5,057,404.85	4,776,141.23 4,776,141.23	6.54	-281,263.62 -281,263.62

 FIRST PRIN-PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,575,000.000 U S TREASURY BOND 912810SC3 3.125% 05/15/2048 DD 05/15/18	101.8980 101.8980	1,586,308.15 1,586,308.15	1,604,893.50 1,604,893.50	2.20	18,585.35 18,585.35
885,000.000 U S TREASURY NOTE 9128283F5 2.250% 11/15/2027 DD 11/15/17	96.5980 96.5980	861,584.94 861,584.94	854,892.30 854,892.30	1.17	-6,692.64 -6,692.64
3,798,000.000 U S TREASURY NOTE 9128285M8 3.125% 11/15/2028 DD 11/15/18	103.7270 103.7270	3,886,565.19 3,886,565.19	3,939,551.46 3,939,551.46	5.40	52,986.27 52,986.27
350,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	94.4740 94.4740	388,257.50 388,257.50	330,659.00 330,659.00	0.45	-57,598.50 -57,598.50
200,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	99.1290 99.1290	209,776.21 209,776.21	198,258.00 198,258.00	0.27	-11,518.21 -11,518.21
410,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	91.5170 91.5170	405,019.84 405,019.84	375,219.70 375,219.70	0.51	-29,800.14 -29,800.14
250,000.000 VERIZON COMMUNICATIONS INC 92343VDY7 4.125% 03/16/2027 DD 03/16/17	100.0770 100.0770	248,609.02 248,609.02	250,192.50 250,192.50	0.34	1,583.48 1,583.48
300,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	94.1400 94.1400	301,477.21 301,477.21	282,420.00 282,420.00	0.39	-19,057.21 -19,057.21
200,000.000 WALGREEN CO 931422AK5 4.400% 09/15/2042 DD 09/13/12	87.6660 87.6660	193,596.22 193,596.22	175,332.00 175,332.00	0.24	-18,264.22 -18,264.22
625,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	98.4790 98.4790	641,215.62 641,215.62	615,493.75 615,493.75	0.84	-25,721.87 -25,721.87

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
360,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	94.0890 94.0890	360,010.29 360,010.29	338,720.40 338,720.40	0.46	-21,289.89 -21,289.89
500,000.000 WELLS FARGO & CO 949746SH5 3.000% 10/23/2026 DD 10/25/16	92.5720 92.5720	491,938.01 491,938.01	462,860.00 462,860.00	0.63	-29,078.01 -29,078.01
-3,250,000.000 IRS R US0003M P 6.75% 99QACLUW0 2034 JAN 27 4996859B	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
3,250,000.000 IRS-R US0003M P 6.75% 99QACLUU4 2034 JAN 29 4996859B	0.3804 0.3804	86,125.00 86,125.00	12,364.00 12,364.00	0.02	-73,761.00 -73,761.00
-2,800,000.000 INF S UL CONSUMER PRICE URBAN 99QAC8UK5 P 1.96% 2038 MAY 23 SL104VI0	0.0000 0.0000	0.00 0.00	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	0.0000 0.0000	0.00 0.00	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 SL104VI0	0.0000 0.0000	0.00 0.00	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 SL104VI0	2.7662 2.7662	0.00 0.00	77,454.00 77,454.00	0.11	77,454.00 77,454.00
-1,850,000.000 IFL_S UL CPURNSA INDEX 99QADM2P3 P 2.215% 2037 OCT 04 SL105D8P	0.0000 0.0000	0.00 0.00	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 SL105D8P	-2.1478 -2.1478	0.00 0.00	-39,734.67 -39,734.67	-0.05	-39,734.67 -39,734.67

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-2,100,000.000 IFL S UL CPURNSA INDEX 99QADQ2S8 P 2.3% 2038 JAN 10 SL105H4H	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,100,000.000 IFL L UL CPURNSA INDEX 99QADQ2R0 P 2.3% 2038 JAN 10 SL105H4H	-4.1494 -4.1494	0.00 0.00	-87,137.61 -87,137.61	-0.12	-87,137.61 -87,137.61
-4,420,000.000 IFL L UL CPURNSA INDEX 99QADGTP7 P 2.321% 2037 APR 06 SL3A3792	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
4,420,000.000 IFL L UL CPURNSA INDEX 99QADGTQ5 P 2.321% 2037 APR 06 SL3A3792	-5.0100 -5.0100	0.00 0.00	-221,443.77 -221,443.77	-0.30	-221,443.77 -221,443.77
-6,600,000.000 IFL S UL CPURNSA INDEX 99QADLT43 P 2.165% 2037 SEP 06 SL3H3U0K	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
6,600,000.000 IFL L UL CPURNSA INDEX 99QADLT35 P 2.165% 2037 SEP 06 SL3H3U0K	-1.3091 -1.3091	0.00 0.00	-86,400.60 -86,400.60	-0.12	-86,400.60 -86,400.60
-700,000.000 IFL S UL CPURNSA INDEX 99QADME05 P 2.25% 2037 SEP 20 SL54485N	0.0000 0.0000	0.00 0.00	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	-2.8380 -2.8380	0.00 0.00	-19,866.21 -19,866.21	-0.03	-19,866.21 -19,866.21
-12,225,000.000 IFL S UL CPURNSA INDEX 99QADNJZ1 P 2.214% 2037 OCT 25 SLA215DF	0.0000 0.0000	0.00 0.00	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	-2.1821 -2.1821	0.00 0.00	-266,766.62 -266,766.62	-0.37	-266,766.62 -266,766.62

 FIRST PRIN-PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-1,490,000.000 IFL S UL CPURNSA 99QAC8K34 P_1.8475% 2038 JUN 28 SLB61YUX	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,490,000.000 IFL L UL CPURNSA 99QAC8K26 P_1.8475% 2038 JUN 28 SLB61YUX	4.8417 4.8417	0.00 0.00	72,142.00 72,142.00	0.10	72,142.00 72,142.00
-5,200,000.000 IFL_S UL CPURNSA INDEX 99QADT1Q7 P 2.37% 2038 MAR 12 SLPU1H3G	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,200,000.000 IFL_L UL CPURNSA INDEX 99QADT1P9 P 2.37% 2038 MAR 12 SLPU1H3G	-5.6074 -5.6074	0.00 0.00	-291,585.84 -291,585.84	-0.40	-291,585.84 -291,585.84
-1,635,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 SWPNDT00005	0.0000 0.0000	0.00 0.00	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	0.3527 0.3527	52,810.50 52,810.50	5,766.00 5,766.00	0.01	-47,044.50 -47,044.50
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		76,206,150.77	71,221,313.93	97.59	-4,984,836.84
TOTAL ASSETS FIXED INCOME SECURITIES		76,206,150.77	71,221,313.93	97.59	-4,984,836.84
TOTAL ASSETS		77,964,042.70	72,979,205.86	100.00	-4,984,836.84

 MARATHON EAFE-PI 2 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY					
U.S. DOLLAR					
15,758.834 MARATHON EAFE	1,494.8258	22,448,880.94	23,556,710.96		1,107,830.02
99VVA3995	1,494.8258	22,448,880.94	23,556,710.96	100.00	1,107,830.02

 BNY MELLON EATON VANCE PI 2 - XXXXXXXXXX	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
1,202,282.310 BLACKROCK LIQ T FUND INSTL	100.0000	1,202,282.31	1,202,282.31		0.00
996229696 FUND 60	100.0000	1,202,282.31	1,202,282.31	2.07	0.00
CASH		7,968.21	7,968.21		0.00
		7,968.21	7,968.21	0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD		308,211.56	308,211.56		0.00
		308,211.56	308,211.56	0.53	0.00
INTEREST RECEIVABLE		932,407.85	932,407.85		0.00
		932,407.85	932,407.85	1.60	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-779,766.52	-779,766.52		0.00
		-779,766.52	-779,766.52	-1.34	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		1,671,103.41	1,671,103.41		0.00
		1,671,103.41	1,671,103.41	2.88	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		1,671,103.41	1,671,103.41	2.88	0.00
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
U.S. DOLLAR					
105,000.000 NEXTERA ENERGY PARTNERS L 144A	95.8840	103,116.39	100,678.20		-2,438.19
65341BAA4 1.500% 09/15/2020 DD 09/11/17	95.8840	103,116.39	100,678.20	0.17	-2,438.19
150,000.000 PATTERN ENERGY GROUP INC	98.5630	159,000.00	147,844.50		-11,155.50
70338PAB6 VAR RT 07/15/2020 DD 07/28/15	98.5630	159,000.00	147,844.50	0.25	-11,155.50
TOTAL U.S. DOLLAR CONVERTIBLE OR EXCHANGEABLE SECURITIES		262,116.39	248,522.70		-13,593.69
		262,116.39	248,522.70	0.43	-13,593.69

 EATON VANCE PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS CONVERTIBLE OR EXCHANGEABLE		262,116.39	248,522.70	0.43	-13,593.69
FIXED INCOME SECURITIES					
U.S. DOLLAR					
125,922.090 ADVANCED DISPOSAL 10/16	95.9060	125,922.09	120,766.84		-5,155.25
00100UAG7 COV-LITE TLB	95.9060	125,922.09	120,766.84	0.21	-5,155.25
175,000.000 AES CORP/VA	97.7500	176,708.41	171,062.50		-5,645.91
00130HBT1 4.875% 05/15/2023 DD 04/30/13	97.7500	176,708.41	171,062.50	0.29	-5,645.91
93,000.000 AES CORP/VA	99.2500	92,360.35	92,302.50		-57.85
00130HBW4 5.500% 04/15/2025 DD 04/06/15	99.2500	92,360.35	92,302.50	0.16	-57.85
150,000.000 AES CORP/VA	101.5000	159,831.99	152,250.00		-7,581.99
00130HBX2 6.000% 05/15/2026 DD 05/25/16	101.5000	159,831.99	152,250.00	0.26	-7,581.99
90,000.000 AES CORP/VA	98.2500	90,000.00	88,425.00		-1,575.00
00130HBZ7 4.000% 03/15/2021 DD 03/15/18	98.2500	90,000.00	88,425.00	0.15	-1,575.00
150,000.000 AMC ENTERTAINMENT HOLDINGS INC	88.0000	147,891.25	132,000.00		-15,891.25
00165AAH1 5.750% 06/15/2025 DD 06/05/15	88.0000	147,891.25	132,000.00	0.23	-15,891.25
150,000.000 AMC ENTERTAINMENT HOLDINGS INC	85.7500	147,992.60	128,625.00		-19,367.60
00165CAB0 5.875% 11/15/2026 DD 05/15/17	85.7500	147,992.60	128,625.00	0.22	-19,367.60
200,000.000 ARD FINANCE SA	89.7500	206,918.86	179,500.00		-27,418.86
00191AAC0 7.125% 09/15/2023 DD 03/15/17	89.7500	206,918.86	179,500.00	0.31	-27,418.86
31,918.720 ACADIA HEALTHCARE 3/18	96.2810	30,964.29	30,731.66		-232.63
00404DAG8 0.000% 02/16/2023 DD 03/08/18	96.2810	30,964.29	30,731.66	0.05	-232.63

 EATON VANCE PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	97.7500 97.7500	75,000.00 75,000.00	73,312.50 73,312.50	0.13	-1,687.50 -1,687.50
300,000.000 AKER BP ASA 144A 00973RAC7 5.875% 03/31/2025 DD 03/22/18	99.7500 99.7500	308,420.18 308,420.18	299,250.00 299,250.00	0.52	-9,170.18 -9,170.18
200,000.000 ALCOA NEDERLAND HOLDING B 144A 013822AC5 6.125% 05/15/2028 DD 05/17/18	95.7500 95.7500	202,618.99 202,618.99	191,500.00 191,500.00	0.33	-11,118.99 -11,118.99
30,000.000 ALLIANT HOLDINGS INTERMED 144A 016094AA2 8.250% 08/01/2023 DD 08/13/15	98.5000 98.5000	30,973.91 30,973.91	29,550.00 29,550.00	0.05	-1,423.91 -1,423.91
314,200.510 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	95.8570 95.8570	311,844.00 311,844.00	301,183.18 301,183.18	0.52	-10,660.82 -10,660.82
25,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	97.5000 97.5000	25,728.19 25,728.19	24,375.00 24,375.00	0.04	-1,353.19 -1,353.19
190,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	102.0000 102.0000	201,553.44 201,553.44	193,800.00 193,800.00	0.33	-7,753.44 -7,753.44
50,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AJ7 5.875% 11/01/2021 DD 10/27/16	99.8600 99.8600	50,000.00 50,000.00	49,930.00 49,930.00	0.09	-70.00 -70.00
10,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11	103.7500 103.7500	10,747.60 10,747.60	10,375.00 10,375.00	0.02	-372.60 -372.60
260,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	98.3750 98.3750	259,885.32 259,885.32	255,775.00 255,775.00	0.44	-4,110.32 -4,110.32

 EATON VANCE PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
304,000.000 ALTICE FRANCE SA/France 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	94.2500 94.2500	309,231.75 309,231.75	286,520.00 286,520.00	0.49	-22,711.75 -22,711.75
5,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	91.5000 91.5000	5,021.02 5,021.02	4,575.00 4,575.00	0.01	-446.02 -446.02
225,000.000 ANTERO RESOURCES CORP 03674XAC0 5.125% 12/01/2022 DD 12/01/14	94.0000 94.0000	228,046.97 228,046.97	211,500.00 211,500.00	0.36	-16,546.97 -16,546.97
175,000.000 ANTERO MIDSTREAM PARTNERS LP / 03690AAC0 5.375% 09/15/2024 DD 03/15/17	93.2500 93.2500	179,402.71 179,402.71	163,187.50 163,187.50	0.28	-16,215.21 -16,215.21
213,010.730 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	95.0830 95.0830	215,137.52 215,137.52	202,536.99 202,536.99	0.35	-12,600.53 -12,600.53
100,000.000 ARAMARK SERVICES INC 038522AK4 5.125% 01/15/2024 DD 12/17/15	99.0000 99.0000	100,000.00 100,000.00	99,000.00 99,000.00	0.17	-1,000.00 -1,000.00
182,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	90.5000 90.5000	180,639.46 180,639.46	164,710.00 164,710.00	0.28	-15,929.46 -15,929.46
575,000.000 ASURION 7/17 2ND LIEN COV-LITE 04649VAU4 TLB2	98.6880 98.6880	581,224.27 581,224.27	567,456.00 567,456.00	0.98	-13,768.27 -13,768.27
130,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAB7 5.125% 10/01/2023 DD 09/17/18	95.5000 95.5000	130,000.00 130,000.00	124,150.00 124,150.00	0.21	-5,850.00 -5,850.00
86,363.800 BWAY 3/17 TLB 05604XAP1	93.8330 93.8330	86,570.85 86,570.85	81,037.74 81,037.74	0.14	-5,533.11 -5,533.11

 EATON VANCE PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	96.2200 96.2200	115,849.19 115,849.19	110,653.00 110,653.00	0.19	-5,196.19 -5,196.19
111,000.000 BERRY GLOBAL INC 144A 08576PAA9 4.500% 02/15/2026 DD 01/26/18	91.5000 91.5000	105,170.09 105,170.09	101,565.00 101,565.00	0.17	-3,605.09 -3,605.09
25,000.000 BERRY PETROLEUM CO LLC 144A 08580BAA4 7.000% 02/15/2026 DD 02/08/18	90.0000 90.0000	25,171.06 25,171.06	22,500.00 22,500.00	0.04	-2,671.06 -2,671.06
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	96.5000 96.5000	100,858.04 100,858.04	96,500.00 96,500.00	0.17	-4,358.04 -4,358.04
10,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	93.7500 93.7500	10,061.96 10,061.96	9,375.00 9,375.00	0.02	-686.96 -686.96
170,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14	93.7500 93.7500	165,287.82 165,287.82	159,375.00 159,375.00	0.27	-5,912.82 -5,912.82
142,825.000 BRAND ENERGY 6/17 COV-LITE TL 10524MAN7	94.7360 94.7360	141,704.97 141,704.97	135,306.69 135,306.69	0.23	-6,398.28 -6,398.28
140,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	92.7500 92.7500	142,297.52 142,297.52	129,850.00 129,850.00	0.22	-12,447.52 -12,447.52
280,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	95.9100 95.9100	293,510.85 293,510.85	268,548.00 268,548.00	0.46	-24,962.85 -24,962.85
55,000.000 BWAY HOLDING CO 144A 12429TAD6 5.500% 04/15/2024 DD 04/03/17	94.0000 94.0000	55,000.00 55,000.00	51,700.00 51,700.00	0.09	-3,300.00 -3,300.00

 EATON VANCE PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 BWAY HOLDING CO 144A 12429TAE4 7.250% 04/15/2025 DD 04/03/17	89.7500 89.7500	92,103.00 92,103.00	85,262.50 85,262.50	0.15	-6,840.50 -6,840.50
285,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	99.5000 99.5000	297,125.16 297,125.16	283,575.00 283,575.00	0.49	-13,550.16 -13,550.16
300,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	96.1250 96.1250	311,154.36 311,154.36	288,375.00 288,375.00	0.50	-22,779.36 -22,779.36
300,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	93.1400 93.1400	299,892.04 299,892.04	279,420.00 279,420.00	0.48	-20,472.04 -20,472.04
25,000.000 CDK GLOBAL INC 12508EAB7 VAR RT 10/15/2019 DD 04/15/15	99.5000 99.5000	25,277.29 25,277.29	24,875.00 24,875.00	0.04	-402.29 -402.29
160,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	92.7500 92.7500	164,186.36 164,186.36	148,400.00 148,400.00	0.26	-15,786.36 -15,786.36
119,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAY6 6.250% 03/31/2023 DD 03/16/17	90.8800 90.8800	114,167.84 114,167.84	108,147.20 108,147.20	0.19	-6,020.64 -6,020.64
205,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	99.5000 99.5000	210,110.02 210,110.02	203,975.00 203,975.00	0.35	-6,135.02 -6,135.02
120,000.000 CSC HOLDINGS LLC 126307AH0 5.250% 06/01/2024 DD 05/23/14	91.6250 91.6250	121,619.41 121,619.41	109,950.00 109,950.00	0.19	-11,669.41 -11,669.41
200,000.000 CSC HOLDINGS LLC 144A 126307AU1 5.500% 05/15/2026 DD 05/15/18	94.2500 94.2500	209,187.25 209,187.25	188,500.00 188,500.00	0.32	-20,687.25 -20,687.25

 EATON VANCE PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	86.0000 86.0000	245,000.00 245,000.00	210,700.00 210,700.00	0.36	-34,300.00 -34,300.00
254,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	98.5000 98.5000	258,752.66 258,752.66	250,190.00 250,190.00	0.43	-8,562.66 -8,562.66
50,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10	101.2500 101.2500	52,576.81 52,576.81	50,625.00 50,625.00	0.09	-1,951.81 -1,951.81
710,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	98.2500 98.2500	703,964.91 703,964.91	697,575.00 697,575.00	1.20	-6,389.91 -6,389.91
155,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13	98.0000 98.0000	154,643.28 154,643.28	151,900.00 151,900.00	0.26	-2,743.28 -2,743.28
80,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	91.2500 91.2500	80,000.00 80,000.00	73,000.00 73,000.00	0.13	-7,000.00 -7,000.00
207,000.000 CAMELOT FINANCE SA 144A 13323AAA8 7.875% 10/15/2024 DD 10/03/16	96.5000 96.5000	217,687.21 217,687.21	199,755.00 199,755.00	0.34	-17,932.21 -17,932.21
325,000.000 CARRIAGE SERVICES INC 144A 143905AN7 6.625% 06/01/2026 DD 05/31/18	98.0000 98.0000	331,154.51 331,154.51	318,500.00 318,500.00	0.55	-12,654.51 -12,654.51
350,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	94.7500 94.7500	354,933.48 354,933.48	331,625.00 331,625.00	0.57	-23,308.48 -23,308.48
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	98.7500 98.7500	50,521.50 50,521.50	49,375.00 49,375.00	0.08	-1,146.50 -1,146.50

 EATON VANCE PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 CENTENE CORP 15135BAH4 6.125% 02/15/2024 DD 02/11/16	102.3750 102.3750	150,000.00 150,000.00	153,562.50 153,562.50	0.26	3,562.50 3,562.50
275,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	95.5000 95.5000	280,050.94 280,050.94	262,625.00 262,625.00	0.45	-17,425.94 -17,425.94
235,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	97.2500 97.2500	235,000.00 235,000.00	228,537.50 228,537.50	0.39	-6,462.50 -6,462.50
275,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	93.0000 93.0000	278,994.01 278,994.01	255,750.00 255,750.00	0.44	-23,244.01 -23,244.01
110,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13	96.3750 96.3750	114,374.91 114,374.91	106,012.50 106,012.50	0.18	-8,362.41 -8,362.41
100,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	88.0000 88.0000	100,000.00 100,000.00	88,000.00 88,000.00	0.15	-12,000.00 -12,000.00
120,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	96.5000 96.5000	123,764.31 123,764.31	115,800.00 115,800.00	0.20	-7,964.31 -7,964.31
175,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	98.5000 98.5000	177,196.31 177,196.31	172,375.00 172,375.00	0.30	-4,821.31 -4,821.31
36,000.000 CHEMOURS CO/THE 163851AD0 7.000% 05/15/2025 DD 05/15/16	100.7500 100.7500	38,727.33 38,727.33	36,270.00 36,270.00	0.06	-2,457.33 -2,457.33
120,000.000 CHENIERE ENERGY PARTNERS LP 16411QAB7 5.250% 10/01/2025 DD 04/01/18	93.2500 93.2500	120,000.00 120,000.00	111,900.00 111,900.00	0.19	-8,100.00 -8,100.00

 EATON VANCE PI 2 - [REDACTED]	Asset Detail - By Asset type				Report ID : IACS0005
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAC5 5.625% 10/01/2026 DD 09/11/18	93.5000 93.5000	115,000.00 115,000.00	107,525.00 107,525.00	0.19	-7,475.00 -7,475.00
205,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	99.5000 99.5000	215,735.50 215,735.50	203,975.00 203,975.00	0.35	-11,760.50 -11,760.50
76,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	96.0000 96.0000	75,513.93 75,513.93	72,960.00 72,960.00	0.13	-2,553.93 -2,553.93
100,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	97.5000 97.5000	101,013.16 101,013.16	97,500.00 97,500.00	0.17	-3,513.16 -3,513.16
235,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13	100.0000 100.0000	239,038.58 239,038.58	235,000.00 235,000.00	0.40	-4,038.58 -4,038.58
225,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	102.7500 102.7500	246,989.44 246,989.44	231,187.50 231,187.50	0.40	-15,801.94 -15,801.94
146,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	91.0000 91.0000	147,874.42 147,874.42	132,860.00 132,860.00	0.23	-15,014.42 -15,014.42
125,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	81.0000 81.0000	125,415.94 125,415.94	101,250.00 101,250.00	0.17	-24,165.94 -24,165.94
250,000.000 CONSTELLIUM NV 144A 210383AG0 5.875% 02/15/2026 DD 11/09/17	89.0000 89.0000	255,646.95 255,646.95	222,500.00 222,500.00	0.38	-33,146.95 -33,146.95
160,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	94.0000 94.0000	160,510.18 160,510.18	150,400.00 150,400.00	0.26	-10,110.18 -10,110.18

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
170,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	92.0000 92.0000	168,861.59 168,861.59	156,400.00 156,400.00	0.27	-12,461.59 -12,461.59
245,000.000 CROWN AMERICAS LLC / CROW 144A 228187AA8 4.750% 02/01/2026 DD 01/26/18	94.2500 94.2500	246,801.16 246,801.16	230,912.50 230,912.50	0.40	-15,888.66 -15,888.66
60,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	89.7500 89.7500	54,627.81 54,627.81	53,850.00 53,850.00	0.09	-777.81 -777.81
305,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	90.0000 90.0000	304,863.57 304,863.57	274,500.00 274,500.00	0.47	-30,363.57 -30,363.57
65,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	96.0000 96.0000	65,000.00 65,000.00	62,400.00 62,400.00	0.11	-2,600.00 -2,600.00
235,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	96.7500 96.7500	238,793.78 238,793.78	227,362.50 227,362.50	0.39	-11,431.28 -11,431.28
70,000.000 DECK CHASSIS ACQUISITION 144A 243478AA2 10.000% 06/15/2023 DD 06/15/16	96.0000 96.0000	77,258.58 77,258.58	67,200.00 67,200.00	0.12	-10,058.58 -10,058.58
75,000.000 DIRECT CHASSISLINK 12/17 2ND 24347UAB1 0.000% 06/15/2023 DD 11/29/17	95.5000 95.5000	75,325.89 75,325.89	71,625.00 71,625.00	0.12	-3,700.89 -3,700.89
12,000.000 DENBURY RESOURCES INC 144A 247916AF6 9.000% 05/15/2021 DD 05/10/16	93.0000 93.0000	12,337.92 12,337.92	11,160.00 11,160.00	0.02	-1,177.92 -1,177.92
265,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	100.4520 100.4520	291,335.04 291,335.04	266,197.80 266,197.80	0.46	-25,137.24 -25,137.24

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	97.5000 97.5000	285,420.02 285,420.02	268,125.00 268,125.00	0.46	-17,295.02 -17,295.02
225,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	102.0300 102.0300	225,279.63 225,279.63	229,567.50 229,567.50	0.40	4,287.87 4,287.87
80,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	92.0000 92.0000	81,115.49 81,115.49	73,600.00 73,600.00	0.13	-7,515.49 -7,515.49
200,000.000 DKT FINANCE APS 144A 255882AA0 9.375% 06/17/2023 DD 07/02/18	102.2500 102.2500	203,436.24 203,436.24	204,500.00 204,500.00	0.35	1,063.76 1,063.76
325,000.000 DOLE FOOD CO INC 144A 256603AC5 7.250% 06/15/2025 DD 04/06/17	93.0000 93.0000	346,429.52 346,429.52	302,250.00 302,250.00	0.52	-44,179.52 -44,179.52
100,000.000 VISTRA ENERGY CORP 26817RAB4 5.875% 06/01/2023 DD 12/01/13	100.0000 100.0000	99,134.02 99,134.02	100,000.00 100,000.00	0.17	865.98 865.98
20,000.000 VISTRA ENERGY CORP 26817RAV0 8.034% 02/02/2024 DD 02/02/17	102.0000 102.0000	21,094.33 21,094.33	20,400.00 20,400.00	0.04	-694.33 -694.33
425,000.000 VISTRA ENERGY CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	108.0000 108.0000	452,125.80 452,125.80	459,000.00 459,000.00	0.79	6,874.20 6,874.20
225,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	107.0000 107.0000	246,850.22 246,850.22	240,750.00 240,750.00	0.41	-6,100.22 -6,100.22
100,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	96.0420 96.0420	98,594.79 98,594.79	96,042.00 96,042.00	0.17	-2,552.79 -2,552.79

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	88.5000 88.5000	55,000.00 55,000.00	48,675.00 48,675.00	0.08	-6,325.00 -6,325.00
75,000.000 ESH HOSPITALITY INC 144A 26907YAA2 5.250% 05/01/2025 DD 05/15/15	93.0000 93.0000	72,494.17 72,494.17	69,750.00 69,750.00	0.12	-2,744.17 -2,744.17
235,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	96.4640 96.4640	246,031.77 246,031.77	226,690.40 226,690.40	0.39	-19,341.37 -19,341.37
348,111.960 PRESS GANEY 4/18 TL 29102EAG0	95.8750 95.8750	349,825.77 349,825.77	333,752.34 333,752.34	0.57	-16,073.43 -16,073.43
235,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	102.5000 102.5000	232,528.61 232,528.61	240,875.00 240,875.00	0.41	8,346.39 8,346.39
225,000.000 ENERGY TRANSFER LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	101.7500 101.7500	239,959.21 239,959.21	228,937.50 228,937.50	0.39	-11,021.71 -11,021.71
295,000.000 ENERGIZER GAMMA ACQUISITI 144A 29279VAA2 6.375% 07/15/2026 DD 07/06/18	91.7500 91.7500	299,187.80 299,187.80	270,662.50 270,662.50	0.47	-28,525.30 -28,525.30
237,000.000 ENVISION HEALTHCARE CORP 144A 29373TAA2 8.750% 10/15/2026 DD 10/11/18	86.5000 86.5000	235,698.80 235,698.80	205,005.00 205,005.00	0.35	-30,693.80 -30,693.80
71,000.000 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	92.9640 92.9640	70,835.70 70,835.70	66,004.44 66,004.44	0.11	-4,831.26 -4,831.26
150,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	97.7500 97.7500	160,481.50 160,481.50	146,625.00 146,625.00	0.25	-13,856.50 -13,856.50

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	82.5000 82.5000	30,000.00 30,000.00	24,750.00 24,750.00	0.04	-5,250.00 -5,250.00
205,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	73.0000 73.0000	205,079.06 205,079.06	149,650.00 149,650.00	0.26	-55,429.06 -55,429.06
125,000.000 FIRST DATA CORP 144A 319963BN3 5.375% 08/15/2023 DD 08/11/15	98.2500 98.2500	125,000.00 125,000.00	122,812.50 122,812.50	0.21	-2,187.50 -2,187.50
123,771.140 FIRST DATA 6/17 TL 32007UBW8	95.8750 95.8750	121,625.05 121,625.05	118,665.58 118,665.58	0.20	-2,959.47 -2,959.47
250,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	88.0000 88.0000	257,435.68 257,435.68	220,000.00 220,000.00	0.38	-37,435.68 -37,435.68
134,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	96.5000 96.5000	135,758.99 135,758.99	129,310.00 129,310.00	0.22	-6,448.99 -6,448.99
83,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	76.1250 76.1250	76,251.69 76,251.69	63,183.75 63,183.75	0.11	-13,067.94 -13,067.94
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	101.0470 101.0470	150,000.00 150,000.00	151,570.50 151,570.50	0.26	1,570.50 1,570.50
140,000.000 GFL ENVIRONMENTAL INC 144A 36168QAD6 5.375% 03/01/2023 DD 02/26/18	87.5000 87.5000	140,000.00 140,000.00	122,500.00 122,500.00	0.21	-17,500.00 -17,500.00
375,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	98.9010 98.9010	407,084.15 407,084.15	370,878.75 370,878.75	0.64	-36,205.40 -36,205.40

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220,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	101.5000 101.5000	232,435.85 232,435.85	223,300.00 223,300.00	0.38	-9,135.85 -9,135.85
150,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	96.0000 96.0000	150,000.00 150,000.00	144,000.00 144,000.00	0.25	-6,000.00 -6,000.00
230,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	94.2500 94.2500	228,038.69 228,038.69	216,775.00 216,775.00	0.37	-11,263.69 -11,263.69
150,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	99.5000 99.5000	163,329.91 163,329.91	149,250.00 149,250.00	0.26	-14,079.91 -14,079.91
424,125.000 GRAFTECH 2/18 COV-LITE TLB 38431EAB4 0.000% 01/31/2025 DD 01/23/18	94.5000 94.5000	421,466.53 421,466.53	400,798.13 400,798.13	0.69	-20,668.40 -20,668.40
242,000.000 GRAY TELEVISION INC 144A 389284AA8 7.000% 05/15/2027 DD 11/16/18	97.3170 97.3170	243,984.24 243,984.24	235,507.14 235,507.14	0.41	-8,477.10 -8,477.10
300,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	91.0000 91.0000	305,293.36 305,293.36	273,000.00 273,000.00	0.47	-32,293.36 -32,293.36
365,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	97.7500 97.7500	369,852.31 369,852.31	356,787.50 356,787.50	0.61	-13,064.81 -13,064.81
175,000.000 GULFPORT ENERGY CORP 402635AH9 6.000% 10/15/2024 DD 04/15/17	88.5000 88.5000	176,219.39 176,219.39	154,875.00 154,875.00	0.27	-21,344.39 -21,344.39
60,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	99.0000 99.0000	60,348.45 60,348.45	59,400.00 59,400.00	0.10	-948.45 -948.45

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50,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	99.5000 99.5000	50,737.98 50,737.98	49,750.00 49,750.00	0.09	-987.98 -987.98
300,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	99.5000 99.5000	319,295.00 319,295.00	298,500.00 298,500.00	0.51	-20,795.00 -20,795.00
100,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	94.7500 94.7500	100,000.00 100,000.00	94,750.00 94,750.00	0.16	-5,250.00 -5,250.00
250,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11	102.5000 102.5000	259,951.50 259,951.50	256,250.00 256,250.00	0.44	-3,701.50 -3,701.50
315,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	96.5000 96.5000	314,617.27 314,617.27	303,975.00 303,975.00	0.52	-10,642.27 -10,642.27
50,000.000 HCA HEALTHCARE INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	102.2500 102.2500	51,211.42 51,211.42	51,125.00 51,125.00	0.09	-86.42 -86.42
159,600.000 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	97.0710 97.0710	160,279.16 160,279.16	154,925.32 154,925.32	0.27	-5,353.84 -5,353.84
15,000.000 HILLMAN GROUP INC/THE 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	81.0000 81.0000	13,405.40 13,405.40	12,150.00 12,150.00	0.02	-1,255.40 -1,255.40
114,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	88.0000 88.0000	114,000.00 114,000.00	100,320.00 100,320.00	0.17	-13,680.00 -13,680.00
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	98.0000 98.0000	50,000.00 50,000.00	49,000.00 49,000.00	0.08	-1,000.00 -1,000.00

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15,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	93.0000 93.0000	15,162.65 15,162.65	13,950.00 13,950.00	0.02	-1,212.65 -1,212.65
210,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	90.2500 90.2500	210,000.00 210,000.00	189,525.00 189,525.00	0.33	-20,475.00 -20,475.00
165,000.000 HUSBAY MINERALS INC 144A 443628AG7 7.625% 01/15/2025 DD 12/12/16	97.7500 97.7500	178,706.39 178,706.39	161,287.50 161,287.50	0.28	-17,418.89 -17,418.89
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	103.7500 103.7500	126,176.75 126,176.75	129,687.50 129,687.50	0.22	3,510.75 3,510.75
150,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	91.6250 91.6250	156,733.15 156,733.15	137,437.50 137,437.50	0.24	-19,295.65 -19,295.65
150,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	91.6250 91.6250	162,037.99 162,037.99	137,437.50 137,437.50	0.24	-24,600.49 -24,600.49
60,000.000 HULK FINANCE CORP 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	87.2500 87.2500	60,000.00 60,000.00	52,350.00 52,350.00	0.09	-7,650.00 -7,650.00
210,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BQ9 6.375% 12/15/2025 DD 12/06/17	96.2500 96.2500	213,210.12 213,210.12	202,125.00 202,125.00	0.35	-11,085.12 -11,085.12
138,000.000 INFOR (LAWSON) 2/17 (USD) B6 45672LAE5 TLB	95.6720 95.6720	138,641.15 138,641.15	132,027.36 132,027.36	0.23	-6,613.79 -6,613.79
325,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	96.7150 96.7150	334,214.15 334,214.15	314,323.75 314,323.75	0.54	-19,890.40 -19,890.40

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250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 06/04/14	94.2900 94.2900	243,596.30 243,596.30	235,725.00 235,725.00	0.41	-7,871.30 -7,871.30
260,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	87.0000 87.0000	227,734.66 227,734.66	226,200.00 226,200.00	0.39	-1,534.66 -1,534.66
56,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	97.0000 97.0000	56,884.69 56,884.69	54,320.00 54,320.00	0.09	-2,564.69 -2,564.69
518,000.000 SYNEOS HEALTH INC / INVEN 144A 46124TAA8 7.500% 10/01/2024 DD 10/14/16	104.0000 104.0000	558,699.72 558,699.72	538,720.00 538,720.00	0.93	-19,979.72 -19,979.72
250,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	97.7500 97.7500	259,595.23 259,595.23	244,375.00 244,375.00	0.42	-15,220.23 -15,220.23
14,000.000 JACK OHIO FINANCE LLC / J 144A 46647DAB9 10.250% 11/15/2022 DD 11/08/16	106.0000 106.0000	15,207.67 15,207.67	14,840.00 14,840.00	0.03	-367.67 -367.67
25,000.000 JAGGED PEAK ENERGY LLC 144A 47009LAA3 5.875% 05/01/2026 DD 05/08/18	93.0000 93.0000	25,145.90 25,145.90	23,250.00 23,250.00	0.04	-1,895.90 -1,895.90
255,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	95.7000 95.7000	263,151.57 263,151.57	244,035.00 244,035.00	0.42	-19,116.57 -19,116.57
320,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	90.2500 90.2500	329,313.11 329,313.11	288,800.00 288,800.00	0.50	-40,513.11 -40,513.11
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	96.5000 96.5000	125,000.00 125,000.00	120,625.00 120,625.00	0.21	-4,375.00 -4,375.00

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25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	93.0000 93.0000	25,000.00 25,000.00	23,250.00 23,250.00	0.04	-1,750.00 -1,750.00
215,000.000 ARDONAGH MIDCO 3 PLC 144A 48250PAA8 8.625% 07/15/2023 DD 06/20/17	85.0000 85.0000	225,038.71 225,038.71	182,750.00 182,750.00	0.31	-42,288.71 -42,288.71
270,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAF1 7.875% 02/15/2021 DD 02/09/16	101.2500 101.2500	277,364.09 277,364.09	273,375.00 273,375.00	0.47	-3,989.09 -3,989.09
235,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	107.0000 107.0000	255,611.43 255,611.43	251,450.00 251,450.00	0.43	-4,161.43 -4,161.43
225,000.000 LAREDO PETROLEUM INC 516806AE6 6.250% 03/15/2023 DD 03/18/15	89.7500 89.7500	231,931.41 231,931.41	201,937.50 201,937.50	0.35	-29,993.91 -29,993.91
344,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	102.7500 102.7500	368,828.91 368,828.91	353,460.00 353,460.00	0.61	-15,368.91 -15,368.91
20,000.000 LENNAR CORP 526057BU7 4.500% 11/15/2019 DD 11/25/14	99.2500 99.2500	20,281.92 20,281.92	19,850.00 19,850.00	0.03	-431.92 -431.92
75,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	95.2500 95.2500	73,794.44 73,794.44	71,437.50 71,437.50	0.12	-2,356.94 -2,356.94
225,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	91.5000 91.5000	230,652.61 230,652.61	205,875.00 205,875.00	0.35	-24,777.61 -24,777.61
25,000.000 LEVEL 3 PARENT LLC 52729NBX7 5.750% 12/01/2022 DD 12/01/14	98.2500 98.2500	25,260.17 25,260.17	24,562.50 24,562.50	0.04	-697.67 -697.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 LIONS GATE CAPITAL HOLDIN 144A 53627NAA9 5.875% 11/01/2024 DD 11/01/17	98.7500 98.7500	77,532.86 77,532.86	74,062.50 74,062.50	0.13	-3,470.36 -3,470.36
208,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	91.0000 91.0000	204,414.25 204,414.25	189,280.00 189,280.00	0.33	-15,134.25 -15,134.25
50,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13	102.7500 102.7500	52,067.66 52,067.66	51,375.00 51,375.00	0.09	-692.66 -692.66
130,000.000 MGM RESORTS INTERNATIONAL 552953CE9 5.750% 06/15/2025 DD 06/18/18	96.5000 96.5000	130,000.00 130,000.00	125,450.00 125,450.00	0.22	-4,550.00 -4,550.00
575,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	93.2500 93.2500	597,867.40 597,867.40	536,187.50 536,187.50	0.92	-61,679.90 -61,679.90
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	100.7500 100.7500	176,057.72 176,057.72	176,312.50 176,312.50	0.30	254.78 254.78
200,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	92.0000 92.0000	200,000.00 200,000.00	184,000.00 184,000.00	0.32	-16,000.00 -16,000.00
162,000.000 MCGRAW-HILL GLOBAL EDUCAT 144A 580638AC8 7.875% 05/15/2024 DD 05/04/16	78.0000 78.0000	159,162.17 159,162.17	126,360.00 126,360.00	0.22	-32,802.17 -32,802.17
260,000.000 MERCER INTERNATIONAL INC 588056AW1 5.500% 01/15/2026 DD 07/15/18	89.5000 89.5000	259,622.52 259,622.52	232,700.00 232,700.00	0.40	-26,922.52 -26,922.52
67,423.600 MEREDITH 10/18 TLB 58943PAP7	96.9170 96.9170	67,299.75 67,299.75	65,344.93 65,344.93	0.11	-1,954.82 -1,954.82

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400,000.000 MERLIN ENTERTAINMENTS PLC 144A 59010QAB2 5.750% 06/15/2026 DD 05/09/18	98.7500 98.7500	409,018.08 409,018.08	395,000.00 395,000.00	0.68	-14,018.08 -14,018.08
115,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	86.5000 86.5000	115,918.63 115,918.63	99,475.00 99,475.00	0.17	-16,443.63 -16,443.63
130,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	93.4090 93.4090	130,000.00 130,000.00	121,431.70 121,431.70	0.21	-8,568.30 -8,568.30
220,000.000 MURPHY OIL USA INC 626738AD0 .81325% 05/01/2027 DD 04/25/17	96.0000 96.0000	235,668.24 235,668.24	211,200.00 211,200.00	0.36	-24,468.24 -24,468.24
10,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	97.2500 97.2500	10,000.00 10,000.00	9,725.00 9,725.00	0.02	-275.00 -275.00
185,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	103.7500 103.7500	198,539.61 198,539.61	191,937.50 191,937.50	0.33	-6,602.11 -6,602.11
110,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	96.0000 96.0000	110,000.00 110,000.00	105,600.00 105,600.00	0.18	-4,400.00 -4,400.00
230,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	96.5000 96.5000	230,000.00 230,000.00	221,950.00 221,950.00	0.38	-8,050.00 -8,050.00
203,462.500 NAVISTAR INTERNATIONAL 11/17 63937YAE1 COV-LITE TLB	96.2500 96.2500	202,609.54 202,609.54	195,832.66 195,832.66	0.34	-6,776.88 -6,776.88
50,000.000 NAVIENT CORP 63938CAA6 5.000% 10/26/2020 DD 11/06/14	95.7500 95.7500	50,000.00 50,000.00	47,875.00 47,875.00	0.08	-2,125.00 -2,125.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	91.7500 91.7500	74,928.92 74,928.92	68,812.50 68,812.50	0.12	-6,116.42 -6,116.42
120,000.000 NAVIENT CORP 63938CAJ7 6.750% 06/15/2026 DD 06/11/18	83.0000 83.0000	120,000.00 120,000.00	99,600.00 99,600.00	0.17	-20,400.00 -20,400.00
400,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	92.7500 92.7500	389,012.57 389,012.57	371,000.00 371,000.00	0.64	-18,012.57 -18,012.57
225,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	100.8750 100.8750	244,416.42 244,416.42	226,968.75 226,968.75	0.39	-17,447.67 -17,447.67
155,000.000 NETFLIX INC 144A 64110LAQ9 5.875% 11/15/2028 DD 04/26/18	97.1700 97.1700	155,000.00 155,000.00	150,613.50 150,613.50	0.26	-4,386.50 -4,386.50
125,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	91.2500 91.2500	125,000.00 125,000.00	114,062.50 114,062.50	0.20	-10,937.50 -10,937.50
150,000.000 NEWFIELD EXPLORATION CO 651290AQ1 5.625% 07/01/2024 DD 06/26/12	101.2500 101.2500	159,206.97 159,206.97	151,875.00 151,875.00	0.26	-7,331.97 -7,331.97
150,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	98.0000 98.0000	157,000.39 157,000.39	147,000.00 147,000.00	0.25	-10,000.39 -10,000.39
160,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	89.0000 89.0000	147,287.71 147,287.71	142,400.00 142,400.00	0.25	-4,887.71 -4,887.71
50,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	92.5000 92.5000	50,000.00 50,000.00	46,250.00 46,250.00	0.08	-3,750.00 -3,750.00

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50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	95.5000 95.5000	50,353.83 50,353.83	47,750.00 47,750.00	0.08	-2,603.83 -2,603.83
55,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	95.0000 95.0000	55,000.00 55,000.00	52,250.00 52,250.00	0.09	-2,750.00 -2,750.00
95,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	94.0000 94.0000	95,000.00 95,000.00	89,300.00 89,300.00	0.15	-5,700.00 -5,700.00
150,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	88.5000 88.5000	154,640.98 154,640.98	132,750.00 132,750.00	0.23	-21,890.98 -21,890.98
105,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	91.1500 91.1500	105,000.00 105,000.00	95,707.50 95,707.50	0.16	-9,292.50 -9,292.50
240,000.000 OCI NV 144A 67091GAA1 6.625% 04/15/2023 DD 04/26/18	98.2500 98.2500	246,396.38 246,396.38	235,800.00 235,800.00	0.41	-10,596.38 -10,596.38
60,000.000 OLIN CORP 680665AK2 5.000% 02/01/2030 DD 01/19/18	87.6250 87.6250	60,000.00 60,000.00	52,575.00 52,575.00	0.09	-7,425.00 -7,425.00
200,000.000 WEST CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	78.5000 78.5000	187,561.60 187,561.60	157,000.00 157,000.00	0.27	-30,561.60 -30,561.60
200,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	92.0000 92.0000	201,708.02 201,708.02	184,000.00 184,000.00	0.32	-17,708.02 -17,708.02
230,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	92.0000 92.0000	233,321.41 233,321.41	211,600.00 211,600.00	0.36	-21,721.41 -21,721.41

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300,000.000 OWENS-BROCKWAY GLASS CONT 144A 69073TAS2 6.375% 08/15/2025 DD 08/24/15	99.0000 99.0000	335,479.44 335,479.44	297,000.00 297,000.00	0.51	-38,479.44 -38,479.44
25,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	95.5000 95.5000	25,969.39 25,969.39	23,875.00 23,875.00	0.04	-2,094.39 -2,094.39
333,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	94.0000 94.0000	338,919.29 338,919.29	313,020.00 313,020.00	0.54	-25,899.29 -25,899.29
150,000.000 PBF LOGISTICS LP / PBF LOGISTI 69318UAB1 6.875% 05/15/2023 DD 11/15/15	98.2500 98.2500	152,416.55 152,416.55	147,375.00 147,375.00	0.25	-5,041.55 -5,041.55
250,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	103.0000 103.0000	266,537.66 266,537.66	257,500.00 257,500.00	0.44	-9,037.66 -9,037.66
600,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	98.5000 98.5000	626,896.70 626,896.70	591,000.00 591,000.00	1.02	-35,896.70 -35,896.70
40,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	96.7500 96.7500	40,000.00 40,000.00	38,700.00 38,700.00	0.07	-1,300.00 -1,300.00
165,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	96.5000 96.5000	171,168.25 171,168.25	159,225.00 159,225.00	0.27	-11,943.25 -11,943.25
300,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	92.0000 92.0000	303,488.17 303,488.17	276,000.00 276,000.00	0.48	-27,488.17 -27,488.17
70,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	90.8750 90.8750	70,000.00 70,000.00	63,612.50 63,612.50	0.11	-6,387.50 -6,387.50

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60,000.000 PARTY CITY HOLDINGS INC 144A 702150AC7 6.125% 08/15/2023 DD 08/19/15	98.2500 98.2500	60,743.95 60,743.95	58,950.00 58,950.00	0.10	-1,793.95 -1,793.95
50,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	96.5000 96.5000	52,147.87 52,147.87	48,250.00 48,250.00	0.08	-3,897.87 -3,897.87
200,000.000 ELEMENT SOLUTIONS INC 144A 72766QAA3 6.500% 02/01/2022 DD 02/02/15	100.0000 100.0000	194,560.85 194,560.85	200,000.00 200,000.00	0.34	5,439.15 5,439.15
130,000.000 POLARIS INTERMEDIATE CORP 144A 73107GAA1 8.500% 12/01/2022 DD 11/21/17	91.2120 91.2120	134,849.70 134,849.70	118,575.60 118,575.60	0.20	-16,274.10 -16,274.10
150,000.000 POLYONE CORP 73179PAK2 5.250% 03/15/2023 DD 09/15/13	96.5000 96.5000	150,273.60 150,273.60	144,750.00 144,750.00	0.25	-5,523.60 -5,523.60
225,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	93.7500 93.7500	232,326.39 232,326.39	210,937.50 210,937.50	0.36	-21,388.89 -21,388.89
95,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	92.0000 92.0000	95,000.00 95,000.00	87,400.00 87,400.00	0.15	-7,600.00 -7,600.00
40,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	86.0000 86.0000	40,000.00 40,000.00	34,400.00 34,400.00	0.06	-5,600.00 -5,600.00
150,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	83.0000 83.0000	138,593.85 138,593.85	124,500.00 124,500.00	0.21	-14,093.85 -14,093.85
314,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	103.1250 103.1250	339,474.31 339,474.31	323,812.50 323,812.50	0.56	-15,661.81 -15,661.81

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310,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	73.6250 73.6250	297,467.93 297,467.93	228,237.50 228,237.50	0.39	-69,230.43 -69,230.43
107,000.000 QEP RESOURCES INC 74733VAD2 5.625% 03/01/2026 DD 11/21/17	83.0000 83.0000	106,308.72 106,308.72	88,810.00 88,810.00	0.15	-17,498.72 -17,498.72
60,000.000 QUALITYTECH LP / QTS FINA 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	93.5000 93.5000	60,000.00 60,000.00	56,100.00 56,100.00	0.10	-3,900.00 -3,900.00
36,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	97.5000 97.5000	35,840.80 35,840.80	35,100.00 35,100.00	0.06	-740.80 -740.80
465,000.000 RELIANCE INTERMEDIATE HOL 144A 75947TAB0 6.500% 04/01/2023 DD 03/24/15	102.0000 102.0000	483,708.42 483,708.42	474,300.00 474,300.00	0.82	-9,408.42 -9,408.42
275,000.000 RESIDEO FUNDING INC 144A 76119LAA9 6.125% 11/01/2026 DD 10/19/18	98.5000 98.5000	277,359.97 277,359.97	270,875.00 270,875.00	0.47	-6,484.97 -6,484.97
34,653.730 REYNOLDS GROUP ISSUER INC / RE 761735AD1 VAR RT 02/15/2021 DD 02/15/12	100.0000 100.0000	35,156.03 35,156.03	34,653.73 34,653.73	0.06	-502.30 -502.30
48,455.390 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	99.7500 99.7500	49,213.03 49,213.03	48,334.25 48,334.25	0.08	-878.78 -878.78
225,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	95.2500 95.2500	238,231.20 238,231.20	214,312.50 214,312.50	0.37	-23,918.70 -23,918.70
75,000.000 SBA COMMUNICATIONS CORP 78410GAB0 4.000% 10/01/2022 DD 04/01/18	95.2500 95.2500	75,000.00 75,000.00	71,437.50 71,437.50	0.12	-3,562.50 -3,562.50

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165,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	96.5000 96.5000	167,441.04 167,441.04	159,225.00 159,225.00	0.27	-8,216.04 -8,216.04
160,000.000 SM ENERGY CO 78454LAL4 5.625% 06/01/2025 DD 05/21/15	87.0000 87.0000	147,489.93 147,489.93	139,200.00 139,200.00	0.24	-8,289.93 -8,289.93
85,000.000 SM ENERGY CO 78454LAP5 6.625% 01/15/2027 DD 08/20/18	88.5000 88.5000	85,000.00 85,000.00	75,225.00 75,225.00	0.13	-9,775.00 -9,775.00
81,610.850 SS&C TECHNOLOGIES 4/18 COV- 78466DBD5 0.000% 04/16/2025 DD 02/16/18	94.1430 94.1430	81,427.29 81,427.29	76,830.90 76,830.90	0.13	-4,596.39 -4,596.39
31,970.380 SS&C TECHNOLOGIES 4/18 COV- 78466DBE3 0.000% 04/16/2025 DD 02/16/18	94.1430 94.1430	31,898.45 31,898.45	30,097.87 30,097.87	0.05	-1,800.58 -1,800.58
204,484.480 SS&C TECHNOLOGIES 8/18 ADD-ON 78466DBF0 B5 TLB	94.1880 94.1880	204,138.08 204,138.08	192,599.84 192,599.84	0.33	-11,538.24 -11,538.24
60,000.000 SEAGATE HDD CAYMAN 81180WAL5 4.750% 01/01/2025 DD 05/28/14	88.6890 88.6890	59,801.19 59,801.19	53,213.40 53,213.40	0.09	-6,587.79 -6,587.79
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	94.0000 94.0000	125,000.00 125,000.00	117,500.00 117,500.00	0.20	-7,500.00 -7,500.00
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	100.5000 100.5000	216,941.68 216,941.68	201,000.00 201,000.00	0.35	-15,941.68 -15,941.68
165,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	102.0000 102.0000	179,134.46 179,134.46	168,300.00 168,300.00	0.29	-10,834.46 -10,834.46

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
310,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	94.5000 94.5000	308,883.35 308,883.35	292,950.00 292,950.00	0.50	-15,933.35 -15,933.35
130,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	89.5000 89.5000	130,000.00 130,000.00	116,350.00 116,350.00	0.20	-13,650.00 -13,650.00
235,000.000 SHELF DRILLING HOLDINGS L 144A 822538AE4 8.250% 02/15/2025 DD 02/07/18	85.5000 85.5000	236,380.75 236,380.75	200,925.00 200,925.00	0.35	-35,455.75 -35,455.75
250,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	100.2500 100.2500	252,028.07 252,028.07	250,625.00 250,625.00	0.43	-1,403.07 -1,403.07
200,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	91.3750 91.3750	203,582.69 203,582.69	182,750.00 182,750.00	0.31	-20,832.69 -20,832.69
300,000.000 SOLERA LLC / SOLERA FINAN 144A 83422AAA1 10.500% 03/01/2024 DD 03/03/16	106.5000 106.5000	336,215.26 336,215.26	319,500.00 319,500.00	0.55	-16,715.26 -16,715.26
335,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	87.5000 87.5000	333,563.87 333,563.87	293,125.00 293,125.00	0.50	-40,438.87 -40,438.87
25,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	96.2500 96.2500	25,000.00 25,000.00	24,062.50 24,062.50	0.04	-937.50 -937.50
310,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	94.9700 94.9700	318,662.32 318,662.32	294,407.00 294,407.00	0.51	-24,255.32 -24,255.32
155,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	94.5000 94.5000	172,116.69 172,116.69	146,475.00 146,475.00	0.25	-25,641.69 -25,641.69

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 SPRINT CAPITAL CORP 852060AG7 6.900% 05/01/2019 DD 05/06/99	100.5000 100.5000	50,634.90 50,634.90	50,250.00 50,250.00	0.09	-384.90 -384.90
6,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	102.3800 102.3800	6,265.62 6,265.62	6,142.80 6,142.80	0.01	-122.82 -122.82
220,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	98.1330 98.1330	201,232.51 201,232.51	215,892.60 215,892.60	0.37	14,660.09 14,660.09
405,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	102.3500 102.3500	416,867.30 416,867.30	414,517.50 414,517.50	0.71	-2,349.80 -2,349.80
125,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	102.6250 102.6250	128,073.11 128,073.11	128,281.25 128,281.25	0.22	208.14 208.14
125,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	99.0340 99.0340	123,164.52 123,164.52	123,792.50 123,792.50	0.21	627.98 627.98
225,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	100.0000 100.0000	250,349.42 250,349.42	225,000.00 225,000.00	0.39	-25,349.42 -25,349.42
84,000.000 SPRINT CORP 85207UAK1 7.625% 03/01/2026 DD 02/22/18	98.7500 98.7500	84,000.00 84,000.00	82,950.00 82,950.00	0.14	-1,050.00 -1,050.00
200,000.000 STARS GROUP HOLDINGS BV / 144A 85572NAA6 7.000% 07/15/2026 DD 07/10/18	97.2500 97.2500	200,731.74 200,731.74	194,500.00 194,500.00	0.33	-6,231.74 -6,231.74
10,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	99.8750 99.8750	10,216.86 10,216.86	9,987.50 9,987.50	0.02	-229.36 -229.36

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210,000.000 SUNCOKE ENERGY PARTNERS L 144A 86723CAF5 7.500% 06/15/2025 DD 05/24/17	94.7500 94.7500	213,634.40 213,634.40	198,975.00 198,975.00	0.34	-14,659.40 -14,659.40
80,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAJ6 4.875% 01/15/2023 DD 07/15/18	97.5000 97.5000	80,000.00 80,000.00	78,000.00 78,000.00	0.13	-2,000.00 -2,000.00
32,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAL1 5.500% 02/15/2026 DD 08/15/18	94.7500 94.7500	32,000.00 32,000.00	30,320.00 30,320.00	0.05	-1,680.00 -1,680.00
250,000.000 SYMANTEC CORP 144A 871503AU2 5.000% 04/15/2025 DD 02/09/17	93.2680 93.2680	259,596.37 259,596.37	233,170.00 233,170.00	0.40	-26,426.37 -26,426.37
250,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13	101.2500 101.2500	257,493.55 257,493.55	253,125.00 253,125.00	0.44	-4,368.55 -4,368.55
220,000.000 TMS INTERNATIONAL CORP 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	93.5000 93.5000	228,495.08 228,495.08	205,700.00 205,700.00	0.35	-22,795.08 -22,795.08
400,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	102.0000 102.0000	428,529.11 428,529.11	408,000.00 408,000.00	0.70	-20,529.11 -20,529.11
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	96.5000 96.5000	25,000.00 25,000.00	24,125.00 24,125.00	0.04	-875.00 -875.00
80,000.000 T-MOBILE USA INC 87264AAU9 4.500% 02/01/2026 DD 01/25/18	91.7500 91.7500	80,000.00 80,000.00	73,400.00 73,400.00	0.13	-6,600.00 -6,600.00
70,000.000 T-MOBILE USA INC 87264AAV7 4.750% 02/01/2028 DD 01/25/18	90.5000 90.5000	68,045.07 68,045.07	63,350.00 63,350.00	0.11	-4,695.07 -4,695.07

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50,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	77.9700 77.9700	50,000.00 50,000.00	38,985.00 38,985.00	0.07	-11,015.00 -11,015.00
170,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	98.2500 98.2500	173,029.92 173,029.92	167,025.00 167,025.00	0.29	-6,004.92 -6,004.92
250,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	96.0000 96.0000	251,307.03 251,307.03	240,000.00 240,000.00	0.41	-11,307.03 -11,307.03
85,000.000 TARGA RESOURCES PARTNERS 144A 87612BBH4 5.875% 04/15/2026 DD 04/12/18	97.2500 97.2500	85,000.00 85,000.00	82,662.50 82,662.50	0.14	-2,337.50 -2,337.50
305,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	92.7500 92.7500	309,643.19 309,643.19	282,887.50 282,887.50	0.49	-26,755.69 -26,755.69
85,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	100.2500 100.2500	87,612.43 87,612.43	85,212.50 85,212.50	0.15	-2,399.93 -2,399.93
25,000.000 TENET HEALTHCARE CORP 144A 88033GCP3 7.500% 01/01/2022 DD 12/01/16	101.5000 101.5000	25,000.00 25,000.00	25,375.00 25,375.00	0.04	375.00 375.00
108,000.000 TENET HEALTHCARE CORP 88033GCS7 4.625% 07/15/2024 DD 06/14/17	93.0000 93.0000	108,000.00 108,000.00	100,440.00 100,440.00	0.17	-7,560.00 -7,560.00
100,000.000 TENET HEALTHCARE CORP 88033GCU2 5.125% 05/01/2025 DD 06/14/17	93.2500 93.2500	100,000.00 100,000.00	93,250.00 93,250.00	0.16	-6,750.00 -6,750.00
50,000.000 TENET HEALTHCARE CORP 88033GCW8 7.000% 08/01/2025 DD 06/14/17	92.5000 92.5000	50,000.00 50,000.00	46,250.00 46,250.00	0.08	-3,750.00 -3,750.00

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210,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	81.6250 81.6250	202,746.00 202,746.00	171,412.50 171,412.50	0.30	-31,333.50 -31,333.50
350,000.000 TERRAFORM POWER OPERATING 144A 88104LAB9 STEP 06/15/2025 DD 07/17/2015	101.0000 101.0000	377,911.73 377,911.73	353,500.00 353,500.00	0.61	-24,411.73 -24,411.73
50,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	93.2500 93.2500	50,000.00 50,000.00	46,625.00 46,625.00	0.08	-3,375.00 -3,375.00
75,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	88.0000 88.0000	75,000.00 75,000.00	66,000.00 66,000.00	0.11	-9,000.00 -9,000.00
325,000.000 TERVITA ESCROW CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	95.2500 95.2500	327,853.49 327,853.49	309,562.50 309,562.50	0.53	-18,290.99 -18,290.99
30,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	76.3220 76.3220	25,581.09 25,581.09	22,896.60 22,896.60	0.04	-2,684.49 -2,684.49
47,000.000 TITAN ACQUISITION LTD / T 144A 88827AAA1 7.750% 04/15/2026 DD 03/28/18	85.5000 85.5000	47,000.00 47,000.00	40,185.00 40,185.00	0.07	-6,815.00 -6,815.00
150,000.000 TRANSDIGM INC 893647AW7 6.000% 07/15/2022 DD 06/04/14	98.5000 98.5000	153,208.33 153,208.33	147,750.00 147,750.00	0.25	-5,458.33 -5,458.33
335,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	95.5000 95.5000	347,389.86 347,389.86	319,925.00 319,925.00	0.55	-27,464.86 -27,464.86
60,000.000 TRANSDIGM INC 893647BB2 6.375% 06/15/2026 DD 12/15/16	93.0000 93.0000	59,600.64 59,600.64	55,800.00 55,800.00	0.10	-3,800.64 -3,800.64

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69,810.160 TRANSDIGM 5/18 COV-LITE TLE 89364MBN3 0.000% 05/30/2025 DD 05/01/18	94.1410 94.1410	70,062.65 70,062.65	65,719.98 65,719.98	0.11	-4,342.67 -4,342.67
55,000.000 TRANSOCEAN INC 144A 893830BF5 7.500% 01/15/2026 DD 10/17/17	87.7500 87.7500	57,398.39 57,398.39	48,262.50 48,262.50	0.08	-9,135.89 -9,135.89
122,000.000 TRANSOCEAN INC 144A 893830BK4 7.250% 11/01/2025 DD 10/25/18	87.2500 87.2500	122,000.00 122,000.00	106,445.00 106,445.00	0.18	-15,555.00 -15,555.00
55,000.000 TRONOX INC 144A 897051AA6 6.500% 04/15/2026 DD 04/06/18	83.0000 83.0000	55,000.00 55,000.00	45,650.00 45,650.00	0.08	-9,350.00 -9,350.00
60,000.000 TRONOX FINANCE PLC 144A 89705PAA3 5.750% 10/01/2025 DD 09/22/17	81.0000 81.0000	60,000.00 60,000.00	48,600.00 48,600.00	0.08	-11,400.00 -11,400.00
360,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	97.2500 97.2500	374,474.72 374,474.72	350,100.00 350,100.00	0.60	-24,374.72 -24,374.72
200,000.000 UPC HOLDING BV 144A 90320LAG2 5.500% 01/15/2028 DD 10/18/17	89.7500 89.7500	200,000.00 200,000.00	179,500.00 179,500.00	0.31	-20,500.00 -20,500.00
200,000.000 UNITYMEDIA GMBH 144A 91337DAB0 6.125% 01/15/2025 DD 10/22/14	100.4900 100.4900	212,084.77 212,084.77	200,980.00 200,980.00	0.35	-11,104.77 -11,104.77
100,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	99.5000 99.5000	100,914.32 100,914.32	99,500.00 99,500.00	0.17	-1,414.32 -1,414.32
75,000.000 USIS MERGER SUB INC 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	91.8100 91.8100	75,000.00 75,000.00	68,857.50 68,857.50	0.12	-6,142.50 -6,142.50

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300,000.000 BAUSCH HEALTH COS INC 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	92.5000 92.5000	281,258.42 281,258.42	277,500.00 277,500.00	0.48	-3,758.42 -3,758.42
43,000.000 BAUSCH HEALTH COS INC 144A 91911KAD4 5.625% 12/01/2021 DD 12/02/13	98.5000 98.5000	42,856.09 42,856.09	42,355.00 42,355.00	0.07	-501.09 -501.09
60,000.000 BAUSCH HEALTH COS INC 144A 91911KAE2 5.500% 03/01/2023 DD 01/30/15	91.5000 91.5000	57,770.14 57,770.14	54,900.00 54,900.00	0.09	-2,870.14 -2,870.14
50,000.000 BAUSCH HEALTH COS INC 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	100.5000 100.5000	50,000.00 50,000.00	50,250.00 50,250.00	0.09	250.00 250.00
50,000.000 BAUSCH HEALTH COS INC 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	93.2500 93.2500	50,000.00 50,000.00	46,625.00 46,625.00	0.08	-3,375.00 -3,375.00
130,000.000 BAUSCH HEALTH COS INC 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	99.5000 99.5000	128,365.78 128,365.78	129,350.00 129,350.00	0.22	984.22 984.22
220,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAV6 9.250% 04/01/2026 DD 03/26/18	100.0000 100.0000	234,444.94 234,444.94	220,000.00 220,000.00	0.38	-14,444.94 -14,444.94
132,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAW4 8.500% 01/31/2027 DD 06/01/18	97.0000 97.0000	133,579.92 133,579.92	128,040.00 128,040.00	0.22	-5,539.92 -5,539.92
225,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	92.0000 92.0000	229,097.20 229,097.20	207,000.00 207,000.00	0.36	-22,097.20 -22,097.20
225,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	80.0000 80.0000	232,737.21 232,737.21	180,000.00 180,000.00	0.31	-52,737.21 -52,737.21

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200,000.000 VERITAS US INC / VERITAS 144A 92346LAA1 10.500% 02/01/2024 DD 01/29/16	65.5000 65.5000	214,588.61 214,588.61	131,000.00 131,000.00	0.23	-83,588.61 -83,588.61
225,000.000 VERITAS US INC / VERITAS 144A 92346LAB9 7.500% 02/01/2023 DD 01/29/16	81.5000 81.5000	238,204.89 238,204.89	183,375.00 183,375.00	0.32	-54,829.89 -54,829.89
165,000.000 VERIFONE 8/18 COV-LITE TL 92346NAB5	96.3930 96.3930	164,758.63 164,758.63	159,048.45 159,048.45	0.27	-5,710.18 -5,710.18
361,800.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	107.5000 107.5000	397,035.57 397,035.57	388,935.00 388,935.00	0.67	-8,100.57 -8,100.57
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	99.5000 99.5000	50,365.43 50,365.43	49,750.00 49,750.00	0.09	-615.43 -615.43
510,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	93.2500 93.2500	511,573.18 511,573.18	475,575.00 475,575.00	0.82	-35,998.18 -35,998.18
200,000.000 VIRGIN MEDIA SECURED FINA 144A 92769XAJ4 5.500% 01/15/2025 DD 03/28/14	98.5640 98.5640	194,065.25 194,065.25	197,128.00 197,128.00	0.34	3,062.75 3,062.75
450,000.000 VIZIENT INC 144A 92856JAA8 10.375% 03/01/2024 DD 02/11/16	106.0000 106.0000	507,726.08 507,726.08	477,000.00 477,000.00	0.82	-30,726.08 -30,726.08
124,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	99.7500 99.7500	124,084.41 124,084.41	123,690.00 123,690.00	0.21	-394.41 -394.41
215,000.000 WASTE PRO USA INC 144A 94107JAA1 5.500% 02/15/2026 DD 02/01/18	92.0000 92.0000	209,567.58 209,567.58	197,800.00 197,800.00	0.34	-11,767.58 -11,767.58

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440,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	100.2500 100.2500	453,523.25 453,523.25	441,100.00 441,100.00	0.76	-12,423.25 -12,423.25
30,000.000 WEATHERFORD INTERNATIONAL LTD 947075AN7 9.875% 02/15/2024 DD 08/15/17	61.0000 61.0000	30,243.61 30,243.61	18,300.00 18,300.00	0.03	-11,943.61 -11,943.61
525,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	96.2500 96.2500	546,472.15 546,472.15	505,312.50 505,312.50	0.87	-41,159.65 -41,159.65
110,000.000 WELLCARE HEALTH PLANS INC 144A 94946TAD8 5.375% 08/15/2026 DD 08/13/18	96.5000 96.5000	110,000.00 110,000.00	106,150.00 106,150.00	0.18	-3,850.00 -3,850.00
247,000.000 WESTERN DIGITAL CORP 958102AM7 4.750% 02/15/2026 DD 02/13/18	86.7500 86.7500	247,000.00 247,000.00	214,272.50 214,272.50	0.37	-32,727.50 -32,727.50
47,000.000 TRI POINTE GROUP INC / TRI POI 962178AN9 5.875% 06/15/2024 DD 06/15/15	89.2500 89.2500	48,070.46 48,070.46	41,947.50 41,947.50	0.07	-6,122.96 -6,122.96
60,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13	95.0000 95.0000	61,215.00 61,215.00	57,000.00 57,000.00	0.10	-4,215.00 -4,215.00
165,000.000 WHITING PETROLEUM CORP 966387BG6 6.625% 01/15/2026 DD 07/15/18	85.7500 85.7500	165,932.59 165,932.59	141,487.50 141,487.50	0.24	-24,445.09 -24,445.09
307,000.000 BRAZOS VALLEY LONGHORN LLC / B 96812TAB8 6.875% 02/01/2025 DD 08/01/17	94.5000 94.5000	309,934.96 309,934.96	290,115.00 290,115.00	0.50	-19,819.96 -19,819.96
55,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	97.2500 97.2500	52,433.02 52,433.02	53,487.50 53,487.50	0.09	1,054.48 1,054.48

 EATON VANCE PI 2 -	Asset Detail - By Asset type				Report ID : IACS0005
	12/31/2018				Base Currency : USD
					Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 WYNN LAS VEGAS LLC / WYNN 144A 983130AX3 5.250% 05/15/2027 DD 05/11/17	88.0000 88.0000	29,446.23 29,446.23	26,400.00 26,400.00	0.05	-3,046.23 -3,046.23
300,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	96.4500 96.4500	311,469.71 311,469.71	289,350.00 289,350.00	0.50	-22,119.71 -22,119.71
178,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	93.0000 93.0000	189,791.00 189,791.00	165,540.00 165,540.00	0.28	-24,251.00 -24,251.00
290,000.000 ZIGGO BOND CO BV 144A 98954UAA1 5.875% 01/15/2025 DD 01/29/15	90.2500 90.2500	300,461.93 300,461.93	261,725.00 261,725.00	0.45	-38,736.93 -38,736.93
34,912.280 AMAYA 6/18 (USD) TL 99AAD2639 0.000% 07/10/2025 DD 04/23/18	96.4170 96.4170	34,478.07 34,478.07	33,661.37 33,661.37	0.06	-816.70 -816.70
160,000.000 SEDGWICK CMS 11/18 COV-LITE 99AAD7851 TLB	95.2920 95.2920	160,086.53 160,086.53	152,467.20 152,467.20	0.26	-7,619.33 -7,619.33
100,000.000 INTELSAT JACKSON 12/17 B5 FIXE L5137LAH8 TLB	98.2500 98.2500	100,000.00 100,000.00	98,250.00 98,250.00	0.17	-1,750.00 -1,750.00
88,000.000 AKZONOBEL SPECIALTY CHEMICALS N8232NAB3 0.000% 10/01/2025 DD 09/06/18	95.5000 95.5000	87,576.54 87,576.54	84,040.00 84,040.00	0.14	-3,536.54 -3,536.54
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		60,178,668.54	56,176,626.94		-4,002,041.60
		60,178,668.54	56,176,626.94	96.70	-4,002,041.60
TOTAL ASSETS FIXED INCOME SECURITIES		60,178,668.54	56,176,626.94	96.70	-4,002,041.60
TOTAL ASSETS		62,111,888.34	58,096,253.05	100.00	-4,015,635.29

 MARATHON EM BD-PI 2 - XXXXXXXXXX	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES					
U.S. DOLLAR					
16,300,000.000 MARATHON EM BOND FUND	0.9717	16,300,000.00	15,838,115.71		-461,884.29
99VVBK5X7	0.9717	16,300,000.00	15,838,115.71	100.00	-461,884.29

 WELLINGTON PI 2 EME - 	Asset Detail - By Asset type 12/31/2018	Report ID : IACS0005 Base Currency : USD Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
OTHER					
U.S. DOLLAR					
3,200,000.000 WELLINGTON EME	10.0000	32,000,000.00	32,000,000.00		0.00
99VVBUE1	10.0000	32,000,000.00	32,000,000.00	100.00	0.00

2018 Contributions	Monticello	Prairie Island 1	Prairie Island 2	Total
Minnesota*	13,392,226	49,264	589,341	14,030,831
Wisconsin	3,864,074	293,292	672,783	4,830,150
North Dakota	276,513	-	-	276,513
South Dakota	817,396	143,872	272,983	1,234,251
Total	18,350,209	486,428	1,535,107	20,371,745

* 2016-2018 approved contribution accrual under MPUC Order in Docket No. E002/M-14-761. The same accrual will be used for 2019, as ordered in Docket E002/M-17-828.

CERTIFICATE OF SERVICE

I, Jim Erickson, hereby certify that I have this day served copies 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 29th day of March 2019

/s/

Jim Erickson
Regulatory Administrator

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