2302 Great N. Drive
Fargo, North Dakota 58102
dave.sederquist@xcelenergy.com

April 2, 2020

- Via Email and U.S. Mail -

Steven M. Kahl, Executive Secretary
North Dakota Public Service Commission
600 East Boulevard, Dept 408
Bismarck, ND 59505-0480

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 only. 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,

David H Sederquist

DAVID H. SEDERQUIST
Sr. Consultant, Regulation & Finance

Enclosure

217 **PU-07-776** Filed: 4/2/2020 Pages: 808
Compliance Filing - Info letter to MPUC re Nuclear Decommissioning Accrual (e-file)

Northern States Power Company

Dave Sederquist

414 Nicollet Mall
Minneapolis, MN 55401

April 1, 2020

—Via Electronic Filing—

Will Seuffert
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. Seuffert:

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 dockets[1] require that our annual letter include an external fund evaluation and information on fund performance and balances, including:
    a) The total annual return on the Fund;
    b) The total annual return on the Company's benchmark portfolio for the same period; and
    c) The asset allocation by category (i.e., Small Cap, Large Cap, etc.).

- The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761[2] requires that our annual compliance filings include the following information:
    a) The average annual return on –
        1) the Nuclear Decommissioning Trust Fund (NDT) portfolio, including and the return on each individual asset;
        2) the Standard & Poor's 500 stock market index;
        3) 10-year treasury notes;
        4) other qualified nuclear decommissioning trust funds;
        5) any other benchmarks proposed by Northern States Power Company d/b/a Xcel Energy, or jointly by Xcel Energy 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 Energy 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:	2019 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 2020

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, funding methodology, and cost estimate for the Nuclear Decommissioning Trust (NDT) fund every three years. The most recent triennial review was submitted in December 2017 (Docket No. E002/M-17-828). 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 2019, 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, 2019:

Table 1

Book Value as of December 31, 2019
Minnesota Jurisdictional Balances

	Ending Balance	
Qualified Trust Fund		
Monticello	$	582,627,195
Prairie Island Unit 1		330,055,759
Prairie Island Unit 2		369,069,095
Total	$	1,281,752,048

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, 2019 is $699.5 million. In addition, it should be noted that trustee fees, investment management fees, and income taxes also are paid from these funds, thereby impacting overall fund performance. The tables below show the breakdown in the Qualified Trust Fund.

Table 2

Summary of Qualified Trust Fund
From March 15, 1991 to December 31, 2019

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,257,836,704	616,529,765	300,106,188	341,200,751
Market Value at 12/31/2019	2,439,576,290	1,093,619,498	635,946,064	710,010,728
Increase in Market Value	1,181,739,586	477,089,733	335,839,875	368,809,978

Table 3

Market Value Change by Component
From March 15, 1991 to December 31, 2019

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	677,474,761	261,907,516	198,371,854	217,195,391
Realized Gains/(Losses)	100,765,742	28,859,643	35,141,135	36,764,964
Management Fees	(79,890,865)	(31,390,532)	(23,253,581)	(25,246,751)
Trustee Fees	(9,021,259)	(3,233,069)	(2,862,415)	(2,925,774)
Income Taxes	(207,076,280)	(81,976,634)	(59,066,296)	(66,033,350)
Unrealized Gains/(Losses)	699,487,486	302,922,810	187,509,178	209,055,499
Increase in Market Value	1,181,739,586	477,089,733	335,839,875	368,809,978

Table 4

Summary of Qualified Trust Fund
From January 1, 2019 to December 31, 2019

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2018	2,054,708,824	911,278,099	537,874,667	605,556,057
Contributions/Transfers	20,371,745	18,350,209	486,428	1,535,107
Total	2,075,080,569	929,628,309	538,361,096	607,091,165
Market Value at 12/31/2019	2,439,576,290	1,093,619,498	635,946,064	710,010,728
Increase in Market Value	364,495,720	163,991,189	97,584,968	102,919,564

Table 5

Market Value Change by Component
From January 1, 2019 to December 31, 2019

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	55,983,262	25,105,168	14,717,347	16,160,747
Realized Gains/(Losses)	38,081,716	12,998,313	11,817,166	13,266,237
Management Fees	(10,246,976)	(4,407,253)	(2,765,166)	(3,074,557)
Trustee Fees	(1,309,094)	(482,145)	(410,484)	(416,465)
Income Taxes	(12,228,090)	(6,371,523)	178,905	(6,035,471)
Unrealized Gains/(Losses)	294,214,902	137,148,629	74,047,200	83,019,073
Increase in Market Value	364,495,720	163,991,189	97,584,968	102,919,564

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, 2019 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 2019, there were nine investment managers covering eight asset categories. As of December 2019, 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	Wellington EM Equity Axiom 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

*Funded on 3/2/2020 from ETF

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 as of 12/31/2019

	1 Year	3 Year	5 Year	1/1/09 to 12/31/19
Total Qualified Trust Fund	18.30%	9.43%	7.23%	8.69%
Qualified Trust Fund Benchmark*	17.65%	9.93%	7.12%	7.87%

*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 five-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, 2019, the current allocation versus target was as follows:

Table 7

	Xcel Energy NDT		
	12/31/2019	2019 Target Allocation	Benchmark
Equities			
US Equities	26%	26%	Russell 3000
Non-US Equity - EAFE	14%	14%	MSCI EAFE ND
Non-US Equity - EM	10%	10%	MSCI EM ND
Total Equities	**49%**	**50%**	**Weighted average equity benchmark**
Fixed Income			
US Investment Grade	12%	12%	Custom US corporate and inflation benchmark
High Yield	10%	10%	BofA/ML High Yield Master II
EM Debt	8%	8%	JPMorgan EMBI GD
Total Fixed Income	**29%**	**30%**	**Weighted average fixed income benchmark**
Alternatives			
Private Equity	12%	10%	Custom Cambridge Private Equity Index
Real Assets - Real Estate	9%	10%	NCREIF ODCE Index
Total Alternatives	**21%**	**20%**	**Weighted average alternatives benchmark**
Cash	**0%**	**0%**	**Federal Funds Rate (effective) Index - Monthly Frequency**
Total Portfolio	**100%**	**100%**	**Weighted average total portfolio benchmark**

Note: Numbers may not add due to rounding.

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 whole[1] (including each individual asset class[2]), and our total portfolio benchmark[3] returns for the same periods.

Table 8

Annualized Returns as of 12-31-19

	5-year		10-year		20-year	
	Return	**Benchmark**	**Return**	**Benchmark**	**Return**	**Benchmark**
Qualified Composite	7.2%	7.1%	7.5%	7.0%	5.7%	5.1%
US equity	11.1%	11.2%	13.2%	14.5%	--	6.4%
EAFE equity	5.9%	5.7%	--	5.5%	--	3.3%
EM equity	3.7%	5.6%	--	3.7%	--	6.7%
IG fixed income	3.3%	3.7%	4.4%	3.3%	5.1%	4.3%
High yield	5.7%	6.1%	--	7.5%	--	7.1%
EM debt	6.1%	6.2%	--	6.9%	--	8.9%
Real Estate	10.8%	8.4%	--	9.8%	--	--
Private equity	12.8%	10.3%	--	12.5%	--	--
Cash	4.3%	1.1%	--	0.6%	--	--

The next chart provides historical returns for the S&P 500 index, the 10-year Treasury note[4], 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

[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 - 12/31/2019: 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.

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 1994. The most recent return data available was through December 31, 2018; therefore, for 2019 we calculated proxy returns – *i.e.*, the average return we would expect for the NDTs given the 2018 asset allocation reported by NISA and applying those asset class weights to benchmark indexes or passive investment vehicles. The 2019 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

Annualized returns as of 12-31-19

	1-Year Return	3-Year Return	5-Year Return	10-Year Return	20-Year Return
Xcel NDT Qualified Composite	18.3%	9.4%	7.2%	7.5%	5.7%
S&P 500 index	31.5%	15.3%	11.7%	13.6%	6.1%
10-year Treasury Note	6.4%	3.1%	2.3%	3.7%	5.9%
DOC portfolio (2014 Schwab) [5]	25.3%	10.0%	6.9%	--	--
DOC portfolio (2017) [6]	20.9%	9.6%	7.7%	--	--
Other NDTs (Proxy Return)	17.7%	8.6%	6.5%	7.8%	5.4%

[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.

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

CASH MONTI - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,933,287.060 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,933,287.06	2,933,287.06	99.92	0.00
CASH		0.36	0.36	0.00	0.00
INTEREST RECEIVABLE		2,224.91	2,224.91	0.08	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,935,512.33**	**2,935,512.33**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**2,935,512.33**	**2,935,512.33**	**100.00**	**0.00**
TOTAL ASSETS		**2,935,512.33**	**2,935,512.33**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CANADIAN DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		383.05	387.55	0.00	4.50
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
593,486.870 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	593,486.87	593,486.87	0.20	0.00
CASH		1,363.61	1,363.61	0.00	0.00
DIVIDENDS RECEIVABLE		286,783.97	286,783.97	0.10	0.00
INTEREST RECEIVABLE		1,012.37	1,012.37	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**882,646.82**	**882,646.82**	**0.30**	**0.00**
EQUITY					
5,700.000 ACCO BRANDS CORP 00081T108	9.36	53,670.50	53,352.00	0.02	-318.50
422.000 ABM INDUSTRIES INC 000957100	37.71	9,646.92	15,913.62	0.01	6,266.70
8,068.000 AFLAC INC 001055102	52.90	229,312.36	426,797.20	0.15	197,484.84

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
762.000 AGCO CORP 001084102	77.25	30,154.04	58,864.50	0.02	28,710.46
5,015.000 AES CORP/VA 00130H105	19.90	52,265.40	99,798.50	0.03	47,533.10
21,870.000 AK STEEL HOLDING CORP 001547108	3.29	52,164.95	71,952.30	0.02	19,787.35
504.000 ASGN INC 00191U102	70.97	9,843.12	35,768.88	0.01	25,925.76
59,473.000 AT&T INC 00206R102	39.08	1,775,028.91	2,324,204.84	0.80	549,175.93
636.000 AARON'S INC 002535300	57.11	17,178.36	36,321.96	0.01	19,143.60
16,919.000 ABBOTT LABORATORIES 002824100	86.86	539,369.47	1,469,584.34	0.50	930,214.87
15,568.000 ABBVIE INC 00287Y109	88.54	496,845.38	1,378,390.72	0.47	881,545.34
391.000 ABIOMED INC 003654100	170.59	15,260.54	66,700.69	0.02	51,440.15
21,907.000 ACACIA RESEARCH CORP 003881307	2.66	55,490.29	58,272.62	0.02	2,782.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,787.000 ACADIA PHARMACEUTICALS INC 004225108	42.78	53,123.57	76,447.86	0.03	23,324.29
3,668.000 ACCELERATE DIAGNOSTICS INC 00430H102	16.90	48,661.01	61,989.20	0.02	13,328.19
1,185.000 ACI WORLDWIDE INC 004498101	37.89	15,102.21	44,893.73	0.02	29,791.52
7,196.000 ACTIVISION BLIZZARD INC 00507V109	59.42	206,524.95	427,586.32	0.15	221,061.37
397.000 ACUITY BRANDS INC 00508Y102	138.00	27,182.52	54,786.00	0.02	27,603.48
4,696.000 ADOBE INC 00724F101	329.81	221,885.06	1,548,787.76	0.53	1,326,902.70
1,775.000 ADTALEM GLOBAL EDUCATION INC 00737L103	34.97	42,493.50	62,071.75	0.02	19,578.25
1,295.000 ADVANCE AUTO PARTS INC 00751Y106	160.16	104,415.64	207,407.20	0.07	102,991.56
1,384.000 AECOM 00766T100	43.13	33,552.93	59,691.92	0.02	26,138.99
290.000 ADVANSIX INC 00773T101	19.96	1,983.74	5,788.40	0.00	3,804.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,652.000 ADVANCED MICRO DEVICES INC 007903107	45.86	32,082.20	626,080.72	0.22	593,998.52
667.000 AFFILIATED MANAGERS GROUP INC 008252108	84.74	53,119.88	56,521.58	0.02	3,401.70
2,763.000 AGILENT TECHNOLOGIES INC 00846U101	85.31	61,868.11	235,711.53	0.08	173,843.42
1,716.000 AGIOS PHARMACEUTICALS INC 00847X104	47.75	54,273.50	81,939.00	0.03	27,665.50
1,257.000 AGREE REALTY CORP 008492100	70.17	42,536.88	88,203.69	0.03	45,666.81
2,771.000 AIMMUNE THERAPEUTICS INC 00900T107	33.47	55,799.08	92,745.37	0.03	36,946.29
1,691.000 AIR LEASE CORP 00912X302	47.52	53,461.02	80,356.32	0.03	26,895.30
1,860.000 AIR PRODUCTS & CHEMICALS INC 009158106	234.99	122,682.76	437,081.40	0.15	314,398.64
1,986.000 AKAMAI TECHNOLOGIES INC 00971T101	86.38	83,529.14	171,550.68	0.06	88,021.54
1,288.000 ALASKA AIR GROUP INC 011659109	67.75	21,574.00	87,262.00	0.03	65,688.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220.000 ALBANY INTERNATIONAL CORP 012348108	75.92	5,442.80	16,702.40	0.01	11,259.60
868.000 ALBEMARLE CORP 012653101	73.04	48,236.42	63,398.72	0.02	15,162.30
585.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	161.58	40,491.22	94,524.30	0.03	54,033.08
1,256.000 ALEXION PHARMACEUTICALS INC 015351109	108.15	83,379.69	135,836.40	0.05	52,456.71
676.000 ALIGN TECHNOLOGY INC 016255101	279.04	30,083.74	188,631.04	0.06	158,547.30
148.000 ALLEGHANY CORP 017175100	799.57	57,592.91	118,336.36	0.04	60,743.45
2,905.000 ALLEGHENY TECHNOLOGIES INC 01741R102	20.66	51,641.37	60,017.30	0.02	8,375.93
243.000 ALLETE INC 018522300	81.17	9,907.11	19,724.31	0.01	9,817.20
2,636.000 ALLIANT ENERGY CORP 018802108	54.72	70,702.73	144,241.92	0.05	73,539.19
1,221.000 ALLISON TRANSMISSION HOLDINGS 01973R101	48.32	35,763.09	58,998.72	0.02	23,235.63

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,932.000 ALLSTATE CORP/THE 020002101	112.45	144,374.78	442,153.40	0.15	297,778.62
4,971.000 ALLY FINANCIAL INC 02005N100	30.56	101,010.66	151,913.76	0.05	50,903.10
1,152.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	115.17	82,355.72	132,675.84	0.05	50,320.12
1,843.000 ALPHABET INC-CL C 02079K107	1,337.02	411,610.23	2,464,127.86	0.85	2,052,517.63
3,449.000 ALPHABET INC-CL A 02079K305	1,339.39	1,797,945.97	4,619,556.11	1.59	2,821,610.14
15,906.000 ALTRIA GROUP INC 02209S103	49.91	367,680.64	793,868.46	0.27	426,187.82
3,792.000 AMAZON.COM INC 023135106	1,847.84	1,324,035.54	7,007,009.28	2.41	5,682,973.74
3,750.000 AMBAC FINANCIAL GROUP INC 023139884	21.57	54,173.75	80,887.50	0.03	26,713.75
69.000 AMERCO 023586100	375.82	6,606.06	25,931.58	0.01	19,325.52
1,767.000 AMEREN CORP 023608102	76.80	59,630.12	135,705.60	0.05	76,075.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,688.000 AMERICAN AIRLINES GROUP INC 02376R102	28.68	44,909.64	48,411.84	0.02	3,502.20
227.000 AMERICAN ASSETS TRUST INC 024013104	45.90	5,077.99	10,419.30	0.00	5,341.31
1,396.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	47.03	53,727.65	65,653.88	0.02	11,926.23
4,550.000 AMERICAN ELECTRIC POWER CO INC 025537101	94.51	181,998.44	430,020.50	0.15	248,022.06
2,707.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	14.70	42,716.46	39,792.90	0.01	-2,923.56
473.000 AMERICAN EQUITY INVESTMENT LIF 025676206	29.93	5,832.09	14,156.89	0.00	8,324.80
6,399.000 AMERICAN EXPRESS CO 025816109	124.49	409,886.83	796,611.51	0.27	386,724.68
846.000 AMERICAN FINANCIAL GROUP INC/O 025932104	109.65	24,968.34	92,763.90	0.03	67,795.56
4,525.000 AMERICAN HOMES 4 RENT 02665T306	26.21	71,030.84	118,600.25	0.04	47,569.41
5,962.000 AMERICAN INTERNATIONAL GROUP I 026874784	51.33	194,192.16	306,029.46	0.11	111,837.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
860.000 AMERICAN STATES WATER CO 029899101	86.64	34,907.40	74,510.40	0.03	39,603.00
4,050.000 AMERICAN TOWER CORP 03027X100	229.82	235,353.42	930,771.00	0.32	695,417.58
1,093.000 AMERICAN WATER WORKS CO INC 030420103	122.85	38,661.76	134,275.05	0.05	95,613.29
19.000 AMERISAFE INC 03071H100	66.03	421.80	1,254.57	0.00	832.77
1,548.000 AMERISOURCEBERGEN CORP 03073E105	85.02	77,324.96	131,610.96	0.05	54,286.00
1,716.000 AMERIPRISE FINANCIAL INC 03076C106	166.58	80,214.18	285,851.28	0.10	205,637.10
2,223.000 AMETEK INC 031100100	99.74	65,340.74	221,722.02	0.08	156,381.28
5,567.000 AMGEN INC 031162100	241.07	308,781.86	1,342,036.69	0.46	1,033,254.83
6,310.000 AMICUS THERAPEUTICS INC 03152W109	9.74	52,346.45	61,459.40	0.02	9,112.95
3,123.000 AMPHENOL CORP 032095101	108.23	135,257.16	338,002.29	0.12	202,745.13

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,150.000 ANALOG DEVICES INC 032654105	118.84	82,451.20	255,506.00	0.09	173,054.80
1,465.000 ANAPTYSBIO INC 032724106	16.25	54,847.27	23,806.25	0.01	-31,041.02
1,151.000 ANAPLAN INC 03272L108	52.40	53,267.52	60,312.40	0.02	7,044.88
6,413.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.42	55,573.64	60,410.46	0.02	4,836.82
730.000 ANSYS INC 03662Q105	257.41	34,079.88	187,909.30	0.06	153,829.42
19,285.000 ANTERO RESOURCES CORP 03674X106	2.85	52,170.92	54,962.25	0.02	2,791.33
2,449.000 ANTHEM INC 036752103	302.03	226,910.81	739,671.47	0.25	512,760.66
7,342.000 ANTERO MIDSTREAM CORP 03676B102	7.59	52,904.11	55,725.78	0.02	2,821.67
1,357.000 APARTMENT INVESTMENT & MANAGEM 03748R754	51.65	42,304.64	70,089.05	0.02	27,784.41
2,557.000 APERGY CORP 03755L104	33.78	64,374.55	86,375.46	0.03	22,000.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,562.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	18.29	64,685.86	65,148.98	0.02	463.12
42,378.000 APPLE INC 037833100	293.65	936,682.14	12,444,299.70	4.27	11,507,617.56
337.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	66.69	11,522.03	22,474.53	0.01	10,952.50
11,981.000 APPLIED MATERIALS INC 038222105	61.04	181,133.38	731,320.24	0.25	550,186.86
672.000 APTARGROUP INC 038336103	115.62	38,910.28	77,696.64	0.03	38,786.36
3,633.000 AQUA AMERICA INC 03836W103	46.94	53,303.37	170,533.02	0.06	117,229.65
1,400.000 ARAMARK 03852U106	43.40	53,282.00	60,760.00	0.02	7,478.00
519.000 ARCBEST CORP 03937C105	27.60	10,037.46	14,324.40	0.00	4,286.94
6,151.000 ARCHER-DANIELS-MIDLAND CO 039483102	46.35	195,819.03	285,098.85	0.10	89,279.82
573.000 ARISTA NETWORKS INC 040413106	203.40	42,579.63	116,548.20	0.04	73,968.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,264.000 ARMADA HOFFLER PROPERTIES INC 04208T108	18.35	35,457.81	59,894.40	0.02	24,436.59
168.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	93.97	6,445.75	15,786.96	0.01	9,341.21
1,053.000 ARROW ELECTRONICS INC 042735100	84.74	35,296.56	89,231.22	0.03	53,934.66
505.933 ARROW FINANCIAL CORP 042744102	37.80	9,761.14	19,124.27	0.01	9,363.13
1,317.000 ARTESIAN RESOURCES CORP 043113208	37.21	40,051.95	49,005.57	0.02	8,953.62
2,067.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	32.32	50,367.44	66,805.44	0.02	16,438.00
683.000 ASHLAND GLOBAL HOLDINGS INC 044186104	76.53	18,811.39	52,269.99	0.02	33,458.60
1,040.000 ASPEN TECHNOLOGY INC 045327103	120.93	20,317.25	125,767.20	0.04	105,449.95
1,546.204 ASSOCIATED BANC-CORP 045487105	22.04	15,181.31	34,078.34	0.01	18,897.03
444.000 ASSURANT INC 04621X108	131.08	18,131.88	58,199.52	0.02	40,067.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
817.000 ATLANTIC UNION BANKSHARES CORP 04911A107	37.55	9,722.80	30,678.35	0.01	20,955.55
778.000 ATMOS ENERGY CORP 049560105	111.86	24,258.04	87,027.08	0.03	62,769.04
51.000 ATRION CORP 049904105	751.50	10,220.40	38,326.50	0.01	28,106.10
1,824.000 AUTODESK INC 052769106	183.46	63,004.24	334,631.04	0.11	271,626.80
2,939.000 AUTOMATIC DATA PROCESSING INC 053015103	170.50	147,707.41	501,099.50	0.17	353,392.09
274.000 AUTOZONE INC 053332102	1,191.31	172,252.84	326,418.94	0.11	154,166.10
687.000 AVALONBAY COMMUNITIES INC 053484101	209.70	126,692.89	144,063.90	0.05	17,371.01
352.000 AVANOS MEDICAL INC 05350V106	33.70	7,654.28	11,862.40	0.00	4,208.12
629.000 AVANGRID INC 05351W103	51.16	23,279.17	32,179.64	0.01	8,900.47
545.000 AVERY DENNISON CORP 053611109	130.82	23,535.68	71,296.90	0.02	47,761.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
835.000 AVIS BUDGET GROUP INC 053774105	32.24	13,201.35	26,920.40	0.01	13,719.05
2,781.000 AXA EQUITABLE HOLDINGS INC 054561105	24.78	52,663.21	68,913.18	0.02	16,249.97
807.000 BOK FINANCIAL CORP 05561Q201	87.40	40,184.20	70,531.80	0.02	30,347.60
1,005.000 BWX TECHNOLOGIES INC 05605H100	62.08	18,989.84	62,390.40	0.02	43,400.56
270.000 BADGER METER INC 056525108	64.93	4,965.30	17,531.10	0.01	12,565.80
123.000 BALCHEM CORP 057665200	101.63	5,078.67	12,500.49	0.00	7,421.82
4,452.000 BALL CORP 058498106	64.67	149,227.90	287,910.84	0.10	138,682.94
264.000 BANCFIRST CORP 05945F103	62.44	5,043.72	16,484.16	0.01	11,440.44
657.000 BANCORPSOUTH BANK 05971J102	31.41	6,878.79	20,636.37	0.01	13,757.58
69,721.000 BANK OF AMERICA CORP 060505104	35.22	909,776.92	2,455,573.62	0.84	1,545,796.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
876.000 BANK OF HAWAII CORP 062540109	95.16	40,008.36	83,360.16	0.03	43,351.80
8,699.000 BANK OF NEW YORK MELLON CORP/T 064058100	50.33	306,939.97	437,820.67	0.15	130,880.70
266.000 BANKUNITED INC 06652K103	36.56	7,097.57	9,724.96	0.00	2,627.39
433.000 BARNES GROUP INC 067806109	61.96	10,158.18	26,828.68	0.01	16,670.50
5,636.000 BAXTER INTERNATIONAL INC 071813109	83.62	152,124.64	471,282.32	0.16	319,157.68
366.000 BEACON ROOFING SUPPLY INC 073685109	31.98	8,132.52	11,704.68	0.00	3,572.16
2,185.221 BECTON DICKINSON AND CO 075887109	271.97	187,342.09	594,314.56	0.20	406,972.47
377.000 BELDEN INC 077454106	55.00	12,226.11	20,735.00	0.01	8,508.89
2,647.000 BENCHMARK ELECTRONICS INC 08160H101	34.36	58,212.18	90,950.92	0.03	32,738.74
1,386.000 WR BERKLEY CORP 084423102	69.10	25,017.89	95,772.60	0.03	70,754.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,090.000 BERKSHIRE HATHAWAY INC 084670702	226.50	1,702,429.32	3,870,885.00	1.33	2,168,455.68
233.000 BERKSHIRE HILLS BANCORP INC 084680107	32.88	5,063.09	7,661.04	0.00	2,597.95
1,200.000 BERRY GLOBAL GROUP INC 08579W103	47.49	40,213.74	56,988.00	0.02	16,774.26
2,712.000 BEST BUY CO INC 086516101	87.80	61,649.26	238,113.60	0.08	176,464.34
692.000 BIG LOTS INC 089302103	28.72	13,930.52	19,874.24	0.01	5,943.72
251.000 BIO-RAD LABORATORIES INC 090572207	370.03	35,554.15	92,877.53	0.03	57,323.38
1,043.000 BIOMARIN PHARMACEUTICAL INC 09061G101	84.55	56,616.70	88,185.65	0.03	31,568.95
1,555.000 BIOGEN INC 09062X103	296.73	226,066.83	461,415.15	0.16	235,348.32
398.000 BIO-TECHNE CORP 09073M104	219.51	31,893.88	87,364.98	0.03	55,471.10
1,098.000 BLACK HILLS CORP 092113109	78.54	45,137.58	86,236.92	0.03	41,099.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,131.000 BLACK KNIGHT INC 09215C105	64.48	37,398.70	72,926.88	0.03	35,528.18
835.000 BLACKBAUD INC 09227Q100	79.60	45,190.56	66,466.00	0.02	21,275.44
896.000 BLACKROCK INC 09247X101	502.70	172,961.94	450,419.20	0.15	277,457.26
984.000 BLUEBIRD BIO INC 09609G100	87.75	39,143.52	86,346.00	0.03	47,202.48
6,347.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	12.05	54,290.25	76,481.35	0.03	22,191.10
958.000 BLUEPRINT MEDICINES CORP 09627Y109	80.11	50,524.92	76,745.38	0.03	26,220.46
4,624.000 BOEING CO/THE 097023105	325.76	430,564.08	1,506,314.24	0.52	1,075,750.16
448.000 BOOKING HOLDINGS INC 09857L108	2,053.73	246,639.12	920,071.04	0.32	673,431.92
1,189.000 BOOZ ALLEN HAMILTON HOLDING CO 099502106	71.13	35,384.64	84,573.57	0.03	49,188.93
3,518.000 BORGWARNER INC 099724106	43.38	112,891.58	152,610.84	0.05	39,719.26

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
194.000 BOSTON BEER CO INC/THE 100557107	377.85	52,250.02	73,302.90	0.03	21,052.88
1,331.000 BOSTON PROPERTIES INC 101121101	137.86	138,885.19	183,491.66	0.06	44,606.47
12,576.000 BOSTON SCIENTIFIC CORP 101137107	45.22	123,881.95	568,686.72	0.20	444,804.77
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	53.60	5,080.32	11,577.60	0.00	6,497.28
1,945.000 BOYD GAMING CORP 103304101	29.94	30,183.90	58,233.30	0.02	28,049.40
1,597.000 BRADY CORP 104674106	57.26	42,160.80	91,444.22	0.03	49,283.42
1,639.000 BRANDYWINE REALTY TRUST 105368203	15.75	20,192.48	25,814.25	0.01	5,621.77
2,729.000 BRIGHAM MINERALS INC 10918L103	21.44	54,350.85	58,509.76	0.02	4,158.91
604.000 BRIGHT HORIZONS FAMILY SOLUTIO 109194100	150.29	51,726.56	90,775.16	0.03	39,048.60
674.000 BRINKER INTERNATIONAL INC 109641100	42.00	16,560.18	28,308.00	0.01	11,747.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
21,875.000 BRISTOL-MYERS SQUIBB CO 110122108	64.19	812,957.36	1,404,156.25	0.48	591,198.89
3,533.000 BRIXMOR PROPERTY GROUP INC 11120U105	21.61	54,360.20	76,348.13	0.03	21,987.93
914.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	123.54	19,651.00	112,915.56	0.04	93,264.56
3,895.000 BROADCOM INC 11135F101	316.02	406,344.40	1,230,897.90	0.42	824,553.50
1,850.000 BROWN & BROWN INC 115236101	39.48	23,300.75	73,038.00	0.03	49,737.25
3,276.000 BROWN-FORMAN CORP 115637209	67.60	58,999.29	221,457.60	0.08	162,458.31
1,908.000 BRUKER CORP 116794108	50.97	35,736.84	97,250.76	0.03	61,513.92
68.000 BRUNOS INC NEW 116881202	0.00	680.00	0.00	0.00	-680.00
1,071.000 BRUNSWICK CORP/DE 117043109	59.98	23,452.29	64,238.58	0.02	40,786.29
1,204.000 BRYN MAWR BANK CORP 117665109	41.24	35,710.64	49,652.96	0.02	13,942.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
736.000 BURLINGTON STORES INC 122017106	228.03	34,793.91	167,830.08	0.06	133,036.17
676.000 CBOE GLOBAL MARKETS INC 12503M108	120.00	27,108.50	81,120.00	0.03	54,011.50
2,495.000 CBRE GROUP INC 12504L109	61.29	54,041.71	152,918.55	0.05	98,876.84
1,269.000 CDK GLOBAL INC 12508E101	54.68	38,612.21	69,388.92	0.02	30,776.71
1,249.000 CDW CORP/DE 12514G108	142.84	61,399.77	178,407.16	0.06	117,007.39
2,650.000 CF INDUSTRIES HOLDINGS INC 125269100	47.74	74,583.45	126,511.00	0.04	51,927.55
1,368.000 CH ROBINSON WORLDWIDE INC 12541W209	78.20	93,045.57	106,977.60	0.04	13,932.03
3,302.000 CIGNA CORP 125523100	204.49	200,504.12	675,225.98	0.23	474,721.86
1,557.000 CIT GROUP INC 125581801	45.63	55,680.02	71,045.91	0.02	15,365.89
3,262.000 CME GROUP INC 12572Q105	200.72	288,083.69	654,748.64	0.22	366,664.95

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,574.000 CMS ENERGY CORP 125896100	62.84	91,725.52	161,750.16	0.06	70,024.64
749.000 CNA FINANCIAL CORP 126117100	44.81	20,432.72	33,562.69	0.01	13,129.97
1,763.000 CNO FINANCIAL GROUP INC 12621E103	18.13	12,781.75	31,963.19	0.01	19,181.44
278.000 CSG SYSTEMS INTERNATIONAL INC 126349109	51.78	5,017.90	14,394.84	0.00	9,376.94
9,648.000 CSX CORP 126408103	72.36	129,147.47	698,129.28	0.24	568,981.81
551.000 CTS CORP 126501105	30.01	4,959.00	16,535.51	0.01	11,576.51
5,714.000 CNX RESOURCES CORP 12653C108	8.85	32,118.55	50,568.90	0.02	18,450.35
710.000 CVB FINANCIAL CORP 126600105	21.58	6,248.00	15,321.80	0.01	9,073.80
11,916.000 CVS HEALTH CORP 126650100	74.29	448,513.46	885,239.64	0.30	436,726.18
12.000 CABLE ONE INC 12685J105	1,488.47	1,902.67	17,861.64	0.01	15,958.97

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,517.000 CABOT OIL & GAS CORP 127097103	17.41	102,041.91	96,050.97	0.03	-5,990.94
361.000 CACI INTERNATIONAL INC 127190304	249.99	36,219.13	90,246.39	0.03	54,027.26
1,886.000 CACTUS INC 127203107	34.32	53,180.77	64,727.52	0.02	11,546.75
2,138.000 CADENCE DESIGN SYSTEMS INC 127387108	69.36	21,828.98	148,291.68	0.05	126,462.70
3,601.000 CALERES INC 129500104	23.75	52,345.53	85,523.75	0.03	33,178.22
1,871.000 CALIFORNIA WATER SERVICE GROUP 130788102	51.56	42,284.60	96,468.76	0.03	54,184.16
781.000 CALLAWAY GOLF CO 131193104	21.20	4,810.96	16,557.20	0.01	11,746.24
13,197.000 CALLON PETROLEUM CO 13123X102	4.83	51,671.25	63,741.51	0.02	12,070.26
728.000 CAMDEN PROPERTY TRUST 133131102	106.10	50,785.06	77,240.80	0.03	26,455.74
1,364.000 CAMPBELL SOUP CO 134429109	49.42	55,117.42	67,408.88	0.02	12,291.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
349.000 CANADIAN IMPERIAL BANK OF COMM 136069101	83.20	21,868.03	29,036.80	0.01	7,168.77
376.000 CANNAE HOLDINGS INC 13765N107	37.19	3,243.61	13,983.44	0.00	10,739.83
591.000 CANTEL MEDICAL CORP 138098108	70.90	35,879.61	41,901.90	0.01	6,022.29
4,297.000 CAPITAL ONE FINANCIAL CORP 14040H105	102.91	317,541.01	442,204.27	0.15	124,663.26
1,069.000 CARDINAL HEALTH INC 14149Y108	50.58	53,631.38	54,070.02	0.02	438.64
4,078.000 CARETRUST REIT INC 14174T107	20.63	55,363.85	84,129.14	0.03	28,765.29
620.000 CARLISLE COS INC 142339100	161.84	38,181.49	100,340.80	0.03	62,159.31
1,937.000 CARMAX INC 143130102	87.67	50,536.33	169,816.79	0.06	119,280.46
4,312.000 CARNIVAL CORP 143658300	50.83	230,737.14	219,178.96	0.08	-11,558.18
727.000 CARTER'S INC 146229109	109.34	29,892.09	79,490.18	0.03	49,598.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
331.000 CASEY'S GENERAL STORES INC 147528103	158.99	14,247.60	52,625.69	0.02	38,378.09
1,355.000 CATALENT INC 148806102	56.30	55,742.91	76,286.50	0.03	20,543.59
5,512.000 CATERPILLAR INC 149123101	147.68	351,278.18	814,012.16	0.28	462,733.98
5,357.000 CATCHMARK TIMBER TRUST INC 14912Y202	11.47	53,494.64	61,444.79	0.02	7,950.15
160.000 CATHAY GENERAL BANCORP 149150104	38.05	2,235.20	6,088.00	0.00	3,852.80
211.000 CAVCO INDUSTRIES INC 149568107	195.38	9,826.27	41,225.18	0.01	31,398.91
1,375.000 CELANESE CORP 150870103	123.12	44,646.25	169,290.00	0.06	124,643.75
3,038.000 CENTENE CORP 15135B101	62.87	48,533.25	190,999.06	0.07	142,465.81
14,802.000 CENTENNIAL RESOURCE DEVELOPMEN 15136A102	4.62	51,293.93	68,385.24	0.02	17,091.31
5,131.000 CENTERPOINT ENERGY INC 15189T107	27.27	74,714.02	139,922.37	0.05	65,208.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
196.000 CENTERSTATE BANK CORP 15201P109	24.98	1,250.48	4,896.08	0.00	3,645.60
1,929.000 CENTRAL GARDEN & PET CO 153527205	29.36	40,373.97	56,635.44	0.02	16,261.47
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	29.58	4,889.59	10,974.18	0.00	6,084.59
4,698.000 CENTURYLINK INC 156700106	13.21	60,632.69	62,060.58	0.02	1,427.89
2,320.000 CERNER CORP 156782104	73.39	62,322.62	170,264.80	0.06	107,942.18
513.000 CHARLES RIVER LABORATORIES INT 159864107	152.76	27,316.20	78,365.88	0.03	51,049.68
862.000 CHART INDUSTRIES INC 16115Q308	67.49	50,582.16	58,176.38	0.02	7,594.22
1,938.000 CHARTER COMMUNICATIONS INC 16119P108	485.08	150,416.94	940,085.04	0.32	789,668.10
470.000 CHEESECAKE FACTORY INC/THE 163072101	38.86	15,113.04	18,264.20	0.01	3,151.16
77.000 CHEMED CORP 16359R103	439.26	4,924.15	33,823.02	0.01	28,898.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,994.000 CHEMOURS CO/THE 163851108	18.09	49,989.91	72,251.46	0.02	22,261.55
2,632.000 CHENIERE ENERGY INC 16411R208	61.07	84,227.46	160,736.24	0.06	76,508.78
17,581.000 CHEVRON CORP 166764100	120.51	1,259,429.03	2,118,686.31	0.73	859,257.28
208.000 CHILDREN'S PLACE INC/THE 168905107	62.52	9,191.52	13,004.16	0.00	3,812.64
2,834.000 CHIMERA INVESTMENT CORP 16934Q208	20.56	38,259.00	58,267.04	0.02	20,008.04
206.000 CHIPOTLE MEXICAN GRILL INC 169656105	837.11	40,443.33	172,444.66	0.06	132,001.33
2,956.000 CHURCH & DWIGHT CO INC 171340102	70.34	75,327.61	207,925.04	0.07	132,597.43
345.000 CHURCHILL DOWNS INC 171484108	137.20	4,940.40	47,334.00	0.02	42,393.60
1,857.000 CIENA CORP 171779309	42.69	31,006.71	79,275.33	0.03	48,268.62
1,239.000 CIMAREX ENERGY CO 171798101	52.49	52,482.84	65,035.11	0.02	12,552.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,491.000 CINCINNATI FINANCIAL CORP 172062101	105.15	87,355.92	156,778.65	0.05	69,422.73
1,488.000 CINEMARK HOLDINGS INC 17243V102	33.85	41,803.52	50,368.80	0.02	8,565.28
44,188.000 CISCO SYSTEMS INC 17275R102	47.96	1,140,967.70	2,119,256.48	0.73	978,288.78
885.000 CINTAS CORP 172908105	269.08	31,602.30	238,135.80	0.08	206,533.50
21,622.000 CITIGROUP INC 172967424	79.89	943,995.32	1,727,381.58	0.59	783,386.26
1,602.000 CITIZENS FINANCIAL GROUP INC 174610105	40.61	41,012.92	65,057.22	0.02	24,044.30
1,532.000 CITRIX SYSTEMS INC 177376100	110.90	53,657.01	169,898.80	0.06	116,241.79
733.000 CITY HOLDING CO 177835105	81.95	32,880.72	60,069.35	0.02	27,188.63
974.000 CLEAN HARBORS INC 184496107	85.75	42,690.42	83,520.50	0.03	40,830.08
1,017.000 CLOROX CO/THE 189054109	153.54	86,531.70	156,150.18	0.05	69,618.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,400.000 CLOUDERA INC 18914U100	11.63	54,478.00	109,322.00	0.04	54,844.00
166.000 COCA-COLA CONSOLIDATED INC 191098102	284.05	10,121.02	47,152.30	0.02	37,031.28
34,743.000 COCA-COLA CO/THE 191216100	55.35	1,016,224.97	1,923,025.05	0.66	906,800.08
1,254.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	65.81	46,546.44	82,525.74	0.03	35,979.30
1,619.000 COGNEX CORP 192422103	56.04	26,127.81	90,728.76	0.03	64,600.95
4,349.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	62.02	94,822.54	269,724.98	0.09	174,902.44
238.000 COHERENT INC 192479103	166.35	20,339.96	39,591.30	0.01	19,251.34
157.000 COHEN & STEERS INC 19247A100	62.76	4,953.35	9,853.32	0.00	4,899.97
6,515.000 COLGATE-PALMOLIVE CO 194162103	68.84	204,069.68	448,492.60	0.15	244,422.92
314.000 COLUMBIA BANKING SYSTEM INC 197236102	40.69	5,221.82	12,775.09	0.00	7,553.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
43,858.000 COMCAST CORP 20030N101	44.97	855,281.07	1,972,294.26	0.68	1,117,013.19
1,603.000 COMERICA INC 200340107	71.75	43,855.14	115,015.25	0.04	71,160.11
1,689.000 COMMERCE BANCSHARES INC/MO 200525103	67.94	42,794.57	114,750.66	0.04	71,956.09
902.000 COMMERCIAL METALS CO 201723103	22.27	12,934.68	20,087.54	0.01	7,152.86
2,401.000 COMMUNITY BANK SYSTEM INC 203607106	70.94	77,074.14	170,326.94	0.06	93,252.80
1,316.000 COMMUNITY HEALTHCARE TRUST INC 20369C106	42.86	54,586.10	56,403.76	0.02	1,817.66
739.000 COMMUNITY TRUST BANCORP INC 204149108	46.64	18,132.37	34,466.96	0.01	16,334.59
350.000 COMMVAULT SYSTEMS INC 204166102	44.64	14,434.00	15,624.00	0.01	1,190.00
3,669.000 CONAGRA BRANDS INC 205887102	34.24	69,683.38	125,626.56	0.04	55,943.18
825.000 CONCHO RESOURCES INC 20605P101	87.57	45,098.79	72,245.25	0.02	27,146.46

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
161.000 CONMED CORP 207410101	111.83	4,929.82	18,004.63	0.01	13,074.81
5,764.000 CONNECTONE BANCORP INC 20786W107	25.72	103,651.71	148,250.08	0.05	44,598.37
11,912.000 CONOCOPHILLIPS 20825C104	65.03	553,302.91	774,637.36	0.27	221,334.45
714.000 CONSOL ENERGY INC 20854L108	14.51	6,220.21	10,360.14	0.00	4,139.93
2,681.000 CONSOLIDATED EDISON INC 209115104	90.47	125,152.03	242,550.07	0.08	117,398.04
1,473.000 CONSTELLATION BRANDS INC 21036P108	189.75	57,617.20	279,501.75	0.10	221,884.55
432.000 COOPER COS INC/THE 216648402	321.29	43,471.74	138,797.28	0.05	95,325.54
1,410.000 COOPER-STANDARD HOLDINGS INC 21676P103	33.16	47,641.85	46,755.60	0.02	-886.25
494.000 COOPER TIRE & RUBBER CO 216831107	28.75	9,835.54	14,202.50	0.00	4,366.96
1,936.000 COPART INC 217204106	90.94	22,347.69	176,059.84	0.06	153,712.15

BNY MELLON

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900.000 CORELOGIC INC/UNITED STATES 21871D103	43.71	32,673.36	39,339.00	0.01	6,665.64
5,583.000 COREPOINT LODGING INC 21872L104	10.68	55,025.46	59,626.44	0.02	4,600.98
815.000 CORNERSTONE ONDEMAND INC 21925Y103	58.55	23,040.05	47,718.25	0.02	24,678.20
11,899.000 CORNING INC 219350105	29.11	224,058.17	346,379.89	0.12	122,321.72
2,046.000 CORPORATE OFFICE PROPERTIES TR 22002T108	29.38	54,807.11	60,111.48	0.02	5,304.37
4,607.000 CORTEVA INC 22052L104	29.56	83,525.43	136,182.92	0.05	52,657.49
4,192.000 COSTCO WHOLESALE CORP 22160K105	293.92	384,703.86	1,232,112.64	0.42	847,408.78
315.000 COSTAR GROUP INC 22160N109	598.30	21,128.49	188,464.50	0.06	167,336.01
7,785.000 COTY INC 222070203	11.25	70,303.53	87,581.25	0.03	17,277.72
2,314.000 COUSINS PROPERTIES INC 222795502	41.20	73,220.28	95,336.80	0.03	22,116.52

BNY MELLON

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6,195.000 COVETRUS INC 22304C100	13.20	57,587.52	81,774.00	0.03	24,186.48
1,170.000 COWEN INC 223622606	15.75	15,139.17	18,427.50	0.01	3,288.33
388.000 CRANE CO 224399105	86.38	18,197.20	33,515.44	0.01	15,318.24
210.000 CREDIT ACCEPTANCE CORP 225310101	442.33	45,091.20	92,889.30	0.03	47,798.10
875.000 CREE INC 225447101	46.15	20,825.00	40,381.25	0.01	19,556.25
3,928.000 CROWN CASTLE INTERNATIONAL COR 22822V101	142.15	260,882.94	558,365.20	0.19	297,482.26
1,595.000 CROWN HOLDINGS INC 228368106	72.54	50,121.38	115,701.30	0.04	65,579.92
1,954.000 CUBESMART 229663109	31.48	37,192.18	61,511.92	0.02	24,319.74
358.000 CULLEN/FROST BANKERS INC 229899109	97.78	20,037.26	35,005.24	0.01	14,967.98
1,804.000 CUMMINS INC 231021106	178.96	187,042.38	322,843.84	0.11	135,801.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted]

12/31/2019

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
434.000 CURTISS-WRIGHT CORP 231561101	140.89	14,975.69	61,146.26	0.02	46,170.57
5,784.000 CYPRESS SEMICONDUCTOR CORP 232806109	23.33	67,792.23	134,940.72	0.05	67,148.49
1,166.000 CYRUSONE INC 23283R100	65.43	42,663.94	76,291.38	0.03	33,627.44
2,573.000 DR HORTON INC 23331A109	52.75	43,604.20	135,725.75	0.05	92,121.55
1,244.000 DTE ENERGY CO 233331107	129.87	51,903.91	161,558.28	0.06	109,654.37
3,394.000 DXC TECHNOLOGY CO 23355L106	37.59	83,895.50	127,580.46	0.04	43,684.96
3,827.000 DANA INC 235825205	18.20	51,688.63	69,651.40	0.02	17,962.77
6,053.000 DANAHER CORP 235851102	153.48	252,432.45	929,014.44	0.32	676,581.99
1,359.000 DARDEN RESTAURANTS INC 237194105	109.01	76,337.63	148,144.59	0.05	71,806.96
3,850.000 DARLING INGREDIENTS INC 237266101	28.08	42,350.00	108,108.00	0.04	65,758.00

BNY MELLON

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1,950.000 DAVITA INC 23918K108	75.03	90,147.42	146,308.50	0.05	56,161.08
108.000 DECKERS OUTDOOR CORP 243537107	168.86	5,114.88	18,236.88	0.01	13,122.00
3,265.000 DEERE & CO 244199105	173.26	190,351.72	565,693.90	0.19	375,342.18
6,419.000 DELTA AIR LINES INC 247361702	58.48	57,186.69	375,383.12	0.13	318,196.43
409.000 DELUXE CORP 248019101	49.92	9,627.86	20,417.28	0.01	10,789.42
3,476.000 DENTSPLY SIRONA INC 24906P109	56.59	110,335.10	196,706.84	0.07	86,371.74
3,240.000 DESIGNER BRANDS INC 250565108	15.74	49,463.60	50,997.60	0.02	1,534.00
854.000 DEXCOM INC 252131107	218.74	61,633.18	186,803.96	0.06	125,170.78
795.000 DIAMONDBACK ENERGY INC 25278X109	92.86	58,228.31	73,823.70	0.03	15,595.39
1,638.000 DICK'S SPORTING GOODS INC 253393102	49.49	54,509.45	81,064.62	0.03	26,555.17

BNY MELLON

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2,041.000 DIGITAL REALTY TRUST INC 253868103	119.74	154,122.78	244,389.34	0.08	90,266.56
327.000 DILLARD'S INC 254067101	73.48	18,357.87	24,027.96	0.01	5,670.09
17,551.000 WALT DISNEY CO/THE 254687106	144.63	574,512.82	2,538,401.13	0.87	1,963,888.31
4,200.000 DISCOVER FINANCIAL SERVICES 254709108	84.82	101,117.46	356,244.00	0.12	255,126.54
1,508.000 DISCOVERY INC 25470F104	32.74	34,493.22	49,371.92	0.02	14,878.70
2,570.000 DISCOVERY INC 25470F302	30.49	55,722.63	78,359.30	0.03	22,636.67
1,612.000 DISH NETWORK CORP 25470M109	35.47	38,797.58	57,177.64	0.02	18,380.06
1,219.000 DOLBY LABORATORIES INC 25659T107	68.80	42,713.76	83,867.20	0.03	41,153.44
2,824.000 DOLLAR GENERAL CORP 256677105	155.98	151,528.16	440,487.52	0.15	288,959.36
2,169.000 DOLLAR TREE INC 256746108	94.05	70,407.15	203,994.45	0.07	133,587.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,168.000 DOMINION ENERGY INC 25746U109	82.82	344,837.50	593,653.76	0.20	248,816.26
658.000 DOMINO'S PIZZA INC 25754A201	293.78	28,175.56	193,307.24	0.07	165,131.68
1,291.000 DONALDSON CO INC 257651109	57.62	39,551.27	74,387.42	0.03	34,836.15
35.000 DONEGAL GROUP INC 257701201	14.82	442.05	518.70	0.00	76.65
27,938.000 RR DONNELLEY & SONS CO 257867200	3.95	53,785.65	110,355.10	0.04	56,569.45
753.000 DORMAN PRODUCTS INC 258278100	75.72	36,708.75	57,017.16	0.02	20,308.41
1,302.000 DOUGLAS EMMETT INC 25960P109	43.90	20,154.96	57,157.80	0.02	37,002.84
1,594.000 DOVER CORP 260003108	115.26	55,683.38	183,724.44	0.06	128,041.06
4,606.000 DOW INC 260557103	54.73	154,204.17	252,086.38	0.09	97,882.21
2,852.000 DROPBOX INC 26210C104	17.91	51,982.70	51,079.32	0.02	-903.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,180.000 DUKE REALTY CORP 264411505	34.67	25,549.60	75,580.60	0.03	50,031.00
7,323.000 DUKE ENERGY CORP 26441C204	91.21	427,905.03	667,930.83	0.23	240,025.80
1,071.000 DUNKIN' BRANDS GROUP INC 265504100	75.54	34,657.56	80,903.34	0.03	46,245.78
4,607.000 DUPONT DE NEMOURS INC 26614N102	64.20	220,784.90	295,769.40	0.10	74,984.50
321.000 DYCOM INDUSTRIES INC 267475101	47.15	4,798.95	15,135.15	0.01	10,336.20
5,112.000 EOG RESOURCES INC 26875P101	83.76	247,708.02	428,181.12	0.15	180,473.10
3,295.000 E*TRADE FINANCIAL CORP 269246401	45.37	29,391.40	149,494.15	0.05	120,102.75
531.000 EAGLE MATERIALS INC 26969P108	90.66	36,464.92	48,140.46	0.02	11,675.54
2,079.000 EAST WEST BANCORP INC 27579R104	48.70	36,100.19	101,247.30	0.03	65,147.11
2,005.000 EASTERLY GOVERNMENT PROPERTIES 27616P103	23.73	35,106.55	47,578.65	0.02	12,472.10

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
172.000 EASTGROUP PROPERTIES INC 277276101	132.67	9,958.80	22,819.24	0.01	12,860.44
8,344.000 EBAY INC 278642103	36.11	100,170.00	301,301.84	0.10	201,131.84
1,891.000 ECOLAB INC 278865100	192.99	82,287.55	364,944.09	0.13	282,656.54
3,175.000 EDISON INTERNATIONAL 281020107	75.41	134,590.47	239,426.75	0.08	104,836.28
2,289.000 EDWARDS LIFESCIENCES CORP 28176E108	233.29	157,534.59	534,000.81	0.18	376,466.22
906.000 EL PASO ELECTRIC CO 283677854	67.89	35,207.16	61,508.34	0.02	26,301.18
2,015.000 ELANCO ANIMAL HEALTH INC 28414H103	29.45	54,682.02	59,341.75	0.02	4,659.73
3,258.000 ELECTRONIC ARTS INC 285512109	107.51	82,502.94	350,267.58	0.12	267,764.64
6,352.000 ELEMENT SOLUTIONS INC 28618M106	11.68	54,055.52	74,191.36	0.03	20,135.84
532.000 EMCOR GROUP INC 29084Q100	86.30	15,119.44	45,911.60	0.02	30,792.16

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,119.000 EMERGENT BIOSOLUTIONS INC 29089Q105	53.95	40,214.76	60,370.05	0.02	20,155.29
4,697.000 EMERSON ELECTRIC CO 291011104	76.26	211,385.83	358,193.22	0.12	146,807.39
220.000 ENCORE WIRE CORP 292562105	57.40	5,108.40	12,628.00	0.00	7,519.60
1,017.000 ENCOMPASS HEALTH CORP 29261A100	69.27	34,026.48	70,447.59	0.02	36,421.11
329.000 ENERSYS 29275Y102	74.83	12,202.61	24,619.07	0.01	12,416.46
2,766.000 ENNIS INC 293389102	21.65	54,204.77	59,883.90	0.02	5,679.13
1,068.000 ENTEGRIS INC 29362U104	50.09	10,455.72	53,496.12	0.02	43,040.40
1,803.000 ENTERGY CORP 29364G103	119.80	126,913.67	215,999.40	0.07	89,085.73
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	48.21	5,190.90	18,801.90	0.01	13,611.00
830.000 EPLUS INC 294268107	84.29	34,930.55	69,960.70	0.02	35,030.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,208.000 EQUIFAX INC 294429105	140.12	46,012.32	169,264.96	0.06	123,252.64
643.000 EQUINIX INC 29444U700	583.70	157,717.72	375,319.10	0.13	217,601.38
3,662.000 EQUITRANS MIDSTREAM CORP 294600101	13.36	49,277.21	48,924.32	0.02	-352.89
1,496.000 EQUITY COMMONWEALTH 294628102	32.83	29,873.99	49,113.68	0.02	19,239.69
1,144.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	70.39	30,069.60	80,526.16	0.03	50,456.56
2,621.000 EQUITY RESIDENTIAL 29476L107	80.92	133,778.88	212,091.32	0.07	78,312.44
3,860.000 ESPERION THERAPEUTICS INC 29664W105	59.63	41,569.89	230,171.80	0.08	188,601.91
674.000 ESSEX PROPERTY TRUST INC 297178105	300.86	119,651.37	202,779.64	0.07	83,128.27
1,927.000 ETSY INC 29786A106	44.30	53,662.31	85,366.10	0.03	31,703.79
437.000 EURONET WORLDWIDE INC 298736109	157.56	22,510.60	68,853.72	0.02	46,343.12

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
427.000 EVERCORE INC 29977A105	74.76	15,145.56	31,922.52	0.01	16,776.96
2,583.000 EVERGY INC 30034W106	65.09	96,265.92	168,127.47	0.06	71,861.55
3,249.000 EVERSOURCE ENERGY 30040W108	85.07	147,365.80	276,392.43	0.09	129,026.63
6,878.000 EVOQUA WATER TECHNOLOGIES CORP 30057T105	18.95	58,915.02	130,338.10	0.04	71,423.08
1,057.000 EXACT SCIENCES CORP 30063P105	92.48	26,294.93	97,751.36	0.03	71,456.43
9,173.000 EXELON CORP 30161N101	45.59	270,505.51	418,197.07	0.14	147,691.56
5,342.000 EXELIXIS INC 30161Q104	17.62	40,652.62	94,126.04	0.03	53,473.42
902.000 EXLSERVICE HOLDINGS INC 302081104	69.46	42,078.30	62,652.92	0.02	20,574.62
1,020.000 EXPEDIA GROUP INC 30212P303	108.14	38,064.54	110,302.80	0.04	72,238.26
1,086.000 EXTRA SPACE STORAGE INC 30225T102	105.62	86,722.98	114,703.32	0.04	27,980.34

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Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,949.000 EXTREME NETWORKS INC 30226D106	7.37	55,461.68	80,694.13	0.03	25,232.45
34,621.000 EXXON MOBIL CORP 30231G102	69.78	2,373,816.76	2,415,853.38	0.83	42,036.62
1,314.000 FLIR SYSTEMS INC 302445101	52.07	36,174.42	68,419.98	0.02	32,245.56
1,032.000 FMC CORP 302491303	99.82	37,175.88	103,014.24	0.04	65,838.36
7,805.000 FNB CORP/PA 302520101	12.70	82,078.29	99,123.50	0.03	17,045.21
22,371.000 FACEBOOK INC 30303M102	205.25	1,526,089.73	4,591,647.75	1.58	3,065,558.02
333.000 FACTSET RESEARCH SYSTEMS INC 303075105	268.30	56,664.90	89,343.90	0.03	32,679.00
317.000 FAIR ISAAC CORP 303250104	374.68	9,189.83	118,773.56	0.04	109,583.73
45.000 FAIRFAX FINANCIAL HOLDINGS LTD 303901102	469.11	19,776.54	21,109.95	0.01	1,333.41
6,532.000 FASTENAL CO 311900104	36.95	132,149.78	241,357.40	0.08	109,207.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
459.000 FEDERAL REALTY INVESTMENT TRUS 313747206	128.73	40,298.94	59,087.07	0.02	18,788.13
208.000 FEDERATED HERMES INC 314211103	32.59	4,915.04	6,778.72	0.00	1,863.68
2,504.000 FEDEX CORP 31428X106	151.21	263,570.17	378,629.84	0.13	115,059.67
1,561.000 FERRO CORP 315405100	14.83	8,366.96	23,149.63	0.01	14,782.67
475.000 F5 NETWORKS INC 315616102	139.65	36,797.75	66,333.75	0.02	29,536.00
4,701.000 FIDELITY NATIONAL INFORMATION 31620M106	139.09	212,344.43	653,862.09	0.22	441,517.66
2,176.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	45.35	44,190.73	98,681.60	0.03	54,490.87
6,945.000 FIFTH THIRD BANCORP 316773100	30.74	108,296.26	213,489.30	0.07	105,193.04
311.000 FINANCIAL INSTITUTIONS INC 317585404	32.10	5,010.21	9,983.10	0.00	4,972.89
627.000 FIRST AMERICAN FINANCIAL CORP 31847R102	58.32	9,630.72	36,566.64	0.01	26,935.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,745.000 FIRST BANCORP/PUERTO RICO 318672706	10.59	44,428.78	113,789.55	0.04	69,360.77
37.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	532.21	6,464.27	19,691.77	0.01	13,227.50
1,830.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	31.49	31,520.22	57,626.70	0.02	26,106.48
2,034.000 FIRST FINANCIAL BANKSHARES INC 32020R109	35.10	31,004.77	71,393.40	0.02	40,388.63
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	41.51	16,776.50	53,755.45	0.02	36,978.95
1,236.000 FIRST INTERSTATE BANCSYSTEM IN 32055Y201	41.92	35,473.20	51,813.12	0.02	16,339.92
593.000 FIRST MIDWEST BANCORP INC/IL 320867104	23.06	6,955.89	13,674.58	0.00	6,718.69
1,599.000 FIRST REPUBLIC BANK/CA 33616C100	117.45	100,282.21	187,802.55	0.06	87,520.34
748.000 FIRST SOLAR INC 336433107	55.96	31,579.96	41,858.08	0.01	10,278.12
269.000 1ST SOURCE CORP 336901103	51.88	4,912.90	13,955.72	0.00	9,042.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
249.000 FIRSTCASH INC 33767D105	80.63	9,691.08	20,076.87	0.01	10,385.79
5,999.000 FISERV INC 337738108	115.63	128,790.13	693,664.37	0.24	564,874.24
735.000 FLAGSTAR BANCORP INC 337930705	38.25	9,929.85	28,113.75	0.01	18,183.90
4,441.000 FIRSTENERGY CORP 337932107	48.60	151,820.58	215,832.60	0.07	64,012.02
15,557.000 FITBIT INC 33812L102	6.57	49,554.04	102,209.49	0.04	52,655.45
972.000 FLEETCOR TECHNOLOGIES INC 339041105	287.72	112,503.74	279,663.84	0.10	167,160.10
2,786.000 FLUOR CORP 343412102	18.88	53,983.75	52,599.68	0.02	-1,384.07
1,218.000 FLOWSERVE CORP 34354P105	49.77	51,776.09	60,619.86	0.02	8,843.77
1,636.000 FOOT LOCKER INC 344849104	38.99	43,945.80	63,787.64	0.02	19,841.84
21,511.000 FORD MOTOR CO 345370860	9.30	174,924.57	200,052.30	0.07	25,127.73

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

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33.000 FORESTAR GROUP INC 346232101	20.85	530.31	688.05	0.00	157.74
1,582.000 FORRESTER RESEARCH INC 346563109	41.70	55,177.25	65,969.40	0.02	10,792.15
1,355.000 FORTINET INC 34959E109	106.76	39,030.38	144,659.80	0.05	105,629.42
1,814.000 FORTUNE BRANDS HOME & SECURITY 34964C106	65.34	47,578.11	118,526.76	0.04	70,948.65
234.000 FORWARD AIR CORP 349853101	69.95	7,607.34	16,368.30	0.01	8,760.96
2,499.000 FOX CORP 35137L105	37.07	80,185.41	92,637.93	0.03	12,452.52
230.000 FRANKLIN ELECTRIC CO INC 353514102	57.32	5,146.25	13,183.60	0.00	8,037.35
14,169.000 FREEPORT-MCMORAN INC 35671D857	13.12	77,891.85	185,897.28	0.06	108,005.43
4,360.000 FRESHPET INC 358039105	59.09	40,460.80	257,632.40	0.09	217,171.60
1,246.000 FRONTDOOR INC 35905A109	47.42	57,003.27	59,085.32	0.02	2,082.05

BNY MELLON

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

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393.000 HB FULLER CO 359694106	51.57	9,211.92	20,267.01	0.01	11,055.09
3,539.000 FULTON FINANCIAL CORP 360271100	17.43	35,391.42	61,684.77	0.02	26,293.35
369.000 GATX CORP 361448103	82.85	13,379.94	30,571.65	0.01	17,191.71
891.000 GEO GROUP INC/THE 36162J106	16.61	13,927.34	14,799.51	0.01	872.17
1,864.000 GCI LIBERTY INC 36164V305	70.85	32,725.89	132,064.40	0.05	99,338.51
764.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	22.71	7,318.90	17,350.44	0.01	10,031.54
592.000 G-III APPAREL GROUP LTD 36237H101	33.50	9,732.48	19,832.00	0.01	10,099.52
3,157.000 GMS INC 36251C103	27.08	53,847.62	85,491.56	0.03	31,643.94
1,830.000 ARTHUR J GALLAGHER & CO 363576109	95.23	77,958.38	174,270.90	0.06	96,312.52
1,612.000 GAMING AND LEISURE PROPERTIES 36467J108	43.05	46,165.15	69,396.60	0.02	23,231.45

BNY MELLON

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,124.000 GANNETT CO INC 36472T109	6.38	55,920.19	45,451.12	0.02	-10,469.07
726.000 GARRETT MOTION INC 366505105	9.99	3,864.89	7,252.74	0.00	3,387.85
1,046.000 GARTNER INC 366651107	154.10	42,532.46	161,188.60	0.06	118,656.14
1,313.000 GENERAC HOLDINGS INC 368736104	100.59	42,725.02	132,074.67	0.05	89,349.65
2,147.000 GENERAL DYNAMICS CORP 369550108	176.35	159,236.20	378,623.45	0.13	219,387.25
48,747.000 GENERAL ELECTRIC CO 369604103	11.16	482,335.27	544,016.52	0.19	61,681.25
4,921.000 GENERAL MILLS INC 370334104	53.56	140,109.72	263,568.76	0.09	123,459.04
7,273.000 GENERAL MOTORS CO 37045V100	36.60	216,713.66	266,191.80	0.09	49,478.14
852.000 GENESCO INC 371532102	47.92	30,202.41	40,827.84	0.01	10,625.43
2,362.000 GENTEX CORP 371901109	28.98	25,436.59	68,450.76	0.02	43,014.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted]

12/31/2019

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,404.000 GENUINE PARTS CO 372460105	106.23	68,326.62	149,146.92	0.05	80,820.30
327.000 GENTHERM INC 37253A103	44.39	5,310.48	14,515.53	0.00	9,205.05
2,087.000 GETTY REALTY CORP 374297109	32.87	35,963.76	68,599.69	0.02	32,635.93
457.000 GIBRALTAR INDUSTRIES INC 374689107	50.44	4,958.45	23,051.08	0.01	18,092.63
10,365.000 GILEAD SCIENCES INC 375558103	64.98	178,976.15	673,517.70	0.23	494,541.55
572.000 GLACIER BANCORP INC 37637Q105	45.99	7,424.56	26,306.28	0.01	18,881.72
2,235.000 GLADSTONE COMMERCIAL CORP 376536108	21.86	33,068.33	48,857.10	0.02	15,788.77
1,093.000 GLOBAL BLOOD THERAPEUTICS INC 37890U108	79.49	53,403.51	86,882.57	0.03	33,479.06
2,625.000 GLOBAL PAYMENTS INC 37940X102	182.56	76,264.43	479,220.00	0.16	402,955.57
6,312.000 GLOBAL MEDICAL REIT INC 37954A204	13.23	64,608.32	83,507.76	0.03	18,899.44

BNY MELLON

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

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1,554.000 GLOBUS MEDICAL INC 379577208	58.88	43,107.96	91,499.52	0.03	48,391.56
945.000 GLOBE LIFE INC 37959E102	105.25	26,371.81	99,461.25	0.03	73,089.44
1,155.000 GODADDY INC 380237107	67.92	51,962.67	78,447.60	0.03	26,484.93
3,310.000 GOLDMAN SACHS GROUP INC/THE 38141G104	229.93	562,941.96	761,068.30	0.26	198,126.34
773.000 WR GRACE & CO 38388F108	69.85	30,396.83	53,994.05	0.02	23,597.22
1,350.000 GRACO INC 384109104	52.00	22,596.88	70,200.00	0.02	47,603.12
12.000 GRAHAM HOLDINGS CO 384637104	638.99	2,966.21	7,667.88	0.00	4,701.67
556.000 WW GRAINGER INC 384802104	338.52	114,495.46	188,217.12	0.06	73,721.66
209.000 GRAND CANYON EDUCATION INC 38526M106	95.79	4,817.45	20,020.11	0.01	15,202.66
2,476.000 GRAPHIC PACKAGING HOLDING CO 388689101	16.65	23,992.56	41,225.40	0.01	17,232.84

BNY MELLON

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
715.000 GREEN DOT CORP 39304D102	23.30	9,066.20	16,659.50	0.01	7,593.30
2,211.000 GREENBRIER COS INC/THE 393657101	32.43	52,408.28	71,702.73	0.02	19,294.45
511.000 GRIFFON CORP 398433102	20.33	4,997.58	10,388.63	0.00	5,391.05
111.000 GROUP 1 AUTOMOTIVE INC 398905109	100.00	4,362.30	11,100.00	0.00	6,737.70
1,396.000 GRUBHUB INC 400110102	48.64	41,991.68	67,901.44	0.02	25,909.76
754.000 GUIDEWIRE SOFTWARE INC 40171V100	109.77	47,497.94	82,766.58	0.03	35,268.64
18,016.000 GULFPORT ENERGY CORP 402635304	3.04	50,629.96	54,768.64	0.02	4,138.68
379.000 H&E EQUIPMENT SERVICES INC 404030108	33.43	4,839.83	12,669.97	0.00	7,830.14
3,244.000 HCA HEALTHCARE INC 40412C101	147.81	229,952.82	479,495.64	0.16	249,542.82
1,611.000 HD SUPPLY HOLDINGS INC 40416M105	40.22	50,584.20	64,794.42	0.02	14,210.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,571.000 HP INC 40434L105	20.55	58,616.99	135,034.05	0.05	76,417.06
1,307.000 HAEMONETICS CORP 405024100	114.90	42,582.06	150,174.30	0.05	107,592.24
10,609.000 HALLIBURTON CO 406216101	24.47	208,620.19	259,602.23	0.09	50,982.04
758.000 HALOZYME THERAPEUTICS INC 40637H109	17.73	4,972.48	13,439.34	0.00	8,466.86
4,512.000 HANESBRANDS INC 410345102	14.85	34,039.20	67,003.20	0.02	32,964.00
595.000 HANOVER INSURANCE GROUP INC/TH 410867105	136.67	24,926.93	81,318.65	0.03	56,391.72
3,130.000 HARTFORD FINANCIAL SERVICES GR 416515104	60.77	62,178.99	190,210.10	0.07	128,031.11
1,337.000 HASBRO INC 418056107	105.61	57,750.59	141,200.57	0.05	83,449.98
879.000 HAWAIIAN HOLDINGS INC 419879101	29.29	5,054.25	25,745.91	0.01	20,691.66
2,256.000 HEALTHCARE SERVICES GROUP INC 421906108	24.32	52,851.80	54,865.92	0.02	2,014.12

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,810.000 HEALTHCARE REALTY TRUST INC 421946104	33.37	53,191.85	60,399.70	0.02	7,207.85
435.000 HEALTHSTREAM INC 42222N103	27.20	9,922.35	11,832.00	0.00	1,909.65
3,927.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	30.28	101,827.34	118,909.56	0.04	17,082.22
4,693.000 HEALTHPEAK PROPERTIES INC 42250P103	34.47	109,703.87	161,767.71	0.06	52,063.84
1,010.000 HEICO CORP 422806109	114.15	17,623.45	115,291.50	0.04	97,668.05
366.000 HEIDRICK & STRUGGLES INTERNATI 422819102	32.50	4,933.68	11,895.00	0.00	6,961.32
7,201.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107	9.63	51,744.18	69,345.63	0.02	17,601.45
687.000 JACK HENRY & ASSOCIATES INC 426281101	145.67	20,129.10	100,075.29	0.03	79,946.19
905.000 HERITAGE FINANCIAL CORP/WA 42722X106	28.30	12,758.94	25,611.50	0.01	12,852.56
1,156.000 HERSHEY CO/THE 427866108	146.98	91,315.96	169,908.88	0.06	78,592.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,671.000 HESS CORP 42809H107	66.81	123,250.14	178,449.51	0.06	55,199.37
15,925.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	15.86	125,363.63	252,570.50	0.09	127,206.87
779.000 HEXCEL CORP 428291108	73.31	16,335.63	57,108.49	0.02	40,772.86
574.000 HIGHWOODS PROPERTIES INC 431284108	48.91	18,620.56	28,074.34	0.01	9,453.78
939.000 HILL-ROM HOLDINGS INC 431475102	113.53	45,222.43	106,604.67	0.04	61,382.24
268.000 HILLENBRAND INC 431571108	33.31	6,362.32	8,927.08	0.00	2,564.76
1,630.000 HILTON WORLDWIDE HOLDINGS INC 43300A203	110.91	83,560.88	180,783.30	0.06	97,222.42
1,771.000 HOLLYFRONTIER CORP 436106108	50.71	55,735.06	89,807.41	0.03	34,072.35
2,721.000 HOLOGIC INC 436440101	52.21	59,385.61	142,063.41	0.05	82,677.80
9,837.000 HOME DEPOT INC/THE 437076102	218.38	360,506.38	2,148,204.06	0.74	1,787,697.68

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
351.000 HOMESTREET INC 43785V102	34.00	5,101.71	11,934.00	0.00	6,832.29
1,850.000 HOMETRUST BANCSHARES INC 437872104	26.83	34,632.00	49,635.50	0.02	15,003.50
7,269.000 HONEYWELL INTERNATIONAL INC 438516106	177.00	352,827.97	1,286,613.00	0.44	933,785.03
331.000 HORACE MANN EDUCATORS CORP 440327104	43.66	4,951.76	14,451.46	0.00	9,499.70
2,759.000 HORMEL FOODS CORP 440452100	45.11	80,688.14	124,458.49	0.04	43,770.35
4,369.000 HOST HOTELS & RESORTS INC 44107P104	18.55	68,670.81	81,044.95	0.03	12,374.14
4,693.000 HOSTESS BRANDS INC 44109J106	14.54	51,979.95	68,236.22	0.02	16,256.27
293.000 HUB GROUP INC 443320106	51.29	10,600.74	15,027.97	0.01	4,427.23
659.000 HUBBELL INC 443510607	147.82	46,009.66	97,413.38	0.03	51,403.72
1,470.000 HUDSON PACIFIC PROPERTIES INC 444097109	37.65	42,262.50	55,345.50	0.02	13,083.00

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,441.000 HUMANA INC 444859102	366.52	113,343.03	528,155.32	0.18	414,812.29
727.000 JB HUNT TRANSPORT SERVICES INC 445658107	116.78	33,238.44	84,899.06	0.03	51,660.62
13,949.000 HUNTINGTON BANCSHARES INC/OH 446150104	15.08	116,158.68	210,350.92	0.07	94,192.24
434.000 HUNTINGTON INGALLS INDUSTRIES 446413106	250.88	16,354.58	108,881.92	0.04	92,527.34
4,136.000 HUNTSMAN CORP 447011107	24.16	68,742.70	99,925.76	0.03	31,183.06
165.000 HURON CONSULTING GROUP INC 447462102	68.72	4,851.00	11,338.80	0.00	6,487.80
352.000 HYATT HOTELS CORP 448579102	89.71	13,819.52	31,577.92	0.01	17,758.40
492.000 IDT CORP 448947507	7.21	1,807.88	3,547.32	0.00	1,739.44
603.000 IAC/INTERACTIVECORP 44919P508	249.11	41,558.89	150,213.33	0.05	108,654.44
1,967.000 IAA INC 449253103	47.06	47,284.35	92,567.02	0.03	45,282.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
198.000 ICF INTERNATIONAL INC 44925C103	91.62	4,950.00	18,140.76	0.01	13,190.76
345.000 ICU MEDICAL INC 44930G107	187.12	56,169.45	64,556.40	0.02	8,386.95
519.000 IPG PHOTONICS CORP 44980X109	144.92	51,597.86	75,213.48	0.03	23,615.62
2,669.000 ISTAR INC 45031U101	14.51	20,312.66	38,727.19	0.01	18,414.53
732.000 ITT INC 45073V108	73.91	14,239.70	54,102.12	0.02	39,862.42
174.000 IBERIABANK CORP 450828108	74.83	9,824.04	13,020.42	0.00	3,196.38
566.000 IDACORP INC 451107106	106.80	34,926.70	60,448.80	0.02	25,522.10
659.000 IDEX CORP 45167R104	172.00	28,666.50	113,348.00	0.04	84,681.50
778.000 IDEXX LABORATORIES INC 45168D104	261.13	30,505.88	203,159.14	0.07	172,653.26
3,474.000 ILLINOIS TOOL WORKS INC 452308109	179.63	156,597.15	624,034.62	0.21	467,437.47

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,558.000 ILLUMINA INC 452327109	331.74	267,954.89	516,850.92	0.18	248,896.03
4,213.000 IMMUNOMEDICS INC 452907108	21.16	62,926.15	89,147.08	0.03	26,220.93
1,321.000 INCYTE CORP 45337C102	87.32	22,852.40	115,349.72	0.04	92,497.32
2,271.000 INDEPENDENCE HOLDING CO 453440307	42.08	36,795.88	95,563.68	0.03	58,767.80
4,470.000 INDEPENDENCE REALTY TRUST INC 45378A106	14.08	35,985.74	62,937.60	0.02	26,951.86
386.000 INDEPENDENT BANK CORP 453836108	83.25	12,619.40	32,134.50	0.01	19,515.10
408.000 INGEVITY CORP 45688C107	87.38	7,393.99	35,651.04	0.01	28,257.05
301.000 INGLES MARKETS INC 457030104	47.51	4,809.98	14,300.51	0.00	9,490.53
608.000 INGREDION INC 457187102	92.95	29,897.31	56,513.60	0.02	26,616.29
305.000 INSIGHT ENTERPRISES INC 45765U103	70.29	5,072.15	21,438.45	0.01	16,366.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,761.000 INNOPHOS HOLDINGS INC 45774N108	31.98	76,608.91	88,296.78	0.03	11,687.87
352.000 INSPERITY INC 45778Q107	86.04	5,026.56	30,286.08	0.01	25,259.52
631.000 INSULET CORP 45784P101	171.20	37,635.57	108,027.20	0.04	70,391.63
1,344.000 INTEGRA LIFESCIENCES HOLDINGS 457985208	58.28	42,994.56	78,328.32	0.03	35,333.76
38,000.000 INTEL CORP 458140100	59.85	795,856.76	2,274,300.00	0.78	1,478,443.24
883.000 INTER PARFUMS INC 458334109	72.71	29,156.66	64,202.93	0.02	35,046.27
1,471.000 INTERACTIVE BROKERS GROUP INC 45841N107	46.62	24,094.98	68,578.02	0.02	44,483.04
866.000 INTERCEPT PHARMACEUTICALS INC 45845P108	123.92	54,436.76	107,314.72	0.04	52,877.96
5,117.000 INTERCONTINENTAL EXCHANGE INC 45866F104	92.55	191,459.09	473,578.35	0.16	282,119.26
752.000 INTERNATIONAL BANCSHARES CORP 459044103	43.07	16,765.34	32,388.64	0.01	15,623.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,141.000 INTERNATIONAL BUSINESS MACHINE 459200101	134.04	553,221.49	823,139.64	0.28	269,918.15
980.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	129.02	73,055.66	126,439.60	0.04	53,383.94
3,830.000 INTERNATIONAL PAPER CO 460146103	46.05	133,043.07	176,371.50	0.06	43,328.43
6,082.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.10	76,676.02	140,494.20	0.05	63,818.18
6,079.000 INTRA-CELLULAR THERAPIES INC 46116X101	34.31	55,658.24	208,570.49	0.07	152,912.25
1,547.000 INTUIT INC 461202103	261.93	52,342.52	405,205.71	0.14	352,863.19
1,126.000 INTUITIVE SURGICAL INC 46120E602	591.15	147,546.58	665,634.90	0.23	518,088.32
4,842.000 INVESTORS BANCORP INC 46146L101	11.92	53,145.95	57,692.43	0.02	4,546.48
4,639.000 INVITATION HOMES INC 46187W107	29.97	109,305.00	139,030.83	0.05	29,725.83
1,217.000 IONIS PHARMACEUTICALS INC 462222100	60.41	22,602.17	73,518.97	0.03	50,916.80

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,044.000 IQVIA HOLDINGS INC 46266C105	154.51	71,787.79	161,308.44	0.06	89,520.65
7,929.000 IRIDIUM COMMUNICATIONS INC 46269C102	24.64	65,731.41	195,370.56	0.07	129,639.15
1,274.000 IROBOT CORP 462726100	50.63	42,284.06	64,502.62	0.02	22,218.56
3,269.000 IRON MOUNTAIN INC 46284V101	31.87	93,137.74	104,183.03	0.04	11,045.29
324.000 ITRON INC 465741106	83.95	11,877.84	27,199.80	0.01	15,321.96
874.000 JBG SMITH PROPERTIES 46590V100	39.89	27,002.03	34,863.86	0.01	7,861.83
64.000 J ALEXANDER'S HOLDINGS INC 46609J106	9.56	470.68	611.84	0.00	141.16
31,172.000 JPMORGAN CHASE & CO 46625H100	139.40	1,368,392.83	4,345,376.80	1.49	2,976,983.97
2,076.000 JABIL INC 466313103	41.33	43,910.14	85,801.08	0.03	41,890.94
350.000 JACK IN THE BOX INC 466367109	78.03	10,024.00	27,310.50	0.01	17,286.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,042.000 JACOBS ENGINEERING GROUP INC 469814107	89.83	45,738.78	93,602.86	0.03	47,864.08
4,035.000 JETBLUE AIRWAYS CORP 477143101	18.72	24,492.45	75,535.20	0.03	51,042.75
23,859.000 JOHNSON & JOHNSON 478160104	145.87	1,865,505.41	3,480,312.33	1.20	1,614,806.92
519.000 JONES LANG LASALLE INC 48020Q107	174.09	45,104.12	90,352.71	0.03	45,248.59
507.000 J2 GLOBAL INC 48123V102	93.71	14,786.94	47,510.97	0.02	32,724.03
4,430.000 JUNIPER NETWORKS INC 48203R104	24.63	76,619.79	109,110.90	0.04	32,491.11
1,967.000 KAR AUCTION SERVICES INC 48238T109	21.79	28,564.44	42,860.93	0.01	14,296.49
1,471.000 KLA CORP 482480100	178.17	67,343.46	262,088.07	0.09	194,744.61
130.000 KAISER ALUMINUM CORP 483007704	110.89	6,880.90	14,415.70	0.00	7,534.80
1,050.000 KAMAN CORP 483548103	65.92	42,388.50	69,216.00	0.02	26,827.50

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,110.000 KANSAS CITY SOUTHERN 485170302	153.16	65,587.67	170,007.60	0.06	104,419.93
949.000 KELLOGG CO 487836108	69.16	55,402.62	65,632.84	0.02	10,230.22
302.000 KELLY SERVICES INC 488152208	22.58	4,925.62	6,819.16	0.00	1,893.54
713.000 KEMPER CORP 488401100	77.50	20,151.16	55,257.50	0.02	35,106.34
1,310.000 KENNAMETAL INC 489170100	36.89	37,649.40	48,325.90	0.02	10,676.50
8,277.000 KEYCORP 493267108	20.24	89,436.82	167,526.48	0.06	78,089.66
1,996.000 KEYSIGHT TECHNOLOGIES INC 49338L103	102.63	43,300.23	204,849.48	0.07	161,549.25
720.000 KILROY REALTY CORP 49427F108	83.90	35,933.40	60,408.00	0.02	24,474.60
2,118.000 KIMBERLY-CLARK CORP 494368103	137.55	139,509.14	291,330.90	0.10	151,821.76
4,126.000 KIMCO REALTY CORP 49446R109	20.71	60,141.45	85,449.46	0.03	25,308.01

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

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23,542.000 KINDER MORGAN INC/DE 49456B101	21.17	357,019.43	498,384.14	0.17	141,364.71
7,812.000 KINDRED BIOSCIENCES INC 494577109	8.48	62,793.17	66,245.76	0.02	3,452.59
684.000 KIRBY CORP 497266106	89.53	51,368.40	61,238.52	0.02	9,870.12
937.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	35.84	15,872.88	33,582.08	0.01	17,709.20
1,407.000 KOHL'S CORP 500255104	50.95	64,780.75	71,686.65	0.02	6,905.90
1,710.000 KONTOOR BRANDS INC 50050N103	41.99	49,967.93	71,802.90	0.02	21,834.97
1,683.000 KORN FERRY 500643200	42.40	58,467.74	71,359.20	0.02	12,891.46
7,605.000 KRAFT HEINZ CO/THE 500754106	32.13	211,527.30	244,348.65	0.08	32,821.35
1,748.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	18.01	10,068.48	31,481.48	0.01	21,413.00
489.000 KRATON CORP 50077C106	25.32	9,579.51	12,381.48	0.00	2,801.97

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

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9,608.000 KROGER CO/THE 501044101	28.99	109,909.11	278,535.92	0.10	168,626.81
2,097.000 LKQ CORP 501889208	35.70	52,524.36	74,862.90	0.03	22,338.54
214.000 LCI INDUSTRIES 50189K103	107.13	4,981.92	22,925.82	0.01	17,943.90
972.000 LPL FINANCIAL HOLDINGS INC 50212V100	92.25	51,399.36	89,667.00	0.03	38,267.64
1,429.000 LTC PROPERTIES INC 502175102	44.77	54,228.40	63,976.33	0.02	9,747.93
2,168.000 L3HARRIS TECHNOLOGIES INC 502431109	197.87	107,371.29	428,982.16	0.15	321,610.87
515.000 LA-Z-BOY INC 505336107	31.48	4,830.70	16,212.20	0.01	11,381.50
494.000 LABORATORY CORP OF AMERICA HOL 50540R409	169.17	47,962.80	83,569.98	0.03	35,607.18
13,723.000 LADENBURG THALMANN FINANCIAL S 50575Q102	3.48	26,465.45	47,756.04	0.02	21,290.59
968.000 LAKELAND BANCORP INC 511637100	17.38	8,630.79	16,823.84	0.01	8,193.05

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,170.000 LAKELAND FINANCIAL CORP 511656100	48.93	30,263.12	57,248.10	0.02	26,984.98
1,269.000 LAM RESEARCH CORP 512807108	292.40	31,132.80	371,055.60	0.13	339,922.80
837.000 LAMAR ADVERTISING CO 512816109	89.26	29,927.49	74,710.62	0.03	44,783.13
1,451.000 LAMB WESTON HOLDINGS INC 513272104	86.03	35,428.61	124,829.53	0.04	89,400.92
151.000 LANCASTER COLONY CORP 513847103	160.10	9,917.68	24,175.10	0.01	14,257.42
381.000 LANDSTAR SYSTEM INC 515098101	113.87	17,145.00	43,384.47	0.01	26,239.47
22,084.000 LAREDO PETROLEUM INC 516806106	2.87	51,350.30	63,381.08	0.02	12,030.78
2,458.000 LAS VEGAS SANDS CORP 517834107	69.04	75,798.99	169,700.32	0.06	93,901.33
2,022.000 ESTEE LAUDER COS INC/THE 518439104	206.54	174,950.12	417,623.88	0.14	242,673.76
900.000 LEAR CORP 521865204	137.20	44,976.99	123,480.00	0.04	78,503.01

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,215.000 LEGGETT & PLATT INC 524660107	50.83	29,719.20	61,758.45	0.02	32,039.25
1,711.000 LEGG MASON INC 524901105	35.91	51,343.53	61,442.01	0.02	10,098.48
2,055.000 LEIDOS HOLDINGS INC 525327102	97.89	71,313.65	201,163.95	0.07	129,850.30
2,519.000 LENNAR CORP 526057104	55.79	106,057.59	140,535.01	0.05	34,477.42
54.000 LENNAR CORP 526057302	44.70	1,770.94	2,413.80	0.00	642.86
514.000 LENNOX INTERNATIONAL INC 526107107	243.97	23,730.67	125,400.58	0.04	101,669.91
913.000 LIBERTY BROADBAND CORP 530307305	125.75	54,741.20	114,809.75	0.04	60,068.55
981.000 LIBERTY PROPERTY TRUST 531172104	60.05	30,411.00	58,909.05	0.02	28,498.05
2,305.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	48.34	68,974.69	111,423.70	0.04	42,449.01
1,663.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229854	45.97	51,433.26	76,439.80	0.03	25,006.54

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,904.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	43.78	54,792.60	83,357.12	0.03	28,564.52
631.000 LIFE STORAGE INC 53223X107	108.28	50,095.94	68,324.68	0.02	18,228.74
6,320.000 ELI LILLY & CO 532457108	131.43	424,868.60	830,637.60	0.29	405,769.00
622.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	96.73	32,375.10	60,166.06	0.02	27,790.96
1,641.000 LINCOLN NATIONAL CORP 534187109	59.01	47,432.78	96,835.41	0.03	49,402.63
100.000 LINDSAY CORP 535555106	95.99	6,217.00	9,599.00	0.00	3,382.00
181.000 LITTELFUSE INC 537008104	191.30	9,973.10	34,625.30	0.01	24,652.20
1,122.000 LIVE NATION ENTERTAINMENT INC 538034109	71.47	12,285.90	80,189.34	0.03	67,903.44
960.000 LIVENT CORP 53814L108	8.55	5,550.95	8,208.00	0.00	2,657.05
645.000 LIVERAMP HOLDINGS INC 53815P108	48.07	7,759.35	31,005.15	0.01	23,245.80

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,908.000 LOCKHEED MARTIN CORP 539830109	389.38	408,620.81	742,937.04	0.26	334,316.23
2,415.000 LOEWS CORP 540424108	52.49	90,779.85	126,763.35	0.04	35,983.50
818.000 LOGMEIN INC 54142L109	85.74	55,239.54	70,135.32	0.02	14,895.78
2,122.000 LOUISIANA-PACIFIC CORP 546347105	29.67	36,880.36	62,959.74	0.02	26,079.38
8,935.000 LOWE'S COS INC 548661107	119.76	255,551.34	1,070,055.60	0.37	814,504.26
1,049.000 LULULEMON ATHLETICA INC 550021109	231.67	61,778.15	243,021.83	0.08	181,243.68
1,163.000 M&T BANK CORP 55261F104	169.75	108,867.42	197,419.25	0.07	88,551.83
365.000 MDC HOLDINGS INC 552676108	38.16	7,605.66	13,928.40	0.00	6,322.74
1,859.000 MDU RESOURCES GROUP INC 552690109	29.71	38,865.53	55,230.89	0.02	16,365.36
882.000 MGE ENERGY INC 55277P104	78.82	25,174.38	69,519.24	0.02	44,344.86

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,773.000 MGIC INVESTMENT CORP 552848103	14.17	34,170.26	53,463.41	0.02	19,293.15
4,467.000 MGM RESORTS INTERNATIONAL 552953101	33.27	70,112.84	148,617.09	0.05	78,504.25
523.000 MKS INSTRUMENTS INC 55306N104	110.01	21,341.81	57,535.23	0.02	36,193.42
138.000 MSA SAFETY INC 553498106	126.36	4,854.84	17,437.68	0.01	12,582.84
683.000 MSC INDUSTRIAL DIRECT CO INC 553530106	78.47	42,352.83	53,595.01	0.02	11,242.18
954.000 MSCI INC 55354G100	258.18	34,965.92	246,303.72	0.08	211,337.80
215.000 MYR GROUP INC 55405W104	32.59	5,061.10	7,006.85	0.00	1,945.75
1,960.000 MACERICH CO/THE 554382101	26.92	53,640.40	52,763.20	0.02	-877.20
1,201.000 STEVEN MADDEN LTD 556269108	43.01	20,129.58	51,655.01	0.02	31,525.43
853.000 MAGELLAN HEALTH INC 559079207	78.25	45,699.18	66,747.25	0.02	21,048.07

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,121.000 MANHATTAN ASSOCIATES INC 562750109	79.75	31,487.64	89,399.75	0.03	57,912.11
445.000 MANITOWOC CO INC/THE 563571405 COM NEW	17.50	5,407.52	7,787.50	0.00	2,379.98
656.000 MANPOWERGROUP INC 56418H100	97.10	31,605.26	63,697.60	0.02	32,092.34
8,309.000 MARATHON OIL CORP 565849106	13.58	94,479.75	112,836.22	0.04	18,356.47
5,435.000 MARATHON PETROLEUM CORP 56585A102	60.25	116,654.43	327,458.75	0.11	210,804.32
513.000 MARCUS CORP/THE 566330106	31.77	4,945.32	16,298.01	0.01	11,352.69
88.000 MARKEL CORP 570535104	1,143.17	41,099.80	100,598.96	0.03	59,499.16
346.000 MARKETAXESS HOLDINGS INC 57060D108	379.11	27,960.82	131,172.06	0.05	103,211.24
778.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	128.76	35,022.18	100,175.28	0.03	65,153.10
4,873.000 MARSH & MCLENNAN COS INC 571748102	111.41	162,682.12	542,900.93	0.19	380,218.81

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,578.000 MARRIOTT INTERNATIONAL INC/MD 571903202	151.43	169,300.00	541,816.54	0.19	372,516.54
595.000 MARTEN TRANSPORT LTD 573075108	21.49	4,971.82	12,786.55	0.00	7,814.73
458.000 MARTIN MARIETTA MATERIALS INC 573284106	279.64	44,419.35	128,075.12	0.04	83,655.77
2,430.000 MASCO CORP 574599106	47.99	28,982.15	116,615.70	0.04	87,633.55
875.000 MASIMO CORP 574795100	158.06	36,303.75	138,302.50	0.05	101,998.75
450.000 MASTEC INC 576323109	64.16	8,212.50	28,872.00	0.01	20,659.50
9,104.000 MASTERCARD INC 57636Q104	298.59	364,812.59	2,718,363.36	0.93	2,353,550.77
2,418.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	61.51	59,634.93	148,731.18	0.05	89,096.25
1,228.000 MAXLINEAR INC 57776J100	21.22	10,794.12	26,058.16	0.01	15,264.04
866.000 MAXIMUS INC 577933104	74.39	20,860.81	64,421.74	0.02	43,560.93

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,136.000 MCCORMICK & CO INC/MD 579780206	169.73	82,032.61	192,813.28	0.07	110,780.67
8,058.000 MCDONALD'S CORP 580135101	197.61	523,100.41	1,592,341.38	0.55	1,069,240.97
507.000 MCGRATH RENTCORP 580589109	76.54	14,893.26	38,805.78	0.01	23,912.52
1,667.000 MCKESSON CORP 58155Q103	138.32	91,895.48	230,579.44	0.08	138,683.96
3,853.000 MEDICAL PROPERTIES TRUST INC 58463J304	21.11	47,930.78	81,336.83	0.03	33,406.05
2,634.000 MEDICINES CO/THE 584688105	84.94	54,410.25	223,731.96	0.08	169,321.71
340.000 MEDIFAST INC 58470H101	109.58	8,673.40	37,257.20	0.01	28,583.80
26,168.000 MERCK & CO INC 58933Y105	90.95	1,163,634.48	2,379,979.60	0.82	1,216,345.12
984.000 MERIDIAN BANCORP INC 58958U103	20.09	5,120.14	19,768.56	0.01	14,648.42
222.000 MERITAGE HOMES CORP 59001A102	61.11	5,072.70	13,566.42	0.00	8,493.72

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,923.000 MERITOR INC 59001K100	26.19	9,634.23	50,363.37	0.02	40,729.14
7,487.000 METLIFE INC 59156R108	50.97	310,036.64	381,612.39	0.13	71,575.75
324.000 METTLER-TOLEDO INTERNATIONAL I 592688105	793.28	59,209.59	257,022.72	0.09	197,813.13
70,083.000 MICROSOFT CORP 594918104	157.70	2,676,009.08	11,052,089.10	3.80	8,376,080.02
1,716.000 MICROCHIP TECHNOLOGY INC 595017104	104.72	65,677.69	179,699.52	0.06	114,021.83
9,218.000 MICRON TECHNOLOGY INC 595112103	53.78	117,107.18	495,744.04	0.17	378,636.86
811.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	131.86	47,776.97	106,938.46	0.04	59,161.49
527.000 MIDDLEBY CORP/THE 596278101	109.52	23,201.74	57,717.04	0.02	34,515.30
255.000 MIDDLESEX WATER CO 596680108	63.57	4,924.05	16,210.35	0.01	11,286.30
1,105.000 HERMAN MILLER INC 600544100	41.65	35,415.25	46,023.25	0.02	10,608.00

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
152.000 MINERALS TECHNOLOGIES INC 603158106	57.63	4,883.76	8,759.76	0.00	3,876.00
250.000 MOBILE MINI INC 60740F105	37.91	5,067.50	9,477.50	0.00	4,410.00
3,223.000 MODERNA INC 60770K107	19.56	55,263.33	63,041.88	0.02	7,778.55
453.000 MOHAWK INDUSTRIES INC 608190104	136.38	25,830.06	61,780.14	0.02	35,950.08
445.000 MOLINA HEALTHCARE INC 60855R100	135.69	24,630.60	60,382.05	0.02	35,751.45
1,386.000 MOLSON COORS BEVERAGE CO 60871R209	53.90	67,696.66	74,705.40	0.03	7,008.74
12,740.000 MONDELEZ INTERNATIONAL INC 609207105	55.08	234,767.37	701,719.20	0.24	466,951.83
3,367.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	14.48	35,589.19	48,754.16	0.02	13,164.97
514.000 MONOLITHIC POWER SYSTEMS INC 609839105	178.02	21,705.94	91,502.28	0.03	69,796.34
629.000 MONRO INC 610236101	78.20	26,212.87	49,187.80	0.02	22,974.93

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Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted]

12/31/2019

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,912.000 MONSTER BEVERAGE CORP 61174X109	63.55	128,985.58	248,607.60	0.09	119,622.02
1,642.000 MOODY'S CORP 615369105	237.41	107,813.66	389,827.22	0.13	282,013.56
360.000 MOOG INC 615394202	85.33	14,846.40	30,718.80	0.01	15,872.40
12,089.000 MORGAN STANLEY 617446448	51.12	305,653.96	617,989.68	0.21	312,335.72
611.000 MORNINGSTAR INC 617700109	151.31	52,271.05	92,450.41	0.03	40,179.36
1,357.000 MOTOROLA SOLUTIONS INC 620076307	161.14	95,994.18	218,666.98	0.08	122,672.80
600.000 MUELLER INDUSTRIES INC 624756102	31.75	10,908.00	19,050.00	0.01	8,142.00
1,824.000 MUELLER WATER PRODUCTS INC 624758108	11.98	10,086.72	21,851.52	0.01	11,764.80
4,639.000 MURPHY OIL CORP 626717102	26.80	87,577.11	124,325.20	0.04	36,748.09
399.000 MURPHY USA INC 626755102	117.00	11,529.40	46,683.00	0.02	35,153.60

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273.000 NBT BANCORP INC 628778102	40.56	5,978.70	11,072.88	0.00	5,094.18
1,929.000 NCR CORP 62886E108	35.16	40,041.90	67,823.64	0.02	27,781.74
9,088.000 NN INC 629337106	9.25	60,303.88	84,064.00	0.03	23,760.12
3,910.000 NRG ENERGY INC 629377508	39.75	38,748.10	155,422.50	0.05	116,674.40
49.000 NVR INC 62944T105	3,808.41	49,298.50	186,612.09	0.06	137,313.59
986.000 NASDAQ INC 631103108	107.10	38,150.18	105,600.60	0.04	67,450.42
1,204.000 NATIONAL BANKSHARES INC 634865109	44.93	41,056.40	54,095.72	0.02	13,039.32
698.000 NATIONAL HEALTH INVESTORS INC 63633D104	81.48	42,591.96	56,873.04	0.02	14,281.08
2,299.000 NATIONAL OILWELL VARCO INC 637071101	25.05	52,111.83	57,589.95	0.02	5,478.12
1,372.000 NATIONAL RETAIL PROPERTIES INC 637417106	53.62	45,716.52	73,566.64	0.03	27,850.12

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1,979.000 NATIONAL STORAGE AFFILIATES TR 637870106	33.62	40,549.71	66,533.98	0.02	25,984.27
84.000 NATIONAL WESTERN LIFE GROUP IN 638517102	290.88	13,623.84	24,433.92	0.01	10,810.08
3,438.000 NAVIENT CORP 63938C108	13.68	35,481.33	47,031.84	0.02	11,550.51
1,887.000 NEKTAR THERAPEUTICS 640268108	21.59	10,001.10	40,730.90	0.01	30,729.80
233.000 NELNET INC 64031N108	58.24	5,039.79	13,569.92	0.00	8,530.13
433.000 NEOGEN CORP 640491106	65.26	9,941.91	28,257.58	0.01	18,315.67
3,290.000 NETFLIX INC 64110L106	323.57	302,393.16	1,064,545.30	0.37	762,152.14
910.000 NEUROCRINE BIOSCIENCES INC 64125C109	107.49	20,787.24	97,815.90	0.03	77,028.66
1,312.000 NEVRO CORP 64157F103	117.54	49,434.60	154,212.48	0.05	104,777.88
230.000 NEW JERSEY RESOURCES CORP 646025106	44.57	4,991.00	10,251.10	0.00	5,260.10

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3,314.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	16.11	41,425.00	53,388.54	0.02	11,963.54
9,423.000 NEW YORK COMMUNITY BANCORP INC 649445103	12.02	103,704.82	113,264.46	0.04	9,559.64
5,584.000 NEWELL BRANDS INC 651229106	19.22	78,934.84	107,324.48	0.04	28,389.64
2,152.000 NEWMARK GROUP INC 65158N102	13.46	15,464.25	28,955.16	0.01	13,490.91
7,384.000 NEWMONT CORP 651639106	43.45	206,305.71	320,834.80	0.11	114,529.09
7,370.000 NEWPARK RESOURCES INC 651718504	6.27	53,326.95	46,209.90	0.02	-7,117.05
3,768.000 NEWS CORP 65249B109	14.14	33,421.54	53,279.52	0.02	19,857.98
4,096.000 NEXTERA ENERGY INC 65339F101	242.16	228,858.38	991,887.36	0.34	763,028.98
3,119.000 NEXPOINT RESIDENTIAL TRUST INC 65341D102	45.00	39,345.24	140,355.00	0.05	101,009.76
8,639.000 NIKE INC 654106103	101.31	246,283.98	875,217.09	0.30	628,933.11

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4,247.000 NISOURCE INC 65473P105	27.84	68,135.17	118,236.48	0.04	50,101.31
572.000 NORDSON CORP 655663102	162.84	43,237.16	93,144.48	0.03	49,907.32
1,821.000 NORDSTROM INC 655664100	40.93	52,094.70	74,533.53	0.03	22,438.83
2,804.000 NORFOLK SOUTHERN CORP 655844108	194.13	121,256.74	544,340.52	0.19	423,083.78
1,852.000 NORTHERN TRUST CORP 665859104	106.24	126,420.44	196,756.48	0.07	70,336.04
2,113.000 NORTHROP GRUMMAN CORP 666807102	343.97	130,834.58	726,808.61	0.25	595,974.03
843.000 NORTHWEST BANCSHARES INC 667340103	16.63	10,242.45	14,019.09	0.00	3,776.64
435.000 NU SKIN ENTERPRISES INC 67018T105	40.98	15,712.20	17,826.30	0.01	2,114.10
3,441.000 NUCOR CORP 670346105	56.28	147,743.77	193,659.48	0.07	45,915.71
2,063.000 NUTANIX INC 67059N108	31.26	55,798.83	64,489.38	0.02	8,690.55

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5,434.000 NVIDIA CORP 67066G104	235.30	161,117.19	1,278,620.20	0.44	1,117,503.01
743.000 NUVASIVE INC 670704105	77.34	36,726.49	57,463.62	0.02	20,737.13
2,637.000 OGE ENERGY CORP 670837103	44.47	76,749.96	117,267.39	0.04	40,517.43
495.000 O'REILLY AUTOMOTIVE INC 67103H107	438.26	116,571.98	216,938.70	0.07	100,366.72
1,696.000 OCCIDENTAL PETROLEUM CORP 674599105	41.21	76,981.11	69,892.16	0.02	-7,088.95
652.000 OCEANFIRST FINANCIAL CORP 675234108	25.54	8,482.52	16,652.08	0.01	8,169.56
33,560.000 OFFICE DEPOT INC 676220106	2.74	50,512.80	91,954.40	0.03	41,441.60
637.000 OKTA INC 679295105	115.37	65,037.70	73,490.69	0.03	8,452.99
565.000 OLD DOMINION FREIGHT LINE INC 679580100	189.78	13,612.73	107,225.70	0.04	93,612.97
752.000 OLD NATIONAL BANCORP/IN 680033107	18.29	7,753.12	13,754.08	0.00	6,000.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,060.000 OLD REPUBLIC INTERNATIONAL COR 680223104	22.37	25,865.97	46,082.20	0.02	20,216.23
2,430.000 OMNICOM GROUP INC 681919106	81.02	113,723.75	196,878.60	0.07	83,154.85
3,072.000 OMEGA HEALTHCARE INVESTORS INC 681936100	42.35	77,860.62	130,099.20	0.04	52,238.58
2,883.000 ON SEMICONDUCTOR CORP 682189105	24.38	24,460.77	70,287.54	0.02	45,826.77
488.000 ONE GAS INC 68235P108	93.57	7,459.70	45,662.16	0.02	38,202.46
316.000 ONE LIBERTY PROPERTIES INC 682406103	27.19	4,964.36	8,592.04	0.00	3,627.68
3,862.000 ONEOK INC 682680103	75.67	160,920.43	292,237.54	0.10	131,317.11
2,119.000 ONEMAIN HOLDINGS INC 68268W103	42.15	53,605.10	89,315.85	0.03	35,710.75
25,217.000 ORACLE CORP 68389X105	52.98	450,511.79	1,335,996.66	0.46	885,484.87
220.000 ORMAT TECHNOLOGIES INC 686688102	74.52	4,802.60	16,394.40	0.01	11,591.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,107.000 OSHKOSH CORP 688239201	94.65	23,667.66	104,777.55	0.04	81,109.89
1,277.000 OTTER TAIL CORP 689648103	51.29	35,347.36	65,497.33	0.02	30,149.97
1,446.000 OWENS CORNING 690742101	65.12	40,919.94	94,163.52	0.03	53,243.58
155.000 OXFORD INDUSTRIES INC 691497309	75.42	5,068.50	11,690.10	0.00	6,621.60
3,542.000 PNC FINANCIAL SERVICES GROUP I 693475105	159.63	264,818.82	565,409.46	0.19	300,590.64
1,656.000 PNM RESOURCES INC 69349H107	50.71	40,561.08	83,975.76	0.03	43,414.68
1,637.000 PPG INDUSTRIES INC 693506107	133.49	74,603.23	218,523.13	0.08	143,919.90
6,852.000 PPL CORP 69351T106	35.88	186,079.98	245,849.76	0.08	59,769.78
627.000 PRA HEALTH SCIENCES INC 69354M108	111.15	51,144.39	69,691.05	0.02	18,546.66
193.000 PS BUSINESS PARKS INC 69360J107	164.87	9,588.24	31,819.91	0.01	22,231.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
946.000 PTC INC 69370C100	74.89	21,587.72	70,845.94	0.02	49,258.22
3,671.000 PACCAR INC 693718108	79.10	149,774.67	290,376.10	0.10	140,601.43
752.000 PACIRA BIOSCIENCES INC 695127100	45.30	12,791.52	34,065.60	0.01	21,274.08
863.000 PACKAGING CORP OF AMERICA 695156109	111.99	22,248.14	96,647.37	0.03	74,399.23
2,062.000 PACWEST BANCORP 695263103	38.27	57,847.86	78,912.74	0.03	21,064.88
504.000 PALO ALTO NETWORKS INC 697435105	231.25	50,050.81	116,550.00	0.04	66,499.19
16,091.000 PAN AMERICAN SILVER CORP 697900132 RTS	0.00	0.00	0.00	0.00	0.00
340.000 PARK NATIONAL CORP 700658107	102.38	21,654.60	34,809.20	0.01	13,154.60
253.000 PARK-OHIO HOLDINGS CORP 700666100	33.65	5,039.76	8,513.45	0.00	3,473.69
1,413.000 PARKER-HANNIFIN CORP 701094104	205.82	93,345.65	290,823.66	0.10	197,478.01

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,960.000 PATTERSON-UTI ENERGY INC 703481101	10.50	50,516.00	62,580.00	0.02	12,064.00
2,358.000 PAYCHEX INC 704326107	85.06	68,640.63	200,571.48	0.07	131,930.85
11,498.000 PAYPAL HOLDINGS INC 70450Y103	108.17	269,768.16	1,243,738.66	0.43	973,970.50
354.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	50.22	7,625.16	17,777.88	0.01	10,152.72
5,649.000 PEOPLE'S UNITED FINANCIAL INC 712704105	16.90	75,283.19	95,468.10	0.03	20,184.91
13,153.000 PEPSICO INC 713448108	136.67	1,051,536.01	1,797,620.51	0.62	746,084.50
773.000 PERKINELMER INC 714046109	97.10	26,065.00	75,058.30	0.03	48,993.30
1,312.000 PERSPECTA INC 715347100	26.44	13,507.85	34,689.28	0.01	21,181.43
44,882.000 PFIZER INC 717081103	39.18	1,321,473.41	1,758,476.76	0.60	437,003.35
12,722.000 PHILIP MORRIS INTERNATIONAL IN 718172109	85.09	592,019.72	1,082,514.98	0.37	490,495.26

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,263.000 PHILLIPS 66 718546104	111.41	133,694.31	474,940.83	0.16	341,246.52
3,550.000 PHYSICIANS REALTY TRUST 71943U104	18.94	54,870.25	67,237.00	0.02	12,366.75
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	64.00	4,842.88	20,608.00	0.01	15,765.12
1,117.000 PINNACLE WEST CAPITAL CORP 723484101	89.93	60,274.75	100,451.81	0.03	40,177.06
1,449.000 PIONEER NATURAL RESOURCES CO 723787107	151.37	177,776.77	219,335.13	0.08	41,558.36
172.000 PIPER SANDLER COS 724078100	79.94	4,819.44	13,749.68	0.00	8,930.24
4,762.000 PLAYAGS INC 72814N104	12.13	53,934.65	57,763.06	0.02	3,828.41
298.000 PLEXUS CORP 729132100	76.94	9,506.20	22,928.12	0.01	13,421.92
695.000 POLARIS INC 731068102	101.70	42,382.78	70,681.50	0.02	28,298.72
1,242.000 POLYONE CORP 73179P106	36.79	20,837.56	45,693.18	0.02	24,855.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
382.000 POOL CORP 73278L105	212.38	10,948.12	81,129.16	0.03	70,181.04
1,547.000 POPULAR INC 733174700	58.75	41,928.35	90,886.25	0.03	48,957.90
1,280.000 PORTLAND GENERAL ELECTRIC CO 736508847	55.79	45,493.20	71,411.20	0.02	25,918.00
733.000 POST HOLDINGS INC 737446104	109.10	48,673.46	79,970.30	0.03	31,296.84
1,198.000 POTLATCHDELTIC CORP 737630103	43.27	39,739.38	51,837.46	0.02	12,098.08
229.000 POWER INTEGRATIONS INC 739276103	98.91	8,408.88	22,650.39	0.01	14,241.51
3,809.000 PQ GROUP HOLDINGS INC 73943T103	17.18	53,959.48	65,438.62	0.02	11,479.14
878.000 PREFERRED BANK/LOS ANGELES CA 740367404	60.09	26,866.80	52,759.02	0.02	25,892.22
2,916.000 PREFERRED APARTMENT COMMUNITIE 74039L103	13.32	32,693.61	38,841.12	0.01	6,147.51
1,735.000 PREMIER INC 74051N102	37.88	54,076.27	65,721.80	0.02	11,645.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,790.000 PRESTIGE CONSUMER HEALTHCARE I 74112D101	40.50	51,440.64	72,495.00	0.02	21,054.36
2,501.000 T ROWE PRICE GROUP INC 74144T108	121.84	119,183.16	304,721.84	0.10	185,538.68
107.000 PRICESMART INC 741511109	71.02	5,056.82	7,599.14	0.00	2,542.32
865.000 PRIMERICA INC 74164M108	130.56	44,720.50	112,934.40	0.04	68,213.90
3,766.000 PRIMO WATER CORP 74165N105	11.23	40,074.01	42,273.35	0.01	2,199.34
2,671.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	55.00	102,161.11	146,905.00	0.05	44,743.89
484.000 PROASSURANCE CORP 74267C106	36.14	16,845.62	17,491.76	0.01	646.14
24,380.000 PROCTER & GAMBLE CO/THE 742718109	124.90	1,683,486.54	3,045,062.00	1.05	1,361,575.46
5,850.000 PROGRESSIVE CORP/THE 743315103	72.39	173,247.87	423,481.50	0.15	250,233.63
6,415.000 PROLOGIS INC 74340W103	89.14	221,712.98	571,833.10	0.20	350,120.12

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
544.000 PROOFPOINT INC 743424103	114.78	46,560.96	62,440.32	0.02	15,879.36
613.000 PROS HOLDINGS INC 74346Y103	59.92	9,814.13	36,730.96	0.01	26,916.83
621.000 PROSPERITY BANCSHARES INC 743606105	71.89	25,689.51	44,643.69	0.02	18,954.18
480.000 PROVIDENT FINANCIAL SERVICES I 74386T105	24.65	6,628.80	11,832.00	0.00	5,203.20
3,514.000 PRUDENTIAL FINANCIAL INC 744320102	93.74	272,892.77	329,402.36	0.11	56,509.59
4,296.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	59.05	132,634.02	253,678.80	0.09	121,044.78
995.000 PUBLIC STORAGE 74460D109	212.96	89,916.27	211,895.20	0.07	121,978.93
2,828.000 PULTEGROUP INC 745867101	38.80	52,675.64	109,726.40	0.04	57,050.76
122.000 QUAKER CHEMICAL CORP 747316107	164.52	4,941.00	20,071.44	0.01	15,130.44
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.62	5,070.08	8,033.84	0.00	2,963.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,762.000 QEP RESOURCES INC 74733V100	4.50	49,679.13	66,429.00	0.02	16,749.87
1,105.000 QTS REALTY TRUST INC 74736A103	54.27	52,741.12	59,968.35	0.02	7,227.23
1,160.000 QORVO INC 74736K101	116.23	29,297.77	134,826.80	0.05	105,529.03
3,086.000 Q2 HOLDINGS INC 74736L109	81.08	110,962.13	250,212.88	0.09	139,250.75
12,501.000 QUALCOMM INC 747525103	88.23	471,755.20	1,102,963.23	0.38	631,208.03
781.000 QUALYS INC 74758T303	83.37	28,037.90	65,111.97	0.02	37,074.07
1,822.000 QUANTA SERVICES INC 74762E102	40.71	42,147.42	74,173.62	0.03	32,026.20
1,532.000 QUEST DIAGNOSTICS INC 74834L100	106.79	111,900.82	163,602.28	0.06	51,701.46
12,011.000 RPC INC 749660106	5.24	50,030.81	62,937.64	0.02	12,906.83
77.000 RMR GROUP INC/THE 74967R106	45.64	1,001.00	3,514.28	0.00	2,513.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,120.000 RPM INTERNATIONAL INC 749685103	76.76	27,540.52	85,971.20	0.03	58,430.68
2,609.000 RADIAN GROUP INC 750236101	25.16	38,600.11	65,642.44	0.02	27,042.33
3,743.000 RADIUS HEALTH INC 750469207	20.16	58,040.19	75,458.88	0.03	17,418.69
246.000 RAFAEL HOLDINGS INC 75062E106	17.84	691.75	4,388.64	0.00	3,696.89
619.000 RALPH LAUREN CORP 751212101	117.22	54,097.90	72,559.18	0.02	18,461.28
12,225.000 RANGE RESOURCES CORP 75281A109	4.85	49,455.12	59,291.25	0.02	9,836.13
1,428.000 RAYMOND JAMES FINANCIAL INC 754730109	89.46	60,409.74	127,748.88	0.04	67,339.14
1,548.000 RAYONIER INC 754907103	32.76	36,703.08	50,712.48	0.02	14,009.40
18,592.000 RAYONIER ADVANCED MATERIALS IN 75508B104	3.84	54,014.76	71,393.28	0.02	17,378.52
2,909.000 RAYTHEON CO 755111507	219.74	151,626.38	639,223.66	0.22	487,597.28

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130.000 RBC BEARINGS INC 75524B104	158.34	4,838.60	20,584.20	0.01	15,745.60
6,473.000 REALOGY HOLDINGS CORP 75605Y106	9.68	55,446.24	62,658.64	0.02	7,212.40
2,167.000 REALTY INCOME CORP 756109104	73.63	87,676.21	159,556.21	0.05	71,880.00
2,790.000 REDFIN CORP 75737F108	21.14	50,992.25	58,980.60	0.02	7,988.35
915.000 REGENCY CENTERS CORP 758849103	63.09	42,474.05	57,727.35	0.02	15,253.30
602.000 REGENERON PHARMACEUTICALS INC 75886F107	375.48	73,401.51	226,038.96	0.08	152,637.45
12,655.000 REGIONS FINANCIAL CORP 7591EP100	17.16	96,409.40	217,159.80	0.07	120,750.40
547.000 REINSURANCE GROUP OF AMERICA I 759351604	163.06	29,417.66	89,193.82	0.03	59,776.16
594.000 RELIANCE STEEL & ALUMINUM CO 759509102	119.76	29,736.92	71,137.44	0.02	41,400.52
415.000 RENASANT CORP 75970E107	35.42	6,102.92	14,699.30	0.01	8,596.38

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,681.000 REPUBLIC SERVICES INC 760759100	89.63	66,865.64	240,298.03	0.08	173,432.39
1,370.000 RESMED INC 761152107	154.97	52,516.33	212,308.90	0.07	159,792.57
1,211.000 RESIDEO TECHNOLOGIES INC 76118Y104	11.93	10,771.71	14,447.23	0.00	3,675.52
418.000 RESOURCES CONNECTION INC 76122Q105	16.33	5,082.88	6,825.94	0.00	1,743.06
4,720.000 REVANCE THERAPEUTICS INC 761330109	16.23	54,119.80	76,605.60	0.03	22,485.80
471.000 REXNORD CORP 76169B102	32.62	9,989.91	15,364.02	0.01	5,374.11
2,219.000 RINGCENTRAL INC 76680R206	168.67	33,418.14	374,278.73	0.13	340,860.59
1,166.000 ROBERT HALF INTERNATIONAL INC 770323103	63.15	34,465.11	73,632.90	0.03	39,167.79
1,240.000 ROCKWELL AUTOMATION INC 773903109	202.67	81,197.00	251,310.80	0.09	170,113.80
110.000 ROGERS CORP 775133101	124.73	4,951.10	13,720.30	0.00	8,769.20

BNY MELLON

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751.000 ROKU INC 77543R102	133.90	80,281.90	100,558.90	0.03	20,277.00
1,396.000 ROLLINS INC 775711104	33.16	22,843.03	46,291.36	0.02	23,448.33
506.000 ROPER TECHNOLOGIES INC 776696106	354.23	116,769.62	179,240.38	0.06	62,470.76
3,978.000 ROSS STORES INC 778296103	116.42	194,450.14	463,118.76	0.16	268,668.62
746.000 ROYAL GOLD INC 780287108	122.25	43,299.19	91,198.50	0.03	47,899.31
275.000 RUSH ENTERPRISES INC 781846209	46.50	5,049.00	12,787.50	0.00	7,738.50
2,444.000 RUTH'S HOSPITALITY GROUP INC 783332109	21.77	41,841.28	53,193.66	0.02	11,352.38
602.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	86.66	19,685.50	52,169.32	0.02	32,483.82
281.000 S&T BANCORP INC 783859101	40.29	4,979.32	11,321.49	0.00	6,342.17
2,545.000 S&P GLOBAL INC 78409V104	273.05	201,216.05	694,912.25	0.24	493,696.20

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1,131.000 SBA COMMUNICATIONS CORP 78410G104	240.99	50,146.35	272,559.69	0.09	222,413.34
1,672.000 SEI INVESTMENTS CO 784117103	65.48	50,149.42	109,482.56	0.04	59,333.14
813.000 SL GREEN REALTY CORP 78440X101	91.88	47,888.66	74,698.44	0.03	26,809.78
3,438.000 SLM CORP 78442P106	8.91	19,830.04	30,632.58	0.01	10,802.54
558.000 SPS COMMERCE INC 78463M107	55.42	10,041.21	30,924.36	0.01	20,883.15
1,688.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	61.40	50,257.54	103,643.20	0.04	53,385.66
244.000 SP PLUS CORP 78469C103	42.43	4,953.20	10,352.92	0.00	5,399.72
332.000 SVB FINANCIAL GROUP 78486Q101	251.04	19,026.92	83,345.28	0.03	64,318.36
3,073.000 SABRA HEALTH CARE REIT INC 78573L106	21.34	54,842.68	65,577.82	0.02	10,735.14
3,591.000 SABRE CORP 78573M104	22.44	66,962.12	80,582.04	0.03	13,619.92

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
495.000 SAFETY INSURANCE GROUP INC 78648T100	92.53	29,328.75	45,802.35	0.02	16,473.60
571.000 SAGE THERAPEUTICS INC 78667J108	72.19	46,256.71	41,220.49	0.01	-5,036.22
168.000 SAIA INC 78709Y105	93.12	1,733.76	15,644.16	0.01	13,910.40
6,506.000 SALESFORCE.COM INC 79466L302	162.64	360,653.18	1,058,135.84	0.36	697,482.66
175.000 SANDERSON FARMS INC 800013104	176.22	8,447.25	30,838.50	0.01	22,391.25
12,010.000 SANDRIDGE ENERGY INC 80007P869	4.24	53,496.34	50,922.40	0.02	-2,573.94
276.000 SANDY SPRING BANCORP INC 800363103	37.88	4,832.76	10,454.88	0.00	5,622.12
1,000.000 SAREPTA THERAPEUTICS INC 803607100	129.04	51,480.00	129,040.00	0.04	77,560.00
1,460.000 HENRY SCHEIN INC 806407102	66.72	37,746.40	97,411.20	0.03	59,664.80
4,761.000 SCHLUMBERGER LTD 806857108	40.20	177,756.42	191,392.20	0.07	13,635.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,622.000 CHARLES SCHWAB CORP/THE 808513105	47.56	211,891.41	505,182.32	0.17	293,290.91
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	41.99	5,102.45	7,978.10	0.00	2,875.65
649.000 SCIENCE APPLICATIONS INTERNATI 808625107	87.02	45,166.18	56,475.98	0.02	11,309.80
604.000 SCOTTS MIRACLE-GRO CO/THE 810186106	106.18	42,563.88	64,132.72	0.02	21,568.84
621.000 SEACOAST BANKING CORP OF FLORI 811707801	30.57	4,685.76	18,983.97	0.01	14,298.21
172.000 SEACOR HOLDINGS INC 811904101	43.15	6,606.93	7,421.80	0.00	814.87
1,269.000 SEALED AIR CORP 81211K100	39.83	29,787.80	50,544.27	0.02	20,756.47
1,177.000 SEATTLE GENETICS INC 812578102	114.26	25,325.08	134,484.02	0.05	109,158.94
3,345.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	23.34	51,568.16	78,072.30	0.03	26,504.14
429.000 SELECTIVE INSURANCE GROUP INC 816300107	65.19	6,803.94	27,966.51	0.01	21,162.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,097.000 SEMTECH CORP 816850101	52.90	42,254.55	110,931.30	0.04	68,676.75
3,384.000 SEMPRA ENERGY 816851109	151.48	236,478.26	512,608.32	0.18	276,130.06
397.000 SENSIENT TECHNOLOGIES CORP 81725T100	66.09	14,434.92	26,237.73	0.01	11,802.81
1,485.000 SERVICE CORP INTERNATIONAL/US 817565104	46.03	13,780.80	68,354.55	0.02	54,573.75
2,146.000 SERVICE PROPERTIES TRUST 81761L102	24.33	50,836.42	52,212.18	0.02	1,375.76
1,195.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	38.66	29,923.91	46,198.70	0.02	16,274.79
1,672.000 SERVICENOW INC 81762P102	282.32	127,460.59	472,039.04	0.16	344,578.45
1,362.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	41.61	27,076.56	56,672.82	0.02	29,596.26
758.000 SHERWIN-WILLIAMS CO/THE 824348106	583.54	89,135.66	442,323.32	0.15	353,187.66
506.000 SIGNATURE BANK/NEW YORK NY 82669G104	136.61	42,766.86	69,124.66	0.02	26,357.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
588.000 SILICON LABORATORIES INC 826919102	115.98	34,485.81	68,196.24	0.02	33,710.43
284.000 SILGAN HOLDINGS INC 827048109	31.08	5,689.94	8,826.72	0.00	3,136.78
1,266.000 SIMMONS FIRST NATIONAL CORP 828730200	26.79	15,451.53	33,916.14	0.01	18,464.61
2,212.000 SIMON PROPERTY GROUP INC 828806109	148.96	187,734.73	329,499.52	0.11	141,764.79
487.000 SINCLAIR BROADCAST GROUP INC 829226109	33.34	5,084.28	16,236.58	0.01	11,152.30
20,595.000 SIRIUS XM HOLDINGS INC 82968B103	7.15	40,984.05	147,254.25	0.05	106,270.20
5,939.000 SITE CENTERS CORP 82981J109	14.02	67,085.99	83,264.78	0.03	16,178.79
1,053.000 SKECHERS U.S.A. INC 830566105	43.19	4,794.66	45,479.07	0.02	40,684.41
1,661.000 SKYWORKS SOLUTIONS INC 83088M102	120.88	41,005.04	200,781.68	0.07	159,776.64
2,452.000 AO SMITH CORP 831865209	47.64	31,556.68	116,813.28	0.04	85,256.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
363.000 SNAP-ON INC 833034101	169.40	22,928.40	61,492.20	0.02	38,563.80
995.000 SONOCO PRODUCTS CO 835495102	61.72	41,690.05	61,411.40	0.02	19,721.35
1,836.000 SOUTH JERSEY INDUSTRIES INC 838518108	32.98	42,962.40	60,551.28	0.02	17,588.88
445.000 SOUTH STATE CORP 840441109	86.75	14,812.45	38,603.75	0.01	23,791.30
10,130.000 SOUTHERN CO/THE 842587107	63.70	441,987.36	645,281.00	0.22	203,293.64
1,263.000 SOUTHERN COPPER CORP 84265V105	42.48	35,427.15	53,652.24	0.02	18,225.09
1,108.000 SOUTHSIDE BANCSHARES INC 84470P109	37.14	16,283.15	41,151.12	0.01	24,867.97
4,693.000 SOUTHWEST AIRLINES CO 844741108	53.98	54,912.09	253,328.14	0.09	198,416.05
28,085.000 SOUTHWESTERN ENERGY CO 845467109	2.42	51,821.82	67,965.70	0.02	16,143.88
892.000 SPECTRUM BRANDS HOLDINGS INC 84790A105	64.29	42,869.52	57,346.68	0.02	14,477.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,105.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	72.88	29,552.45	80,532.40	0.03	50,979.95
945.000 SPIRIT AIRLINES INC 848577102	40.31	30,794.08	38,092.95	0.01	7,298.87
931.000 SPIRE INC 84857L101	83.31	59,491.49	77,561.61	0.03	18,070.12
1,156.000 SPIRIT REALTY CAPITAL INC 84860W300	49.18	52,863.10	56,852.08	0.02	3,988.98
1,393.000 SPLUNK INC 848637104	149.77	78,520.85	208,629.61	0.07	130,108.76
437.000 SPOK HOLDINGS INC 84863T106	12.23	4,959.95	5,344.51	0.00	384.56
11,904.000 SPRINT CORP 85207U105	5.21	40,235.52	62,019.84	0.02	21,784.32
2,372.000 SQUARE INC 852234103	62.56	77,178.02	148,392.32	0.05	71,214.30
1,586.000 STANLEY BLACK & DECKER INC 854502101	165.74	99,451.77	262,863.64	0.09	163,411.87
11,610.000 STARBUCKS CORP 855244109	87.92	212,457.52	1,020,751.20	0.35	808,293.68

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
308.000 STATE AUTO FINANCIAL CORP 855707105	31.02	4,989.60	9,554.16	0.00	4,564.56
2,248.000 STATE STREET CORP 857477103	79.10	126,263.75	177,816.80	0.06	51,553.05
3,928.000 STEEL DYNAMICS INC 858119100	34.04	93,094.22	133,709.12	0.05	40,614.90
632.000 STEELCASE INC 858155203	20.46	7,059.44	12,930.72	0.00	5,871.28
3,520.000 STERLING BANCORP/DE 85917A100	21.08	42,169.16	74,201.60	0.03	32,032.44
368.000 STIFEL FINANCIAL CORP 860630102	60.65	13,141.28	22,319.20	0.01	9,177.92
1,395.000 STOCK YARDS BANCORP INC 861025104	41.06	27,532.50	57,278.70	0.02	29,746.20
2,053.000 STORE CAPITAL CORP 862121100	37.24	51,463.44	76,453.72	0.03	24,990.28
204.000 STRATEGIC EDUCATION INC 86272C103	158.90	9,764.90	32,415.60	0.01	22,650.70
3,156.000 STRYKER CORP 863667101	209.94	181,968.74	662,570.64	0.23	480,601.90

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Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
581.000 SUN COMMUNITIES INC 866674104	150.10	42,847.63	87,208.10	0.03	44,360.47
2,377.000 SUNSTONE HOTEL INVESTORS INC 867892101	13.92	19,479.71	33,087.84	0.01	13,608.13
1,479.000 SYNOPSYS INC 871607107	139.20	39,454.24	205,876.80	0.07	166,422.56
1,486.000 SYNOVUS FINANCIAL CORP 87161C501	39.20	27,724.87	58,251.20	0.02	30,526.33
390.000 SYNNEX CORP 87162W100	128.80	23,023.70	50,232.00	0.02	27,208.30
7,066.000 SYNCHRONY FINANCIAL 87165B103	36.01	180,435.26	254,446.66	0.09	74,011.40
5,579.000 SYSCO CORP 871829107	85.54	224,023.10	477,227.66	0.16	253,204.56
917.000 TCF FINANCIAL CORP 872307103	46.80	17,920.40	42,915.60	0.01	24,995.20
2,323.000 TD AMERITRADE HOLDING CORP 87236Y108	49.70	50,046.39	115,453.10	0.04	65,406.71
10,909.000 TJX COS INC/THE 872540109	61.06	313,294.93	666,103.54	0.23	352,808.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,425.000 T-MOBILE US INC 872590104	78.42	74,002.99	190,168.50	0.07	116,165.51
4,311.000 TRI POINTE GROUP INC 87265H109	15.58	57,707.73	67,165.38	0.02	9,457.65
1,004.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	122.43	58,738.24	122,919.72	0.04	64,181.48
3,227.000 TANGER FACTORY OUTLET CENTERS 875465106	14.73	52,976.20	47,533.71	0.02	-5,442.49
2,117.000 TAPESTRY INC 876030107	26.97	55,586.83	57,095.49	0.02	1,508.66
4,239.000 TARGET CORP 87612E106	128.21	280,348.76	543,482.19	0.19	263,133.43
1,467.000 TARGA RESOURCES CORP 87612G101	40.83	44,060.10	59,897.61	0.02	15,837.51
10,031.000 TARGET HOSPITALITY CORP 87615L107	5.00	53,772.16	50,155.00	0.02	-3,617.16
3,334.000 TAYLOR MORRISON HOME CORP 87724P106	21.86	53,499.00	72,881.24	0.03	19,382.24
477.000 TECH DATA CORP 878237106	143.60	20,119.86	68,497.20	0.02	48,377.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,701.000 TEGNA INC 87901J105	16.69	38,739.39	61,769.69	0.02	23,030.30
535.000 TELEDYNE TECHNOLOGIES INC 879360105	346.54	45,249.54	185,398.90	0.06	140,149.36
460.000 TELEFLEX INC 879369106	376.44	44,985.47	173,162.40	0.06	128,176.93
433.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.43	10,235.20	11,011.19	0.00	775.99
497.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	87.06	19,671.26	43,268.82	0.01	23,597.56
205.000 TENNANT CO 880345103	77.92	9,667.80	15,973.60	0.01	6,305.80
5,710.000 TENNECO INC 880349105	13.10	53,593.35	74,801.00	0.03	21,207.65
1,247.000 TERADATA CORP 88076W103	26.77	36,300.17	33,382.19	0.01	-2,917.98
1,729.000 TERADYNE INC 880770102	68.19	29,563.28	117,900.51	0.04	88,337.23
808.000 TEREX CORP 880779103	29.78	14,197.98	24,062.24	0.01	9,864.26

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
567.000 TERRENO REALTY CORP 88146M101	54.14	9,769.41	30,697.38	0.01	20,927.97
1,126.000 TESLA INC 88160R101	418.33	283,721.31	471,039.58	0.16	187,318.27
224.000 TETRA TECH INC 88162G103	86.16	5,071.36	19,299.84	0.01	14,228.48
8,438.000 TEXAS INSTRUMENTS INC 882508104	128.29	283,192.11	1,082,511.02	0.37	799,318.91
1,020.000 TEXAS ROADHOUSE INC 882681109	56.32	35,720.40	57,446.40	0.02	21,726.00
2,429.000 TEXTRON INC 883203101	44.60	72,287.04	108,333.40	0.04	36,046.36
4,234.000 THERMO FISHER SCIENTIFIC INC 883556102	324.87	352,250.03	1,375,499.58	0.47	1,023,249.55
5,083.000 3M CO 88579Y101	176.42	380,529.50	896,742.86	0.31	516,213.36
666.000 TIMKEN CO/THE 887389104	56.31	14,324.46	37,502.46	0.01	23,178.00
7,253.000 TIVO CORP 88870P106	8.48	54,003.58	61,505.44	0.02	7,501.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

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1,391.000 TOLL BROTHERS INC 889478103	39.51	30,679.35	54,958.41	0.02	24,279.06
354.000 TOMPKINS FINANCIAL CORP 890110109	91.50	13,784.76	32,391.00	0.01	18,606.24
271.000 TOPBUILD CORP 89055F103	103.08	3,771.58	27,934.68	0.01	24,163.10
984.000 TORO CO/THE 891092108	79.67	14,696.04	78,395.28	0.03	63,699.24
1,087.000 TOWNE BANK/PORTSMOUTH VA 89214P109	27.82	14,036.02	30,240.34	0.01	16,204.32
1,371.000 TRACTOR SUPPLY CO 892356106	93.44	46,974.62	128,106.24	0.04	81,131.62
491.000 TRANSDIGM GROUP INC 893641100	560.00	86,077.69	274,960.00	0.09	188,882.31
1,464.000 TRANSUNION 89400J107	85.61	74,222.48	125,333.04	0.04	51,110.56
2,314.000 TRAVELERS COS INC/THE 89417E109	136.95	246,140.54	316,902.30	0.11	70,761.76
1,415.000 TREEHOUSE FOODS INC 89469A104	48.50	55,366.87	68,627.50	0.02	13,260.63

BNY MELLON

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760.000 TREX CO INC 89531P105	89.88	4,913.40	68,308.80	0.02	63,395.40
422.000 TRICO BANCSHARES 896095106	40.81	6,055.70	17,221.82	0.01	11,166.12
2,230.000 TRIMBLE INC 896239100	41.69	52,048.06	92,968.70	0.03	40,920.64
345.000 TRUEBLUE INC 89785X101	24.06	5,023.20	8,300.70	0.00	3,277.50
13,319.000 TRUIST FINANCIAL CORP 89832Q109	56.32	391,392.75	750,126.08	0.26	358,733.33
5,626.000 TRUSTCO BANK CORP NY 898349105	8.67	34,266.22	48,777.42	0.02	14,511.20
508.000 TRUSTMARK CORP 898402102	34.51	11,536.68	17,531.08	0.01	5,994.40
2,159.000 TTEC HOLDINGS INC 89854H102	39.62	53,580.58	85,539.58	0.03	31,959.00
7,038.000 TWITTER INC 90184L102	32.05	119,666.57	225,567.90	0.08	105,901.33
3,019.000 2U INC 90214J101	23.99	54,875.32	72,425.81	0.02	17,550.49

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Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
605.000 TYLER TECHNOLOGIES INC 902252105	300.02	24,641.80	181,512.10	0.06	156,870.30
3,168.000 TYSON FOODS INC 902494103	91.04	51,073.23	288,414.72	0.10	237,341.49
1,807.000 UDR INC 902653104	46.70	45,305.15	84,386.90	0.03	39,081.75
1,330.000 UGI CORP 902681105	45.16	27,717.20	60,062.80	0.02	32,345.60
254.000 UMB FINANCIAL CORP 902788108	68.64	10,170.16	17,434.56	0.01	7,264.40
12,198.000 US BANCORP 902973304	59.29	455,762.16	723,219.42	0.25	267,457.26
587.000 UBIQUITI INC 90353W103	188.98	10,114.01	110,931.26	0.04	100,817.25
629.000 ULTA BEAUTY INC 90384S303	253.14	67,430.73	159,225.06	0.05	91,794.33
1,387.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108	42.71	55,908.03	59,238.77	0.02	3,330.74
1,390.000 UMPQUA HOLDINGS CORP 904214103	17.70	14,640.26	24,603.00	0.01	9,962.74

BNY MELLON

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

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4,741.000 UNDER ARMOUR INC 904311107	21.60	62,946.74	102,405.60	0.04	39,458.86
4,616.000 UNDER ARMOUR INC 904311206	19.18	56,313.46	88,534.88	0.03	32,221.42
97.000 UNIFIRST CORP/MA 904708104	201.98	4,938.27	19,592.06	0.01	14,653.79
6,880.000 UNION PACIFIC CORP 907818108	180.79	387,420.45	1,243,835.20	0.43	856,414.75
1,441.000 UNITED BANKSHARES INC/WV 909907107	38.66	43,873.52	55,709.06	0.02	11,835.54
2,742.000 UNITED AIRLINES HOLDINGS INC 910047109	88.09	79,885.32	241,542.78	0.08	161,657.46
4,181.000 UNITED PARCEL SERVICE INC 911312106	117.06	346,152.78	489,427.86	0.17	143,275.08
783.000 UNITED RENTALS INC 911363109	166.77	26,289.74	130,580.91	0.04	104,291.17
1,884.000 US FOODS HOLDING CORP 912008109	41.89	51,862.10	78,920.76	0.03	27,058.66
3,898.000 UNITED STATES STEEL CORP 912909108	11.41	26,896.20	44,476.18	0.02	17,579.98

BNY MELLON

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,979.000 UNITED TECHNOLOGIES CORP 913017109	149.76	568,731.19	1,194,935.04	0.41	626,203.85
463.000 UNITED THERAPEUTICS CORP 91307C102	88.08	26,249.51	40,781.04	0.01	14,531.53
9,166.000 UNITEDHEALTH GROUP INC 91324P102	293.98	626,007.47	2,694,620.68	0.93	2,068,613.21
434.000 UNITIL CORP 913259107	61.82	12,143.23	26,829.88	0.01	14,686.65
802.000 UNIVERSAL DISPLAY CORP 91347P105	206.07	42,778.68	165,268.14	0.06	122,489.46
1,662.000 UNIVERSAL FOREST PRODUCTS INC 913543104	47.70	41,326.13	79,277.40	0.03	37,951.27
706.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	117.36	35,504.74	82,856.16	0.03	47,351.42
857.000 UNIVERSAL HEALTH SERVICES INC 913903100	143.46	58,840.48	122,945.22	0.04	64,104.74
567.000 UNIVEST FINANCIAL CORP 915271100	26.78	8,686.44	15,184.26	0.01	6,497.82
2,926.000 UNUM GROUP 91529Y106	29.16	57,333.98	85,322.16	0.03	27,988.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
577.000 URBAN EDGE PROPERTIES 91704F104	19.18	8,849.71	11,066.86	0.00	2,217.15
2,059.000 VF CORP 918204108	99.66	74,085.34	205,199.94	0.07	131,114.60
442.000 VSE CORP 918284100	38.04	4,906.20	16,813.68	0.01	11,907.48
278.000 VAIL RESORTS INC 91879Q109	239.83	12,290.38	66,672.74	0.02	54,382.36
4,368.000 VALERO ENERGY CORP 91913Y100	93.65	249,300.68	409,063.20	0.14	159,762.52
733.000 VALLEY NATIONAL BANCORP 919794107	11.45	5,180.42	8,392.85	0.00	3,212.43
242.000 VALMONT INDUSTRIES INC 920253101	149.78	20,410.28	36,246.76	0.01	15,836.48
2,477.000 VALVOLINE INC 92047W101	21.41	33,886.88	53,032.57	0.02	19,145.69
371.000 VAREX IMAGING CORP 92214X106	29.81	5,354.41	11,059.51	0.00	5,705.10
928.000 VARIAN MEDICAL SYSTEMS INC 92220P105	142.01	39,655.34	131,785.28	0.05	92,129.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
81.000 VECTRUS INC 92242T101	51.26	1,152.03	4,152.06	0.00	3,000.03
1,382.000 VEEVA SYSTEMS INC 922475108	140.66	35,627.96	194,392.12	0.07	158,764.16
3,341.000 VENTAS INC 92276F100	57.74	172,324.78	192,909.34	0.07	20,584.56
14,380.000 VEREIT INC 92339V100	9.24	118,908.06	132,871.20	0.05	13,963.14
1,338.000 VERISIGN INC 92343E102	192.68	31,500.80	257,805.84	0.09	226,305.04
38,812.000 VERIZON COMMUNICATIONS INC 92343V104	61.40	1,251,363.22	2,383,056.80	0.82	1,131,693.58
1,475.000 VERISK ANALYTICS INC 92345Y106	149.34	74,381.41	220,276.50	0.08	145,895.09
1,644.000 VERTEX PHARMACEUTICALS INC 92532F100	218.95	68,550.45	359,953.80	0.12	291,403.35
288.000 VIASAT INC 92552V100	73.20	12,041.28	21,080.16	0.01	9,038.88
6,628.000 VIAVI SOLUTIONS INC 925550105	15.00	42,419.20	99,420.00	0.03	57,000.80

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,214.000 VIACOMCBS INC 92556H206	41.97	119,472.81	176,861.58	0.06	57,388.77
2,521.000 VICI PROPERTIES INC 925652109	25.55	53,488.01	64,411.55	0.02	10,923.54
17,235.000 VISA INC 92826C839	187.90	568,030.24	3,238,456.50	1.11	2,670,426.26
1,153.000 VISHAY INTERTECHNOLOGY INC 928298108	21.29	10,884.32	24,547.37	0.01	13,663.05
10,011.000 VISTA OUTDOOR INC 928377100	7.48	50,110.05	74,882.28	0.03	24,772.23
2,581.000 VISTRA ENERGY CORP 92840M102	22.99	53,212.31	59,337.19	0.02	6,124.88
424.000 VLASIC FOODS INTL INC COM 928559103	10.60	4,492.60	4,492.60	0.00	0.00
840.000 VMWARE INC 928563402	151.79	37,371.60	127,503.60	0.04	90,132.00
14,238.000 VONAGE HOLDINGS CORP 92886T201	7.41	44,085.50	105,503.58	0.04	61,418.08
862.000 VORNADO REALTY TRUST 929042109	66.50	51,053.80	57,323.00	0.02	6,269.20

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,405.000 VULCAN MATERIALS CO 929160109	143.99	100,410.68	202,305.95	0.07	101,895.27
328.000 WD-40 CO 929236107	194.14	23,211.58	63,677.92	0.02	40,466.34
423.000 WABCO HOLDINGS INC 92927K102	135.50	38,620.86	57,316.50	0.02	18,695.64
587.000 WSFS FINANCIAL CORP 929328102	43.99	9,817.89	25,822.13	0.01	16,004.24
1,007.000 WP CAREY INC 92936U109	80.04	69,090.23	80,600.28	0.03	11,510.05
2,934.000 WEC ENERGY GROUP INC 92939U106	92.23	134,307.25	270,602.82	0.09	136,295.57
1,602.000 WABASH NATIONAL CORP 929566107	14.69	14,823.13	23,533.38	0.01	8,710.25
1,338.000 WESTINGHOUSE AIR BRAKE TECHNOL 929740108	77.80	65,099.57	104,096.40	0.04	38,996.83
11,641.000 WALMART INC 931142103	118.84	602,193.47	1,383,416.44	0.48	781,222.97
5,458.000 WALGREENS BOOTS ALLIANCE INC 931427108	58.96	244,544.61	321,803.68	0.11	77,259.07

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,272.000 WASHINGTON FEDERAL INC 938824109	36.65	19,728.72	46,618.80	0.02	26,890.08
526.000 WASHINGTON TRUST BANCORP INC 940610108	53.79	11,698.24	28,293.54	0.01	16,595.30
2,021.000 WASTE MANAGEMENT INC 94106L109	113.96	84,762.15	230,313.16	0.08	145,551.01
330.000 WATERS CORP 941848103	233.65	39,539.61	77,104.50	0.03	37,564.89
223.000 WATSCO INC 942622200	180.15	14,637.72	40,173.45	0.01	25,535.73
239.000 WATTS WATER TECHNOLOGIES INC 942749102	99.76	7,918.07	23,842.64	0.01	15,924.57
572.000 WEBSTER FINANCIAL CORP 947890109	53.36	11,422.84	30,521.92	0.01	19,099.08
1,781.000 WELBILT INC 949090104	15.61	17,076.47	27,801.41	0.01	10,724.94
338.000 WELLCARE HEALTH PLANS INC 94946T106	330.21	16,592.42	111,610.98	0.04	95,018.56
36,736.000 WELLS FARGO & CO 949746101	53.80	1,334,963.25	1,976,396.80	0.68	641,433.55

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Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,641.000 WELLTOWER INC 95040Q104	81.78	131,411.60	215,980.98	0.07	84,569.38
4,237.000 WENDY'S CO/THE 95058W100	22.21	19,744.42	94,103.77	0.03	74,359.35
261.000 WESBANCO INC 950810101	37.79	4,909.41	9,863.19	0.00	4,953.78
715.000 WEST PHARMACEUTICAL SERVICES I 955306105	150.33	38,477.44	107,485.95	0.04	69,008.51
229.000 WESTAMERICA BANCORPORATION 957090103	67.77	11,021.77	15,519.33	0.01	4,497.56
2,369.000 WESTERN DIGITAL CORP 958102105	63.47	67,475.04	150,360.43	0.05	82,885.39
1,404.000 WESTLAKE CHEMICAL CORP 960413102	70.15	68,109.66	98,490.60	0.03	30,380.94
2,449.000 WESTROCK CO 96145D105	42.91	69,088.97	105,086.59	0.04	35,997.62
381.000 WEX INC 96208T104	209.46	20,544.63	79,804.26	0.03	59,259.63
4,509.000 WEYERHAEUSER CO 962166104	30.20	91,073.34	136,171.80	0.05	45,098.46

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Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
545.000 WHIRLPOOL CORP 963320106	147.53	46,266.85	80,403.85	0.03	34,137.00
7,533.000 WHITING PETROLEUM CORP 966387409	7.34	50,287.77	55,292.22	0.02	5,004.45
7,569.000 WILLIAMS COS INC/THE 969457100	23.72	158,587.46	179,536.68	0.06	20,949.22
1,116.000 WILLIAMS-SONOMA INC 969904101	73.44	45,329.34	81,959.04	0.03	36,629.70
277.000 WINTRUST FINANCIAL CORP 97650W108	70.90	8,670.10	19,639.30	0.01	10,969.20
788.000 WOLVERINE WORLD WIDE INC 978097103	33.74	15,960.94	26,587.12	0.01	10,626.18
488.000 WOODWARD INC 980745103	118.44	15,796.56	57,798.72	0.02	42,002.16
1,465.000 WORKDAY INC 98138H101	164.45	110,724.28	240,919.25	0.08	130,194.97
456.000 WORTHINGTON INDUSTRIES INC 981811102	42.18	8,974.08	19,234.08	0.01	10,260.00
5,601.000 WPX ENERGY INC 98212B103	13.74	57,564.23	76,957.74	0.03	19,393.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 WYNDHAM DESTINATIONS INC 98310W108	51.69	13,961.96	44,556.78	0.02	30,594.82
862.000 WYNDHAM HOTELS & RESORTS INC 98311A105	62.81	16,983.23	54,142.22	0.02	37,158.99
1,047.000 WYNN RESORTS LTD 983134107	138.87	90,455.32	145,396.89	0.05	54,941.57
2,753.000 XPO LOGISTICS INC 983793100	79.70	78,460.50	219,414.10	0.08	140,953.60
2,717.000 XILINX INC 983919101	97.77	63,931.01	265,641.09	0.09	201,710.08
2,517.000 XENIA HOTELS & RESORTS INC 984017103	21.61	42,839.34	54,392.37	0.02	11,553.03
1,269.000 XYLEM INC/NY 98419M100	78.79	33,996.51	99,984.51	0.03	65,988.00
3,901.000 XPERI CORP 98421B100	18.50	52,570.97	72,168.50	0.02	19,597.53
2,141.000 XEROX HOLDINGS CORP 98421M106	36.87	47,221.84	78,938.67	0.03	31,716.83
1,507.000 YELP INC 985817105	34.83	40,583.51	52,488.81	0.02	11,905.30

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
545.000 YORK WATER CO/THE 987184108	46.11	10,224.20	25,129.95	0.01	14,905.75
1,614.000 YUM! BRANDS INC 988498101	100.73	30,185.65	162,578.22	0.06	132,392.57
2,978.000 YUM CHINA HOLDINGS INC 98850P109	48.01	37,625.57	142,973.78	0.05	105,348.21
2,045.000 ZAYO GROUP HOLDINGS INC 98919V105	34.65	52,408.11	70,859.25	0.02	18,451.14
612.000 ZEBRA TECHNOLOGIES CORP 989207105	255.44	18,948.88	156,329.28	0.05	137,380.40
1,169.000 ZENDESK INC 98936J101	76.63	54,766.80	89,580.47	0.03	34,813.67
1,620.000 ZILLOW GROUP INC 98954M200	45.94	53,764.70	74,422.80	0.03	20,658.10
1,673.000 ZIMMER BIOMET HOLDINGS INC 98956P102	149.68	113,126.08	250,414.64	0.09	137,288.56
2,461.000 ZIONS BANCORP NA 989701107	51.92	65,129.76	127,775.12	0.04	62,645.36
4,735.000 ZOETIS INC 98978V103	132.35	218,636.72	626,677.25	0.22	408,040.53

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,998.000 ZYNGA INC 98986T108	6.12	47,054.75	97,907.76	0.03	50,853.01
2,357.000 ADIENT PLC G0084W101	21.25	54,769.89	50,086.25	0.02	-4,683.64
461.000 AIRCASTLE LTD G0129K104	32.01	5,628.81	14,756.61	0.01	9,127.80
1,278.000 ALKERMES PLC G01767105	20.40	22,433.80	26,071.20	0.01	3,637.40
1,069.000 ALLEGION PLC G0176J109	124.54	34,764.11	133,133.26	0.05	98,369.15
3,091.000 ALLERGAN PLC G0177J108	191.17	446,472.97	590,906.47	0.20	144,433.50
5,895.000 AMCOR PLC G0250X107	10.84	42,728.84	63,901.80	0.02	21,172.96
1,779.000 AMDOCS LTD G02602103	72.19	52,712.09	128,426.01	0.04	75,713.92
2,883.000 AON PLC G0408V102	208.29	161,003.23	600,500.07	0.21	439,496.84
331.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	65.75	6,143.61	21,763.25	0.01	15,619.64

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1,966.000 ASSURED GUARANTY LTD G0585R106	49.02	26,934.20	96,373.32	0.03	69,439.12
1,008.000 ATLASSIAN CORP PLC G06242104	120.34	56,568.92	121,302.72	0.04	64,733.80
2,593.000 AXIS CAPITAL HOLDINGS LTD G0692U109	59.44	109,399.16	154,127.92	0.05	44,728.76
2,153.000 AXALTA COATING SYSTEMS LTD G0750C108	30.40	52,527.43	65,451.20	0.02	12,923.77
5,865.000 ACCENTURE PLC G1151C101	210.57	316,180.29	1,234,993.05	0.42	918,812.76
2,819.000 CARDTRONICS PLC G1991C105	44.65	52,593.44	125,868.35	0.04	73,274.91
4,221.000 EATON CORP PLC G29183103	94.72	222,770.14	399,813.12	0.14	177,042.98
50.000 ENSTAR GROUP LTD G3075P101	206.86	5,024.00	10,343.00	0.00	5,319.00
11,610.000 FRONTLINE LTD/BERMUDA G3682E192	12.86	53,004.65	149,304.60	0.05	96,299.95
3,425.000 FRUIT OF THE LOOM INC CL A G3682L105	0.00	29,060.51	0.00	0.00	-29,060.51

BNY MELLON

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,414.000 GENPACT LTD G3922B107	42.17	35,067.20	59,628.38	0.02	24,561.18
245.000 HELEN OF TROY LTD G4388N106	179.79	7,935.55	44,048.55	0.02	36,113.00
1,732.000 HERBALIFE NUTRITION LTD G4412G101	47.67	20,641.11	82,564.44	0.03	61,923.33
2,832.000 JANUS HENDERSON GROUP PLC G4474Y214	24.45	52,269.56	69,242.40	0.02	16,972.84
4,386.000 HORIZON THERAPEUTICS PLC G46188101	36.20	10,570.26	158,773.20	0.05	148,202.94
2,642.000 INGERSOLL-RAND PLC G47791101	132.92	77,252.11	351,174.64	0.12	273,922.53
953.000 JAZZ PHARMACEUTICALS PLC G50871105	149.28	118,496.02	142,263.84	0.05	23,767.82
6,075.000 JOHNSON CONTROLS INTERNATIONAL G51502105	40.71	180,953.04	247,313.25	0.08	66,360.21
4,123.000 LINDE PLC G5494J103	212.90	433,942.53	877,786.70	0.30	443,844.17
695.000 LIVANOVA PLC G5509L101	75.43	51,436.95	52,423.85	0.02	986.90

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3,111.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	26.56	30,137.64	82,628.16	0.03	52,490.52
13,510.000 MEDTRONIC PLC G5960L103	113.45	1,020,437.49	1,532,709.50	0.53	512,272.01
1,780.000 APTIV PLC G6095L109	94.97	65,043.14	169,046.60	0.06	104,003.46
1,319.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	58.41	64,306.35	77,042.79	0.03	12,736.44
1,880.000 NVENT ELECTRIC PLC G6700G107	25.58	22,866.48	48,090.40	0.02	25,223.92
600.000 RENAISSANCERE HOLDINGS LTD G7496G103	196.02	41,926.25	117,612.00	0.04	75,685.75
1,880.000 PENTAIR PLC G7S00T104	45.87	46,526.62	86,235.60	0.03	39,708.98
3,703.000 SIGNET JEWELERS LTD G81276100	21.74	48,643.90	80,503.22	0.03	31,859.32
3,224.000 LIBERTY LATIN AMERICA LTD G9001E128	19.46	52,185.44	62,739.04	0.02	10,553.60
3,986.000 GOLAR LNG LTD G9456A100	14.22	51,563.91	56,680.92	0.02	5,117.01

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US MON - [redacted]

12/31/2019

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
62.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	1,115.51	28,722.62	69,161.62	0.02	40,439.00
675.000 WILLIS TOWERS WATSON PLC G96629103	201.94	93,143.25	136,309.50	0.05	43,166.25
4,226.000 CHUBB LTD H1467J104	155.66	329,645.17	657,819.16	0.23	328,173.99
989.000 GARMIN LTD H2906T109	97.56	36,249.24	96,486.84	0.03	60,237.60
29,052.000 TRANSOCEAN LTD H8817H100	6.88	126,235.94	199,877.76	0.07	73,641.82
572.000 SPOTIFY TECHNOLOGY SA L8681T102	149.55	80,343.12	85,542.60	0.03	5,199.48
1,734.000 TRINSEO SA L9340P101	37.21	51,236.03	64,522.14	0.02	13,286.11
11,330.000 FRANK'S INTERNATIONAL NV N33462107	5.17	50,480.15	58,576.10	0.02	8,095.95
2,894.000 LYONDELLBASELL INDUSTRIES NV N53745100	94.48	142,032.82	273,425.12	0.09	131,392.30
4,715.000 MYLAN NV N59465109	20.10	86,973.17	94,771.50	0.03	7,798.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
671.000 NXP SEMICONDUCTORS NV N6596X109	127.26	54,599.27	85,391.46	0.03	30,792.19
2,679.000 QIAGEN NV N72482123	33.80	49,107.62	90,550.20	0.03	41,442.58
1,227.000 BANCO LATINOAMERICANO DE COMER P16994132	21.38	20,822.19	26,233.26	0.01	5,411.07
1,416.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	133.51	82,741.98	189,050.16	0.06	106,308.18
TOTAL EQUITY U.S. DOLLAR		**119,080,276.53**	**290,240,894.81**	**99.69**	**171,160,618.28**
PREFERRED SECURITIES					
385.000 GCI LIBERTY INC 36164V503 PFD 7.000% CUMULATIVE	26.48	2,789.59	10,194.80	0.00	7,405.21
TOTAL ASSETS U.S. DOLLAR		**119,965,712.94**	**291,133,736.43**	**100.00**	**171,168,023.49**
TOTAL ASSETS		**119,966,095.99**	**291,134,123.98**	**100.00**	**171,168,027.99**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

SHENKMAN - MONTI - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
4,366.860 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	4,366.86	4,366.86	95.76	0.00
INTEREST RECEIVABLE		193.15	193.15	4.24	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**4,560.01**	**4,560.01**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**4,560.01**	**4,560.01**	**100.00**	**0.00**
TOTAL ASSETS		**4,560.01**	**4,560.01**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		16,656.53	16,773.58	0.01	117.05
NON-BASE CURRENCY		39,451.75	40,319.17	0.04	867.42
FOREIGN TAXES PAYABLE - DIVIDENDS		-2,415.39	-2,431.65	-0.00	-16.26
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR		**53,692.89**	**54,661.10**	**0.05**	**968.21**
EQUITY					
2,716.000 RAMSAY HEALTH CARE LTD AA6041997	50.98	79,274.97	138,475.16	0.12	59,200.19
16,456.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	17.31	298,403.72	284,913.56	0.25	-13,490.16
19,095.000 WESTPAC BANKING CORP AA6076142	17.03	362,498.51	325,235.18	0.29	-37,263.33
8,656.000 BANK OF QUEENSLAND LTD AA6076241	5.10	52,545.24	44,114.33	0.04	-8,430.91
27,453.000 FORTESCUE METALS GROUP LTD AA6086257	7.51	74,324.42	206,296.54	0.18	131,972.12

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
31,261.000 TELSTRA CORP LTD AA6087289	2.49	65,573.38	77,791.22	0.07	12,217.84
7,644.000 BENDIGO & ADELAIDE BANK LTD AA6091281	6.87	60,174.56	52,551.36	0.05	-7,623.20
1,636.000 ASX LTD AA6129222	55.12	47,491.01	90,173.55	0.08	42,682.54
23,778.000 BHP GROUP LTD AA6144692	27.36	527,479.91	650,537.88	0.57	123,057.97
4,402.000 CALTEX AUSTRALIA LTD AA6161506	23.87	78,636.04	105,054.40	0.09	26,418.36
34,475.000 MIRVAC GROUP AA6161977	2.24	50,852.66	77,064.76	0.07	26,212.10
18,709.000 HARVEY NORMAN HOLDINGS LTD AA6173501	2.86	42,291.09	53,526.57	0.05	11,235.48
1,911.000 COMPUTERSHARE LTD AA6180415	11.80	21,629.13	22,541.20	0.02	912.07
3,288.000 CSL LTD AA6185497	193.85	123,938.65	637,363.98	0.56	513,425.33
1,185.000 REA GROUP LTD AA6198573	72.83	49,916.32	86,298.36	0.08	36,382.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,117.000 TRANSURBAN GROUP AA6200882	10.48	196,368.91	294,693.84	0.26	98,324.93
593.000 COCHLEAR LTD AA6211798	157.97	56,328.89	93,678.55	0.08	37,349.66
25,916.000 ORIGIN ENERGY LTD AA6214867	5.94	133,148.48	153,939.16	0.14	20,790.68
12,453.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	56.17	623,335.14	699,431.52	0.62	76,096.38
3,771.000 RIO TINTO LTD AA6220104	70.58	187,087.07	266,142.77	0.23	79,055.70
7,658.000 APA GROUP AA6247305	7.80	45,347.73	59,753.42	0.05	14,405.69
6,916.000 ARISTOCRAT LEISURE LTD AA6253980	23.67	41,837.62	163,690.15	0.14	121,852.53
13,902.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.38	56,208.06	74,856.67	0.07	18,648.61
12,257.000 GPT GROUP/THE AA6365867	3.94	35,933.73	48,249.93	0.04	12,316.20
4,895.000 LENDLEASE GROUP AA6512005	12.37	40,969.55	60,560.55	0.05	19,591.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,270.000 BLUESCOPE STEEL LTD AA6533233	10.59	51,486.27	66,376.90	0.06	14,890.63
4,866.000 WORLEY LTD AA6562471	10.76	41,029.64	52,368.69	0.05	11,339.05
11,473.000 SUNCORP GROUP LTD AA6585084	9.11	101,380.07	104,521.69	0.09	3,141.62
16,020.000 NATIONAL AUSTRALIA BANK LTD AA6624602	17.31	280,677.56	277,364.81	0.24	-3,312.75
4,346.000 NEWCREST MINING LTD AA6637109	21.26	43,111.85	92,414.38	0.08	49,302.53
23,265.000 INCITEC PIVOT LTD AA6673047	2.24	49,429.61	52,006.14	0.05	2,576.53
44,966.000 AMP LTD AA6709957	1.35	49,891.18	60,530.95	0.05	10,639.77
7,122.000 QANTAS AIRWAYS LTD AA6710344	5.00	19,845.44	35,595.57	0.03	15,750.13
9,794.000 QBE INSURANCE GROUP LTD AA6715749	9.05	85,086.04	88,674.84	0.08	3,588.80
22,840.000 SANTOS LTD AA6776709	5.75	73,738.17	131,332.99	0.12	57,594.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,736.000 SONIC HEALTHCARE LTD AA6821125	20.21	39,548.35	55,294.05	0.05	15,745.70
4,547.000 WASHINGTON H SOUL PATTINSON & AA6821802	15.11	62,687.29	68,720.74	0.06	6,033.45
16,319.000 STOCKLAND AA6850850	3.25	43,095.21	52,998.06	0.05	9,902.85
14,075.000 TABCORP HOLDINGS LTD AA6873266	3.18	43,027.45	44,819.92	0.04	1,792.47
6,434.000 WESFARMERS LTD AA6948837	29.10	163,826.02	187,243.10	0.16	23,417.08
2,369.000 WOODSIDE PETROLEUM LTD AA6979725	24.17	56,149.24	57,252.62	0.05	1,103.38
8,195.000 WOOLWORTHS GROUP LTD AA6981234	25.42	167,124.11	208,306.02	0.18	41,181.91
8,403.000 DEXUS AAB033YN9	8.22	39,754.57	69,110.60	0.06	29,356.03
12,897.000 GOODMAN GROUP AAB03FYZ5	9.40	49,717.90	121,211.70	0.11	71,493.80
3,631.000 SEEK LTD AAB0767Y4	15.85	49,593.51	57,556.88	0.05	7,963.37

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,015.000 BRAMBLES LTD AAB1FJ0C0	8.24	47,503.00	57,793.60	0.05	10,290.60
2,708.000 MACQUARIE GROUP LTD AAB28YTC2	96.90	145,594.66	262,409.69	0.23	116,815.03
3,824.000 CROWN RESORTS LTD AAB29LCJ2	8.44	29,744.43	32,283.85	0.03	2,539.42
3,973.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	19.59	30,109.01	77,835.90	0.07	47,726.89
4,970.000 TREASURY WINE ESTATES LTD AAB61JC64	11.42	28,085.13	56,737.06	0.05	28,651.93
12,392.000 SYDNEY AIRPORT AAB70DWB3	6.09	52,713.15	75,436.88	0.07	22,723.73
346.000 ONEMARKET LTD AABFM70D5	0.48	399.03	165.39	0.00	-233.64
44,249.000 SCENTRE GROUP AABLZH0Z7	2.69	122,748.10	119,131.52	0.10	-3,616.58
24,697.000 MEDIBANK PVT LTD AABRTNNQ3	2.22	49,325.51	54,859.99	0.05	5,534.48
5,720.000 AGL ENERGY LTD AABSS7GP7	14.43	72,780.26	82,548.54	0.07	9,768.28

BNY MELLON

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

PARAMETRIC EAFE MON - [redacted] | **12/31/2019** | **Base Currency : USD** | **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,730.000 SOUTH32 LTD AABWSW5D2	1.90	35,359.24	39,344.81	0.03	3,985.57
7,215.000 COLES GROUP LTD AABYWR0T4	10.43	64,140.48	75,265.28	0.07	11,124.80
TOTAL EQUITY AUSTRALIAN DOLLAR		**5,540,296.27**	**7,584,447.77**	**6.68**	**2,044,151.50**
TOTAL ASSETS AUSTRALIAN DOLLAR		**5,593,989.16**	**7,639,108.87**	**6.73**	**2,045,119.71**
DANISH KRONE					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		17,545.27	17,290.08	0.02	-255.19
NON-BASE CURRENCY		6,703.56	6,854.68	0.01	151.12
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE		**24,248.83**	**24,144.76**	**0.02**	**-104.07**
EQUITY					
1,035.000 CARLSBERG A/S SD4169217	149.29	96,363.24	154,511.49	0.14	58,148.25
22.000 AP MOLLER - MAERSK A/S SD4253045	1,443.29	29,174.20	31,752.44	0.03	2,578.24
8,575.000 DANSKE BANK A/S SD4588820	16.19	118,715.86	138,859.10	0.12	20,143.24
359.000 GENMAB A/S SD4595734	222.55	47,927.93	79,894.62	0.07	31,966.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,577.000 VESTAS WIND SYSTEMS A/S SD5964657	101.13	88,890.51	159,476.70	0.14	70,586.19
1,293.000 DSV PANALPINA A/S SDB1WT5G0	115.34	37,189.34	149,131.05	0.13	111,941.71
1,048.000 PANDORA A/S SDB44XTX3	43.53	46,067.06	45,622.71	0.04	-444.35
488.000 CHR HANSEN HOLDING A/S SDB573M10	79.53	28,403.65	38,808.35	0.03	10,404.70
1,274.000 NOVOZYMES A/S SDB798FW3	48.97	39,026.15	62,389.06	0.05	23,362.91
1,081.000 COLOPLAST A/S SDB8FMRX8	124.14	47,921.02	134,195.34	0.12	86,274.32
13,465.000 NOVO NORDISK A/S SDBHC8X98	58.08	292,648.20	782,070.34	0.69	489,422.14
1,523.000 TRYG A/S SDBXDZ973	29.67	30,307.61	45,184.39	0.04	14,876.78
1,251.000 ORSTED A/S SDBYT16L1	103.50	81,338.30	129,478.59	0.11	48,140.29
TOTAL EQUITY DANISH KRONE		**983,973.07**	**1,951,374.18**	**1.72**	**967,401.11**
TOTAL ASSETS DANISH KRONE		**1,008,221.90**	**1,975,518.94**	**1.74**	**967,297.04**

EURO CURRENCY UNIT

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		8,524.45	8,679.55	0.01	155.10
	DIVIDENDS RECEIVABLE RECLAIM		159,200.59	153,752.74	0.14	-5,447.85
	NON-BASE CURRENCY		118,940.61	119,962.96	0.11	1,022.35
	FOREIGN TAXES PAYABLE - DIVIDENDS		-257.04	-257.54	-0.00	-0.50
	TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**286,408.61**	**282,137.71**	**0.25**	**-4,270.90**
EQUITY						
2,401.000 EA4651454	OMV AG	56.21	111,881.32	134,971.73	0.12	23,090.41
2,578.000 EA5289833	ERSTE GROUP BANK AG	37.67	80,978.43	97,116.10	0.09	16,137.67
2,505.000 EAB0704T7	RAIFFEISEN BANK INTERNATIONAL	25.13	51,357.29	62,957.60	0.06	11,600.31
2,841.000 EB4497740	KBC GROUP NV	75.27	160,920.16	213,855.85	0.19	52,935.69
669.000 EB5596995	UCB SA	79.59	35,854.46	53,242.53	0.05	17,388.07

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
441.000 COLRUYT SA EB5806220	52.17	19,851.03	23,008.65	0.02	3,157.62
609.000 GROUPE BRUXELLES LAMBERT SA EB7097323	105.47	54,609.62	64,231.29	0.06	9,621.67
1,737.000 PROXIMUS SADP EBB00D9P7	28.65	45,233.16	49,758.45	0.04	4,525.29
1,518.000 AGEAS EBB86S2N3	59.13	54,255.95	89,764.35	0.08	35,508.40
1,622.000 UMICORE SA EBBF44467	48.67	35,842.13	78,945.34	0.07	43,103.21
5,709.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	81.62	322,799.22	465,951.31	0.41	143,152.09
1,476.000 ADIDAS AG ED4031974	325.30	88,150.45	480,143.54	0.42	391,993.09
3,032.000 FRESENIUS SE & CO KGAA ED4352099	56.33	99,424.91	170,783.62	0.15	71,358.71
1,307.000 UNITED INTERNET AG ED4354137	32.87	20,278.07	42,956.91	0.04	22,678.84
402.000 HANNOVER RUECK SE ED4511801	193.41	20,341.76	77,749.51	0.07	57,407.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,885.000 GEA GROUP AG ED4557101	33.09	50,026.18	62,377.10	0.05	12,350.92
572.000 CONTINENTAL AG ED4598584	129.38	58,728.03	74,004.99	0.07	15,276.96
7,778.000 DEUTSCHE POST AG ED4617855	38.18	178,532.54	296,934.68	0.26	118,402.14
1,200.000 MERCK KGAA ED4741846	118.26	79,217.07	141,906.45	0.12	62,689.38
3,682.000 RWE AG ED4768963	30.70	63,568.75	113,038.78	0.10	49,470.03
7,500.000 SAP SE ED4846280	135.06	469,418.86	1,012,944.00	0.89	543,525.14
8,641.000 E.ON SE ED4942907	10.69	66,363.32	92,378.25	0.08	26,014.93
646.000 HENKEL AG & CO KGAA ED5002461	94.29	30,417.97	60,911.34	0.05	30,493.37
7,177.000 BAYER AG ED5069213	81.73	500,676.18	586,570.65	0.52	85,894.47
5,521.000 BASF SE ED5086571	75.60	358,746.32	417,389.67	0.37	58,643.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
830.000 BEIERSDORF AG ED5107401	119.71	65,419.51	99,363.14	0.09	33,943.63
239.000 HOCHTIEF AG ED5108664	127.63	20,642.86	30,503.15	0.03	9,860.29
1,544.000 HEIDELBERGCEMENT AG ED5120677	72.92	97,290.62	112,584.77	0.10	15,294.15
2,255.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	74.04	140,751.27	166,960.43	0.15	26,209.16
3,249.000 ALLIANZ SE ED5231482	245.15	447,960.21	796,505.35	0.70	348,545.14
1,379.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	295.22	239,122.32	407,104.93	0.36	167,982.61
460.000 VOLKSWAGEN AG ED5497109	194.47	56,612.24	89,457.64	0.08	32,845.40
5,638.000 DAIMLER AG ED5529026	55.42	272,749.64	312,445.70	0.28	39,696.06
6,444.000 THYSSENKRUPP AG ED5636920	13.51	75,976.21	87,090.02	0.08	11,113.81
5,593.000 SIEMENS AG ED5727976	130.82	554,392.25	731,654.73	0.64	177,262.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,258.000 DEUTSCHE BANK AG ED5750358	7.76	87,774.23	95,175.19	0.08	7,400.96
3,475.000 BAYERISCHE MOTOREN WERKE AG ED5756025	82.10	199,391.36	285,296.28	0.25	85,904.92
26,863.000 DEUTSCHE TELEKOM AG ED5842353	16.35	401,172.11	439,339.66	0.39	38,167.55
9,557.000 INFINEON TECHNOLOGIES AG ED5889503	22.80	97,495.00	217,880.25	0.19	120,385.25
1,321.000 DEUTSCHE BOERSE AG ED7021964	157.32	140,073.91	207,817.57	0.18	67,743.66
378.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	85.06	20,141.04	32,153.83	0.03	12,012.79
458.000 WIRECARD AG ED7508929	120.67	54,357.62	55,266.29	0.05	908.67
894.000 LANXESS AG EDB05M8B0	67.15	41,428.66	60,030.27	0.05	18,601.61
378.000 MTU AERO ENGINES AG EDB09DHL4	285.79	76,127.85	108,028.05	0.10	31,900.20
2,635.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	40.88	60,957.54	107,722.62	0.09	46,765.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,032.000 RTL GROUP SA EDB1BK205	49.37	51,625.94	50,947.31	0.04	-678.63
712.000 SYMRISE AG EDB1JB4K1	105.29	48,020.96	74,966.84	0.07	26,945.88
1,094.000 BRENNTAG AG EDB4YVF55	54.42	40,922.16	59,534.17	0.05	18,612.01
2,409.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	30.54	63,663.84	73,578.63	0.06	9,914.79
20,236.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	2.90	51,372.44	58,695.32	0.05	7,322.88
501.000 HUGO BOSS AG EDB88MHC8	48.56	22,356.09	24,328.23	0.02	1,972.14
3,547.000 COMMERZBANK AG EDB90LKT5	6.19	21,826.66	21,965.98	0.02	139.32
2,969.000 VONOVIA SE EDBBJPFY6	53.88	100,691.38	159,969.72	0.14	59,278.34
1,173.000 SIEMENS HEALTHINEERS AG EDBD594Y5	48.07	46,704.53	56,380.77	0.05	9,676.24
989.000 INNOGY SE EDBDCFZS2	50.06	45,823.27	49,512.80	0.04	3,689.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,828.000 AROUNDTOWN SA EDBF0CK46	8.96	49,689.36	52,230.77	0.05	2,541.41
1,149.000 ZALANDO SE EDBQV0SV6	50.71	50,259.77	58,271.02	0.05	8,011.25
1,107.000 QIAGEN NV EDBYXS699	34.19	26,788.50	37,849.82	0.03	11,061.32
1,597.000 UNIPER SE EDBZ6CZ40	33.12	44,763.85	52,900.59	0.05	8,136.74
1,233.000 DELIVERY HERO SE EDBZCNB45	79.20	40,736.89	97,658.04	0.09	56,921.15
2,185.000 ENDESA SA EE5271783	26.70	41,212.07	58,348.84	0.05	17,136.77
8,334.000 BANKINTER SA EE5474007	7.33	53,714.74	61,106.31	0.05	7,391.57
52,922.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	5.59	261,053.64	296,014.85	0.26	34,961.21
4,301.000 NATURGY ENERGY GROUP SA EE5650424	25.14	78,860.49	108,144.34	0.10	29,283.85
5,338.000 REPSOL SA EE5669358	15.64	73,389.12	83,467.24	0.07	10,078.12

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
95,447.000 BANCO SANTANDER SA EE5705947	4.19	484,862.79	399,629.43	0.35	-85,233.36
17,991.000 TELEFONICA SA EE5732529	6.99	153,851.20	125,753.63	0.11	-28,097.57
974.000 ENAGAS SA EE7383073	25.53	22,076.69	24,861.98	0.02	2,785.29
1,257.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	40.02	42,141.71	50,301.53	0.04	8,159.82
5,643.000 FERROVIAL SA EEB038516	30.27	86,768.01	170,835.19	0.15	84,067.18
41,399.000 CAIXABANK SA EEB283W91	3.14	93,996.62	130,024.11	0.11	36,027.49
54,053.000 IBERDROLA SA EEB288C92	10.30	372,023.77	556,991.84	0.49	184,968.07
3,878.000 AMADEUS IT GROUP SA EEB3MSM24	81.72	136,775.09	316,902.40	0.28	180,127.31
10,470.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.10	58,061.17	84,853.59	0.07	26,792.42
4,865.000 RED ELECTRICA CORP SA EEBD6FXN0	20.12	80,083.78	97,887.76	0.09	17,803.98

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,338.000 REPSOL SA EEBK80VN7 RTS	0.47	2,524.38	2,534.57	0.00	10.19
8,108.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	35.30	151,452.95	286,233.68	0.25	134,780.73
655.000 AENA SME SA EEBVRZ8L5	191.39	73,208.97	125,357.99	0.11	52,149.02
1,360.000 CELLNEX TELECOM SA EEBX90C09	43.07	52,720.95	58,575.64	0.05	5,854.69
3,878.000 GRIFOLS SA EEBYY3DX0	35.28	40,158.90	136,816.52	0.12	96,657.62
10,921.000 BANKIA SA EEBZ3C3Q7	2.14	21,971.83	23,322.41	0.02	1,350.58
1,468.000 BOUYGUES SA EF4002129	42.52	52,747.00	62,419.80	0.05	9,672.80
4,307.000 AIRBUS SE EF4012250	146.46	180,236.78	630,819.59	0.56	450,582.81
7,816.000 VEOLIA ENVIRONNEMENT SA EF4031870	26.61	147,368.68	208,018.74	0.18	60,650.06
1,929.000 L'OREAL SA EF4057800	296.34	295,473.80	571,639.86	0.50	276,166.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,027.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	464.94	298,892.10	942,432.37	0.83	643,540.27
791.000 THALES SA EF4162790	103.85	40,323.43	82,148.28	0.07	41,824.85
1,534.000 CAPGEMINI SE EF4163434	122.24	99,143.08	187,516.54	0.17	88,373.46
759.000 INGENICO GROUP SA EF4196897	108.66	45,395.26	82,471.42	0.07	37,076.16
542.000 PUBLICIS GROUPE SA EF4380426	45.30	23,410.43	24,554.82	0.02	1,144.39
1,097.000 FAURECIA SE EF4400448	53.91	46,418.01	59,143.30	0.05	12,725.29
239.000 ICADE EF4554400	108.94	20,842.18	26,036.33	0.02	5,194.15
10,735.000 BOLLORE SA EF4572709	4.37	40,899.47	46,874.65	0.04	5,975.18
1,396.000 CIE GENERALE DES ETABLISSEMENT EF4588366	122.46	119,213.55	170,960.79	0.15	51,747.24
1,592.000 PERNOD RICARD SA EF4682326	178.93	171,069.57	284,850.99	0.25	113,781.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,275.000 RENAULT SA EF4712792	47.35	62,307.64	60,367.49	0.05	-1,940.15
209.000 REMY COINTREAU SA EF4741718	122.91	20,128.29	25,688.97	0.02	5,560.68
3,934.000 SCHNEIDER ELECTRIC SE EF4834109	102.71	236,985.11	404,056.22	0.36	167,071.11
7,426.000 VIVENDI SA EF4834778	28.98	181,191.49	215,227.39	0.19	34,035.90
15,296.000 ORANGE SA EF5176179	14.73	236,404.72	225,267.25	0.20	-11,137.47
271.000 HERMES INTERNATIONAL EF5253978	747.81	94,492.49	202,656.37	0.18	108,163.88
1,031.000 DASSAULT SYSTEMES SE EF5330040	164.50	70,129.67	169,601.95	0.15	99,472.28
547.000 KERING SA EF5505070	656.89	92,565.32	359,317.19	0.32	266,751.87
3,012.000 CNP ASSURANCES EF5543980	19.90	54,733.53	59,944.60	0.05	5,211.07
3,845.000 CARREFOUR SA EF5641560	16.78	65,822.09	64,524.39	0.06	-1,297.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
745.000 ATOS SE EF5654787	83.42	51,312.74	62,151.03	0.05	10,838.29
8,595.000 SANOFI EF5671732	100.60	665,720.33	864,643.68	0.76	198,923.35
1,334.000 ACCOR SA EF5852845	46.86	54,031.27	62,517.08	0.06	8,485.81
10,953.000 NOKIA OYJ EF5946456	3.71	79,218.78	40,658.71	0.04	-38,560.07
6,891.000 STMICROELECTRONICS NV EF5962339	26.91	54,202.77	185,411.49	0.16	131,208.72
6,914.000 SOCIETE GENERALE SA EF5966512	34.81	175,641.74	240,706.33	0.21	65,064.59
116.000 EUROFINS SCIENTIFIC SE EF5972643	554.74	42,413.41	64,349.78	0.06	21,936.37
436.000 TELEPERFORMANCE EF5999331	244.03	70,559.78	106,397.73	0.09	35,837.95
1,016.000 EURAZEO SE EF7042395	68.47	49,964.73	69,568.06	0.06	19,603.33
717.000 SODEXO SA EF7062716	118.59	49,175.35	85,030.55	0.07	35,855.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,088.000 AXA SA EF7088422	28.19	346,657.43	425,269.99	0.37	78,612.56
3,631.000 PEUGEOT SA EF7103528	23.91	62,933.86	86,814.49	0.08	23,880.63
724.000 JCDECAUX SA EF7136668	30.85	20,563.28	22,332.72	0.02	1,769.44
2,157.000 ESSILORLUXOTTICA SA EF7212477	152.44	204,308.80	328,803.37	0.29	124,494.57
16,657.000 CREDIT AGRICOLE SA EF7262613	14.51	190,448.12	241,664.97	0.21	51,216.85
6,473.000 BNP PARIBAS SA EF7309687	59.30	311,332.61	383,859.74	0.34	72,527.13
4,245.000 CIE DE SAINT-GOBAIN EF7380480	40.97	140,152.39	173,922.96	0.15	33,770.57
266.000 WENDEL SA EF7390117	133.02	29,973.32	35,382.32	0.03	5,409.00
1,652.000 KLEPIERRE SA EF7582556	38.00	52,131.05	62,770.42	0.06	10,639.37
346.000 GECINA SA EF7742465	179.15	41,952.93	61,986.25	0.05	20,033.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
507.000 COVIVIO EF7745633	113.60	44,037.24	57,593.68	0.05	13,556.44
3,377.000 SES SA EFB00ZQQ8	14.03	47,224.52	47,383.53	0.04	159.01
2,389.000 SAFRAN SA EFB058TZ0	154.51	160,436.30	369,129.47	0.33	208,693.17
13,026.000 ENGIE SA EFB0C2CQ3	16.16	177,880.21	210,552.26	0.19	32,672.05
1,104.000 ALSTOM SA EFB0DJ8Q0	47.40	44,321.82	52,333.11	0.05	8,011.29
752.000 ARKEMA SA EFB0Z5YZ7	106.30	56,514.47	79,938.16	0.07	23,423.69
1,988.000 LEGRAND SA EFB11ZRK7	81.54	87,585.87	162,098.34	0.14	74,512.47
683.000 EIFFAGE SA EFB13X011	114.50	53,737.16	78,200.09	0.07	24,462.93
17,192.000 TOTAL SA EFB15C551	55.23	929,028.85	949,462.58	0.84	20,433.73
306.000 AEROPORTS DE PARIS EFB164FY4	197.67	30,934.18	60,487.71	0.05	29,553.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,553.000 NATIXIS SA EFB1HDJL6	4.44	52,704.03	60,214.01	0.05	7,509.98
824.000 SCOR SE EFB1LB9P7	42.00	21,137.94	34,611.25	0.03	13,473.31
3,644.000 VINCI SA EFB1XH021	111.13	222,787.19	404,948.61	0.36	182,161.42
4,715.000 DANONE SA EFB1Y9TB7	82.95	307,023.67	391,122.22	0.34	84,098.55
3,395.000 AIR LIQUIDE SA EFB1YXBJ6	141.66	297,017.74	480,934.00	0.42	183,916.26
2,024.000 BUREAU VERITAS SA EFB28DTJ8	26.11	32,893.87	52,845.32	0.05	19,951.45
2,370.000 GETLINK SE EFB292JQ6	17.41	24,524.33	41,261.64	0.04	16,737.31
3,832.000 SUEZ EFB3B8D01	15.14	50,882.93	58,004.65	0.05	7,121.72
1,774.000 EDENRED EFB62G1B5	51.75	57,683.23	91,799.62	0.08	34,116.39
555.000 VALEO SA EFBDC5ST5	35.26	21,656.78	19,568.04	0.02	-2,088.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,076.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	157.88	147,905.47	169,878.48	0.15	21,973.01
527.000 WORLDLINE SA/FRANCE EFBNFWR47	70.89	32,133.48	37,356.86	0.03	5,223.38
795.000 AMUNDI SA EFBYZR017	78.46	41,756.16	62,377.89	0.05	20,621.73
12,105.000 ASSICURAZIONI GENERALI SPA EI4056715	20.65	195,920.10	249,948.74	0.22	54,028.64
141,665.000 INTESA SANPAOLO SPA EI4076838	2.64	311,083.58	373,456.03	0.33	62,372.45
14,070.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	11.02	121,902.15	154,998.15	0.14	33,096.00
50,282.000 ENEL SPA EI7144567	7.94	252,750.16	399,154.60	0.35	146,404.44
13,046.000 ENI SPA EI7145051	15.54	214,606.46	202,762.70	0.18	-11,843.76
11,853.000 SNAM SPA EI7251479	5.26	54,128.60	62,347.20	0.05	8,218.60
7,025.000 TENARIS SA EI7538511	11.28	77,392.07	79,249.90	0.07	1,857.83

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,544.000 ATLANTIA SPA EI7667161	23.34	53,972.60	59,368.76	0.05	5,396.16
24,089.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	6.68	118,414.90	160,995.58	0.14	42,580.68
2,498.000 RECORDATI SPA EIB07DRZ3	42.17	84,137.64	105,346.47	0.09	21,208.83
2,304.000 PRYSMIAN SPA EIB1W4V62	24.12	44,116.44	55,578.30	0.05	11,461.86
703.000 FERRARI NV EIBD6G500	166.02	41,678.43	116,710.48	0.10	75,032.05
5,367.000 CNH INDUSTRIAL NV EIBDSV2V8	10.99	41,994.40	58,979.44	0.05	16,985.04
6,394.000 FINECOBANK BANCA FINECO SPA EIBNGN9Z1	12.00	66,171.14	76,724.96	0.07	10,553.82
10,229.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	14.81	89,724.68	151,494.21	0.13	61,769.53
10,111.000 UNICREDIT SPA EIBYMXPS6	14.61	126,704.43	147,771.76	0.13	21,067.33
1,404.000 EXOR NV EIBYSLCX9	77.54	68,753.37	108,869.39	0.10	40,116.02

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,454.000 PIRELLI & C SPA EIBZ5ZHK3	5.77	50,230.25	54,546.27	0.05	4,316.02
1,359.000 RANDSTAD NV EN5228650	61.11	64,266.92	83,047.00	0.07	18,780.08
2,380.000 WOLTERS KLUWER NV EN5671511	72.98	60,143.75	173,704.18	0.15	113,560.43
1,022.000 KONINKLIJKE VOPAK NV EN5809426	54.25	47,569.43	55,443.93	0.05	7,874.50
23,899.000 KONINKLIJKE KPN NV EN5956078	2.95	67,695.40	70,580.86	0.06	2,885.46
6,677.000 KONINKLIJKE PHILIPS NV EN5986620	48.85	235,677.58	326,179.46	0.29	90,501.88
1,937.000 HEINEKEN NV EN7792554	106.55	137,915.92	206,382.89	0.18	68,466.97
1,025.000 HEINEKEN HOLDING NV ENB0CCH48	96.98	68,243.83	99,408.60	0.09	31,164.77
1,330.000 KONINKLIJKE DSM NV ENB0HZL96	130.32	65,384.84	173,328.59	0.15	107,943.75
11,179.000 UNILEVER NV ENB1527V7	57.51	395,253.73	642,855.94	0.57	247,602.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,950.000 ASML HOLDING NV ENB929F49	296.00	228,766.33	873,209.59	0.77	644,443.26
9,434.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	25.03	162,312.00	236,096.58	0.21	73,784.58
1,539.000 AKZO NOBEL NV ENBJ2KSG1	101.74	109,671.15	156,583.09	0.14	46,911.94
3,003.000 PROSUS NV ENBJDS7L4	74.68	224,788.38	224,263.81	0.20	-524.57
4,218.000 NN GROUP NV ENBNG8PQ5	37.96	136,189.83	160,127.72	0.14	23,937.89
2,065.000 ARCELORMITTAL SA ENBYPBS65	17.56	35,661.77	36,257.57	0.03	595.80
5,536.000 RELX PLC ENBYWLC62	25.21	44,121.76	139,570.03	0.12	95,448.27
58.000 ADYEN NV ENBZ1HM46	820.55	41,243.93	47,591.76	0.04	6,347.83
27,591.000 ING GROEP NV ENBZ57394	12.00	283,191.17	331,016.95	0.29	47,825.78
5,152.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	13,545.89	0.00	0.00	-13,545.89

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,130.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	4.34	63,391.26	87,310.65	0.08	23,919.39
8,496.000 GALP ENERGIA SGPS SA EPB1FW752	16.73	112,291.82	142,097.72	0.13	29,805.90
6,118.000 CRH PLC EZ4182240	40.04	153,050.40	244,962.12	0.22	91,911.72
1,079.000 DCC ORD EURO0.25 EZ4189476	101.47	91,457.36	109,487.55	0.10	18,030.19
1,028.000 KINGSPAN GROUP PLC EZ4491237	61.12	41,080.52	62,831.49	0.06	21,750.97
1,480.000 KERRY GROUP PLC EZ4519573	124.71	82,522.67	184,570.43	0.16	102,047.76
1,836.000 SMURFIT KAPPA GROUP PLC EZB1RR824	38.46	52,656.92	70,606.78	0.06	17,949.86
16,216.000 BANK OF IRELAND GROUP PLC EZBD1RP68	5.48	62,432.60	88,864.41	0.08	26,431.81
20,010.000 AIB GROUP PLC EZBF0L353	3.49	50,524.00	69,764.56	0.06	19,240.56
2,731.000 RYANAIR HOLDINGS PLC EZBYTBXV3	16.42	15,228.34	44,848.96	0.04	29,620.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,944.000 WARTSILA OYJ ABP SF4525181	11.06	39,212.29	43,607.33	0.04	4,395.04
4,457.000 UPM-KYMMENE OYJ SF5051252	34.70	68,716.82	154,642.19	0.14	85,925.37
7,104.000 STORA ENSO OYJ SF5072670	14.55	65,051.68	103,386.02	0.09	38,334.34
2,672.000 SAMPO OYJ SF5226037	43.68	82,220.19	116,703.54	0.10	34,483.35
2,738.000 FORTUM OYJ SF5579559	24.70	48,407.27	67,614.91	0.06	19,207.64
2,001.000 ELISA OYJ SF5701518	55.28	53,795.27	110,621.53	0.10	56,826.26
600.000 METSO OYJ SF5713422	39.49	15,887.30	23,693.73	0.02	7,806.43
29,310.000 NOKIA OYJ SF5902942	3.70	147,796.02	108,439.97	0.10	-39,356.05
3,450.000 NESTE OYJ SFB06YV43	34.82	20,342.14	120,128.83	0.11	99,786.69
1,094.000 NOKIAN RENKAAT OYJ SFB07G375	28.77	30,022.80	31,474.02	0.03	1,451.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,305.000 KONE OYJ SFB09M9D1	65.42	71,366.99	150,791.49	0.13	79,424.50
1,226.000 ORION OYJ SFB17NY41	46.33	33,371.48	56,795.15	0.05	23,423.67
236.000 NORDEA BANK ABP SFBFM0SV0	8.13	1,495.38	1,917.95	0.00	422.57
TOTAL EQUITY EURO CURRENCY UNIT		**23,461,806.49**	**35,125,021.73**	**30.94**	**11,663,215.24**
PREFERRED SECURITIES					
1,657.000 HENKEL AG & CO KGAA ED5076705	103.49	125,974.47	171,490.39	0.15	45,515.92
1,429.000 VOLKSWAGEN AG ED5497166	197.83	157,818.37	282,698.21	0.25	124,879.84
194.000 BAYERISCHE MOTOREN WERKE AG ED5756033	61.79	6,992.01	11,987.96	0.01	4,995.95
310.000 SARTORIUS AG ED5843328	214.17	51,352.69	66,393.63	0.06	15,040.94
1,411.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	74.80	86,386.93	105,547.60	0.09	19,160.67
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**428,524.47**	**638,117.79**	**0.56**	**209,593.32**
TOTAL ASSETS EURO CURRENCY UNIT		**24,176,739.57**	**36,045,277.23**	**31.75**	**11,868,537.66**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		7,226.99	7,241.24	0.01	14.25
EQUITY					
21,800.000 BANK OF EAST ASIA LTD/THE FH6075649 HK/00023	2.23	55,436.93	48,681.95	0.04	-6,754.98
14,000.000 CLP HOLDINGS LTD FH6097015 HK/00002	10.51	106,086.65	147,154.70	0.13	41,068.05
8,600.000 HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	32.47	169,796.14	279,242.28	0.25	109,446.14
13,500.000 MTR CORP LTD FH6290057 HK/00066	5.91	55,240.98	79,785.80	0.07	24,544.82
31,000.000 HANG LUNG GROUP LTD FH6408352 HK/00010	2.47	77,300.82	76,626.71	0.07	-674.11
8,400.000 HANG SENG BANK LTD FH6408378 HK/00011	20.66	141,602.78	173,567.08	0.15	31,964.30
14,061.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	4.91	52,384.35	69,025.55	0.06	16,641.20
11,000.000 POWER ASSETS HOLDINGS LTD FH6435322 HK/00006	7.32	69,820.77	80,469.21	0.07	10,648.44

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
24,000.000 WHARF HOLDINGS LTD/THE FH6435579 HK/00004	2.54	53,739.49	61,048.79	0.05	7,309.30
70,240.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	1.95	89,452.61	137,202.29	0.12	47,749.68
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620 HK/00014	3.92	20,761.01	27,445.52	0.02	6,684.51
18,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	7.37	43,931.60	132,600.94	0.12	88,669.34
13,000.000 KERRY PROPERTIES LTD FH6486317 HK/00683	3.18	42,915.36	41,293.41	0.04	-1,621.95
18,500.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	3.47	44,646.76	64,224.57	0.06	19,577.81
70,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769 HK/00017	1.37	86,514.67	95,947.02	0.08	9,432.35
14,500.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	15.31	196,353.16	222,009.04	0.20	25,655.88
17,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	6.67	77,611.71	113,343.52	0.10	35,731.81
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	8.16	31,371.90	81,560.10	0.07	50,188.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,000.000 LINK REIT FHB0PB4M2 HK/00823	10.59	60,465.90	158,820.81	0.14	98,354.91
24,800.000 WYNN MACAU LTD FHB4JSTL9 HK/01128	2.46	49,388.88	61,110.40	0.05	11,721.52
90,400.000 AIA GROUP LTD FHB4TX8S5 HK/01299	10.50	402,627.32	949,038.73	0.84	546,411.41
29,000.000 HKT TRUST & HKT LTD FHB4TXDZ3 HK/06823	1.41	43,097.69	40,866.04	0.04	-2,231.65
28,000.000 SANDS CHINA LTD FHB5B23W5 HK/01928	5.35	79,352.38	149,670.17	0.13	70,317.79
13,250.000 SWIRE PROPERTIES LTD FHB67C2G2 HK/01972	3.32	36,437.59	43,958.07	0.04	7,520.48
88,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	1.03	68,486.18	91,432.66	0.08	22,946.48
14,576.000 CK HUTCHISON HOLDINGS LTD FHBW9P811 HK/00001	9.54	110,526.18	138,991.86	0.12	28,465.68
24,576.000 CK ASSET HOLDINGS LTD FHBYZQ071 HK/01113	7.22	131,373.32	177,417.29	0.16	46,043.97
TOTAL EQUITY HONG KONG DOLLAR		**2,396,723.13**	**3,742,534.51**	**3.30**	**1,345,811.38**
TOTAL ASSETS HONG KONG DOLLAR		**2,403,950.12**	**3,749,775.75**	**3.30**	**1,345,825.63**

ISRAELI SHEKEL

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref		Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
	NON-BASE CURRENCY		1,962.59	1,982.57	0.00	19.98
EQUITY						
13,099.000	BANK HAPOALIM BM FZ6075805	8.29	61,238.67	108,652.68	0.10	47,414.01
12,883.000	BANK LEUMI LE-ISRAEL BM FZ6076423	7.28	70,175.73	93,769.14	0.08	23,593.41
13,079.000	ISRAEL DISCOUNT BANK LTD FZ6451279	4.64	53,344.51	60,623.85	0.05	7,279.34
20,162.000	ISRAEL CHEMICALS LTD FZ6455536	4.70	80,351.25	94,855.96	0.08	14,504.71
503.000	NICE LTD FZ6647132	155.07	31,072.99	77,998.49	0.07	46,925.50
2,496.000	MIZRAHI TEFAHOT BANK LTD FZ6916701	26.64	45,083.80	66,482.92	0.06	21,399.12
	TOTAL EQUITY ISRAELI SHEKEL		**341,266.95**	**502,383.04**	**0.44**	**161,116.09**
	TOTAL ASSETS ISRAELI SHEKEL		**343,229.54**	**504,365.61**	**0.44**	**161,136.07**
JAPANESE YEN						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		34,040.30	34,484.18	0.03	443.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Security ID	Shares/Par Description / Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	DIVIDENDS RECEIVABLE RECLAIM		49,267.63	50,525.59	0.04	1,257.96
	NON-BASE CURRENCY		211,140.63	211,556.33	0.19	415.70
	FOREIGN TAXES PAYABLE - DIVIDENDS		-3,589.27	-3,636.11	-0.00	-46.84
	TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		**290,859.29**	**292,929.99**	**0.26**	**2,070.70**
EQUITY						
FJ6010907	4,000.000 AJINOMOTO CO INC	16.70	39,692.08	66,804.69	0.06	27,112.61
FJ6022100	3,000.000 AMADA HOLDINGS CO LTD	11.50	25,712.53	34,506.56	0.03	8,794.03
FJ6054400	2,500.000 ASAHI GROUP HOLDINGS LTD	45.85	57,881.43	114,630.78	0.10	56,749.35
FJ6054608	11,600.000 ASAHI KASEI CORP	11.35	73,615.05	131,717.50	0.12	58,102.45
FJ6055209	2,200.000 AGC INC/JAPAN	36.16	60,544.32	79,558.31	0.07	19,013.99
FJ6084845	19,100.000 Z HOLDINGS CORP	4.24	47,850.23	81,022.31	0.07	33,172.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 TREND MICRO INC/JAPAN FJ6125283	51.53	27,476.99	36,070.85	0.03	8,593.86
5,500.000 NTT DATA CORP FJ6125630	13.50	43,186.71	74,244.30	0.07	31,057.59
10,000.000 NTT DOCOMO INC FJ6129277	27.95	153,788.85	279,549.10	0.25	125,760.25
5,300.000 BRIDGESTONE CORP FJ6132107	37.45	129,681.08	198,490.91	0.17	68,809.83
500.000 OBIC CO LTD FJ6136744	135.82	46,581.52	67,908.90	0.06	21,327.38
1,700.000 BROTHER INDUSTRIES LTD FJ6146503	20.90	20,615.81	35,525.19	0.03	14,909.38
2,100.000 USS CO LTD FJ6171493	19.01	31,071.72	39,922.70	0.04	8,850.98
4,800.000 CANON INC FJ6172327	27.48	132,868.38	131,908.90	0.12	-959.48
2,600.000 CASIO COMPUTER CO LTD FJ6178969	20.16	19,654.39	52,418.68	0.05	32,764.29
1,100.000 CENTRAL JAPAN RAILWAY CO FJ6183555	202.44	119,724.18	222,682.30	0.20	102,958.12

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,800.000 CHIBA BANK LTD/THE FJ6190568	5.82	67,401.61	80,380.95	0.07	12,979.34
300.000 KOSE CORP FJ6194461	147.23	48,572.32	44,168.39	0.04	-4,403.93
4,000.000 CHUBU ELECTRIC POWER CO INC FJ6195609	14.18	56,978.50	56,737.98	0.05	-240.52
3,800.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.16	46,028.95	50,002.30	0.04	3,973.35
1,800.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	92.75	41,239.93	166,956.52	0.15	125,716.59
8,400.000 RAKUTEN INC FJ6229598	8.60	59,003.33	72,270.53	0.06	13,267.20
12,800.000 KDDI CORP FJ6248994	29.93	161,296.38	383,146.06	0.34	221,849.68
1,100.000 DAIFUKU CO LTD FJ6250024	61.28	54,023.22	67,412.01	0.06	13,388.79
1,000.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	124.04	90,682.27	124,039.56	0.11	33,357.29
1,800.000 DAIKIN INDUSTRIES LTD FJ6250727	142.17	98,216.04	255,900.61	0.23	157,684.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,200.000 DAI NIPPON PRINTING CO LTD FJ6250909	27.24	46,066.20	59,921.78	0.05	13,855.58
5,400.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	31.19	98,583.56	168,447.20	0.15	69,863.64
15,700.000 DAIWA SECURITIES GROUP INC FJ6251444	5.09	66,061.81	79,890.50	0.07	13,828.69
5,600.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	6.50	20,212.29	36,380.03	0.03	16,167.74
4,000.000 PAN PACIFIC INTERNATIONAL HOLD FJ6269867	16.66	33,841.50	66,657.46	0.06	32,815.96
400.000 DISCO CORP FJ6270949	238.33	53,557.15	95,330.11	0.08	41,772.96
2,300.000 EAST JAPAN RAILWAY CO FJ6298544	90.71	167,595.85	208,634.91	0.18	41,039.06
1,500.000 EISAI CO LTD FJ6307204	75.49	60,293.18	113,236.71	0.10	52,943.53
2,100.000 SBI HOLDINGS INC/JAPAN FJ6309465	21.30	42,647.84	44,734.30	0.04	2,086.46
4,400.000 FAMILYMART CO LTD FJ6331279	24.15	78,395.66	106,280.19	0.09	27,884.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 FAST RETAILING CO LTD FJ6332434	598.11	101,414.19	239,245.45	0.21	137,831.26
112,700.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	5.46	563,924.51	615,170.35	0.54	51,245.84
1,800.000 FUJI ELECTRIC CO LTD FJ6356367	30.78	50,300.39	55,403.72	0.05	5,103.33
8,000.000 SUBARU CORP FJ6356409	24.97	109,720.88	199,751.55	0.18	90,030.67
3,300.000 FUJIFILM HOLDINGS CORP FJ6356524	48.13	113,599.80	158,812.97	0.14	45,213.17
1,500.000 FANUC CORP FJ6356938	187.07	189,637.10	280,607.31	0.25	90,970.21
1,300.000 FUJITSU LTD FJ6356946	94.50	75,441.08	122,852.54	0.11	47,411.46
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	48.22	19,916.46	38,573.73	0.03	18,657.27
3,267.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	21.51	20,506.15	70,285.21	0.06	49,779.06
6.000 NIPPON BUILDING FUND INC FJ6396801	7,315.39	25,552.84	43,892.34	0.04	18,339.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	6,625.26	48,152.48	72,877.84	0.06	24,725.36
1,200.000 HAMAMATSU PHOTONICS KK FJ6405875	41.36	22,620.21	49,634.23	0.04	27,014.02
1,900.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	43.06	53,637.85	81,821.94	0.07	28,184.09
1,400.000 DENTSU GROUP INC FJ6416286	34.74	39,968.94	48,631.24	0.04	8,662.30
300.000 HIKARI TSUSHIN INC FJ6416328	252.40	47,173.28	75,721.18	0.07	28,547.90
28,600.000 RESONA HOLDINGS INC FJ6421559	4.41	110,445.41	126,058.43	0.11	15,613.02
600.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	49.23	22,518.43	29,537.61	0.03	7,019.18
7,100.000 HITACHI LTD FJ6429107	42.57	161,150.45	302,227.73	0.27	141,077.28
3,000.000 HITACHI CHEMICAL CO LTD FJ6429123	42.10	43,522.02	126,293.99	0.11	82,771.97
2,000.000 HITACHI METALS LTD FJ6429206	14.84	21,102.39	29,684.84	0.03	8,582.45

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,400.000 HONDA MOTOR CO LTD FJ6435146	28.52	225,710.31	239,536.22	0.21	13,825.91
3,000.000 HOYA CORP FJ6441508	96.16	91,696.64	288,474.80	0.25	196,778.16
1,100.000 IHI CORP FJ6466984	23.69	20,027.03	26,053.83	0.02	6,026.80
4,000.000 ISUZU MOTORS LTD FJ6467107	11.95	21,805.09	47,812.28	0.04	26,007.19
11,000.000 ITOCHU CORP FJ6467800	23.32	101,586.04	256,540.13	0.23	154,954.09
2,900.000 JSR CORP FJ6470986	18.51	46,240.04	53,690.36	0.05	7,450.32
8,400.000 JAPAN TOBACCO INC FJ6474533	22.38	171,070.46	188,019.32	0.17	16,948.86
8,600.000 AEON CO LTD FJ6480043	20.75	127,082.67	178,489.07	0.16	51,406.40
4,500.000 KAJIMA CORP FJ6481322	13.42	22,230.97	60,372.67	0.05	38,141.70
8,100.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	11.64	86,933.38	94,248.44	0.08	7,315.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,500.000 KAO CORP FJ6483807	83.05	109,314.66	290,660.21	0.26	181,345.55
2,600.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	22.16	50,304.16	57,610.30	0.05	7,306.14
600.000 KEIO CORP FJ6487360	60.82	19,995.09	36,494.13	0.03	16,499.04
2,000.000 KIKKOMAN CORP FJ6490802	49.41	23,529.90	98,826.77	0.09	75,296.87
1,480.000 KEYENCE CORP FJ6490992	354.18	157,694.94	524,179.42	0.46	366,484.48
1,400.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	54.47	45,803.55	76,264.09	0.07	30,460.54
6,500.000 KIRIN HOLDINGS CO LTD FJ6493749	21.99	93,773.40	142,949.16	0.13	49,175.76
9,900.000 KOBE STEEL LTD FJ6496023	5.42	50,317.39	53,656.31	0.05	3,338.92
1,000.000 KOITO MANUFACTURING CO LTD FJ6496320	46.93	31,821.93	46,928.91	0.04	15,106.98
6,200.000 KOMATSU LTD FJ6496585	24.31	131,657.66	150,728.31	0.13	19,070.65

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,200.000 KONAMI HOLDINGS CORP FJ6496684	41.27	65,682.72	90,793.65	0.08	25,110.93
8,000.000 KUBOTA CORP FJ6497500	15.88	82,583.48	127,057.74	0.11	44,474.26
2,600.000 KYOCERA CORP FJ6499266	68.83	128,651.46	178,955.60	0.16	50,304.14
2,000.000 KYOWA KIRIN CO LTD FJ6499555	23.68	21,017.20	47,352.20	0.04	26,335.00
5,000.000 TOKIO MARINE HOLDINGS INC FJ6513124	56.31	144,976.32	281,527.48	0.25	136,551.16
29.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	2,146.77	52,620.93	62,256.27	0.05	9,635.34
2,400.000 LION CORP FJ6518800	19.55	49,802.83	46,928.91	0.04	-2,873.92
9,400.000 JFE HOLDINGS INC FJ6543790	12.98	106,519.40	122,046.46	0.11	15,527.06
1,200.000 SOHGO SECURITY SERVICES CO LTD FJ6546355	54.47	54,897.78	65,369.22	0.06	10,471.44
2,000.000 MAKITA CORP FJ6555802	35.06	41,530.35	70,117.32	0.06	28,586.97

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,700.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	37.16	323,983.88	360,419.59	0.32	36,435.71
18,500.000 MARUBENI CORP FJ6569464	7.46	113,484.43	137,990.33	0.12	24,505.90
2,200.000 MARUI GROUP CO LTD FJ6569522	24.55	31,250.19	54,010.58	0.05	22,760.39
16,500.000 PANASONIC CORP FJ6572708	9.47	127,227.55	156,307.79	0.14	29,080.24
119,280.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.55	186,700.57	184,723.47	0.16	-1,977.10
4,500.000 CREDIT SAISON CO LTD FJ6591807	17.49	52,902.25	78,716.35	0.07	25,814.10
2,000.000 MISUMI GROUP INC FJ6595170	25.05	42,660.29	50,094.32	0.04	7,434.03
8,100.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.23	136,960.22	155,739.12	0.14	18,778.90
7,800.000 MITSUBISHI CORP FJ6596780	26.69	167,807.08	208,143.54	0.18	40,336.46
3,400.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	15.40	40,546.54	52,372.67	0.05	11,826.13

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,900.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.79	160,273.01	219,242.23	0.19	58,969.22
2,100.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	39.09	78,956.95	82,086.95	0.07	3,130.00
14,700.000 MITSUI & CO LTD FJ6597309	17.91	222,699.28	263,227.04	0.23	40,527.76
2,600.000 MITSUI CHEMICALS INC FJ6597366	24.66	50,224.35	64,117.78	0.06	13,893.43
7,200.000 MITSUI FUDOSAN CO LTD FJ6597606	24.59	136,019.85	177,026.91	0.16	41,007.06
12,300.000 MITSUBISHI MOTORS CORP FJ6598448	4.21	50,198.35	51,837.13	0.05	1,638.78
4,100.000 MURATA MANUFACTURING CO LTD FJ6610409	62.07	92,799.30	254,507.47	0.22	161,708.17
2,600.000 SEIKO EPSON CORP FJ6616505	15.23	20,581.74	39,595.12	0.03	19,013.38
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	19.64	13,596.23	19,636.53	0.02	6,040.30
1,600.000 NAGOYA RAILROAD CO LTD FJ6619863	31.19	31,311.00	49,910.28	0.04	18,599.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,900.000 RENESAS ELECTRONICS CORP FJ6635679	6.90	72,910.42	102,829.53	0.09	29,919.11
800.000 NINTENDO CO LTD FJ6639556	404.60	106,755.36	323,680.69	0.29	216,925.33
3,500.000 DENSO CORP FJ6640380	45.70	117,467.76	159,935.58	0.14	42,467.82
1,700.000 NEC CORP FJ6640406	41.59	56,530.35	70,706.23	0.06	14,175.88
1,300.000 NIPPON PAINT HOLDINGS CO LTD FJ6640505	51.90	49,696.68	67,467.22	0.06	17,770.54
1,600.000 NIDEC CORP FJ6640687	138.07	104,433.95	220,915.57	0.19	116,481.62
2,000.000 NH FOODS LTD FJ6640760	41.50	67,109.93	82,999.77	0.07	15,889.84
1,815.000 NISSHIN SEIFUN GROUP INC FJ6640968	17.54	19,611.80	31,832.44	0.03	12,220.64
11,200.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	25.37	126,213.80	284,135.26	0.25	157,921.46
6,100.000 NSK LTD FJ6641545	9.58	52,611.02	58,432.02	0.05	5,821.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NISSAN CHEMICAL CORP FJ6641586	42.28	14,192.47	42,282.03	0.04	28,089.56
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	74.72	16,662.57	37,359.10	0.03	20,696.53
1,500.000 NITTO DENKO CORP FJ6641800	56.87	62,658.07	85,300.20	0.08	22,642.13
600.000 NIPPON EXPRESS CO LTD FJ6642121	59.08	27,687.71	35,445.13	0.03	7,757.42
1,500.000 YAMAHA CORP FJ6642386	55.95	19,691.64	83,919.94	0.07	64,228.30
3,000.000 MINEBEA MITSUMI INC FJ6642402	20.95	18,493.86	62,857.14	0.06	44,363.28
22,300.000 NISSAN MOTOR CO LTD FJ6642865	5.85	136,599.30	130,527.07	0.11	-6,072.23
28,400.000 NOMURA HOLDINGS INC FJ6643103	5.18	111,639.19	147,233.12	0.13	35,593.93
2,700.000 NIPPON YUSEN KK FJ6643962	18.23	43,108.31	49,217.39	0.04	6,109.08
600.000 NITORI HOLDINGS CO LTD FJ6644804	158.50	31,302.37	95,100.07	0.08	63,797.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,400.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	136.92	77,796.98	191,690.81	0.17	113,893.83
3,500.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	23.47	58,892.57	82,157.81	0.07	23,265.24
5,100.000 OBAYASHI CORP FJ6656402	11.20	27,081.20	57,112.49	0.05	30,031.29
11,200.000 OJI HOLDINGS CORP FJ6657707	5.48	54,382.10	61,320.45	0.05	6,938.35
8,000.000 OLYMPUS CORP FJ6658804	15.54	82,907.84	124,334.02	0.11	41,426.18
2,100.000 OMRON CORP FJ6659422	59.08	60,109.79	124,057.97	0.11	63,948.18
3,200.000 ONO PHARMACEUTICAL CO LTD FJ6660107	23.02	40,551.81	73,672.88	0.06	33,121.07
1,300.000 TAIHEIYO CEMENT CORP FJ6660206	29.58	30,342.90	38,458.71	0.03	8,115.81
12,300.000 ORIX CORP FJ6661147	16.66	147,470.87	204,971.70	0.18	57,500.83
2,800.000 OSAKA GAS CO LTD FJ6661766	19.24	50,830.59	53,874.39	0.05	3,043.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,900.000 NABTESCO CORP FJ6687571	30.04	47,254.96	57,083.04	0.05	9,828.08
3,400.000 SHINSEI BANK LTD FJ6730934	15.41	45,089.12	52,403.95	0.05	7,314.83
5,400.000 RICOH CO LTD FJ6738226	10.97	51,114.69	59,229.81	0.05	8,115.12
4,400.000 JAPAN EXCHANGE GROUP INC FJ6743887	17.76	54,988.18	78,141.24	0.07	23,153.06
800.000 ROHM CO LTD FJ6747201	80.79	45,098.23	64,633.08	0.06	19,534.85
500.000 SMC CORP/JAPAN FJ6763968	462.76	101,537.22	231,377.95	0.20	129,840.73
12,600.000 SOFTBANK GROUP CORP FJ6770625	43.76	215,505.97	551,420.27	0.49	335,914.30
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	19.19	21,057.94	47,987.12	0.04	26,929.18
1,400.000 SECOM CO LTD FJ6791597	89.97	78,291.54	125,951.69	0.11	47,660.15
4,700.000 SEKISUI CHEMICAL CO LTD FJ6793825	17.52	44,478.87	82,344.60	0.07	37,865.73

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,900.000 SEKISUI HOUSE LTD FJ6793908	21.47	136,474.57	212,575.56	0.19	76,100.99
5,000.000 SHARP CORP/JAPAN FJ6800604	15.50	52,721.89	77,524.73	0.07	24,802.84
3,000.000 SHIMADZU CORP FJ6804366	31.65	42,980.61	94,962.04	0.08	51,981.43
4,000.000 SHIMIZU CORP FJ6804408	10.27	16,694.52	41,076.60	0.04	24,382.08
3,000.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	110.97	173,813.90	332,919.24	0.29	159,105.34
2,000.000 SHIONOGI & CO LTD FJ6804689	62.27	48,670.81	124,536.46	0.11	75,865.65
500.000 SHIMANO INC FJ6804820	163.52	32,958.17	81,757.53	0.07	48,799.36
2,800.000 SHISEIDO CO LTD FJ6805264	71.61	59,101.24	200,502.41	0.18	141,401.17
2,000.000 SUNDRUG CO LTD FJ6817897	36.39	53,103.76	72,785.83	0.06	19,682.07
9,400.000 SONY CORP FJ6821501	68.10	339,388.45	640,160.09	0.56	300,771.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	29.26	19,239.15	29,261.56	0.03	10,022.41
4,400.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	15.20	55,078.68	66,885.67	0.06	11,806.99
1,200.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	28.80	35,515.82	34,561.77	0.03	-954.05
2,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	32.61	57,323.42	65,221.99	0.06	7,898.57
2,400.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	35.08	58,925.68	84,184.95	0.07	25,259.27
11,200.000 SUMITOMO CORP FJ6858941	14.94	133,657.96	167,368.75	0.15	33,710.79
3,100.000 SUZUKI MOTOR CORP FJ6865508	42.02	86,175.29	130,275.59	0.11	44,100.30
550.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	41.09	17,514.34	22,597.19	0.02	5,082.85
1,100.000 TDK CORP FJ6869302	114.01	73,365.86	125,410.62	0.11	52,044.76
1,800.000 TAISEI CORP FJ6870102	41.82	19,835.39	75,279.50	0.07	55,444.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,766.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	39.86	375,960.30	389,292.02	0.34	13,331.72
1,300.000 ADVANTEST CORP FJ6870490	56.68	50,414.69	73,687.60	0.06	23,272.91
1,300.000 SYSMEX CORP FJ6883808	68.54	51,419.98	89,106.97	0.08	37,686.99
4,600.000 TERUMO CORP FJ6885076	35.75	63,146.57	164,444.44	0.14	101,297.87
1,000.000 TOBU RAILWAY CO LTD FJ6895166	36.39	21,427.64	36,392.91	0.03	14,965.27
1,200.000 TOHO CO LTD/TOKYO FJ6895208	41.82	19,177.40	50,186.33	0.04	31,008.93
5,200.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	9.96	51,728.78	51,772.71	0.05	43.93
11,800.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.30	45,043.91	50,707.15	0.04	5,663.24
2,200.000 TOKYO GAS CO LTD FJ6895448	24.40	48,486.50	53,676.56	0.05	5,190.06
1,200.000 TOKYO ELECTRON LTD FJ6895679	220.15	83,334.53	264,182.19	0.23	180,847.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 TOKYU CORP FJ6896545	18.58	42,690.55	74,313.32	0.07	31,622.77
3,300.000 TOPPAN PRINTING CO LTD FJ6897022	20.81	50,816.19	68,657.00	0.06	17,840.81
13,300.000 TORAY INDUSTRIES INC FJ6897147	6.82	83,224.49	90,698.23	0.08	7,473.74
4,500.000 TOSHIBA CORP FJ6897212	34.09	130,031.52	153,416.14	0.14	23,384.62
1,000.000 TOTO LTD FJ6897469	42.70	28,117.62	42,696.11	0.04	14,578.49
4,700.000 LIXIL GROUP CORP FJ6900214	17.38	56,859.08	81,695.88	0.07	24,836.80
4,000.000 TOSOH CORP FJ6900289	15.60	50,863.44	62,387.85	0.05	11,524.41
1,200.000 TOYOTA INDUSTRIES CORP FJ6900545	58.25	41,638.12	69,896.48	0.06	28,258.36
2,200.000 TOYOTA TSUSHO CORP FJ6900586	35.52	49,563.91	78,141.24	0.07	28,577.33
17,120.000 TOYOTA MOTOR CORP FJ6900644	70.98	739,806.62	1,215,216.70	1.07	475,410.08

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 UNICHARM CORP FJ6911484	34.05	40,677.61	102,139.40	0.09	61,461.79
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	86.87	46,388.22	95,561.07	0.08	49,172.85
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.32	32,761.71	44,676.33	0.04	11,914.62
800.000 YAKULT HONSHA CO LTD FJ6985116	55.49	24,554.07	44,389.23	0.04	19,835.16
2,700.000 YAMAHA MOTOR CO LTD FJ6985264	20.27	44,672.41	54,732.92	0.05	10,060.51
11,000.000 ASTELLAS PHARMA INC FJ6985389	17.21	79,991.02	189,279.96	0.17	109,288.94
4,600.000 YAMATO HOLDINGS CO LTD FJ6985561	17.18	72,314.46	79,026.45	0.07	6,711.99
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	38.37	18,589.69	76,742.58	0.07	58,152.89
2,300.000 YOKOGAWA ELECTRIC CORP FJ6986429	17.75	32,622.92	40,825.40	0.04	8,202.48
3,200.000 M3 INC FJB02K2M5	30.41	32,221.29	97,317.69	0.09	65,096.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted]

12/31/2019

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	14.57	19,317.94	23,306.19	0.02	3,988.25
5,400.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	36.83	151,810.77	198,906.83	0.18	47,096.06
4,400.000 DAIICHI SANKYO CO LTD FJB0J7D93	66.51	80,402.83	292,645.03	0.26	212,242.20
1,600.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	61.02	30,521.85	97,626.87	0.09	67,105.02
13,700.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	7.52	78,208.85	103,057.28	0.09	24,848.43
3,800.000 SUMCO CORP FJB0M0C87	16.80	45,087.30	63,849.09	0.06	18,761.79
600.000 TSURUHA HOLDINGS INC FJB0MKZN5	129.01	55,003.88	77,405.10	0.07	22,401.22
5,700.000 INPEX CORP FJB10RB16	10.46	51,142.38	59,609.38	0.05	8,467.00
1,800.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	24.11	31,479.62	43,395.44	0.04	11,915.82
1,800.000 IDEMITSU KOSAN CO LTD FJB1FF8P7	27.88	50,495.67	50,186.33	0.04	-309.34

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,100.000 AOZORA BANK LTD FJB1G1851	26.60	75,686.46	82,466.99	0.07	6,780.53
3,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	19.37	54,663.61	58,109.04	0.05	3,445.43
1,200.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	24.18	19,452.09	29,018.63	0.03	9,566.54
2,500.000 ZOZO INC FJB292RC9	19.20	47,313.04	48,010.12	0.04	697.08
3,800.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	33.23	102,736.75	126,264.55	0.11	23,527.80
2,500.000 PERSOL HOLDINGS CO LTD FJB3CY701	18.87	39,755.27	47,181.96	0.04	7,426.69
700.000 HOSHIZAKI CORP FJB3FF8W8	89.63	41,665.29	62,737.52	0.06	21,072.23
400.000 TAISHO PHARMACEUTICAL HOLDINGS FJB3QX5G5	74.63	26,137.77	29,850.47	0.03	3,712.70
3,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	44.93	100,045.53	152,769.26	0.13	52,723.73
6,000.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.71	83,618.48	100,289.85	0.09	16,671.37

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	67.91	19,510.65	67,908.90	0.06	48,398.25
13,015.000 JXTG HOLDINGS INC FJB627LW8	4.58	44,641.51	59,628.88	0.05	14,987.37
2,100.000 SOMPO HOLDINGS INC FJB62G7K0	39.57	56,680.99	83,091.78	0.07	26,410.79
4,300.000 NEXON CO LTD FJB63QM79	13.34	52,777.80	57,372.90	0.05	4,595.10
1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	31.26	24,419.12	31,258.34	0.03	6,839.22
1,000.000 PEPTIDREAM INC FJB97SH97	51.53	49,744.78	51,529.79	0.05	1,785.01
10.000 NIPPON PROLOGIS REIT INC FJB98BC64	2,543.36	20,028.43	25,433.63	0.02	5,405.20
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.82	27,237.03	33,457.56	0.03	6,220.53
11,500.000 SOFTBANK CORP FJBF5M0K1	13.43	149,545.22	154,444.44	0.14	4,899.22
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	2.58	21,665.59	15,072.46	0.01	-6,593.13

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 SEIBU HOLDINGS INC FJBKY6H33	16.52	44,094.91	42,944.56	0.04	-1,150.35
7,900.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	37.72	96,257.16	297,971.92	0.26	201,714.76
34.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,707.84	50,995.88	58,066.71	0.05	7,070.83
16,000.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	9.44	144,805.86	151,055.90	0.13	6,250.04
13,100.000 JAPAN POST BANK CO LTD FJBYT8165	9.66	119,213.58	126,570.04	0.11	7,356.46
TOTAL EQUITY JAPANESE YEN		**17,435,417.13**	**27,560,219.22**	**24.28**	**10,124,802.09**
TOTAL ASSETS JAPANESE YEN		**17,726,276.42**	**27,853,149.21**	**24.53**	**10,126,872.79**
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,393.10	1,457.98	0.00	64.88
EQUITY					
3,948.000 RYMAN HEALTHCARE LTD AN6161524	11.02	29,033.49	43,495.25	0.04	14,461.76
5,247.000 A2 MILK CO LTD AN6287253	10.13	44,512.45	53,169.13	0.05	8,656.68

BNY MELLON

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Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,633.000 FISHER & PAYKEL HEALTHCARE COR AN6340250	14.98	43,639.52	69,389.51	0.06	25,749.99
13,044.000 SPARK NEW ZEALAND LTD AN6881436	2.92	15,274.71	38,104.58	0.03	22,829.87
9,899.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	5.90	31,026.13	58,435.65	0.05	27,409.52
9,080.000 MERIDIAN ENERGY LTD ANBWFD052	3.37	18,647.52	30,629.11	0.03	11,981.59
TOTAL EQUITY NEW ZEALAND DOLLAR		**182,133.82**	**293,223.23**	**0.26**	**111,089.41**
TOTAL ASSETS NEW ZEALAND DOLLAR		**183,526.92**	**294,681.21**	**0.26**	**111,154.29**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		2,705.80	2,717.93	0.00	12.13
NON-BASE CURRENCY		833.11	866.88	0.00	33.77
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE		**3,538.91**	**3,584.81**	**0.00**	**45.90**
EQUITY					
7,525.000 DNB ASA SN4263307	18.66	100,902.20	140,441.32	0.12	39,539.12
5,765.000 TELENOR ASA SN4732491	17.92	92,621.30	103,296.72	0.09	10,675.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,002.000 EQUINOR ASA SN7133606	19.97	67,255.37	79,927.96	0.07	12,672.59
1,255.000 YARA INTERNATIONAL ASA SN7751258	41.56	52,256.48	52,157.77	0.05	-98.71
2,081.000 MOWI ASA SNB02L489	25.97	50,229.87	54,042.11	0.05	3,812.24
19,223.000 NORSK HYDRO ASA SNB11HK30	3.71	57,856.51	71,402.90	0.06	13,546.39
3,152.000 AKER BP ASA SNB1L95G4	32.77	80,077.24	103,305.45	0.09	23,228.21
4,128.000 ORKLA ASA SNB1VQF41	10.12	30,212.79	41,790.64	0.04	11,577.85
1,834.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	20.97	25,861.87	38,454.87	0.03	12,593.00
1,893.000 ADEVINTA ASA SNBJ0DP44	11.84	18,231.10	22,404.15	0.02	4,173.05
1,893.000 SCHIBSTED ASA SNBWVFKQ2	28.65	43,743.52	54,243.90	0.05	10,500.38
TOTAL EQUITY NORWEGIAN KRONE		**619,248.25**	**761,467.79**	**0.67**	**142,219.54**
TOTAL ASSETS NORWEGIAN KRONE		**622,787.16**	**765,052.60**	**0.67**	**142,265.44**

POUND STERLING

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
	RECEIVABLE FOR INVESTMENTS SOLD		737.04	755.71	0.00	18.67
	DIVIDENDS RECEIVABLE		43,985.63	45,026.93	0.04	1,041.30
	DIVIDENDS RECEIVABLE RECLAIM		535.82	556.26	0.00	20.44
	NON-BASE CURRENCY		41,151.49	41,758.68	0.04	607.19
	TOTAL CASH & CASH EQUIVALENTS POUND STERLING		**86,409.98**	**88,097.58**	**0.08**	**1,687.60**
EQUITY						
5,123.000 EX0028368	BARRICK GOLD CORP	18.62	63,082.48	95,380.20	0.08	32,297.72
4,905.000 EX0053671	ASHTEAD GROUP PLC	31.98	88,680.73	156,859.28	0.14	68,178.55
7,329.000 EX0081185	BARRATT DEVELOPMENTS PLC	9.89	51,023.00	72,488.08	0.06	21,465.08
7,221.000 EX0136708	BRITISH LAND CO PLC/THE	8.46	51,818.25	61,107.74	0.05	9,289.49
28,970.000 EX0216237	AVIVA PLC	5.55	136,394.23	160,688.72	0.14	24,294.49

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19,024.000 DIAGEO PLC EX0237407	42.40	434,758.24	806,591.42	0.71	371,833.18
1,789.000 SCHRODERS PLC EX0240542	44.17	50,989.98	79,015.06	0.07	28,025.08
27,803.000 BAE SYSTEMS PLC EX0263494	7.48	167,911.28	208,027.27	0.18	40,115.99
19,546.000 BRITISH AMERICAN TOBACCO PLC EX0287584	42.81	695,413.62	836,750.50	0.74	141,336.88
2,427.000 HALMA PLC EX0405202	28.03	57,055.54	68,032.96	0.06	10,977.42
14,923.000 STANDARD CHARTERED PLC EX0408289	9.44	112,747.89	140,836.09	0.12	28,088.20
1,463.000 IMPERIAL BRANDS PLC EX0454499	24.76	39,100.09	36,223.26	0.03	-2,876.83
135,761.000 HSBC HOLDINGS PLC EX0540529	7.84	1,209,316.86	1,064,528.51	0.94	-144,788.35
37,015.000 LEGAL & GENERAL GROUP PLC EX0560394	4.01	62,382.01	148,577.93	0.13	86,195.92
6,928.000 MEGGITT PLC EX0575806	8.70	45,519.02	60,280.23	0.05	14,761.21

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
39,875.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.65	90,254.16	105,543.16	0.09	15,289.00
4,175.000 ASSOCIATED BRITISH FOODS PLC EX0673122	34.42	96,356.64	143,691.00	0.13	47,334.36
12,791.000 PEARSON PLC EX0677602	8.44	122,131.44	107,938.87	0.10	-14,192.57
2,595.000 PERSIMMON PLC EX0682537	35.70	61,339.52	92,646.72	0.08	31,307.20
15,639.000 PRUDENTIAL PLC EX0709959	19.20	145,465.66	300,200.42	0.26	154,734.76
6,707.000 RIO TINTO PLC EX0718877	59.65	289,629.34	400,095.97	0.35	110,466.63
4,988.000 TRAVIS PERKINS PLC EX0773963	21.22	65,873.75	105,857.81	0.09	39,984.06
7,812.000 SSE PLC EX0790876	19.06	105,040.42	148,869.60	0.13	43,829.18
146,217.000 BP PLC EX0798051	6.25	928,683.22	913,493.78	0.80	-15,189.44
354,370.000 LLOYDS BANKING GROUP PLC EX0870611	0.83	254,378.56	293,407.29	0.26	39,028.73

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
41,222.000 TAYLOR WIMPEY PLC EX0878234	2.56	69,684.44	105,613.51	0.09	35,929.07
62,957.000 TESCO PLC EX0884703	3.38	155,355.70	212,842.63	0.19	57,486.93
5,966.000 SMITH & NEPHEW PLC EX0922321	24.28	74,331.62	144,830.88	0.13	70,499.26
39,536.000 GLAXOSMITHKLINE PLC EX0925282	23.57	771,626.07	931,756.87	0.82	160,130.80
4,438.000 WEIR GROUP PLC/THE EX0946585	20.00	75,375.80	88,747.14	0.08	13,371.34
6,475.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	8.34	42,089.52	53,988.40	0.05	11,898.88
9,957.000 ASTRAZENECA PLC EX0989528	100.77	529,049.29	1,003,404.05	0.88	474,354.76
100,434.000 BT GROUP PLC EX3091355	2.55	199,368.02	256,041.31	0.23	56,673.29
945.000 CARNIVAL PLC EX3121525	48.27	39,677.65	45,618.83	0.04	5,941.18
25,936.000 MARKS & SPENCER GROUP PLC EX3127480	2.83	60,154.74	73,355.86	0.06	13,201.12

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,484.000 BARCLAYS PLC EX3134866	2.38	145,446.67	179,635.38	0.16	34,188.71
1,582.000 INTERTEK GROUP PLC EX3163832	77.52	53,999.85	122,643.55	0.11	68,643.70
3,133.000 BURBERRY GROUP PLC EX3174300	29.21	50,562.59	91,517.24	0.08	40,954.65
1,246.000 NEXT PLC EX3208983	92.97	48,098.08	115,841.81	0.10	67,743.73
30,387.000 J SAINSBURY PLC EXB019KW9	3.05	73,651.75	92,546.65	0.08	18,894.90
1,734.000 ADMIRAL GROUP PLC EXB02J636	30.59	39,593.96	53,040.42	0.05	13,446.46
1,003.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	64.37	42,573.68	64,562.71	0.06	21,989.03
36,233.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	29.61	1,053,555.33	1,072,792.55	0.94	19,237.22
26,227.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.67	636,296.14	778,096.77	0.69	141,800.63
3,636.000 BUNZL PLC EXB0744B8	27.36	67,999.97	99,466.73	0.09	31,466.76

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,576.000 RENTOKIL INITIAL PLC EXB082RF7	6.00	54,972.08	69,468.94	0.06	14,496.86
2,267.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	102.67	62,866.08	232,748.64	0.21	169,882.56
9,196.000 UNILEVER PLC EXB10RZP7	57.63	311,064.43	529,995.36	0.47	218,930.93
5,070.000 TUI AG EXB11LJN2	12.64	50,942.49	64,061.81	0.06	13,119.32
6,790.000 EXPERIAN PLC EXB19NLV9	33.81	81,210.55	229,553.74	0.20	148,343.19
998.000 MONDI PLC EXB1CRLC8	23.48	21,556.31	23,434.23	0.02	1,877.92
1,831.000 SEVERN TRENT PLC EXB1FH8J7	33.32	38,538.51	61,004.27	0.05	22,465.76
1,414.000 WHITBREAD PLC EXB1KJJ48	64.20	49,923.07	90,775.10	0.08	40,852.03
2,009.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	25.63	32,524.07	51,498.53	0.05	18,974.46
4,517.000 SMITHS GROUP PLC EXB1WY232	22.35	78,363.56	100,948.32	0.09	22,584.76

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,958.000 ANGLO AMERICAN PLC EXB1XZS89	28.79	177,346.75	315,445.95	0.28	138,099.20
8,396.000 3I GROUP PLC EXB1YW440	14.55	51,787.66	122,126.16	0.11	70,338.50
5,491.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	81.19	357,533.88	445,835.86	0.39	88,301.98
10,034.000 RELX PLC EXB2B0DG6	25.24	131,721.29	253,289.38	0.22	121,568.09
5,826.000 UNITED UTILITIES GROUP PLC EXB39J2M5	12.50	53,756.96	72,811.55	0.06	19,054.59
3,584.000 OCADO GROUP PLC EXB3MBS72	16.94	52,885.08	60,725.69	0.05	7,840.61
53,995.000 GLENCORE PLC EXB4T3BW4	3.12	138,269.68	168,345.56	0.15	30,075.88
11,543.000 JOHN WOOD GROUP PLC EXB5N0P81	5.28	51,757.57	60,936.99	0.05	9,179.42
6,683.000 GVC HOLDINGS PLC EXB5VQMV7	11.71	50,498.27	78,280.92	0.07	27,782.65
11,421.000 SEGRO PLC EXB5ZN1N1	11.89	61,608.72	135,746.09	0.12	74,137.37

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,910.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	9.05	131,356.65	125,895.13	0.11	-5,461.52
3,954.000 EASYJET PLC EXB7KR2P8	18.87	44,425.07	74,616.19	0.07	30,191.12
17,091.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	3.18	48,998.52	54,407.05	0.05	5,408.53
11,757.000 SAGE GROUP PLC/THE EXB8C3BL7	9.92	64,199.40	116,657.39	0.10	52,457.99
10,250.000 WPP PLC EXB8KF9B6	14.13	111,962.84	144,816.70	0.13	32,853.86
1,734.000 COCA-COLA HBC AG EXB9895B6	33.98	41,822.89	58,921.04	0.05	17,098.15
11,700.000 COMPASS GROUP PLC EXBD6K458	25.04	136,895.71	292,941.97	0.26	156,046.26
20,842.000 NATIONAL GRID PLC EXBDR05C3	12.51	220,230.73	260,725.39	0.23	40,494.66
22,911.000 STANDARD LIFE ABERDEEN PLC EXBF8Q6K3	4.35	71,888.13	99,582.77	0.09	27,694.64
18,612.000 BHP GROUP PLC EXBH0P3Z9	23.54	350,440.46	438,092.20	0.39	87,651.74

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
138,896.000 VODAFONE GROUP PLC EXBH4HKS0	1.94	263,228.65	270,042.03	0.24	6,813.38
1,282.000 INTERCONTINENTAL HOTELS GROUP EXBHJYC07	68.99	41,079.10	88,449.00	0.08	47,369.90
1,334.000 CRODA INTERNATIONAL PLC EXBJFFLV0	67.83	57,394.41	90,481.48	0.08	33,087.07
1,900.000 FERGUSON PLC EXBJVNSS5	90.75	77,594.68	172,416.21	0.15	94,821.53
14,112.000 M&G PLC EXBKFB1C0	3.14	19,773.51	44,344.23	0.04	24,570.72
14,018.000 RSA INSURANCE GROUP PLC EXBKKMKR6	7.49	89,650.84	105,033.88	0.09	15,383.04
8,410.000 INFORMA PLC EXBMJ6DW6	11.35	68,951.50	95,479.63	0.08	26,528.13
7,654.000 AUTO TRADER GROUP PLC EXBVYVFW2	7.88	45,079.56	60,290.27	0.05	15,210.71
11,190.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	4.14	43,446.91	46,324.85	0.04	2,877.94
57,203.000 MELROSE INDUSTRIES PLC EXBZ1G438	3.18	116,593.64	181,946.99	0.16	65,353.35

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,909.000 JOHNSON MATTHEY PLC EXBZ4BQC2	39.69	99,319.33	115,456.78	0.10	16,137.45
TOTAL EQUITY POUND STERLING		**13,707,296.34**	**18,297,429.43**	**16.12**	**4,590,133.09**
TOTAL ASSETS POUND STERLING		**13,793,706.32**	**18,385,527.01**	**16.19**	**4,591,820.69**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		2,780.02	2,801.68	0.00	21.66
NON-BASE CURRENCY		5,793.32	5,888.67	0.01	95.35
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR		**8,573.34**	**8,690.35**	**0.01**	**117.01**
EQUITY					
24,900.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.93	57,892.85	72,960.25	0.06	15,067.40
18,000.000 DBS GROUP HOLDINGS LTD FM6175208	19.25	238,886.35	346,439.59	0.31	107,553.24
23,300.000 CAPITALAND LTD FM6309302	2.79	51,387.98	64,979.73	0.06	13,591.75
24,100.000 CAPITALAND MALL TRUST FM6420125	1.83	33,355.81	44,090.28	0.04	10,734.47
15,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.21	20,779.81	33,131.30	0.03	12,351.49

BNY MELLON

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28,600.000 COMFORTDELGRO CORP LTD FM6603738	1.77	35,258.63	50,621.35	0.04	15,362.72
13,900.000 UNITED OVERSEAS BANK LTD FM6916783	19.64	214,423.87	273,007.10	0.24	58,583.23
4,100.000 VENTURE CORP LTD FM6927376	12.05	42,537.06	49,395.75	0.04	6,858.69
55,400.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.51	123,145.96	138,845.05	0.12	15,699.09
34,300.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	8.17	238,964.24	280,083.29	0.25	41,119.05
12,900.000 KEPPEL CORP LTD FMB1VQ5C0	5.03	56,405.66	64,948.50	0.06	8,542.84
52,700.000 GENTING SINGAPORE LTD FMBDRTVP5	0.68	33,806.84	36,056.97	0.03	2,250.13
TOTAL EQUITY SINGAPORE DOLLAR		**1,146,845.06**	**1,454,559.16**	**1.28**	**307,714.10**
TOTAL ASSETS SINGAPORE DOLLAR		**1,155,418.40**	**1,463,249.51**	**1.29**	**307,831.11**
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		5,223.55	4,623.07	0.00	-600.48

BNY MELLON

Asset Detail - By Currency

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	NON-BASE CURRENCY		86.42	88.12	0.00	1.70
	TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		**5,309.97**	**4,711.19**	**0.00**	**-598.78**
EQUITY						
14,492.000	SKANDINAVISKA ENSKILDA BANKEN SS4813340	9.41	114,247.64	136,358.14	0.12	22,110.50
9,733.000	SWEDBANK AB SS4846522	14.90	118,242.63	144,990.88	0.13	26,748.25
1,400.000	SWEDISH MATCH AB SS5048565	51.58	33,672.32	72,205.58	0.06	38,533.26
2,000.000	SECURITAS AB SS5554042	17.25	21,514.03	34,493.99	0.03	12,979.96
4,182.000	INVESTOR AB SS5679591	54.61	113,414.67	228,375.92	0.20	114,961.25
5,909.000	HENNES & MAURITZ AB SS5687438	20.35	88,179.86	120,237.19	0.11	32,057.33
14,557.000	TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	8.71	86,053.47	126,830.74	0.11	40,777.27
24,832.000	TELIA CO AB SS5978381	4.30	108,211.90	106,770.93	0.09	-1,440.97

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE MON - [redacted]

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2,718.000 SKANSKA AB SS7142093	22.61	42,485.29	61,467.53	0.05	18,982.24
2,680.000 LUNDIN PETROLEUM AB SS7187627	34.00	70,632.78	91,126.96	0.08	20,494.18
2,701.000 ALFA LAVAL AB SS7332686	25.20	43,727.45	68,065.64	0.06	24,338.19
349.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	47.92	14,619.97	16,724.77	0.01	2,104.80
2,800.000 HUSQVARNA AB SSB12PJ24	8.01	20,398.59	22,439.36	0.02	2,040.77
140.000 MODERN TIMES GROUP MTG AB SSB151P43	11.93	2,044.01	1,669.79	0.00	-374.22
4,157.000 SKF AB SSB1Q3J35	20.23	62,303.14	84,107.64	0.07	21,804.50
13,742.000 VOLVO AB SSB1QH836	16.76	158,649.20	230,328.84	0.20	71,679.64
3,579.000 SANDVIK AB SSB1VQ251	19.51	51,136.17	69,832.37	0.06	18,696.20
4,160.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	10.15	14,214.14	42,217.49	0.04	28,003.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,966.000 HEXAGON AB SSB1XFTL9	56.08	49,816.34	110,260.07	0.10	60,443.73
502.000 ETRION CORP SSB5TZGM3	0.15	279.38	76.26	0.00	-203.12
6,614.000 TELE2 AB SSB97C732	14.51	52,811.71	95,984.09	0.08	43,172.38
5,090.000 ATLAS COPCO AB SSBD97BN3	39.91	73,512.24	203,142.17	0.18	129,629.93
2,898.000 ATLAS COPCO AB SSBD97BS2	34.74	39,563.57	100,675.63	0.09	61,112.06
400.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	4.45	1,029.21	1,781.00	0.00	751.79
5,090.000 EPIROC AB SSBDZV110	12.22	21,692.77	62,176.95	0.05	40,484.18
2,898.000 EPIROC AB SSBDZV128	11.86	12,573.87	34,378.93	0.03	21,805.06
4,591.000 ESSITY AB SSBF1K7P7	32.24	67,290.89	148,013.72	0.13	80,722.83
140.000 NORDIC ENTERTAINMENT GROUP AB SSBHWV254	32.35	2,848.17	4,528.55	0.00	1,680.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,488.000 BOLIDEN AB SSBJV12J7	26.55	62,150.89	92,593.03	0.08	30,442.14
2,547.000 KINNEVIK AB SSBK9X804	24.46	55,558.00	62,307.43	0.05	6,749.43
5,551.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	10.78	51,732.46	59,832.59	0.05	8,100.13
6,761.000 ASSA ABLOY AB SSBYPC1T6	23.39	69,066.97	158,172.32	0.14	89,105.35
32,195.000 NORDEA BANK ABP SSBYZF9J2	8.08	199,562.54	260,144.94	0.23	60,582.40
TOTAL EQUITY SWEDISH KRONA		**1,923,236.27**	**3,052,311.44**	**2.69**	**1,129,075.17**
TOTAL ASSETS SWEDISH KRONA		**1,928,546.24**	**3,057,022.63**	**2.69**	**1,128,476.39**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		131,214.01	134,061.05	0.12	2,847.04
NON-BASE CURRENCY		986.08	1,006.44	0.00	20.36
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		**132,200.09**	**135,067.49**	**0.12**	**2,867.40**
EQUITY					
40.000 SGS SA ES4824771	2,737.65	60,493.76	109,505.86	0.10	49,012.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
308.000 SWISSCOM AG ES5533975	529.35	128,643.60	163,041.05	0.14	34,397.45
8.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	7,760.62	44,657.30	62,084.99	0.05	17,427.69
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	88,294.52	27,285.93	88,294.52	0.08	61,008.59
68.000 GIVAUDAN SA ES5980614	3,130.07	84,927.24	212,844.53	0.19	127,917.29
1,110.000 ZURICH INSURANCE GROUP AG ES5983816	410.08	292,612.74	455,187.69	0.40	162,574.95
16,173.000 NOVARTIS AG ES7103066	94.90	902,137.83	1,534,877.57	1.35	632,739.74
10,454.000 ABB LTD ES7108891	24.13	201,675.93	252,295.12	0.22	50,619.19
5,517.000 ROCHE HOLDING AG ES7110384	324.26	1,079,836.71	1,788,958.54	1.58	709,121.83
1,373.000 ADECCO GROUP AG ES7110723	63.22	65,304.34	86,802.35	0.08	21,498.01
2,562.000 LAFARGEHOLCIM LTD ES7110756	55.46	119,977.20	142,076.11	0.13	22,098.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,121.000 CLARIANT AG ES7113990	22.31	56,412.26	69,616.98	0.06	13,204.72
22,948.000 NESTLE SA ES7123874	108.20	1,373,677.79	2,483,080.95	2.19	1,109,403.16
425.000 BALOISE HOLDING AG ES7124591	180.72	42,690.13	76,805.91	0.07	34,115.78
409.000 TEMENOS AG ES7147899	158.21	50,174.46	64,706.77	0.06	14,532.31
388.000 SONOVA HOLDING AG ES7156031	228.74	49,090.07	88,750.97	0.08	39,660.90
67.000 STRAUMANN HOLDING AG ES7156833	981.46	41,860.07	65,758.04	0.06	23,897.97
13,810.000 CREDIT SUISSE GROUP AG ES7171584	13.53	160,273.34	186,895.29	0.16	26,621.95
183.000 SWATCH GROUP AG/THE ES7184728	278.82	51,562.30	51,024.94	0.04	-537.36
930.000 SWATCH GROUP AG/THE ES7184736	52.82	51,002.61	49,124.28	0.04	-1,878.33
514.000 LONZA GROUP AG ES7333374	364.74	72,595.43	187,478.49	0.17	114,883.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
252.000 SWISS LIFE HOLDING AG ES7437803	501.68	41,974.42	126,422.88	0.11	84,448.46
88.000 EMS-CHEMIE HOLDING AG ES7635612	657.30	51,045.72	57,842.72	0.05	6,797.00
679.000 SWISS PRIME SITE AG ESB083BH9	115.56	52,071.96	78,463.47	0.07	26,391.51
1,399.000 PARGESA HOLDING SA ESB0CDLF5	83.08	97,721.77	116,228.17	0.10	18,506.40
615.000 DUFRY AG ESB0R80X4	99.16	49,242.16	60,982.39	0.05	11,740.23
119.000 PARTNERS GROUP HOLDING AG ESB119QG7	916.40	44,511.89	109,052.10	0.10	64,540.21
397.000 SCHINDLER HOLDING AG ESB11TCY9	254.25	56,793.67	100,936.03	0.09	44,142.36
425.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	168.53	49,405.66	71,626.99	0.06	22,221.33
260.000 GEBERIT AG ESB1WGG94	560.95	55,746.66	145,848.09	0.13	90,101.43
1,287.000 JULIUS BAER GROUP LTD ESB4R2R51	51.56	48,691.31	66,360.21	0.06	17,668.90

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,623.000 SWISS RE AG ESB545MG7	112.25	144,734.03	294,439.10	0.26	149,705.07
3,927.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	78.55	192,526.91	308,450.06	0.27	115,923.15
701.000 IDORSIA LTD ESBF0YK60	30.92	5,621.64	21,673.92	0.02	16,052.28
1,020.000 SIKA AG ESBF2DSG4	187.79	42,699.35	191,549.54	0.17	148,850.19
3,205.000 ALCON INC ESBJT1GR2	56.59	115,191.13	181,374.50	0.16	66,183.37
18,599.000 UBS GROUP AG ESBRJL171	12.62	251,137.02	234,804.34	0.21	-16,332.68
342.000 VIFOR PHARMA AG ESBZ12TW9	182.42	42,262.17	62,388.91	0.05	20,126.74
TOTAL EQUITY SWISS FRANC		**6,298,268.51**	**10,447,654.37**	**9.20**	**4,149,385.86**
TOTAL ASSETS SWISS FRANC		**6,430,468.60**	**10,582,721.86**	**9.32**	**4,152,253.26**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
175,528.920 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	175,528.92	175,528.92	0.15	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted]

12/31/2019

Status : FINAL

Security ID	Shares/Par Description / Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	DIVIDENDS RECEIVABLE		862.50	862.50	0.00	0.00
	INTEREST RECEIVABLE		239.94	239.94	0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**176,631.36**	**176,631.36**	**0.16**	**0.00**
EQUITY						
02156K103	2,320.000 ALTICE USA INC	27.34	38,542.20	63,428.80	0.06	24,886.60
07725L102	323.000 BEIGENE LTD ADR	165.76	42,942.85	53,540.48	0.05	10,597.63
585464100	2,458.000 MELCO RESORTS & ENTERTAINMENT ADR	24.17	35,102.98	59,409.86	0.05	24,306.88
881624209	12,281.000 TEVA PHARMACEUTICAL INDUSTRIES ADR	9.80	86,646.81	120,353.80	0.11	33,706.99
FM6434910	9,300.000 HONGKONG LAND HOLDINGS LTD	5.75	51,567.44	53,475.00	0.05	1,907.56
FM6472118	1,300.000 JARDINE MATHESON HOLDINGS LTD	55.60	74,086.70	72,280.00	0.06	-1,806.70
G25839104	1,580.000 COCA-COLA EUROPEAN PARTNERS PL	50.88	71,225.90	80,390.40	0.07	9,164.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,088.000 CHECK POINT SOFTWARE TECHNOLOG M22465104	110.96	106,048.94	120,724.48	0.11	14,675.54
2,031.000 AERCAP HOLDINGS NV N00985106	61.47	81,767.82	124,845.57	0.11	43,077.75
2,300.000 NXP SEMICONDUCTORS NV N6596X109	127.26	191,123.24	292,698.00	0.26	101,574.76
TOTAL EQUITY U.S. DOLLAR		**779,054.88**	**1,041,146.39**	**0.92**	**262,091.51**
TOTAL ASSETS U.S. DOLLAR		**955,686.24**	**1,217,777.75**	**1.07**	**262,091.51**
TOTAL ASSETS		**76,322,546.59**	**113,533,228.18**	**100.00**	**37,210,681.59**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND OE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
REAL ESTATE					
4,566,900.620 LION INDUSTRIAL TRUST 999151624		2,744,014.90	4,566,900.62	6.15	1,822,885.72
7,447,898.420 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P		5,712,483.58	7,447,898.42	10.03	1,735,414.84
12,037,229.560 PRIME PROPERTY FUND LLC 99VVAE6C7		3,753,431.97	12,037,229.56	16.21	8,283,797.59
6,403,649.920 JAMESTOWN PREMIER PROPERTY 99VVARYK9		992,565.40	6,403,649.92	8.62	5,411,084.52
11,704,085.670 PRISA REAL ESTATE LP 99VVAWA08		7,414,994.46	11,704,085.67	15.76	4,289,091.21
5,272,631.630 USAA EAGLE REAL ESTATE LP 99VVAWAW8		1,307,749.84	5,272,631.63	7.10	3,964,881.79
4,811,072.960 INLAND RETAIL PROPERTY 99VVBEW60		4,316,734.79	4,811,072.96	6.48	494,338.17
5,343,893.480 HANCOCK US REAL ESTATE 99VVBHWS5		4,310,395.68	5,343,893.48	7.20	1,033,497.80
5,300,361.650 PROLOGIS TARGETED US LOGISTICS 99VVBPEY4 LP		4,416,442.44	5,300,361.65	7.14	883,919.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND OE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,873,133.000 CORTLAND GROWTH INCOME LP 99VVBUBJ9		4,279,427.00	4,873,133.00	6.56	593,706.00
6,500,778.500 BLACK CREEK INDUSTRIAL FUND LP 99VVBZSU5		6,449,758.50	6,500,778.50	8.75	51,020.00
TOTAL REAL ESTATE U.S. DOLLAR		**45,697,998.56**	**74,261,635.41**	**100.00**	**28,563,636.85**
TOTAL ASSETS U.S. DOLLAR		**45,697,998.56**	**74,261,635.41**	**100.00**	**28,563,636.85**
TOTAL ASSETS		**45,697,998.56**	**74,261,635.41**	**100.00**	**28,563,636.85**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

WELLINGTON EMD MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
4,478,171.177 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.94	44,806,821.53	48,991,188.20	100.00	4,184,366.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

STEPSTONE MONTI - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
67,000,949.760 STEPSTONE XL OPP FUND LP 99VVAKD50		46,474,044.95	67,000,949.76	56.53	20,526,904.81
32,531,248.000 STEPSTONE XL OP FUND II-A 99VVBMW13		29,243,276.45	32,531,248.00	27.45	3,287,971.55
18,989,762.000 STEPSTONE CAP PARTNERS IV LP 99VVBNR66		17,150,685.00	18,989,762.00	16.02	1,839,077.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		**92,868,006.40**	**118,521,959.76**	**100.00**	**25,653,953.36**
TOTAL ASSETS U.S. DOLLAR		**92,868,006.40**	**118,521,959.76**	**100.00**	**25,653,953.36**
TOTAL ASSETS		**92,868,006.40**	**118,521,959.76**	**100.00**	**25,653,953.36**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
4,075,124.710 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	4,075,124.71	4,075,124.71	3.09	0.00
-64,791.660 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2		-64,791.66	-64,791.66	-0.05	0.00
CASH		0.16	0.16	0.00	0.00
INTEREST RECEIVABLE		1,012,792.03	1,012,792.03	0.77	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-4,318,750.00	-4,318,750.00	-3.28	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**704,375.24**	**704,375.24**	**0.53**	**0.00**
FIXED INCOME SECURITIES					
370,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	107.96	352,574.10	399,455.70	0.30	46,881.60
270,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	116.85	264,819.28	315,492.30	0.24	50,673.02
1,500,000.000 AT&T INC 00206RDV1 VAR RT 07/15/2021 DD 05/19/17	100.95	1,512,291.60	1,514,280.00	1.15	1,988.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
750,000.000 AT&T INC 00206RHK1 4.850% 03/01/2039 DD 02/19/19	115.34	760,826.52	865,065.00	0.66	104,238.48
2,240,000.000 ABBVIE INC 144A 00287YBU2 2.950% 11/21/2026 DD 11/21/19	101.82	2,274,681.46	2,280,678.40	1.73	5,996.94
920,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAE5 3.875% 01/23/2028 DD 01/23/18	103.86	958,128.65	955,539.60	0.73	-2,589.05
875,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	103.72	854,254.40	907,506.25	0.69	53,251.85
1,350,000.000 AIRCASTLE LTD 00928QAQ4 4.125% 05/01/2024 DD 03/20/17	105.07	1,420,038.22	1,418,458.50	1.08	-1,579.72
1,230,000.000 ALIBABA GROUP HOLDING LTD 01609WAT9 3.400% 12/06/2027 DD 12/06/17	104.19	1,284,169.03	1,281,549.30	0.97	-2,619.73
750,000.000 ALIBABA GROUP HOLDING LTD 01609WAV4 4.200% 12/06/2047 DD 12/06/17	111.10	726,814.29	833,272.50	0.63	106,458.21
750,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	113.66	765,880.20	852,442.50	0.65	86,562.30
350,000.000 AMAZON.COM INC 023135BJ4 4.050% 08/22/2047 DD 02/22/18	117.69	365,388.64	411,897.50	0.31	46,508.86
400,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	100.84	400,000.00	403,348.00	0.31	3,348.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
520,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	158.16	805,795.19	822,426.80	0.62	16,631.61
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	118.12	570,072.04	590,610.00	0.45	20,537.96
230,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	100.32	227,623.99	230,736.00	0.18	3,112.01
500,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	111.39	497,269.94	556,955.00	0.42	59,685.06
750,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	109.06	777,350.79	817,957.50	0.62	40,606.71
1,000,000.000 BANK OF AMERICA CORP 06051GHS1 VAR RT 03/15/2050 DD 03/15/19	120.56	1,195,714.87	1,205,550.00	0.92	9,835.13
400,000.000 BECTON DICKINSON AND CO 075887BW8 3.700% 06/06/2027 DD 06/06/17	106.42	422,700.88	425,680.00	0.32	2,979.12
600,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	140.50	825,751.93	842,988.00	0.64	17,236.07
500,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CC0 4.125% 06/15/2039 DD 05/16/19	115.43	536,630.44	577,125.00	0.44	40,494.56
450,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CD8 4.250% 10/26/2049 DD 05/16/19	118.73	479,654.45	534,276.00	0.41	54,621.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
520,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	101.22	519,893.48	526,338.80	0.40	6,445.32
175,000.000 BROADCOM INC 144A 11135FAE1 4.250% 04/15/2026 DD 04/05/19	106.22	172,872.99	185,879.75	0.14	13,006.76
2,350,000.000 CIT GROUP INC 125581GW2 5.250% 03/07/2025 DD 03/09/18	110.00	2,587,720.75	2,585,000.00	1.96	-2,720.75
500,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	515,468.57	514,375.00	0.39	-1,093.57
400,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	110.12	414,635.84	440,472.00	0.33	25,836.16
1,000,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	103.73	933,604.03	1,037,310.00	0.79	103,705.97
1,000,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	106.61	1,008,871.71	1,066,140.00	0.81	57,268.29
810,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	105.29	810,000.00	852,849.00	0.65	42,849.00
2,050,000.000 CITIGROUP INC 172967ME8 VAR RT 03/20/2030 DD 03/20/19	109.48	2,141,406.16	2,244,360.50	1.70	102,954.34
500,000.000 COMCAST CORP 20030NCE9 3.999% 11/01/2049 DD 10/19/17	110.89	522,467.85	554,470.00	0.42	32,002.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350,000.000 CONOCOPHILLIPS CO 20826FAR7 5.950% 03/15/2046 DD 03/08/16	143.14	443,771.86	500,997.00	0.38	57,225.14
412,000.000 CONTINENTAL RESOURCES INC/OK 212015AH4 5.000% 09/15/2022 DD 03/08/12	100.72	412,082.74	414,954.04	0.32	2,871.30
1,210,000.000 CREDIT SUISSE AG 144A 22546DAA4 6.500% 08/08/2023 DD 08/08/13	111.38	1,348,275.96	1,347,637.50	1.02	-638.46
200,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	101.24	199,907.56	202,472.00	0.15	2,564.44
2,500,000.000 DAVITA 8/19 DELAYED DRAW TLA 23918VAW4	99.75	2,493,801.50	2,493,801.50	1.89	0.00
1,300,000.000 DELL INTERNATIONAL LLC / 144A 24703DAY7 4.000% 07/15/2024 DD 03/20/19	104.77	1,364,381.13	1,362,036.00	1.03	-2,345.13
2,290,000.000 DELTA AIR LINES INC 247361ZU5 2.900% 10/28/2024 DD 10/28/19	100.04	2,276,668.77	2,290,984.70	1.74	14,315.93
400,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	420,008.15	460,480.00	0.35	40,471.85
900,000.000 DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19	116.25	1,002,497.70	1,046,241.00	0.79	43,743.30
250,000.000 DOW CHEMICAL CO/THE 260543CR2 5.550% 11/30/2048 DD 05/30/19	125.00	282,048.17	312,497.50	0.24	30,449.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	100.49	772,480.47	803,896.00	0.61	31,415.53
600,000.000 DUKE ENERGY CORP 26441CBF1 4.200% 06/15/2049 DD 06/07/19	110.57	610,311.83	663,432.00	0.50	53,120.17
300,000.000 DUKE ENERGY CAROLINAS LLC 26442CAA2 6.100% 06/01/2037 DD 06/05/07	136.06	385,523.00	408,171.00	0.31	22,648.00
910,000.000 ENERGY TRANSFER OPERATING LP 29273RBD0 4.050% 03/15/2025 DD 03/12/15	105.14	951,736.03	956,755.80	0.73	5,019.77
640,000.000 ENERGY TRANSFER OPERATING LP 29278NAF0 4.950% 06/15/2028 DD 06/08/18	109.58	696,507.67	701,324.80	0.53	4,817.13
800,000.000 ENERGY TRANSFER OPERATING LP 29278NAG8 5.250% 04/15/2029 DD 01/15/19	112.37	886,132.57	898,968.00	0.68	12,835.43
1,230,000.000 ENERGY TRANSFER OPERATING LP 29278NAN3 5.500% 06/01/2027 DD 12/01/18	112.43	1,369,253.27	1,382,839.80	1.05	13,586.53
450,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	115.71	472,157.18	520,686.00	0.40	48,528.82
2,800,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	3,022,262.22	3,040,884.00	2.31	18,621.78
825,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	103.41	830,608.35	853,140.75	0.65	22,532.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.45	203,477.33	206,898.00	0.16	3,420.67
550,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	96.98	549,816.67	533,362.50	0.41	-16,454.17
600,000.000 FOX CORP 144A 35137LAC9 4.709% 01/25/2029 DD 01/25/19	114.04	668,542.59	684,228.00	0.52	15,685.41
500,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBR6 VAR RT 01/14/2022 DD 01/17/17	101.01	504,045.11	505,035.00	0.38	989.89
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCG9 3.850% 01/05/2028 DD 01/05/18	102.04	249,523.29	255,090.00	0.19	5,566.71
1,250,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	138.91	1,631,728.46	1,736,412.50	1.32	104,684.04
750,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	101.81	750,417.14	763,537.50	0.58	13,120.36
910,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXD1 VAR RT 05/15/2026 DD 05/17/18	101.04	920,103.21	919,464.00	0.70	-639.21
470,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	494,333.32	513,789.90	0.39	19,456.58
1,620,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	111.89	1,811,217.47	1,812,634.20	1.38	1,416.73

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	107.85	813,962.59	862,792.00	0.66	48,829.41
650,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	104.50	675,867.69	679,250.00	0.52	3,382.31
500,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	101.93	499,986.37	509,660.00	0.39	9,673.63
1,000,000.000 INTEL CORP 458140AY6 4.100% 05/11/2047 DD 05/11/17	116.21	994,467.61	1,162,080.00	0.88	167,612.39
400,000.000 INTERNATIONAL BUSINESS MACHINE 459200KC4 4.250% 05/15/2049 DD 05/15/19	114.45	409,143.98	457,784.00	0.35	48,640.02
420,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	127.29	478,086.85	534,601.20	0.41	56,514.35
750,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	110.69	750,000.00	830,197.50	0.63	80,197.50
400,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	112.55	400,000.00	450,192.00	0.34	50,192.00
400,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	110.47	399,088.17	441,864.00	0.34	42,775.83
500,000.000 KINDER MORGAN INC/DE 49456BAF8 4.300% 06/01/2025 DD 11/26/14	108.50	532,151.24	542,495.00	0.41	10,343.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	100.68	378,805.29	402,732.00	0.31	23,926.71
2,296,898.090 LFS 2019A LLC A A 144A 50201NAA9 5.250% 05/15/2031 DD 05/30/19	100.00	2,296,898.09	2,296,898.09	1.74	0.00
2,080,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	105.75	2,215,428.69	2,199,600.00	1.67	-15,828.69
750,000.000 LOWE'S COS INC 548661DS3 4.550% 04/05/2049 DD 04/05/19	118.07	756,251.96	885,510.00	0.67	129,258.04
750,000.000 MARATHON PETROLEUM CORP 56585ABC5 5.125% 12/15/2026 DD 12/15/18	113.28	811,190.29	849,630.00	0.65	38,439.71
500,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	113.71	497,664.73	568,535.00	0.43	70,870.27
147,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	137.37	187,676.79	201,933.90	0.15	14,257.11
400,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	106.24	400,000.00	424,948.00	0.32	24,948.00
1,100,000.000 MIZUHO FINANCIAL GROUP CA 144A 60688UAB2 4.600% 03/27/2024 DD 03/27/14	106.87	1,177,212.07	1,175,537.00	0.89	-1,675.07
1,100,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	106.33	1,104,540.57	1,169,641.00	0.89	65,100.43

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	119.93	527,272.41	599,640.00	0.46	72,367.59
1,825,000.000 MOUNTAIN VIEW CLO X 2A B1 144A 62432PAL6 VAR RT 01/15/2033 DD 01/24/20	100.00	1,825,000.00	1,825,000.00	1.39	0.00
750,000.000 NATIONAL AUSTRALIA BANK L 144A 632525AS0 VAR RT 08/02/2034 DD 08/02/19	103.94	750,179.70	779,542.50	0.59	29,362.80
450,000.000 NORFOLK SOUTHERN CORP 655844BQ0 4.450% 06/15/2045 DD 06/02/15	115.43	469,615.39	519,435.00	0.39	49,819.61
750,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	107.75	734,444.88	808,117.50	0.61	73,672.62
500,000.000 OCCIDENTAL PETROLEUM CORP 674599DC6 5.550% 03/15/2026 DD 09/15/19	113.41	567,896.60	567,055.00	0.43	-841.60
450,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	111.88	468,163.92	503,446.50	0.38	35,282.58
450,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	137.13	561,581.99	617,085.00	0.47	55,503.01
1,030,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	117.44	1,118,023.79	1,209,642.30	0.92	91,618.51
253,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	107.69	259,672.67	272,443.05	0.21	12,770.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
340,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	103.32	347,577.44	351,271.00	0.27	3,693.56
1,050,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	113.96	1,062,473.09	1,196,590.50	0.91	134,117.41
2,060,000.000 SPIRIT AEROSYSTEMS INC 85205TAK6 4.600% 06/15/2028 DD 05/30/18	105.54	2,251,559.98	2,174,082.80	1.65	-77,477.18
1,000,000.000 STARBUCKS CORP 855244AS8 4.500% 11/15/2048 DD 08/10/18	116.51	1,135,036.22	1,165,140.00	0.88	30,103.78
1,320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	103.47	1,314,520.86	1,365,738.00	1.04	51,217.14
580,000.000 SYNCHRONY FINANCIAL 87165BAC7 3.750% 08/15/2021 DD 08/11/14	102.28	581,548.14	593,200.80	0.45	11,652.66
2,280,000.000 SYNCHRONY FINANCIAL 87165BAG8 4.500% 07/23/2025 DD 07/23/15	107.90	2,449,848.59	2,460,142.80	1.87	10,294.21
1,275,762.400 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	137.29	1,669,657.72	1,751,494.20	1.33	81,836.48
3,028,784.640 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	130.70	3,740,335.55	3,958,591.24	3.01	218,255.69
4,486,911.400 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	103.86	4,310,541.30	4,660,016.44	3.54	349,475.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,288,456.250 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	101.13	4,970,983.54	5,348,057.15	4.06	377,073.61
2,240,178.500 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	103.70	2,183,200.60	2,323,087.51	1.76	139,886.91
3,279,780.400 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	109.97	3,352,137.62	3,606,676.11	2.74	254,538.49
2,672,487.070 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	107.15	2,676,706.50	2,863,676.79	2.17	186,970.29
4,837,712.360 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	110.65	4,780,314.60	5,352,783.59	4.07	572,468.99
1,973,656.600 US TREAS-CPI INFLAT 912810SG4 1.000% 02/15/2049 DD 02/15/19	111.12	2,119,235.62	2,193,028.53	1.67	73,792.91
125,000.000 U S TREASURY BOND 912810SJ8 2.250% 08/15/2049 DD 08/15/19	97.28	122,137.73	121,601.25	0.09	-536.48
718,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	119.89	794,330.25	860,824.56	0.65	66,494.31
600,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	115.78	628,683.84	694,674.00	0.53	65,990.16
275,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	107.64	271,725.68	296,004.50	0.22	24,278.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450,000.000 VERIZON COMMUNICATIONS INC 92343VCZ5 4.672% 03/15/2055 DD 03/13/15	123.56	470,463.13	556,011.00	0.42	85,547.87
500,000.000 VISA INC 92826CAF9 4.300% 12/14/2045 DD 12/14/15	122.93	502,438.14	614,655.00	0.47	112,216.86
500,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	112.04	502,405.61	560,205.00	0.43	57,799.39
2,240,000.000 VISTRA OPERATIONS CO LLC 144A 92840VAD4 3.550% 07/15/2024 DD 06/11/19	101.30	2,268,167.73	2,269,164.80	1.72	997.07
200,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	104.24	204,292.10	208,480.00	0.16	4,187.90
600,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	101.74	600,013.26	610,464.00	0.46	10,450.74
750,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15	109.59	765,189.19	821,917.50	0.62	56,728.31
-3,750,000.000 IRS R US0003M P 6.75% 99QACLUT7 2034 JAN 29 **4996857B**	0.00	0.00	0.00	0.00	0.00
3,750,000.000 IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 **4996857B**	0.00	99,375.00	152.00	0.00	-99,223.00
-1,830,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,830,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.00	59,109.00	28.00	0.00	-59,081.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**125,223,275.37**	**130,968,182.50**	**99.47**	**5,744,907.13**
TOTAL ASSETS U.S. DOLLAR		**125,927,650.61**	**131,672,557.74**	**100.00**	**5,744,907.13**
TOTAL ASSETS		**125,927,650.61**	**131,672,557.74**	**100.00**	**5,744,907.13**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

MARATHON EAFE MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
EQUITY					
23,138.561 MARATHON EAFE 99VVA3995	1,852.03	33,158,487.23	42,853,268.78	100.00	9,694,781.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
INTEREST RECEIVABLE		8,353.50	8,467.61	0.01	114.11
FFX CONTRACTS RECEIVABLE		10,201.30	10,306.88	0.01	105.58
PAYABLE FOR FORWARD FOREIGN		-1,494,233.30	-1,510,186.26	-1.43	-15,952.96
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**-1,475,678.50**	**-1,491,411.77**	**-1.41**	**-15,733.27**
FIXED INCOME SECURITIES					
535,000.000 ARD FINANCE SA REGS ELBKDLTB8 5.000% 06/30/2027	113.13	592,459.00	605,221.69	0.57	12,762.69
200,000.000 VIVION INVESTMENTS SARL REGS ELBKLVKS9 3.000% 08/08/2024	114.48	220,447.10	228,952.28	0.22	8,505.18
381,000.000 STANDARD INDUSTRIES INC/N 144A NABL4PZ32 2.250% 11/21/2026	115.56	419,157.15	440,278.58	0.42	21,121.43
203,000.000 PANTHER BF AGGREGATOR 2 LP NCBJ0M305 4.375% 15-MAY-2026 SECD REGS	117.66	230,151.25	238,850.71	0.23	8,699.46
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**1,462,214.50**	**1,513,303.26**	**1.43**	**51,088.76**
TOTAL ASSETS EURO CURRENCY UNIT		**-13,464.00**	**21,891.49**	**0.02**	**35,355.49**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,467,686.450 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,467,686.45	2,467,686.45	2.34	0.00
CASH		2,357.48	2,357.48	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		674,808.84	674,808.84	0.64	0.00
INTEREST RECEIVABLE		1,411,175.57	1,411,175.57	1.34	0.00
FFX CONTRACTS RECEIVABLE		1,494,233.30	1,494,233.30	1.42	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-187,049.44	-187,049.44	-0.18	0.00
PAYABLE FOR FORWARD FOREIGN		-10,201.30	-10,201.30	-0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**5,853,010.90**	**5,853,010.90**	**5.55**	**0.00**
CONVERTIBLE OR EXCHANGEABLE SE					
160,000.000 NEXTERA ENERGY PARTNERS L 144A 65341BAA4 1.500% 09/15/2020 DD 09/11/17	104.27	158,812.36	166,835.20	0.16	8,022.84
220,000.000 PATTERN ENERGY GROUP INC 70338PAB6 VAR RT 07/15/2020 DD 07/28/15	100.50	233,200.00	221,091.20	0.21	-12,108.80
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**392,012.36**	**387,926.40**	**0.37**	**-4,085.96**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EQUITY					
3,425.000 CLEAR CHANNEL OUTDOOR HOLDINGS 18453H106	2.86	16,268.75	9,795.50	0.01	-6,473.25
614.000 IHEARTMEDIA INC 45174J509	16.84	38,387.48	10,339.76	0.01	-28,047.72
TOTAL EQUITY U.S. DOLLAR		**54,656.23**	**20,135.26**	**0.02**	**-34,520.97**
FIXED INCOME SECURITIES					
124,560.770 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.30	124,560.77	124,934.45	0.12	373.68
151,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	101.50	152,239.03	153,265.00	0.15	1,025.97
93,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	103.25	92,447.68	96,022.50	0.09	3,574.82
336,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	106.50	351,643.89	357,840.00	0.34	6,196.11
41,000.000 AES CORP/VA 00130HBY0 5.125% 09/01/2027 DD 08/28/17	106.75	43,592.50	43,767.50	0.04	175.00
86,000.000 AES CORP/VA 00130HBZ7 4.000% 03/15/2021 DD 03/15/18	101.38	86,000.00	87,182.50	0.08	1,182.50
220,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	92.50	217,313.99	203,500.00	0.19	-13,813.99

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	90.13	217,358.82	198,275.00	0.19	-19,083.82
235,000.000 ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	103.63	242,371.71	243,518.75	0.23	1,147.04
75,000.000 AECOM 00766TAD2 5.875% 10/15/2024 DD 10/15/15	110.67	74,307.62	83,001.75	0.08	8,694.13
50,000.000 AECOM 00774CAB3 5.125% 03/15/2027 DD 02/21/17	107.50	50,000.00	53,750.00	0.05	3,750.00
41,000.000 ADVANCED DRAINAGE SYSTEMS 144A 00790RAA2 5.000% 09/30/2027 DD 09/23/19	103.13	41,000.00	42,281.25	0.04	1,281.25
295,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	104.00	300,635.66	306,800.00	0.29	6,164.34
500,000.000 AKER BP ASA 144A 00973RAC7 5.875% 03/31/2025 DD 03/22/18	106.25	504,494.80	531,250.00	0.50	26,755.20
150,000.000 AKER BP ASA 144A 00973RAD5 4.750% 06/15/2024 DD 06/19/19	103.75	150,000.00	155,625.00	0.15	5,625.00
158,000.000 ALBERTSONS COS INC / SAFE 144A 013092AB7 5.875% 02/15/2028 DD 08/15/19	106.25	158,000.00	167,875.00	0.16	9,875.00
468,972.100 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	100.47	466,117.43	471,171.58	0.45	5,054.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
40,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	108.00	41,024.99	43,200.00	0.04	2,175.01
275,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	112.08	288,074.11	308,228.25	0.29	20,154.14
251,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAH5 5.875% 12/01/2027 DD 11/22/19	105.00	251,000.00	263,550.00	0.25	12,550.00
175,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AK4 4.750% 12/15/2024 DD 12/20/19	99.75	175,000.00	174,562.50	0.17	-437.50
356,000.000 ALLIANT HOLDINGS INTERMED 144A 01883LAA1 6.750% 10/15/2027 DD 10/11/19	107.10	356,000.00	381,258.20	0.36	25,258.20
92,000.000 ALLIED UNIVERSAL HOLDCO L 144A 019576AA5 6.625% 07/15/2026 DD 07/12/19	107.47	92,000.00	98,872.40	0.09	6,872.40
300,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	104.75	300,261.34	314,250.00	0.30	13,988.66
328,000.000 ALTICE LUXEMBOURG SA 144A 02156DAA7 10.500% 05/15/2027 DD 05/08/19	114.01	342,192.22	373,936.40	0.35	31,744.18
424,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	112.63	437,636.58	477,530.00	0.45	39,893.42
247,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAC5 5.500% 01/15/2028 DD 09/27/19	102.76	247,000.00	253,804.85	0.24	6,804.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AJ3 5.875% 08/20/2026 DD 06/27/16	110.25	544,465.26	551,250.00	0.52	6,784.74
10,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	108.00	10,036.12	10,800.00	0.01	763.88
208,000.000 ANTERO MIDSTREAM PARTNERS 144A 03690AAD8 5.750% 03/01/2027 DD 02/25/19	87.94	208,000.00	182,911.04	0.17	-25,088.96
81,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAC4 6.250% 04/01/2028 DD 12/20/19	103.00	81,000.00	83,430.00	0.08	2,430.00
250,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAP5 5.250% 08/15/2027 DD 08/12/19	105.25	257,701.83	263,130.00	0.25	5,428.17
110,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAA1 10.000% 04/01/2022 DD 04/05/17	99.46	115,654.54	109,409.30	0.10	-6,245.24
272,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	79.75	270,174.68	216,920.00	0.21	-53,254.68
845,000.000 ASURION 7/17 2ND LIEN TLB2 04649VAU4	101.15	852,727.16	854,717.50	0.81	1,990.34
190,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAB7 5.125% 10/01/2023 DD 09/17/18	107.79	190,000.00	204,797.20	0.19	14,797.20
170,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	106.00	171,162.71	180,200.00	0.17	9,037.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
62,000.000 BAUSCH HEALTH COS INC 144A 071734AC1 5.750% 08/15/2027 DD 03/08/19	108.50	62,000.00	67,270.00	0.06	5,270.00
260,000.000 BAUSCH HEALTH COS INC 144A 071734AF4 7.250% 05/30/2029 DD 05/23/19	114.25	263,783.87	297,050.00	0.28	33,266.13
60,000.000 BERRY GLOBAL INC 144A 08576PAA9 4.500% 02/15/2026 DD 01/26/18	102.72	57,243.38	61,632.00	0.06	4,388.62
18,000.000 BERRY PETROLEUM CO LLC 144A 08580BAA4 7.000% 02/15/2026 DD 02/08/18	92.63	18,109.04	16,672.50	0.02	-1,436.54
150,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	98.00	150,861.59	147,000.00	0.14	-3,861.59
63,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	102.55	63,556.53	64,606.50	0.06	1,049.97
207,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14	99.97	201,518.50	206,937.90	0.20	5,419.40
167,000.000 BOMBARDIER INC 144A 097751BT7 7.875% 04/15/2027 DD 03/07/19	102.88	165,839.85	171,801.25	0.16	5,961.40
248,000.000 BROOKFIELD PROPERTY REIT 144A 11284DAA3 5.750% 05/15/2026 DD 05/01/19	105.50	248,000.00	261,640.00	0.25	13,640.00
172,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	104.00	173,239.73	178,880.00	0.17	5,640.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
251,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAM9 6.750% 06/01/2027 DD 05/30/19	109.63	268,091.03	275,158.75	0.26	7,067.72
410,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	105.13	424,022.50	431,012.50	0.41	6,990.00
410,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	103.38	418,294.03	423,837.50	0.40	5,543.47
440,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	105.38	454,207.02	463,650.00	0.44	9,442.98
210,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	105.50	210,424.06	221,550.00	0.21	11,125.94
60,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	104.93	60,000.00	62,959.20	0.06	2,959.20
95,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCB7 5.375% 06/01/2029 DD 05/23/19	107.00	96,827.01	101,650.00	0.10	4,822.99
286,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCD3 4.750% 03/01/2030 DD 10/01/19	101.80	287,515.22	291,156.58	0.28	3,641.36
235,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	105.63	240,693.14	248,218.75	0.24	7,525.61
83,000.000 CDK GLOBAL INC 144A 12508EAJ0 5.250% 05/15/2029 DD 05/15/19	107.25	83,000.00	89,017.50	0.08	6,017.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
305,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	118.00	311,997.47	359,900.00	0.34	47,902.53
100,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11	107.63	100,817.10	107,625.00	0.10	6,807.90
220,000.000 CSC HOLDINGS LLC 126307AH0 5.250% 06/01/2024 DD 05/23/14	107.75	222,467.79	237,050.00	0.22	14,582.21
220,000.000 CSC HOLDINGS LLC 144A 126307AU1 5.500% 05/15/2026 DD 05/15/18	105.87	228,193.96	232,922.80	0.22	4,728.84
453,000.000 CSC HOLDINGS LLC 144A 126307BA4 5.750% 01/15/2030 DD 07/10/19	106.75	462,517.06	483,577.50	0.46	21,060.44
322,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	103.50	322,094.98	333,270.00	0.32	11,175.02
372,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	101.25	375,362.89	376,650.00	0.36	1,287.11
830,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	107.75	828,024.80	894,325.00	0.85	66,300.20
230,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13	102.00	229,562.74	234,600.00	0.22	5,037.26
265,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	102.63	263,522.49	271,956.25	0.26	8,433.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
120,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	104.13	120,000.00	124,950.00	0.12	4,950.00
175,000.000 CALPINE CORP 144A 131347CM6 4.500% 02/15/2028 DD 12/20/19	100.89	175,000.00	176,552.25	0.17	1,552.25
313,000.000 CALPINE CORP 144A 131347CN4 5.125% 03/15/2028 DD 12/27/19	102.07	313,000.00	319,479.10	0.30	6,479.10
540,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	103.50	546,689.55	558,900.00	0.53	12,210.45
103,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAE8 5.000% 07/15/2027 DD 06/27/19	104.75	104,290.34	107,892.50	0.10	3,602.16
590,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	103.87	602,578.11	612,850.70	0.58	10,272.59
164,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	162,632.76	168,715.00	0.16	6,082.24
287,000.000 CENTENE CORP 144A 15135BAS0 4.625% 12/15/2029 DD 12/06/19	105.14	287,000.00	301,737.45	0.29	14,737.45
355,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	106.13	355,000.00	376,743.75	0.36	21,743.75
405,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	98.25	410,140.36	397,912.50	0.38	-12,227.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
261,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAC4 6.875% 04/01/2027 DD 03/15/19	104.00	261,461.57	271,440.00	0.26	9,978.43
460,000.000 CENTRAL GARDEN & PET CO 153527AL0 6.125% 11/15/2023 DD 11/09/15	103.25	470,135.83	474,950.00	0.45	4,814.17
45,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	103.50	42,197.52	46,575.00	0.04	4,377.48
94,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13	111.63	97,130.07	104,927.50	0.10	7,797.43
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	106.26	175,000.00	185,946.25	0.18	10,946.25
18,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	112.75	18,462.41	20,295.00	0.02	1,832.59
48,404.560 CENTURYLINK 5/17 COV-LITE TLB 15670BAB8	100.35	47,836.86	48,573.98	0.05	737.12
72,000.000 COLFAX CORP 144A 15723RAA2 6.000% 02/15/2024 DD 02/05/19	106.25	72,000.00	76,500.00	0.07	4,500.00
119,000.000 COLFAX CORP 144A 15723RAC8 6.375% 02/15/2026 DD 02/05/19	109.00	119,999.40	129,710.00	0.12	9,710.60
265,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	107.50	267,904.90	284,875.00	0.27	16,970.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
80,000.000 CHARLES RIVER LABORATORIE 144A 159864AE7 4.250% 05/01/2028 DD 10/23/19	101.88	80,000.00	81,500.00	0.08	1,500.00
180,000.000 CHENIERE ENERGY PARTNERS LP 16411QAB7 5.250% 10/01/2025 DD 04/01/18	104.21	180,000.00	187,576.20	0.18	7,576.20
170,000.000 CHENIERE ENERGY PARTNERS LP 16411QAD3 5.625% 10/01/2026 DD 04/01/19	105.75	170,000.00	179,775.00	0.17	9,775.00
357,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAE1 4.500% 10/01/2029 DD 09/12/19	102.76	360,011.97	366,853.20	0.35	6,841.23
250,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	112.45	263,225.32	281,115.00	0.27	17,889.68
301,000.000 CHESAPEAKE ENERGY 12/19 LAST O 16516FAH2 0.000% 12/31/2022 DD 12/04/19	102.83	299,215.10	309,527.33	0.29	10,312.23
315,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	101.63	311,996.06	320,118.75	0.30	8,122.69
200,000.000 CITGO HOLDING INC 144A 17302WAB4 9.250% 08/01/2024 DD 08/01/19	107.25	200,000.00	214,500.00	0.20	14,500.00
250,000.000 CLEAN HARBORS INC 144A 184496AP2 5.125% 07/15/2029 DD 07/02/19	107.26	256,681.29	268,150.00	0.25	11,468.71
36,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18451QAN8 9.250% 02/15/2024 DD 02/12/19	110.75	36,000.00	39,870.00	0.04	3,870.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
202,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18453HAA4 5.125% 08/15/2027 DD 08/23/19	104.13	202,000.00	210,342.60	0.20	8,342.60
192,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	105.00	204,136.80	201,600.00	0.19	-2,536.80
154,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	100.11	155,848.53	154,174.02	0.15	-1,674.51
155,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	94.00	155,462.62	145,700.00	0.14	-9,762.62
263,000.000 COMMSCOPE INC 144A 20338QAA1 8.250% 03/01/2027 DD 02/19/19	105.25	268,261.02	276,807.50	0.26	8,546.48
164,000.000 COMPASS MINERALS INTERNAT 144A 20451NAG6 6.750% 12/01/2027 DD 11/26/19	106.25	164,000.00	174,250.00	0.17	10,250.00
396,000.000 CONNECT FINCO SARL / CONN 144A 20752TAA2 6.750% 10/01/2026 DD 10/07/19	106.50	398,027.05	421,740.00	0.40	23,712.95
500,000.000 CONSTELLIUM SE 144A 210383AG0 5.875% 02/15/2026 DD 11/09/17	105.75	504,076.93	528,750.00	0.50	24,673.07
289,000.000 CORE & MAIN HOLDINGS LP 144A 21871MAA1 8.625% 09/15/2024 DD 09/16/19	104.00	288,215.42	300,560.00	0.28	12,344.58
235,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	102.88	235,607.10	241,756.25	0.23	6,149.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
410,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	105.50	413,443.83	432,550.00	0.41	19,106.17
164,000.000 CRESTWOOD MIDSTREAM PARTN 144A 226373AQ1 5.625% 05/01/2027 DD 04/15/19	101.38	164,000.00	166,255.00	0.16	2,255.00
365,000.000 CROWN AMERICAS LLC / CROWN AME 228187AB6 4.750% 02/01/2026 DD 02/01/19	105.63	367,317.25	385,531.25	0.37	18,214.00
90,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	104.88	82,806.38	94,387.50	0.09	11,581.12
398,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	102.00	397,880.55	405,960.00	0.38	8,079.45
85,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	101.50	85,000.00	86,275.00	0.08	1,275.00
330,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	104.99	334,640.41	346,480.20	0.33	11,839.79
390,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	423,867.97	448,968.00	0.43	25,100.03
320,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAA4 5.375% 08/15/2026 DD 08/02/19	101.16	320,000.00	323,696.00	0.31	3,696.00
320,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAC0 6.625% 08/15/2027 DD 08/02/19	97.25	321,630.41	311,200.00	0.29	-10,430.41

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
335,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	104.99	345,955.69	351,723.20	0.33	5,767.51
155,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	106.00	156,578.08	164,300.00	0.16	7,721.92
43,000.000 DISH DBS CORP 25470XAY1 7.750% 07/01/2026 DD 06/13/16	105.94	42,251.66	45,553.77	0.04	3,302.11
200,000.000 DRAX FINCO PLC 144A 26151AAA7 6.625% 11/01/2025 DD 04/26/18	106.25	202,753.37	212,500.00	0.20	9,746.63
100,000.000 VISTRA ENERGY CORP 26817RAB4 5.875% 06/01/2023 DD 12/01/13	102.30	99,310.38	102,304.00	0.10	2,993.62
650,000.000 VISTRA ENERGY CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	107.00	675,165.38	695,500.00	0.66	20,334.62
330,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	99.75	347,945.40	329,175.00	0.31	-18,770.40
100,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	100.02	99,592.42	100,018.00	0.09	425.58
147,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	71.50	129,992.19	105,105.00	0.10	-24,887.19
345,000.000 ESH HOSPITALITY INC 144A 26907YAA2 5.250% 05/01/2025 DD 05/15/15	103.38	327,806.71	356,643.75	0.34	28,837.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
199,000.000 ESH HOSPITALITY INC 144A 26907YAB0 4.625% 10/01/2027 DD 09/18/19	101.25	199,000.00	201,487.50	0.19	2,487.50
32,000.000 EAGLE HOLDING CO II LLC 144A 26959XAA1 7.625% 05/15/2022 DD 05/11/17	101.57	31,425.20	32,503.68	0.03	1,078.48
355,000.000 EAGLE HOLDING CO II LLC 144A 26959XAC7 7.750% 05/15/2022 DD 05/14/19	101.54	352,144.41	360,459.90	0.34	8,315.49
345,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	105.00	360,100.89	362,250.00	0.34	2,149.11
84,000.000 ELDORADO GOLD CORP 144A 284902AE3 9.500% 06/01/2024 DD 06/05/19	107.75	82,478.24	90,510.00	0.09	8,031.76
350,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	103.25	346,755.16	361,375.00	0.34	14,619.84
80,000.000 ENCOMPASS HEALTH CORP 29261AAA8 4.500% 02/01/2028 DD 09/18/19	103.63	80,000.00	82,900.00	0.08	2,900.00
100,000.000 ENCOMPASS HEALTH CORP 29261AAB6 4.750% 02/01/2030 DD 09/18/19	103.75	100,000.00	103,750.00	0.10	3,750.00
158,000.000 ENERGIZER HOLDINGS INC 144A 29272WAA7 6.375% 07/15/2026 DD 07/06/18	106.50	161,106.66	168,270.00	0.16	7,163.34
238,000.000 ENERGIZER HOLDINGS INC 144A 29272WAB5 7.750% 01/15/2027 DD 01/28/19	111.76	249,521.98	265,976.90	0.25	16,454.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
330,000.000 ENERGY TRANSFER OPERATING LP 29278NAM5 5.875% 01/15/2024 DD 01/15/19	110.71	359,315.66	365,356.20	0.35	6,040.54
143,000.000 ENLINK MIDSTREAM LLC 29336TAA8 5.375% 06/01/2029 DD 04/09/19	94.00	143,339.98	134,420.00	0.13	-8,919.98
218,315.380 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	85.05	182,494.62	185,677.23	0.18	3,182.61
249,000.000 ENVIVA PARTNERS LP / ENVI 144A 29413XAD9 6.500% 01/15/2026 DD 12/09/19	107.06	249,000.00	266,586.87	0.25	17,586.87
220,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	231,717.34	238,926.60	0.23	7,209.26
70,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	62.50	59,993.55	43,750.00	0.04	-16,243.55
230,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	60.00	223,500.46	138,000.00	0.13	-85,500.46
200,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	103.53	204,662.63	207,056.00	0.20	2,393.37
157,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	100.73	159,223.98	158,147.67	0.15	-1,076.31
182,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	103.50	166,887.92	188,370.00	0.18	21,482.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	105.37	200,000.00	210,734.00	0.20	10,734.00
259,000.000 GEMS MENASA CAYMAN LTD / 144A 36166LAA5 7.125% 07/31/2026 DD 08/08/19	105.25	262,918.39	272,597.50	0.26	9,679.11
210,000.000 GFL ENVIRONMENTAL INC 144A 36168QAD6 5.375% 03/01/2023 DD 02/26/18	103.00	210,000.00	216,300.00	0.21	6,300.00
456,000.000 GFL ENVIRONMENTAL INC 144A 36168QAE4 8.500% 05/01/2027 DD 04/23/19	110.00	465,118.98	501,600.00	0.48	36,481.02
545,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	110.54	585,944.46	602,443.00	0.57	16,498.54
150,000.000 GLP CAPITAL LP / GLP FINANCING 361841AK5 5.750% 06/01/2028 DD 05/21/18	113.54	150,000.00	170,310.00	0.16	20,310.00
222,000.000 GW B-CR SECURITY CORP 144A 36257BAA7 9.500% 11/01/2027 DD 10/30/19	106.75	228,213.62	236,985.00	0.22	8,771.38
325,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	102.25	338,406.25	332,312.50	0.31	-6,093.75
195,000.000 GO DADDY OPERATING CO LLC 144A 38016LAA3 5.250% 12/01/2027 DD 06/04/19	105.25	196,822.00	205,237.50	0.19	8,415.50
86,000.000 GOLDEN ENTERTAINMENT INC 144A 381013AA9 7.625% 04/15/2026 DD 04/15/19	106.00	86,000.00	91,160.00	0.09	5,160.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
116,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	106.94	116,000.00	124,048.08	0.12	8,048.08
212,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	103.50	210,458.94	219,420.00	0.21	8,961.06
220,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	110.50	236,420.04	243,100.00	0.23	6,679.96
490,305.050 GRAFTECH 2/18 COV-LITE TLB 38431EAB4 0.000% 02/12/2025 DD 01/23/18	99.63	487,883.21	488,466.41	0.46	583.20
83,000.000 GRANITE US HOLDINGS CORP 144A 38748YAA0 11.000% 10/01/2027 DD 09/30/19	101.25	79,891.07	84,037.50	0.08	4,146.43
429,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	89.38	434,336.22	383,418.75	0.36	-50,917.47
311,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	103.75	315,438.36	322,662.50	0.31	7,224.14
300,000.000 GROUP 1 AUTOMOTIVE INC 398905AK5 VAR RT 06/01/2022 DD 06/01/15	101.38	300,175.78	304,125.00	0.29	3,949.22
86,000.000 GTCR AP FINANCE INC 144A 40060QAA3 8.000% 05/15/2027 DD 05/13/19	104.00	86,000.00	89,440.00	0.08	3,440.00
90,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	90,429.73	98,385.30	0.09	7,955.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	111.89	101,266.70	111,891.00	0.11	10,624.30
440,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	113.71	464,161.90	500,337.20	0.47	36,175.30
200,000.000 HCA INC 404119BT5 5.250% 06/15/2026 DD 03/15/16	112.03	206,927.43	224,066.00	0.21	17,138.57
150,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	114.95	150,000.00	172,425.00	0.16	22,425.00
164,000.000 HCA INC 404119BW8 5.875% 02/01/2029 DD 01/30/19	115.63	164,000.00	189,625.00	0.18	25,625.00
475,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	113.96	474,470.93	541,310.00	0.51	66,839.07
50,000.000 HCA HEALTHCARE INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	104.25	50,645.55	52,125.00	0.05	1,479.45
232,062.500 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	100.22	232,900.29	232,577.68	0.22	-322.61
118,000.000 HILLMAN GROUP INC/THE 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	93.00	110,980.40	109,740.00	0.10	-1,240.40
156,000.000 HECLA MINING CO 422704AD8 6.875% 05/01/2021 DD 11/01/13	99.68	153,147.86	155,493.00	0.15	2,345.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
77,000.000 HEXION INC 144A 42829LAF1 7.875% 07/15/2027 DD 07/01/19	104.00	77,340.76	80,076.15	0.08	2,735.39
17,000.000 HILCORP ENERGY I LP / HIL 144A 431318AQ7 5.750% 10/01/2025 DD 06/04/15	97.50	16,239.52	16,575.68	0.02	336.16
319,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	95.00	304,607.55	303,050.00	0.29	-1,557.55
99,244.330 HILLMAN 5/18 COV-LITE TLB 43162TAK6	98.20	96,878.98	97,457.93	0.09	578.95
100,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	100,000.00	104,250.00	0.10	4,250.00
20,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	103.25	20,188.30	20,650.00	0.02	461.70
328,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	105.75	327,153.35	346,860.00	0.33	19,706.65
250,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	106.85	252,982.31	267,112.50	0.25	14,130.19
220,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	109.75	228,742.16	241,450.00	0.23	12,707.84
220,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	111.00	235,679.80	244,200.00	0.23	8,520.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 GFL ENVIRONMENTAL INC 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	105.64	204,325.82	211,280.00	0.20	6,954.18
84,000.000 IAA INC 144A 449253AB9 5.500% 06/15/2027 DD 06/06/19	106.25	84,000.00	89,250.00	0.08	5,250.00
320,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BQ9 6.375% 12/15/2025 DD 12/06/17	104.88	324,225.84	335,600.00	0.32	11,374.16
252,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	106.50	252,000.00	268,380.00	0.25	16,380.00
262,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BX4 5.250% 05/15/2027 DD 12/12/19	102.26	262,000.00	267,929.06	0.25	5,929.06
14,089.000 IHEARTCOMMUNICATIONS INC 45174HBC0 6.375% 05/01/2026 DD 05/01/19	108.50	14,643.31	15,286.57	0.01	643.26
120,286.000 IHEARTCOMMUNICATIONS INC 45174HBD8 8.375% 05/01/2027 DD 05/01/19	110.50	125,349.91	132,916.03	0.13	7,566.12
59,651.010 CLEAR CHANNEL 4/19 EXIT TL 45175AAB7	100.71	59,651.01	60,073.34	0.06	422.33
203,773.010 INFOR (LAWSON) 2/17 (USD) B6 45672LAE5 TLB	100.39	204,412.09	204,573.84	0.19	161.75
850,000.000 INFOR US INC 45672NAG6 6.500% 05/15/2022 DD 11/15/15	101.50	853,945.39	862,750.00	0.82	8,804.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
159,000.000 INFRABUILD AUSTRALIA PTY 144A 45682RAA8 12.000% 10/01/2024 DD 10/03/19	103.08	159,000.00	163,894.02	0.16	4,894.02
200,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 01/15/14	101.25	196,315.53	202,500.00	0.19	6,184.47
350,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	85.90	314,996.65	300,664.00	0.28	-14,332.65
84,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	91.08	85,135.63	76,509.72	0.07	-8,625.91
40,000.000 INFORMATICA LLC 144A 465349AA6 7.125% 07/15/2023 DD 06/16/15	101.50	40,330.93	40,600.00	0.04	269.07
502,000.000 JBS USA LUX SA / JBS USA 144A 46590XAB2 5.500% 01/15/2030 DD 08/06/19	107.41	521,604.34	539,198.20	0.51	17,593.86
368,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	106.00	380,218.61	390,080.00	0.37	9,861.39
24,000.000 JACK OHIO FINANCE LLC / J 144A 46647DAB9 10.250% 11/15/2022 DD 11/08/16	105.55	25,121.88	25,332.00	0.02	210.12
72,000.000 JAGGED PEAK ENERGY LLC 47009LAC9 5.875% 05/01/2026 DD 11/01/18	103.25	70,646.84	74,338.56	0.07	3,691.72
319,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	103.22	326,883.75	329,268.61	0.31	2,384.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
417,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	104.00	427,018.73	433,680.00	0.41	6,661.27
150,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	103.63	150,000.00	155,437.50	0.15	5,437.50
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	105.25	25,000.00	26,312.50	0.02	1,312.50
289,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	102.88	297,892.48	297,308.75	0.28	-583.73
58,000.000 KORN FERRY 144A 50067PAA7 4.625% 12/15/2027 DD 12/16/19	100.50	58,000.00	58,290.00	0.06	290.00
200,000.000 LCPR SENIOR SECURED FINAN 144A 50201DAA1 6.750% 10/15/2027 DD 10/25/19	106.00	200,000.00	212,000.00	0.20	12,000.00
510,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	107.63	541,289.03	548,887.50	0.52	7,598.47
75,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	105.75	75,000.00	79,312.50	0.08	4,312.50
115,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.63	113,481.28	116,868.75	0.11	3,387.47
330,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	104.00	337,302.15	343,200.00	0.33	5,897.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
375,000.000 REGIONALCARE HOSPITAL PAR 144A 53219LAR0 9.750% 12/01/2026 DD 11/16/18	113.00	401,817.60	423,750.00	0.40	21,932.40
82,000.000 LITHIA MOTORS INC 144A 536797AE3 4.625% 12/15/2027 DD 12/09/19	102.79	82,000.00	84,284.52	0.08	2,284.52
165,000.000 LIVE NATION ENTERTAINMENT 144A 538034AR0 4.750% 10/15/2027 DD 10/17/19	103.50	165,000.00	170,775.00	0.16	5,775.00
181,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.50	176,280.05	163,805.00	0.16	-12,475.05
225,000.000 MGM RESORTS INTERNATIONAL 552953CC3 6.000% 03/15/2023 DD 11/25/14	109.75	233,214.63	246,937.50	0.23	13,722.87
190,000.000 MGM RESORTS INTERNATIONAL 552953CE9 5.750% 06/15/2025 DD 06/18/18	112.00	190,000.00	212,800.00	0.20	22,800.00
388,000.000 MGM GROWTH PROPERTIES OPE 144A 55303XAG0 5.750% 02/01/2027 DD 01/25/19	111.50	394,388.17	432,620.00	0.41	38,231.83
827,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	96.75	847,677.00	800,122.50	0.76	-47,554.50
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	104.88	175,000.00	183,531.25	0.17	8,531.25
66,000.000 MTS SYSTEMS CORP 144A 553777AA1 5.750% 08/15/2027 DD 07/16/19	104.50	66,417.11	68,970.00	0.07	2,552.89

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
89,000.000 MASONITE INTERNATIONAL CO 144A 575385AD1 5.375% 02/01/2028 DD 07/25/19	105.63	89,210.80	94,006.25	0.09	4,795.45
295,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	100.25	295,000.00	295,737.50	0.28	737.50
114,000.000 MATTEL INC 144A 577081BB7 6.750% 12/31/2025 DD 12/20/17	107.48	116,352.39	122,527.20	0.12	6,174.81
65,000.000 MATTEL INC 144A 577081BD3 5.875% 12/15/2027 DD 11/20/19	105.38	64,487.87	68,493.75	0.06	4,005.88
400,000.000 MERLIN ENTERTAINMENTS LTD 144A 59010QAB2 5.750% 06/15/2026 DD 05/09/18	109.50	404,422.68	438,000.00	0.42	33,577.32
82,000.000 MOOG INC 144A 615394AM5 4.250% 12/15/2027 DD 12/13/19	101.76	82,000.00	83,443.20	0.08	1,443.20
175,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	76.00	176,260.47	133,000.00	0.13	-43,260.47
175,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	104.60	175,000.00	183,041.25	0.17	8,041.25
325,000.000 MURPHY OIL USA INC 626738AD0 .81325% 05/01/2027 DD 04/25/17	107.25	342,682.19	348,562.50	0.33	5,880.31
115,000.000 MURPHY OIL USA INC 626738AE8 4.750% 09/15/2029 DD 09/13/19	105.61	115,234.18	121,448.05	0.12	6,213.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	103.87	15,000.00	15,580.95	0.01	580.95
480,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	109.25	505,891.10	524,400.00	0.50	18,508.90
165,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	108.50	165,000.00	179,025.00	0.17	14,025.00
105,000.000 NRG ENERGY INC 144A 629377CH3 5.250% 06/15/2029 DD 05/14/19	108.13	105,000.00	113,531.25	0.11	8,531.25
453,853.830 NATIONAL MENTOR/CIVITAS 3/19 63689EAJ4 TLB	100.70	454,410.38	457,030.81	0.43	2,620.43
28,865.500 NATIONAL MENTOR/CIVITAS 3/19 63689EAK1 TLC	100.70	28,897.01	29,067.56	0.03	170.55
324,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	101.88	324,000.00	330,075.00	0.31	6,075.00
130,672.500 CABLEVISION SYSTEMS/ALTICE USA 64072UAK8 0.000% 12/31/2022 DD 09/18/19	100.33	129,546.54	131,107.64	0.12	1,561.10
800,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	99.94	780,079.42	799,504.00	0.76	19,424.58
330,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	111.50	354,393.49	367,950.00	0.35	13,556.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
185,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	103.87	185,000.00	192,159.50	0.18	7,159.50
235,000.000 NETFLIX INC 64110LAT3 5.875% 11/15/2028 DD 04/26/18	110.86	235,000.00	260,511.60	0.25	25,511.60
209,000.000 NETFLIX INC 144A 64110LAV8 4.875% 06/15/2030 DD 10/25/19	101.56	209,000.00	212,266.67	0.20	3,266.67
114,000.000 NEW GOLD INC 144A 644535AF3 6.250% 11/15/2022 DD 11/14/12	99.53	108,869.11	113,465.34	0.11	4,596.23
220,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	108.46	228,872.99	238,614.20	0.23	9,741.21
363,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	104.25	335,585.13	378,427.50	0.36	42,842.37
75,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	104.00	75,000.00	78,000.00	0.07	3,000.00
209,000.000 NEXSTAR BROADCASTING INC 144A 65343HAA9 5.625% 07/15/2027 DD 07/03/19	105.38	213,003.02	220,244.20	0.21	7,241.18
150,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	100.38	149,687.35	150,562.50	0.14	875.15
85,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	81.00	85,000.00	68,850.00	0.07	-16,150.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	104.88	200,000.00	209,750.00	0.20	9,750.00
230,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	106.41	236,629.42	244,745.30	0.23	8,115.88
50,000.000 NUANCE COMMUNICATIONS INC 67020YAQ3 5.625% 12/15/2026 DD 12/22/16	106.57	49,647.43	53,287.00	0.05	3,639.57
177,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	98.50	175,987.77	174,345.00	0.17	-1,642.77
300,000.000 ALTICE FRANCE SA/FRANCE 144A 67054KAA7 7.375% 05/01/2026 DD 04/11/16	107.36	315,113.74	322,092.00	0.31	6,978.26
143,000.000 INTRADO CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	80.00	131,860.46	114,400.00	0.11	-17,460.46
270,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	102.50	272,085.92	276,750.00	0.26	4,664.08
341,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	103.25	345,222.21	352,082.50	0.33	6,860.29
105,000.000 1011778 BC ULC / NEW RED 144A 68245XAH2 3.875% 01/15/2028 DD 09/24/19	100.25	105,000.00	105,262.50	0.10	262.50
164,000.000 1011778 BC ULC / NEW RED 144A 68245XAJ8 4.375% 01/15/2028 DD 11/19/19	100.25	164,000.00	164,410.00	0.16	410.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
40,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	103.75	41,238.20	41,500.00	0.04	261.80
488,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	106.75	496,182.60	520,940.00	0.49	24,757.40
36,000.000 PBF LOGISTICS LP / PBF LOGISTI 69318UAB1 6.875% 05/15/2023 DD 11/15/15	103.00	36,458.87	37,080.00	0.04	621.13
599,000.000 PERFORMANCE FOOD GROUP IN 144A 69346VAA7 5.500% 10/15/2027 DD 09/27/19	106.88	627,731.14	640,181.25	0.61	12,450.11
365,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	103.38	370,968.01	377,318.75	0.36	6,350.74
256,000.000 PANTHER BF AGGREGATOR 2 L 144A 69867DAA6 6.250% 05/15/2026 DD 04/01/19	107.75	258,724.44	275,840.00	0.26	17,115.56
466,000.000 PANTHER BF AGGREGATOR 2 L 144A 69867DAC2 8.500% 05/15/2027 DD 04/01/19	106.25	466,745.36	495,125.00	0.47	28,379.64
440,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	102.88	451,553.05	452,650.00	0.43	1,096.95
40,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	106.54	40,000.00	42,616.00	0.04	2,616.00
255,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	109.79	262,418.22	279,967.05	0.27	17,548.83

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
440,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	103.00	444,356.19	453,200.00	0.43	8,843.81
102,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	105.75	102,000.00	107,865.00	0.10	5,865.00
70,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	102.88	72,056.60	72,012.50	0.07	-44.10
200,000.000 PENSKE AUTOMOTIVE GROUP INC 70959WAE3 5.750% 10/01/2022 DD 04/01/13	101.38	200,285.50	202,750.00	0.19	2,464.50
350,000.000 POST HOLDINGS INC 144A 737446AK0 5.000% 08/15/2026 DD 08/03/16	105.63	334,000.84	369,687.50	0.35	35,686.66
315,000.000 POST HOLDINGS INC 144A 737446AL8 5.500% 03/01/2025 DD 02/14/17	104.75	323,597.47	329,962.50	0.31	6,365.03
50,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	107.25	50,000.00	53,625.00	0.05	3,625.00
139,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	107.75	139,000.00	149,772.50	0.14	10,772.50
85,000.000 POST HOLDINGS INC 144A 737446AP9 5.500% 12/15/2029 DD 07/03/19	106.63	85,000.00	90,635.50	0.09	5,635.50
55,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	95.00	55,000.00	52,250.00	0.05	-2,750.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	91.75	205,714.30	201,850.00	0.19	-3,864.30
58,000.000 PRESTIGE BRANDS INC 144A 74112BAL9 5.125% 01/15/2028 DD 12/02/19	104.75	58,000.00	60,755.00	0.06	2,755.00
128,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	104.88	130,595.82	134,240.00	0.13	3,644.18
335,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	57.50	322,923.40	192,625.00	0.18	-130,298.40
90,000.000 QUALITYTECH LP / QTS FINA 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	103.63	90,000.00	93,262.50	0.09	3,262.50
352,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	102.00	352,170.95	359,040.00	0.34	6,869.05
640,000.000 RELIANCE INTERMEDIATE HOL 144A 75947TAB0 6.500% 04/01/2023 DD 03/24/15	102.50	652,018.11	656,000.00	0.62	3,981.89
425,000.000 RESIDEO FUNDING INC 144A 76119LAA9 6.125% 11/01/2026 DD 10/19/18	100.75	428,266.26	428,187.50	0.41	-78.76
96,910.770 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	100.13	96,973.36	97,031.91	0.09	58.55
560,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	103.38	572,767.22	578,900.00	0.55	6,132.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
115,000.000 SBA COMMUNICATIONS CORP 78410GAB0 4.000% 10/01/2022 DD 04/01/18	101.88	115,000.00	117,156.25	0.11	2,156.25
250,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	108.64	252,607.43	271,610.00	0.26	19,002.57
10,000.000 SM ENERGY CO 78454LAH3 5.000% 01/15/2024 DD 01/15/14	95.25	9,233.65	9,525.00	0.01	291.35
235,000.000 SM ENERGY CO 78454LAL4 5.625% 06/01/2025 DD 05/21/15	94.92	219,013.58	223,054.95	0.21	4,041.37
42,000.000 SM ENERGY CO 78454LAN0 6.750% 09/15/2026 DD 09/12/16	98.00	39,774.54	41,160.00	0.04	1,385.46
125,000.000 SM ENERGY CO 78454LAP5 6.625% 01/15/2027 DD 08/20/18	98.29	125,000.00	122,857.50	0.12	-2,142.50
82,000.000 SS&C TECHNOLOGIES INC 144A 78466CAC0 5.500% 09/30/2027 DD 03/28/19	106.75	85,427.33	87,535.00	0.08	2,107.67
57,305.440 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBD5 TLB3	100.64	57,197.06	57,674.49	0.05	477.43
38,406.720 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBE3 TLB4	100.64	38,334.04	38,654.06	0.04	320.02
446,616.900 SS&C TECHNOLOGIES 10/18 ADD-ON 78466DBF0 B5 COV-LITE TLB	100.62	446,032.35	449,363.59	0.43	3,331.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 SPCM SA 144A 7846ELAC1 4.875% 09/15/2025 DD 04/20/17	104.00	195,569.18	208,000.00	0.20	12,430.82
200,000.000 SABLE INTERNATIONAL FINAN 144A 785712AG5 5.750% 09/07/2027 DD 04/05/19	106.00	198,500.76	212,000.00	0.20	13,499.24
89,000.000 SCIENTIFIC GAMES INTERNAT 144A 80874YBC3 7.000% 05/15/2028 DD 11/26/19	107.25	89,000.00	95,452.50	0.09	6,452.50
72,000.000 SCIENTIFIC GAMES INTERNAT 144A 80874YBE9 7.250% 11/15/2029 DD 11/26/19	108.50	72,000.00	78,120.00	0.07	6,120.00
164,000.000 SCRIPPS ESCROW INC 144A 81104PAA7 5.875% 07/15/2027 DD 07/26/19	104.75	165,273.32	171,790.00	0.16	6,516.68
234,630.000 SEDGWICK CMS 12/18 COV-LITE TL 81527CAL1 0.000% 11/06/2025 DD 10/29/18	99.97	234,743.29	234,557.26	0.22	-186.03
210,000.000 SELECT MEDICAL CORP 144A 816196AT6 6.250% 08/15/2026 DD 08/01/19	108.25	217,467.70	227,329.20	0.22	9,861.50
150,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	108.63	150,000.00	162,937.50	0.15	12,937.50
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	107.75	210,911.43	215,500.00	0.20	4,588.57
240,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	113.00	258,653.73	271,200.00	0.26	12,546.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
455,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	103.75	453,569.21	472,062.50	0.45	18,493.29
190,000.000 SEVEN GENERATIONS ENERGY 144A 81783QAC9 5.375% 09/30/2025 DD 10/02/17	100.50	190,000.00	190,950.00	0.18	950.00
345,000.000 SHELF DRILLING HOLDINGS L 144A 822538AE4 8.250% 02/15/2025 DD 02/07/18	95.25	346,733.56	328,612.50	0.31	-18,121.06
169,000.000 SINCLAIR TELEVISION GROUP 144A 829259AY6 5.500% 03/01/2030 DD 11/27/19	102.25	169,000.00	172,802.50	0.16	3,802.50
230,000.000 SIRIUS XM RADIO INC 144A 82967NAU2 5.375% 04/15/2025 DD 03/06/15	103.33	221,543.27	237,654.40	0.23	16,111.13
360,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	105.50	367,508.41	379,800.00	0.36	12,291.59
252,000.000 SIRIUS XM RADIO INC 144A 82967NBE7 4.625% 07/15/2024 DD 07/02/19	105.00	252,000.00	264,600.00	0.25	12,600.00
510,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	104.25	508,073.22	531,675.00	0.50	23,601.78
13,000.000 SURGERY CENTER HOLDINGS I 144A 84611WAB0 6.750% 07/01/2025 DD 06/30/17	100.00	13,048.56	13,000.00	0.01	-48.56
50,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	103.25	50,000.00	51,625.00	0.05	1,625.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
480,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	104.38	486,696.00	501,009.60	0.47	14,313.60
64,000.000 SPECTRUM BRANDS INC 144A 84762LAV7 5.000% 10/01/2029 DD 09/24/19	103.25	64,000.00	66,080.00	0.06	2,080.00
139,000.000 SPEEDWAY MOTORSPORTS LLC 144A 84779MAA2 4.875% 11/01/2027 DD 10/23/19	101.38	139,438.57	140,911.25	0.13	1,472.68
280,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	107.75	308,825.53	301,700.00	0.29	-7,125.53
22,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	102.13	22,371.02	22,467.50	0.02	96.48
240,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	104.88	225,626.48	251,700.00	0.24	26,073.52
565,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	105.75	579,900.60	597,487.50	0.57	17,586.90
179,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	110.33	184,939.77	197,496.07	0.19	12,556.30
205,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	107.88	202,673.81	221,143.75	0.21	18,469.94
330,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	109.74	361,434.88	362,125.50	0.34	690.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
124,000.000 SPRINT CORP 85207UAK1 7.625% 03/01/2026 DD 02/22/18	110.28	124,000.00	136,747.20	0.13	12,747.20
22,000.000 STANDARD INDUSTRIES INC/N 144A 853496AB3 5.500% 02/15/2023 DD 02/23/16	101.63	22,309.30	22,357.50	0.02	48.20
25,000.000 STARWOOD PROPERTY TRUST INC 85571BAG0 5.000% 12/15/2021 DD 06/15/17	103.75	25,000.00	25,937.50	0.02	937.50
300,000.000 STARS GROUP HOLDINGS BV / 144A 85572NAA6 7.000% 07/15/2026 DD 07/10/18	108.25	300,927.78	324,750.00	0.31	23,822.22
15,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	100.06	15,000.00	15,009.00	0.01	9.00
115,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAJ6 4.875% 01/15/2023 DD 07/15/18	102.25	115,000.00	117,589.80	0.11	2,589.80
48,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAL1 5.500% 02/15/2026 DD 08/15/18	103.75	48,000.00	49,800.00	0.05	1,800.00
60,000.000 SURGERY CENTER HOLDINGS I 144A 86881WAD4 10.000% 04/15/2027 DD 04/11/19	109.75	62,822.24	65,850.00	0.06	3,027.76
206,000.000 TMS INTERNATIONAL HOLDING 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	90.42	213,527.61	186,259.02	0.18	-27,268.59
640,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	107.22	664,802.11	686,214.40	0.65	21,412.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	106.50	25,000.00	26,625.00	0.03	1,625.00
120,000.000 T-MOBILE USA INC 87264AAU9 4.500% 02/01/2026 DD 01/25/18	102.50	120,000.00	123,000.00	0.12	3,000.00
120,000.000 T-MOBILE USA INC 87264AAV7 4.750% 02/01/2028 DD 01/25/18	104.78	116,928.48	125,737.20	0.12	8,808.72
50,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	104.50	50,000.00	52,250.00	0.05	2,250.00
250,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	100.50	253,720.83	251,250.00	0.24	-2,470.83
310,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	98.00	311,752.61	303,800.00	0.29	-7,952.61
275,000.000 TARGA RESOURCES PARTNERS LP / 87612BBJ0 5.875% 04/15/2026 DD 04/12/18	106.25	283,021.32	292,187.50	0.28	9,166.18
87,000.000 TARGA RESOURCES PARTNERS 144A 87612BBK7 6.500% 07/15/2027 DD 01/17/19	109.50	87,000.00	95,265.00	0.09	8,265.00
176,000.000 TARGA RESOURCES PARTNERS 144A 87612BBM3 6.875% 01/15/2029 DD 01/17/19	111.00	177,047.09	195,360.00	0.19	18,312.91
126,000.000 TAYLOR MORRISON COMMUNITI 144A 87724RAA0 5.875% 06/15/2027 DD 06/05/19	110.00	126,000.00	138,600.00	0.13	12,600.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
161,000.000 TEGNA INC 144A 87901JAC9 5.000% 09/15/2029 DD 09/13/19	101.75	161,000.00	163,817.50	0.16	2,817.50
323,000.000 TELECOM ITALIA SPA/MILANO 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14	107.50	329,242.93	347,225.00	0.33	17,982.07
445,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	105.98	451,148.05	471,615.45	0.45	20,467.40
85,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	110.63	86,667.64	94,031.25	0.09	7,363.61
144,000.000 TENET HEALTHCARE CORP 88033GCS7 4.625% 07/15/2024 DD 06/14/17	102.38	144,000.00	147,420.00	0.14	3,420.00
125,000.000 TENET HEALTHCARE CORP 88033GCU2 5.125% 05/01/2025 DD 06/14/17	103.00	125,000.00	128,750.00	0.12	3,750.00
255,000.000 TENET HEALTHCARE CORP 144A 88033GCY4 4.875% 01/01/2026 DD 08/26/19	104.74	255,000.00	267,087.00	0.25	12,087.00
255,000.000 TENET HEALTHCARE CORP 144A 88033GDA5 5.125% 11/01/2027 DD 08/26/19	105.63	255,000.00	269,343.75	0.26	14,343.75
43,000.000 TENET HEALTHCARE CORP 144A 88033GDC1 4.625% 09/01/2024 DD 08/26/19	104.26	43,000.00	44,831.80	0.04	1,831.80
102,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	66.75	98,595.30	68,085.00	0.06	-30,510.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	102.95	75,000.00	77,210.25	0.07	2,210.25
365,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	105.73	380,972.72	385,918.15	0.37	4,945.43
390,000.000 TERRIER MEDIA BUYER INC 144A 88146LAA1 8.875% 12/15/2027 DD 12/17/19	105.75	391,455.81	412,425.00	0.39	20,969.19
408,000.000 TERVITA CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	100.63	410,199.51	410,550.00	0.39	350.49
500,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	104.00	514,663.32	520,000.00	0.49	5,336.68
362,000.000 TRANSDIGM INC 144A 893647BE6 6.250% 03/15/2026 DD 02/13/19	108.26	362,206.34	391,904.82	0.37	29,698.48
156,000.000 TRANSDIGM INC 893647BH9 7.500% 03/15/2027 DD 09/15/19	109.38	158,496.11	170,632.80	0.16	12,136.69
332,000.000 TRANSDIGM INC 144A 893647BJ5 5.500% 11/15/2027 DD 11/13/19	101.12	332,000.00	335,728.36	0.32	3,728.36
103,660.160 TRANSDIGM 5/18 COV-LITE TLE 89364MBN3 0.000% 05/30/2025 DD 05/01/18	100.22	103,976.08	103,884.07	0.10	-92.01
85,000.000 TRANSOCEAN INC 144A 893830BF5 7.500% 01/15/2026 DD 10/17/17	98.75	88,262.61	83,937.50	0.08	-4,325.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
181,000.000 TRANSOCEAN INC 144A 893830BK4 7.250% 11/01/2025 DD 10/25/18	98.00	181,000.00	177,380.00	0.17	-3,620.00
44,000.000 TRANSOCEAN POSEIDON LTD 144A 89383JAA6 6.875% 02/01/2027 DD 02/01/19	106.00	43,699.66	46,640.00	0.04	2,940.34
200,000.000 TRIVIUM PACKAGING FINANCE 144A 89686QAA4 VAR RT 08/15/2026 DD 08/02/19	105.38	200,000.00	210,750.00	0.20	10,750.00
530,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	103.00	537,698.29	545,900.00	0.52	8,201.71
383,000.000 UPCB FINANCE IV LTD 144A 90320MAA3 5.375% 01/15/2025 DD 04/15/15	102.80	389,670.98	393,724.00	0.37	4,053.02
59,000.000 UNIVAR SOLUTIONS USA INC/ 144A 91337CAA4 5.125% 12/01/2027 DD 11/22/19	104.38	59,000.00	61,583.02	0.06	2,583.02
200,000.000 UNIVERSAL HEALTH SERVICES 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14	101.00	200,900.28	202,000.00	0.19	1,099.72
246,000.000 USI INC/NY 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	102.22	243,083.85	251,461.20	0.24	8,377.35
99,000.000 BAUSCH HEALTH COS INC 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	100.88	94,079.79	99,866.25	0.09	5,786.46
38,000.000 BAUSCH HEALTH COS INC 144A 91911KAE2 5.500% 03/01/2023 DD 01/30/15	100.50	36,896.82	38,190.00	0.04	1,293.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 BAUSCH HEALTH COS INC 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	102.25	50,000.00	51,125.00	0.05	1,125.00
75,000.000 BAUSCH HEALTH COS INC 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	104.50	75,000.00	78,375.00	0.07	3,375.00
195,000.000 BAUSCH HEALTH COS INC 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	113.72	192,820.76	221,754.00	0.21	28,933.24
320,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAV6 9.250% 04/01/2026 DD 03/26/18	114.86	338,023.60	367,552.00	0.35	29,528.40
603,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAW4 8.500% 01/31/2027 DD 06/01/18	113.88	626,533.70	686,696.40	0.65	60,162.70
330,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	103.19	335,189.76	340,520.40	0.32	5,330.64
196,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	92.25	201,832.43	180,810.00	0.17	-21,022.43
123,000.000 VIASAT INC 144A 92552VAL4 5.625% 04/15/2027 DD 03/27/19	107.00	123,000.00	131,610.00	0.12	8,610.00
270,000.000 VICI PROPERTIES LP / VICI 144A 92564RAA3 4.250% 12/01/2026 DD 11/26/19	103.00	270,000.00	278,100.00	0.26	8,100.00
270,000.000 VICI PROPERTIES LP / VICI 144A 92564RAB1 4.625% 12/01/2029 DD 11/26/19	104.25	270,000.00	281,475.00	0.27	11,475.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
541,000.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	108.25	574,457.47	585,632.50	0.56	11,175.03
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	105.50	50,265.90	52,750.00	0.05	2,484.10
690,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	106.88	691,083.96	737,437.50	0.70	46,353.54
490,000.000 WASTE PRO USA INC 144A 94107JAA1 5.500% 02/15/2026 DD 02/01/18	104.25	481,383.32	510,825.00	0.48	29,441.68
645,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	101.50	652,089.33	654,675.00	0.62	2,585.67
680,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	104.00	705,990.80	707,200.00	0.67	1,209.20
274,000.000 WELLCARE HEALTH PLANS INC 144A 94946TAD8 5.375% 08/15/2026 DD 08/13/18	106.50	279,604.16	291,810.00	0.28	12,205.84
29,000.000 TRI POINTE GROUP INC / TRI POI 962178AN9 5.875% 06/15/2024 DD 06/15/15	108.75	29,251.52	31,537.50	0.03	2,285.98
124,000.000 WILLIAM CARTER CO/THE 144A 96926JAC1 5.625% 03/15/2027 DD 03/14/19	107.50	124,458.32	133,300.00	0.13	8,841.68
100,000.000 WPX ENERGY INC 98212BAE3 5.250% 09/15/2024 DD 09/08/14	106.25	92,551.38	106,250.00	0.10	13,698.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
59,000.000 WPX ENERGY INC 98212BAJ2 5.250% 10/15/2027 DD 09/24/19	105.50	59,000.00	62,245.00	0.06	3,245.00
451,000.000 WYNN LAS VEGAS LLC / WYNN 144A 983130AX3 5.250% 05/15/2027 DD 05/11/17	106.25	438,740.44	479,187.50	0.45	40,447.06
193,000.000 WYNN RESORTS FINANCE LLC 144A 983133AA7 5.125% 10/01/2029 DD 09/20/19	107.25	193,000.00	206,992.50	0.20	13,992.50
440,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	103.23	450,907.55	454,212.00	0.43	3,304.45
121,000.000 YUM! BRANDS INC 144A 988498AL5 4.750% 01/15/2030 DD 09/11/19	104.75	121,809.15	126,747.50	0.12	4,938.35
262,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	103.08	270,798.89	270,077.46	0.26	-721.43
235,000.000 ZIGGO BV 144A 98954NAA7 5.500% 01/15/2027 DD 09/23/16	106.25	231,704.35	249,687.50	0.24	17,983.15
380,000.000 ZIGGO BOND CO BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	105.50	395,824.61	400,900.00	0.38	5,075.39
523,000.000 PLAYTIKA 12/19 COV-LITE TLB 99AA67776	100.95	512,665.44	527,968.50	0.50	15,303.06
145,459.460 HARD ROCK NORTHERN INDIANA 11/ 99AAF2710 0.000% 11/06/2025 DD 09/24/19	101.00	141,190.36	146,914.05	0.14	5,723.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,540.540 HARD ROCK NORTHERN INDIANA 11/ 99AAF2728 0.000% 11/06/2025 DD 09/24/19	101.00	10,231.18	10,645.95	0.01	414.77
100,000.000 INTELSAT JACKSON 12/17 B5 L5137LAH8 FIXED TLB	101.05	100,000.00	101,054.00	0.10	1,054.00
136,293.670 AMAYA 6/18 (USD) TL N8233BAC6 0.000% 07/10/2025 DD 04/23/18	100.79	136,213.00	137,367.66	0.13	1,154.66
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**96,523,869.57**	**99,224,783.61**	**94.05**	**2,700,914.04**
TOTAL ASSETS U.S. DOLLAR		**102,823,549.06**	**105,485,856.17**	**99.98**	**2,662,307.11**
TOTAL ASSETS		**102,810,085.06**	**105,507,747.66**	**100.00**	**2,697,662.60**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

MARATHON EMD MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
31,500,000.000 MARATHON EM BOND FUND 99VVBK5X7	1.13	31,500,000.00	35,501,902.52	100.00	4,001,902.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

WELLINGTON EME MON - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
5,516,746.013 WELLINGTON EME 99VVBUAE1	11.41	55,775,360.55	62,946,072.01	100.00	7,170,711.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND CE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
REAL ESTATE					
651,614.000 EXETER EUR VAL VENT III SCSP EL99WTU83	1.12	791,313.90	731,436.72	3.63	-59,877.18
U.S. DOLLAR					
REAL ESTATE					
408,139.000 BRV PARTNERS FUND I LP 99VVA5GA9		195,274.00	408,139.00	2.03	212,865.00
683,155.800 H2 SPECIAL OPP III LP 99VVA7P64		261,253.01	683,155.80	3.39	421,902.79
463,276.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP		1.00	463,276.00	2.30	463,275.00
56,214.540 EXETER INDUSTR VALUE FD II LP 99VVAJ5G8		0.00	56,214.54	0.28	56,214.54
819,480.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II		1,475,496.45	819,480.00	4.07	-656,016.45
1,258,133.720 CITIC CHINA RETAIL INVESTMENT 99VVAUCM2 PROPERTIES FUND		1,184,963.63	1,258,133.72	6.25	73,170.09
690.000 DIVCOWEST FUND III REIT LLC 99VVAUCN0		0.00	690.00	0.00	690.00
169,342.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC		0.00	169,342.00	0.84	169,342.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND CE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,269,857.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC		1,061,300.24	2,269,857.00	11.27	1,208,556.76
1,018,297.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8		527,738.32	1,018,297.00	5.06	490,558.68
1,006,079.000 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND		604,413.70	1,006,079.00	4.99	401,665.30
2,357,908.260 ASANA PARTNERS FUND I LP 99VVBCY54		1,676,916.83	2,357,908.26	11.71	680,991.43
1,150,807.000 WOLFF CREDIT PARTNERS II LP 99VVBGWE8		1,007,916.64	1,150,807.00	5.71	142,890.36
944,411.500 CARROLL MF RE V 99VVBKMJ9		966,320.97	944,411.50	4.69	-21,909.47
911,507.630 CARROLL FD V BEDROCK SIDECAR 99VVBLHV6		561,823.42	911,507.63	4.53	349,684.21
2,601,269.000 OAKTREE RE INCOME FUND 99VVBMGN3		1,968,191.00	2,601,269.00	12.91	633,078.00
11,035.000 BROADVIEW RE PARTNERS LP 99VVBTQJ6		49,311.00	11,035.00	0.05	-38,276.00
1,092,530.700 EXETER OFFICE VALUE FUND LP 99VVBTYW8		1,092,530.70	1,092,530.70	5.42	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND CE MON - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,188,184.570 CARDINAL STUDENT HOUSING 99VVBUXH9		1,820,598.70	2,188,184.57	10.86	367,585.87
TOTAL REAL ESTATE U.S. DOLLAR		**14,454,049.61**	**19,410,317.72**	**96.37**	**4,956,268.11**
TOTAL ASSETS U.S. DOLLAR		**14,454,049.61**	**19,410,317.72**	**96.37**	**4,956,268.11**
TOTAL ASSETS		**15,245,363.51**	**20,141,754.44**	**100.00**	**4,896,390.93**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

GSAM EM ETF - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
996,884.880 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	996,884.88	996,884.88	2.19	0.00
INTEREST RECEIVABLE		495.03	495.03	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**997,379.91**	**997,379.91**	**2.19**	**0.00**
EQUITY					
829,922.000 ISHARES CORE MSCI EMERGING 46434G103	53.76	42,678,751.33	44,616,606.72	97.81	1,937,855.39
TOTAL ASSETS U.S. DOLLAR		**43,676,131.24**	**45,613,986.63**	**100.00**	**1,937,855.39**
TOTAL ASSETS		**43,676,131.24**	**45,613,986.63**	**100.00**	**1,937,855.39**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

CASH PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,104,044.710 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,104,044.71	2,104,044.71	99.94	0.00
CASH		0.29	0.29	0.00	0.00
INTEREST RECEIVABLE		1,161.32	1,161.32	0.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,105,206.32**	**2,105,206.32**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**2,105,206.32**	**2,105,206.32**	**100.00**	**0.00**
TOTAL ASSETS		**2,105,206.32**	**2,105,206.32**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CANADIAN DOLLAR						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		524.63	530.80	0.00	6.17
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
326,193.830 996229696	BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12	100.00	326,193.83	326,193.83	0.21	0.00
	CASH		1,153.84	1,153.84	0.00	0.00
	DIVIDENDS RECEIVABLE		150,087.70	150,087.70	0.10	0.00
	INTEREST RECEIVABLE		354.84	354.84	0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**477,790.21**	**477,790.21**	**0.30**	**0.00**
EQUITY						
3,205.000 00081T108	ACCO BRANDS CORP	9.36	30,180.07	29,998.80	0.02	-181.27
316.000 000957100	ABM INDUSTRIES INC	37.71	7,223.76	11,916.36	0.01	4,692.60
5,330.000 001055102	AFLAC INC	52.90	122,470.34	281,957.00	0.18	159,486.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
31,966.000 AT&T INC 00206R102	39.08	900,777.83	1,249,231.28	0.79	348,453.45
2,953.000 AVX CORP 002444107	20.47	40,178.52	60,447.91	0.04	20,269.39
477.000 AARON'S INC 002535300	57.11	12,883.77	27,241.47	0.02	14,357.70
9,067.000 ABBOTT LABORATORIES 002824100	86.86	228,900.37	787,559.62	0.50	558,659.25
8,347.000 ABBVIE INC 00287Y109	88.54	207,928.42	739,043.38	0.47	531,114.96
340.000 ABIOMED INC 003654100	170.59	24,595.60	58,000.60	0.04	33,405.00
12,057.000 ACACIA RESEARCH CORP 003881307	2.66	30,547.04	32,071.62	0.02	1,524.58
742.000 ACACIA COMMUNICATIONS INC 00401C108	67.81	28,396.34	50,315.02	0.03	21,918.68
1,901.000 ACADIA PHARMACEUTICALS INC 004225108	42.78	29,042.77	81,324.78	0.05	52,282.01
492.000 ACI WORLDWIDE INC 004498101	37.89	5,180.76	18,639.42	0.01	13,458.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,601.000 ACTIVISION BLIZZARD INC 00507V109	59.42	91,275.12	213,971.42	0.14	122,696.30
258.000 ACUITY BRANDS INC 00508Y102	138.00	14,107.44	35,604.00	0.02	21,496.56
2,841.000 ADOBE INC 00724F101	329.81	108,225.90	936,990.21	0.59	828,764.31
539.000 ADVANCE AUTO PARTS INC 00751Y106	160.16	33,342.65	86,326.24	0.05	52,983.59
1,727.000 AECOM 00766T100	43.13	37,093.97	74,485.51	0.05	37,391.54
1,375.000 AERIE PHARMACEUTICALS INC 00771V108	24.17	30,248.12	33,233.75	0.02	2,985.63
183.000 ADVANSIX INC 00773T101	19.96	1,021.53	3,652.68	0.00	2,631.15
781.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	45.66	4,904.68	35,660.46	0.02	30,755.78
2,062.000 ADVANCED MICRO DEVICES INC 007903107	45.86	37,004.89	94,563.32	0.06	57,558.43
1,344.000 ADVANCED DISPOSAL SERVICES INC 00790X101	32.87	30,184.52	44,177.28	0.03	13,992.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
374.000 AFFILIATED MANAGERS GROUP INC 008252108	84.74	29,785.36	31,692.76	0.02	1,907.40
2,375.000 AGILENT TECHNOLOGIES INC 00846U101	85.31	53,797.96	202,611.25	0.13	148,813.29
333.000 AGREE REALTY CORP 008492100	70.17	9,813.51	23,366.61	0.01	13,553.10
195.000 AIR LEASE CORP 00912X302	47.52	4,655.27	9,266.40	0.01	4,611.13
1,382.000 AIR PRODUCTS & CHEMICALS INC 009158106	234.99	86,407.60	324,756.18	0.21	238,348.58
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	86.38	36,166.27	94,672.48	0.06	58,506.21
146.000 ALAMO GROUP INC 011311107	125.55	4,950.86	18,330.30	0.01	13,379.44
856.000 ALASKA AIR GROUP INC 011659109	67.75	14,338.00	57,994.00	0.04	43,656.00
197.000 ALBANY INTERNATIONAL CORP 012348108	75.92	4,873.78	14,956.24	0.01	10,082.46
1,562.000 ALCOA CORP 013872106	21.51	28,940.14	33,598.62	0.02	4,658.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
357.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	161.58	25,139.94	57,684.06	0.04	32,544.12
1,153.000 ALEXION PHARMACEUTICALS INC 015351109	108.15	95,064.09	124,696.95	0.08	29,632.86
365.000 ALIGN TECHNOLOGY INC 016255101	279.04	8,066.50	101,849.60	0.06	93,783.10
98.000 ALLEGHANY CORP 017175100	799.57	28,633.04	78,357.86	0.05	49,724.82
107.000 ALLEGIANT TRAVEL CO 01748X102	174.04	4,872.78	18,622.28	0.01	13,749.50
107.000 ALLETE INC 018522300	81.17	5,077.15	8,685.19	0.01	3,608.04
1,340.000 ALLIANT ENERGY CORP 018802108	54.72	30,649.35	73,324.80	0.05	42,675.45
2,169.000 ALLSTATE CORP/THE 020002101	112.45	81,166.87	243,904.05	0.15	162,737.18
2,373.000 ALLY FINANCIAL INC 02005N100	30.56	52,945.65	72,518.88	0.05	19,573.23
820.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	115.17	28,138.84	94,439.40	0.06	66,300.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,380.000 ALPHABET INC-CL C 02079K107	1,337.02	294,608.32	1,845,087.60	1.17	1,550,479.28
1,482.000 ALPHABET INC-CL A 02079K305	1,339.39	445,001.25	1,984,975.98	1.26	1,539,974.73
11,116.000 ALTRIA GROUP INC 02209S103	49.91	189,729.51	554,799.56	0.35	365,070.05
1,981.000 AMAZON.COM INC 023135106	1,847.84	272,369.31	3,660,571.04	2.32	3,388,201.73
2,083.000 AMBAC FINANCIAL GROUP INC 023139884	21.57	30,093.93	44,930.31	0.03	14,836.38
53.000 AMERCO 023586100	375.82	5,074.22	19,918.46	0.01	14,844.24
1,085.000 AMEREN CORP 023608102	76.80	33,801.46	83,328.00	0.05	49,526.54
227.000 AMERICAN ASSETS TRUST INC 024013104	45.90	5,077.99	10,419.30	0.01	5,341.31
796.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	47.03	29,176.26	37,435.88	0.02	8,259.62
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	94.51	100,427.23	257,823.28	0.16	157,396.05

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
988.000 AMERICAN EQUITY INVESTMENT LIF 025676206	29.93	22,096.47	29,570.84	0.02	7,474.37
3,219.000 AMERICAN EXPRESS CO 025816109	124.49	193,379.21	400,733.31	0.25	207,354.10
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	109.65	4,982.40	15,789.60	0.01	10,807.20
2,898.000 AMERICAN HOMES 4 RENT 02665T306	26.21	41,120.51	75,956.58	0.05	34,836.07
3,606.000 AMERICAN INTERNATIONAL GROUP I 026874784	51.33	95,912.00	185,095.98	0.12	89,183.98
604.000 AMERICAN SOFTWARE INC/GA 029683109	14.88	5,031.32	8,987.52	0.01	3,956.20
2,286.000 AMERICAN TOWER CORP 03027X100	229.82	101,514.18	525,368.52	0.33	423,854.34
1,132.000 AMERICAN WATER WORKS CO INC 030420103	122.85	28,899.96	139,066.20	0.09	110,166.24
1,128.000 AMERISOURCEBERGEN CORP 03073E105	85.02	37,000.21	95,902.56	0.06	58,902.35
1,535.000 AMERIPRISE FINANCIAL INC 03076C106	166.58	71,680.97	255,700.30	0.16	184,019.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
572.000 AMERIS BANCORP 03076K108	42.54	5,119.40	24,332.88	0.02	19,213.48
1,432.000 AMETEK INC 031100100	99.74	40,601.97	142,827.68	0.09	102,225.71
3,677.000 AMGEN INC 031162100	241.07	202,738.86	886,414.39	0.56	683,675.53
3,473.000 AMICUS THERAPEUTICS INC 03152W109	9.74	28,813.53	33,827.02	0.02	5,013.49
1,906.000 AMPHENOL CORP 032095101	108.23	31,153.95	206,286.38	0.13	175,132.43
1,426.000 ANALOG DEVICES INC 032654105	118.84	53,599.85	169,465.84	0.11	115,865.99
3,531.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.42	30,601.11	33,262.02	0.02	2,660.91
547.000 ANSYS INC 03662Q105	257.41	29,023.82	140,803.27	0.09	111,779.45
902.000 ANTHEM INC 036752103	302.03	138,869.41	272,431.06	0.17	133,561.65
4,041.000 ANTERO MIDSTREAM CORP 03676B102	7.59	29,120.40	30,671.19	0.02	1,550.79

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,367.000 APACHE CORP 037411105	25.59	29,210.95	34,981.53	0.02	5,770.58
759.000 APARTMENT INVESTMENT & MANAGEM 03748R754	51.65	20,128.83	39,202.35	0.02	19,073.52
664.000 APERGY CORP 03755L104	33.78	10,649.31	22,429.92	0.01	11,780.61
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	18.29	55,584.48	62,076.26	0.04	6,491.78
23,130.000 APPLE INC 037833100	293.65	254,966.62	6,792,124.50	4.31	6,537,157.88
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	66.69	4,991.74	9,736.74	0.01	4,745.00
5,571.000 APPLIED MATERIALS INC 038222105	61.04	74,130.68	340,053.84	0.22	265,923.16
1,028.000 AQUA AMERICA INC 03836W103	46.94	17,632.26	48,254.32	0.03	30,622.06
3,009.000 ARCHER-DANIELS-MIDLAND CO 039483102	46.35	93,918.41	139,467.15	0.09	45,548.74
3,367.000 ARCHROCK INC 03957W106	10.04	28,843.35	33,804.68	0.02	4,961.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
433.000 ARCOSA INC 039653100	44.55	5,891.40	19,290.15	0.01	13,398.75
295.000 ARISTA NETWORKS INC 040413106	203.40	43,057.45	60,003.00	0.04	16,945.55
1,851.000 ARMADA HOFFLER PROPERTIES INC 04208T108	18.35	27,020.34	33,965.85	0.02	6,945.51
5.000 ARMSTRONG FLOORING INC 04238R106	4.27	56.42	21.35	0.00	-35.07
10.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	93.97	383.68	939.70	0.00	556.02
789.000 ARROW ELECTRONICS INC 042735100	84.74	26,447.28	66,859.86	0.04	40,412.58
257.799 ARROW FINANCIAL CORP 042744102	37.80	4,973.80	9,744.80	0.01	4,771.00
224.000 ARTESIAN RESOURCES CORP 043113208	37.21	5,028.80	8,335.04	0.01	3,306.24
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	111.79	5,092.08	32,866.26	0.02	27,774.18
579.000 ASHLAND GLOBAL HOLDINGS INC 044186104	76.53	15,946.99	44,310.87	0.03	28,363.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
504.000 ASPEN TECHNOLOGY INC 045327103	120.93	7,791.84	60,948.72	0.04	53,156.88
2,860.000 ASSOCIATED BANC-CORP 045487105	22.04	29,199.51	63,034.40	0.04	33,834.89
342.000 ASSURANT INC 04621X108	131.08	10,105.19	44,829.36	0.03	34,724.17
802.000 ATLANTIC UNION BANKSHARES CORP 04911A107	37.55	9,587.27	30,115.10	0.02	20,527.83
538.000 ATMOS ENERGY CORP 049560105	111.86	17,382.78	60,180.68	0.04	42,797.90
14.000 ATRION CORP 049904105	751.50	3,289.44	10,521.00	0.01	7,231.56
1,560.000 AUTODESK INC 052769106	183.46	53,912.82	286,197.60	0.18	232,284.78
2,789.000 AUTOMATIC DATA PROCESSING INC 053015103	170.50	105,255.76	475,524.50	0.30	370,268.74
529.000 AUTONATION INC 05329W102	48.63	11,207.50	25,725.27	0.02	14,517.77
55.000 AUTOZONE INC 053332102	1,191.31	45,505.25	65,522.05	0.04	20,016.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
626.000 AVALONBAY COMMUNITIES INC 053484101	209.70	79,476.42	131,272.20	0.08	51,795.78
244.000 AVANOS MEDICAL INC 05350V106	33.70	5,303.86	8,222.80	0.01	2,918.94
788.000 AVANGRID INC 05351W103	51.16	34,077.37	40,314.08	0.03	6,236.71
640.000 AVERY DENNISON CORP 053611109	130.82	18,284.80	83,724.80	0.05	65,440.00
365.000 AVISTA CORP 05379B107	48.09	9,993.70	17,552.85	0.01	7,559.15
3,137.000 BGC PARTNERS INC 05541T101	5.94	6,927.89	18,633.78	0.01	11,705.89
327.000 BOK FINANCIAL CORP 05561Q201	87.40	15,020.32	28,579.80	0.02	13,559.48
630.000 BWX TECHNOLOGIES INC 05605H100	62.08	11,904.08	39,110.40	0.02	27,206.32
2,484.000 BAKER HUGHES CO 05722G100	25.63	51,734.30	63,664.92	0.04	11,930.62
356.000 BALCHEM CORP 057665200	101.63	24,365.36	36,180.28	0.02	11,814.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,704.000 BALL CORP 058498106	64.67	38,305.92	110,197.68	0.07	71,891.76
264.000 BANCFIRST CORP 05945F103	62.44	5,043.72	16,484.16	0.01	11,440.44
36,971.000 BANK OF AMERICA CORP 060505104	35.22	414,070.20	1,302,118.62	0.83	888,048.42
324.000 BANK OF HAWAII CORP 062540109	95.16	14,878.08	30,831.84	0.02	15,953.76
3,647.000 BANK OF NEW YORK MELLON CORP/T 064058100	50.33	112,431.82	183,553.51	0.12	71,121.69
209.000 BARNES GROUP INC 067806109	61.96	4,903.14	12,949.64	0.01	8,046.50
3,951.000 BAUDAX BIO INC 07160F107	6.92	16,278.12	27,340.92	0.02	11,062.80
3,403.000 BAXTER INTERNATIONAL INC 071813109	83.62	83,185.00	284,558.86	0.18	201,373.86
987.000 BEACON ROOFING SUPPLY INC 073685109	31.98	27,418.86	31,564.26	0.02	4,145.40
1,428.000 BECTON DICKINSON AND CO 075887109	271.97	99,915.23	388,373.16	0.25	288,457.93

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
282.000 BELDEN INC 077454106	55.00	9,145.26	15,510.00	0.01	6,364.74
703.000 BENCHMARK ELECTRONICS INC 08160H101	34.36	10,258.48	24,155.08	0.02	13,896.60
1,173.000 WR BERKLEY CORP 084423102	69.10	21,364.24	81,054.30	0.05	59,690.06
8,950.000 BERKSHIRE HATHAWAY INC 084670702	226.50	780,878.55	2,027,175.00	1.29	1,246,296.45
233.000 BERKSHIRE HILLS BANCORP INC 084680107	32.88	5,063.09	7,661.04	0.00	2,597.95
954.000 BERRY GLOBAL GROUP INC 08579W103	47.49	15,006.42	45,305.46	0.03	30,299.04
1,450.000 BEST BUY CO INC 086516101	87.80	17,574.00	127,310.00	0.08	109,736.00
517.000 BIG LOTS INC 089302103	28.72	10,407.37	14,848.24	0.01	4,440.87
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	84.55	30,086.00	103,827.40	0.07	73,741.40
928.000 BIOGEN INC 09062X103	296.73	69,770.70	275,365.44	0.17	205,594.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
203.000 BIO-TECHNE CORP 09073M104	219.51	14,837.10	44,560.53	0.03	29,723.43
457.000 BLACK KNIGHT INC 09215C105	64.48	4,637.78	29,467.36	0.02	24,829.58
188.000 BLACKBAUD INC 09227Q100	79.60	4,998.92	14,964.80	0.01	9,965.88
568.000 BLACKROCK INC 09247X101	502.70	100,837.94	285,533.60	0.18	184,695.66
899.000 BLACKSTONE MORTGAGE TRUST INC 09257W100	37.22	28,651.13	33,460.78	0.02	4,809.65
1,502.000 H&R BLOCK INC 093671105	23.48	22,412.96	35,266.96	0.02	12,854.00
360.000 BLUEBIRD BIO INC 09609G100	87.75	29,952.00	31,590.00	0.02	1,638.00
4,568.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	12.05	39,607.37	55,044.40	0.03	15,437.03
2,930.000 BOEING CO/THE 097023105	325.76	229,432.65	954,476.80	0.61	725,044.15
255.000 BOOKING HOLDINGS INC 09857L108	2,053.73	95,568.68	523,701.15	0.33	428,132.47

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,035.000 BORGWARNER INC 099724106	43.38	40,613.22	44,898.30	0.03	4,285.08
58.000 BOSTON BEER CO INC/THE 100557107	377.85	5,150.40	21,915.30	0.01	16,764.90
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	12.03	4,701.48	9,287.16	0.01	4,585.68
7,377.000 BOSTON SCIENTIFIC CORP 101137107	45.22	53,585.00	333,587.94	0.21	280,002.94
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	53.60	5,080.32	11,577.60	0.01	6,497.28
3,266.000 BOX INC 10316T104	16.78	42,294.70	54,803.48	0.03	12,508.78
1,128.000 BOYD GAMING CORP 103304101	29.94	7,185.36	33,772.32	0.02	26,586.96
2,159.000 BRANDYWINE REALTY TRUST 105368203	15.75	21,629.15	34,004.25	0.02	12,375.10
939.000 BRIGHTHOUSE FINANCIAL INC 10922N103	39.23	29,418.87	36,836.97	0.02	7,418.10
11,651.000 BRISTOL-MYERS SQUIBB CO 110122108	64.19	355,132.38	747,877.69	0.47	392,745.31

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,991.000 BRIXMOR PROPERTY GROUP INC 11120U105	21.61	29,342.38	43,025.51	0.03	13,683.13
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	123.54	14,727.50	84,624.90	0.05	69,897.40
1,858.000 BROADCOM INC 11135F101	316.02	121,626.86	587,165.16	0.37	465,538.30
548.000 BROOKLINE BANCORP INC 11373M107	16.46	5,025.16	9,020.08	0.01	3,994.92
1,382.000 BROWN & BROWN INC 115236101	39.48	17,406.29	54,561.36	0.03	37,155.07
1,317.000 BROWN-FORMAN CORP 115637209	67.60	21,085.96	89,029.20	0.06	67,943.24
50.000 BRUNOS INC NEW 116881202	0.00	500.00	0.00	0.00	-500.00
903.000 BRUNSWICK CORP/DE 117043109	59.98	20,341.83	54,161.94	0.03	33,820.11
248.000 BRYN MAWR BANK CORP 117665109	41.24	4,915.36	10,227.52	0.01	5,312.16
314.000 CBOE GLOBAL MARKETS INC 12503M108	120.00	7,570.54	37,680.00	0.02	30,109.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,423.000 CBRE GROUP INC 12504L109	61.29	32,425.28	87,215.67	0.06	54,790.39
929.000 CDK GLOBAL INC 12508E101	54.68	14,738.35	50,797.72	0.03	36,059.37
959.000 CF INDUSTRIES HOLDINGS INC 125269100	47.74	25,371.05	45,782.66	0.03	20,411.61
2,451.000 CIGNA CORP 125523100	204.49	143,484.55	501,204.99	0.32	357,720.44
1,100.000 CIT GROUP INC 125581801	45.63	37,576.00	50,193.00	0.03	12,617.00
1,778.000 CME GROUP INC 12572Q105	200.72	108,823.62	356,880.16	0.23	248,056.54
1,589.000 CMS ENERGY CORP 125896100	62.84	30,429.35	99,852.76	0.06	69,423.41
2,691.000 CNO FINANCIAL GROUP INC 12621E103	18.13	17,478.63	48,787.83	0.03	31,309.20
5,571.000 CSX CORP 126408103	72.36	60,092.71	403,117.56	0.26	343,024.85
4,244.000 CNX RESOURCES CORP 12653C108	8.85	29,606.90	37,559.40	0.02	7,952.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
554.000 CVB FINANCIAL CORP 126600105	21.58	4,875.20	11,955.32	0.01	7,080.12
6,405.000 CVS HEALTH CORP 126650100	74.29	213,062.14	475,827.45	0.30	262,765.31
12.000 CABLE ONE INC 12685J105	1,488.47	1,876.41	17,861.64	0.01	15,985.23
2,485.000 CABOT OIL & GAS CORP 127097103	17.41	38,182.03	43,263.85	0.03	5,081.82
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	69.36	16,346.21	111,045.36	0.07	94,699.15
4,580.000 CAESARS ENTERTAINMENT CORP 127686103	13.60	29,248.30	62,288.00	0.04	33,039.70
488.000 CALERES INC 129500104	23.75	5,016.64	11,590.00	0.01	6,573.36
279.000 CALIFORNIA WATER SERVICE GROUP 130788102	51.56	5,091.75	14,385.24	0.01	9,293.49
781.000 CALLAWAY GOLF CO 131193104	21.20	4,810.96	16,557.20	0.01	11,746.24
7,263.000 CALLON PETROLEUM CO 13123X102	4.83	28,439.64	35,080.29	0.02	6,640.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
428.000 CAMDEN PROPERTY TRUST 133131102	106.10	22,136.16	45,410.80	0.03	23,274.64
441.000 CAMPBELL SOUP CO 134429109	49.42	14,893.76	21,794.22	0.01	6,900.46
478.000 CANADIAN IMPERIAL BANK OF COMM 136069101	83.20	11,343.33	39,769.60	0.03	28,426.27
497.000 CANNAE HOLDINGS INC 13765N107	37.19	2,365.68	18,483.43	0.01	16,117.75
2,057.000 CAPITAL ONE FINANCIAL CORP 14040H105	102.91	107,744.99	211,685.87	0.13	103,940.88
1,511.000 CARDINAL HEALTH INC 14149Y108	50.58	67,508.92	76,426.38	0.05	8,917.46
2,992.000 CARETRUST REIT INC 14174T107	20.63	36,743.55	61,724.96	0.04	24,981.41
181.000 CARLISLE COS INC 142339100	161.84	9,945.69	29,293.04	0.02	19,347.35
1,537.000 CARMAX INC 143130102	87.67	40,100.33	134,748.79	0.09	94,648.46
1,620.000 CARNIVAL CORP 143658300	50.83	69,042.98	82,344.60	0.05	13,301.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
542.000 CARTER'S INC 146229109	109.34	22,250.67	59,262.28	0.04	37,011.61
113.000 CASEY'S GENERAL STORES INC 147528103	158.99	4,901.94	17,965.87	0.01	13,063.93
917.000 CATALENT INC 148806102	56.30	28,546.21	51,627.10	0.03	23,080.89
3,205.000 CATERPILLAR INC 149123101	147.68	200,099.37	473,314.40	0.30	273,215.03
471.000 CATHAY GENERAL BANCORP 149150104	38.05	6,579.87	17,921.55	0.01	11,341.68
1,122.000 CELANESE CORP 150870103	123.12	36,431.34	138,140.64	0.09	101,709.30
1,192.000 CENTENE CORP 15135B101	62.87	10,090.28	74,941.04	0.05	64,850.76
3,850.000 CENTERPOINT ENERGY INC 15189T107	27.27	55,009.40	104,989.50	0.07	49,980.10
794.000 CENTERSTATE BANK CORP 15201P109	24.98	5,065.72	19,834.12	0.01	14,768.40
1,057.000 CENTRAL GARDEN & PET CO 153527205	29.36	22,123.01	31,033.52	0.02	8,910.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	29.58	4,889.59	10,974.18	0.01	6,084.59
2,366.000 CENTURYLINK INC 156700106	13.21	30,514.57	31,254.86	0.02	740.29
1,633.000 CERNER CORP 156782104	73.39	45,747.40	119,845.87	0.08	74,098.47
1,098.000 CHARTER COMMUNICATIONS INC 16119P108	485.08	64,992.71	532,617.84	0.34	467,625.13
608.000 CHATHAM LODGING TRUST 16208T102	18.34	10,019.84	11,150.72	0.01	1,130.88
1,072.000 CHEMOURS CO/THE 163851108	18.09	11,221.47	19,392.48	0.01	8,171.01
966.000 CHENIERE ENERGY INC 16411R208	61.07	22,907.61	58,993.62	0.04	36,086.01
366.000 CHESAPEAKE UTILITIES CORP 165303108	95.83	13,240.44	35,073.78	0.02	21,833.34
9,990.000 CHEVRON CORP 166764100	120.51	646,510.84	1,203,894.90	0.76	557,384.06
248.000 CHILDREN'S PLACE INC/THE 168905107	62.52	15,214.32	15,504.96	0.01	290.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,436.000 CHIMERA INVESTMENT CORP 16934Q208	20.56	32,886.00	50,084.16	0.03	17,198.16
90.000 CHIPOTLE MEXICAN GRILL INC 169656105	837.11	22,308.50	75,339.90	0.05	53,031.40
1,672.000 CHURCH & DWIGHT CO INC 171340102	70.34	41,186.43	117,608.48	0.07	76,422.05
345.000 CHURCHILL DOWNS INC 171484108	137.20	4,940.40	47,334.00	0.03	42,393.60
1,727.000 CIENA CORP 171779309	42.69	25,278.11	73,725.63	0.05	48,447.52
682.000 CIMAREX ENERGY CO 171798101	52.49	28,889.52	35,798.18	0.02	6,908.66
1.000 CINCINNATI BELL INC 171871502	10.47	14.96	10.47	0.00	-4.49
607.000 CINCINNATI FINANCIAL CORP 172062101	105.15	17,080.98	63,826.05	0.04	46,745.07
553.000 CINEMARK HOLDINGS INC 17243V102	33.85	11,082.12	18,719.05	0.01	7,636.93
266.000 CIRRUS LOGIC INC 172755100	82.41	3,777.20	21,921.06	0.01	18,143.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,704.000 CISCO SYSTEMS INC 17275R102	47.96	495,012.04	992,963.84	0.63	497,951.80
753.000 CINTAS CORP 172908105	269.08	26,575.77	202,617.24	0.13	176,041.47
12,123.000 CITIGROUP INC 172967424	79.89	494,588.83	968,506.47	0.61	473,917.64
918.000 CITIZENS FINANCIAL GROUP INC 174610105	40.61	30,422.52	37,279.98	0.02	6,857.46
1,336.000 CITRIX SYSTEMS INC 177376100	110.90	39,401.13	148,162.40	0.09	108,761.27
156.000 CITY HOLDING CO 177835105	81.95	4,907.76	12,784.20	0.01	7,876.44
389.000 CLEAN HARBORS INC 184496107	85.75	29,303.37	33,356.75	0.02	4,053.38
4,208.000 CLEVELAND-CLIFFS INC 185899101	8.40	28,892.92	35,347.20	0.02	6,454.28
1,068.000 CLOROX CO/THE 189054109	153.54	68,030.53	163,980.72	0.10	95,950.19
4,285.000 CLOUDERA INC 18914U100	11.63	28,693.07	49,834.55	0.03	21,141.48

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
158.000 COCA-COLA CONSOLIDATED INC 191098102	284.05	9,996.66	44,879.90	0.03	34,883.24
17,152.000 COCA-COLA CO/THE 191216100	55.35	402,471.36	949,363.20	0.60	546,891.84
5,786.000 COEUR MINING INC 192108504	8.08	30,352.57	46,750.88	0.03	16,398.31
560.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	65.81	15,031.20	36,853.60	0.02	21,822.40
600.000 COGNEX CORP 192422103	56.04	5,055.00	33,624.00	0.02	28,569.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	62.02	80,491.66	244,792.94	0.16	164,301.28
97.000 COHERENT INC 192479103	166.35	5,028.48	16,135.95	0.01	11,107.47
4,642.000 COLGATE-PALMOLIVE CO 194162103	68.84	145,427.35	319,555.28	0.20	174,127.93
5,758.000 COLONY CAPITAL INC 19626G108	4.75	27,729.77	27,350.50	0.02	-379.27
529.000 COLUMBIA BANKING SYSTEM INC 197236102	40.69	9,517.21	21,522.37	0.01	12,005.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,258.000 COMCAST CORP 20030N101	44.97	309,323.78	1,135,852.26	0.72	826,528.48
453.000 COMERICA INC 200340107	71.75	16,605.74	32,502.75	0.02	15,897.01
1,193.000 COMMERCE BANCSHARES INC/MO 200525103	67.94	28,764.05	81,052.42	0.05	52,288.37
1,375.000 COMMERCIAL METALS CO 201723103	22.27	19,717.50	30,621.25	0.02	10,903.75
2,552.000 COMMSCOPE HOLDING CO INC 20337X109	14.19	29,008.48	36,212.88	0.02	7,204.40
219.000 COMMUNITY BANK SYSTEM INC 203607106	70.94	5,315.13	15,535.86	0.01	10,220.73
838.000 COMMUNITY HEALTHCARE TRUST INC 20369C106	42.86	29,455.70	35,916.68	0.02	6,460.98
205.000 COMMUNITY TRUST BANCORP INC 204149108	46.64	5,029.95	9,561.20	0.01	4,531.25
2,257.000 CONAGRA BRANDS INC 205887102	34.24	42,856.92	77,279.68	0.05	34,422.76
697.000 CONCHO RESOURCES INC 20605P101	87.57	36,369.46	61,036.29	0.04	24,666.83

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,909.000 CONDUENT INC 206787103	6.20	30,072.62	30,435.80	0.02	363.18
6,514.000 CONOCOPHILLIPS 20825C104	65.03	299,688.32	423,605.42	0.27	123,917.10
1,353.000 CONSOLIDATED EDISON INC 209115104	90.47	63,200.39	122,405.91	0.08	59,205.52
693.000 CONSTELLATION BRANDS INC 21036P108	189.75	19,257.99	131,496.75	0.08	112,238.76
159.000 COOPER COS INC/THE 216648402	321.29	21,814.66	51,085.11	0.03	29,270.45
364.000 COOPER TIRE & RUBBER CO 216831107	28.75	6,329.96	10,465.00	0.01	4,135.04
811.000 COPART INC 217204106	90.94	35,301.92	73,752.34	0.05	38,450.42
263.000 CORESITE REALTY CORP 21870Q105	112.12	22,139.34	29,487.56	0.02	7,348.22
192.000 CORELOGIC INC/UNITED STATES 21871D103	43.71	5,018.88	8,392.32	0.01	3,373.44
4,480.000 CORNING INC 219350105	29.11	55,819.66	130,412.80	0.08	74,593.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,411.000 CORTEVA INC 22052L104	29.56	62,614.20	100,829.16	0.06	38,214.96
2,572.000 COSTCO WHOLESALE CORP 22160K105	293.92	128,783.64	755,962.24	0.48	627,178.60
88.000 COSTAR GROUP INC 22160N109	598.30	4,916.56	52,650.40	0.03	47,733.84
4,310.000 COTY INC 222070203	11.25	27,955.35	48,487.50	0.03	20,532.15
474.000 COUPA SOFTWARE INC 22266L106	146.25	28,416.30	69,322.50	0.04	40,906.20
928.000 COUSINS PROPERTIES INC 222795502	41.20	29,942.27	38,233.60	0.02	8,291.33
104.000 CRANE CO 224399105	86.38	4,877.60	8,983.52	0.01	4,105.92
82.000 CREDIT ACCEPTANCE CORP 225310101	442.33	30,471.20	36,271.06	0.02	5,799.86
697.000 CREE INC 225447101	46.15	29,078.84	32,166.55	0.02	3,087.71
2,043.000 CROWN CASTLE INTERNATIONAL COR 22822V101	142.15	100,114.23	290,412.45	0.18	190,298.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
531.000 CROWN HOLDINGS INC 228368106	72.54	18,044.86	38,518.74	0.02	20,473.88
1,197.000 CUBESMART 229663109	31.48	22,013.13	37,681.56	0.02	15,668.43
497.000 CUMMINS INC 231021106	178.96	24,037.52	88,943.12	0.06	64,905.60
158.000 CURTISS-WRIGHT CORP 231561101	140.89	4,942.24	22,260.62	0.01	17,318.38
527.000 CYRUSONE INC 23283R100	65.43	29,538.35	34,481.61	0.02	4,943.26
1,729.000 DR HORTON INC 23331A109	52.75	24,185.23	91,204.75	0.06	67,019.52
1,473.000 DTE ENERGY CO 233331107	129.87	61,570.23	191,298.51	0.12	129,728.28
1,297.000 DXC TECHNOLOGY CO 23355L106	37.59	30,760.27	48,754.23	0.03	17,993.96
933.000 DANA INC 235825205	18.20	11,447.91	16,980.60	0.01	5,532.69
3,426.000 DANAHER CORP 235851102	153.48	89,503.72	525,822.48	0.33	436,318.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
480.000 DARDEN RESTAURANTS INC 237194105	109.01	18,366.12	52,324.80	0.03	33,958.68
1,553.000 DARLING INGREDIENTS INC 237266101	28.08	23,051.12	43,608.24	0.03	20,557.12
1,010.000 DAVITA INC 23918K108	75.03	28,274.95	75,780.30	0.05	47,505.35
108.000 DECKERS OUTDOOR CORP 243537107	168.86	5,114.88	18,236.88	0.01	13,122.00
1,281.000 DEERE & CO 244199105	173.26	54,291.54	221,946.06	0.14	167,654.52
295.000 DELEK US HOLDINGS INC 24665A103	33.53	5,150.79	9,891.35	0.01	4,740.56
4,544.000 DELTA AIR LINES INC 247361702	58.48	57,956.86	265,733.12	0.17	207,776.26
306.000 DELUXE CORP 248019101	49.92	7,203.24	15,275.52	0.01	8,072.28
1,279.000 DENNY'S CORP 24869P104	19.88	4,898.57	25,426.52	0.02	20,527.95
1,430.000 DENTSPLY SIRONA INC 24906P109	56.59	41,952.38	80,923.70	0.05	38,971.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,822.000 DESIGNER BRANDS INC 250565108	15.74	27,817.83	28,678.28	0.02	860.45
1,408.000 DEVON ENERGY CORP 25179M103	25.97	28,524.04	36,565.76	0.02	8,041.72
677.000 DEXCOM INC 252131107	218.74	45,408.09	148,086.98	0.09	102,678.89
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	140.46	5,039.10	9,270.36	0.01	4,231.26
5,024.000 DIAMOND OFFSHORE DRILLING INC 25271C102	7.19	28,666.92	36,122.56	0.02	7,455.64
868.000 DIAMONDBACK ENERGY INC 25278X109	92.86	71,633.60	80,602.48	0.05	8,968.88
1,013.000 DICK'S SPORTING GOODS INC 253393102	49.49	29,782.13	50,133.37	0.03	20,351.24
1,008.000 DIGITAL REALTY TRUST INC 253868103	119.74	66,372.33	120,697.92	0.08	54,325.59
9,505.000 WALT DISNEY CO/THE 254687106	144.63	309,028.08	1,374,708.15	0.87	1,065,680.07
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	84.82	76,838.66	270,745.44	0.17	193,906.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
962.000 DISH NETWORK CORP 25470M109	35.47	17,762.87	34,122.14	0.02	16,359.27
662.000 DOCUSIGN INC 256163106	74.11	29,273.64	49,060.82	0.03	19,787.18
297.000 DOLBY LABORATORIES INC 25659T107	68.80	9,771.30	20,433.60	0.01	10,662.30
1,022.000 DOLLAR GENERAL CORP 256677105	155.98	53,146.20	159,411.56	0.10	106,265.36
895.000 DOLLAR TREE INC 256746108	94.05	27,793.35	84,174.75	0.05	56,381.40
4,089.000 DOMINION ENERGY INC 25746U109	82.82	180,630.69	338,650.98	0.22	158,020.29
368.000 DOMINO'S PIZZA INC 25754A201	293.78	9,126.40	108,111.04	0.07	98,984.64
678.000 DONALDSON CO INC 257651109	57.62	19,695.90	39,066.36	0.02	19,370.46
941.000 DOUGLAS EMMETT INC 25960P109	43.90	15,272.43	41,309.90	0.03	26,037.47
352.000 DOUGLAS DYNAMICS INC 25960R105	55.00	5,047.68	19,360.00	0.01	14,312.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,328.000 DOVER CORP 260003108	115.26	42,175.78	153,065.28	0.10	110,889.50
2,642.000 DOW INC 260557103	54.73	85,308.99	144,596.66	0.09	59,287.67
1,680.000 DRIL-QUIP INC 262037104	46.91	47,658.20	78,808.80	0.05	31,150.60
1,518.000 DROPBOX INC 26210C104	17.91	30,463.67	27,187.38	0.02	-3,276.29
2,075.000 DUKE REALTY CORP 264411505	34.67	24,341.05	71,940.25	0.05	47,599.20
3,365.000 DUKE ENERGY CORP 26441C204	91.21	178,374.92	306,921.65	0.19	128,546.73
668.000 DUNKIN' BRANDS GROUP INC 265504100	75.54	21,616.48	50,460.72	0.03	28,844.24
3,411.000 DUPONT DE NEMOURS INC 26614N102	64.20	165,509.77	218,986.20	0.14	53,476.43
321.000 DYCOM INDUSTRIES INC 267475101	47.15	4,798.95	15,135.15	0.01	10,336.20
2,999.000 EOG RESOURCES INC 26875P101	83.76	118,497.55	251,196.24	0.16	132,698.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,924.000 EQT CORP 26884L109	10.90	28,967.22	31,871.60	0.02	2,904.38
278.000 EPR PROPERTIES 26884U109	70.64	12,782.44	19,637.92	0.01	6,855.48
166.000 EAGLE BANCORP INC 268948106	48.63	1,933.15	8,072.58	0.01	6,139.43
1,013.000 E*TRADE FINANCIAL CORP 269246401	45.37	9,035.96	45,959.81	0.03	36,923.85
952.000 EAST WEST BANCORP INC 27579R104	48.70	17,678.64	46,362.40	0.03	28,683.76
304.000 EASTMAN CHEMICAL CO 277432100	79.26	18,231.76	24,095.04	0.02	5,863.28
6,217.000 EBAY INC 278642103	36.11	74,670.96	224,495.87	0.14	149,824.91
541.000 ECHOSTAR CORP 278768106	43.31	8,861.63	23,430.71	0.01	14,569.08
1,513.000 ECOLAB INC 278865100	192.99	68,501.50	291,993.87	0.19	223,492.37
2,898.000 EDISON INTERNATIONAL 281020107	75.41	126,569.86	218,538.18	0.14	91,968.32

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
785.000 EDWARDS LIFESCIENCES CORP 28176E108	233.29	77,361.75	183,132.65	0.12	105,770.90
584.000 EL PASO ELECTRIC CO 283677854	67.89	23,414.48	39,647.76	0.03	16,233.28
1,109.000 ELANCO ANIMAL HEALTH INC 28414H103	29.45	30,097.71	32,660.05	0.02	2,562.34
1,799.000 ELECTRONIC ARTS INC 285512109	107.51	32,481.90	193,410.49	0.12	160,928.59
398.000 EMCOR GROUP INC 29084Q100	86.30	11,311.16	34,347.40	0.02	23,036.24
1,745.000 EMERSON ELECTRIC CO 291011104	76.26	90,234.86	133,073.70	0.08	42,838.84
315.000 EMPLOYERS HOLDINGS INC 292218104	41.75	5,021.10	13,151.25	0.01	8,130.15
220.000 ENCORE WIRE CORP 292562105	57.40	5,108.40	12,628.00	0.01	7,519.60
380.000 ENCOMPASS HEALTH CORP 29261A100	69.27	10,028.20	26,322.60	0.02	16,294.40
198.000 ENERGIZER HOLDINGS INC 29272W109	50.22	3,887.05	9,943.56	0.01	6,056.51

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
202.000 ENERSYS 29275Y102	74.83	5,369.16	15,115.66	0.01	9,746.50
800.000 ENTEGRIS INC 29362U104	50.09	7,832.00	40,072.00	0.03	32,240.00
335.000 ENTERGY CORP 29364G103	119.80	27,423.10	40,133.00	0.03	12,709.90
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	48.21	5,190.90	18,801.90	0.01	13,611.00
576.000 EQUIFAX INC 294429105	140.12	21,032.64	80,709.12	0.05	59,676.48
358.000 EQUINIX INC 29444U700	583.70	61,035.05	208,964.60	0.13	147,929.55
973.000 EQUITY COMMONWEALTH 294628102	32.83	24,892.15	31,943.59	0.02	7,051.44
584.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	70.39	9,962.80	41,107.76	0.03	31,144.96
1,326.000 EQUITY RESIDENTIAL 29476L107	80.92	66,961.62	107,299.92	0.07	40,338.30
322.000 ESSEX PROPERTY TRUST INC 297178105	300.86	49,314.16	96,876.92	0.06	47,562.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
321.000 EURONET WORLDWIDE INC 298736109	157.56	4,827.84	50,576.76	0.03	45,748.92
623.000 EVERCORE INC 29977A105	74.76	16,135.62	46,575.48	0.03	30,439.86
1,367.000 EVERGY INC 30034W106	65.09	47,277.23	88,978.03	0.06	41,700.80
1,700.000 EVERSOURCE ENERGY 30040W108	85.07	57,489.19	144,619.00	0.09	87,129.81
1,031.000 EXACT SCIENCES CORP 30063P105	92.48	10,907.98	95,346.88	0.06	84,438.90
4,920.000 EXELON CORP 30161N101	45.59	169,250.14	224,302.80	0.14	55,052.66
1,706.000 EXELIXIS INC 30161Q104	17.62	27,138.93	30,059.72	0.02	2,920.79
875.000 EXPEDIA GROUP INC 30212P303	108.14	37,524.54	94,622.50	0.06	57,097.96
422.000 EXPEDITORS INTERNATIONAL OF WA 302130109	78.02	19,023.76	32,924.44	0.02	13,900.68
744.000 EXPONENT INC 30214U102	69.01	9,830.10	51,343.44	0.03	41,513.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15,000.000 EXPRESS INC 30219E103	4.87	29,630.00	73,050.00	0.05	43,420.00
559.000 EXTRA SPACE STORAGE INC 30225T102	105.62	11,453.91	59,041.58	0.04	47,587.67
18,650.000 EXXON MOBIL CORP 30231G102	69.78	1,230,700.98	1,301,397.00	0.83	70,696.02
712.000 FLIR SYSTEMS INC 302445101	52.07	25,354.32	37,073.84	0.02	11,719.52
780.000 FMC CORP 302491303	99.82	48,418.78	77,859.60	0.05	29,440.82
3,039.000 FNB CORP/PA 302520101	12.70	29,984.73	38,595.30	0.02	8,610.57
11,482.000 FACEBOOK INC 30303M102	205.25	460,369.73	2,356,680.50	1.50	1,896,310.77
238.000 FAIR ISAAC CORP 303250104	374.68	6,899.62	89,173.84	0.06	82,274.22
123.000 FARO TECHNOLOGIES INC 311642102	50.35	5,098.35	6,193.05	0.00	1,094.70
244.000 FEDERAL REALTY INVESTMENT TRUS 313747206	128.73	29,636.24	31,410.12	0.02	1,773.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,281.000 FEDEX CORP 31428X106	151.21	137,787.43	193,700.01	0.12	55,912.58
511.000 F5 NETWORKS INC 315616102	139.65	43,737.58	71,361.15	0.05	27,623.57
2,536.000 FIDELITY NATIONAL INFORMATION 31620M106	139.09	74,210.18	352,732.24	0.22	278,522.06
1,493.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	45.35	12,441.83	67,707.55	0.04	55,265.72
4,665.000 FIFTH THIRD BANCORP 316773100	30.74	67,771.04	143,402.10	0.09	75,631.06
311.000 FINANCIAL INSTITUTIONS INC 317585404	32.10	5,010.21	9,983.10	0.01	4,972.89
626.000 FIRST AMERICAN FINANCIAL CORP 31847R102	58.32	9,615.36	36,508.32	0.02	26,892.96
5,524.000 FIRST BANCORP/PUERTO RICO 318672706	10.59	22,537.92	58,499.16	0.04	35,961.24
322.000 FIRST BUSEY CORP 319383204	27.50	5,119.80	8,855.00	0.01	3,735.20
77.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	532.21	15,462.06	40,980.17	0.03	25,518.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	14.51	5,217.63	15,482.17	0.01	10,264.54
732.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	31.49	5,223.11	23,050.68	0.01	17,827.57
1,249.000 FIRST FINANCIAL BANCORP 320209109	25.44	11,514.53	31,774.56	0.02	20,260.03
752.000 FIRST FINANCIAL BANKSHARES INC 32020R109	35.10	6,282.96	26,395.20	0.02	20,112.24
557.000 FIRST HORIZON NATIONAL CORP 320517105	16.56	5,590.54	9,223.92	0.01	3,633.38
465.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	41.51	4,998.75	19,302.15	0.01	14,303.40
426.000 FIRST OF LONG ISLAND CORP/THE 320734106	25.08	5,097.33	10,684.08	0.01	5,586.75
974.000 FIRST MIDWEST BANCORP INC/IL 320867104	23.06	10,412.72	22,460.44	0.01	12,047.72
456.000 FIRST REPUBLIC BANK/CA 33616C100	117.45	14,287.12	53,557.20	0.03	39,270.08
820.000 FIRST SOLAR INC 336433107	55.96	33,229.86	45,887.20	0.03	12,657.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
269.000 1ST SOURCE CORP 336901103	51.88	4,912.90	13,955.72	0.01	9,042.82
187.000 FIRSTCASH INC 33767D105	80.63	7,278.04	15,077.81	0.01	7,799.77
3,421.000 FISERV INC 337738108	115.63	40,359.60	395,570.23	0.25	355,210.63
1,894.000 FIRSTENERGY CORP 337932107	48.60	67,664.30	92,048.40	0.06	24,384.10
308.000 FIVE BELOW INC 33829M101	127.86	29,444.80	39,380.88	0.03	9,936.08
341.000 FLEETCOR TECHNOLOGIES INC 339041105	287.72	51,405.39	98,112.52	0.06	46,707.13
1,533.000 FLUOR CORP 343412102	18.88	29,706.87	28,943.04	0.02	-763.83
1,029.000 FOOT LOCKER INC 344849104	38.99	27,334.65	40,120.71	0.03	12,786.06
14,219.000 FORD MOTOR CO 345370860	9.30	115,245.00	132,236.70	0.08	16,991.70
871.000 FORRESTER RESEARCH INC 346563109	41.70	30,380.48	36,320.70	0.02	5,940.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,713.000 FORTIVE CORP 34959J108	76.39	29,205.83	130,856.07	0.08	101,650.24
1,350.000 FORTUNE BRANDS HOME & SECURITY 34964C106	65.34	30,829.20	88,209.00	0.06	57,379.80
153.000 FORWARD AIR CORP 349853101	69.95	4,974.03	10,702.35	0.01	5,728.32
3,269.000 FOSSIL GROUP INC 34988V106	7.88	23,164.85	25,759.72	0.02	2,594.87
230.000 FRANKLIN ELECTRIC CO INC 353514102	57.32	5,146.25	13,183.60	0.01	8,037.35
7,121.000 FREEPORT-MCMORAN INC 35671D857	13.12	41,048.06	93,427.52	0.06	52,379.46
3,596.000 FRONT YARD RESIDENTIAL CORP 35904G107	12.34	33,609.62	44,374.64	0.03	10,765.02
882.000 FRONTDOOR INC 35905A109	47.42	29,591.10	41,824.44	0.03	12,233.34
228.000 HB FULLER CO 359694106	51.57	5,344.32	11,757.96	0.01	6,413.64
2,206.000 FULTON FINANCIAL CORP 360271100	17.43	22,721.80	38,450.58	0.02	15,728.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
135.000 GATX CORP 361448103	82.85	4,895.10	11,184.75	0.01	6,289.65
551.000 GCI LIBERTY INC 36164V305	70.85	5,579.35	39,038.35	0.02	33,459.00
556.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	22.71	5,265.95	12,626.76	0.01	7,360.81
658.000 ARTHUR J GALLAGHER & CO 363576109	95.23	18,443.74	62,661.34	0.04	44,217.60
1,252.000 GAMING AND LEISURE PROPERTIES 36467J108	43.05	35,848.12	53,898.60	0.03	18,050.48
542.000 GANNETT CO INC 36472T109	6.38	3,387.50	3,457.96	0.00	70.46
459.000 GARRETT MOTION INC 366505105	9.99	1,991.30	4,585.41	0.00	2,594.11
848.000 GARTNER INC 366651107	154.10	36,692.84	130,676.80	0.08	93,983.96
269.000 GENERAC HOLDINGS INC 368736104	100.59	5,054.51	27,058.71	0.02	22,004.20
1,665.000 GENERAL DYNAMICS CORP 369550108	176.35	119,872.17	293,622.75	0.19	173,750.58

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
31,027.000 GENERAL ELECTRIC CO 369604103	11.16	239,580.87	346,261.32	0.22	106,680.45
4,189.000 GENERAL MILLS INC 370334104	53.56	119,272.77	224,362.84	0.14	105,090.07
5,389.000 GENERAL MOTORS CO 37045V100	36.60	151,242.57	197,237.40	0.13	45,994.83
329.000 GENUINE PARTS CO 372460105	106.23	17,544.25	34,949.67	0.02	17,405.42
457.000 GIBRALTAR INDUSTRIES INC 374689107	50.44	4,958.45	23,051.08	0.01	18,092.63
7,374.000 GILEAD SCIENCES INC 375558103	64.98	160,861.68	479,162.52	0.30	318,300.84
857.000 GLACIER BANCORP INC 37637Q105	45.99	10,690.57	39,413.43	0.03	28,722.86
1,497.000 GLADSTONE COMMERCIAL CORP 376536108	21.86	22,385.71	32,724.42	0.02	10,338.71
3,058.000 PH GLATFELTER CO 377316104	18.30	32,159.87	55,961.40	0.04	23,801.53
1,110.000 GLAUKOS CORP 377322102	54.47	29,991.65	60,461.70	0.04	30,470.05

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,662.000 GLOBAL NET LEASE INC 379378201	20.28	29,281.13	33,705.36	0.02	4,424.23
2,353.000 GLOBAL PAYMENTS INC 37940X102	182.56	55,192.52	429,563.68	0.27	374,371.16
819.000 GLOBE LIFE INC 37959E102	105.25	22,753.64	86,199.75	0.05	63,446.11
480.000 GODADDY INC 380237107	67.92	30,748.80	32,601.60	0.02	1,852.80
7,281.000 GOLD RESOURCE CORP 38068T105	5.54	30,663.10	40,336.74	0.03	9,673.64
1,444.000 GOLDMAN SACHS GROUP INC/THE 38141G104	229.93	232,324.66	332,018.92	0.21	99,694.26
556.000 WR GRACE & CO 38388F108	69.85	21,402.92	38,836.60	0.02	17,433.68
2,187.000 GRACO INC 384109104	52.00	23,524.83	113,724.00	0.07	90,199.17
12.000 GRAHAM HOLDINGS CO 384637104	638.99	2,925.27	7,667.88	0.00	4,742.61
276.000 WW GRAINGER INC 384802104	338.52	54,853.32	93,431.52	0.06	38,578.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
377.000 GRAND CANYON EDUCATION INC 38526M106	95.79	5,108.35	36,112.83	0.02	31,004.48
2,181.000 GRAPHIC PACKAGING HOLDING CO 388689101	16.65	10,425.85	36,313.65	0.02	25,887.80
269.000 GREAT SOUTHERN BANCORP INC 390905107	63.32	4,898.49	17,033.08	0.01	12,134.59
567.000 GREEN DOT CORP 39304D102	23.30	7,189.56	13,211.10	0.01	6,021.54
249.000 GREENBRIER COS INC/THE 393657101	32.43	4,932.69	8,075.07	0.01	3,142.38
511.000 GRIFFON CORP 398433102	20.33	4,997.58	10,388.63	0.01	5,391.05
131.000 GROUP 1 AUTOMOTIVE INC 398905109	100.00	5,148.30	13,100.00	0.01	7,951.70
737.000 GRUBHUB INC 400110102	48.64	23,326.05	35,847.68	0.02	12,521.63
414.000 GUIDEWIRE SOFTWARE INC 40171V100	109.77	23,486.22	45,444.78	0.03	21,958.56
379.000 H&E EQUIPMENT SERVICES INC 404030108	33.43	4,839.83	12,669.97	0.01	7,830.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
853.000 HCA HEALTHCARE INC 40412C101	147.81	67,070.74	126,081.93	0.08	59,011.19
267.000 HNI CORP 404251100	37.46	6,442.71	10,001.82	0.01	3,559.11
1,756.000 HMS HOLDINGS CORP 40425J101	29.60	29,532.14	51,977.60	0.03	22,445.46
1,713.000 HP INC 40434L105	20.55	16,412.93	35,202.15	0.02	18,789.22
1,479.000 HALLIBURTON CO 406216101	24.47	28,764.15	36,191.13	0.02	7,426.98
758.000 HALOZYME THERAPEUTICS INC 40637H109	17.73	4,972.48	13,439.34	0.01	8,466.86
110.000 HAMILTON BEACH BRANDS HOLDING 40701T104	19.10	1,114.96	2,101.00	0.00	986.04
3,440.000 HANESBRANDS INC 410345102	14.85	25,923.08	51,084.00	0.03	25,160.92
1,625.000 HANMI FINANCIAL CORP 410495204	20.00	30,303.12	32,491.88	0.02	2,188.76
1,521.000 HANNON ARMSTRONG SUSTAINABLE I 41068X100	32.18	29,078.91	48,945.78	0.03	19,866.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
136.000 HANOVER INSURANCE GROUP INC/TH 410867105	136.67	4,955.84	18,587.12	0.01	13,631.28
2,153.000 HARTFORD FINANCIAL SERVICES GR 416515104	60.77	52,917.27	130,837.81	0.08	77,920.54
699.000 HASBRO INC 418056107	105.61	41,491.32	73,821.39	0.05	32,330.07
879.000 HAWAIIAN HOLDINGS INC 419879101	29.29	5,054.25	25,745.91	0.02	20,691.66
1,030.000 HAYNES INTERNATIONAL INC 420877201	35.78	30,220.05	36,853.40	0.02	6,633.35
1,218.000 HEALTHCARE SERVICES GROUP INC 421906108	24.32	29,949.53	29,621.76	0.02	-327.77
238.000 HEALTHCARE REALTY TRUST INC 421946104	33.37	4,874.24	7,942.06	0.01	3,067.82
1,131.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	30.28	29,778.57	34,246.68	0.02	4,468.11
2,533.000 HEALTHPEAK PROPERTIES INC 42250P103	34.47	59,213.87	87,312.51	0.06	28,098.64
19,109.000 HECLA MINING CO 422704106	3.39	30,674.94	64,779.51	0.04	34,104.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
306.000 HEICO CORP 422806109	114.15	5,339.38	34,929.90	0.02	29,590.52
514.000 JACK HENRY & ASSOCIATES INC 426281101	145.67	15,060.20	74,874.38	0.05	59,814.18
985.000 HERITAGE COMMERCE CORP 426927109	12.83	4,869.25	12,637.55	0.01	7,768.30
1,099.000 HERITAGE FINANCIAL CORP/WA 42722X106	28.30	16,066.78	31,101.70	0.02	15,034.92
612.000 HERSHEY CO/THE 427866108	146.98	33,932.30	89,951.76	0.06	56,019.46
1,033.000 HESS CORP 42809H107	66.81	43,078.89	69,014.73	0.04	25,935.84
5,094.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	15.86	30,749.99	80,790.84	0.05	50,040.85
238.000 HEXCEL CORP 428291108	73.31	4,990.86	17,447.78	0.01	12,456.92
151.000 HIGHWOODS PROPERTIES INC 431284108	48.91	4,898.44	7,385.41	0.00	2,486.97
149.000 HILL-ROM HOLDINGS INC 431475102	113.53	5,264.17	16,915.97	0.01	11,651.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
642.000 HOLLYFRONTIER CORP 436106108	50.71	30,180.42	32,555.82	0.02	2,375.40
1,984.000 HOLOGIC INC 436440101	52.21	36,485.40	103,584.64	0.07	67,099.24
2,217.000 HOME BANCSHARES INC/AR 436893200	19.66	22,420.27	43,586.22	0.03	21,165.95
6,048.000 HOME DEPOT INC/THE 437076102	218.38	221,178.40	1,320,762.24	0.84	1,099,583.84
338.000 HOMESTREET INC 43785V102	34.00	4,912.76	11,492.00	0.01	6,579.24
4,310.000 HONEYWELL INTERNATIONAL INC 438516106	177.00	170,214.10	762,870.00	0.48	592,655.90
1,335.000 HOPE BANCORP INC 43940T109	14.86	10,325.32	19,838.10	0.01	9,512.78
331.000 HORACE MANN EDUCATORS CORP 440327104	43.66	4,951.76	14,451.46	0.01	9,499.70
1,006.000 HORMEL FOODS CORP 440452100	45.11	20,941.61	45,380.66	0.03	24,439.05
2,321.000 HOST HOTELS & RESORTS INC 44107P104	18.55	38,172.98	43,054.55	0.03	4,881.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
185.000 HOWARD HUGHES CORP/THE 44267D107	126.80	15,117.50	23,458.00	0.01	8,340.50
960.000 HUDSON PACIFIC PROPERTIES INC 444097109	37.65	21,638.48	36,144.00	0.02	14,505.52
971.000 HUMANA INC 444859102	366.52	61,969.90	355,890.92	0.23	293,921.02
544.000 JB HUNT TRANSPORT SERVICES INC 445658107	116.78	24,871.68	63,528.32	0.04	38,656.64
10,092.000 HUNTINGTON BANCSHARES INC/OH 446150104	15.08	61,809.11	152,187.36	0.10	90,378.25
371.000 HUNTINGTON INGALLS INDUSTRIES 446413106	250.88	13,890.61	93,076.48	0.06	79,185.87
1,640.000 HUNTSMAN CORP 447011107	24.16	29,959.60	39,622.40	0.03	9,662.80
263.000 HYATT HOTELS CORP 448579102	89.71	10,325.38	23,593.73	0.01	13,268.35
29.000 HYSTER-YALE MATERIALS HANDLING 449172105	58.96	903.94	1,709.84	0.00	805.90
437.000 IAC/INTERACTIVECORP 44919P508	249.11	15,950.50	108,861.07	0.07	92,910.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
198.000 ICF INTERNATIONAL INC 44925C103	91.62	4,950.00	18,140.76	0.01	13,190.76
182.000 ICU MEDICAL INC 44930G107	187.12	29,560.44	34,055.84	0.02	4,495.40
2,377.000 ISTAR INC 45031U101	14.51	15,359.36	34,490.27	0.02	19,130.91
809.000 ITT INC 45073V108	73.91	15,859.06	59,793.19	0.04	43,934.13
315.000 IDACORP INC 451107106	106.80	15,032.32	33,642.00	0.02	18,609.68
287.000 IDEX CORP 45167R104	172.00	14,860.69	49,364.00	0.03	34,503.31
684.000 IDEXX LABORATORIES INC 45168D104	261.13	25,571.34	178,612.92	0.11	153,041.58
2,482.000 ILLINOIS TOOL WORKS INC 452308109	179.63	111,867.47	445,841.66	0.28	333,974.19
752.000 ILLUMINA INC 452327109	331.74	29,561.12	249,468.48	0.16	219,907.36
1,021.000 INCYTE CORP 45337C102	87.32	16,407.47	89,153.72	0.06	72,746.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,913.000 INDEPENDENCE REALTY TRUST INC 45378A106	14.08	23,595.30	41,015.04	0.03	17,419.74
190.000 INDEPENDENT BANK CORP 453836108	83.25	4,932.40	15,817.50	0.01	10,885.10
259.000 INGEVITY CORP 45688C107	87.38	4,733.04	22,631.42	0.01	17,898.38
301.000 INGLES MARKETS INC 457030104	47.51	4,809.98	14,300.51	0.01	9,490.53
455.000 INGREDION INC 457187102	92.95	24,374.35	42,292.25	0.03	17,917.90
305.000 INSIGHT ENTERPRISES INC 45765U103	70.29	5,072.15	21,438.45	0.01	16,366.30
156.000 INNOSPEC INC 45768S105	103.44	4,873.11	16,136.64	0.01	11,263.53
389.000 INSULET CORP 45784P101	171.20	15,372.81	66,596.80	0.04	51,223.99
587.000 INTEGRA LIFESCIENCES HOLDINGS 457985208	58.28	30,388.99	34,210.36	0.02	3,821.37
22,377.000 INTEL CORP 458140100	59.85	466,406.06	1,339,263.45	0.85	872,857.39

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
629.000 INTER PARFUMS INC 458334109	72.71	10,258.99	45,734.59	0.03	35,475.60
1,474.000 INTERACTIVE BROKERS GROUP INC 45841N107	46.62	24,203.52	68,717.88	0.04	44,514.36
447.000 INTERCEPT PHARMACEUTICALS INC 45845P108	123.92	29,457.30	55,392.24	0.04	25,934.94
2,149.000 INTERCONTINENTAL EXCHANGE INC 45866F104	92.55	68,895.86	198,889.95	0.13	129,994.09
1,103.000 INTERNATIONAL BANCSHARES CORP 459044103	43.07	17,780.36	47,506.21	0.03	29,725.85
4,165.000 INTERNATIONAL BUSINESS MACHINE 459200101	134.04	342,020.23	558,276.60	0.35	216,256.37
762.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	129.02	30,228.77	98,313.24	0.06	68,084.47
1,514.000 INTERNATIONAL PAPER CO 460146103	46.05	51,985.44	69,719.70	0.04	17,734.26
3,469.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.10	34,237.99	80,133.90	0.05	45,895.91
1,725.000 INTUIT INC 461202103	261.93	56,278.30	451,829.25	0.29	395,550.95

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
684.000 INTUITIVE SURGICAL INC 46120E602	591.15	62,985.48	404,346.60	0.26	341,361.12
925.000 INVESTORS BANCORP INC 46146L101	11.92	5,045.78	11,021.38	0.01	5,975.60
1,471.000 INVITATION HOMES INC 46187W107	29.97	30,020.75	44,085.87	0.03	14,065.12
727.000 IONIS PHARMACEUTICALS INC 462222100	60.41	25,296.66	43,918.07	0.03	18,621.41
4,789.000 IRIDIUM COMMUNICATIONS INC 46269C102	24.64	38,654.72	118,000.96	0.07	79,346.24
1,266.000 IRON MOUNTAIN INC 46284V101	31.87	31,628.68	40,347.42	0.03	8,718.74
524.000 ITRON INC 465741106	83.95	19,209.84	43,989.80	0.03	24,779.96
166.000 JBG SMITH PROPERTIES 46590V100	39.89	4,671.95	6,621.74	0.00	1,949.79
17,027.000 JPMORGAN CHASE & CO 46625H100	139.40	688,742.15	2,373,563.80	1.51	1,684,821.65
225.000 JACK IN THE BOX INC 466367109	78.03	5,033.25	17,556.75	0.01	12,523.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
670.000 JACOBS ENGINEERING GROUP INC 469814107	89.83	27,365.06	60,186.10	0.04	32,821.04
1,569.000 JEFFERIES FINANCIAL GROUP INC 47233W109	21.37	26,160.94	33,529.53	0.02	7,368.59
852.000 JETBLUE AIRWAYS CORP 477143101	18.72	4,311.12	15,949.44	0.01	11,638.32
12,433.000 JOHNSON & JOHNSON 478160104	145.87	824,439.60	1,813,601.71	1.15	989,162.11
493.000 JONES LANG LASALLE INC 48020Q107	174.09	37,568.51	85,826.37	0.05	48,257.86
180.000 J2 GLOBAL INC 48123V102	93.71	4,905.00	16,867.80	0.01	11,962.80
1,751.000 JUNIPER NETWORKS INC 48203R104	24.63	30,244.13	43,127.13	0.03	12,883.00
357.000 KANSAS CITY SOUTHERN 485170302	153.16	22,727.02	54,678.12	0.03	31,951.10
1,511.000 KB HOME 48666K109	34.27	12,254.21	51,781.97	0.03	39,527.76
1,037.000 KELLOGG CO 487836108	69.16	51,706.58	71,718.92	0.05	20,012.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
320.000 KELLY SERVICES INC 488152208	22.58	5,027.20	7,225.60	0.00	2,198.40
329.000 KEMPER CORP 488401100	77.50	9,298.36	25,497.50	0.02	16,199.14
1,704.000 KENNEDY-WILSON HOLDINGS INC 489398107	22.30	29,322.32	37,999.20	0.02	8,676.88
6,524.000 KEYCORP 493267108	20.24	48,212.36	132,045.76	0.08	83,833.40
1,187.000 KEYSIGHT TECHNOLOGIES INC 49338L103	102.63	20,815.68	121,821.81	0.08	101,006.13
380.000 KFORCE INC 493732101	39.70	4,913.40	15,086.00	0.01	10,172.60
348.000 KILROY REALTY CORP 49427F108	83.90	13,241.40	29,197.20	0.02	15,955.80
1,870.000 KIMBERLY-CLARK CORP 494368103	137.55	116,539.72	257,218.50	0.16	140,678.78
2,003.000 KIMCO REALTY CORP 49446R109	20.71	29,559.26	41,482.13	0.03	11,922.87
5,017.000 KINDER MORGAN INC/DE 49456B101	21.17	77,200.75	106,209.89	0.07	29,009.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
320.000 KIRBY CORP 497266106	89.53	17,798.40	28,649.60	0.02	10,851.20
761.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	35.84	14,866.69	27,274.24	0.02	12,407.55
1,404.000 KOHL'S CORP 500255104	50.95	55,431.33	71,533.80	0.05	16,102.47
236.000 KONTOOR BRANDS INC 50050N103	41.99	3,466.47	9,909.64	0.01	6,443.17
1,692.000 KOPPERS HOLDINGS INC 50060P106	38.22	29,115.86	64,668.24	0.04	35,552.38
1,208.000 KRAFT HEINZ CO/THE 500754106	32.13	34,439.04	38,813.04	0.02	4,374.00
7,550.000 KROGER CO/THE 501044101	28.99	86,141.74	218,874.50	0.14	132,732.76
1,698.000 L BRANDS INC 501797104	18.12	28,641.77	30,767.76	0.02	2,125.99
714.000 LHC GROUP INC 50187A107	137.76	10,292.11	98,360.64	0.06	88,068.53
450.000 LPL FINANCIAL HOLDINGS INC 50212V100	92.25	15,174.00	41,512.50	0.03	26,338.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
999.000 L3HARRIS TECHNOLOGIES INC 502431109	197.87	38,806.55	197,672.13	0.13	158,865.58
514.000 LA-Z-BOY INC 505336107	31.48	4,821.32	16,180.72	0.01	11,359.40
206.000 LABORATORY CORP OF AMERICA HOL 50540R409	169.17	13,784.66	34,849.02	0.02	21,064.36
306.000 LAKELAND BANCORP INC 511637100	17.38	2,728.33	5,318.28	0.00	2,589.95
346.000 LAKELAND FINANCIAL CORP 511656100	48.93	5,102.35	16,929.78	0.01	11,827.43
1,072.000 LAM RESEARCH CORP 512807108	292.40	26,299.73	313,452.80	0.20	287,153.07
725.000 LAMAR ADVERTISING CO 512816109	89.26	17,624.75	64,713.50	0.04	47,088.75
752.000 LAMB WESTON HOLDINGS INC 513272104	86.03	12,444.91	64,694.56	0.04	52,249.65
68.000 LANCASTER COLONY CORP 513847103	160.10	4,872.20	10,886.80	0.01	6,014.60
816.000 LAS VEGAS SANDS CORP 517834107	69.04	23,335.38	56,336.64	0.04	33,001.26

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
470.000 ESTEE LAUDER COS INC/THE 518439104	206.54	37,555.99	97,073.80	0.06	59,517.81
769.000 LEAR CORP 521865204	137.20	35,204.07	105,506.80	0.07	70,302.73
645.000 LEGGETT & PLATT INC 524660107	50.83	14,847.90	32,785.35	0.02	17,937.45
830.000 LEIDOS HOLDINGS INC 525327102	97.89	24,715.57	81,248.70	0.05	56,533.13
1,145.000 LENNAR CORP 526057104	55.79	42,805.65	63,879.55	0.04	21,073.90
28.000 LENNAR CORP 526057302	44.70	904.28	1,251.60	0.00	347.32
507.000 LENNOX INTERNATIONAL INC 526107107	243.97	22,782.20	123,692.79	0.08	100,910.59
735.000 LIBERTY PROPERTY TRUST 531172104	60.05	22,785.00	44,136.75	0.03	21,351.75
739.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229607	48.14	29,959.06	35,575.46	0.02	5,616.40
797.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229854	45.97	29,895.47	36,634.11	0.02	6,738.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
749.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	43.78	30,160.36	32,791.22	0.02	2,630.86
298.000 LIFE STORAGE INC 53223X107	108.28	19,937.37	32,267.44	0.02	12,330.07
3,285.000 ELI LILLY & CO 532457108	131.43	188,487.14	431,747.55	0.27	243,260.41
421.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	96.73	14,010.88	40,723.33	0.03	26,712.45
1,252.000 LINCOLN NATIONAL CORP 534187109	59.01	37,987.69	73,880.52	0.05	35,892.83
80.000 LINDSAY CORP 535555106	95.99	4,973.60	7,679.20	0.00	2,705.60
143.000 LITTELFUSE INC 537008104	191.30	16,273.60	27,355.90	0.02	11,082.30
238.000 LIVE NATION ENTERTAINMENT INC 538034109	71.47	2,606.10	17,009.86	0.01	14,403.76
1,265.000 LIVERAMP HOLDINGS INC 53815P108	48.07	16,031.23	60,808.55	0.04	44,777.32
867.000 LOCKHEED MARTIN CORP 539830109	389.38	203,019.90	337,592.46	0.21	134,572.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
229.000 LOGMEIN INC 54142L109	85.74	9,902.13	19,634.46	0.01	9,732.33
1,358.000 LOUISIANA-PACIFIC CORP 546347105	29.67	31,055.67	40,291.86	0.03	9,236.19
4,870.000 LOWE'S COS INC 548661107	119.76	139,639.95	583,231.20	0.37	443,591.25
524.000 LULULEMON ATHLETICA INC 550021109	231.67	29,350.04	121,395.08	0.08	92,045.04
292.000 M&T BANK CORP 55261F104	169.75	26,778.14	49,567.00	0.03	22,788.86
550.000 MGE ENERGY INC 55277P104	78.82	16,324.79	43,351.00	0.03	27,026.21
1,967.000 MGIC INVESTMENT CORP 552848103	14.17	11,861.01	27,872.39	0.02	16,011.38
2,953.000 MGM RESORTS INTERNATIONAL 552953101	33.27	32,134.93	98,246.31	0.06	66,111.38
626.000 MGP INGREDIENTS INC 55303J106	48.45	20,889.62	30,329.70	0.02	9,440.08
310.000 MKS INSTRUMENTS INC 55306N104	110.01	7,777.90	34,103.10	0.02	26,325.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
138.000 MSA SAFETY INC 553498106	126.36	4,854.84	17,437.68	0.01	12,582.84
592.000 MSCI INC 55354G100	258.18	19,662.02	152,842.56	0.10	133,180.54
789.000 MACQUARIE INFRASTRUCTURE CORP 55608B105	42.84	28,411.89	33,800.76	0.02	5,388.87
1,482.000 STEVEN MADDEN LTD 556269108	43.01	36,756.60	63,740.82	0.04	26,984.22
112.000 MANHATTAN ASSOCIATES INC 562750109	79.75	2,021.04	8,932.00	0.01	6,910.96
341.000 MANITOWOC CO INC/THE 563571405 COM NEW	17.50	4,173.20	5,967.50	0.00	1,794.30
747.000 MANPOWERGROUP INC 56418H100	97.10	27,982.62	72,533.70	0.05	44,551.08
2,510.000 MARATHON OIL CORP 565849106	13.58	29,033.15	34,085.80	0.02	5,052.65
3,759.000 MARATHON PETROLEUM CORP 56585A102	60.25	90,003.49	226,479.75	0.14	136,476.26
398.000 MARCUS CORP/THE 566330106	31.77	5,034.70	12,644.46	0.01	7,609.76

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
103.000 MARKEL CORP 570535104	1,143.17	38,804.94	117,746.51	0.07	78,941.57
208.000 MARKETAXESS HOLDINGS INC 57060D108	379.11	5,002.40	78,854.88	0.05	73,852.48
302.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	128.76	13,183.95	38,885.52	0.02	25,701.57
3,078.000 MARSH & MCLENNAN COS INC 571748102	111.41	88,666.54	342,919.98	0.22	254,253.44
1,725.000 MARRIOTT INTERNATIONAL INC/MD 571903202	151.43	62,575.75	261,216.75	0.17	198,641.00
1,240.000 MARTEN TRANSPORT LTD 573075108	21.49	9,869.66	26,647.60	0.02	16,777.94
263.000 MARTIN MARIETTA MATERIALS INC 573284106	279.64	24,547.70	73,545.32	0.05	48,997.62
2,319.000 MASCO CORP 574599106	47.99	27,792.85	111,288.81	0.07	83,495.96
336.000 MASTEC INC 576323109	64.16	6,132.00	21,557.76	0.01	15,425.76
4,872.000 MASTERCARD INC 57636Q104	298.59	144,261.42	1,454,730.48	0.92	1,310,469.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
571.000 MATSON INC 57686G105	40.80	10,212.74	23,296.80	0.01	13,084.06
2,921.000 MATTEL INC 577081102	13.55	29,346.44	39,579.55	0.03	10,233.11
1,184.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	61.51	28,131.84	72,827.84	0.05	44,696.00
248.000 MAXIMUS INC 577933104	74.39	4,969.30	18,448.72	0.01	13,479.42
770.000 MCCORMICK & CO INC/MD 579780206	169.73	38,243.12	130,692.10	0.08	92,448.98
4,396.000 MCDONALD'S CORP 580135101	197.61	174,695.73	868,693.56	0.55	693,997.83
186.000 MCGRATH RENTCORP 580589109	76.54	5,025.72	14,236.44	0.01	9,210.72
1,566.000 MCKESSON CORP 58155Q103	138.32	83,676.54	216,609.12	0.14	132,932.58
3,110.000 MEDICAL PROPERTIES TRUST INC 58463J304	21.11	51,499.85	65,652.10	0.04	14,152.25
1,404.000 MEDIA GEN INC CVR 584CVR997	0.00	0.00	0.00	0.00	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,193.000 MERCK & CO INC 58933Y105	90.95	597,034.22	1,290,853.35	0.82	693,819.13
160.000 MEREDITH CORP 589433101	32.47	4,865.60	5,195.20	0.00	329.60
1,001.000 MERIT MEDICAL SYSTEMS INC 589889104	31.22	29,149.11	31,251.22	0.02	2,102.11
221.000 MERITAGE HOMES CORP 59001A102	61.11	5,049.85	13,505.31	0.01	8,455.46
828.000 MERITOR INC 59001K100	26.19	4,148.28	21,685.32	0.01	17,537.04
94.000 MESA LABORATORIES INC 59064R109	249.40	5,018.66	23,443.60	0.01	18,424.94
2,003.000 METLIFE INC 59156R108	50.97	61,795.71	102,092.91	0.06	40,297.20
191.000 METTLER-TOLEDO INTERNATIONAL I 592688105	793.28	30,401.47	151,516.48	0.10	121,115.01
37,940.000 MICROSOFT CORP 594918104	157.70	1,037,252.01	5,983,138.00	3.80	4,945,885.99
830.000 MICROCHIP TECHNOLOGY INC 595017104	104.72	29,986.38	86,917.60	0.06	56,931.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,321.000 MICRON TECHNOLOGY INC 595112103	53.78	45,059.45	286,163.38	0.18	241,103.93
543.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	131.86	31,866.14	71,599.98	0.05	39,733.84
462.000 MIDDLEBY CORP/THE 596278101	109.52	15,559.41	50,598.24	0.03	35,038.83
233.000 MIDDLESEX WATER CO 596680108	63.57	4,499.23	14,811.81	0.01	10,312.58
274.000 MINERALS TECHNOLOGIES INC 603158106	57.63	8,787.18	15,790.62	0.01	7,003.44
250.000 MOBILE MINI INC 60740F105	37.91	5,067.50	9,477.50	0.01	4,410.00
2,748.000 MODEL N INC 607525102	35.07	35,773.79	96,372.36	0.06	60,598.57
1,775.000 MODERNA INC 60770K107	19.56	30,437.37	34,719.00	0.02	4,281.63
748.000 MODINE MANUFACTURING CO 607828100	7.70	5,071.44	5,759.60	0.00	688.16
339.000 MOHAWK INDUSTRIES INC 608190104	136.38	19,329.78	46,232.82	0.03	26,903.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
241.000 MOLINA HEALTHCARE INC 60855R100	135.69	29,857.49	32,701.29	0.02	2,843.80
546.000 MOLSON COORS BEVERAGE CO 60871R209	53.90	28,011.01	29,429.40	0.02	1,418.39
9,357.000 MONDELEZ INTERNATIONAL INC 609207105	55.08	171,845.65	515,383.56	0.33	343,537.91
584.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	14.48	4,905.60	8,456.32	0.01	3,550.72
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	178.02	5,226.75	61,416.90	0.04	56,190.15
1,626.000 MONSTER BEVERAGE CORP 61174X109	63.55	21,154.26	103,332.30	0.07	82,178.04
1,393.000 MOODY'S CORP 615369105	237.41	45,467.52	330,712.13	0.21	285,244.61
270.000 MOOG INC 615394202	85.33	11,134.80	23,039.10	0.01	11,904.30
6,241.000 MORGAN STANLEY 617446448	51.12	126,518.60	319,039.92	0.20	192,521.32
600.000 MOTOROLA SOLUTIONS INC 620076307	161.14	47,023.14	96,684.00	0.06	49,660.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
294.000 MOVADO GROUP INC 624580106	21.74	4,933.32	6,391.56	0.00	1,458.24
450.000 MUELLER INDUSTRIES INC 624756102	31.75	8,181.00	14,287.50	0.01	6,106.50
1,544.000 MURPHY OIL CORP 626717102	26.80	30,444.96	41,379.20	0.03	10,934.24
307.000 MURPHY USA INC 626755102	117.00	8,906.37	35,919.00	0.02	27,012.63
634.000 MYOKARDIA INC 62857M105	72.89	30,489.06	46,209.09	0.03	15,720.03
231.000 NBT BANCORP INC 628778102	40.56	5,058.90	9,369.36	0.01	4,310.46
943.000 NCR CORP 62886E108	35.16	17,200.32	33,155.88	0.02	15,955.56
1,909.000 NRG ENERGY INC 629377508	39.75	31,352.17	75,882.75	0.05	44,530.58
22.000 NVR INC 62944T105	3,808.41	15,137.32	83,785.02	0.05	68,647.70
55.000 NACCO INDUSTRIES INC 629579103	46.83	525.67	2,575.65	0.00	2,049.98

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
790.000 NASDAQ INC 631103108	107.10	26,129.25	84,609.00	0.05	58,479.75
211.000 NATIONAL HEALTHCARE CORP 635906100	86.43	9,881.13	18,236.73	0.01	8,355.60
1,486.000 NATIONAL OILWELL VARCO INC 637071101	25.05	30,297.11	37,224.30	0.02	6,927.19
695.000 NATIONAL RETAIL PROPERTIES INC 637417106	53.62	24,729.17	37,265.90	0.02	12,536.73
1,062.000 NATIONAL STORAGE AFFILIATES TR 637870106	33.62	21,760.38	35,704.44	0.02	13,944.06
1,849.000 NEKTAR THERAPEUTICS 640268108	21.59	22,650.25	39,910.67	0.03	17,260.42
233.000 NELNET INC 64031N108	58.24	5,039.79	13,569.92	0.01	8,530.13
1,268.000 NETAPP INC 64110D104	62.25	56,295.88	78,933.00	0.05	22,637.12
2,163.000 NETFLIX INC 64110L106	323.57	17,285.46	699,881.91	0.44	682,596.45
858.000 NEUROCRINE BIOSCIENCES INC 64125C109	107.49	39,193.44	92,226.42	0.06	53,032.98

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220.000 NEW JERSEY RESOURCES CORP 646025106	44.57	4,907.10	9,805.40	0.01	4,898.30
2,013.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	16.11	28,821.09	32,429.43	0.02	3,608.34
1,492.000 NEW YORK TIMES CO/THE 650111107	32.17	11,785.88	47,997.64	0.03	36,211.76
1,980.000 NEWELL BRANDS INC 651229106	19.22	28,546.70	38,055.60	0.02	9,508.90
1,455.000 NEWMARK GROUP INC 65158N102	13.46	3,800.03	19,577.03	0.01	15,777.00
2,043.000 NEWMONT CORP 651639106	43.45	51,261.74	88,768.35	0.06	37,506.61
2,841.000 NEWS CORP 65249B109	14.14	25,202.85	40,171.74	0.03	14,968.89
496.000 NEWSSTAR FINANCIAL INCCVR 652CVR994 CONTRA	0.00	0.00	0.00	0.00	0.00
2,655.000 NEXTERA ENERGY INC 65339F101	242.16	122,289.36	642,934.80	0.41	520,645.44
2,134.000 NEXTGEN HEALTHCARE INC 65343C102	16.07	29,507.55	34,293.38	0.02	4,785.83

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,940.000 NIKE INC 654106103	101.31	55,773.43	500,471.40	0.32	444,697.97
1,797.000 NISOURCE INC 65473P105	27.84	14,563.49	50,028.48	0.03	35,464.99
2,366.000 NOBLE ENERGY INC 655044105	24.84	44,568.61	58,771.44	0.04	14,202.83
1,940.000 NORFOLK SOUTHERN CORP 655844108	194.13	83,550.56	376,612.20	0.24	293,061.64
341.000 NORTHERN TRUST CORP 665859104	106.24	30,308.08	36,227.84	0.02	5,919.76
506.000 NORTHFIELD BANCORP INC 66611T108	16.96	5,089.21	8,581.76	0.01	3,492.55
1,159.000 NORTHROP GRUMMAN CORP 666807102	343.97	70,886.75	398,661.23	0.25	327,774.48
127.000 NORTHWESTERN CORP 668074305	71.67	4,991.10	9,102.09	0.01	4,110.99
1,305.000 NORTONLIFELOCK INC 668771108	25.52	28,290.87	33,303.60	0.02	5,012.73
465.000 NUCOR CORP 670346105	56.28	21,616.76	26,170.20	0.02	4,553.44

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,036.000 NUTANIX INC 67059N108	31.26	30,587.72	32,385.36	0.02	1,797.64
2,625.000 NVIDIA CORP 67066G104	235.30	144,893.70	617,662.50	0.39	472,768.80
1,505.000 OGE ENERGY CORP 670837103	44.47	44,817.98	66,927.35	0.04	22,109.37
254.000 O'REILLY AUTOMOTIVE INC 67103H107	438.26	23,530.56	111,318.04	0.07	87,787.48
10,882.000 OASIS PETROLEUM INC 674215108	3.26	28,570.25	35,475.32	0.02	6,905.07
933.000 OCCIDENTAL PETROLEUM CORP 674599105	41.21	42,943.67	38,448.93	0.02	-4,494.74
2,152.000 OCEANEERING INTERNATIONAL INC 675232102	14.91	25,108.08	32,086.32	0.02	6,978.24
784.000 OCEANFIRST FINANCIAL CORP 675234108	25.54	10,339.79	20,023.36	0.01	9,683.57
1,096.000 OFFICE PROPERTIES INCOME TRUST 67623C109	32.14	28,933.92	35,225.44	0.02	6,291.52
609.000 OKTA INC 679295105	115.37	60,027.24	70,260.33	0.04	10,233.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
207.000 OLD DOMINION FREIGHT LINE INC 679580100	189.78	4,987.32	39,284.46	0.02	34,297.14
563.000 OLD NATIONAL BANCORP/IN 680033107	18.29	5,804.53	10,297.27	0.01	4,492.74
2,881.000 OLD REPUBLIC INTERNATIONAL COR 680223104	22.37	26,706.87	64,447.97	0.04	37,741.10
456.000 OLLIE'S BARGAIN OUTLET HOLDING 681116109	65.31	29,475.84	29,781.36	0.02	305.52
1,197.000 OMNICOM GROUP INC 681919106	81.02	56,002.42	96,980.94	0.06	40,978.52
1,711.000 OMEGA HEALTHCARE INVESTORS INC 681936100	42.35	42,276.07	72,460.85	0.05	30,184.78
1,997.000 ON SEMICONDUCTOR CORP 682189105	24.38	16,013.97	48,686.86	0.03	32,672.89
391.000 ONE GAS INC 68235P108	93.57	4,511.97	36,585.87	0.02	32,073.90
316.000 ONE LIBERTY PROPERTIES INC 682406103	27.19	4,964.36	8,592.04	0.01	3,627.68
2,485.000 1-800-FLOWERS.COM INC 68243Q106	14.50	14,288.75	36,032.50	0.02	21,743.75

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,562.000 ONEOK INC 682680103	75.67	31,937.21	118,196.54	0.08	86,259.33
2,436.000 ONEMAIN HOLDINGS INC 68268W103	42.15	63,889.10	102,677.40	0.07	38,788.30
13,629.000 ORACLE CORP 68389X105	52.98	243,514.78	722,064.42	0.46	478,549.64
502.000 ORMAT TECHNOLOGIES INC 686688102	74.52	9,957.56	37,409.04	0.02	27,451.48
216.000 OSHKOSH CORP 688239201	94.65	8,340.48	20,444.40	0.01	12,103.92
922.000 OWENS CORNING 690742101	65.12	27,927.17	60,040.64	0.04	32,113.47
5,992.000 PG&E CORP 69331C108	10.87	36,825.84	65,133.04	0.04	28,307.20
1,667.000 PNC FINANCIAL SERVICES GROUP I 693475105	159.63	121,542.13	266,103.21	0.17	144,561.08
1,383.000 PNM RESOURCES INC 69349H107	50.71	25,490.37	70,131.93	0.04	44,641.56
1,500.000 PPG INDUSTRIES INC 693506107	133.49	50,790.90	200,235.00	0.13	149,444.10

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1,234.000 PRA GROUP INC 69354N106	36.30	29,355.69	44,794.20	0.03	15,438.51
333.000 PVH CORP 693656100	105.15	21,428.55	35,014.95	0.02	13,586.40
708.000 PTC INC 69370C100	74.89	16,156.56	53,022.12	0.03	36,865.56
2,393.000 PACCAR INC 693718108	79.10	90,780.85	189,286.30	0.12	98,505.45
303.000 PACKAGING CORP OF AMERICA 695156109	111.99	10,062.45	33,932.97	0.02	23,870.52
840.000 PACWEST BANCORP 695263103	38.27	17,935.17	32,146.80	0.02	14,211.63
577.000 PALO ALTO NETWORKS INC 697435105	231.25	47,888.74	133,431.25	0.08	85,542.51
8,291.000 PAN AMERICAN SILVER CORP 697900132 RTS	0.69	0.00	5,720.79	0.00	5,720.79
2,611.000 PANHANDLE OIL AND GAS INC 698477106	11.21	29,711.39	29,269.31	0.02	-442.08
253.000 PARK-OHIO HOLDINGS CORP 700666100	33.65	5,039.76	8,513.45	0.01	3,473.69

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,007.000 PARKER-HANNIFIN CORP 701094104	205.82	52,493.70	207,260.74	0.13	154,767.04
1,929.000 PARSLEY ENERGY INC 701877102	18.91	28,930.35	36,477.39	0.02	7,547.04
3,280.000 PATTERSON-UTI ENERGY INC 703481101	10.50	27,803.00	34,440.00	0.02	6,637.00
1,787.000 PAYCHEX INC 704326107	85.06	56,823.68	152,002.22	0.10	95,178.54
481.000 PAYCOM SOFTWARE INC 70432V102	264.76	16,873.48	127,349.56	0.08	110,476.08
6,217.000 PAYPAL HOLDINGS INC 70450Y103	108.17	110,955.68	672,492.89	0.43	561,537.21
628.000 PENN NATIONAL GAMING INC 707569109	25.56	9,868.34	16,051.68	0.01	6,183.34
265.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	50.22	5,708.10	13,308.30	0.01	7,600.20
1,268.000 PEOPLE'S UNITED FINANCIAL INC 712704105	16.90	5,163.35	21,429.20	0.01	16,265.85
5,825.000 PEPSICO INC 713448108	136.67	420,010.37	796,102.75	0.51	376,092.38

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441.000 PERKINELMER INC 714046109	97.10	14,886.81	42,821.10	0.03	27,934.29
704.000 PERSPECTA INC 715347100	26.44	5,552.93	18,613.76	0.01	13,060.83
25,992.000 PFIZER INC 717081103	39.18	737,351.65	1,018,366.56	0.65	281,014.91
7,892.000 PHILIP MORRIS INTERNATIONAL IN 718172109	85.09	325,549.66	671,530.28	0.43	345,980.62
3,437.000 PHILLIPS 66 718546104	111.41	93,106.65	382,916.17	0.24	289,809.52
5,112.000 PHYSICIANS REALTY TRUST 71943U104	18.94	77,784.08	96,821.28	0.06	19,037.20
1,117.000 PILGRIM'S PRIDE CORP 72147K108	32.72	5,683.25	36,542.66	0.02	30,859.41
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	64.00	4,842.88	20,608.00	0.01	15,765.12
454.000 PINNACLE WEST CAPITAL CORP 723484101	89.93	19,893.33	40,828.22	0.03	20,934.89
599.000 PIONEER NATURAL RESOURCES CO 723787107	151.37	69,922.42	90,670.63	0.06	20,748.21

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
560.000 PLANET FITNESS INC 72703H101	74.68	29,153.60	41,820.80	0.03	12,667.20
2,622.000 PLAYAGS INC 72814N104	12.13	29,699.15	31,804.86	0.02	2,105.71
158.000 PLEXUS CORP 729132100	76.94	5,040.20	12,156.52	0.01	7,116.32
517.000 POLARIS INC 731068102	101.70	31,479.88	52,578.90	0.03	21,099.02
409.000 POLYONE CORP 73179P106	36.79	9,742.38	15,047.11	0.01	5,304.73
286.000 POOL CORP 73278L105	212.38	8,196.76	60,740.68	0.04	52,543.92
1,034.000 POPULAR INC 733174700	58.75	24,703.68	60,747.50	0.04	36,043.82
423.000 PORTLAND GENERAL ELECTRIC CO 736508847	55.79	15,174.91	23,599.17	0.01	8,424.26
434.000 POST HOLDINGS INC 737446104	109.10	18,659.63	47,349.40	0.03	28,689.77
2,318.000 PREFERRED APARTMENT COMMUNITIE 74039L103	13.32	25,988.95	30,875.76	0.02	4,886.81

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Asset Detail - By Currency

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
938.000 PREMIER INC 74051N102	37.88	30,241.12	35,531.44	0.02	5,290.32
1,069.000 PRESTIGE CONSUMER HEALTHCARE I 74112D101	40.50	30,273.73	43,294.50	0.03	13,020.77
1,884.000 T ROWE PRICE GROUP INC 74144T108	121.84	89,739.25	229,546.56	0.15	139,807.31
506.000 PRICESMART INC 741511109	71.02	29,499.80	35,936.12	0.02	6,436.32
2,143.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	55.00	75,066.97	117,865.00	0.07	42,798.03
10,953.000 PROCTER & GAMBLE CO/THE 742718109	124.90	703,725.15	1,368,029.70	0.87	664,304.55
2,268.000 PROGRESSIVE CORP/THE 743315103	72.39	44,656.92	164,180.52	0.10	119,523.60
3,074.000 PROLOGIS INC 74340W103	89.14	83,210.04	274,016.36	0.17	190,806.32
471.000 PROSPERITY BANCSHARES INC 743606105	71.89	16,733.67	33,860.19	0.02	17,126.52
359.000 PROVIDENT FINANCIAL SERVICES I 74386T105	24.65	4,957.79	8,849.35	0.01	3,891.56

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,144.000 PRUDENTIAL FINANCIAL INC 744320102	93.74	79,658.80	107,238.56	0.07	27,579.76
3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	59.05	100,870.89	193,624.95	0.12	92,754.06
597.000 PUBLIC STORAGE 74460D109	212.96	55,830.28	127,137.12	0.08	71,306.84
8,125.000 QEP RESOURCES INC 74733V100	4.50	27,345.62	36,562.50	0.02	9,216.88
1,804.000 QTS REALTY TRUST INC 74736A103	54.27	51,594.40	97,903.08	0.06	46,308.68
991.000 QORVO INC 74736K101	116.23	11,289.87	115,183.93	0.07	103,894.06
5,949.000 QUALCOMM INC 747525103	88.23	218,908.92	524,880.27	0.33	305,971.35
1,366.000 QUANTA SERVICES INC 74762E102	40.71	31,598.99	55,609.86	0.04	24,010.87
3,067.000 QURATE RETAIL INC 74915M100	8.43	29,616.88	25,854.81	0.02	-3,762.07
6,610.000 RPC INC 749660106	5.24	27,535.65	34,636.40	0.02	7,100.75

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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20.000 RMR GROUP INC/THE 74967R106	45.64	260.00	912.80	0.00	652.80
859.000 RPM INTERNATIONAL INC 749685103	76.76	24,731.52	65,936.84	0.04	41,205.32
933.000 RADIAN GROUP INC 750236101	25.16	9,665.88	23,474.28	0.01	13,808.40
366.000 RALPH LAUREN CORP 751212101	117.22	30,625.05	42,902.52	0.03	12,277.47
6,913.000 RANGE RESOURCES CORP 75281A109	4.85	30,733.28	33,528.05	0.02	2,794.77
609.000 RAYMOND JAMES FINANCIAL INC 754730109	89.46	18,702.39	54,481.14	0.03	35,778.75
1,787.000 RAYTHEON CO 755111507	219.74	85,851.23	392,675.38	0.25	306,824.15
938.000 REALTY INCOME CORP 756109104	73.63	52,176.24	69,064.94	0.04	16,888.70
5,483.000 RECRO PHARMA INC 75629F109	18.33	29,528.73	100,503.39	0.06	70,974.66
531.000 REGENCY CENTERS CORP 758849103	63.09	21,824.10	33,500.79	0.02	11,676.69

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217.000 REGENERON PHARMACEUTICALS INC 75886F107	375.48	67,489.17	81,479.16	0.05	13,989.99
7,014.000 REGIONS FINANCIAL CORP 7591EP100	17.16	48,588.92	120,360.24	0.08	71,771.32
345.000 REINSURANCE GROUP OF AMERICA I 759351604	163.06	18,554.10	56,255.70	0.04	37,701.60
447.000 RELIANCE STEEL & ALUMINUM CO 759509102	119.76	22,028.16	53,532.72	0.03	31,504.56
345.000 RENASANT CORP 75970E107	35.42	4,988.70	12,219.90	0.01	7,231.20
1,866.000 REPUBLIC SERVICES INC 760759100	89.63	46,899.63	167,249.58	0.11	120,349.95
915.000 RESMED INC 761152107	154.97	23,601.94	141,797.55	0.09	118,195.61
766.000 RESIDEO TECHNOLOGIES INC 76118Y104	11.93	5,547.94	9,138.38	0.01	3,590.44
418.000 RESOURCES CONNECTION INC 76122Q105	16.33	5,082.88	6,825.94	0.00	1,743.06
2,391.000 REVANCE THERAPEUTICS INC 761330109	16.23	28,661.13	38,805.93	0.02	10,144.80

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1,228.000 RINGCENTRAL INC 76680R206	168.67	16,504.32	207,126.76	0.13	190,622.44
1,001.000 ROCKWELL AUTOMATION INC 773903109	202.67	57,419.76	202,872.67	0.13	145,452.91
110.000 ROGERS CORP 775133101	124.73	4,951.10	13,720.30	0.01	8,769.20
245.000 ROPER TECHNOLOGIES INC 776696106	354.23	47,541.83	86,786.35	0.06	39,244.52
708.000 ROSETTA STONE INC 777780107	18.14	5,210.88	12,843.12	0.01	7,632.24
1,217.000 ROSS STORES INC 778296103	116.42	67,260.19	141,683.14	0.09	74,422.95
350.000 ROYAL GOLD INC 780287108	122.25	19,143.81	42,787.50	0.03	23,643.69
488.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	86.66	13,519.13	42,290.08	0.03	28,770.95
281.000 S&T BANCORP INC 783859101	40.29	4,979.32	11,321.49	0.01	6,342.17
692.000 S&P GLOBAL INC 78409V104	273.05	50,880.28	188,950.60	0.12	138,070.32

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577.000 SBA COMMUNICATIONS CORP 78410G104	240.99	21,135.51	139,051.23	0.09	117,915.72
872.000 SEI INVESTMENTS CO 784117103	65.48	14,640.88	57,098.56	0.04	42,457.68
214.000 SJW GROUP 784305104	71.06	4,962.66	15,206.84	0.01	10,244.18
686.000 SL GREEN REALTY CORP 78440X101	91.88	39,657.66	63,029.68	0.04	23,372.02
3,528.000 SLM CORP 78442P106	8.91	20,584.41	31,434.48	0.02	10,850.07
679.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	61.40	30,568.58	41,690.60	0.03	11,122.02
483.000 SP PLUS CORP 78469C103	42.43	10,007.76	20,493.69	0.01	10,485.93
255.000 SVB FINANCIAL GROUP 78486Q101	251.04	14,614.05	64,015.20	0.04	49,401.15
1,422.000 SABRA HEALTH CARE REIT INC 78573L106	21.34	29,987.87	30,345.48	0.02	357.61
323.000 SAGE THERAPEUTICS INC 78667J108	72.19	27,361.33	23,317.37	0.01	-4,043.96

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3,398.000 SALESFORCE.COM INC 79466L302	162.64	131,723.77	552,650.72	0.35	420,926.95
109.000 SANDERSON FARMS INC 800013104	176.22	5,261.43	19,207.98	0.01	13,946.55
276.000 SANDY SPRING BANCORP INC 800363103	37.88	4,832.76	10,454.88	0.01	5,622.12
1,333.000 SANMINA CORP 801056102	34.24	12,210.93	45,641.92	0.03	33,430.99
399.000 SAREPTA THERAPEUTICS INC 803607100	129.04	29,514.03	51,486.96	0.03	21,972.93
130.000 SAUL CENTERS INC 804395101	52.78	4,982.90	6,861.40	0.00	1,878.50
1,030.000 HENRY SCHEIN INC 806407102	66.72	31,687.52	68,721.60	0.04	37,034.08
2,620.000 SCHLUMBERGER LTD 806857108	40.20	94,860.16	105,324.00	0.07	10,463.84
194.000 SCHOLASTIC CORP 807066105	38.45	4,834.48	7,459.30	0.00	2,624.82
6,043.000 CHARLES SCHWAB CORP/THE 808513105	47.56	106,767.19	287,405.08	0.18	180,637.89

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165.000 SCIENCE APPLICATIONS INTERNATI 808625107	87.02	4,839.30	14,358.30	0.01	9,519.00
515.000 SCIENTIFIC GAMES CORP 80874P109	26.78	5,000.65	13,791.70	0.01	8,791.05
1,023.000 EW SCRIPPS CO/THE 811054402	15.71	7,948.87	16,071.33	0.01	8,122.46
621.000 SEACOAST BANKING CORP OF FLORI 811707801	30.57	4,685.76	18,983.97	0.01	14,298.21
899.000 SEALED AIR CORP 81211K100	39.83	19,824.16	35,807.17	0.02	15,983.01
886.000 SEATTLE GENETICS INC 812578102	114.26	19,069.78	101,234.36	0.06	82,164.58
2,267.000 SEAWORLD ENTERTAINMENT INC 81282V100	31.71	29,850.05	71,886.57	0.05	42,036.52
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	23.34	5,106.00	14,004.00	0.01	8,898.00
321.000 SELECTIVE INSURANCE GROUP INC 816300107	65.19	5,091.06	20,925.99	0.01	15,834.93
1,416.000 SEMPRA ENERGY 816851109	151.48	75,155.45	214,495.68	0.14	139,340.23

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3,417.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	8.44	30,365.04	28,839.48	0.02	-1,525.56
136.000 SENSIENT TECHNOLOGIES CORP 81725T100	66.09	4,944.96	8,988.24	0.01	4,043.28
1,420.000 SERVICE CORP INTERNATIONAL/US 817565104	46.03	15,804.60	65,362.60	0.04	49,558.00
581.000 SERVICENOW INC 81762P102	282.32	17,406.76	164,027.92	0.10	146,621.16
153.000 SHERWIN-WILLIAMS CO/THE 824348106	583.54	51,114.33	89,281.62	0.06	38,167.29
246.000 SIGNATURE BANK/NEW YORK NY 82669G104	136.61	13,731.72	33,606.06	0.02	19,874.34
248.000 SILICON LABORATORIES INC 826919102	115.98	9,936.20	28,763.04	0.02	18,826.84
588.000 SILGAN HOLDINGS INC 827048109	31.08	11,780.58	18,275.04	0.01	6,494.46
404.000 SIMMONS FIRST NATIONAL CORP 828730200	26.79	4,930.82	10,823.16	0.01	5,892.34
1,380.000 SIMON PROPERTY GROUP INC 828806109	148.96	117,345.95	205,564.80	0.13	88,218.85

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PARAMETRIC US PI1 - [redacted]

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168.000 SIMPSON MANUFACTURING CO INC 829073105	80.23	4,935.84	13,478.64	0.01	8,542.80
22,006.000 SIRIUS XM HOLDINGS INC 82968B103	7.15	43,119.42	157,342.90	0.10	114,223.48
2,399.000 SITE CENTERS CORP 82981J109	14.02	27,101.69	33,633.98	0.02	6,532.29
394.000 SITEONE LANDSCAPE SUPPLY INC 82982L103	90.65	30,062.20	35,716.10	0.02	5,653.90
148.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	45.11	4,997.96	6,676.28	0.00	1,678.32
1,053.000 SKECHERS U.S.A. INC 830566105	43.19	4,794.66	45,479.07	0.03	40,684.41
1,709.000 SKYWORKS SOLUTIONS INC 83088M102	120.88	27,531.54	206,583.92	0.13	179,052.38
1,824.000 AO SMITH CORP 831865209	47.64	28,189.92	86,895.36	0.06	58,705.44
312.000 JM SMUCKER CO/THE 832696405	104.13	27,727.44	32,488.56	0.02	4,761.12
159.000 SNAP-ON INC 833034101	169.40	9,926.66	26,934.60	0.02	17,007.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
534.000 SONOCO PRODUCTS CO 835495102	61.72	17,336.55	32,958.48	0.02	15,621.93
1,020.000 SOUTH JERSEY INDUSTRIES INC 838518108	32.98	29,131.10	33,639.60	0.02	4,508.50
174.000 SOUTH STATE CORP 840441109	86.75	4,840.68	15,094.50	0.01	10,253.82
3,986.000 SOUTHERN CO/THE 842587107	63.70	145,383.68	253,908.20	0.16	108,524.52
345.000 SOUTHSIDE BANCSHARES INC 84470P109	37.14	5,037.90	12,813.30	0.01	7,775.40
3,352.000 SOUTHWEST AIRLINES CO 844741108	53.98	36,835.99	180,940.96	0.11	144,104.97
272.000 SOUTHWEST GAS HOLDINGS INC 844895102	75.97	10,194.56	20,663.84	0.01	10,469.28
39.000 SPECTRUM BRANDS HOLDINGS INC 84790A105	64.29	1,950.00	2,507.31	0.00	557.31
1,117.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	72.88	22,330.82	81,406.96	0.05	59,076.14
415.000 SPIRIT AIRLINES INC 848577102	40.31	4,988.47	16,728.65	0.01	11,740.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
384.000 SPIRE INC 84857L101	83.31	22,282.34	31,991.04	0.02	9,708.70
671.000 SPLUNK INC 848637104	149.77	33,438.80	100,495.67	0.06	67,056.87
1,176.000 SQUARE INC 852234103	62.56	28,058.48	73,570.56	0.05	45,512.08
1,186.000 STANLEY BLACK & DECKER INC 854502101	165.74	68,473.54	196,567.64	0.12	128,094.10
7,342.000 STARBUCKS CORP 855244109	87.92	125,724.04	645,508.64	0.41	519,784.60
1,416.000 STARWOOD PROPERTY TRUST INC 85571B105	24.86	28,303.76	35,201.76	0.02	6,898.00
1,291.000 STEEL DYNAMICS INC 858119100	34.04	19,704.08	43,945.64	0.03	24,241.56
776.000 STERICYCLE INC 858912108	63.81	29,387.12	49,516.56	0.03	20,129.44
1,202.000 STERLING BANCORP/DE 85917A100	21.08	9,804.58	25,338.16	0.02	15,533.58
827.000 STIFEL FINANCIAL CORP 860630102	60.65	32,320.81	50,157.55	0.03	17,836.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
327.000 STOCK YARDS BANCORP INC 861025104	41.06	4,907.18	13,426.62	0.01	8,519.44
1,507.000 STORE CAPITAL CORP 862121100	37.24	39,609.42	56,120.68	0.04	16,511.26
2,020.000 STRYKER CORP 863667101	209.94	100,430.20	424,078.80	0.27	323,648.60
79.000 STURM RUGER & CO INC 864159108	47.03	2,193.04	3,715.37	0.00	1,522.33
2,886.000 SUMMIT MATERIALS INC 86614U100	23.90	34,738.01	68,975.40	0.04	34,237.39
355.000 SUN COMMUNITIES INC 866674104	150.10	22,741.35	53,285.50	0.03	30,544.15
1,431.000 SUNSTONE HOTEL INVESTORS INC 867892101	13.92	11,913.91	19,919.52	0.01	8,005.61
194.000 SYNAPTICS INC 87157D109	65.77	4,855.82	12,759.38	0.01	7,903.56
342.000 SYNOPSYS INC 871607107	139.20	9,919.68	47,606.40	0.03	37,686.72
1,368.000 SYNOVUS FINANCIAL CORP 87161C501	39.20	17,524.08	53,625.60	0.03	36,101.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
273.000 SYNNEX CORP 87162W100	128.80	17,630.99	35,162.40	0.02	17,531.41
2,102.000 SYNCHRONY FINANCIAL 87165B103	36.01	64,693.02	75,693.02	0.05	11,000.00
804.000 SYNEOS HEALTH INC 87166B102	59.48	29,595.24	47,817.90	0.03	18,222.66
1,052.000 SYSCO CORP 871829107	85.54	32,864.48	89,988.08	0.06	57,123.60
1,371.000 TCF FINANCIAL CORP 872307103	46.80	27,034.36	64,162.80	0.04	37,128.44
1,514.000 TD AMERITRADE HOLDING CORP 87236Y108	49.70	28,160.40	75,245.80	0.05	47,085.40
5,294.000 TJX COS INC/THE 872540109	61.06	65,432.64	323,251.64	0.21	257,819.00
2,525.000 T-MOBILE US INC 872590104	78.42	55,914.29	198,010.50	0.13	142,096.21
437.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	122.43	6,471.97	53,501.91	0.03	47,029.94
1,187.000 TAPESTRY INC 876030107	26.97	29,899.59	32,013.39	0.02	2,113.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,698.000 TARGET CORP 87612E106	128.21	151,033.77	345,910.58	0.22	194,876.81
1,066.000 TARGA RESOURCES CORP 87612G101	40.83	35,366.84	43,524.78	0.03	8,157.94
277.000 TECH DATA CORP 878237106	143.60	12,772.47	39,777.20	0.03	27,004.73
2,000.000 TEGNA INC 87901J105	16.69	13,706.07	33,380.00	0.02	19,673.93
754.000 TELADOC HEALTH INC 87918A105	83.72	24,625.64	63,124.88	0.04	38,499.24
102.000 TELEDYNE TECHNOLOGIES INC 879360105	346.54	4,876.62	35,347.08	0.02	30,470.46
144.000 TELEFLEX INC 879369106	376.44	9,796.02	54,207.36	0.03	44,411.34
1,482.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.43	34,775.24	37,687.26	0.02	2,912.02
5,736.000 TELLURIAN INC 87968A104	7.28	31,868.48	41,758.08	0.03	9,889.60
388.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	87.06	15,357.04	33,779.28	0.02	18,422.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,973.000 TENET HEALTHCARE CORP 88033G407	38.03	28,860.12	75,033.19	0.05	46,173.07
106.000 TENNANT CO 880345103	77.92	4,983.06	8,259.52	0.01	3,276.46
2,052.000 TENNECO INC 880349105	13.10	28,558.58	26,881.20	0.02	-1,677.38
1,170.000 TERADYNE INC 880770102	68.19	16,169.40	79,782.30	0.05	63,612.90
2,392.000 TERRENO REALTY CORP 88146M101	54.14	42,955.92	129,502.88	0.08	86,546.96
657.000 TESLA INC 88160R101	418.33	42,299.96	274,842.81	0.17	232,542.85
370.000 TETRA TECH INC 88162G103	86.16	8,376.80	31,879.20	0.02	23,502.40
5,720.000 TEXAS INSTRUMENTS INC 882508104	128.29	191,821.34	733,818.80	0.47	541,997.46
513.000 TEXTRON INC 883203101	44.60	13,270.05	22,879.80	0.01	9,609.75
196.000 TRADE DESK INC/THE 88339J105	259.78	29,664.60	50,916.88	0.03	21,252.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,426.000 THERMO FISHER SCIENTIFIC INC 883556102	324.87	95,415.26	788,134.62	0.50	692,719.36
264.000 THOR INDUSTRIES INC 885160101	74.29	6,293.76	19,612.56	0.01	13,318.80
3,021.000 3M CO 88579Y101	176.42	226,057.80	532,964.82	0.34	306,907.02
1,767.000 TIDEWATER INC 88642R109	19.28	29,027.97	34,067.76	0.02	5,039.79
906.000 TIFFANY & CO 886547108	133.65	30,337.41	121,086.90	0.08	90,749.49
3,797.000 TILLY'S INC 886885102	12.25	29,742.79	46,513.25	0.03	16,770.46
820.000 TIVITY HEALTH INC 88870R102	20.35	5,584.20	16,682.90	0.01	11,098.70
1,241.000 TOLL BROTHERS INC 889478103	39.51	27,612.41	49,031.91	0.03	21,419.50
130.000 TOMPKINS FINANCIAL CORP 890110109	91.50	5,062.20	11,895.00	0.01	6,832.80
310.000 TOPBUILD CORP 89055F103	103.08	4,479.13	31,954.80	0.02	27,475.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
736.000 TORO CO/THE 891092108	79.67	10,992.16	58,637.12	0.04	47,644.96
249.000 TOWNE BANK/PORTSMOUTH VA 89214P109	27.82	3,215.24	6,927.18	0.00	3,711.94
453.000 TRACTOR SUPPLY CO 892356106	93.44	14,704.38	42,328.32	0.03	27,623.94
60.000 TRANSDIGM GROUP INC 893641100	560.00	6,535.83	33,600.00	0.02	27,064.17
2,086.000 TRAVELERS COS INC/THE 89417E109	136.95	96,978.76	285,677.70	0.18	188,698.94
1,953.000 TREDEGAR CORP 894650100	22.35	30,325.32	43,649.55	0.03	13,324.23
4.000 TREX CO INC 89531P105	89.88	25.86	359.52	0.00	333.66
422.000 TRICO BANCSHARES 896095106	40.81	6,055.70	17,221.82	0.01	11,166.12
1,458.000 TRIMBLE INC 896239100	41.69	27,024.03	60,784.02	0.04	33,759.99
1,299.000 TRINITY INDUSTRIES INC 896522109	22.15	14,506.61	28,772.85	0.02	14,266.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,107.000 TRUECAR INC 89785L107	4.75	30,149.17	43,258.25	0.03	13,109.08
345.000 TRUEBLUE INC 89785X101	24.06	5,023.20	8,300.70	0.01	3,277.50
7,143.000 TRUIST FINANCIAL CORP 89832Q109	56.32	178,024.99	402,293.76	0.26	224,268.77
150.000 TRUSTMARK CORP 898402102	34.51	3,406.50	5,176.50	0.00	1,770.00
392.000 TWILIO INC 90138F102	98.28	29,846.88	38,525.76	0.02	8,678.88
3,246.000 TWITTER INC 90184L102	32.05	53,618.38	104,034.30	0.07	50,415.92
1,978.000 2U INC 90214J101	23.99	29,645.33	47,452.22	0.03	17,806.89
86.000 TYLER TECHNOLOGIES INC 902252105	300.02	4,999.18	25,801.72	0.02	20,802.54
2,338.000 TYSON FOODS INC 902494103	91.04	38,339.08	212,851.52	0.14	174,512.44
1,181.000 UDR INC 902653104	46.70	26,938.61	55,152.70	0.04	28,214.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
626.000 UGI CORP 902681105	45.16	22,293.84	28,270.16	0.02	5,976.32
190.000 UMB FINANCIAL CORP 902788108	68.64	7,607.60	13,041.60	0.01	5,434.00
4,506.000 US BANCORP 902973304	59.29	140,292.46	267,160.74	0.17	126,868.28
2,244.000 UMH PROPERTIES INC 903002103	15.73	21,205.80	35,298.12	0.02	14,092.32
366.000 USANA HEALTH SCIENCES INC 90328M107	78.55	14,231.91	28,749.30	0.02	14,517.39
269.000 ULTA BEAUTY INC 90384S303	253.14	16,901.27	68,094.66	0.04	51,193.39
2,104.000 UMPQUA HOLDINGS CORP 904214103	17.70	22,409.37	37,240.80	0.02	14,831.43
1,681.000 UNDER ARMOUR INC 904311107	21.60	18,815.96	36,309.60	0.02	17,493.64
2,513.000 UNDER ARMOUR INC 904311206	19.18	29,244.11	48,199.34	0.03	18,955.23
97.000 UNIFIRST CORP/MA 904708104	201.98	4,938.27	19,592.06	0.01	14,653.79

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,469.000 UNION PACIFIC CORP 907818108	180.79	75,723.76	627,160.51	0.40	551,436.75
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	30.88	5,094.07	23,870.24	0.02	18,776.17
586.000 UNITED BANKSHARES INC/WV 909907107	38.66	10,942.20	22,654.76	0.01	11,712.56
1,594.000 UNITED AIRLINES HOLDINGS INC 910047109	88.09	37,962.17	140,415.46	0.09	102,453.29
277.000 UNITED FIRE GROUP INC 910340108	43.73	4,855.81	12,113.21	0.01	7,257.40
2,477.000 UNITED PARCEL SERVICE INC 911312106	117.06	193,695.47	289,957.62	0.18	96,262.15
789.000 UNITED RENTALS INC 911363109	166.77	27,392.69	131,581.53	0.08	104,188.84
4,169.000 UNITED TECHNOLOGIES CORP 913017109	149.76	265,483.16	624,349.44	0.40	358,866.28
548.000 UNITED THERAPEUTICS CORP 91307C102	88.08	24,908.59	48,267.84	0.03	23,359.25
5,046.000 UNITEDHEALTH GROUP INC 91324P102	293.98	249,528.52	1,483,423.08	0.94	1,233,894.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
537.000 UNITIL CORP 913259107	61.82	14,936.01	33,197.34	0.02	18,261.33
300.000 UNIVERSAL DISPLAY CORP 91347P105	206.07	25,518.00	61,821.00	0.04	36,303.00
552.000 UNIVERSAL FOREST PRODUCTS INC 913543104	47.70	4,852.08	26,330.40	0.02	21,478.32
451.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	117.36	21,738.20	52,929.36	0.03	31,191.16
410.000 UNIVERSAL HEALTH SERVICES INC 913903100	143.46	24,507.64	58,818.60	0.04	34,310.96
2,183.000 UNUM GROUP 91529Y106	29.16	42,731.57	63,656.28	0.04	20,924.71
166.000 URBAN EDGE PROPERTIES 91704F104	19.18	2,591.56	3,183.88	0.00	592.32
2,752.000 URSTADT BIDDLE PROPERTIES INC 917286205	24.84	52,526.92	68,359.68	0.04	15,832.76
1,653.000 VF CORP 918204108	99.66	59,449.38	164,737.98	0.10	105,288.60
370.000 VSE CORP 918284100	38.04	4,713.80	14,074.80	0.01	9,361.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
208.000 VAIL RESORTS INC 91879Q109	239.83	9,195.68	49,884.64	0.03	40,688.96
2,657.000 VALERO ENERGY CORP 91913Y100	93.65	76,545.87	248,828.05	0.16	172,282.18
630.000 VALLEY NATIONAL BANCORP 919794107	11.45	4,984.88	7,213.50	0.00	2,228.62
187.000 VALMONT INDUSTRIES INC 920253101	149.78	19,106.48	28,008.86	0.02	8,902.38
1,589.000 VALVOLINE INC 92047W101	21.41	15,933.02	34,020.49	0.02	18,087.47
399.000 VAREX IMAGING CORP 92214X106	29.81	5,758.51	11,894.19	0.01	6,135.68
998.000 VARIAN MEDICAL SYSTEMS INC 92220P105	142.01	42,646.59	141,725.98	0.09	99,079.39
1,725.000 VENTAS INC 92276F100	57.74	78,727.59	99,601.50	0.06	20,873.91
1,177.000 VERISIGN INC 92343E102	192.68	27,710.35	226,784.36	0.14	199,074.01
18,019.000 VERIZON COMMUNICATIONS INC 92343V104	61.40	639,840.56	1,106,366.60	0.70	466,526.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
145.000 VERINT SYSTEMS INC 92343X100	55.36	5,067.75	8,027.20	0.01	2,959.45
740.000 VERISK ANALYTICS INC 92345Y106	149.34	36,444.00	110,511.60	0.07	74,067.60
1,450.000 VERTEX PHARMACEUTICALS INC 92532F100	218.95	59,787.33	317,477.50	0.20	257,690.17
2,998.000 VICI PROPERTIES INC 925652109	25.55	58,804.55	76,598.90	0.05	17,794.35
8,474.000 VISA INC 92826C839	187.90	188,440.58	1,592,264.60	1.01	1,403,824.02
1,523.000 VISHAY INTERTECHNOLOGY INC 928298108	21.29	14,377.12	32,424.67	0.02	18,047.55
85.000 VISTEON CORP 92839U206	86.59	4,961.45	7,360.15	0.00	2,398.70
304.000 VLASIC FOODS INTL INC COM 928559103	0.00	3,211.50	0.00	0.00	-3,211.50
5,930.000 VONAGE HOLDINGS CORP 92886T201	7.41	11,207.70	43,941.30	0.03	32,733.60
773.000 VOYA FINANCIAL INC 929089100	60.98	22,123.26	47,137.54	0.03	25,014.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
664.000 VULCAN MATERIALS CO 929160109	143.99	36,410.98	95,609.36	0.06	59,198.38
90.000 WD-40 CO 929236107	194.14	4,888.80	17,472.60	0.01	12,583.80
213.000 WABCO HOLDINGS INC 92927K102	135.50	14,611.56	28,861.50	0.02	14,249.94
587.000 WSFS FINANCIAL CORP 929328102	43.99	9,817.89	25,822.13	0.02	16,004.24
2,104.000 WEC ENERGY GROUP INC 92939U106	92.23	46,908.39	194,051.92	0.12	147,143.53
1,221.000 WABASH NATIONAL CORP 929566107	14.69	10,036.73	17,936.49	0.01	7,899.76
440.000 WESTINGHOUSE AIR BRAKE TECHNOL 929740108	77.80	29,519.60	34,232.00	0.02	4,712.40
5,769.000 WALMART INC 931142103	118.84	299,537.97	685,587.96	0.44	386,049.99
4,127.000 WALGREENS BOOTS ALLIANCE INC 931427108	58.96	184,909.82	243,327.92	0.15	58,418.10
664.000 WASHINGTON FEDERAL INC 938824109	36.65	13,638.56	24,335.60	0.02	10,697.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,334.000 WASHINGTON PRIME GROUP INC 93964W108	3.64	30,215.75	30,335.76	0.02	120.01
218.000 WASHINGTON TRUST BANCORP INC 940610108	53.79	4,848.32	11,726.22	0.01	6,877.90
1,158.000 WASTE MANAGEMENT INC 94106L109	113.96	72,678.95	131,965.68	0.08	59,286.73
70.000 WATSCO INC 942622200	180.15	5,804.40	12,610.50	0.01	6,806.10
149.000 WATTS WATER TECHNOLOGIES INC 942749102	99.76	4,936.37	14,864.24	0.01	9,927.87
696.000 WEBSTER FINANCIAL CORP 947890109	53.36	13,671.32	37,138.56	0.02	23,467.24
780.000 WEINGARTEN REALTY INVESTORS 948741103	31.24	18,166.20	24,367.20	0.02	6,201.00
1,365.000 WELBILT INC 949090104	15.61	13,182.40	21,307.65	0.01	8,125.25
168.000 WELLCARE HEALTH PLANS INC 94946T106	330.21	8,247.12	55,475.28	0.04	47,228.16
19,163.000 WELLS FARGO & CO 949746101	53.80	659,275.92	1,030,969.40	0.65	371,693.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,894.000 WELLTOWER INC 95040Q104	81.78	100,041.48	154,891.32	0.10	54,849.84
3,177.000 WENDY'S CO/THE 95058W100	22.21	14,804.82	70,561.17	0.04	55,756.35
261.000 WESBANCO INC 950810101	37.79	4,909.41	9,863.19	0.01	4,953.78
551.000 WESCO INTERNATIONAL INC 95082P105	59.39	19,494.38	32,723.89	0.02	13,229.51
368.000 WEST PHARMACEUTICAL SERVICES I 955306105	150.33	25,605.54	55,321.44	0.04	29,715.90
729.000 WESTERN ALLIANCE BANCORP 957638109	57.00	4,891.59	41,553.00	0.03	36,661.41
1,752.000 WESTERN DIGITAL CORP 958102105	63.47	50,390.92	111,199.44	0.07	60,808.52
472.000 WESTLAKE CHEMICAL CORP 960413102	70.15	18,799.76	33,110.80	0.02	14,311.04
1,557.000 WESTROCK CO 96145D105	42.91	44,296.54	66,810.87	0.04	22,514.33
229.000 WEX INC 96208T104	209.46	11,216.42	47,966.34	0.03	36,749.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
PARAMETRIC US PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,346.000 WEYERHAEUSER CO 962166104	30.20	74,342.04	131,249.20	0.08	56,907.16
453.000 WHIRLPOOL CORP 963320106	147.53	38,455.39	66,831.09	0.04	28,375.70
5,995.000 WILLIAMS COS INC/THE 969457100	23.72	122,115.81	142,201.40	0.09	20,085.59
553.000 WILLIAMS-SONOMA INC 969904101	73.44	19,887.91	40,612.32	0.03	20,724.41
390.000 WINTRUST FINANCIAL CORP 97650W108	70.90	11,633.70	27,651.00	0.02	16,017.30
248.000 WOLVERINE WORLD WIDE INC 978097103	33.74	5,023.24	8,367.52	0.01	3,344.28
365.000 WOODWARD INC 980745103	118.44	11,815.05	43,230.60	0.03	31,415.55
490.000 WORKDAY INC 98138H101	164.45	39,316.22	80,580.50	0.05	41,264.28
342.000 WORTHINGTON INDUSTRIES INC 981811102	42.18	6,730.56	14,425.56	0.01	7,695.00
2,918.000 WPX ENERGY INC 98212B103	13.74	29,754.01	40,093.32	0.03	10,339.31

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,042.000 WYNDHAM DESTINATIONS INC 98310W108	51.69	16,898.56	53,860.98	0.03	36,962.42
1,042.000 WYNDHAM HOTELS & RESORTS INC 98311A105	62.81	20,555.30	65,448.02	0.04	44,892.72
450.000 WYNN RESORTS LTD 983134107	138.87	42,630.70	62,491.50	0.04	19,860.80
896.000 XPO LOGISTICS INC 983793100	79.70	20,590.08	71,411.20	0.05	50,821.12
1,678.000 XILINX INC 983919101	97.77	42,099.64	164,058.06	0.10	121,958.42
950.000 XYLEM INC/NY 98419M100	78.79	24,870.03	74,850.50	0.05	49,980.47
1,777.000 XPERI CORP 98421B100	18.50	31,004.76	32,874.50	0.02	1,869.74
1,910.000 YELP INC 985817105	34.83	47,864.60	66,525.30	0.04	18,660.70
503.000 YORK WATER CO/THE 987184108	46.11	8,910.09	23,193.33	0.01	14,283.24
1,130.000 YUM! BRANDS INC 988498101	100.73	21,133.89	113,824.90	0.07	92,691.01

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,359.000 YUM CHINA HOLDINGS INC 98850P109	48.01	10,352.57	65,245.59	0.04	54,893.02
1,343.000 ZAYO GROUP HOLDINGS INC 98919V105	34.65	28,698.19	46,534.95	0.03	17,836.76
745.000 ZEBRA TECHNOLOGIES CORP 989207105	255.44	22,305.30	190,302.80	0.12	167,997.50
644.000 ZILLOW GROUP INC 98954M200	45.94	13,458.53	29,585.36	0.02	16,126.83
1,270.000 ZIMMER BIOMET HOLDINGS INC 98956P102	149.68	82,266.71	190,093.60	0.12	107,826.89
1,713.000 ZIONS BANCORP NA 989701107	51.92	26,568.63	88,938.96	0.06	62,370.33
829.000 ZOGENIX INC 98978L204	52.13	30,855.38	43,215.77	0.03	12,360.39
1,826.000 ZOETIS INC 98978V103	132.35	106,145.11	241,671.10	0.15	135,525.99
699.000 ZSCALER INC 98980G102	46.50	31,573.83	32,503.50	0.02	929.67
2,135.000 ZUORA INC 98983V106	14.33	29,564.07	30,594.55	0.02	1,030.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,400.000 ZYNGA INC 98986T108	6.12	8,364.00	20,808.00	0.01	12,444.00
401.000 AIRCASTLE LTD G0129K104	32.01	4,896.21	12,836.01	0.01	7,939.80
978.000 ALKERMES PLC G01767105	20.40	17,198.90	19,951.20	0.01	2,752.30
726.000 ALLEGION PLC G0176J109	124.54	15,000.95	90,416.04	0.06	75,415.09
1,704.000 ALLERGAN PLC G0177J108	191.17	223,373.60	325,753.68	0.21	102,380.08
3,437.000 AMCOR PLC G0250X107	10.84	22,287.87	37,257.08	0.02	14,969.21
985.000 AMDOCS LTD G02602103	72.19	29,981.22	71,107.15	0.05	41,125.93
1,851.000 AON PLC G0408V102	208.29	90,717.51	385,544.79	0.24	294,827.28
4,209.000 ARCH CAPITAL GROUP LTD G0450A105	42.89	35,251.56	180,524.01	0.11	145,272.45
261.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	65.75	4,844.35	17,160.75	0.01	12,316.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,919.000 ASSURED GUARANTY LTD G0585R106	49.02	26,139.79	94,069.38	0.06	67,929.59
370.000 ATLASSIAN CORP PLC G06242104	120.34	30,436.20	44,525.80	0.03	14,089.60
770.000 AXIS CAPITAL HOLDINGS LTD G0692U109	59.44	23,669.80	45,768.80	0.03	22,099.00
3,133.000 ACCENTURE PLC G1151C101	210.57	130,710.66	659,715.81	0.42	529,005.15
150.000 CIMPRESS PLC G2143T103	125.77	5,083.50	18,865.50	0.01	13,782.00
551.000 CONSOLIDATED WATER CO LTD G23773107	16.30	5,052.67	8,981.30	0.01	3,928.63
2,412.000 EATON CORP PLC G29183103	94.72	124,169.75	228,464.64	0.15	104,294.89
50.000 ENSTAR GROUP LTD G3075P101	206.86	5,024.00	10,343.00	0.01	5,319.00
268.000 EVEREST RE GROUP LTD G3223R108	276.84	24,972.24	74,193.12	0.05	49,220.88
6,462.000 FRONTLINE LTD/BERMUDA G3682E192	12.86	28,922.45	83,101.32	0.05	54,178.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,546.000 FRUIT OF THE LOOM INC CL A G3682L105	0.00	21,603.27	0.00	0.00	-21,603.27
183.000 HELEN OF TROY LTD G4388N106	179.79	5,927.37	32,901.57	0.02	26,974.20
1,306.000 HERBALIFE NUTRITION LTD G4412G101	47.67	24,980.22	62,257.02	0.04	37,276.80
1,592.000 JANUS HENDERSON GROUP PLC G4474Y214	24.45	29,385.36	38,924.40	0.02	9,539.04
1,628.000 HORIZON THERAPEUTICS PLC G46188101	36.20	30,766.06	58,933.60	0.04	28,167.54
1,340.000 IHS MARKIT LTD G47567105	75.35	48,153.63	100,969.00	0.06	52,815.37
2,177.000 INGERSOLL-RAND PLC G47791101	132.92	59,317.31	289,366.84	0.18	230,049.53
246.000 JAZZ PHARMACEUTICALS PLC G50871105	149.28	30,587.64	36,722.88	0.02	6,135.24
1,937.000 JOHNSON CONTROLS INTERNATIONAL G51502105	40.71	54,477.43	78,855.27	0.05	24,377.84
1,927.000 LINDE PLC G5494J103	212.90	118,932.99	410,258.30	0.26	291,325.31

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,368.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	26.56	23,621.38	62,894.08	0.04	39,272.70
5,240.000 MEDTRONIC PLC G5960L103	113.45	396,741.42	594,478.00	0.38	197,736.58
1,495.000 APTIV PLC G6095L109	94.97	43,486.00	141,980.15	0.09	98,494.15
1,215.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	58.41	52,288.25	70,968.15	0.05	18,679.90
1,399.000 NVENT ELECTRIC PLC G6700G107	25.58	17,314.78	35,786.42	0.02	18,471.64
1,284.000 SFL CORP LTD G7738W106	14.54	13,969.92	18,669.36	0.01	4,699.44
992.000 PENTAIR PLC G7S00T104	45.87	22,304.84	45,503.04	0.03	23,198.20
824.000 SENSATA TECHNOLOGIES HOLDING P G8060N102	53.87	34,797.52	44,388.88	0.03	9,591.36
4,376.000 TRONOX HOLDINGS PLC G9087Q102	11.42	24,243.04	49,973.92	0.03	25,730.88
1,275.000 CHUBB LTD H1467J104	155.66	81,245.54	198,466.50	0.13	117,220.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC US PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
15.000 GARMIN LTD H2906T109	97.56	471.00	1,463.40	0.00	992.40
6,929.000 TRANSOCEAN LTD H8817H100	6.88	30,111.50	47,671.52	0.03	17,560.02
440.000 SPOTIFY TECHNOLOGY SA L8681T102	149.55	61,802.40	65,802.00	0.04	3,999.60
1,497.000 LYONDELLBASELL INDUSTRIES NV N53745100	94.48	68,057.05	141,436.56	0.09	73,379.51
1,540.000 MYLAN NV N59465109	20.10	29,472.90	30,954.00	0.02	1,481.10
919.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	133.51	24,280.67	122,695.69	0.08	98,415.02
6,361.000 ARDMORE SHIPPING CORP Y0207T100	9.05	31,969.66	57,567.05	0.04	25,597.39
1,405.000 WAVE LIFE SCIENCES LTD Y95308105	8.02	29,517.02	11,261.08	0.01	-18,255.94
TOTAL EQUITY U.S. DOLLAR		**54,427,297.93**	**157,012,302.42**	**99.70**	**102,585,004.49**
TOTAL ASSETS U.S. DOLLAR		**54,905,088.14**	**157,490,092.63**	**100.00**	**102,585,004.49**
TOTAL ASSETS		**54,905,612.77**	**157,490,623.43**	**100.00**	**102,585,010.66**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		10,180.42	10,251.23	0.02	70.81
	NON-BASE CURRENCY		21,508.48	21,966.52	0.03	458.04
	FOREIGN TAXES PAYABLE - DIVIDENDS		-1,484.07	-1,493.99	-0.00	-9.92
	TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR		**30,204.83**	**30,723.76**	**0.05**	**518.93**
EQUITY						
1,065.000 AA6041997	RAMSAY HEALTH CARE LTD	50.98	40,493.77	54,298.99	0.09	13,805.22
8,758.000 AA6065582	AUSTRALIA & NEW ZEALAND BANKIN	17.31	153,635.83	151,633.02	0.24	-2,002.81
10,227.000 AA6076142	WESTPAC BANKING CORP	17.03	202,404.80	174,191.16	0.28	-28,213.64
13,747.000 AA6086257	FORTESCUE METALS GROUP LTD	7.51	37,319.16	103,302.32	0.16	65,983.16
19,064.000 AA6087289	TELSTRA CORP LTD	2.49	39,855.44	47,439.68	0.08	7,584.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
689.000 ASX LTD AA6129222	55.12	21,512.80	37,976.52	0.06	16,463.72
12,537.000 BHP GROUP LTD AA6144692	27.36	256,644.78	342,997.45	0.55	86,352.67
1,569.000 CALTEX AUSTRALIA LTD AA6161506	23.87	25,176.25	37,444.42	0.06	12,268.17
17,186.000 MIRVAC GROUP AA6161977	2.24	24,413.99	38,417.26	0.06	14,003.27
3,485.000 COMPUTERSHARE LTD AA6180415	11.80	29,580.61	41,107.32	0.07	11,526.71
2,222.000 CSL LTD AA6185497	193.85	74,106.89	430,724.68	0.69	356,617.79
818.000 REA GROUP LTD AA6198573	72.83	29,597.06	59,571.36	0.09	29,974.30
14,158.000 TRANSURBAN GROUP AA6200882	10.48	92,279.61	148,389.78	0.24	56,110.17
226.000 COCHLEAR LTD AA6211798	157.97	15,087.34	35,702.11	0.06	20,614.77
9,058.000 ORIGIN ENERGY LTD AA6214867	5.94	40,631.41	53,803.86	0.09	13,172.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,417.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	56.17	431,812.35	472,746.74	0.75	40,934.39
1,783.000 RIO TINTO LTD AA6220104	70.58	88,993.39	125,837.33	0.20	36,843.94
5,092.000 APA GROUP AA6247305	7.80	29,345.80	39,731.58	0.06	10,385.78
3,015.000 ARISTOCRAT LEISURE LTD AA6253980	23.67	30,333.42	71,360.00	0.11	41,026.58
8,113.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.38	30,021.58	43,685.24	0.07	13,663.66
12,878.000 GPT GROUP/THE AA6365867	3.94	39,479.76	50,694.50	0.08	11,214.74
2,429.000 LENDLEASE GROUP AA6512005	12.37	27,638.61	30,051.39	0.05	2,412.78
3,082.000 BLUESCOPE STEEL LTD AA6533233	10.59	25,190.92	32,627.37	0.05	7,436.45
4,368.000 WORLEY LTD AA6562471	10.76	36,696.64	47,009.13	0.07	10,312.49
6,175.000 SUNCORP GROUP LTD AA6585084	9.11	52,244.61	56,255.68	0.09	4,011.07

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,983.000 NATIONAL AUSTRALIA BANK LTD AA6624602	17.31	142,762.12	138,214.94	0.22	-4,547.18
4,156.000 NEWCREST MINING LTD AA6637109	21.26	45,678.53	88,374.17	0.14	42,695.64
12,836.000 INCITEC PIVOT LTD AA6673047	2.24	27,271.81	28,693.35	0.05	1,421.54
24,809.000 AMP LTD AA6709957	1.35	27,526.37	33,396.62	0.05	5,870.25
5,341.000 QANTAS AIRWAYS LTD AA6710344	5.00	14,882.68	26,694.18	0.04	11,811.50
4,876.000 QBE INSURANCE GROUP LTD AA6715749	9.05	36,180.97	44,147.28	0.07	7,966.31
12,601.000 SANTOS LTD AA6776709	5.75	54,329.47	72,457.40	0.12	18,127.93
2,195.000 SONIC HEALTHCARE LTD AA6821125	20.21	31,317.86	44,360.54	0.07	13,042.68
2,009.000 WASHINGTON H SOUL PATTINSON & AA6821802	15.11	27,697.11	30,362.87	0.05	2,665.76
10,101.000 STOCKLAND AA6850850	3.25	26,828.44	32,804.30	0.05	5,975.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,762.000 WESFARMERS LTD AA6948837	29.10	68,965.11	80,380.08	0.13	11,414.97
2,438.000 WOODSIDE PETROLEUM LTD AA6979725	24.17	56,357.56	58,920.17	0.09	2,562.61
5,016.000 WOOLWORTHS GROUP LTD AA6981234	25.42	104,823.25	127,500.06	0.20	22,676.81
3,380.000 DEXUS AAB033YN9	8.22	15,136.42	27,798.86	0.04	12,662.44
5,024.000 GOODMAN GROUP AAB03FYZ5	9.40	15,159.49	47,217.77	0.08	32,058.28
3,704.000 BRAMBLES LTD AAB1FJ0C0	8.24	26,713.12	30,515.68	0.05	3,802.56
1,634.000 MACQUARIE GROUP LTD AAB28YTC2	96.90	63,116.65	158,337.31	0.25	95,220.66
1,986.000 CROWN RESORTS LTD AAB29LCJ2	8.44	14,820.75	16,766.66	0.03	1,945.91
2,284.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	19.59	15,066.60	44,746.34	0.07	29,679.74
2,473.000 TREASURY WINE ESTATES LTD AAB61JC64	11.42	8,589.51	28,231.54	0.04	19,642.03

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,766.000 SYDNEY AIRPORT AAB70DWB3	6.09	22,111.86	47,275.89	0.08	25,164.03
297.000 ONEMARKET LTD AABFM70D5	0.68	342.33	202.51	0.00	-139.82
10,374.000 SCENTRE GROUP AABLZH0Z7	2.69	29,477.93	27,929.90	0.04	-1,548.03
31,650.000 AUSNET SERVICES AABPXR7J7	1.20	36,417.01	37,822.22	0.06	1,405.21
12,129.000 MEDIBANK PVT LTD AABRTNNQ3	2.22	27,787.44	26,942.41	0.04	-845.03
2,825.000 AGL ENERGY LTD AABSS7GP7	14.43	29,511.17	40,769.17	0.06	11,258.00
16,422.000 SOUTH32 LTD AABWSW5D2	1.90	28,108.00	31,168.38	0.05	3,060.38
16,290.000 VICINITY CENTRES AABY7QXS0	1.75	27,907.98	28,513.13	0.05	605.15
4,735.000 COLES GROUP LTD AABYWR0T4	10.43	42,902.17	49,394.47	0.08	6,492.30
TOTAL EQUITY AUSTRALIAN DOLLAR		**2,942,286.53**	**4,176,937.09**	**6.65**	**1,234,650.56**
TOTAL ASSETS AUSTRALIAN DOLLAR		**2,972,491.36**	**4,207,660.85**	**6.70**	**1,235,169.49**

DANISH KRONE

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE RECLAIM		9,975.13	9,846.62	0.02	-128.51
	NON-BASE CURRENCY		5,026.60	5,043.00	0.01	16.40
	TOTAL CASH & CASH EQUIVALENTS DANISH KRONE		**15,001.73**	**14,889.62**	**0.02**	**-112.11**
EQUITY						
359.000 SD4169217	CARLSBERG A/S	149.29	40,186.46	53,593.84	0.09	13,407.38
6,741.000 SD4588820	DANSKE BANK A/S	16.19	88,858.72	109,160.25	0.17	20,301.53
176.000 SD4595734	GENMAB A/S	222.55	21,282.63	39,168.39	0.06	17,885.76
796.000 SD5964657	VESTAS WIND SYSTEMS A/S	101.13	29,535.87	80,496.80	0.13	50,960.93
1,267.000 SDB1WT5G0	DSV PANALPINA A/S	115.34	23,660.81	146,132.28	0.23	122,471.47
837.000 SDB44XTX3	PANDORA A/S	43.53	28,541.39	36,437.22	0.06	7,895.83
1,000.000 SDB798FW3	NOVOZYMES A/S	48.97	26,215.68	48,971.01	0.08	22,755.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 SDB8FMRX8	COLOPLAST A/S	124.14	14,432.49	62,070.00	0.10	47,637.51
8,083.000 SDBHC8X98	NOVO NORDISK A/S	58.08	128,617.99	469,474.53	0.75	340,856.54
369.000 SDBYT16L1	ORSTED A/S	103.50	28,727.12	38,191.53	0.06	9,464.41
	TOTAL EQUITY DANISH KRONE		**430,059.16**	**1,083,695.85**	**1.73**	**653,636.69**
	TOTAL ASSETS DANISH KRONE		**445,060.89**	**1,098,585.47**	**1.75**	**653,524.58**
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		7,440.55	7,569.13	0.01	128.58
	DIVIDENDS RECEIVABLE RECLAIM		123,809.98	120,388.24	0.19	-3,421.74
	NON-BASE CURRENCY		41,385.23	41,751.06	0.07	365.83
	FOREIGN TAXES PAYABLE - DIVIDENDS		-277.04	-277.57	-0.00	-0.53
	TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**172,358.72**	**169,430.86**	**0.27**	**-2,927.86**
EQUITY						
1,285.000 EA4651454	OMV AG	56.21	44,222.28	72,236.02	0.11	28,013.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,277.000 ERSTE GROUP BANK AG EA5289833	37.67	60,057.76	85,777.09	0.14	25,719.33
1,286.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	25.13	28,336.55	32,320.75	0.05	3,984.20
24.000 IMMOFINANZ AG EABFZ5BQ0	26.83	0.00	643.87	0.00	643.87
1,990.000 KBC GROUP NV EB4497740	75.27	106,830.02	149,796.95	0.24	42,966.93
369.000 UCB SA EB5596995	79.59	16,023.06	29,366.96	0.05	13,343.90
294.000 GROUPE BRUXELLES LAMBERT SA EB7097323	105.47	27,239.81	31,008.21	0.05	3,768.40
1,737.000 AGEAS EBB86S2N3	59.13	59,674.89	102,714.54	0.16	43,039.65
844.000 UMICORE SA EBBF44467	48.67	15,349.46	41,078.83	0.07	25,729.37
3,229.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	81.62	166,276.98	263,541.21	0.42	97,264.23
937.000 ADIDAS AG ED4031974	325.30	55,706.68	304,806.57	0.49	249,099.89

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,998.000 FRESENIUS SE & CO KGAA ED4352099	56.33	57,849.16	112,541.45	0.18	54,692.29
980.000 UNITED INTERNET AG ED4354137	32.87	15,204.65	32,209.46	0.05	17,004.81
302.000 HANNOVER RUECK SE ED4511801	193.41	15,281.62	58,408.84	0.09	43,127.22
656.000 GEA GROUP AG ED4557101	33.09	15,646.56	21,707.89	0.03	6,061.33
249.000 CONTINENTAL AG ED4598584	129.38	19,098.92	32,215.46	0.05	13,116.54
4,273.000 DEUTSCHE POST AG ED4617855	38.18	86,892.44	163,127.01	0.26	76,234.57
561.000 MERCK KGAA ED4741846	118.26	36,308.31	66,341.27	0.11	30,032.96
1,641.000 RWE AG ED4768963	30.70	36,916.66	50,379.32	0.08	13,462.66
3,662.000 SAP SE ED4846280	135.06	195,540.75	494,586.79	0.79	299,046.04
3,848.000 E.ON SE ED4942907	10.69	29,552.83	41,137.77	0.07	11,584.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
520.000 HENKEL AG & CO KGAA ED5002461	94.29	24,485.06	49,030.80	0.08	24,545.74
3,795.000 BAYER AG ED5069213	81.73	262,327.78	310,162.41	0.49	47,834.63
3,672.000 BASF SE ED5086571	75.60	233,752.41	277,604.58	0.44	43,852.17
234.000 BEIERSDORF AG ED5107401	119.71	27,209.97	28,013.22	0.04	803.25
180.000 HOCHTIEF AG ED5108664	127.63	15,546.92	22,973.09	0.04	7,426.17
957.000 HEIDELBERGCEMENT AG ED5120677	72.92	58,700.27	69,782.14	0.11	11,081.87
971.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	74.04	54,716.77	71,892.94	0.11	17,176.17
1,815.000 ALLIANZ SE ED5231482	245.15	231,078.78	444,954.51	0.71	213,875.73
823.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	295.22	135,814.45	242,964.00	0.39	107,149.55
68.000 VOLKSWAGEN AG ED5497109	194.47	6,594.43	13,224.17	0.02	6,629.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,426.000 DAIMLER AG ED5529026	55.42	164,288.64	189,861.47	0.30	25,572.83
3,367.000 SIEMENS AG ED5727976	130.82	325,362.48	440,457.98	0.70	115,095.50
10,601.000 DEUTSCHE BANK AG ED5750358	7.76	77,340.35	82,309.69	0.13	4,969.34
1,471.000 BAYERISCHE MOTOREN WERKE AG ED5756025	82.10	72,862.77	120,768.59	0.19	47,905.82
14,152.000 DEUTSCHE TELEKOM AG ED5842353	16.35	199,476.04	231,453.48	0.37	31,977.44
6,285.000 INFINEON TECHNOLOGIES AG ED5889503	22.80	54,946.54	143,285.27	0.23	88,338.73
494.000 DEUTSCHE BOERSE AG ED7021964	157.32	60,760.20	77,715.28	0.12	16,955.08
308.000 WIRECARD AG ED7508929	120.67	36,441.45	37,165.98	0.06	724.53
631.000 LANXESS AG EDB05M8B0	67.15	29,060.45	42,370.36	0.07	13,309.91
160.000 MTU AERO ENGINES AG EDB09DHL4	285.79	38,772.01	45,726.16	0.07	6,954.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,907.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	40.88	37,687.83	77,960.93	0.12	40,273.10
506.000 SYMRISE AG EDB1JB4K1	105.29	43,126.14	53,276.99	0.08	10,150.85
747.000 BRENNTAG AG EDB4YVF55	54.42	29,709.92	40,650.84	0.06	10,940.92
1,661.000 EVONIK INDUSTRIES AG EDB5ZQ9D2	30.54	41,484.00	50,732.30	0.08	9,248.30
14,466.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	2.90	36,724.34	41,959.21	0.07	5,234.87
400.000 HUGO BOSS AG EDB88MHC8	48.56	17,849.17	19,423.74	0.03	1,574.57
2,905.000 VONOVIA SE EDBBJPFY6	53.88	94,028.23	156,521.40	0.25	62,493.17
1,993.000 METRO AG EDBD6QT86	16.11	27,473.78	32,102.99	0.05	4,629.21
578.000 INNOGY SE EDBDCFZS2	50.06	25,702.76	28,936.70	0.05	3,233.94
3,376.000 AROUNDTOWN SA EDBF0CK46	8.96	27,795.32	30,255.84	0.05	2,460.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
354.000 OSRAM LICHT AG EDBKMJP33	45.52	10,258.82	16,113.15	0.03	5,854.33
897.000 ZALANDO SE EDBQV0SV6	50.71	27,631.67	45,490.95	0.07	17,859.28
142.000 LINDE PLC EDBYWD9S8	214.17	19,613.98	30,412.57	0.05	10,798.59
889.000 QIAGEN NV EDBYXS699	34.19	21,513.07	30,396.11	0.05	8,883.04
974.000 UNIPER SE EDBZ6CZ40	33.12	27,301.18	32,263.73	0.05	4,962.55
751.000 DELIVERY HERO SE EDBZCNB45	79.20	24,812.17	59,481.90	0.09	34,669.73
2,355.000 ENDESA SA EE5271783	26.70	44,418.51	62,888.57	0.10	18,470.06
32,871.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	5.59	162,062.33	183,861.22	0.29	21,798.89
922.000 NATURGY ENERGY GROUP SA EE5650424	25.14	16,606.98	23,182.77	0.04	6,575.79
4,476.000 REPSOL SA EE5669358	15.64	70,003.80	69,988.64	0.11	-15.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
51,267.000 BANCO SANTANDER SA EE5705947	4.19	252,233.38	214,651.08	0.34	-37,582.30
9,141.000 TELEFONICA SA EE5732529	6.99	67,644.81	63,893.83	0.10	-3,750.98
562.000 ENAGAS SA EE7383073	25.53	12,616.70	14,345.42	0.02	1,728.72
720.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	40.02	27,607.28	28,812.33	0.05	1,205.05
3,827.000 FERROVIAL SA EEB038516	30.27	55,955.83	115,857.93	0.18	59,902.10
27,513.000 IBERDROLA SA EEB288C92	10.30	187,461.13	283,509.08	0.45	96,047.95
1,668.000 AMADEUS IT GROUP SA EEB3MSM24	81.72	60,683.03	136,305.62	0.22	75,622.59
8,036.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.10	33,255.99	65,127.36	0.10	31,871.37
3,004.000 RED ELECTRICA CORP SA EEBD6FXN0	20.12	34,763.94	60,442.92	0.10	25,678.98
4,476.000 REPSOL SA EEBK80VN7 RTS	0.47	2,116.73	2,125.29	0.00	8.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,512.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	35.30	78,389.29	194,588.07	0.31	116,198.78
350.000 AENA SME SA EEBVRZ8L5	191.39	29,942.47	66,985.19	0.11	37,042.72
2,182.000 GRIFOLS SA EEBYY3DX0	35.28	16,827.35	76,981.34	0.12	60,153.99
31,448.000 BANKIA SA EEBZ3C3Q7	2.14	57,481.20	67,158.97	0.11	9,677.77
830.000 BOUYGUES SA EF4002129	42.52	28,105.69	35,291.85	0.06	7,186.16
2,791.000 AIRBUS SE EF4012250	146.46	97,762.91	408,780.47	0.65	311,017.56
4,319.000 VEOLIA ENVIRONNEMENT SA EF4031870	26.61	73,901.70	114,947.92	0.18	41,046.22
1,070.000 L'OREAL SA EF4057800	296.34	129,297.08	317,083.80	0.50	187,786.72
1,249.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	464.94	159,381.12	580,709.44	0.92	421,328.32
377.000 THALES SA EF4162790	103.85	15,183.26	39,152.84	0.06	23,969.58

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
809.000 CAPGEMINI SE EF4163434	122.24	40,722.86	98,892.36	0.16	58,169.50
894.000 CASINO GUICHARD PERRACHON SA EF4178416	46.81	33,313.34	41,846.58	0.07	8,533.24
463.000 INGENICO GROUP SA EF4196897	108.66	27,691.71	50,308.65	0.08	22,616.94
685.000 PUBLICIS GROUPE SA EF4380426	45.30	30,576.06	31,033.31	0.05	457.25
831.000 CIE GENERALE DES ETABLISSEMENT EF4588366	122.46	65,493.15	101,768.21	0.16	36,275.06
931.000 PERNOD RICARD SA EF4682326	178.93	89,689.78	166,580.57	0.27	76,890.79
649.000 RENAULT SA EF4712792	47.35	31,205.32	30,728.24	0.05	-477.08
1,886.000 SCHNEIDER ELECTRIC SE EF4834109	102.71	112,216.96	193,708.70	0.31	81,491.74
4,303.000 VIVENDI SA EF4834778	28.98	93,367.36	124,713.63	0.20	31,346.27
5,065.000 ORANGE SA EF5176179	14.73	75,949.35	74,593.27	0.12	-1,356.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
113.000 HERMES INTERNATIONAL EF5253978	747.81	43,131.50	84,502.47	0.13	41,370.97
640.000 DASSAULT SYSTEMES SE EF5330040	164.50	19,313.04	105,281.52	0.17	85,968.48
403.000 KERING SA EF5505070	656.89	61,526.31	264,725.46	0.42	203,199.15
2,471.000 CARREFOUR SA EF5641560	16.78	42,121.26	41,466.78	0.07	-654.48
388.000 ATOS SE EF5654787	83.42	22,426.57	32,368.59	0.05	9,942.02
4,143.000 SANOFI EF5671732	100.60	317,630.91	416,779.38	0.66	99,148.47
496.000 ACCOR SA EF5852845	46.86	20,448.75	23,244.73	0.04	2,795.98
4,216.000 NOKIA OYJ EF5946456	3.71	27,418.81	15,650.24	0.02	-11,768.57
3,696.000 STMICROELECTRONICS NV EF5962339	26.91	48,133.82	99,445.78	0.16	51,311.96
5,296.000 SOCIETE GENERALE SA EF5966512	34.81	128,186.69	184,376.73	0.29	56,190.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
71.000 EUROFINS SCIENTIFIC SE EF5972643	554.74	29,016.30	39,386.50	0.06	10,370.20
180.000 TELEPERFORMANCE EF5999331	244.03	27,499.99	43,925.67	0.07	16,425.68
396.000 EURAZEO SE EF7042395	68.47	26,956.58	27,115.11	0.04	158.53
376.000 SODEXO SA EF7062716	118.59	22,942.37	44,590.64	0.07	21,648.27
8,804.000 AXA SA EF7088422	28.19	200,731.94	248,149.32	0.40	47,417.38
4,097.000 PEUGEOT SA EF7103528	23.91	59,025.69	97,956.20	0.16	38,930.51
1,061.000 ESSILORLUXOTTICA SA EF7212477	152.44	83,892.42	161,734.07	0.26	77,841.65
9,644.000 CREDIT AGRICOLE SA EF7262613	14.51	108,927.42	139,918.17	0.22	30,990.75
3,664.000 BNP PARIBAS SA EF7309687	59.30	177,093.14	217,281.34	0.35	40,188.20
1,907.000 CIE DE SAINT-GOBAIN EF7380480	40.97	62,595.98	78,132.17	0.12	15,536.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
332.000 WENDEL SA EF7390117	133.02	36,231.34	44,161.40	0.07	7,930.06
1,132.000 KLEPIERRE SA EF7582556	38.00	36,038.84	43,012.18	0.07	6,973.34
200.000 GECINA SA EF7742465	179.15	25,515.54	35,830.20	0.06	10,314.66
1,803.000 SES SA EFB00ZQQ8	14.03	27,750.54	25,298.34	0.04	-2,452.20
1,219.000 SAFRAN SA EFB058TZ0	154.51	77,277.63	188,350.28	0.30	111,072.65
6,525.000 ENGIE SA EFB0C2CQ3	16.16	89,645.56	105,470.10	0.17	15,824.54
673.000 ALSTOM SA EFB0DJ8Q0	47.40	27,018.64	31,902.34	0.05	4,883.70
1,482.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	11.14	15,119.84	16,515.68	0.03	1,395.84
470.000 ARKEMA SA EFB0Z5YZ7	106.30	31,027.95	49,961.35	0.08	18,933.40
1,000.000 LEGRAND SA EFB11ZRK7	81.54	45,852.70	81,538.40	0.13	35,685.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
399.000 EIFFAGE SA EFB13X011	114.50	25,885.21	45,683.51	0.07	19,798.30
10,262.000 TOTAL SA EFB15C551	55.23	532,801.30	566,739.47	0.90	33,938.17
187.000 AEROPORTS DE PARIS EFB164FY4	197.67	15,622.18	36,964.71	0.06	21,342.53
7,471.000 NATIXIS SA EFB1HDJL6	4.44	29,052.75	33,192.57	0.05	4,139.82
662.000 SCOR SE EFB1LB9P7	42.00	16,982.19	27,806.61	0.04	10,824.42
2,602.000 VINCI SA EFB1XH021	111.13	154,439.34	289,153.76	0.46	134,714.42
2,644.000 DANONE SA EFB1Y9TB7	82.95	174,071.32	219,327.07	0.35	45,255.75
1,653.000 AIR LIQUIDE SA EFB1YXBJ6	141.66	129,639.35	234,163.15	0.37	104,523.80
1,628.000 BUREAU VERITAS SA EFB28DTJ8	26.11	29,434.12	42,506.02	0.07	13,071.90
1,907.000 GETLINK SE EFB292JQ6	17.41	27,002.48	33,200.82	0.05	6,198.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,055.000 EDENRED EFB62G1B5	51.75	43,833.44	106,340.60	0.17	62,507.16
388.000 BIOMERIEUX EFBF0LBX7	89.07	25,927.39	34,559.31	0.06	8,631.92
363.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	157.88	54,875.86	57,310.30	0.09	2,434.44
154.000 WORLDLINE SA/FRANCE EFBNFWR47	70.89	9,720.93	10,916.42	0.02	1,195.49
479.000 AMUNDI SA EFBYZR017	78.46	27,168.14	37,583.66	0.06	10,415.52
3,537.000 ASSICURAZIONI GENERALI SPA EI4056715	20.65	61,611.93	73,033.35	0.12	11,421.42
40,611.000 INTESA SANPAOLO SPA EI4076838	2.64	93,551.05	107,058.36	0.17	13,507.31
6,409.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	11.02	59,868.88	70,602.93	0.11	10,734.05
41,059.000 ENEL SPA EI7144567	7.94	186,604.43	325,939.48	0.52	139,335.05
11,000.000 ENI SPA EI7145051	15.54	169,177.60	170,963.49	0.27	1,785.89

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,422.000 SNAM SPA EI7251479	5.26	49,698.93	60,080.12	0.10	10,381.19
25,299.000 TELECOM ITALIA SPA/MILANO EI7634393	0.62	14,816.13	15,800.71	0.03	984.58
1,975.000 ATLANTIA SPA EI7667161	23.34	42,270.72	46,090.13	0.07	3,819.41
13,145.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	6.68	58,592.17	87,852.83	0.14	29,260.66
1,306.000 PRYSMIAN SPA EIB1W4V62	24.12	20,667.44	31,504.02	0.05	10,836.58
415.000 FERRARI NV EIBD6G500	166.02	37,941.43	68,897.37	0.11	30,955.94
4,508.000 CNH INDUSTRIAL NV EIBDSV2V8	10.99	38,242.29	49,539.65	0.08	11,297.36
785.000 MONCLER SPA EIBGLP233	44.98	27,333.09	35,308.18	0.06	7,975.09
4,410.000 FINECOBANK BANCA FINECO SPA EIBNGN9Z1	12.00	45,638.84	52,917.91	0.08	7,279.07
7,151.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	14.81	61,742.92	105,908.20	0.17	44,165.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,038.000 UNICREDIT SPA EIBYMXPS6	14.61	47,746.18	59,015.17	0.09	11,268.99
727.000 EXOR NV EIBYSLCX9	77.54	29,454.72	56,373.25	0.09	26,918.53
793.000 RANDSTAD NV EN5228650	61.11	37,544.28	48,459.36	0.08	10,915.08
1,113.000 WOLTERS KLUWER NV EN5671511	72.98	24,519.12	81,232.25	0.13	56,713.13
661.000 KONINKLIJKE VOPAK NV EN5809426	54.25	30,766.52	35,859.53	0.06	5,093.01
13,995.000 KONINKLIJKE KPN NV EN5956078	2.95	44,466.39	41,331.40	0.07	-3,134.99
3,764.000 KONINKLIJKE PHILIPS NV EN5986620	48.85	135,221.21	183,875.92	0.29	48,654.71
1,136.000 HEINEKEN NV EN7792554	106.55	68,679.75	121,038.19	0.19	52,358.44
1,154.000 KONINKLIJKE DSM NV ENB0HZL96	130.32	54,840.45	150,391.88	0.24	95,551.43
6,144.000 UNILEVER NV ENB1527V7	57.51	201,877.35	353,314.87	0.56	151,437.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,554.000 ASML HOLDING NV ENB929F49	296.00	87,437.95	459,989.05	0.73	372,551.10
5,882.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	25.03	94,071.11	147,203.74	0.23	53,132.63
932.000 AKZO NOBEL NV ENBJ2KSG1	101.74	63,675.31	94,824.85	0.15	31,149.54
1,247.000 PROSUS NV ENBJDS7L4	74.68	93,343.69	93,125.87	0.15	-217.82
4,873.000 ABN AMRO BANK NV ENBYQP139	18.21	84,639.39	88,722.47	0.14	4,083.08
4,451.000 RELX PLC ENBYWLC62	25.21	35,469.91	112,215.72	0.18	76,745.81
15,241.000 ING GROEP NV ENBZ57394	12.00	164,721.31	182,850.55	0.29	18,129.24
3,864.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	10,159.42	0.00	0.00	-10,159.42
3,134.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	16.46	35,524.44	51,590.22	0.08	16,065.78
3,594.000 CRH PLC EZ4182240	40.04	91,733.03	143,902.23	0.23	52,169.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
476.000 DCC ORD EURO0.25 EZ4189476	95.94	40,395.47	45,667.48	0.07	5,272.01
626.000 KINGSPAN GROUP PLC EZ4491237	61.12	25,016.50	38,261.20	0.06	13,244.70
805.000 KERRY GROUP PLC EZ4519573	124.71	25,659.93	100,391.35	0.16	74,731.42
1,039.000 SMURFIT KAPPA GROUP PLC EZB1RR824	38.46	26,869.24	39,956.67	0.06	13,087.43
10,230.000 BANK OF IRELAND GROUP PLC EZBD1RP68	5.48	39,386.64	56,060.86	0.09	16,674.22
387.000 FLUTTER ENTERTAINMENT PLC EZBWT6H87	121.62	27,989.24	47,068.05	0.07	19,078.81
2,016.000 WARTSILA OYJ ABP SF4525181	11.06	17,489.02	22,290.16	0.04	4,801.14
2,469.000 UPM-KYMMENE OYJ SF5051252	34.70	38,067.83	85,665.60	0.14	47,597.77
2,779.000 STORA ENSO OYJ SF5072670	14.55	21,925.24	40,443.38	0.06	18,518.14
1,485.000 SAMPO OYJ SF5226037	43.68	45,395.80	64,859.57	0.10	19,463.77

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
729.000 ELISA OYJ SF5701518	55.28	15,096.99	40,301.40	0.06	25,204.41
511.000 METSO OYJ SF5713422	39.49	13,530.68	20,179.16	0.03	6,648.48
18,123.000 NOKIA OYJ SF5902942	3.70	85,681.33	67,050.75	0.11	-18,630.58
2,586.000 NESTE OYJ SFB06YV43	34.82	15,247.76	90,044.39	0.14	74,796.63
578.000 NOKIAN RENKAAT OYJ SFB07G375	28.77	15,030.89	16,628.87	0.03	1,597.98
1,447.000 KONE OYJ SFB09M9D1	65.42	36,002.98	94,661.73	0.15	58,658.75
912.000 ORION OYJ SFB17NY41	46.33	24,830.27	42,248.92	0.07	17,418.65
197.000 NORDEA BANK ABP SFBFM0SV0	8.13	1,249.84	1,601.00	0.00	351.16
TOTAL EQUITY EURO CURRENCY UNIT		**12,179,657.04**	**19,498,200.11**	**31.04**	**7,318,543.07**
PREFERRED SECURITIES					
784.000 FUCHS PETROLUB SE ED4354350	49.57	26,879.23	38,862.57	0.06	11,983.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
713.000 HENKEL AG & CO KGAA ED5076705	103.49	39,255.97	73,791.58	0.12	34,535.61
660.000 VOLKSWAGEN AG ED5497166	197.83	79,029.42	130,567.40	0.21	51,537.98
438.000 BAYERISCHE MOTOREN WERKE AG ED5756033	61.79	15,786.09	27,065.61	0.04	11,279.52
824.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	74.80	51,415.59	61,638.00	0.10	10,222.41
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**212,366.30**	**331,925.16**	**0.53**	**119,558.86**
TOTAL ASSETS EURO CURRENCY UNIT		**12,564,382.06**	**19,999,556.13**	**31.84**	**7,435,174.07**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		5,535.33	5,552.16	0.01	16.83
EQUITY					
16,000.000 HANG LUNG PROPERTIES LTD FH6030503 HK/00101	2.19	29,692.24	35,113.84	0.06	5,421.60
21,000.000 BANK OF EAST ASIA LTD/THE FH6075649 HK/00023	2.23	53,402.56	46,895.45	0.07	-6,507.11
8,500.000 CLP HOLDINGS LTD FH6097015 HK/00002	10.51	61,660.43	89,343.93	0.14	27,683.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,700.000 HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	32.47	80,061.03	152,609.15	0.24	72,548.12
8,000.000 MTR CORP LTD FH6290057 HK/00066	5.91	32,630.95	47,280.47	0.08	14,649.52
3,200.000 HANG SENG BANK LTD FH6408378 HK/00011	20.66	63,147.61	66,120.79	0.11	2,973.18
9,883.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	4.91	35,839.84	48,515.72	0.08	12,675.88
6,000.000 POWER ASSETS HOLDINGS LTD FH6435322 HK/00006	7.32	35,939.52	43,892.30	0.07	7,952.78
13,000.000 WHARF HOLDINGS LTD/THE FH6435579 HK/00004	2.54	29,109.01	33,068.10	0.05	3,959.09
41,826.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	1.95	41,290.02	81,700.21	0.13	40,410.19
10,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	7.37	18,442.23	73,667.19	0.12	55,224.96
8,000.000 KERRY PROPERTIES LTD FH6486317 HK/00683	3.18	26,409.48	25,411.33	0.04	-998.15
15,000.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	3.47	36,200.02	52,073.98	0.08	15,873.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769 HK/00017	1.37	36,064.68	38,378.81	0.06	2,314.13
40,000.000 SHANGRI-LA ASIA LTD FH6771031 HK/00069	1.04	41,016.18	41,787.52	0.07	771.34
20,000.000 SINO LAND CO LTD FH6810425 HK/00083	1.45	29,310.64	29,056.19	0.05	-254.45
6,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	15.31	77,930.64	91,865.81	0.15	13,935.17
8,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	6.67	33,310.61	53,338.12	0.08	20,027.51
9,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	8.16	30,343.27	73,404.09	0.12	43,060.82
13,360.000 LINK REIT FHB0PB4M2 HK/00823	10.59	57,751.01	141,456.40	0.23	83,705.39
12,800.000 WYNN MACAU LTD FHB4JSTL9 HK/01128	2.46	26,914.35	31,540.85	0.05	4,626.50
47,800.000 AIA GROUP LTD FHB4TX8S5 HK/01299	10.50	150,684.05	501,814.73	0.80	351,130.68
21,000.000 HKT TRUST & HKT LTD FHB4TXDZ3 HK/06823	1.41	26,479.55	29,592.65	0.05	3,113.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 SANDS CHINA LTD FHB5B23W5 HK/01928	5.35	16,457.09	53,453.63	0.09	36,996.54
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2 HK/01972	3.32	3,862.12	6,966.94	0.01	3,104.82
34,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	1.03	26,069.69	35,643.24	0.06	9,573.55
13,392.000 CK HUTCHISON HOLDINGS LTD FHBW9P811 HK/00001	9.54	102,627.94	127,701.64	0.20	25,073.70
4,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYVS6J9 HK/01038	7.12	18,780.87	28,465.82	0.05	9,684.95
12,392.000 CK ASSET HOLDINGS LTD FHBYZQ071 HK/01113	7.22	54,195.47	89,459.43	0.14	35,263.96
TOTAL EQUITY HONG KONG DOLLAR		**1,275,623.10**	**2,169,618.33**	**3.45**	**893,995.23**
TOTAL ASSETS HONG KONG DOLLAR		**1,281,158.43**	**2,175,170.49**	**3.46**	**894,012.06**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		802.86	809.99	0.00	7.13
EQUITY					
7,360.000 BANK HAPOALIM BM FZ6075805	8.29	38,113.05	61,049.22	0.10	22,936.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,298.000 BANK LEUMI LE-ISRAEL BM FZ6076423	7.28	57,126.47	67,675.66	0.11	10,549.19
7,209.000 ISRAEL DISCOUNT BANK LTD FZ6451279	4.64	29,402.90	33,415.20	0.05	4,012.30
562.000 NICE LTD FZ6647132	155.07	16,066.45	87,147.42	0.14	71,080.97
1,506.000 MIZRAHI TEFAHOT BANK LTD FZ6916701	26.64	26,544.05	40,113.49	0.06	13,569.44
TOTAL EQUITY ISRAELI SHEKEL		**167,252.92**	**289,400.99**	**0.46**	**122,148.07**
TOTAL ASSETS ISRAELI SHEKEL		**168,055.78**	**290,210.98**	**0.46**	**122,155.20**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		20,060.21	20,325.16	0.03	264.95
DIVIDENDS RECEIVABLE RECLAIM		22,899.10	23,620.94	0.04	721.84
NON-BASE CURRENCY		117,549.42	117,799.90	0.19	250.48
FOREIGN TAXES PAYABLE - DIVIDENDS		-2,118.64	-2,146.63	-0.00	-27.99
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		**158,390.09**	**159,599.37**	**0.25**	**1,209.28**
EQUITY					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 AISIN SEIKI CO LTD FJ6010709	37.45	35,341.53	44,941.34	0.07	9,599.81
3,000.000 AJINOMOTO CO INC FJ6010907	16.70	29,769.06	50,103.52	0.08	20,334.46
1,700.000 ALPS ALPINE CO LTD FJ6021508	22.93	27,784.05	38,982.29	0.06	11,198.24
2,000.000 AMADA HOLDINGS CO LTD FJ6022100	11.50	17,141.70	23,004.37	0.04	5,862.67
10,700.000 ACOM CO LTD FJ6049780	4.57	30,200.49	48,933.98	0.08	18,733.49
1,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400	45.85	29,760.53	73,363.70	0.12	43,603.17
6,000.000 ASAHI KASEI CORP FJ6054608	11.35	32,835.39	68,129.74	0.11	35,294.35
1,200.000 AGC INC/JAPAN FJ6055209	36.16	31,762.44	43,395.44	0.07	11,633.00
12,500.000 Z HOLDINGS CORP FJ6084845	4.24	31,315.60	53,025.07	0.08	21,709.47
600.000 TREND MICRO INC/JAPAN FJ6125283	51.53	28,568.17	30,917.87	0.05	2,349.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 NTT DATA CORP FJ6125630	13.50	19,803.45	40,496.89	0.06	20,693.44
6,700.000 NTT DOCOMO INC FJ6129277	27.95	102,969.54	187,297.90	0.30	84,328.36
2,500.000 BRIDGESTONE CORP FJ6132107	37.45	41,736.30	93,627.79	0.15	51,891.49
300.000 OBIC CO LTD FJ6136744	135.82	23,613.29	40,745.34	0.06	17,132.05
400.000 ORACLE CORP JAPAN FJ6141686	91.56	24,519.44	36,622.96	0.06	12,103.52
1,300.000 BROTHER INDUSTRIES LTD FJ6146503	20.90	15,765.03	27,166.32	0.04	11,401.29
1,500.000 USS CO LTD FJ6171493	19.01	25,518.88	28,516.22	0.05	2,997.34
2,400.000 CANON INC FJ6172327	27.48	66,507.25	65,954.45	0.10	-552.80
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	202.44	53,139.24	141,706.92	0.23	88,567.68
13,700.000 CHIBA BANK LTD/THE FJ6190568	5.82	66,913.19	79,798.48	0.13	12,885.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200.000 KOSE CORP FJ6194461	147.23	31,681.03	29,445.59	0.05	-2,235.44
2,700.000 CHUBU ELECTRIC POWER CO INC FJ6195609	14.18	38,396.94	38,298.14	0.06	-98.80
1,400.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.16	15,157.52	18,421.90	0.03	3,264.38
900.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	92.75	17,152.34	83,478.26	0.13	66,325.92
2,900.000 RAKUTEN INC FJ6229598	8.60	20,995.91	24,950.54	0.04	3,954.63
7,200.000 KDDI CORP FJ6248994	29.93	62,221.16	215,519.66	0.34	153,298.50
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	124.04	19,398.86	49,615.83	0.08	30,216.97
3,700.000 DAICEL CORP FJ6250545	9.65	27,998.49	35,714.74	0.06	7,716.25
1,000.000 DAIKIN INDUSTRIES LTD FJ6250727	142.17	42,055.71	142,167.01	0.23	100,111.30
1,600.000 DAI NIPPON PRINTING CO LTD FJ6250909	27.24	34,024.84	43,579.48	0.07	9,554.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	31.19	33,953.32	93,581.78	0.15	59,628.46
8,700.000 DAIWA SECURITIES GROUP INC FJ6251444	5.09	36,607.50	44,270.53	0.07	7,663.03
200.000 LAWSON INC FJ6266913	56.96	8,549.55	11,391.76	0.02	2,842.21
4,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	6.50	15,159.21	27,285.02	0.04	12,125.81
1,100.000 EAST JAPAN RAILWAY CO FJ6298544	90.71	89,082.95	99,781.91	0.16	10,698.96
1,100.000 EISAI CO LTD FJ6307204	75.49	39,468.48	83,040.25	0.13	43,571.77
1,200.000 FAMILYMART CO LTD FJ6331279	24.15	25,640.95	28,985.51	0.05	3,344.56
200.000 FAST RETAILING CO LTD FJ6332434	598.11	35,539.73	119,622.72	0.19	84,082.99
41,400.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	5.46	212,337.13	225,980.94	0.36	13,643.81
4,100.000 SUBARU CORP FJ6356409	24.97	39,604.73	102,372.67	0.16	62,767.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 FUJIFILM HOLDINGS CORP FJ6356524	48.13	41,136.46	57,750.17	0.09	16,613.71
800.000 FANUC CORP FJ6356938	187.07	99,130.35	149,657.23	0.24	50,526.88
700.000 FUJITSU LTD FJ6356946	94.50	46,501.68	66,151.37	0.11	19,649.69
2,541.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	21.51	15,949.23	54,666.28	0.09	38,717.05
6.000 NIPPON BUILDING FUND INC FJ6396801	7,315.39	25,552.84	43,892.34	0.07	18,339.50
3.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	6,625.26	12,568.81	19,875.78	0.03	7,306.97
1,400.000 HAMAMATSU PHOTONICS KK FJ6405875	41.36	31,350.22	57,906.60	0.09	26,556.38
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	43.06	23,104.03	43,064.18	0.07	19,960.15
1,000.000 DENTSU GROUP INC FJ6416286	34.74	29,343.22	34,736.60	0.06	5,393.38
23,200.000 RESONA HOLDINGS INC FJ6421559	4.41	88,414.70	102,257.19	0.16	13,842.49

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,900.000 HITACHI LTD FJ6429107	42.57	80,040.71	166,012.42	0.26	85,971.71
2,700.000 HITACHI METALS LTD FJ6429206	14.84	27,955.99	40,074.53	0.06	12,118.54
5,500.000 HONDA MOTOR CO LTD FJ6435146	28.52	138,158.67	156,839.19	0.25	18,680.52
1,700.000 AIR WATER INC FJ6441466	14.72	28,908.27	25,028.75	0.04	-3,879.52
1,700.000 HOYA CORP FJ6441508	96.16	46,372.00	163,469.05	0.26	117,097.05
900.000 IHI CORP FJ6466984	23.69	16,385.75	21,316.77	0.03	4,931.02
3,000.000 ISUZU MOTORS LTD FJ6467107	11.95	16,353.81	35,859.21	0.06	19,505.40
8,100.000 ITOCHU CORP FJ6467800	23.32	76,343.35	188,906.83	0.30	112,563.48
5,300.000 JAPAN TOBACCO INC FJ6474533	22.38	104,534.69	118,631.24	0.19	14,096.55
3,200.000 AEON CO LTD FJ6480043	20.75	40,629.98	66,414.54	0.11	25,784.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,500.000 KAJIMA CORP FJ6481322	13.42	17,290.75	46,956.52	0.07	29,665.77
1,300.000 KANEKA CORP FJ6483369	32.39	39,547.44	42,107.20	0.07	2,559.76
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	11.64	31,643.91	38,397.51	0.06	6,753.60
2,700.000 KAO CORP FJ6483807	83.05	74,073.77	224,223.59	0.36	150,149.82
1,500.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	22.16	29,021.63	33,236.71	0.05	4,215.08
1,600.000 KIKKOMAN CORP FJ6490802	49.41	18,823.92	79,061.42	0.13	60,237.50
880.000 KEYENCE CORP FJ6490992	354.18	48,358.74	311,674.25	0.50	263,315.51
700.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	54.47	21,687.96	38,132.04	0.06	16,444.08
3,000.000 KIRIN HOLDINGS CO LTD FJ6493749	21.99	66,357.06	65,976.53	0.11	-380.53
3,000.000 KOMATSU LTD FJ6496585	24.31	63,051.62	72,933.05	0.12	9,881.43

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 KONAMI HOLDINGS CORP FJ6496684	41.27	15,527.61	33,015.87	0.05	17,488.26
5,000.000 KUBOTA CORP FJ6497500	15.88	46,048.34	79,411.09	0.13	33,362.75
2,500.000 KURARAY CO LTD FJ6497666	12.25	28,435.91	30,618.82	0.05	2,182.91
700.000 KYOCERA CORP FJ6499266	68.83	35,327.25	48,180.35	0.08	12,853.10
2,700.000 KYOWA KIRIN CO LTD FJ6499555	23.68	30,956.67	63,925.46	0.10	32,968.79
2,900.000 TOKIO MARINE HOLDINGS INC FJ6513124	56.31	80,865.14	163,285.94	0.26	82,420.80
900.000 AEON MALL CO LTD FJ6534203	17.83	14,038.58	16,049.69	0.03	2,011.11
6,100.000 JFE HOLDINGS INC FJ6543790	12.98	69,124.29	79,200.37	0.13	10,076.08
1,000.000 MAKITA CORP FJ6555802	35.06	16,981.98	35,058.66	0.06	18,076.68
5,200.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	37.16	170,799.42	193,214.62	0.31	22,415.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 MARUICHI STEEL TUBE LTD FJ6569506	28.34	26,696.68	31,175.52	0.05	4,478.84
2,100.000 MARUI GROUP CO LTD FJ6569522	24.55	15,628.74	51,555.55	0.08	35,926.81
6,800.000 PANASONIC CORP FJ6572708	9.47	52,433.17	64,417.76	0.10	11,984.59
68,700.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.55	105,400.37	106,392.54	0.17	992.17
1,300.000 MISUMI GROUP INC FJ6595170	25.05	25,794.57	32,561.31	0.05	6,766.74
3,700.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.23	62,010.12	71,140.09	0.11	9,129.97
5,900.000 MITSUBISHI CORP FJ6596780	26.69	122,280.09	157,441.91	0.25	35,161.82
8,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.79	73,251.46	110,310.56	0.18	37,059.10
1,300.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	39.09	48,569.77	50,815.73	0.08	2,245.96
1,500.000 MITSUBISHI MATERIALS CORP FJ6597085	27.39	36,021.97	41,090.41	0.07	5,068.44

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,200.000 MITSUI & CO LTD FJ6597309	17.91	76,693.56	93,114.33	0.15	16,420.77
1,500.000 MITSUI CHEMICALS INC FJ6597366	24.66	25,885.43	36,991.03	0.06	11,105.60
1,100.000 MITSUI OSK LINES LTD FJ6597580	27.84	25,046.26	30,618.82	0.05	5,572.56
3,400.000 MITSUI FUDOSAN CO LTD FJ6597606	24.59	60,476.46	83,596.04	0.13	23,119.58
3,000.000 MURATA MANUFACTURING CO LTD FJ6610409	62.07	62,714.16	186,224.98	0.30	123,510.82
2,000.000 SEIKO EPSON CORP FJ6616505	15.23	15,832.11	30,457.79	0.05	14,625.68
11,600.000 RENESAS ELECTRONICS CORP FJ6635679	6.90	58,741.19	80,055.21	0.13	21,314.02
600.000 NINTENDO CO LTD FJ6639556	404.60	73,591.25	242,760.52	0.39	169,169.27
1,900.000 DENSO CORP FJ6640380	45.70	56,338.67	86,822.17	0.14	30,483.50
1,000.000 NEC CORP FJ6640406	41.59	28,225.04	41,591.90	0.07	13,366.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 NIDEC CORP FJ6640687	138.07	42,375.12	110,457.78	0.18	68,082.66
800.000 NH FOODS LTD FJ6640760	41.50	23,728.30	33,199.91	0.05	9,471.61
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	17.54	13,074.53	21,221.62	0.03	8,147.09
7,600.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	25.37	80,007.00	192,806.07	0.31	112,799.07
1,000.000 NISSAN CHEMICAL CORP FJ6641586	42.28	14,192.47	42,282.03	0.07	28,089.56
400.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	74.72	13,330.06	29,887.28	0.05	16,557.22
800.000 NITTO DENKO CORP FJ6641800	56.87	33,472.90	45,493.44	0.07	12,020.54
300.000 NIPPON EXPRESS CO LTD FJ6642121	59.08	13,127.77	17,722.57	0.03	4,594.80
1,100.000 YAMAHA CORP FJ6642386	55.95	14,440.55	61,541.29	0.10	47,100.74
2,000.000 MINEBEA MITSUMI INC FJ6642402	20.95	12,329.24	41,904.76	0.07	29,575.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,700.000 NIPPON STEEL CORP FJ6642568	15.22	37,745.93	41,093.17	0.07	3,347.24
11,000.000 NISSAN MOTOR CO LTD FJ6642865	5.85	67,380.82	64,385.55	0.10	-2,995.27
15,700.000 NOMURA HOLDINGS INC FJ6643103	5.18	61,716.03	81,392.96	0.13	19,676.93
1,900.000 NIPPON YUSEN KK FJ6643962	18.23	29,663.74	34,634.46	0.06	4,970.72
300.000 NITORI HOLDINGS CO LTD FJ6644804	158.50	11,339.06	47,550.03	0.08	36,210.97
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	136.92	13,841.12	109,537.61	0.17	95,696.49
3,000.000 OBAYASHI CORP FJ6656402	11.20	13,255.53	33,595.58	0.05	20,340.05
5,300.000 OJI HOLDINGS CORP FJ6657707	5.48	23,863.65	29,017.71	0.05	5,154.06
5,200.000 OLYMPUS CORP FJ6658804	15.54	34,099.39	80,817.11	0.13	46,717.72
1,100.000 OMRON CORP FJ6659422	59.08	29,898.80	64,982.74	0.10	35,083.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,900.000 ONO PHARMACEUTICAL CO LTD FJ6660107	23.02	21,909.51	43,743.27	0.07	21,833.76
6,500.000 ORIX CORP FJ6661147	16.66	66,734.81	108,318.38	0.17	41,583.57
1,400.000 OSAKA GAS CO LTD FJ6661766	19.24	24,818.19	26,937.20	0.04	2,119.01
2,200.000 ALFRESA HOLDINGS CORP FJ6687217	20.50	35,883.18	45,103.29	0.07	9,220.11
2,800.000 SHINSEI BANK LTD FJ6730934	15.41	37,332.20	43,156.20	0.07	5,824.00
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	17.76	23,115.52	35,518.75	0.06	12,403.23
2,900.000 T&D HOLDINGS INC FJ6744299	12.84	27,711.78	37,225.67	0.06	9,513.89
400.000 ROHM CO LTD FJ6747201	80.79	25,738.09	32,316.54	0.05	6,578.45
200.000 SMC CORP/JAPAN FJ6763968	462.76	27,128.60	92,551.18	0.15	65,422.58
7,800.000 SOFTBANK GROUP CORP FJ6770625	43.76	108,500.70	341,355.41	0.54	232,854.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	19.19	12,031.12	38,389.69	0.06	26,358.57
700.000 SECOM CO LTD FJ6791597	89.97	30,855.05	62,975.84	0.10	32,120.79
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	17.52	13,670.77	35,040.26	0.06	21,369.49
2,700.000 SEKISUI HOUSE LTD FJ6793908	21.47	29,835.84	57,975.15	0.09	28,139.31
1,000.000 SHIMADZU CORP FJ6804366	31.65	8,070.43	31,654.01	0.05	23,583.58
3,000.000 SHIMIZU CORP FJ6804408	10.27	12,520.89	30,807.45	0.05	18,286.56
1,400.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	110.97	98,026.22	155,362.31	0.25	57,336.09
1,900.000 SHIONOGI & CO LTD FJ6804689	62.27	45,108.18	118,309.63	0.19	73,201.45
300.000 SHIMANO INC FJ6804820	163.52	13,351.35	49,054.52	0.08	35,703.17
1,500.000 SHISEIDO CO LTD FJ6805264	71.61	80,806.03	107,412.00	0.17	26,605.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,100.000 SHIZUOKA BANK LTD/THE FJ6805322	7.53	66,791.32	76,023.00	0.12	9,231.68
1,100.000 SHOWA DENKO KK FJ6805462	26.68	27,351.37	29,343.45	0.05	1,992.08
5,000.000 SONY CORP FJ6821501	68.10	196,790.65	340,510.68	0.54	143,720.03
700.000 STANLEY ELECTRIC CO LTD FJ6841103	29.26	13,467.41	20,483.09	0.03	7,015.68
800.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	28.80	23,677.20	23,041.18	0.04	-636.02
1,600.000 SUMITOMO METAL MINING CO LTD FJ6858842	32.61	44,300.22	52,177.59	0.08	7,877.37
1,220.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	35.08	29,587.24	42,794.02	0.07	13,206.78
7,400.000 SUMITOMO CORP FJ6858941	14.94	81,714.63	110,582.93	0.18	28,868.30
2,100.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	12.30	22,012.72	25,835.75	0.04	3,823.03
1,400.000 SUZUKI MOTOR CORP FJ6865508	42.02	31,182.97	58,834.14	0.09	27,651.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 THK CO LTD FJ6869138	27.31	27,737.67	32,772.95	0.05	5,035.28
400.000 TDK CORP FJ6869302	114.01	28,476.19	45,603.86	0.07	17,127.67
1,200.000 TAISEI CORP FJ6870102	41.82	13,223.59	50,186.33	0.08	36,962.74
4,946.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	39.86	184,873.03	197,157.32	0.31	12,284.29
700.000 ADVANTEST CORP FJ6870490	56.68	27,146.37	39,677.94	0.06	12,531.57
800.000 SYSMEX CORP FJ6883808	68.54	26,540.74	54,835.06	0.09	28,294.32
2,000.000 TERUMO CORP FJ6885076	35.75	51,797.21	71,497.58	0.11	19,700.37
1,000.000 TOBU RAILWAY CO LTD FJ6895166	36.39	27,202.72	36,392.91	0.06	9,190.19
900.000 TOHO CO LTD/TOKYO FJ6895208	41.82	14,383.04	37,639.75	0.06	23,256.71
6,100.000 TOKYO ELECTRIC POWER CO HOLDIN FJ6895406	4.30	29,101.93	26,213.02	0.04	-2,888.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,800.000 TOKYO GAS CO LTD FJ6895448	24.40	39,670.78	43,917.18	0.07	4,246.40
900.000 TOKYO ELECTRON LTD FJ6895679	220.15	62,500.89	198,136.64	0.32	135,635.75
3,963.000 TOKYU CORP FJ6896545	18.58	36,585.38	73,625.92	0.12	37,040.54
1,800.000 TOPPAN PRINTING CO LTD FJ6897022	20.81	28,186.68	37,449.27	0.06	9,262.59
9,000.000 TORAY INDUSTRIES INC FJ6897147	6.82	54,538.06	61,374.74	0.10	6,836.68
2,500.000 TOSHIBA CORP FJ6897212	34.09	70,012.46	85,231.19	0.14	15,218.73
1,000.000 TOTO LTD FJ6897469	42.70	13,670.77	42,696.11	0.07	29,025.34
2,200.000 LIXIL GROUP CORP FJ6900214	17.38	26,013.71	38,240.62	0.06	12,226.91
2,000.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	17.39	28,681.53	34,782.61	0.06	6,101.08
3,200.000 MAZDA MOTOR CORP FJ6900305	8.63	29,024.65	27,619.97	0.04	-1,404.68

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 TOYOTA INDUSTRIES CORP FJ6900545	58.25	19,884.36	40,772.95	0.06	20,888.59
900.000 TOYOTA TSUSHO CORP FJ6900586	35.52	14,287.22	31,966.87	0.05	17,679.65
9,960.000 TOYOTA MOTOR CORP FJ6900644	70.98	393,630.78	706,983.55	1.13	313,352.77
1,200.000 UNICHARM CORP FJ6911484	34.05	19,030.54	40,855.76	0.07	21,825.22
800.000 WEST JAPAN RAILWAY CO FJ6957990	86.87	33,680.36	69,498.96	0.11	35,818.60
8,400.000 YAMADA DENKI CO LTD FJ6985025	5.32	32,761.71	44,676.33	0.07	11,914.62
500.000 YAKULT HONSHA CO LTD FJ6985116	55.49	13,228.91	27,743.27	0.04	14,514.36
1,400.000 YAMAHA MOTOR CO LTD FJ6985264	20.27	23,372.45	28,380.03	0.05	5,007.58
9,000.000 ASTELLAS PHARMA INC FJ6985389	17.21	65,447.20	154,865.42	0.25	89,418.22
2,200.000 YAMATO HOLDINGS CO LTD FJ6985561	17.18	34,284.57	37,795.26	0.06	3,510.69

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 YASKAWA ELECTRIC CORP FJ6986049	38.37	9,294.84	38,371.29	0.06	29,076.45
1,700.000 YOKOGAWA ELECTRIC CORP FJ6986429	17.75	15,004.83	30,175.29	0.05	15,170.46
1,800.000 M3 INC FJB02K2M5	30.41	25,644.99	54,741.20	0.09	29,096.21
1,200.000 SEGA SAMMY HOLDINGS INC FJB02RK08	14.57	14,488.46	17,479.64	0.03	2,991.18
3,300.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	36.83	84,702.15	121,554.17	0.19	36,852.02
2,200.000 DAIICHI SANKYO CO LTD FJB0J7D93	66.51	86,385.77	146,322.52	0.23	59,936.75
1,500.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	61.02	28,614.24	91,525.19	0.15	62,910.95
4,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	7.52	23,285.01	33,850.93	0.05	10,565.92
2,300.000 SUMCO CORP FJB0M0C87	16.80	28,416.33	38,645.50	0.06	10,229.17
1,700.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	24.11	28,832.35	40,984.59	0.07	12,152.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,189.000 IDEMITSU KOSAN CO LTD FJB1FF8P7	27.88	34,371.57	33,150.86	0.05	-1,220.71
1,200.000 AOZORA BANK LTD FJB1G1851	26.60	27,204.02	31,922.70	0.05	4,718.68
2,600.000 J FRONT RETAILING CO LTD FJB23TC16	14.08	30,304.52	36,604.55	0.06	6,300.03
1,600.000 ZOZO INC FJB292RC9	19.20	28,871.43	30,726.48	0.05	1,855.05
11,100.000 SEVEN BANK LTD FJB2NT8S0	3.29	29,696.48	36,565.91	0.06	6,869.43
1,700.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	33.23	48,796.36	56,486.77	0.09	7,690.41
2,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	44.93	65,923.65	103,343.91	0.16	37,420.26
6,300.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.71	81,981.59	105,304.34	0.17	23,322.75
600.000 MEIJI HOLDINGS CO LTD FJB60DQV4	67.91	11,706.38	40,745.34	0.06	29,038.96
15,100.000 JXTG HOLDINGS INC FJB627LW8	4.58	58,226.84	69,181.41	0.11	10,954.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 SOMPO HOLDINGS INC FJB62G7K0	39.57	34,534.58	43,524.27	0.07	8,989.69
2,100.000 NEXON CO LTD FJB63QM79	13.34	26,243.21	28,019.32	0.04	1,776.11
300.000 JAPAN AIRLINES CO LTD FJB8BRV41	31.26	7,510.23	9,377.50	0.01	1,867.27
700.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	41.82	27,038.26	29,275.36	0.05	2,237.10
900.000 KYUSHU RAILWAY CO FJBD2BST4	33.59	27,207.78	30,227.74	0.05	3,019.96
6,500.000 SOFTBANK CORP FJBF5M0K1	13.43	85,131.94	87,294.68	0.14	2,162.74
4,680.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	2.58	17,332.47	12,057.97	0.02	-5,274.50
4,200.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	37.72	61,588.87	158,415.45	0.25	96,826.58
12.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,707.84	14,991.73	20,494.13	0.03	5,502.40
8,900.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	9.44	80,548.25	84,024.84	0.13	3,476.59

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY JAPANESE YEN		**9,014,079.57**	**15,205,878.43**	**24.21**	**6,191,798.86**
TOTAL ASSETS JAPANESE YEN		**9,172,469.66**	**15,365,477.80**	**24.46**	**6,193,008.14**
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		582.66	613.82	0.00	31.16
EQUITY					
9,783.000 SPARK NEW ZEALAND LTD AN6881436	2.92	11,456.03	28,578.44	0.05	17,122.41
6,947.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	5.90	25,143.09	41,009.44	0.07	15,866.35
13,355.000 MERIDIAN ENERGY LTD ANBWFD052	3.37	26,745.27	45,049.75	0.07	18,304.48
TOTAL EQUITY NEW ZEALAND DOLLAR		**63,344.39**	**114,637.63**	**0.18**	**51,293.24**
TOTAL ASSETS NEW ZEALAND DOLLAR		**63,927.05**	**115,251.45**	**0.18**	**51,324.40**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		804.15	803.10	0.00	-1.05
NON-BASE CURRENCY		554.17	576.50	0.00	22.33
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE		**1,358.32**	**1,379.60**	**0.00**	**21.28**
EQUITY					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,776.000 DNB ASA SN4263307	18.66	78,233.98	107,799.21	0.17	29,565.23
2,350.000 TELENOR ASA SN4732491	17.92	45,183.52	42,107.08	0.07	-3,076.44
1,727.000 SCHIBSTED ASA SN4790531	30.19	35,852.13	52,140.37	0.08	16,288.24
2,541.000 EQUINOR ASA SN7133606	19.97	45,846.79	50,748.87	0.08	4,902.08
2,410.000 MOWI ASA SNB02L489	25.97	42,549.31	62,586.01	0.10	20,036.70
10,605.000 NORSK HYDRO ASA SNB11HK30	3.71	31,918.45	39,391.76	0.06	7,473.31
1,052.000 AKER BP ASA SNB1L95G4	32.77	26,687.35	34,478.85	0.05	7,791.50
1,698.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	20.97	26,020.54	35,603.26	0.06	9,582.72
1,727.000 ADEVINTA ASA SNBJ0DP44	11.84	17,646.56	20,439.50	0.03	2,792.94
TOTAL EQUITY NORWEGIAN KRONE		**349,938.63**	**445,294.91**	**0.71**	**95,356.28**
TOTAL ASSETS NORWEGIAN KRONE		**351,296.95**	**446,674.51**	**0.71**	**95,377.56**

POUND STERLING

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
RECEIVABLE FOR INVESTMENTS SOLD		440.62	451.78	0.00	11.16
DIVIDENDS RECEIVABLE		23,939.48	24,511.68	0.04	572.20
NON-BASE CURRENCY		24,334.79	24,703.63	0.04	368.84
TOTAL CASH & CASH EQUIVALENTS POUND STERLING		**48,714.89**	**49,667.09**	**0.08**	**952.20**
EQUITY					
2,396.000 BARRICK GOLD CORP EX0028368	18.62	31,193.39	44,608.81	0.07	13,415.42
6,159.000 ANTOFAGASTA PLC EX0045610	12.15	58,010.69	74,802.95	0.12	16,792.26
2,263.000 ASHTEAD GROUP PLC EX0053671	31.98	39,620.01	72,369.53	0.12	32,749.52
4,033.000 BARRATT DEVELOPMENTS PLC EX0081185	9.89	28,992.07	39,888.73	0.06	10,896.66
6,222.000 AVIVA PLC EX0216237	5.55	29,294.12	34,511.74	0.05	5,217.62
10,869.000 DIAGEO PLC EX0237407	42.40	202,517.59	460,830.65	0.73	258,313.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,038.000 SCHRODERS PLC EX0240542	44.17	25,607.56	45,845.52	0.07	20,237.96
14,373.000 BAE SYSTEMS PLC EX0263494	7.48	82,941.11	107,541.48	0.17	24,600.37
10,112.000 BRITISH AMERICAN TOBACCO PLC EX0287584	42.81	353,081.82	432,887.60	0.69	79,805.78
8,348.000 STANDARD CHARTERED PLC EX0408289	9.44	62,618.92	78,784.41	0.13	16,165.49
714.000 IMPERIAL BRANDS PLC EX0454499	24.76	18,082.42	17,678.34	0.03	-404.08
74,197.000 HSBC HOLDINGS PLC EX0540529	7.84	607,124.88	581,793.16	0.93	-25,331.72
36,054.000 LEGAL & GENERAL GROUP PLC EX0560394	4.01	66,446.13	144,720.49	0.23	78,274.36
4,415.000 MEGGITT PLC EX0575806	8.70	26,989.06	38,414.73	0.06	11,425.67
1,920.000 ASSOCIATED BRITISH FOODS PLC EX0673122	34.42	35,252.21	66,080.65	0.11	30,828.44
1,848.000 PEARSON PLC EX0677602	8.44	16,623.19	15,594.64	0.02	-1,028.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,780.000 PERSIMMON PLC EX0682537	35.70	60,240.03	99,251.59	0.16	39,011.56
12,615.000 PRUDENTIAL PLC EX0709959	19.20	110,647.13	242,152.84	0.39	131,505.71
4,178.000 RIO TINTO PLC EX0718877	59.65	181,804.59	249,232.29	0.40	67,427.70
2,410.000 ST JAMES'S PLACE PLC EX0766934	15.43	27,553.51	37,178.38	0.06	9,624.87
3,567.000 SSE PLC EX0790876	19.06	48,145.63	67,974.64	0.11	19,829.01
80,949.000 BP PLC EX0798051	6.25	516,682.11	505,730.57	0.81	-10,951.54
329,019.000 LLOYDS BANKING GROUP PLC EX0870611	0.83	211,037.92	272,417.46	0.43	61,379.54
23,577.000 TESCO PLC EX0884703	3.38	58,152.45	79,708.22	0.13	21,555.77
4,149.000 SMITH & NEPHEW PLC EX0922321	24.28	45,470.76	100,721.31	0.16	55,250.55
20,256.000 GLAXOSMITHKLINE PLC EX0925282	23.57	389,764.43	477,379.28	0.76	87,614.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,524.000 WEIR GROUP PLC/THE EX0946585	20.00	25,821.58	30,475.58	0.05	4,654.00
5,310.000 ASTRAZENECA PLC EX0989528	100.77	240,384.40	535,108.52	0.85	294,724.12
59,561.000 BT GROUP PLC EX3091355	2.55	122,629.69	151,841.77	0.24	29,212.08
300.000 CARNIVAL PLC EX3121525	48.27	12,525.97	14,482.17	0.02	1,956.20
14,309.000 MARKS & SPENCER GROUP PLC EX3127480	2.83	33,188.17	40,470.74	0.06	7,282.57
44,067.000 BARCLAYS PLC EX3134866	2.38	82,801.25	104,869.81	0.17	22,068.56
1,452.000 INTERTEK GROUP PLC EX3163832	77.52	49,553.74	112,565.39	0.18	63,011.65
1,734.000 BURBERRY GROUP PLC EX3174300	29.21	19,319.59	50,651.42	0.08	31,331.83
788.000 NEXT PLC EX3208983	92.97	26,435.13	73,261.11	0.12	46,825.98
11,266.000 KINGFISHER PLC EX3319525	2.87	29,017.06	32,386.45	0.05	3,369.39

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22,151.000 ITV PLC EX3398644	2.00	20,171.78	44,310.25	0.07	24,138.47
22,828.000 J SAINSBURY PLC EXB019KW9	3.05	55,330.61	69,524.96	0.11	14,194.35
17,270.000 G4S PLC EXB01FLG9	2.89	40,200.73	49,874.98	0.08	9,674.25
1,426.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	64.37	51,251.82	91,791.05	0.15	40,539.23
34,306.000 CENTRICA PLC EXB033F22	1.18	28,463.76	40,584.06	0.06	12,120.30
16,763.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	29.61	483,183.21	496,321.63	0.79	13,138.42
16,484.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.67	398,522.09	489,043.62	0.78	90,521.53
1,362.000 BUNZL PLC EXB0744B8	27.36	15,489.17	37,258.99	0.06	21,769.82
1,083.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	102.67	45,850.45	111,189.58	0.18	65,339.13
5,131.000 UNILEVER PLC EXB10RZP7	57.63	155,721.97	295,716.21	0.47	139,994.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,567.000 EXPERIAN PLC EXB19NLV9	33.81	65,067.19	188,207.02	0.30	123,139.83
2,802.000 MONDI PLC EXB1CRLC8	23.48	56,607.12	65,794.30	0.10	9,187.18
1,824.000 SEVERN TRENT PLC EXB1FH8J7	33.32	38,956.23	60,771.05	0.10	21,814.82
700.000 WHITBREAD PLC EXB1KJJ48	64.20	16,104.15	44,938.17	0.07	28,834.02
1,144.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	25.63	25,928.93	29,325.20	0.05	3,396.27
2,172.000 SMITHS GROUP PLC EXB1WY232	22.35	37,979.52	48,541.01	0.08	10,561.49
2,140.000 ANGLO AMERICAN PLC EXB1XZS89	28.79	42,605.31	61,603.79	0.10	18,998.48
3,510.000 3I GROUP PLC EXB1YW440	14.55	15,826.38	51,055.60	0.08	35,229.22
2,980.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	81.19	162,486.31	241,957.90	0.39	79,471.59
4,848.000 RELX PLC EXB2B0DG6	25.24	39,186.98	122,378.60	0.19	83,191.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
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PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,236.000 UNITED UTILITIES GROUP PLC EXB39J2M5	12.50	55,989.08	77,935.60	0.12	21,946.52
1,853.000 OCADO GROUP PLC EXB3MBS72	16.94	26,714.65	31,396.40	0.05	4,681.75
32,664.000 GLENCORE PLC EXB4T3BW4	3.12	82,390.28	101,839.79	0.16	19,449.51
4,599.000 JOHN WOOD GROUP PLC EXB5N0P81	5.28	22,048.27	24,278.72	0.04	2,230.45
3,687.000 GVC HOLDINGS PLC EXB5VQMV7	11.71	27,860.36	43,187.45	0.07	15,327.09
6,750.000 SEGRO PLC EXB5ZN1N1	11.89	35,908.15	80,228.18	0.13	44,320.03
7,413.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	9.05	69,601.92	67,092.79	0.11	-2,509.13
2,569.000 EASYJET PLC EXB7KR2P8	18.87	28,864.51	48,479.77	0.08	19,615.26
9,431.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	3.18	27,038.49	30,022.40	0.05	2,983.91
6,432.000 SAGE GROUP PLC/THE EXB8C3BL7	9.92	29,356.21	63,820.73	0.10	34,464.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,771.000 WPP PLC EXB8KF9B6	14.13	61,921.12	81,535.34	0.13	19,614.22
839.000 COCA-COLA HBC AG EXB9895B6	33.98	26,085.00	28,509.08	0.05	2,424.08
6,710.000 COMPASS GROUP PLC EXBD6K458	25.04	60,562.08	168,003.47	0.27	107,441.39
12,565.000 NATIONAL GRID PLC EXBDR05C3	12.51	123,699.98	157,183.31	0.25	33,483.33
6,132.000 BHP GROUP PLC EXBH0P3Z9	23.54	117,566.44	144,335.99	0.23	26,769.55
114,428.000 VODAFONE GROUP PLC EXBH4HKS0	1.94	218,319.43	222,471.27	0.35	4,151.84
1,471.000 INTERCONTINENTAL HOTELS GROUP EXBHJYC07	68.99	55,160.74	101,488.67	0.16	46,327.93
564.000 CRODA INTERNATIONAL PLC EXBJFFLV0	67.83	20,951.73	38,254.54	0.06	17,302.81
994.000 FERGUSON PLC EXBJVNSS5	90.75	27,819.99	90,200.90	0.14	62,380.91
12,615.000 M&G PLC EXBKFB1C0	3.14	18,392.42	39,640.20	0.06	21,247.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,077.000 RSA INSURANCE GROUP PLC EXBKKMKR6	7.49	45,255.28	53,026.44	0.08	7,771.16
4,900.000 INFORMA PLC EXBMJ6DW6	11.35	42,968.35	55,630.23	0.09	12,661.88
4,672.000 AUTO TRADER GROUP PLC EXBVYVFW2	7.88	26,518.86	36,801.17	0.06	10,282.31
25,629.000 MELROSE INDUSTRIES PLC EXBZ1G438	3.18	50,730.61	81,518.80	0.13	30,788.19
1,516.000 JOHNSON MATTHEY PLC EXBZ4BQC2	39.69	49,424.09	60,169.30	0.10	10,745.21
TOTAL EQUITY POUND STERLING		**7,121,652.06**	**10,101,451.48**	**16.08**	**2,979,799.42**
TOTAL ASSETS POUND STERLING		**7,170,366.95**	**10,151,118.57**	**16.16**	**2,980,751.62**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		607.19	611.92	0.00	4.73
NON-BASE CURRENCY		4,663.09	4,730.49	0.01	67.40
TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR		**5,270.28**	**5,342.41**	**0.01**	**72.13**
EQUITY					
13,500.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.93	32,233.32	39,556.76	0.06	7,323.44

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,100.000 DBS GROUP HOLDINGS LTD FM6175208	19.25	102,886.63	194,391.11	0.31	91,504.48
4,800.000 CITY DEVELOPMENTS LTD FM6197921	8.14	29,234.58	39,088.24	0.06	9,853.66
20,100.000 CAPITALAND LTD FM6309302	2.79	45,216.31	56,055.48	0.09	10,839.17
26,700.000 CAPITALAND MALL TRUST FM6420125	1.83	37,469.18	48,846.91	0.08	11,377.73
11,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	2.21	15,238.53	24,296.29	0.04	9,057.76
2,900.000 UNITED OVERSEAS BANK LTD FM6916783	19.64	49,444.24	56,958.32	0.09	7,514.08
2,600.000 VENTURE CORP LTD FM6927376	12.05	27,253.89	31,324.14	0.05	4,070.25
21,600.000 CAPITALAND COMMERCIAL TRUST FMB011YD6	1.48	27,100.67	31,966.68	0.05	4,866.01
19,200.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	1.62	26,714.63	31,127.80	0.05	4,413.17
12,100.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.51	27,703.76	30,325.36	0.05	2,621.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,900.000 SEMBCORP INDUSTRIES LTD FMB08X160	1.70	26,196.27	30,484.51	0.05	4,288.24
9,400.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	8.17	76,567.37	76,757.52	0.12	190.15
18,500.000 WILMAR INTERNATIONAL LTD FMB17KC65	3.06	41,220.89	56,683.90	0.09	15,463.01
11,800.000 KEPPEL CORP LTD FMB1VQ5C0	5.03	51,725.95	59,410.26	0.09	7,684.31
23,000.000 GENTING SINGAPORE LTD FMBDRTVP5	0.68	14,662.87	15,736.44	0.03	1,073.57
TOTAL EQUITY SINGAPORE DOLLAR		**630,869.09**	**823,009.72**	**1.31**	**192,140.63**
TOTAL ASSETS SINGAPORE DOLLAR		**636,139.37**	**828,352.13**	**1.32**	**192,212.76**
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE RECLAIM		10,063.35	9,375.18	0.01	-688.17
NON-BASE CURRENCY		57.70	59.57	0.00	1.87
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		**10,121.05**	**9,434.75**	**0.02**	**-686.30**
EQUITY					
6,200.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	9.41	40,284.08	58,337.05	0.09	18,052.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,500.000 SWEDBANK AB SS4846522	14.90	26,108.25	37,242.08	0.06	11,133.83
1,200.000 SWEDISH MATCH AB SS5048565	51.58	28,861.98	61,890.49	0.10	33,028.51
1,600.000 SECURITAS AB SS5554042	17.25	17,211.22	27,595.19	0.04	10,383.97
2,888.000 INVESTOR AB SS5679591	54.61	69,086.79	157,711.54	0.25	88,624.75
3,013.000 HENNES & MAURITZ AB SS5687438	20.35	47,785.29	61,308.96	0.10	13,523.67
8,345.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	8.71	49,967.64	72,707.46	0.12	22,739.82
9,382.000 TELIA CO AB SS5978381	4.30	41,841.35	40,340.08	0.06	-1,501.27
2,310.000 LUNDIN PETROLEUM AB SS7187627	34.00	22,614.34	78,546.00	0.13	55,931.66
1,300.000 ALFA LAVAL AB SS7332686	25.20	19,539.70	32,760.21	0.05	13,220.51
41.000 MODERN TIMES GROUP MTG AB SSB151P43	11.93	598.60	489.01	0.00	-109.59

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,790.000 SKF AB SSB1Q3J35	20.23	26,576.71	36,216.66	0.06	9,639.95
7,547.000 VOLVO AB SSB1QH836	16.76	82,486.19	126,494.82	0.20	44,008.63
3,404.000 SANDVIK AB SSB1VQ251	19.51	48,919.46	66,417.83	0.11	17,498.37
3,038.000 INDUSTRIVARDEN AB SSB1VSK57	24.13	55,593.87	73,312.74	0.12	17,718.87
3,195.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	10.15	12,396.56	32,424.25	0.05	20,027.69
1,159.000 HEXAGON AB SSB1XFTL9	56.08	19,908.24	65,000.72	0.10	45,092.48
2,142.000 TELE2 AB SSB97C732	14.51	26,986.15	31,085.26	0.05	4,099.11
2,600.000 ATLAS COPCO AB SSBD97BN3	39.91	29,584.31	103,766.14	0.17	74,181.83
1,661.000 ATLAS COPCO AB SSBD97BS2	34.74	19,141.93	57,702.63	0.09	38,560.70
1,173.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	4.45	3,019.86	5,222.77	0.01	2,202.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,600.000 EPIROC AB SSBDZV110	12.22	8,730.05	31,760.33	0.05	23,030.28
1,661.000 EPIROC AB SSBDZV128	11.86	6,083.58	19,704.42	0.03	13,620.84
2,200.000 ESSITY AB SSBF1K7P7	32.24	24,712.88	70,927.94	0.11	46,215.06
41.000 NORDIC ENTERTAINMENT GROUP AB SSBHWV254	32.35	834.11	1,326.22	0.00	492.11
2,355.000 BOLIDEN AB SSBJV12J7	26.55	41,684.00	62,516.22	0.10	20,832.22
3,062.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	10.78	28,536.26	33,004.40	0.05	4,468.14
4,200.000 ASSA ABLOY AB SSBYPC1T6	23.39	27,660.10	98,258.21	0.16	70,598.11
17,767.000 NORDEA BANK ABP SSBYZF9J2	8.08	110,129.77	143,562.51	0.23	33,432.74
TOTAL EQUITY SWEDISH KRONA		**936,883.27**	**1,687,632.14**	**2.69**	**750,748.87**
TOTAL ASSETS SWEDISH KRONA		**947,004.32**	**1,697,066.89**	**2.70**	**750,062.57**

SWISS FRANC
CASH & CASH EQUIVALENTS

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Security ID	Shares/Par Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	DIVIDENDS RECEIVABLE RECLAIM		81,684.01	83,489.69	0.13	1,805.68
	NON-BASE CURRENCY		650.91	664.36	0.00	13.45
	TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		**82,334.92**	**84,154.05**	**0.13**	**1,819.13**
EQUITY						
ES4824771	22.000 SGS SA	2,737.65	31,118.38	60,228.22	0.10	29,109.84
ES5533975	161.000 SWISSCOM AG	529.35	64,587.52	85,226.00	0.14	20,638.48
ES5962281	4.000 CHOCOLADEFABRIKEN LINDT & SPRU	7,760.62	28,747.34	31,042.49	0.05	2,295.15
ES5980614	36.000 GIVAUDAN SA	3,130.07	39,212.81	112,682.40	0.18	73,469.59
ES5983816	542.000 ZURICH INSURANCE GROUP AG	410.08	153,334.21	222,262.82	0.35	68,928.61
ES7103066	8,991.000 NOVARTIS AG	94.90	436,966.37	853,279.19	1.36	416,312.82
ES7108891	7,968.000 ABB LTD	24.13	152,872.04	192,298.40	0.31	39,426.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,923.000 ROCHE HOLDING AG ES7110384	324.26	493,846.82	947,820.52	1.51	453,973.70
576.000 ADECCO GROUP AG ES7110723	63.22	26,148.73	36,415.26	0.06	10,266.53
1,021.000 LAFARGEHOLCIM LTD ES7110756	55.46	45,942.47	56,619.71	0.09	10,677.24
13,090.000 NESTLE SA ES7123874	108.20	697,012.34	1,416,399.24	2.25	719,386.90
199.000 BALOISE HOLDING AG ES7124591	180.72	18,010.91	35,963.24	0.06	17,952.33
220.000 TEMENOS AG ES7147899	158.21	25,916.16	34,805.60	0.06	8,889.44
396.000 SONOVA HOLDING AG ES7156031	228.74	61,215.86	90,580.88	0.14	29,365.02
38.000 STRAUMANN HOLDING AG ES7156833	981.46	27,250.35	37,295.61	0.06	10,045.26
6,648.000 CREDIT SUISSE GROUP AG ES7171584	13.53	76,991.08	89,969.58	0.14	12,978.50
108.000 SWATCH GROUP AG/THE ES7184728	278.82	29,177.00	30,113.08	0.05	936.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
421.000 LONZA GROUP AG ES7333374	364.74	34,970.24	153,557.29	0.24	118,587.05
112.000 SWISS LIFE HOLDING AG ES7437803	501.68	14,727.36	56,187.95	0.09	41,460.59
708.000 SWISS PRIME SITE AG ESB083BH9	115.56	55,792.61	81,814.63	0.13	26,022.02
839.000 PARGESA HOLDING SA ESB0CDLF5	83.08	54,987.44	69,703.67	0.11	14,716.23
391.000 DUFRY AG ESB0R80X4	99.16	32,163.07	38,770.92	0.06	6,607.85
115.000 PARTNERS GROUP HOLDING AG ESB119QG7	916.40	30,129.42	105,386.48	0.17	75,257.06
194.000 SCHINDLER HOLDING AG ESB11TCY9	254.25	17,521.30	49,323.90	0.08	31,802.60
201.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	168.53	21,489.37	33,875.35	0.05	12,385.98
155.000 GEBERIT AG ESB1WGG94	560.95	28,368.29	86,947.90	0.14	58,579.61
801.000 JULIUS BAER GROUP LTD ESB4R2R51	51.56	29,725.73	41,301.11	0.07	11,575.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,781.000 SWISS RE AG ESB545MG7	112.25	92,280.66	199,922.24	0.32	107,641.58
2,087.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	78.55	82,975.22	163,925.46	0.26	80,950.24
592.000 IDORSIA LTD ESBF0YK60	30.92	4,747.52	18,303.80	0.03	13,556.28
600.000 SIKA AG ESBF2DSG4	187.79	18,597.62	112,676.20	0.18	94,078.58
2,056.000 ALCON INC ESBJT1GR2	56.59	71,536.40	116,351.32	0.19	44,814.92
9,787.000 UBS GROUP AG ESBRJL171	12.62	126,851.06	123,556.65	0.20	-3,294.41
202.000 VIFOR PHARMA AG ESBZ12TW9	182.42	28,811.70	36,849.59	0.06	8,037.89
TOTAL EQUITY SWISS FRANC		**3,154,025.40**	**5,821,456.70**	**9.27**	**2,667,431.30**
TOTAL ASSETS SWISS FRANC		**3,236,360.32**	**5,905,610.75**	**9.40**	**2,669,250.43**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
90,438.340 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	90,438.34	90,438.34	0.14	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

PARAMETRIC EAFE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	DIVIDENDS RECEIVABLE		437.63	437.63	0.00	0.00
	INTEREST RECEIVABLE		124.44	124.44	0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**91,000.41**	**91,000.41**	**0.14**	**0.00**
EQUITY						
2,696.000 585464100	MELCO RESORTS & ENTERTAINMENT ADR	24.17	45,414.12	65,162.32	0.10	19,748.20
5,306.000 881624209	TEVA PHARMACEUTICAL INDUSTRIES ADR	9.80	36,956.29	51,998.80	0.08	15,042.51
994.000 G25839104	COCA-COLA EUROPEAN PARTNERS PL	50.88	47,143.47	50,574.72	0.08	3,431.25
258.000 M22465104	CHECK POINT SOFTWARE TECHNOLOG	110.96	28,324.90	28,627.68	0.05	302.78
1,591.000 N00985106	AERCAP HOLDINGS NV	61.47	63,888.56	97,798.77	0.16	33,910.21
1,167.000 N6596X109	NXP SEMICONDUCTORS NV	127.26	95,661.21	148,512.42	0.24	52,851.21
	TOTAL EQUITY U.S. DOLLAR		**317,388.55**	**442,674.71**	**0.70**	**125,286.16**
	TOTAL ASSETS U.S. DOLLAR		**408,388.96**	**533,675.12**	**0.85**	**125,286.16**
	TOTAL ASSETS		**39,417,102.10**	**62,814,411.14**	**100.00**	**23,397,309.04**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND OE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		0.52	0.52	0.00	0.00
REAL ESTATE					
2,867,587.430 LION INDUSTRIAL TRUST 999151624		1,722,985.25	2,867,587.43	6.30	1,144,602.18
4,695,749.820 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P		3,559,763.08	4,695,749.82	10.32	1,135,986.74
7,561,909.610 PRIME PROPERTY FUND LLC 99VVAE6C7		1,645,380.42	7,561,909.61	16.63	5,916,529.19
4,045,399.480 JAMESTOWN PREMIER PROPERTY 99VVARYK9		304,696.70	4,045,399.48	8.89	3,740,702.78
7,365,857.600 PRISA REAL ESTATE LP 99VVAWA08		4,478,953.42	7,365,857.60	16.19	2,886,904.18
2,143,032.770 USAA EAGLE REAL ESTATE LP 99VVAWAW8		189,400.65	2,143,032.77	4.71	1,953,632.12
2,978,283.000 INLAND RETAIL PROPERTY 99VVBEW60		2,672,264.35	2,978,283.00	6.55	306,018.65
3,355,467.650 HANCOCK US REAL ESTATE 99VVBHWS5		2,706,527.52	3,355,467.65	7.38	648,940.13

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND OE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,328,132.270 PROLOGIS TARGETED US LOGISTICS 99VVBPEY4 LP		2,773,113.15	3,328,132.27	7.32	555,019.12
3,059,873.000 CORTLAND GROWTH INCOME LP 99VVBUBJ9		2,687,082.00	3,059,873.00	6.73	372,791.00
4,081,884.340 BLACK CREEK INDUSTRIAL FUND LP 99VVBZSU5		4,049,848.34	4,081,884.34	8.97	32,036.00
TOTAL REAL ESTATE U.S. DOLLAR		**26,790,014.88**	**45,483,176.97**	**100.00**	**18,693,162.09**
TOTAL ASSETS U.S. DOLLAR		**26,790,015.40**	**45,483,177.49**	**100.00**	**18,693,162.09**
TOTAL ASSETS		**26,790,015.40**	**45,483,177.49**	**100.00**	**18,693,162.09**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

WELLINGTON EMD PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
3,095,049.494 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.94	30,925,855.29	33,859,841.46	100.00	2,933,986.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

STEPSTONE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
53,523,301.310 STEPSTONE XL OPP FUND LP 99VVAKD50		37,125,510.47	53,523,301.31	63.37	16,397,790.84
19,433,666.000 STEPSTONE XL OP FUND II-A 99VVBMW13		17,472,157.80	19,433,666.00	23.01	1,961,508.20
11,508,948.000 STEPSTONE CAP PARTNERS IV LP 99VVBNR66		10,394,356.00	11,508,948.00	13.63	1,114,592.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		**64,992,024.27**	**84,465,915.31**	**100.00**	**19,473,891.04**
TOTAL ASSETS U.S. DOLLAR		**64,992,024.27**	**84,465,915.31**	**100.00**	**19,473,891.04**
TOTAL ASSETS		**64,992,024.27**	**84,465,915.31**	**100.00**	**19,473,891.04**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,119,349.470 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,119,349.47	2,119,349.47	2.87	0.00
-80,000.000 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2	0.92	-73,226.18	-73,226.18	-0.10	0.00
CASH		0.31	0.31	0.00	0.00
INTEREST RECEIVABLE		557,518.77	557,518.77	0.75	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-2,271,875.00	-2,271,875.00	-3.08	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**331,767.37**	**331,767.37**	**0.45**	**0.00**
FIXED INCOME SECURITIES					
350,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	107.96	333,516.08	377,863.50	0.51	44,347.42
150,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	116.85	147,121.82	175,273.50	0.24	28,151.68
750,000.000 AT&T INC 00206RDV1 VAR RT 07/15/2021 DD 05/19/17	100.95	756,145.78	757,140.00	1.02	994.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
375,000.000 AT&T INC 00206RHK1 4.850% 03/01/2039 DD 02/19/19	115.34	380,413.26	432,532.50	0.59	52,119.24
1,260,000.000 ABBVIE INC 144A 00287YBU2 2.950% 11/21/2026 DD 11/21/19	101.82	1,279,508.32	1,282,881.60	1.74	3,373.28
510,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAE5 3.875% 01/23/2028 DD 01/23/18	103.86	531,136.54	529,701.30	0.72	-1,435.24
525,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	103.72	512,552.61	544,503.75	0.74	31,951.14
750,000.000 AIRCASTLE LTD 00928QAQ4 4.125% 05/01/2024 DD 03/20/17	105.07	788,910.12	788,032.50	1.07	-877.62
700,000.000 ALIBABA GROUP HOLDING LTD 01609WAT9 3.400% 12/06/2027 DD 12/06/17	104.19	730,827.90	729,337.00	0.99	-1,490.90
300,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	113.66	306,352.10	340,977.00	0.46	34,624.90
350,000.000 AMAZON.COM INC 023135BJ4 4.050% 08/22/2047 DD 02/22/18	117.69	365,388.64	411,897.50	0.56	46,508.86
300,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	100.84	300,000.00	302,511.00	0.41	2,511.00
120,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	158.16	185,952.72	189,790.80	0.26	3,838.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	118.12	570,072.04	590,610.00	0.80	20,537.96
288,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	100.32	285,024.84	288,921.60	0.39	3,896.76
200,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	111.39	198,908.00	222,782.00	0.30	23,874.00
300,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	109.06	310,940.30	327,183.00	0.44	16,242.70
600,000.000 BANK OF AMERICA CORP 06051GHS1 VAR RT 03/15/2050 DD 03/15/19	120.56	717,428.92	723,330.00	0.98	5,901.08
300,000.000 BECTON DICKINSON AND CO 075887BW8 3.700% 06/06/2027 DD 06/06/17	106.42	317,025.66	319,260.00	0.43	2,234.34
450,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	140.50	619,313.92	632,241.00	0.86	12,927.08
300,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CC0 4.125% 06/15/2039 DD 05/16/19	115.43	321,978.27	346,275.00	0.47	24,296.73
250,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CD8 4.250% 10/26/2049 DD 05/16/19	118.73	266,474.69	296,820.00	0.40	30,345.31
200,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	101.22	199,959.03	202,438.00	0.27	2,478.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 BROADCOM INC 144A 11135FAE1 4.250% 04/15/2026 DD 04/05/19	106.22	172,872.99	185,879.75	0.25	13,006.76
1,320,000.000 CIT GROUP INC 125581GW2 5.250% 03/07/2025 DD 03/09/18	110.00	1,453,528.25	1,452,000.00	1.97	-1,528.25
250,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	257,734.28	257,187.50	0.35	-546.78
300,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	110.12	310,976.88	330,354.00	0.45	19,377.12
700,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	103.73	653,522.81	726,117.00	0.98	72,594.19
400,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	106.61	403,548.71	426,456.00	0.58	22,907.29
930,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	105.29	930,000.00	979,197.00	1.33	49,197.00
1,450,000.000 CITIGROUP INC 172967ME8 VAR RT 03/20/2030 DD 03/20/19	109.48	1,514,653.14	1,587,474.50	2.15	72,821.36
250,000.000 COMCAST CORP 20030NCE9 3.999% 11/01/2049 DD 10/19/17	110.89	261,233.93	277,235.00	0.38	16,001.07
175,000.000 CONOCOPHILLIPS CO 20826FAR7 5.950% 03/15/2046 DD 03/08/16	143.14	221,885.92	250,498.50	0.34	28,612.58

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
206,000.000 CONTINENTAL RESOURCES INC/OK 212015AH4 5.000% 09/15/2022 DD 03/08/12	100.72	206,041.35	207,477.02	0.28	1,435.67
680,000.000 CREDIT SUISSE AG 144A 22546DAA4 6.500% 08/08/2023 DD 08/08/13	111.38	757,708.81	757,350.00	1.03	-358.81
150,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	101.24	149,930.69	151,854.00	0.21	1,923.31
1,250,000.000 DAVITA 8/19 DELAYED DRAW TLA 23918VAW4	99.56	1,246,900.75	1,244,537.50	1.68	-2,363.25
730,000.000 DELL INTERNATIONAL LLC / 144A 24703DAY7 4.000% 07/15/2024 DD 03/20/19	104.77	766,152.48	764,835.60	1.04	-1,316.88
1,280,000.000 DELTA AIR LINES INC 247361ZU5 2.900% 10/28/2024 DD 10/28/19	100.04	1,272,548.48	1,280,550.40	1.73	8,001.92
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	315,006.11	345,360.00	0.47	30,353.89
480,000.000 DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19	116.25	534,665.43	557,995.20	0.76	23,329.77
250,000.000 DOW CHEMICAL CO/THE 260543CR2 5.550% 11/30/2048 DD 05/30/19	125.00	282,048.17	312,497.50	0.42	30,449.33
325,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	100.49	313,820.17	326,582.75	0.44	12,762.58

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Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450,000.000 DUKE ENERGY CORP 26441CBF1 4.200% 06/15/2049 DD 06/07/19	110.57	457,733.87	497,574.00	0.67	39,840.13
510,000.000 ENERGY TRANSFER OPERATING LP 29273RBD0 4.050% 03/15/2025 DD 03/12/15	105.14	533,390.52	536,203.80	0.73	2,813.28
360,000.000 ENERGY TRANSFER OPERATING LP 29278NAF0 4.950% 06/15/2028 DD 06/08/18	109.58	391,785.57	394,495.20	0.53	2,709.63
700,000.000 ENERGY TRANSFER OPERATING LP 29278NAN3 5.500% 06/01/2027 DD 12/01/18	112.43	779,249.83	786,982.00	1.07	7,732.17
175,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	115.71	183,616.69	202,489.00	0.27	18,872.31
1,510,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	1,630,534.94	1,639,905.30	2.22	9,370.36
325,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	103.41	327,209.34	336,085.75	0.45	8,876.41
200,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.45	203,477.33	206,898.00	0.28	3,420.67
900,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	96.98	899,700.03	872,775.00	1.18	-26,925.03
300,000.000 FOX CORP 144A 35137LAC9 4.709% 01/25/2029 DD 01/25/19	114.04	334,271.30	342,114.00	0.46	7,842.70

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Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBR6 VAR RT 01/14/2022 DD 01/17/17	101.01	252,022.57	252,517.50	0.34	494.93
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCG9 3.850% 01/05/2028 DD 01/05/18	102.04	249,523.29	255,090.00	0.35	5,566.71
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	121.54	5,808.33	6,076.85	0.01	268.52
1,000,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	138.91	1,305,382.75	1,389,130.00	1.88	83,747.25
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWM2 VAR RT 07/24/2023 DD 07/24/17	101.81	300,166.88	305,415.00	0.41	5,248.12
510,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXD1 VAR RT 05/15/2026 DD 05/17/18	101.04	515,662.24	515,304.00	0.70	-358.24
350,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	368,120.56	382,609.50	0.52	14,488.94
910,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	111.89	1,017,412.28	1,018,208.10	1.38	795.82
300,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	107.85	305,235.97	323,547.00	0.44	18,311.03
400,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	104.50	415,918.57	418,000.00	0.57	2,081.43

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	101.93	199,994.54	203,864.00	0.28	3,869.46
300,000.000 INTERNATIONAL BUSINESS MACHINE 459200KC4 4.250% 05/15/2049 DD 05/15/19	114.45	306,857.98	343,338.00	0.46	36,480.02
1,060,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	127.29	1,206,600.19	1,349,231.60	1.83	142,631.41
125,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	110.69	125,000.00	138,366.25	0.19	13,366.25
300,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	112.55	300,000.00	337,644.00	0.46	37,644.00
300,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	110.47	299,316.10	331,398.00	0.45	32,081.90
250,000.000 KINDER MORGAN INC/DE 49456BAF8 4.300% 06/01/2025 DD 11/26/14	108.50	266,075.64	271,247.50	0.37	5,171.86
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	100.68	284,103.96	302,049.00	0.41	17,945.04
1,342,914.860 LFS 2019A LLC A A 144A 50201NAA9 5.250% 05/15/2031 DD 05/30/19	100.00	1,342,914.86	1,342,914.86	1.82	0.00
1,170,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	105.75	1,246,178.64	1,237,275.00	1.67	-8,903.64

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Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
375,000.000 LOWE'S COS INC 548661DS3 4.550% 04/05/2049 DD 04/05/19	118.07	378,125.97	442,755.00	0.60	64,629.03
360,000.000 MARATHON PETROLEUM CORP 56585ABC5 5.125% 12/15/2026 DD 12/15/18	113.28	389,371.33	407,822.40	0.55	18,451.07
300,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	113.71	298,598.82	341,121.00	0.46	42,522.18
147,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	137.37	187,676.79	201,933.90	0.27	14,257.11
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	106.24	300,000.00	318,711.00	0.43	18,711.00
620,000.000 MIZUHO FINANCIAL GROUP CA 144A 60688UAB2 4.600% 03/27/2024 DD 03/27/14	106.87	663,519.53	662,575.40	0.90	-944.13
700,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	106.33	705,283.01	744,317.00	1.01	39,033.99
490,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	119.93	516,726.97	587,647.20	0.80	70,920.23
1,025,000.000 MOUNTAIN VIEW CLO X 2A B1 144A 62432PAL6 VAR RT 01/15/2033 DD 01/24/20	100.00	1,025,000.00	1,025,000.00	1.39	0.00
375,000.000 NATIONAL AUSTRALIA BANK L 144A 632525AS0 VAR RT 08/02/2034 DD 08/02/19	103.94	375,089.84	389,771.25	0.53	14,681.41

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
260,000.000 NORFOLK SOUTHERN CORP 655844BQ0 4.450% 06/15/2045 DD 06/02/15	115.43	271,333.34	300,118.00	0.41	28,784.66
300,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	107.75	293,777.96	323,247.00	0.44	29,469.04
200,000.000 OCCIDENTAL PETROLEUM CORP 674599DC6 5.550% 03/15/2026 DD 09/15/19	113.41	227,158.64	226,822.00	0.31	-336.64
250,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	111.88	260,091.08	279,692.50	0.38	19,601.42
250,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	137.13	311,990.00	342,825.00	0.46	30,835.00
200,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	117.44	217,091.99	234,882.00	0.32	17,790.01
475,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	107.69	487,527.73	511,503.75	0.69	23,976.02
330,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	103.32	337,354.56	340,939.50	0.46	3,584.94
200,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	113.96	202,375.82	227,922.00	0.31	25,546.18
1,150,000.000 SPIRIT AEROSYSTEMS INC 85205TAK6 4.600% 06/15/2028 DD 05/30/18	105.54	1,256,938.83	1,213,687.00	1.64	-43,251.83

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
320,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	103.47	318,671.70	331,088.00	0.45	12,416.30
1,290,000.000 SYNCHRONY FINANCIAL 87165BAG8 4.500% 07/23/2025 DD 07/23/15	107.90	1,386,098.55	1,391,922.90	1.88	5,824.35
797,351.502 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	137.29	1,040,294.62	1,094,683.88	1.48	54,389.26
1,213,180.640 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	130.70	1,470,321.41	1,585,614.96	2.15	115,293.55
3,069,092.945 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	103.86	2,966,960.85	3,187,498.55	4.31	220,537.70
2,512,716.250 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	101.13	2,361,393.38	2,541,034.56	3.44	179,641.18
2,054,407.603 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	103.70	2,007,238.71	2,130,441.23	2.88	123,202.52
1,699,621.300 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	109.97	1,725,645.68	1,869,022.55	2.53	143,376.87
1,730,134.225 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	107.15	1,732,595.55	1,853,908.03	2.51	121,312.48
2,488,771.355 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	110.65	2,456,685.98	2,753,750.84	3.73	297,064.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700,000.000 U S TREASURY BOND 912810SC3 3.125% 05/15/2048 DD 05/15/18	115.44	704,916.96	808,066.00	1.09	103,149.04
828,322.200 US TREAS-CPI INFLAT 912810SG4 1.000% 02/15/2049 DD 02/15/19	111.12	856,103.77	920,390.21	1.25	64,286.44
430,000.000 U S TREASURY BOND 912810SH2 2.875% 05/15/2049 DD 05/15/19	110.52	506,339.34	475,236.00	0.64	-31,103.34
125,000.000 U S TREASURY BOND 912810SJ8 2.250% 08/15/2049 DD 08/15/19	97.28	122,137.73	121,601.25	0.16	-536.48
380,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	119.89	419,283.05	455,589.60	0.62	36,306.55
200,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	115.78	209,561.29	231,558.00	0.31	21,996.71
315,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	107.64	311,249.40	339,059.70	0.46	27,810.30
260,000.000 VERIZON COMMUNICATIONS INC 92343VCZ5 4.672% 03/15/2055 DD 03/13/15	123.56	271,823.15	321,250.80	0.43	49,427.65
200,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	112.04	200,962.24	224,082.00	0.30	23,119.76
1,260,000.000 VISTRA OPERATIONS CO LLC 144A 92840VAD4 3.550% 07/15/2024 DD 06/11/19	101.30	1,275,844.35	1,276,405.20	1.73	560.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

FIRST PRINCIPLES PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	104.24	229,828.61	234,540.00	0.32	4,711.39
240,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	101.74	240,005.31	244,185.60	0.33	4,180.29
250,000.000 WELLS FARGO & CO 949746SH5 3.000% 10/23/2026 DD 10/25/16	102.49	246,433.56	256,225.00	0.35	9,791.44
-1,535,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.00	49,580.50	23.00	0.00	-49,557.50
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	0.00	0.00	0.00	0.00	0.00
3,000,000.000 IRS_R US0003M P 6.75% 99QACLUZ3 VAR RT 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	0.00	79,500.00	122.00	0.00	-79,378.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**70,397,503.58**	**73,543,082.74**	**99.55**	**3,145,579.16**
TOTAL ASSETS U.S. DOLLAR		**70,729,270.95**	**73,874,850.11**	**100.00**	**3,145,579.16**
TOTAL ASSETS		**70,729,270.95**	**73,874,850.11**	**100.00**	**3,145,579.16**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

MARATHON EAFE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
EQUITY					
13,526.828 MARATHON EAFE 99VVA3995	1,852.03	19,619,150.57	25,052,068.39	100.00	5,432,917.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
INTEREST RECEIVABLE		9,273.85	9,400.83	0.01	126.98
FFX CONTRACTS RECEIVABLE		6,674.36	6,743.44	0.01	69.08
PAYABLE FOR FORWARD FOREIGN		-1,159,777.59	-1,170,764.26	-1.86	-10,986.67
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**-1,143,829.38**	**-1,154,619.99**	**-1.84**	**-10,790.61**
FIXED INCOME SECURITIES					
319,000.000 ARD FINANCE SA REGS ELBKDLTB8 5.000% 06/30/2027	113.13	353,260.60	360,870.50	0.57	7,609.90
200,000.000 VIVION INVESTMENTS SARL REGS ELBKLVKS9 3.000% 08/08/2024	114.48	220,447.10	228,952.28	0.36	8,505.18
150,000.000 ZIGGO BV REGS ENBYQ76G5 4.250% 01/15/2027	120.81	173,426.74	181,213.59	0.29	7,786.85
227,000.000 STANDARD INDUSTRIES INC/N 144A NABL4PZ32 2.250% 11/21/2026	115.56	249,734.05	262,318.20	0.42	12,584.15
116,000.000 PANTHER BF AGGREGATOR 2 LP NCBJ0M305 4.375% 15-MAY-2026 SECD REGS	117.66	131,515.00	136,486.12	0.22	4,971.12
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**1,128,383.49**	**1,169,840.69**	**1.86**	**41,457.20**
TOTAL ASSETS EURO CURRENCY UNIT		**-15,445.89**	**15,220.70**	**0.02**	**30,666.59**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,149,917.290 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	1,149,917.29	1,149,917.29	1.83	0.00
CASH		1,411.29	1,411.29	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		149,895.39	149,895.39	0.24	0.00
INTEREST RECEIVABLE		847,328.45	847,328.45	1.35	0.00
FFX CONTRACTS RECEIVABLE		1,159,777.59	1,159,777.59	1.84	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-194,635.23	-194,635.23	-0.31	0.00
PAYABLE FOR FORWARD FOREIGN		-6,674.36	-6,674.36	-0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**3,107,020.42**	**3,107,020.42**	**4.94**	**0.00**
CONVERTIBLE OR EXCHANGEABLE SE					
95,000.000 NEXTERA ENERGY PARTNERS L 144A 65341BAA4 1.500% 09/15/2020 DD 09/11/17	104.27	94,294.86	99,058.40	0.16	4,763.54

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 PATTERN ENERGY GROUP INC 70338PAB6 VAR RT 07/15/2020 DD 07/28/15	100.50	137,800.00	130,644.80	0.21	-7,155.20
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**232,094.86**	**229,703.20**	**0.37**	**-2,391.66**
EQUITY					
1,962.000 CLEAR CHANNEL OUTDOOR HOLDINGS 18453H106	2.86	9,319.50	5,611.32	0.01	-3,708.18
351.000 IHEARTMEDIA INC 45174J509	16.84	21,980.39	5,910.84	0.01	-16,069.55
TOTAL EQUITY U.S. DOLLAR		**31,299.89**	**11,522.16**	**0.02**	**-19,777.73**
FIXED INCOME SECURITIES					
108,030.340 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.30	108,030.34	108,354.43	0.17	324.09
86,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	101.50	86,705.69	87,290.00	0.14	584.31
93,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	103.25	92,447.68	96,022.50	0.15	3,574.82
134,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	106.50	140,262.84	142,710.00	0.23	2,447.16
26,000.000 AES CORP/VA 00130HBY0 5.125% 09/01/2027 DD 08/28/17	106.75	27,644.48	27,755.00	0.04	110.52

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
53,000.000 AES CORP/VA 00130HBZ7 4.000% 03/15/2021 DD 03/15/18	101.38	53,000.00	53,728.75	0.09	728.75
130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	92.50	128,412.82	120,250.00	0.19	-8,162.82
130,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	90.13	128,439.30	117,162.50	0.19	-11,276.80
135,000.000 ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	103.63	139,234.81	139,893.75	0.22	658.94
24,000.000 ADVANCED DRAINAGE SYSTEMS 144A 00790RAA2 5.000% 09/30/2027 DD 09/23/19	103.13	24,000.00	24,750.00	0.04	750.00
50,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	104.00	50,000.00	52,000.00	0.08	2,000.00
300,000.000 AKER BP ASA 144A 00973RAC7 5.875% 03/31/2025 DD 03/22/18	106.25	307,446.07	318,750.00	0.51	11,303.93
94,000.000 ALBERTSONS COS INC / SAFE 144A 013092AB7 5.875% 02/15/2028 DD 08/15/19	106.25	94,000.00	99,875.00	0.16	5,875.00
276,446.700 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	100.47	274,763.94	277,743.24	0.44	2,979.30
150,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	108.00	156,748.39	162,000.00	0.26	5,251.61

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
165,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	112.08	172,841.23	184,936.95	0.29	12,095.72
150,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAH5 5.875% 12/01/2027 DD 11/22/19	105.00	150,000.00	157,500.00	0.25	7,500.00
104,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AK4 4.750% 12/15/2024 DD 12/20/19	99.75	104,000.00	103,740.00	0.16	-260.00
213,000.000 ALLIANT HOLDINGS INTERMED 144A 01883LAA1 6.750% 10/15/2027 DD 10/11/19	107.10	213,000.00	228,112.35	0.36	15,112.35
53,000.000 ALLIED UNIVERSAL HOLDCO L 144A 019576AA5 6.625% 07/15/2026 DD 07/12/19	107.47	53,000.00	56,959.10	0.09	3,959.10
10,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11	103.50	10,308.60	10,350.00	0.02	41.40
240,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	104.75	239,897.12	251,400.00	0.40	11,502.88
355,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	112.63	364,891.69	399,818.75	0.64	34,927.06
200,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAC5 5.500% 01/15/2028 DD 09/27/19	102.76	200,000.00	205,510.00	0.33	5,510.00
200,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AJ3 5.875% 08/20/2026 DD 06/27/16	110.25	217,786.10	220,500.00	0.35	2,713.90

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	108.00	5,018.06	5,400.00	0.01	381.94
119,000.000 ANTERO MIDSTREAM PARTNERS 144A 03690AAD8 5.750% 03/01/2027 DD 02/25/19	87.94	119,000.00	104,646.22	0.17	-14,353.78
99,715.470 APPLIED SYSTEMS 9/17 COV-LITE 03827FAX9 TLB	100.30	100,463.63	100,017.61	0.16	-446.02
225,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAA8 6.875% 04/01/2027 DD 03/21/19	105.75	237,214.61	237,937.50	0.38	722.89
48,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAC4 6.250% 04/01/2028 DD 12/20/19	103.00	48,000.00	49,440.00	0.08	1,440.00
400,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAP5 5.250% 08/15/2027 DD 08/12/19	105.25	406,161.45	421,008.00	0.67	14,846.55
60,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAA1 10.000% 04/01/2022 DD 04/05/17	99.46	63,084.82	59,677.80	0.09	-3,407.02
160,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	79.75	158,926.27	127,600.00	0.20	-31,326.27
500,000.000 ASURION 7/17 2ND LIEN TLB2 04649VAU4	101.15	504,564.62	505,750.00	0.80	1,185.38
115,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAB7 5.125% 10/01/2023 DD 09/17/18	107.79	115,000.00	123,956.20	0.20	8,956.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
147,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAD3 5.250% 05/15/2024 DD 03/01/19	109.16	147,000.00	160,462.26	0.26	13,462.26
100,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	106.00	100,686.11	106,000.00	0.17	5,313.89
36,000.000 BAUSCH HEALTH COS INC 144A 071734AC1 5.750% 08/15/2027 DD 03/08/19	108.50	36,000.00	39,060.00	0.06	3,060.00
169,000.000 BAUSCH HEALTH COS INC 144A 071734AF4 7.250% 05/30/2029 DD 05/23/19	114.25	171,594.65	193,082.50	0.31	21,487.85
35,000.000 BERRY GLOBAL INC 144A 08576PAA9 4.500% 02/15/2026 DD 01/26/18	102.72	33,390.15	35,952.00	0.06	2,561.85
11,000.000 BERRY PETROLEUM CO LLC 144A 08580BAA4 7.000% 02/15/2026 DD 02/08/18	92.63	11,066.62	10,188.75	0.02	-877.87
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	98.00	100,574.41	98,000.00	0.16	-2,574.41
39,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	102.55	39,340.69	39,994.50	0.06	653.81
121,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14	99.97	117,844.55	120,963.70	0.19	3,119.15
95,000.000 BOMBARDIER INC 144A 097751BT7 7.875% 04/15/2027 DD 03/07/19	102.88	94,340.04	97,731.25	0.16	3,391.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
141,000.000 BROOKFIELD PROPERTY REIT 144A 11284DAA3 5.750% 05/15/2026 DD 05/01/19	105.50	141,000.00	148,755.00	0.24	7,755.00
150,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	104.00	151,426.57	156,000.00	0.25	4,573.43
152,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAM9 6.750% 06/01/2027 DD 05/30/19	109.63	162,584.08	166,630.00	0.26	4,045.92
240,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	105.13	248,165.58	252,300.00	0.40	4,134.42
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	103.38	266,699.03	268,775.00	0.43	2,075.97
260,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	105.38	268,395.07	273,975.00	0.44	5,579.93
200,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	105.50	199,804.75	211,000.00	0.34	11,195.25
215,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	104.93	208,604.59	225,603.80	0.36	16,999.21
54,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCB7 5.375% 06/01/2029 DD 05/23/19	107.00	55,038.52	57,780.00	0.09	2,741.48
170,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCD3 4.750% 03/01/2030 DD 10/01/19	101.80	170,899.28	173,065.10	0.28	2,165.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
140,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	105.63	143,382.20	147,875.00	0.24	4,492.80
47,000.000 CDK GLOBAL INC 144A 12508EAJ0 5.250% 05/15/2029 DD 05/15/19	107.25	47,000.00	50,407.50	0.08	3,407.50
185,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	118.00	189,198.47	218,300.00	0.35	29,101.53
200,000.000 CSC HOLDINGS LLC 144A 126307AU1 5.500% 05/15/2026 DD 05/15/18	105.87	207,449.06	211,748.00	0.34	4,298.94
345,000.000 CSC HOLDINGS LLC 144A 126307BA4 5.750% 01/15/2030 DD 07/10/19	106.75	350,678.91	368,287.50	0.59	17,608.59
195,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	103.50	195,053.92	201,825.00	0.32	6,771.08
222,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	101.25	224,006.88	224,775.00	0.36	768.12
500,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	107.75	497,850.38	538,750.00	0.86	40,899.62
140,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13	102.00	139,733.84	142,800.00	0.23	3,066.16
149,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	102.63	148,166.07	152,911.25	0.24	4,745.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
70,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	104.13	70,000.00	72,887.50	0.12	2,887.50
104,000.000 CALPINE CORP 144A 131347CM6 4.500% 02/15/2028 DD 12/20/19	100.89	104,000.00	104,922.48	0.17	922.48
187,000.000 CALPINE CORP 144A 131347CN4 5.125% 03/15/2028 DD 12/27/19	102.07	187,000.00	190,870.90	0.30	3,870.90
280,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	103.50	283,850.91	289,800.00	0.46	5,949.09
60,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAE8 5.000% 07/15/2027 DD 06/27/19	104.75	60,774.20	62,850.00	0.10	2,075.80
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	102.00	50,371.68	51,000.00	0.08	628.32
360,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	103.87	367,432.55	373,942.80	0.59	6,510.25
98,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	97,182.99	100,817.50	0.16	3,634.51
172,000.000 CENTENE CORP 144A 15135BAS0 4.625% 12/15/2029 DD 12/06/19	105.14	172,000.00	180,832.20	0.29	8,832.20
210,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	106.13	210,000.00	222,862.50	0.35	12,862.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
240,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	98.25	243,037.50	235,800.00	0.37	-7,237.50
150,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAC4 6.875% 04/01/2027 DD 03/15/19	104.00	150,268.49	156,000.00	0.25	5,731.51
175,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	103.50	173,846.10	181,125.00	0.29	7,278.90
56,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13	111.63	57,864.72	62,510.00	0.10	4,645.28
175,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	106.26	175,000.00	185,946.25	0.30	10,946.25
8,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	112.75	8,205.52	9,020.00	0.01	814.48
30,636.620 CENTURYLINK 5/17 COV-LITE TLB 15670BAB8	100.35	30,278.77	30,743.85	0.05	465.08
40,000.000 COLFAX CORP 144A 15723RAA2 6.000% 02/15/2024 DD 02/05/19	106.25	40,000.00	42,500.00	0.07	2,500.00
65,000.000 COLFAX CORP 144A 15723RAC8 6.375% 02/15/2026 DD 02/05/19	109.00	65,535.37	70,850.00	0.11	5,314.63
155,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	107.50	156,713.59	166,625.00	0.26	9,911.41

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
48,000.000 CHARLES RIVER LABORATORIE 144A 159864AE7 4.250% 05/01/2028 DD 10/23/19	101.88	48,000.00	48,900.00	0.08	900.00
105,000.000 CHENIERE ENERGY PARTNERS LP 16411QAB7 5.250% 10/01/2025 DD 04/01/18	104.21	105,000.00	109,419.45	0.17	4,419.45
100,000.000 CHENIERE ENERGY PARTNERS LP 16411QAD3 5.625% 10/01/2026 DD 04/01/19	105.75	100,000.00	105,750.00	0.17	5,750.00
212,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAE1 4.500% 10/01/2029 DD 09/12/19	102.76	213,786.19	217,851.20	0.35	4,065.01
153,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	112.45	160,814.96	172,042.38	0.27	11,227.42
180,000.000 CHESAPEAKE ENERGY 12/19 LAST O 16516FAH2 0.000% 12/31/2022 DD 12/04/19	102.83	178,973.20	185,099.40	0.29	6,126.20
70,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	101.63	69,645.01	71,137.50	0.11	1,492.49
114,000.000 CITGO HOLDING INC 144A 17302WAB4 9.250% 08/01/2024 DD 08/01/19	107.25	114,000.00	122,265.00	0.19	8,265.00
150,000.000 CLEAN HARBORS INC 144A 184496AP2 5.125% 07/15/2029 DD 07/02/19	107.26	154,008.78	160,890.00	0.26	6,881.22
20,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18451QAN8 9.250% 02/15/2024 DD 02/12/19	110.75	20,000.00	22,150.00	0.04	2,150.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
121,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18453HAA4 5.125% 08/15/2027 DD 08/23/19	104.13	121,000.00	125,997.30	0.20	4,997.30
103,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	105.00	109,510.87	108,150.00	0.17	-1,360.87
81,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	100.11	82,146.08	81,091.53	0.13	-1,054.55
92,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	94.00	92,274.58	86,480.00	0.14	-5,794.58
159,000.000 COMMSCOPE INC 144A 20338QAA1 8.250% 03/01/2027 DD 02/19/19	105.25	162,207.98	167,347.50	0.27	5,139.52
98,000.000 COMPASS MINERALS INTERNAT 144A 20451NAG6 6.750% 12/01/2027 DD 11/26/19	106.25	98,000.00	104,125.00	0.17	6,125.00
236,000.000 CONNECT FINCO SARL / CONN 144A 20752TAA2 6.750% 10/01/2026 DD 10/07/19	106.50	237,207.44	251,340.00	0.40	14,132.56
250,000.000 CONSTELLIUM SE 144A 210383AG0 5.875% 02/15/2026 DD 11/09/17	105.75	254,970.23	264,375.00	0.42	9,404.77
172,000.000 CORE & MAIN HOLDINGS LP 144A 21871MAA1 8.625% 09/15/2024 DD 09/16/19	104.00	171,530.63	178,880.00	0.28	7,349.37
140,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	102.88	140,333.84	144,025.00	0.23	3,691.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
230,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	105.50	231,663.95	242,650.00	0.39	10,986.05
94,000.000 CRESTWOOD MIDSTREAM PARTN 144A 226373AQ1 5.625% 05/01/2027 DD 04/15/19	101.38	94,000.00	95,292.50	0.15	1,292.50
220,000.000 CROWN AMERICAS LLC / CROWN AME 228187AB6 4.750% 02/01/2026 DD 02/01/19	105.63	221,380.49	232,375.00	0.37	10,994.51
55,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	104.88	50,603.91	57,681.25	0.09	7,077.34
239,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	102.00	238,940.28	243,780.00	0.39	4,839.72
55,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	101.50	55,000.00	55,825.00	0.09	825.00
205,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	104.99	207,752.65	215,237.70	0.34	7,485.05
230,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	249,973.42	264,776.00	0.42	14,802.58
183,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAA4 5.375% 08/15/2026 DD 08/02/19	101.16	183,000.00	185,113.65	0.29	2,113.65
183,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAC0 6.625% 08/15/2027 DD 08/02/19	97.25	183,937.48	177,967.50	0.28	-5,969.98

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
197,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	104.99	203,443.86	206,834.24	0.33	3,390.38
40,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	106.00	40,407.24	42,400.00	0.07	1,992.76
24,000.000 DISH DBS CORP 25470XAY1 7.750% 07/01/2026 DD 06/13/16	105.94	23,583.48	25,425.36	0.04	1,841.88
200,000.000 DRAX FINCO PLC 144A 26151AAA7 6.625% 11/01/2025 DD 04/26/18	106.25	206,670.59	212,500.00	0.34	5,829.41
100,000.000 VISTRA ENERGY CORP 26817RAB4 5.875% 06/01/2023 DD 12/01/13	102.30	99,310.38	102,304.00	0.16	2,993.62
325,000.000 VISTRA ENERGY CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	107.00	338,536.26	347,750.00	0.55	9,213.74
195,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	99.75	205,604.10	194,512.50	0.31	-11,091.60
75,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	100.02	74,694.36	75,013.50	0.12	319.14
87,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	71.50	76,850.18	62,205.00	0.10	-14,645.18
119,000.000 ESH HOSPITALITY INC 144A 26907YAB0 4.625% 10/01/2027 DD 09/18/19	101.25	119,000.00	120,487.50	0.19	1,487.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,000.000 EAGLE HOLDING CO II LLC 144A 26959XAA1 7.625% 05/15/2022 DD 05/11/17	101.57	17,683.76	18,283.32	0.03	599.56
202,000.000 EAGLE HOLDING CO II LLC 144A 26959XAC7 7.750% 05/15/2022 DD 05/14/19	101.54	200,375.12	205,106.76	0.33	4,731.64
205,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	105.00	213,972.99	215,250.00	0.34	1,277.01
48,000.000 ELDORADO GOLD CORP 144A 284902AE3 9.500% 06/01/2024 DD 06/05/19	107.75	47,130.42	51,720.00	0.08	4,589.58
210,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	103.25	208,053.10	216,825.00	0.34	8,771.90
50,000.000 ENCOMPASS HEALTH CORP 29261AAA8 4.500% 02/01/2028 DD 09/18/19	103.63	50,000.00	51,812.50	0.08	1,812.50
60,000.000 ENCOMPASS HEALTH CORP 29261AAB6 4.750% 02/01/2030 DD 09/18/19	103.75	60,000.00	62,250.00	0.10	2,250.00
96,000.000 ENERGIZER HOLDINGS INC 144A 29272WAA7 6.375% 07/15/2026 DD 07/06/18	106.50	97,870.91	102,240.00	0.16	4,369.09
134,000.000 ENERGIZER HOLDINGS INC 144A 29272WAB5 7.750% 01/15/2027 DD 01/28/19	111.76	140,584.00	149,751.70	0.24	9,167.70
195,000.000 ENERGY TRANSFER OPERATING LP 29278NAM5 5.875% 01/15/2024 DD 01/15/19	110.71	212,322.88	215,892.30	0.34	3,569.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
81,000.000 ENLINK MIDSTREAM LLC 29336TAA8 5.375% 06/01/2029 DD 04/09/19	94.00	81,191.22	76,140.00	0.12	-5,051.22
129,796.540 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	85.05	108,498.24	110,391.96	0.18	1,893.72
149,000.000 ENVIVA PARTNERS LP / ENVI 144A 29413XAD9 6.500% 01/15/2026 DD 12/09/19	107.06	149,000.00	159,523.87	0.25	10,523.87
130,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	136,923.88	141,183.90	0.22	4,260.02
45,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	62.50	38,996.13	28,125.00	0.04	-10,871.13
136,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	60.00	132,184.91	81,600.00	0.13	-50,584.91
200,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	103.53	198,030.59	207,056.00	0.33	9,025.41
94,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	100.73	95,330.40	94,687.14	0.15	-643.26
107,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	103.50	98,128.81	110,745.00	0.18	12,616.19
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	105.37	150,000.00	158,050.50	0.25	8,050.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
235,000.000 GEMS MENASA CAYMAN LTD / 144A 36166LAA5 7.125% 07/31/2026 DD 08/08/19	105.25	238,489.03	247,337.50	0.39	8,848.47
125,000.000 GFL ENVIRONMENTAL INC 144A 36168QAD6 5.375% 03/01/2023 DD 02/26/18	103.00	125,000.00	128,750.00	0.20	3,750.00
257,000.000 GFL ENVIRONMENTAL INC 144A 36168QAE4 8.500% 05/01/2027 DD 04/23/19	110.00	262,130.51	282,700.00	0.45	20,569.49
325,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	110.54	349,417.44	359,255.00	0.57	9,837.56
90,000.000 GLP CAPITAL LP / GLP FINANCING 361841AK5 5.750% 06/01/2028 DD 05/21/18	113.54	90,000.00	102,186.00	0.16	12,186.00
132,000.000 GW B-CR SECURITY CORP 144A 36257BAA7 9.500% 11/01/2027 DD 10/30/19	106.75	135,700.25	140,910.00	0.22	5,209.75
195,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	102.25	203,043.75	199,387.50	0.32	-3,656.25
111,000.000 GO DADDY OPERATING CO LLC 144A 38016LAA3 5.250% 12/01/2027 DD 06/04/19	105.25	112,024.89	116,827.50	0.19	4,802.61
49,000.000 GOLDEN ENTERTAINMENT INC 144A 381013AA9 7.625% 04/15/2026 DD 04/15/19	106.00	49,000.00	51,940.00	0.08	2,940.00
72,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	106.94	72,000.00	76,995.36	0.12	4,995.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
128,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	103.50	127,069.53	132,480.00	0.21	5,410.47
130,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	110.50	139,702.75	143,650.00	0.23	3,947.25
290,531.430 GRAFTECH 2/18 COV-LITE TLB 38431EAB4 0.000% 02/12/2025 DD 01/23/18	99.63	289,099.43	289,441.94	0.46	342.51
49,000.000 GRANITE US HOLDINGS CORP 144A 38748YAA0 11.000% 10/01/2027 DD 09/30/19	101.25	47,164.60	49,612.50	0.08	2,447.90
254,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	89.38	257,153.78	227,012.50	0.36	-30,141.28
186,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	103.75	188,674.56	192,975.00	0.31	4,300.44
49,000.000 GTCR AP FINANCE INC 144A 40060QAA3 8.000% 05/15/2027 DD 05/13/19	104.00	49,000.00	50,960.00	0.08	1,960.00
55,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	55,262.66	60,124.35	0.10	4,861.69
260,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	113.71	274,277.49	295,653.80	0.47	21,376.31
100,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	114.95	100,000.00	114,950.00	0.18	14,950.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
91,000.000 HCA INC 404119BW8 5.875% 02/01/2029 DD 01/30/19	115.63	91,000.00	105,218.75	0.17	14,218.75
150,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12	110.52	157,232.76	165,774.00	0.26	8,541.24
280,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	113.96	279,688.14	319,088.00	0.51	39,399.86
143,187.500 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	100.22	143,703.07	143,505.38	0.23	-197.69
67,000.000 HILLMAN GROUP INC/THE 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	93.00	62,985.90	62,310.00	0.10	-675.90
93,000.000 HECLA MINING CO 422704AD8 6.875% 05/01/2021 DD 11/01/13	99.68	91,299.42	92,697.75	0.15	1,398.33
45,000.000 HEXION INC 144A 42829LAF1 7.875% 07/15/2027 DD 07/01/19	104.00	45,195.41	46,797.75	0.07	1,602.34
10,000.000 HILCORP ENERGY I LP / HIL 144A 431318AQ7 5.750% 10/01/2025 DD 06/04/15	97.50	9,552.66	9,750.40	0.02	197.74
190,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	95.00	181,400.66	180,500.00	0.29	-900.66
57,561.700 HILLMAN 5/18 COV-LITE TLB 43162TAK6	98.20	56,189.78	56,525.59	0.09	335.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	50,000.00	52,125.00	0.08	2,125.00
10,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	103.25	10,094.16	10,325.00	0.02	230.84
195,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	105.75	194,529.64	206,212.50	0.33	11,682.86
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	106.85	137,371.77	138,898.50	0.22	1,526.73
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	109.75	135,165.82	142,675.00	0.23	7,509.18
130,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	111.00	139,265.35	144,300.00	0.23	5,034.65
124,000.000 GFL ENVIRONMENTAL INC 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	105.64	126,714.28	130,993.60	0.21	4,279.32
48,000.000 IAA INC 144A 449253AB9 5.500% 06/15/2027 DD 06/06/19	106.25	48,000.00	51,000.00	0.08	3,000.00
190,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BQ9 6.375% 12/15/2025 DD 12/06/17	104.88	192,535.48	199,262.50	0.32	6,727.02
144,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	106.50	144,000.00	153,360.00	0.24	9,360.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
157,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BX4 5.250% 05/15/2027 DD 12/12/19	102.26	157,000.00	160,552.91	0.26	3,552.91
8,068.000 IHEARTCOMMUNICATIONS INC 45174HBC0 6.375% 05/01/2026 DD 05/01/19	108.50	8,385.43	8,753.78	0.01	368.35
68,925.000 IHEARTCOMMUNICATIONS INC 45174HBD8 8.375% 05/01/2027 DD 05/01/19	110.50	71,826.96	76,162.13	0.12	4,335.17
34,159.120 CLEAR CHANNEL 4/19 EXIT TL 45175AAB7	100.71	34,159.12	34,400.97	0.05	241.85
121,269.790 INFOR (LAWSON) 2/17 (USD) B6 45672LAE5 TLB	100.39	121,650.11	121,746.38	0.19	96.27
95,000.000 INFRABUILD AUSTRALIA PTY 144A 45682RAA8 12.000% 10/01/2024 DD 10/03/19	103.08	95,000.00	97,924.10	0.16	2,924.10
250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 01/15/14	101.25	245,393.62	253,125.00	0.40	7,731.38
220,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	85.90	197,917.91	188,988.80	0.30	-8,929.11
50,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	91.08	50,675.98	45,541.50	0.07	-5,134.48
289,000.000 JBS USA LUX SA / JBS USA 144A 46590XAB2 5.500% 01/15/2030 DD 08/06/19	107.41	296,330.69	310,414.90	0.49	14,084.21

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
210,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	106.00	217,039.51	222,600.00	0.35	5,560.49
14,000.000 JACK OHIO FINANCE LLC / J 144A 46647DAB9 10.250% 11/15/2022 DD 11/08/16	105.55	14,654.43	14,777.00	0.02	122.57
43,000.000 JAGGED PEAK ENERGY LLC 47009LAC9 5.875% 05/01/2026 DD 11/01/18	103.25	42,207.32	44,396.64	0.07	2,189.32
185,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	103.22	189,571.98	190,955.15	0.30	1,383.17
235,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	104.00	240,309.94	244,400.00	0.39	4,090.06
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	103.63	125,000.00	129,531.25	0.21	4,531.25
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	105.25	25,000.00	26,312.50	0.04	1,312.50
176,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	102.88	181,521.16	181,060.00	0.29	-461.16
35,000.000 KORN FERRY 144A 50067PAA7 4.625% 12/15/2027 DD 12/16/19	100.50	35,000.00	35,175.00	0.06	175.00
302,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	107.63	320,528.39	325,027.50	0.52	4,499.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
70,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.63	69,075.44	71,137.50	0.11	2,062.06
195,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	104.00	199,314.90	202,800.00	0.32	3,485.10
223,000.000 REGIONALCARE HOSPITAL PAR 144A 53219LAR0 9.750% 12/01/2026 DD 11/16/18	113.00	238,940.89	251,990.00	0.40	13,049.11
49,000.000 LITHIA MOTORS INC 144A 536797AE3 4.625% 12/15/2027 DD 12/09/19	102.79	49,000.00	50,365.14	0.08	1,365.14
98,000.000 LIVE NATION ENTERTAINMENT 144A 538034AR0 4.750% 10/15/2027 DD 10/17/19	103.50	98,000.00	101,430.00	0.16	3,430.00
105,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.50	102,356.93	95,025.00	0.15	-7,331.93
130,000.000 MGM RESORTS INTERNATIONAL 552953CC3 6.000% 03/15/2023 DD 11/25/14	109.75	135,054.33	142,675.00	0.23	7,620.67
115,000.000 MGM RESORTS INTERNATIONAL 552953CE9 5.750% 06/15/2025 DD 06/18/18	112.00	115,000.00	128,800.00	0.20	13,800.00
224,000.000 MGM GROWTH PROPERTIES OPE 144A 55303XAG0 5.750% 02/01/2027 DD 01/25/19	111.50	227,726.42	249,760.00	0.40	22,033.58
504,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	96.75	514,709.95	487,620.00	0.78	-27,089.95

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Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	104.88	175,918.50	183,531.25	0.29	7,612.75
38,000.000 MTS SYSTEMS CORP 144A 553777AA1 5.750% 08/15/2027 DD 07/16/19	104.50	38,233.57	39,710.00	0.06	1,476.43
201,000.000 MASONITE INTERNATIONAL CO 144A 575385AD1 5.375% 02/01/2028 DD 07/25/19	105.63	205,150.60	212,306.25	0.34	7,155.65
175,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	100.25	175,000.00	175,437.50	0.28	437.50
72,000.000 MATTEL INC 144A 577081BB7 6.750% 12/31/2025 DD 12/20/17	107.48	73,395.16	77,385.60	0.12	3,990.44
39,000.000 MATTEL INC 144A 577081BD3 5.875% 12/15/2027 DD 11/20/19	105.38	38,692.72	41,096.25	0.07	2,403.53
400,000.000 MERLIN ENTERTAINMENTS LTD 144A 59010QAB2 5.750% 06/15/2026 DD 05/09/18	109.50	407,904.69	438,000.00	0.70	30,095.31
49,000.000 MOOG INC 144A 615394AM5 4.250% 12/15/2027 DD 12/13/19	101.76	49,000.00	49,862.40	0.08	862.40
105,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	76.00	105,811.58	79,800.00	0.13	-26,011.58
110,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	104.60	110,000.00	115,054.50	0.18	5,054.50

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Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
190,000.000 MURPHY OIL USA INC 626738AD0 .81325% 05/01/2027 DD 04/25/17	107.25	200,337.01	203,775.00	0.32	3,437.99
69,000.000 MURPHY OIL USA INC 626738AE8 4.750% 09/15/2029 DD 09/13/19	105.61	69,146.37	72,868.83	0.12	3,722.46
10,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	103.87	10,000.00	10,387.30	0.02	387.30
165,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	109.25	174,043.80	180,262.50	0.29	6,218.70
95,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	108.50	95,000.00	103,075.00	0.16	8,075.00
60,000.000 NRG ENERGY INC 144A 629377CH3 5.250% 06/15/2029 DD 05/14/19	108.13	60,000.00	64,875.00	0.10	4,875.00
257,057.500 NATIONAL MENTOR/CIVITAS 3/19 63689EAJ4 TLB	100.70	257,372.71	258,856.90	0.41	1,484.19
16,000.000 NATIONAL MENTOR/CIVITAS 3/19 63689EAK1 TLC	100.70	16,017.48	16,112.00	0.03	94.52
198,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	101.88	198,000.00	201,712.50	0.32	3,712.50
50,000.000 NAVIENT CORP 63938CAA6 5.000% 10/26/2020 DD 11/06/14	101.47	50,000.00	50,735.00	0.08	735.00

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Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	113.00	74,940.65	84,752.25	0.13	9,811.60
200,000.000 CSC HOLDINGS LLC 144A 64072TAA3 10.875% 10/15/2025 DD 10/09/15	111.75	200,000.00	223,500.00	0.36	23,500.00
75,810.000 CABLEVISION SYSTEMS/ALTICE USA 64072UAK8 0.000% 12/31/2022 DD 09/18/19	100.33	75,156.76	76,062.45	0.12	905.69
600,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	99.94	590,440.10	599,628.00	0.95	9,187.90
195,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	111.50	209,414.38	217,425.00	0.35	8,010.62
115,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	103.87	115,000.00	119,450.50	0.19	4,450.50
145,000.000 NETFLIX INC 64110LAT3 5.875% 11/15/2028 DD 04/26/18	110.86	145,000.00	160,741.20	0.26	15,741.20
125,000.000 NETFLIX INC 144A 64110LAV8 4.875% 06/15/2030 DD 10/25/19	101.56	125,000.00	126,953.75	0.20	1,953.75
188,000.000 NEW GOLD INC 144A 644535AF3 6.250% 11/15/2022 DD 11/14/12	99.53	181,096.19	187,118.28	0.30	6,022.09
130,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	108.46	135,243.13	140,999.30	0.22	5,756.17

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Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
214,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	104.25	197,845.59	223,095.00	0.35	25,249.41
45,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	104.00	45,000.00	46,800.00	0.07	1,800.00
122,000.000 NEXSTAR BROADCASTING INC 144A 65343HAA9 5.625% 07/15/2027 DD 07/03/19	105.38	124,411.47	128,563.60	0.20	4,152.13
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	100.38	50,088.85	50,187.50	0.08	98.65
50,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	81.00	50,000.00	40,500.00	0.06	-9,500.00
200,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	104.88	200,000.00	209,750.00	0.33	9,750.00
50,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	106.41	51,506.69	53,205.50	0.08	1,698.81
103,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	98.50	102,403.99	101,455.00	0.16	-948.99
85,000.000 INTRADO CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	80.00	78,379.23	68,000.00	0.11	-10,379.23
130,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	102.50	131,232.60	133,250.00	0.21	2,017.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
202,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	103.25	204,514.54	208,565.00	0.33	4,050.46
63,000.000 1011778 BC ULC / NEW RED 144A 68245XAH2 3.875% 01/15/2028 DD 09/24/19	100.25	63,000.00	63,157.50	0.10	157.50
98,000.000 1011778 BC ULC / NEW RED 144A 68245XAJ8 4.375% 01/15/2028 DD 11/19/19	100.25	98,000.00	98,245.00	0.16	245.00
25,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	103.75	25,773.88	25,937.50	0.04	163.62
290,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	106.75	294,904.94	309,575.00	0.49	14,670.06
21,000.000 PBF LOGISTICS LP / PBF LOGISTI 69318UAB1 6.875% 05/15/2023 DD 11/15/15	103.00	21,267.68	21,630.00	0.03	362.32
363,000.000 PERFORMANCE FOOD GROUP IN 144A 69346VAA7 5.500% 10/15/2027 DD 09/27/19	106.88	380,550.90	387,956.25	0.62	7,405.35
215,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	103.38	218,515.90	222,256.25	0.35	3,740.35
145,000.000 PANTHER BF AGGREGATOR 2 L 144A 69867DAA6 6.250% 05/15/2026 DD 04/01/19	107.75	146,520.70	156,237.50	0.25	9,716.80
265,000.000 PANTHER BF AGGREGATOR 2 L 144A 69867DAC2 8.500% 05/15/2027 DD 04/01/19	106.25	265,428.59	281,562.50	0.45	16,133.91

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
260,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	102.88	266,826.81	267,475.00	0.43	648.19
20,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	106.54	20,000.00	21,308.00	0.03	1,308.00
145,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	109.79	149,383.47	159,196.95	0.25	9,813.48
260,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	103.00	262,574.12	267,800.00	0.43	5,225.88
197,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	105.75	200,464.90	208,327.50	0.33	7,862.60
40,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	102.88	41,175.20	41,150.00	0.07	-25.20
220,000.000 POST HOLDINGS INC 144A 737446AL8 5.500% 03/01/2025 DD 02/14/17	104.75	226,004.58	230,450.00	0.37	4,445.42
300,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	107.25	296,802.91	321,750.00	0.51	24,947.09
81,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	107.75	81,000.00	87,277.50	0.14	6,277.50
48,000.000 POST HOLDINGS INC 144A 737446AP9 5.500% 12/15/2029 DD 07/03/19	106.63	48,000.00	51,182.40	0.08	3,182.40

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Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
83,271.367 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	99.75	83,099.29	83,063.19	0.13	-36.10
35,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	95.00	35,000.00	33,250.00	0.05	-1,750.00
130,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	91.75	121,558.45	119,275.00	0.19	-2,283.45
34,000.000 PRESTIGE BRANDS INC 144A 74112BAL9 5.125% 01/15/2028 DD 12/02/19	104.75	34,000.00	35,615.00	0.06	1,615.00
76,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	104.88	77,580.34	79,705.00	0.13	2,124.66
199,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	57.50	191,817.34	114,425.00	0.18	-77,392.34
55,000.000 QUALITYTECH LP / QTS FINA 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	103.63	55,000.00	56,993.75	0.09	1,993.75
31,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	102.00	30,888.37	31,620.00	0.05	731.63
405,000.000 RELIANCE INTERMEDIATE HOL 144A 75947TAB0 6.500% 04/01/2023 DD 03/24/15	102.50	412,737.09	415,125.00	0.66	2,387.91
250,000.000 RESIDEO FUNDING INC 144A 76119LAA9 6.125% 11/01/2026 DD 10/19/18	100.75	251,921.33	251,875.00	0.40	-46.33

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Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
48,455.390 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	100.13	48,486.68	48,515.96	0.08	29.28
325,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	103.38	332,402.61	335,968.75	0.53	3,566.14
70,000.000 SBA COMMUNICATIONS CORP 78410GAB0 4.000% 10/01/2022 DD 04/01/18	101.88	70,000.00	71,312.50	0.11	1,312.50
25,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	108.64	25,248.32	27,161.00	0.04	1,912.68
6,000.000 SM ENERGY CO 78454LAH3 5.000% 01/15/2024 DD 01/15/14	95.25	5,540.19	5,715.00	0.01	174.81
140,000.000 SM ENERGY CO 78454LAL4 5.625% 06/01/2025 DD 05/21/15	94.92	130,477.04	132,883.80	0.21	2,406.76
24,000.000 SM ENERGY CO 78454LAN0 6.750% 09/15/2026 DD 09/12/16	98.00	22,728.12	23,520.00	0.04	791.88
75,000.000 SM ENERGY CO 78454LAP5 6.625% 01/15/2027 DD 08/20/18	98.29	75,000.00	73,714.50	0.12	-1,285.50
47,000.000 SS&C TECHNOLOGIES INC 144A 78466CAC0 5.500% 09/30/2027 DD 03/28/19	106.75	48,964.44	50,172.50	0.08	1,208.06
33,592.850 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBD5 TLB3	100.64	33,529.29	33,809.19	0.05	279.90

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Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
23,044.020 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBE3 TLB4	100.64	23,000.42	23,192.42	0.04	192.00
256,901.230 SS&C TECHNOLOGIES 10/18 ADD-ON 78466DBF0 B5 COV-LITE TLB	100.62	256,564.09	258,481.17	0.41	1,917.08
200,000.000 SPCM SA 144A 7846ELAC1 4.875% 09/15/2025 DD 04/20/17	104.00	195,569.18	208,000.00	0.33	12,430.82
53,000.000 SCIENTIFIC GAMES INTERNAT 144A 80874YBC3 7.000% 05/15/2028 DD 11/26/19	107.25	53,000.00	56,842.50	0.09	3,842.50
43,000.000 SCIENTIFIC GAMES INTERNAT 144A 80874YBE9 7.250% 11/15/2029 DD 11/26/19	108.50	43,000.00	46,655.00	0.07	3,655.00
94,000.000 SCRIPPS ESCROW INC 144A 81104PAA7 5.875% 07/15/2027 DD 07/26/19	104.75	94,731.01	98,465.00	0.16	3,733.99
140,580.000 SEDGWICK CMS 12/18 COV-LITE TL 81527CAL1 0.000% 11/06/2025 DD 10/29/18	99.97	140,648.38	140,536.42	0.22	-111.96
123,000.000 SELECT MEDICAL CORP 144A 816196AT6 6.250% 08/15/2026 DD 08/01/19	108.25	127,445.07	133,149.96	0.21	5,704.89
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	108.63	125,000.00	135,781.25	0.22	10,781.25
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	107.75	210,911.43	215,500.00	0.34	4,588.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
145,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	113.00	156,269.94	163,850.00	0.26	7,580.06
405,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	103.75	404,710.37	420,187.50	0.67	15,477.13
205,000.000 SHELF DRILLING HOLDINGS L 144A 822538AE4 8.250% 02/15/2025 DD 02/07/18	95.25	206,032.99	195,262.50	0.31	-10,770.49
100,000.000 SINCLAIR TELEVISION GROUP 144A 829259AY6 5.500% 03/01/2030 DD 11/27/19	102.25	100,000.00	102,250.00	0.16	2,250.00
380,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	105.50	383,563.44	400,900.00	0.64	17,336.56
144,000.000 SIRIUS XM RADIO INC 144A 82967NBE7 4.625% 07/15/2024 DD 07/02/19	105.00	144,000.00	151,200.00	0.24	7,200.00
295,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	104.25	293,869.04	307,537.50	0.49	13,668.46
8,000.000 SURGERY CENTER HOLDINGS I 144A 84611WAB0 6.750% 07/01/2025 DD 06/30/17	100.00	8,029.89	8,000.00	0.01	-29.89
190,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	103.25	189,772.00	196,175.00	0.31	6,403.00
280,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	104.38	283,976.52	292,255.60	0.46	8,279.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
38,000.000 SPECTRUM BRANDS INC 144A 84762LAV7 5.000% 10/01/2029 DD 09/24/19	103.25	38,000.00	39,235.00	0.06	1,235.00
83,000.000 SPEEDWAY MOTORSPORTS LLC 144A 84779MAA2 4.875% 11/01/2027 DD 10/23/19	101.38	83,262.16	84,141.25	0.13	879.09
161,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	107.75	177,574.67	173,477.50	0.28	-4,097.17
6,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	102.13	6,101.06	6,127.50	0.01	26.44
170,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	104.88	161,622.53	178,287.50	0.28	16,664.97
365,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	105.75	370,438.98	385,987.50	0.61	15,548.52
121,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	110.33	123,225.92	133,502.93	0.21	10,277.01
80,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	107.88	78,974.05	86,300.00	0.14	7,325.95
195,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	109.74	213,575.17	213,983.25	0.34	408.08
73,000.000 SPRINT CORP 85207UAK1 7.625% 03/01/2026 DD 02/22/18	110.28	73,000.00	80,504.40	0.13	7,504.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,000.000 STANDARD INDUSTRIES INC/N 144A 853496AB3 5.500% 02/15/2023 DD 02/23/16	101.63	13,182.57	13,211.25	0.02	28.68
180,000.000 STARS GROUP HOLDINGS BV / 144A 85572NAA6 7.000% 07/15/2026 DD 07/10/18	108.25	180,585.20	194,850.00	0.31	14,264.80
10,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	100.06	10,000.00	10,006.00	0.02	6.00
70,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAJ6 4.875% 01/15/2023 DD 07/15/18	102.25	70,000.00	71,576.40	0.11	1,576.40
32,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAL1 5.500% 02/15/2026 DD 08/15/18	103.75	32,000.00	33,200.00	0.05	1,200.00
35,000.000 SURGERY CENTER HOLDINGS I 144A 86881WAD4 10.000% 04/15/2027 DD 04/11/19	109.75	36,646.30	38,412.50	0.06	1,766.20
120,000.000 TMS INTERNATIONAL HOLDING 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	90.42	124,382.20	108,500.40	0.17	-15,881.80
360,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	107.22	374,655.77	385,995.60	0.61	11,339.83
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	106.50	25,000.00	26,625.00	0.04	1,625.00
75,000.000 T-MOBILE USA INC 87264AAU9 4.500% 02/01/2026 DD 01/25/18	102.50	75,000.00	76,875.00	0.12	1,875.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
65,000.000 T-MOBILE USA INC 87264AAV7 4.750% 02/01/2028 DD 01/25/18	104.78	63,338.27	68,107.65	0.11	4,769.38
25,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	104.50	25,000.00	26,125.00	0.04	1,125.00
155,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	100.50	157,232.51	155,775.00	0.25	-1,457.51
182,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	98.00	183,001.53	178,360.00	0.28	-4,641.53
175,000.000 TARGA RESOURCES PARTNERS LP / 87612BBJ0 5.875% 04/15/2026 DD 04/12/18	106.25	180,347.54	185,937.50	0.30	5,589.96
49,000.000 TARGA RESOURCES PARTNERS 144A 87612BBK7 6.500% 07/15/2027 DD 01/17/19	109.50	49,000.00	53,655.00	0.09	4,655.00
97,000.000 TARGA RESOURCES PARTNERS 144A 87612BBM3 6.875% 01/15/2029 DD 01/17/19	111.00	97,571.14	107,670.00	0.17	10,098.86
222,000.000 TAYLOR MORRISON COMMUNITI 144A 87724RAA0 5.875% 06/15/2027 DD 06/05/19	110.00	227,552.89	244,200.00	0.39	16,647.11
95,000.000 TEGNA INC 144A 87901JAC9 5.000% 09/15/2029 DD 09/13/19	101.75	95,000.00	96,662.50	0.15	1,662.50
200,000.000 TELECOM ITALIA SPA/MILANO 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14	107.50	210,632.89	215,000.00	0.34	4,367.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
265,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	105.98	268,649.68	280,849.65	0.45	12,199.97
70,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	110.63	71,525.69	77,437.50	0.12	5,911.81
90,000.000 TENET HEALTHCARE CORP 88033GCS7 4.625% 07/15/2024 DD 06/14/17	102.38	90,000.00	92,137.50	0.15	2,137.50
295,000.000 TENET HEALTHCARE CORP 88033GCU2 5.125% 05/01/2025 DD 06/14/17	103.00	296,043.05	303,850.00	0.48	7,806.95
151,000.000 TENET HEALTHCARE CORP 144A 88033GCY4 4.875% 01/01/2026 DD 08/26/19	104.74	151,000.00	158,157.40	0.25	7,157.40
151,000.000 TENET HEALTHCARE CORP 144A 88033GDA5 5.125% 11/01/2027 DD 08/26/19	105.63	151,000.00	159,493.75	0.25	8,493.75
25,000.000 TENET HEALTHCARE CORP 144A 88033GDC1 4.625% 09/01/2024 DD 08/26/19	104.26	25,000.00	26,065.00	0.04	1,065.00
63,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	66.75	60,897.09	42,052.50	0.07	-18,844.59
45,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	102.95	45,000.00	46,326.15	0.07	1,326.15
65,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	105.73	65,000.00	68,725.15	0.11	3,725.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
233,000.000 TERRIER MEDIA BUYER INC 144A 88146LAA1 8.875% 12/15/2027 DD 12/17/19	105.75	233,881.09	246,397.50	0.39	12,516.41
244,000.000 TERVITA CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	100.63	245,301.54	245,525.00	0.39	223.46
280,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	104.00	288,440.85	291,200.00	0.46	2,759.15
201,000.000 TRANSDIGM INC 144A 893647BE6 6.250% 03/15/2026 DD 02/13/19	108.26	201,116.61	217,604.61	0.35	16,488.00
108,000.000 TRANSDIGM INC 893647BH9 7.500% 03/15/2027 DD 09/15/19	109.38	109,726.90	118,130.40	0.19	8,403.50
199,000.000 TRANSDIGM INC 144A 893647BJ5 5.500% 11/15/2027 DD 11/13/19	101.12	199,000.00	201,234.77	0.32	2,234.77
61,208.310 TRANSDIGM 5/18 COV-LITE TLE 89364MBN3 0.000% 05/30/2025 DD 05/01/18	100.22	61,394.87	61,340.52	0.10	-54.35
50,000.000 TRANSOCEAN INC 144A 893830BF5 7.500% 01/15/2026 DD 10/17/17	98.75	51,917.69	49,375.00	0.08	-2,542.69
108,000.000 TRANSOCEAN INC 144A 893830BK4 7.250% 11/01/2025 DD 10/25/18	98.00	108,000.00	105,840.00	0.17	-2,160.00
25,000.000 TRANSOCEAN POSEIDON LTD 144A 89383JAA6 6.875% 02/01/2027 DD 02/01/19	106.00	24,829.34	26,500.00	0.04	1,670.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
EATON VANCE HY PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	103.00	319,552.44	324,450.00	0.52	4,897.56
200,000.000 UPCB FINANCE IV LTD 144A 90320MAA3 5.375% 01/15/2025 DD 04/15/15	102.80	204,552.99	205,600.00	0.33	1,047.01
34,000.000 UNIVAR SOLUTIONS USA INC/ 144A 91337CAA4 5.125% 12/01/2027 DD 11/22/19	104.38	34,000.00	35,488.52	0.06	1,488.52
283,000.000 USI INC/NY 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	102.22	278,690.39	289,282.60	0.46	10,592.21
61,000.000 BAUSCH HEALTH COS INC 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	100.88	57,968.37	61,533.75	0.10	3,565.38
22,000.000 BAUSCH HEALTH COS INC 144A 91911KAE2 5.500% 03/01/2023 DD 01/30/15	100.50	21,361.32	22,110.00	0.04	748.68
25,000.000 BAUSCH HEALTH COS INC 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	102.25	25,000.00	25,562.50	0.04	562.50
45,000.000 BAUSCH HEALTH COS INC 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	104.50	45,000.00	47,025.00	0.07	2,025.00
115,000.000 BAUSCH HEALTH COS INC 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	113.72	113,714.83	130,778.00	0.21	17,063.17
190,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAV6 9.250% 04/01/2026 DD 03/26/18	114.86	200,697.66	218,234.00	0.35	17,536.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
337,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAW4 8.500% 01/31/2027 DD 06/01/18	113.88	349,994.13	383,775.60	0.61	33,781.47
200,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	103.19	203,145.27	206,376.00	0.33	3,230.73
99,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	92.25	101,945.97	91,327.50	0.15	-10,618.47
70,000.000 VIASAT INC 144A 92552VAL4 5.625% 04/15/2027 DD 03/27/19	107.00	70,000.00	74,900.00	0.12	4,900.00
162,000.000 VICI PROPERTIES LP / VICI 144A 92564RAA3 4.250% 12/01/2026 DD 11/26/19	103.00	162,000.00	166,860.00	0.27	4,860.00
162,000.000 VICI PROPERTIES LP / VICI 144A 92564RAB1 4.625% 12/01/2029 DD 11/26/19	104.25	162,000.00	168,885.00	0.27	6,885.00
317,800.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	108.25	337,452.68	344,018.50	0.55	6,565.82
580,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	106.88	586,791.85	619,875.00	0.99	33,083.15
275,000.000 WASTE PRO USA INC 144A 94107JAA1 5.500% 02/15/2026 DD 02/01/18	104.25	270,045.25	286,687.50	0.46	16,642.25
385,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	101.50	389,233.96	390,775.00	0.62	1,541.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
416,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	104.00	431,358.20	432,640.00	0.69	1,281.80
165,000.000 WELLCARE HEALTH PLANS INC 144A 94946TAD8 5.375% 08/15/2026 DD 08/13/18	106.50	168,439.96	175,725.00	0.28	7,285.04
17,000.000 TRI POINTE GROUP INC / TRI POI 962178AN9 5.875% 06/15/2024 DD 06/15/15	108.75	17,323.16	18,487.50	0.03	1,164.34
70,000.000 WILLIAM CARTER CO/THE 144A 96926JAC1 5.625% 03/15/2027 DD 03/14/19	107.50	70,256.67	75,250.00	0.12	4,993.33
35,000.000 WPX ENERGY INC 98212BAJ2 5.250% 10/15/2027 DD 09/24/19	105.50	35,000.00	36,925.00	0.06	1,925.00
268,000.000 WYNN LAS VEGAS LLC / WYNN 144A 983130AX3 5.250% 05/15/2027 DD 05/11/17	106.25	260,536.41	284,750.00	0.45	24,213.59
230,000.000 WYNN RESORTS FINANCE LLC 144A 983133AA7 5.125% 10/01/2029 DD 09/20/19	107.25	235,676.79	246,675.00	0.39	10,998.21
260,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	103.23	266,445.37	268,398.00	0.43	1,952.63
72,000.000 YUM! BRANDS INC 144A 988498AL5 4.750% 01/15/2030 DD 09/11/19	104.75	72,477.19	75,420.00	0.12	2,942.81
155,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	103.08	160,205.47	159,778.65	0.25	-426.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

EATON VANCE HY PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 ZIGGO BOND CO BV 144A 98954UAB9 6.000% 01/15/2027 DD 09/23/16	105.50	226,966.79	232,100.00	0.37	5,133.21
313,000.000 PLAYTIKA 12/19 COV-LITE TLB 99AA67776	100.95	306,815.07	315,973.50	0.50	9,158.43
86,716.220 HARD ROCK NORTHERN INDIANA 11/ 99AAF2710 0.000% 11/06/2025 DD 09/24/19	101.00	84,171.18	87,583.38	0.14	3,412.20
6,283.780 HARD ROCK NORTHERN INDIANA 11/ 99AAF2728 0.000% 11/06/2025 DD 09/24/19	101.00	6,099.36	6,346.62	0.01	247.26
100,000.000 INTELSAT JACKSON 12/17 B5 L5137LAH8 FIXED TLB	101.05	100,000.00	101,054.00	0.16	1,054.00
79,116.370 AMAYA 6/18 (USD) TL N8233BAC6 0.000% 07/10/2025 DD 04/23/18	100.79	79,059.39	79,739.81	0.13	680.42
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**57,902,729.01**	**59,535,636.35**	**94.65**	**1,632,907.34**
TOTAL ASSETS U.S. DOLLAR		**61,273,144.18**	**62,883,882.13**	**99.98**	**1,610,737.95**
TOTAL ASSETS		**61,257,698.29**	**62,899,102.83**	**100.00**	**1,641,404.54**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

MARATHON EMD PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
13,000,000.000 MARATHON EM BOND FUND 99VVBK5X7	1.12	13,000,000.00	14,603,291.31	100.00	1,603,291.31

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

WELLINGTON EME PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
2,892,113.636 WELLINGTON EME 99VVBUAE1	11.41	28,994,314.34	32,999,016.59	100.00	4,004,702.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

TOWNSEND CE PI1 - [redacted] **12/31/2019**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
REAL ESTATE					
408,640.000 EXETER EUR VAL VENT III SCSP EL99WTU83	1.12	496,247.70	458,698.40	3.26	-37,549.30
U.S. DOLLAR					
REAL ESTATE					
326,504.000 BRV PARTNERS FUND I LP 99VVA5GA9		156,212.00	326,504.00	2.32	170,292.00
546,525.220 H2 SPECIAL OPP III LP 99VVA7P64		209,004.00	546,525.22	3.89	337,521.22
370,617.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP		1,542.00	370,617.00	2.64	369,075.00
44,971.610 EXETER INDUSTR VALUE FD II LP 99VVAJ5G8		0.00	44,971.61	0.32	44,971.61
655,586.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II		1,180,396.96	655,586.00	4.67	-524,810.96
1,006,507.170 CITIC CHINA RETAIL INVESTMENT 99VVAUCM2 PROPERTIES FUND		947,970.88	1,006,507.17	7.16	58,536.29
551.000 DIVCOWEST FUND III REIT LLC 99VVAUCN0		0.00	551.00	0.00	551.00
135,472.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC		0.00	135,472.00	0.96	135,472.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005
Base Currency : USD
Status : FINAL

TOWNSEND CE PI1 - [redacted]

12/31/2019

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,815,884.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC		849,040.19	1,815,884.00	12.92	966,843.81
814,634.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8		422,188.42	814,634.00	5.80	392,445.58
804,864.000 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND		483,530.94	804,864.00	5.73	321,333.06
1,480,547.050 ASANA PARTNERS FUND I LP 99VVBCY54		1,052,947.78	1,480,547.05	10.54	427,599.27
722,612.000 WOLFF CREDIT PARTNERS II LP 99VVBGWE8		632,878.81	722,612.00	5.14	89,733.19
593,002.370 CARROLL MF RE V 99VVBKMJ9		606,760.32	593,002.37	4.22	-13,757.95
572,342.430 CARROLL FD V BEDROCK SIDECAR 99VVBLHV6		352,772.20	572,342.43	4.07	219,570.23
1,633,354.000 OAKTREE RE INCOME FUND 99VVBMGN3		1,235,841.00	1,633,354.00	11.63	397,513.00
6,929.000 BROADVIEW RE PARTNERS LP 99VVBTQJ6		30,963.00	6,929.00	0.05	-24,034.00
686,007.650 EXETER OFFICE VALUE FUND LP 99VVBTYW8		686,007.65	686,007.65	4.88	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND CE PI1 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,373,975.730 CARDINAL STUDENT HOUSING 99VVBUXH9		1,143,166.38	1,373,975.73	9.78	230,809.35
TOTAL REAL ESTATE U.S. DOLLAR		**9,991,222.53**	**13,590,886.23**	**96.74**	**3,599,663.70**
TOTAL ASSETS U.S. DOLLAR		**9,991,222.53**	**13,590,886.23**	**96.74**	**3,599,663.70**
TOTAL ASSETS		**10,487,470.23**	**14,049,584.63**	**100.00**	**3,562,114.40**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

GSAM EM ETF - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
573,666.270 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	573,666.27	573,666.27	2.19	0.00
INTEREST RECEIVABLE		284.87	284.87	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**573,951.14**	**573,951.14**	**2.19**	**0.00**
EQUITY					
477,586.000 ISHARES CORE MSCI EMERGING 46434G103	53.76	24,637,225.30	25,675,023.36	97.81	1,037,798.06
TOTAL ASSETS U.S. DOLLAR		**25,211,176.44**	**26,248,974.50**	**100.00**	**1,037,798.06**
TOTAL ASSETS		**25,211,176.44**	**26,248,974.50**	**100.00**	**1,037,798.06**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

CASH PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,310,645.730 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,310,645.73	2,310,645.73	98.99	0.00
CASH		22,204.72	22,204.72	0.95	0.00
INTEREST RECEIVABLE		1,306.36	1,306.36	0.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,334,156.81**	**2,334,156.81**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**2,334,156.81**	**2,334,156.81**	**100.00**	**0.00**
TOTAL ASSETS		**2,334,156.81**	**2,334,156.81**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CANADIAN DOLLAR						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		554.27	560.79	0.00	6.52
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
450,345.350 996229696	BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12	100.00	450,345.35	450,345.35	0.26	0.00
	CASH		1,281.14	1,281.14	0.00	0.00
	DIVIDENDS RECEIVABLE		162,651.62	162,651.62	0.09	0.00
	INTEREST RECEIVABLE		653.84	653.84	0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**614,931.95**	**614,931.95**	**0.35**	**0.00**
EQUITY						
4,312.000 001055102	AFLAC INC	52.90	137,199.15	228,104.80	0.13	90,905.65
558.000 001084102	AGCO CORP	77.25	20,210.76	43,105.50	0.02	22,894.74
540.000 00191U102	ASGN INC	70.97	25,088.40	38,323.80	0.02	13,235.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
35,312.000 AT&T INC 00206R102	39.08	971,685.93	1,379,992.96	0.79	408,307.03
8,027.000 ABBOTT LABORATORIES 002824100	86.86	188,981.75	697,225.22	0.40	508,243.47
10,048.000 ABBVIE INC 00287Y109	88.54	262,718.74	889,649.92	0.51	626,931.18
1,857.000 ABERCROMBIE & FITCH CO 002896207	17.29	29,837.68	32,107.53	0.02	2,269.85
247.000 ABIOMED INC 003654100	170.59	24,512.28	42,135.73	0.02	17,623.45
13,210.000 ACACIA RESEARCH CORP 003881307	2.66	33,466.82	35,138.60	0.02	1,671.78
846.000 ACACIA COMMUNICATIONS INC 00401C108	67.81	32,376.42	57,367.26	0.03	24,990.84
810.000 ACADIA HEALTHCARE CO INC 00404A109	33.22	18,160.20	26,908.20	0.02	8,748.00
1,901.000 ACADIA PHARMACEUTICALS INC 004225108	42.78	29,042.77	81,324.78	0.05	52,282.01
1,154.000 ACADIA REALTY TRUST 004239109	25.93	32,091.97	29,923.22	0.02	-2,168.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
492.000 ACI WORLDWIDE INC 004498101	37.89	5,180.76	18,639.42	0.01	13,458.66
2,432.000 ACTIVISION BLIZZARD INC 00507V109	59.42	28,235.52	144,509.44	0.08	116,273.92
273.000 ACUITY BRANDS INC 00508Y102	138.00	14,927.64	37,674.00	0.02	22,746.36
3,110.000 ADOBE INC 00724F101	329.81	109,409.67	1,025,709.10	0.59	916,299.43
1,410.000 AECOM 00766T100	43.13	30,098.87	60,813.30	0.03	30,714.43
1,371.000 AERIE PHARMACEUTICALS INC 00771V108	24.17	17,995.90	33,137.07	0.02	15,141.17
193.000 ADVANSIX INC 00773T101	19.96	1,079.01	3,852.28	0.00	2,773.27
3,986.000 ADVANCED MICRO DEVICES INC 007903107	45.86	71,532.67	182,797.96	0.11	111,265.29
2,530.000 AGILENT TECHNOLOGIES INC 00846U101	85.31	56,630.72	215,834.30	0.12	159,203.58
463.000 AGREE REALTY CORP 008492100	70.17	33,016.53	32,488.71	0.02	-527.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
436.000 AIR LEASE CORP 00912X302	47.52	10,221.40	20,718.72	0.01	10,497.32
1,484.000 AIR PRODUCTS & CHEMICALS INC 009158106	234.99	92,760.39	348,725.16	0.20	255,964.77
1,000.000 AKAMAI TECHNOLOGIES INC 00971T101	86.38	40,851.93	86,380.00	0.05	45,528.07
1,164.000 ALASKA AIR GROUP INC 011659109	67.75	19,497.00	78,861.00	0.05	59,364.00
197.000 ALBANY INTERNATIONAL CORP 012348108	75.92	4,873.78	14,956.24	0.01	10,082.46
757.000 ALEXION PHARMACEUTICALS INC 015351109	108.15	48,350.54	81,869.55	0.05	33,519.01
387.000 ALIGN TECHNOLOGY INC 016255101	279.04	8,552.70	107,988.48	0.06	99,435.78
41.000 ALLEGHANY CORP 017175100	799.57	11,979.12	32,782.37	0.02	20,803.25
1,756.000 ALLEGHENY TECHNOLOGIES INC 01741R102	20.66	31,217.90	36,278.96	0.02	5,061.06
233.000 ALLEGIANT TRAVEL CO 01748X102	174.04	10,876.44	40,551.32	0.02	29,674.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
510.000 ALLETE INC 018522300	81.17	24,367.80	41,396.70	0.02	17,028.90
1,276.000 ALLIANT ENERGY CORP 018802108	54.72	28,484.41	69,822.72	0.04	41,338.31
2,619.000 ALLSTATE CORP/THE 020002101	112.45	69,075.82	294,506.55	0.17	225,430.73
1,677.000 ALLY FINANCIAL INC 02005N100	30.56	33,574.35	51,249.12	0.03	17,674.77
583.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	115.17	30,770.74	67,144.11	0.04	36,373.37
1,451.000 ALPHABET INC-CL C 02079K107	1,337.02	310,681.74	1,940,016.02	1.11	1,629,334.28
1,713.000 ALPHABET INC-CL A 02079K305	1,339.39	503,731.18	2,294,375.07	1.32	1,790,643.89
11,541.000 ALTRIA GROUP INC 02209S103	49.91	196,942.13	576,011.31	0.33	379,069.18
2,252.000 AMAZON.COM INC 023135106	1,847.84	388,833.08	4,161,335.68	2.39	3,772,502.60
142.000 AMERCO 023586100	375.82	12,483.47	53,366.44	0.03	40,882.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,005.000 AMEREN CORP 023608102	76.80	31,399.31	77,184.00	0.04	45,784.69
952.000 AMERICAN ASSETS TRUST INC 024013104	45.90	30,104.99	43,696.80	0.03	13,591.81
846.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	47.03	32,790.96	39,787.38	0.02	6,996.42
2,889.000 AMERICAN ELECTRIC POWER CO INC 025537101	94.51	106,435.83	273,039.39	0.16	166,603.56
2,008.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	14.70	31,219.36	29,517.60	0.02	-1,701.76
1,311.000 AMERICAN EQUITY INVESTMENT LIF 025676206	29.93	15,006.03	39,238.23	0.02	24,232.20
4,376.000 AMERICAN EXPRESS CO 025816109	124.49	241,865.65	544,768.24	0.31	302,902.59
507.000 AMERICAN FINANCIAL GROUP INC/O 025932104	109.65	17,542.20	55,592.55	0.03	38,050.35
2,696.000 AMERICAN FINANCE TRUST INC 02607T109	13.26	32,383.96	35,748.96	0.02	3,365.00
1,644.000 AMERICAN HOMES 4 RENT 02665T306	26.21	27,451.24	43,089.24	0.02	15,638.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,560.000 AMERICAN INTERNATIONAL GROUP I 026874784	51.33	129,464.24	234,064.80	0.13	104,600.56
604.000 AMERICAN SOFTWARE INC/GA 029683109	14.88	5,031.32	8,987.52	0.01	3,956.20
286.000 AMERICAN STATES WATER CO 029899101	86.64	5,052.19	24,779.04	0.01	19,726.85
2,235.000 AMERICAN TOWER CORP 03027X100	229.82	99,249.42	513,647.70	0.30	414,398.28
1,201.000 AMERICAN WATER WORKS CO INC 030420103	122.85	30,661.53	147,542.85	0.08	116,881.32
1,580.000 AMERISOURCEBERGEN CORP 03073E105	85.02	34,727.76	134,331.60	0.08	99,603.84
1,712.000 AMERIPRISE FINANCIAL INC 03076C106	166.58	79,988.74	285,184.96	0.16	205,196.22
572.000 AMERIS BANCORP 03076K108	42.54	5,119.40	24,332.88	0.01	19,213.48
1,519.000 AMETEK INC 031100100	99.74	43,068.71	151,505.06	0.09	108,436.35
4,134.000 AMGEN INC 031162100	241.07	226,835.34	996,583.38	0.57	769,748.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,805.000 AMICUS THERAPEUTICS INC 03152W109	9.74	31,567.47	37,060.70	0.02	5,493.23
2,002.000 AMPHENOL CORP 032095101	108.23	38,195.60	216,676.46	0.12	178,480.86
1,636.000 ANALOG DEVICES INC 032654105	118.84	56,329.18	194,422.24	0.11	138,093.06
884.000 ANAPTYSBIO INC 032724106	16.25	33,096.96	14,365.00	0.01	-18,731.96
3,874.000 ANNALY CAPITAL MANAGEMENT INC 035710409	9.42	33,573.21	36,493.08	0.02	2,919.87
464.000 ANSYS INC 03662Q105	257.41	19,965.92	119,438.24	0.07	99,472.32
816.000 ANTHEM INC 036752103	302.03	82,183.07	246,456.48	0.14	164,273.41
4,450.000 ANTERO MIDSTREAM CORP 03676B102	7.59	31,399.75	33,775.50	0.02	2,375.75
1,022.000 ANTERIX INC 03676C100	43.21	24,568.88	44,160.62	0.03	19,591.74
733.000 APARTMENT INVESTMENT & MANAGEM 03748R754	51.65	18,904.10	37,859.45	0.02	18,955.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
780.000 APERGY CORP 03755L104	33.78	12,510.02	26,348.40	0.02	13,838.38
25,550.000 APPLE INC 037833100	293.65	281,580.69	7,502,757.50	4.31	7,221,176.81
981.000 APPFOLIO INC 03783C100	109.95	31,990.41	107,860.95	0.06	75,870.54
2,045.000 APPLE HOSPITALITY REIT INC 03784Y200	16.25	28,788.37	33,231.25	0.02	4,442.88
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	66.69	4,991.74	9,736.74	0.01	4,745.00
7,326.000 APPLIED MATERIALS INC 038222105	61.04	92,164.92	447,179.04	0.26	355,014.12
1,088.000 AQUA AMERICA INC 03836W103	46.94	18,661.38	51,070.72	0.03	32,409.34
3,483.000 ARCHER-DANIELS-MIDLAND CO 039483102	46.35	108,236.89	161,437.05	0.09	53,200.16
3,668.000 ARCHROCK INC 03957W106	10.04	29,000.54	36,826.72	0.02	7,826.18
566.000 ARCOSA INC 039653100	44.55	4,958.15	25,215.30	0.01	20,257.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,757.000 ARCONIC INC 03965L100	30.77	31,446.50	54,062.89	0.03	22,616.39
320.000 ARISTA NETWORKS INC 040413106	203.40	47,075.64	65,088.00	0.04	18,012.36
439.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	93.97	14,570.03	41,252.83	0.02	26,682.80
835.000 ARROW ELECTRONICS INC 042735100	84.74	27,989.20	70,757.90	0.04	42,768.70
258.860 ARROW FINANCIAL CORP 042744102	37.80	4,994.26	9,784.91	0.01	4,790.65
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	111.79	5,092.08	32,866.26	0.02	27,774.18
633.000 ASHLAND GLOBAL HOLDINGS INC 044186104	76.53	18,522.24	48,443.49	0.03	29,921.25
533.000 ASPEN TECHNOLOGY INC 045327103	120.93	8,240.18	64,455.69	0.04	56,215.51
2,515.000 ASSOCIATED BANC-CORP 045487105	22.04	30,143.21	55,430.60	0.03	25,287.39
364.000 ASSURANT INC 04621X108	131.08	10,782.18	47,713.12	0.03	36,930.94

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,210.000 ATLANTIC UNION BANKSHARES CORP 04911A107	37.55	14,442.71	45,435.50	0.03	30,992.79
489.000 ATMOS ENERGY CORP 049560105	111.86	25,088.54	54,699.54	0.03	29,611.00
1,401.000 AUTODESK INC 052769106	183.46	48,390.54	257,027.46	0.15	208,636.92
2,932.000 AUTOMATIC DATA PROCESSING INC 053015103	170.50	110,530.10	499,906.00	0.29	389,375.90
258.000 AUTONATION INC 05329W102	48.63	5,462.81	12,546.54	0.01	7,083.73
237.000 AVANOS MEDICAL INC 05350V106	33.70	5,153.55	7,986.90	0.00	2,833.35
518.000 AVANGRID INC 05351W103	51.16	20,072.50	26,500.88	0.02	6,428.38
356.000 AVERY DENNISON CORP 053611109	130.82	14,939.42	46,571.92	0.03	31,632.50
365.000 AVISTA CORP 05379B107	48.09	9,993.70	17,552.85	0.01	7,559.15
362.000 BOK FINANCIAL CORP 05561Q201	87.40	20,967.52	31,638.80	0.02	10,671.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,026.000 BWX TECHNOLOGIES INC 05605H100	62.08	18,815.93	63,694.08	0.04	44,878.15
4,354.000 BAKER HUGHES CO 05722G100	25.63	90,677.05	111,593.02	0.06	20,915.97
1,918.000 BALL CORP 058498106	64.67	42,591.52	124,037.06	0.07	81,445.54
264.000 BANCFIRST CORP 05945F103	62.44	5,043.72	16,484.16	0.01	11,440.44
1,692.000 BANCORPSOUTH BANK 05971J102	31.41	17,715.24	53,145.72	0.03	35,430.48
44,662.000 BANK OF AMERICA CORP 060505104	35.22	495,989.99	1,572,995.64	0.90	1,077,005.65
453.000 BANK OF HAWAII CORP 062540109	95.16	20,583.71	43,107.48	0.02	22,523.77
3,349.000 BANK OF NEW YORK MELLON CORP/T 064058100	50.33	90,692.61	168,555.17	0.10	77,862.56
343.000 BARNES GROUP INC 067806109	61.96	8,046.78	21,252.28	0.01	13,205.50
3,510.000 BAXTER INTERNATIONAL INC 071813109	83.62	85,752.25	293,506.20	0.17	207,753.95

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,540.000 BECTON DICKINSON AND CO 075887109	271.97	107,757.73	418,833.80	0.24	311,076.07
450.000 BELDEN INC 077454106	55.00	14,878.89	24,750.00	0.01	9,871.11
703.000 BENCHMARK ELECTRONICS INC 08160H101	34.36	10,258.48	24,155.08	0.01	13,896.60
1,080.000 WR BERKLEY CORP 084423102	69.10	20,381.00	74,628.00	0.04	54,247.00
9,886.000 BERKSHIRE HATHAWAY INC 084670702	226.50	926,690.87	2,239,179.00	1.29	1,312,488.13
3,319.000 BERRY CORP 08579X101	9.43	26,274.88	31,298.17	0.02	5,023.29
1,441.000 BEST BUY CO INC 086516101	87.80	17,464.92	126,519.80	0.07	109,054.88
500.000 BIG LOTS INC 089302103	28.72	10,062.45	14,360.00	0.01	4,297.55
1,075.000 BIOGEN INC 09062X103	296.73	75,007.64	318,984.75	0.18	243,977.11
135.000 BIO-TECHNE CORP 09073M104	219.51	9,942.75	29,633.85	0.02	19,691.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
564.000 BLACK HILLS CORP 092113109	78.54	28,295.16	44,296.56	0.03	16,001.40
484.000 BLACK KNIGHT INC 09215C105	64.48	4,911.78	31,208.32	0.02	26,296.54
188.000 BLACKBAUD INC 09227Q100	79.60	4,998.92	14,964.80	0.01	9,965.88
542.000 BLACKROCK INC 09247X101	502.70	93,541.23	272,463.40	0.16	178,922.17
1,867.000 H&R BLOCK INC 093671105	23.48	26,637.61	43,837.16	0.03	17,199.55
398.000 BLUEBIRD BIO INC 09609G100	87.75	27,286.88	34,924.50	0.02	7,637.62
3,843.000 BLUEROCK RESIDENTIAL GROWTH RE 09627J102	12.05	32,873.79	46,308.15	0.03	13,434.36
3,314.000 BOEING CO/THE 097023105	325.76	262,082.05	1,079,568.64	0.62	817,486.59
306.000 BOOKING HOLDINGS INC 09857L108	2,053.73	127,117.24	628,441.38	0.36	501,324.14
58.000 BOSTON BEER CO INC/THE 100557107	377.85	5,150.40	21,915.30	0.01	16,764.90

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	12.03	4,701.48	9,287.16	0.01	4,585.68
304.000 BOSTON PROPERTIES INC 101121101	137.86	31,414.22	41,909.44	0.02	10,495.22
10,921.000 BOSTON SCIENTIFIC CORP 101137107	45.22	58,427.35	493,847.62	0.28	435,420.27
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	53.60	5,080.32	11,577.60	0.01	6,497.28
1,049.000 BRANDYWINE REALTY TRUST 105368203	15.75	12,923.68	16,521.75	0.01	3,598.07
209.000 BRINK'S CO/THE 109696104	90.68	5,277.25	18,952.12	0.01	13,674.87
15,324.000 BRISTOL-MYERS SQUIBB CO 110122108	64.19	549,401.87	983,647.56	0.57	434,245.69
1,990.000 BRIXMOR PROPERTY GROUP INC 11120U105	21.61	29,327.65	43,003.90	0.02	13,676.25
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	123.54	14,727.50	84,624.90	0.05	69,897.40
2,230.000 BROADCOM INC 11135F101	316.02	234,516.24	704,724.60	0.40	470,208.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,996.000 BROOKDALE SENIOR LIVING INC 112463104	7.27	33,203.42	36,320.92	0.02	3,117.50
282.000 BROWN & BROWN INC 115236101	39.48	3,551.79	11,133.36	0.01	7,581.57
1,890.000 BROWN-FORMAN CORP 115637209	67.60	31,184.88	127,764.00	0.07	96,579.12
49.000 BRUNOS INC NEW 116881202	0.00	490.00	0.00	0.00	-490.00
1,091.000 BRUNSWICK CORP/DE 117043109	59.98	28,145.61	65,438.18	0.04	37,292.57
1,815.000 BUCKLE INC/THE 118440106	27.04	31,595.07	49,077.60	0.03	17,482.53
392.000 BURLINGTON STORES INC 122017106	228.03	24,762.64	89,387.76	0.05	64,625.12
332.000 CBOE GLOBAL MARKETS INC 12503M108	120.00	8,004.52	39,840.00	0.02	31,835.48
1,484.000 CBRE GROUP INC 12504L109	61.29	34,639.38	90,954.36	0.05	56,314.98
977.000 CDK GLOBAL INC 12508E101	54.68	15,482.97	53,422.36	0.03	37,939.39

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,055.000 CF INDUSTRIES HOLDINGS INC 125269100	47.74	57,479.31	98,105.70	0.06	40,626.39
2,179.000 CIGNA CORP 125523100	204.49	100,888.88	445,583.71	0.26	344,694.83
1,575.000 CIT GROUP INC 125581801	45.63	53,802.00	71,867.25	0.04	18,065.25
2,080.000 CME GROUP INC 12572Q105	200.72	122,378.46	417,497.60	0.24	295,119.14
3,119.000 CMS ENERGY CORP 125896100	62.84	45,324.68	195,997.96	0.11	150,673.28
556.000 CNA FINANCIAL CORP 126117100	44.81	15,050.92	24,914.36	0.01	9,863.44
3,355.000 CNO FINANCIAL GROUP INC 12621E103	18.13	22,180.10	60,826.15	0.03	38,646.05
6,251.000 CSX CORP 126408103	72.36	67,428.29	452,322.36	0.26	384,894.07
4,563.000 CNX RESOURCES CORP 12653C108	8.85	31,831.92	40,382.55	0.02	8,550.63
563.000 CVB FINANCIAL CORP 126600105	21.58	4,954.40	12,149.54	0.01	7,195.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,176.000 CVR ENERGY INC 12662P108	40.43	27,353.76	47,545.68	0.03	20,191.92
7,492.000 CVS HEALTH CORP 126650100	74.29	249,221.15	556,580.68	0.32	307,359.53
19.000 CABLE ONE INC 12685J105	1,488.47	2,843.87	28,280.93	0.02	25,437.06
567.000 CABOT CORP 127055101	47.52	21,028.56	26,943.84	0.02	5,915.28
2,186.000 CABOT OIL & GAS CORP 127097103	17.41	33,587.89	38,058.26	0.02	4,470.37
148.000 CABOT MICROELECTRONICS CORP 12709P103	144.32	4,992.04	21,359.36	0.01	16,367.32
1,694.000 CADENCE DESIGN SYSTEMS INC 127387108	69.36	17,295.74	117,495.84	0.07	100,200.10
3,345.000 CAESARS ENTERTAINMENT CORP 127686103	13.60	31,464.71	45,492.00	0.03	14,027.29
2,512.000 CALERES INC 129500104	23.75	34,440.48	59,660.00	0.03	25,219.52
472.000 CALIFORNIA WATER SERVICE GROUP 130788102	51.56	9,888.40	24,336.32	0.01	14,447.92

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
781.000 CALLAWAY GOLF CO 131193104	21.20	4,810.96	16,557.20	0.01	11,746.24
7,958.000 CALLON PETROLEUM CO 13123X102	4.83	31,160.57	38,437.14	0.02	7,276.57
349.000 CAMDEN PROPERTY TRUST 133131102	106.10	18,050.28	37,028.90	0.02	18,978.62
505.000 CANADIAN IMPERIAL BANK OF COMM 136069101	83.20	11,984.07	42,016.00	0.02	30,031.93
526.000 CANNAE HOLDINGS INC 13765N107	37.19	2,503.71	19,561.94	0.01	17,058.23
2,489.000 CAPITAL ONE FINANCIAL CORP 14040H105	102.91	136,475.25	256,142.99	0.15	119,667.74
2,469.000 CARETRUST REIT INC 14174T107	20.63	33,521.67	50,935.47	0.03	17,413.80
386.000 CARLISLE COS INC 142339100	161.84	18,311.84	62,470.24	0.04	44,158.40
1,478.000 CARMAX INC 143130102	87.67	46,310.80	129,576.26	0.07	83,265.46
2,542.000 CARNIVAL CORP 143658300	50.83	126,127.33	129,209.86	0.07	3,082.53

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
690.000 CARPENTER TECHNOLOGY CORP 144285103	49.78	32,243.70	34,348.20	0.02	2,104.50
570.000 CARTER'S INC 146229109	109.34	23,356.90	62,323.80	0.04	38,966.90
173.000 CASEY'S GENERAL STORES INC 147528103	158.99	9,824.67	27,505.27	0.02	17,680.60
1,125.000 CATALENT INC 148806102	56.30	28,811.25	63,337.50	0.04	34,526.25
2,482.000 CATERPILLAR INC 149123101	147.68	154,892.75	366,541.76	0.21	211,649.01
4,016.000 CATCHMARK TIMBER TRUST INC 14912Y202	11.47	29,703.32	46,063.52	0.03	16,360.20
498.000 CATHAY GENERAL BANCORP 149150104	38.05	6,957.06	18,948.90	0.01	11,991.84
1,095.000 CELANESE CORP 150870103	123.12	35,554.65	134,816.40	0.08	99,261.75
1,298.000 CENTENE CORP 15135B101	62.87	11,479.05	81,605.26	0.05	70,126.21
4,068.000 CENTERPOINT ENERGY INC 15189T107	27.27	57,228.91	110,934.36	0.06	53,705.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	29.58	4,889.59	10,974.18	0.01	6,084.59
6,046.000 CENTURYLINK INC 156700106	13.21	67,750.43	79,867.66	0.05	12,117.23
1,984.000 CERNER CORP 156782104	73.39	56,304.70	145,605.76	0.08	89,301.06
1,255.000 CHARTER COMMUNICATIONS INC 16119P108	485.08	74,180.04	608,775.40	0.35	534,595.36
101.000 CHEMED CORP 16359R103	439.26	5,071.21	44,365.26	0.03	39,294.05
1,986.000 CHEMOURS CO/THE 163851108	18.09	32,942.81	35,926.74	0.02	2,983.93
1,399.000 CHENIERE ENERGY INC 16411R208	61.07	48,933.33	85,436.93	0.05	36,503.60
321.000 CHESAPEAKE UTILITIES CORP 165303108	95.83	15,310.46	30,761.43	0.02	15,450.97
9,364.000 CHEVRON CORP 166764100	120.51	606,026.84	1,128,455.64	0.65	522,428.80
113.000 CHILDREN'S PLACE INC/THE 168905107	62.52	4,993.47	7,064.76	0.00	2,071.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,574.000 CHIMERA INVESTMENT CORP 16934Q208	20.56	34,749.00	52,921.44	0.03	18,172.44
228.000 CHIPOTLE MEXICAN GRILL INC 169656105	837.11	56,209.41	190,861.08	0.11	134,651.67
1,086.000 CHURCH & DWIGHT CO INC 171340102	70.34	25,128.48	76,389.24	0.04	51,260.76
345.000 CHURCHILL DOWNS INC 171484108	137.20	4,940.40	47,334.00	0.03	42,393.60
1,253.000 CIENA CORP 171779309	42.69	15,324.19	53,490.57	0.03	38,166.38
750.000 CIMAREX ENERGY CO 171798101	52.49	30,757.50	39,367.50	0.02	8,610.00
791.000 CINCINNATI FINANCIAL CORP 172062101	105.15	22,258.74	83,173.65	0.05	60,914.91
586.000 CINEMARK HOLDINGS INC 17243V102	33.85	11,743.44	19,836.10	0.01	8,092.66
19,499.000 CISCO SYSTEMS INC 17275R102	47.96	430,784.75	935,172.04	0.54	504,387.29
796.000 CINTAS CORP 172908105	269.08	25,280.96	214,187.68	0.12	188,906.72

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,772.000 CITIGROUP INC 172967424	79.89	500,027.98	1,020,355.08	0.59	520,327.10
1,417.000 CITRIX SYSTEMS INC 177376100	110.90	41,740.96	157,145.30	0.09	115,404.34
156.000 CITY HOLDING CO 177835105	81.95	4,907.76	12,784.20	0.01	7,876.44
2,813.000 CITY OFFICE REIT INC 178587101	13.52	30,877.65	38,031.76	0.02	7,154.11
529.000 CLEAN HARBORS INC 184496107	85.75	31,396.15	45,361.75	0.03	13,965.60
893.000 CLOROX CO/THE 189054109	153.54	56,914.83	137,111.22	0.08	80,196.39
4,609.000 CLOUDERA INC 18914U100	11.63	30,862.25	53,602.67	0.03	22,740.42
166.000 COCA-COLA CONSOLIDATED INC 191098102	284.05	10,121.02	47,152.30	0.03	37,031.28
21,406.000 COCA-COLA CO/THE 191216100	55.35	520,624.78	1,184,822.10	0.68	664,197.32
8,806.000 COEUR MINING INC 192108504	8.08	23,864.26	71,152.48	0.04	47,288.22

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
850.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	65.81	28,584.60	55,938.50	0.03	27,353.90
1,186.000 COGNEX CORP 192422103	56.04	17,378.58	66,463.44	0.04	49,084.86
3,832.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	62.02	78,146.45	237,660.64	0.14	159,514.19
5,922.000 COLGATE-PALMOLIVE CO 194162103	68.84	185,496.58	407,670.48	0.23	222,173.90
529.000 COLUMBIA BANKING SYSTEM INC 197236102	40.69	9,517.21	21,522.37	0.01	12,005.16
483.000 COMFORT SYSTEMS USA INC 199908104	49.85	5,028.03	24,077.55	0.01	19,049.52
20,576.000 COMCAST CORP 20030N101	44.97	295,174.55	925,302.72	0.53	630,128.17
630.000 COMERICA INC 200340107	71.75	24,394.07	45,202.50	0.03	20,808.43
1,346.000 COMMERCE BANCSHARES INC/MO 200525103	67.94	34,092.34	91,447.24	0.05	57,354.90
232.000 COMMUNITY BANK SYSTEM INC 203607106	70.94	5,630.64	16,458.08	0.01	10,827.44

BNY MELLON

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
205.000 COMMUNITY TRUST BANCORP INC 204149108	46.64	5,029.95	9,561.20	0.01	4,531.25
16,131.000 COMSCORE INC 20564W105	4.94	30,411.93	79,687.14	0.05	49,275.21
2,460.000 CONAGRA BRANDS INC 205887102	34.24	46,696.70	84,230.40	0.05	37,533.70
1,093.000 CONCHO RESOURCES INC 20605P101	87.57	66,239.22	95,714.01	0.05	29,474.79
184.000 CONMED CORP 207410101	111.83	4,999.28	20,576.72	0.01	15,577.44
7,477.000 CONOCOPHILLIPS 20825C104	65.03	338,646.47	486,229.31	0.28	147,582.84
1,378.000 CONSOLIDATED EDISON INC 209115104	90.47	64,322.15	124,667.66	0.07	60,345.51
1,149.000 CONSTELLATION BRANDS INC 21036P108	189.75	24,794.71	218,022.75	0.13	193,228.04
344.000 COOPER COS INC/THE 216648402	321.29	20,708.80	110,523.76	0.06	89,814.96
775.000 COOPER TIRE & RUBBER CO 216831107	28.75	13,477.25	22,281.25	0.01	8,804.00

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,354.000 COPART INC 217204106	90.94	21,700.32	123,132.76	0.07	101,432.44
3,185.000 CORCEPT THERAPEUTICS INC 218352102	12.10	5,096.00	38,538.50	0.02	33,442.50
387.000 CORELOGIC INC/UNITED STATES 21871D103	43.71	9,845.28	16,915.77	0.01	7,070.49
774.000 CORNERSTONE ONDEMAND INC 21925Y103	58.55	21,880.98	45,317.70	0.03	23,436.72
4,176.000 CORNING INC 219350105	29.11	66,152.81	121,563.36	0.07	55,410.55
2,091.000 CORTEVA INC 22052L104	29.56	37,833.36	61,809.96	0.04	23,976.60
208.000 CORVEL CORP 221006109	87.36	5,049.20	18,170.88	0.01	13,121.68
2,491.000 COSTCO WHOLESALE CORP 22160K105	293.92	124,731.35	732,154.72	0.42	607,423.37
160.000 COSTAR GROUP INC 22160N109	598.30	8,939.20	95,728.00	0.05	86,788.80
928.000 COUSINS PROPERTIES INC 222795502	41.20	29,942.27	38,233.60	0.02	8,291.33

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,736.000 COVETRUS INC 22304C100	13.20	34,731.12	49,315.20	0.03	14,584.08
564.000 CRANE CO 224399105	86.38	20,332.20	48,718.32	0.03	28,386.12
2,200.000 CROWN CASTLE INTERNATIONAL COR 22822V101	142.15	122,061.42	312,730.00	0.18	190,668.58
783.000 CROWN HOLDINGS INC 228368106	72.54	28,362.84	56,798.82	0.03	28,435.98
626.000 CUBESMART 229663109	31.48	6,441.54	19,706.48	0.01	13,264.94
553.000 CUMMINS INC 231021106	178.96	28,180.94	98,964.88	0.06	70,783.94
303.000 CURTISS-WRIGHT CORP 231561101	140.89	9,886.74	42,689.67	0.02	32,802.93
2,505.000 CYPRESS SEMICONDUCTOR CORP 232806109	23.33	28,143.00	58,441.65	0.03	30,298.65
648.000 CYRUSONE INC 23283R100	65.43	32,944.32	42,398.64	0.02	9,454.32
2,016.000 DR HORTON INC 23331A109	52.75	32,323.83	106,344.00	0.06	74,020.17

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,553.000 DTE ENERGY CO 233331107	129.87	64,899.41	201,688.11	0.12	136,788.70
1,069.000 DXC TECHNOLOGY CO 23355L106	37.59	21,753.87	40,183.71	0.02	18,429.84
2,583.000 DANA INC 235825205	18.20	35,124.89	47,010.60	0.03	11,885.71
3,558.000 DANAHER CORP 235851102	153.48	91,751.44	546,081.84	0.31	454,330.40
484.000 DARDEN RESTAURANTS INC 237194105	109.01	26,585.32	52,760.84	0.03	26,175.52
1,793.000 DARLING INGREDIENTS INC 237266101	28.08	24,331.01	50,347.44	0.03	26,016.43
562.000 DAVITA INC 23918K108	75.03	28,791.26	42,166.86	0.02	13,375.60
108.000 DECKERS OUTDOOR CORP 243537107	168.86	5,114.88	18,236.88	0.01	13,122.00
1,349.000 DEERE & CO 244199105	173.26	57,179.26	233,727.74	0.13	176,548.48
295.000 DELEK US HOLDINGS INC 24665A103	33.53	5,150.79	9,891.35	0.01	4,740.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,492.000 DELTA AIR LINES INC 247361702	58.48	43,919.21	321,172.16	0.18	277,252.95
324.000 DELUXE CORP 248019101	49.92	7,626.96	16,174.08	0.01	8,547.12
868.000 DENTSPLY SIRONA INC 24906P109	56.59	25,649.77	49,120.12	0.03	23,470.35
538.000 DEXCOM INC 252131107	218.74	34,926.96	117,682.12	0.07	82,755.16
612.000 DIAMONDBACK ENERGY INC 25278X109	92.86	48,596.73	56,830.32	0.03	8,233.59
924.000 DICK'S SPORTING GOODS INC 253393102	49.49	29,022.84	45,728.76	0.03	16,705.92
1,094.000 DIGITAL REALTY TRUST INC 253868103	119.74	80,573.86	130,995.56	0.08	50,421.70
146.000 DILLARD'S INC 254067101	73.48	7,402.20	10,728.08	0.01	3,325.88
10,731.000 WALT DISNEY CO/THE 254687106	144.63	338,044.00	1,552,024.53	0.89	1,213,980.53
3,333.000 DISCOVER FINANCIAL SERVICES 254709108	84.82	80,232.42	282,705.06	0.16	202,472.64

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,271.000 DISH NETWORK CORP 25470M109	35.47	26,995.63	45,082.37	0.03	18,086.74
712.000 DOCUSIGN INC 256163106	74.11	31,484.64	52,766.32	0.03	21,281.68
1,272.000 DOLLAR GENERAL CORP 256677105	155.98	66,204.24	198,406.56	0.11	132,202.32
1,666.000 DOLLAR TREE INC 256746108	94.05	53,713.75	156,687.30	0.09	102,973.55
4,751.000 DOMINION ENERGY INC 25746U109	82.82	195,685.40	393,477.82	0.23	197,792.42
706.000 DOMINO'S PIZZA INC 25754A201	293.78	25,725.92	207,408.68	0.12	181,682.76
620.000 DOMTAR CORP 257559203	38.24	19,486.60	23,708.80	0.01	4,222.20
174.000 DONALDSON CO INC 257651109	57.62	5,054.70	10,025.88	0.01	4,971.18
1,302.000 DOUGLAS EMMETT INC 25960P109	43.90	20,154.96	57,157.80	0.03	37,002.84
1,560.000 DOVER CORP 260003108	115.26	49,544.98	179,805.60	0.10	130,260.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,918.000 DOW INC 260557103	54.73	61,979.97	104,972.14	0.06	42,992.17
1,013.000 DRIL-QUIP INC 262037104	46.91	28,738.74	47,519.83	0.03	18,781.09
3,570.000 DUKE REALTY CORP 264411505	34.67	41,840.40	123,771.90	0.07	81,931.50
4,333.000 DUKE ENERGY CORP 26441C204	91.21	230,698.79	395,212.93	0.23	164,514.14
849.000 DUNKIN' BRANDS GROUP INC 265504100	75.54	27,473.64	64,133.46	0.04	36,659.82
1,918.000 DUPONT DE NEMOURS INC 26614N102	64.20	88,716.19	123,135.60	0.07	34,419.41
321.000 DYCOM INDUSTRIES INC 267475101	47.15	4,798.95	15,135.15	0.01	10,336.20
3,492.000 EOG RESOURCES INC 26875P101	83.76	152,807.97	292,489.92	0.17	139,681.95
3,567.000 EQT CORP 26884L109	10.90	35,336.13	38,880.30	0.02	3,544.17
294.000 EPR PROPERTIES 26884U109	70.64	13,518.12	20,768.16	0.01	7,250.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
435.000 EAGLE BANCORP INC 268948106	48.63	5,065.77	21,154.05	0.01	16,088.28
3,452.000 E*TRADE FINANCIAL CORP 269246401	45.37	30,791.84	156,617.24	0.09	125,825.40
492.000 EAGLE MATERIALS INC 26969P108	90.66	29,234.64	44,604.72	0.03	15,370.08
1,560.000 EAST WEST BANCORP INC 27579R104	48.70	28,969.20	75,972.00	0.04	47,002.80
6,508.000 EBAY INC 278642103	36.11	77,582.16	235,003.88	0.14	157,421.72
573.000 ECHOSTAR CORP 278768106	43.31	9,385.79	24,816.63	0.01	15,430.84
1,980.000 ECOLAB INC 278865100	192.99	89,493.64	382,120.20	0.22	292,626.56
1,090.000 EDGEWELL PERSONAL CARE CO 28035Q102	30.96	30,846.55	33,746.40	0.02	2,899.85
3,262.000 EDISON INTERNATIONAL 281020107	75.41	142,167.79	245,987.42	0.14	103,819.63
1,020.000 EDWARDS LIFESCIENCES CORP 28176E108	233.29	89,095.52	237,955.80	0.14	148,860.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
632.000 EL PASO ELECTRIC CO 283677854	67.89	25,084.08	42,906.48	0.02	17,822.40
2,031.000 ELECTRONIC ARTS INC 285512109	107.51	35,830.24	218,352.81	0.13	182,522.57
421.000 EMCOR GROUP INC 29084Q100	86.30	11,964.82	36,332.30	0.02	24,367.48
1,634.000 EMERSON ELECTRIC CO 291011104	76.26	74,954.07	124,608.84	0.07	49,654.77
315.000 EMPLOYERS HOLDINGS INC 292218104	41.75	5,021.10	13,151.25	0.01	8,130.15
1,331.000 ENCORE CAPITAL GROUP INC 292554102	35.36	29,892.60	47,064.16	0.03	17,171.56
220.000 ENCORE WIRE CORP 292562105	57.40	5,108.40	12,628.00	0.01	7,519.60
205.000 ENCOMPASS HEALTH CORP 29261A100	69.27	4,987.65	14,200.35	0.01	9,212.70
20,419.000 ENERGY FUELS INC/CANADA 292671708	1.91	34,125.14	39,000.29	0.02	4,875.15
1,042.000 ENERGIZER HOLDINGS INC 29272W109	50.22	33,812.14	52,329.24	0.03	18,517.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
569.000 ENERSYS 29275Y102	74.83	15,124.02	42,578.27	0.02	27,454.25
9,114.000 ENTERCOM COMMUNICATIONS CORP 293639100	4.64	30,400.19	42,288.96	0.02	11,888.77
757.000 ENTERGY CORP 29364G103	119.80	55,043.28	90,688.60	0.05	35,645.32
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	48.21	5,190.90	18,801.90	0.01	13,611.00
775.000 EQUIFAX INC 294429105	140.12	26,793.85	108,593.00	0.06	81,799.15
313.000 EQUINIX INC 29444U700	583.70	97,040.73	182,698.10	0.10	85,657.37
909.000 EQUITY COMMONWEALTH 294628102	32.83	22,420.15	29,842.47	0.02	7,422.32
312.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	70.39	4,885.92	21,961.68	0.01	17,075.76
1,945.000 EQUITY RESIDENTIAL 29476L107	80.92	98,237.86	157,389.40	0.09	59,151.54
464.000 ERIE INDEMNITY CO 29530P102	166.00	19,759.86	77,024.00	0.04	57,264.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
353.000 ESSEX PROPERTY TRUST INC 297178105	300.86	51,867.81	106,203.58	0.06	54,335.77
323.000 EURONET WORLDWIDE INC 298736109	157.56	4,857.92	50,891.88	0.03	46,033.96
740.000 EVERCORE INC 29977A105	74.76	18,206.96	55,322.40	0.03	37,115.44
2,274.000 EVERGY INC 30034W106	65.09	96,307.33	148,014.66	0.09	51,707.33
1,098.000 EVERSOURCE ENERGY 30040W108	85.07	33,636.46	93,406.86	0.05	59,770.40
1,502.000 EXACT SCIENCES CORP 30063P105	92.48	15,891.16	138,904.96	0.08	123,013.80
5,932.000 EXELON CORP 30161N101	45.59	186,467.38	270,439.88	0.16	83,972.50
809.000 EXPEDIA GROUP INC 30212P303	108.14	60,168.48	87,485.26	0.05	27,316.78
544.000 EXPEDITORS INTERNATIONAL OF WA 302130109	78.02	24,387.52	42,442.88	0.02	18,055.36
585.000 EXTRA SPACE STORAGE INC 30225T102	105.62	19,660.03	61,787.70	0.04	42,127.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,602.000 EXXON MOBIL CORP 30231G102	69.78	1,346,955.59	1,437,607.56	0.83	90,651.97
750.000 FLIR SYSTEMS INC 302445101	52.07	25,027.50	39,052.50	0.02	14,025.00
1,011.000 FMC CORP 302491303	99.82	59,071.96	100,918.02	0.06	41,846.06
12,394.000 FACEBOOK INC 30303M102	205.25	486,938.28	2,543,868.50	1.46	2,056,930.22
251.000 FAIR ISAAC CORP 303250104	374.68	7,276.49	94,044.68	0.05	86,768.19
10.000 FAIRFAX FINANCIAL HOLDINGS LTD 303901102	469.11	4,202.63	4,691.10	0.00	488.47
2,068.000 FASTENAL CO 311900104	36.95	43,078.71	76,412.60	0.04	33,333.89
296.000 FEDERAL REALTY INVESTMENT TRUS 313747206	128.73	26,714.79	38,104.08	0.02	11,389.29
1,241.000 FEDERAL SIGNAL CORP 313855108	32.25	5,174.97	40,022.25	0.02	34,847.28
1,657.000 FEDEX CORP 31428X106	151.21	176,722.47	250,554.97	0.14	73,832.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
326.000 F5 NETWORKS INC 315616102	139.65	20,260.90	45,525.90	0.03	25,265.00
3,067.000 FIDELITY NATIONAL INFORMATION 31620M106	139.09	113,974.82	426,589.03	0.25	312,614.21
1,579.000 FIDELITY NATIONAL FINANCIAL IN 31620R303	45.35	13,158.51	71,607.65	0.04	58,449.14
5,247.000 FIFTH THIRD BANCORP 316773100	30.74	74,409.46	161,292.78	0.09	86,883.32
2,510.000 FIRST BANCORP/PUERTO RICO 318672706	10.59	9,638.40	26,580.90	0.02	16,942.50
24.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	532.21	4,320.24	12,773.04	0.01	8,452.80
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	14.51	5,217.63	15,482.17	0.01	10,264.54
732.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	31.49	5,223.11	23,050.68	0.01	17,827.57
900.000 FIRST FINANCIAL BANCORP 320209109	25.44	5,747.02	22,896.00	0.01	17,148.98
792.000 FIRST FINANCIAL BANKSHARES INC 32020R109	35.10	6,617.16	27,799.20	0.02	21,182.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,892.000 FIRST HORIZON NATIONAL CORP 320517105	16.56	62,346.11	97,571.52	0.06	35,225.41
887.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	41.51	10,226.50	36,819.37	0.02	26,592.87
616.000 FIRST REPUBLIC BANK/CA 33616C100	117.45	23,695.84	72,349.20	0.04	48,653.36
714.000 FIRST SOLAR INC 336433107	55.96	11,345.46	39,955.44	0.02	28,609.98
269.000 1ST SOURCE CORP 336901103	51.88	4,912.90	13,955.72	0.01	9,042.82
129.000 FIRSTCASH INC 33767D105	80.63	5,020.68	10,401.27	0.01	5,380.59
4,611.000 FISERV INC 337738108	115.63	75,749.95	533,169.93	0.31	457,419.98
2,689.000 FIRSTENERGY CORP 337932107	48.60	88,187.36	130,685.40	0.08	42,498.04
295.000 FIVE BELOW INC 33829M101	127.86	31,370.30	37,718.70	0.02	6,348.40
612.000 FLEETCOR TECHNOLOGIES INC 339041105	287.72	73,759.07	176,084.64	0.10	102,325.57

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,662.000 FLUOR CORP 343412102	18.88	30,477.77	31,378.56	0.02	900.79
1,120.000 FOOT LOCKER INC 344849104	38.99	27,034.55	43,668.80	0.03	16,634.25
16,029.000 FORD MOTOR CO 345370860	9.30	129,915.05	149,069.70	0.09	19,154.65
887.000 FORTINET INC 34959E109	106.76	19,986.48	94,696.12	0.05	74,709.64
1,880.000 FORTIVE CORP 34959J108	76.39	33,010.59	143,613.20	0.08	110,602.61
1,423.000 FORTUNE BRANDS HOME & SECURITY 34964C106	65.34	28,053.03	92,978.82	0.05	64,925.79
135.000 FORWARD AIR CORP 349853101	69.95	5,111.10	9,443.25	0.01	4,332.15
153.000 FOUR CORNERS PROPERTY TRUST IN 35086T109	28.19	2,761.90	4,313.07	0.00	1,551.17
228.000 FRANKLIN ELECTRIC CO INC 353514102	57.32	5,180.16	13,068.96	0.01	7,888.80
6,252.000 FREEPORT-MCMORAN INC 35671D857	13.12	25,758.24	82,026.24	0.05	56,268.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,151.000 FRONT YARD RESIDENTIAL CORP 35904G107	12.34	29,451.09	38,883.34	0.02	9,432.25
228.000 HB FULLER CO 359694106	51.57	5,344.32	11,757.96	0.01	6,413.64
2,352.000 FULTON FINANCIAL CORP 360271100	17.43	24,225.60	40,995.36	0.02	16,769.76
293.000 GATX CORP 361448103	82.85	10,624.18	24,275.05	0.01	13,650.87
604.000 GCI LIBERTY INC 36164V305	70.85	6,147.14	42,793.40	0.02	36,646.26
648.000 GCP APPLIED TECHNOLOGIES INC 36164Y101	22.71	6,370.38	14,716.08	0.01	8,345.70
4,376.000 G1 THERAPEUTICS INC 3621LQ109	26.43	89,690.40	115,657.68	0.07	25,967.28
696.000 ARTHUR J GALLAGHER & CO 363576109	95.23	19,508.88	66,280.08	0.04	46,771.20
4,580.000 GANNETT CO INC 36472T109	6.38	35,516.64	29,220.40	0.02	-6,296.24
484.000 GARRETT MOTION INC 366505105	9.99	2,102.80	4,835.16	0.00	2,732.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
916.000 GARTNER INC 366651107	154.10	40,923.64	141,155.60	0.08	100,231.96
1,805.000 GENERAL DYNAMICS CORP 369550108	176.35	129,418.30	318,311.75	0.18	188,893.45
29,394.000 GENERAL ELECTRIC CO 369604103	11.16	250,833.47	328,037.04	0.19	77,203.57
4,469.000 GENERAL MILLS INC 370334104	53.56	127,235.56	239,359.64	0.14	112,124.08
5,798.000 GENERAL MOTORS CO 37045V100	36.60	152,461.43	212,206.80	0.12	59,745.37
1,155.000 GENESCO INC 371532102	47.92	35,815.12	55,347.60	0.03	19,532.48
1,502.000 GENTEX CORP 371901109	28.98	30,037.49	43,527.96	0.03	13,490.47
1,473.000 GENUINE PARTS CO 372460105	106.23	64,646.82	156,476.79	0.09	91,829.97
457.000 GIBRALTAR INDUSTRIES INC 374689107	50.44	4,958.45	23,051.08	0.01	18,092.63
8,554.000 GILEAD SCIENCES INC 375558103	64.98	203,546.74	555,838.92	0.32	352,292.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
882.000 GLACIER BANCORP INC 37637Q105	45.99	11,015.07	40,563.18	0.02	29,548.11
1,455.000 GLADSTONE COMMERCIAL CORP 376536108	21.86	24,487.65	31,806.30	0.02	7,318.65
2,760.000 GLADSTONE LAND CORP 376549101	12.97	32,448.80	35,797.20	0.02	3,348.40
2,272.000 PH GLATFELTER CO 377316104	18.30	31,688.04	41,577.60	0.02	9,889.56
1,864.000 GLOBAL NET LEASE INC 379378201	20.28	32,839.36	37,801.92	0.02	4,962.56
2,118.000 GLOBAL PAYMENTS INC 37940X102	182.56	48,456.53	386,662.08	0.22	338,205.55
3,077.000 GLOBAL MEDICAL REIT INC 37954A204	13.23	33,775.07	40,708.71	0.02	6,933.64
933.000 GLOBE LIFE INC 37959E102	105.25	26,189.27	98,198.25	0.06	72,008.98
7,977.000 GOLD RESOURCE CORP 38068T105	5.54	33,593.75	44,192.58	0.03	10,598.83
1,027.000 GOLDMAN SACHS GROUP INC/THE 38141G104	229.93	118,650.26	236,138.11	0.14	117,487.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
648.000 WR GRACE & CO 38388F108	69.85	25,891.75	45,262.80	0.03	19,371.05
1,875.000 GRACO INC 384109104	52.00	20,168.75	97,500.00	0.06	77,331.25
19.000 GRAHAM HOLDINGS CO 384637104	638.99	4,433.51	12,140.81	0.01	7,707.30
377.000 GRAND CANYON EDUCATION INC 38526M106	95.79	5,108.35	36,112.83	0.02	31,004.48
1,727.000 GRANITE POINT MORTGAGE TRUST I 38741L107	18.38	31,859.51	31,742.26	0.02	-117.25
549.000 GREAT SOUTHERN BANCORP INC 390905107	63.32	9,997.29	34,762.68	0.02	24,765.39
649.000 GREEN DOT CORP 39304D102	23.30	8,229.32	15,121.70	0.01	6,892.38
249.000 GREENBRIER COS INC/THE 393657101	32.43	4,932.69	8,075.07	0.00	3,142.38
821.000 GRIFFIN INDUSTRIAL REALTY INC 398231100	39.55	25,017.10	32,470.55	0.02	7,453.45
1,066.000 GRIFFON CORP 398433102	20.33	10,247.88	21,671.78	0.01	11,423.90

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
152.000 GROUP 1 AUTOMOTIVE INC 398905109	100.00	5,973.60	15,200.00	0.01	9,226.40
862.000 GRUBHUB INC 400110102	48.64	25,928.96	41,927.68	0.02	15,998.72
434.000 GUIDEWIRE SOFTWARE INC 40171V100	109.77	24,620.82	47,640.18	0.03	23,019.36
10,863.000 GULFPORT ENERGY CORP 402635304	3.04	30,530.03	33,023.52	0.02	2,493.49
379.000 H&E EQUIPMENT SERVICES INC 404030108	33.43	4,839.83	12,669.97	0.01	7,830.14
1,013.000 HCA HEALTHCARE INC 40412C101	147.81	56,372.34	149,731.53	0.09	93,359.19
488.000 HNI CORP 404251100	37.46	12,111.22	18,280.48	0.01	6,169.26
2,366.000 HMS HOLDINGS CORP 40425J101	29.60	24,559.08	70,033.60	0.04	45,474.52
3,327.000 HP INC 40434L105	20.55	29,576.29	68,369.85	0.04	38,793.56
604.000 HAEMONETICS CORP 405024100	114.90	18,038.46	69,399.60	0.04	51,361.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,457.000 HAIN CELESTIAL GROUP INC/THE 405217100	25.96	31,250.36	37,816.44	0.02	6,566.08
9,572.000 HALLADOR ENERGY CO 40609P105	2.97	33,182.34	28,428.84	0.02	-4,753.50
1,841.000 HALLIBURTON CO 406216101	24.47	35,803.24	45,049.27	0.03	9,246.03
720.000 HALLMARK FINANCIAL SERVICES IN 40624Q203	17.57	4,989.60	12,650.40	0.01	7,660.80
3,976.000 HANESBRANDS INC 410345102	14.85	31,517.60	59,043.60	0.03	27,526.00
1,155.000 HANNON ARMSTRONG SUSTAINABLE I 41068X100	32.18	31,657.77	37,167.90	0.02	5,510.13
142.000 HANOVER INSURANCE GROUP INC/TH 410867105	136.67	6,178.42	19,407.14	0.01	13,228.72
2,263.000 HARTFORD FINANCIAL SERVICES GR 416515104	60.77	55,768.39	137,522.51	0.08	81,754.12
637.000 HASBRO INC 418056107	105.61	16,282.40	67,273.57	0.04	50,991.17
845.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	46.86	24,766.95	39,596.70	0.02	14,829.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
879.000 HAWAIIAN HOLDINGS INC 419879101	29.29	5,054.25	25,745.91	0.01	20,691.66
1,182.000 HEALTHCARE REALTY TRUST INC 421946104	33.37	31,616.12	39,443.34	0.02	7,827.22
2,740.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	30.28	72,135.50	82,967.20	0.05	10,831.70
2,842.000 HEALTHPEAK PROPERTIES INC 42250P103	34.47	66,436.75	97,963.74	0.06	31,526.99
20,549.000 HECLA MINING CO 422704106	3.39	32,986.14	69,661.11	0.04	36,674.97
800.000 HEICO CORP 422806109	114.15	13,959.17	91,320.00	0.05	77,360.83
544.000 JACK HENRY & ASSOCIATES INC 426281101	145.67	15,939.20	79,244.48	0.05	63,305.28
985.000 HERITAGE COMMERCE CORP 426927109	12.83	4,869.25	12,637.55	0.01	7,768.30
385.000 HERITAGE FINANCIAL CORP/WA 42722X106	28.30	4,966.50	10,895.50	0.01	5,929.00
5,244.000 HERON THERAPEUTICS INC 427746102	23.50	47,720.92	123,234.00	0.07	75,513.08

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
932.000 HERSHEY CO/THE 427866108	146.98	49,928.96	136,985.36	0.08	87,056.40
1,137.000 HESS CORP 42809H107	66.81	47,296.13	75,962.97	0.04	28,666.84
8,260.000 HEWLETT PACKARD ENTERPRISE CO 42824C109	15.86	65,073.83	131,003.60	0.08	65,929.77
425.000 HEXCEL CORP 428291108	73.31	10,060.43	31,156.75	0.02	21,096.32
151.000 HIGHWOODS PROPERTIES INC 431284108	48.91	4,898.44	7,385.41	0.00	2,486.97
627.000 HILL-ROM HOLDINGS INC 431475102	113.53	17,336.55	71,183.31	0.04	53,846.76
215.000 HILLENBRAND INC 431571108	33.31	4,882.65	7,161.65	0.00	2,279.00
785.000 HILLTOP HOLDINGS INC 432748101	24.93	9,252.00	19,570.05	0.01	10,318.05
1,911.000 HOLOGIC INC 436440101	52.21	35,479.86	99,773.31	0.06	64,293.45
836.000 HOME BANCSHARES INC/AR 436893200	19.66	4,932.40	16,435.76	0.01	11,503.36

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,736.000 HOME DEPOT INC/THE 437076102	218.38	246,406.92	1,471,007.68	0.85	1,224,600.76
338.000 HOMESTREET INC 43785V102	34.00	4,912.76	11,492.00	0.01	6,579.24
4,841.000 HONEYWELL INTERNATIONAL INC 438516106	177.00	191,517.64	856,857.00	0.49	665,339.36
1,335.000 HOPE BANCORP INC 43940T109	14.86	10,325.32	19,838.10	0.01	9,512.78
2,968.000 HORMEL FOODS CORP 440452100	45.11	33,285.11	133,886.48	0.08	100,601.37
4,338.000 HOST HOTELS & RESORTS INC 44107P104	18.55	62,120.16	80,469.90	0.05	18,349.74
185.000 HOWARD HUGHES CORP/THE 44267D107	126.80	15,117.50	23,458.00	0.01	8,340.50
232.000 HUBBELL INC 443510607	147.82	33,324.48	34,294.24	0.02	969.76
1,170.000 HUMANA INC 444859102	366.52	74,670.22	428,828.40	0.25	354,158.18
450.000 JB HUNT TRANSPORT SERVICES INC 445658107	116.78	20,574.00	52,551.00	0.03	31,977.00

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Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,830.000 HUNTINGTON BANCSHARES INC/OH 446150104	15.08	50,288.46	133,156.40	0.08	82,867.94
344.000 HUNTINGTON INGALLS INDUSTRIES 446413106	250.88	12,961.36	86,302.72	0.05	73,341.36
3,930.000 HUNTSMAN CORP 447011107	24.16	58,963.95	94,948.80	0.05	35,984.85
165.000 HURON CONSULTING GROUP INC 447462102	68.72	4,851.00	11,338.80	0.01	6,487.80
514.000 HYATT HOTELS CORP 448579102	89.71	19,943.20	46,110.94	0.03	26,167.74
303.000 IAC/INTERACTIVECORP 44919P508	249.11	11,608.50	75,480.33	0.04	63,871.83
379.000 IAA INC 449253103	47.06	3,142.39	17,835.74	0.01	14,693.35
198.000 ICF INTERNATIONAL INC 44925C103	91.62	4,950.00	18,140.76	0.01	13,190.76
200.000 ICU MEDICAL INC 44930G107	187.12	32,484.00	37,424.00	0.02	4,940.00
287.000 IPG PHOTONICS CORP 44980X109	144.92	25,000.57	41,592.04	0.02	16,591.47

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,031.000 ISTAR INC 45031U101	14.51	12,348.48	29,469.81	0.02	17,121.33
788.000 ITT INC 45073V108	73.91	15,320.78	58,241.08	0.03	42,920.30
315.000 IDACORP INC 451107106	106.80	15,032.32	33,642.00	0.02	18,609.68
287.000 IDEX CORP 45167R104	172.00	14,860.69	49,364.00	0.03	34,503.31
724.000 IDEXX LABORATORIES INC 45168D104	261.13	27,066.74	189,058.12	0.11	161,991.38
2,798.000 ILLINOIS TOOL WORKS INC 452308109	179.63	126,121.80	502,604.74	0.29	376,482.94
756.000 ILLUMINA INC 452327109	331.74	126,906.23	250,795.44	0.14	123,889.21
1,211.000 INCYTE CORP 45337C102	87.32	19,460.77	105,744.52	0.06	86,283.75
3,537.000 INDEPENDENCE REALTY TRUST INC 45378A106	14.08	32,633.82	49,800.96	0.03	17,167.14
190.000 INDEPENDENT BANK CORP 453836108	83.25	4,932.40	15,817.50	0.01	10,885.10

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,125.000 INDUSTRIAL LOGISTICS PROPERTIE 456237106	22.42	21,948.74	25,222.50	0.01	3,273.76
341.000 INGEVITY CORP 45688C107	87.38	6,107.18	29,796.58	0.02	23,689.40
337.000 INGLES MARKETS INC 457030104	47.51	5,048.26	16,010.87	0.01	10,962.61
412.000 INGREDION INC 457187102	92.95	20,064.33	38,295.40	0.02	18,231.07
305.000 INSIGHT ENTERPRISES INC 45765U103	70.29	5,072.15	21,438.45	0.01	16,366.30
156.000 INNOSPEC INC 45768S105	103.44	4,873.11	16,136.64	0.01	11,263.53
245.000 INSULET CORP 45784P101	171.20	5,049.45	41,944.00	0.02	36,894.55
25,955.000 INTEL CORP 458140100	59.85	540,993.04	1,553,406.75	0.89	1,012,413.71
883.000 INTEGER HOLDINGS CORP 45826H109	80.43	26,896.18	71,019.69	0.04	44,123.51
1,135.000 INTERACTIVE BROKERS GROUP INC 45841N107	46.62	18,637.04	52,913.70	0.03	34,276.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,750.000 INTERCONTINENTAL EXCHANGE INC 45866F104	92.55	103,773.99	254,512.50	0.15	150,738.51
1,182.000 INTERNATIONAL BANCSHARES CORP 459044103	43.07	19,053.84	50,908.74	0.03	31,854.90
4,089.000 INTERNATIONAL BUSINESS MACHINE 459200101	134.04	335,973.91	548,089.56	0.31	212,115.65
910.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	129.02	36,099.79	117,408.20	0.07	81,308.41
2,693.000 INTERNATIONAL PAPER CO 460146103	46.05	93,190.33	124,012.65	0.07	30,822.32
3,696.000 INTERPUBLIC GROUP OF COS INC/T 460690100	23.10	36,512.41	85,377.60	0.05	48,865.19
2,465.000 INTERSECT ENT INC 46071F103	24.90	27,509.40	61,378.50	0.04	33,869.10
3,666.000 INTRA-CELLULAR THERAPIES INC 46116X101	34.31	33,567.23	125,780.46	0.07	92,213.23
1,926.000 INTUIT INC 461202103	261.93	62,819.18	504,477.18	0.29	441,658.00
768.000 INTUITIVE SURGICAL INC 46120E602	591.15	70,720.53	454,003.20	0.26	383,282.67

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
925.000 INVESTORS BANCORP INC 46146L101	11.92	5,045.78	11,021.38	0.01	5,975.60
1,802.000 INVITATION HOMES INC 46187W107	29.97	35,030.76	54,005.94	0.03	18,975.18
715.000 IONIS PHARMACEUTICALS INC 462222100	60.41	32,275.10	43,193.15	0.02	10,918.05
474.000 IQVIA HOLDINGS INC 46266C105	154.51	38,129.98	73,237.74	0.04	35,107.76
6,304.000 IRIDIUM COMMUNICATIONS INC 46269C102	24.64	52,260.16	155,330.56	0.09	103,070.40
1,375.000 IRON MOUNTAIN INC 46284V101	31.87	34,079.37	43,821.25	0.03	9,741.88
407.000 JBG SMITH PROPERTIES 46590V100	39.89	11,694.44	16,235.23	0.01	4,540.79
19,013.000 JPMORGAN CHASE & CO 46625H100	139.40	769,075.85	2,650,412.20	1.52	1,881,336.35
225.000 JACK IN THE BOX INC 466367109	78.03	5,033.25	17,556.75	0.01	12,523.50
1,278.000 JEFFERIES FINANCIAL GROUP INC 47233W109	21.37	21,514.86	27,310.86	0.02	5,796.00

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,172.000 JOHNSON & JOHNSON 478160104	145.87	914,218.20	2,067,269.64	1.19	1,153,051.44
428.000 JONES LANG LASALLE INC 48020Q107	174.09	31,668.94	74,510.52	0.04	42,841.58
180.000 J2 GLOBAL INC 48123V102	93.71	4,905.00	16,867.80	0.01	11,962.80
3,428.000 JUNIPER NETWORKS INC 48203R104	24.63	59,237.94	84,431.64	0.05	25,193.70
379.000 KAR AUCTION SERVICES INC 48238T109	21.79	1,898.31	8,258.41	0.00	6,360.10
345.000 KLA CORP 482480100	178.17	29,638.95	61,468.65	0.04	31,829.70
342.000 KAISER ALUMINUM CORP 483007704	110.89	29,545.38	37,924.38	0.02	8,379.00
9,489.000 KALA PHARMACEUTICALS INC 483119103	3.69	35,945.53	35,014.41	0.02	-931.12
1,596.000 KB HOME 48666K109	34.27	12,943.56	54,694.92	0.03	41,751.36
320.000 KELLY SERVICES INC 488152208	22.58	5,027.20	7,225.60	0.00	2,198.40

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,905.000 KEMET CORP 488360207	27.05	31,218.42	51,530.25	0.03	20,311.83
431.000 KEMPER CORP 488401100	77.50	18,006.43	33,402.50	0.02	15,396.07
1,915.000 KENNEDY-WILSON HOLDINGS INC 489398107	22.30	32,952.57	42,704.50	0.02	9,751.93
6,436.000 KEYCORP 493267108	20.24	51,101.84	130,264.64	0.07	79,162.80
1,265.000 KEYSIGHT TECHNOLOGIES INC 49338L103	102.63	21,921.34	129,826.95	0.07	107,905.61
426.000 KFORCE INC 493732101	39.70	5,197.20	16,912.20	0.01	11,715.00
369.000 KILROY REALTY CORP 49427F108	83.90	14,040.45	30,959.10	0.02	16,918.65
1,900.000 KIMBERLY-CLARK CORP 494368103	137.55	119,036.49	261,345.00	0.15	142,308.51
1,995.000 KIMCO REALTY CORP 49446R109	20.71	29,441.22	41,316.45	0.02	11,875.23
13,259.000 KINDER MORGAN INC/DE 49456B101	21.17	195,896.32	280,693.03	0.16	84,796.71

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
525.000 KIRBY CORP 497266106	89.53	20,007.75	47,003.25	0.03	26,995.50
2,023.000 KITE REALTY GROUP TRUST 49803T300	19.53	29,085.62	39,509.19	0.02	10,423.57
306.000 KNIGHT-SWIFT TRANSPORTATION HO 499049104	35.84	4,938.84	10,967.04	0.01	6,028.20
176.000 KONTOOR BRANDS INC 50050N103	41.99	2,492.49	7,390.24	0.00	4,897.75
1,692.000 KOPPERS HOLDINGS INC 50060P106	38.22	29,115.86	64,668.24	0.04	35,552.38
7,958.000 KOSMOS ENERGY LTD 500688106	5.70	29,648.55	45,360.60	0.03	15,712.05
1,849.000 KRAFT HEINZ CO/THE 500754106	32.13	52,710.74	59,408.37	0.03	6,697.63
7,912.000 KROGER CO/THE 501044101	28.99	90,643.20	229,368.88	0.13	138,725.68
713.000 LHC GROUP INC 50187A107	137.76	10,279.05	98,222.88	0.06	87,943.83
1,271.000 LKQ CORP 501889208	35.70	27,050.07	45,374.70	0.03	18,324.63

BNY MELLON

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
622.000 LPL FINANCIAL HOLDINGS INC 50212V100	92.25	20,223.92	57,379.50	0.03	37,155.58
1,141.000 L3HARRIS TECHNOLOGIES INC 502431109	197.87	44,322.60	225,769.67	0.13	181,447.07
514.000 LA-Z-BOY INC 505336107	31.48	4,821.32	16,180.72	0.01	11,359.40
831.000 LABORATORY CORP OF AMERICA HOL 50540R409	169.17	55,604.11	140,580.27	0.08	84,976.16
346.000 LAKELAND FINANCIAL CORP 511656100	48.93	5,102.35	16,929.78	0.01	11,827.43
1,138.000 LAM RESEARCH CORP 512807108	292.40	27,918.93	332,751.20	0.19	304,832.27
766.000 LAMAR ADVERTISING CO 512816109	89.26	18,621.46	68,373.16	0.04	49,751.70
820.000 LAMB WESTON HOLDINGS INC 513272104	86.03	13,565.92	70,544.60	0.04	56,978.68
68.000 LANCASTER COLONY CORP 513847103	160.10	4,930.68	10,886.80	0.01	5,956.12
13,316.000 LAREDO PETROLEUM INC 516806106	2.87	30,964.70	38,216.92	0.02	7,252.22

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,381.000 LAS VEGAS SANDS CORP 517834107	69.04	53,445.66	95,344.24	0.05	41,898.58
1,089.000 ESTEE LAUDER COS INC/THE 518439104	206.54	81,320.29	224,922.06	0.13	143,601.77
803.000 LEAR CORP 521865204	137.20	38,882.32	110,171.60	0.06	71,289.28
567.000 LEGGETT & PLATT INC 524660107	50.83	12,978.63	28,820.61	0.02	15,841.98
1,002.000 LEIDOS HOLDINGS INC 525327102	97.89	27,957.76	98,085.78	0.06	70,128.02
2,658.000 LENNAR CORP 526057104	55.79	85,498.97	148,289.82	0.09	62,790.85
33.000 LENNAR CORP 526057302	44.70	723.83	1,475.10	0.00	751.27
38.000 LENNOX INTERNATIONAL INC 526107107	243.97	2,405.40	9,270.86	0.01	6,865.46
778.000 LIBERTY PROPERTY TRUST 531172104	60.05	24,118.00	46,718.90	0.03	22,600.90
862.000 LIBERTY MEDIA CORP-LIBERTY SIR 531229409	48.34	24,045.93	41,669.08	0.02	17,623.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,001.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229854	45.97	29,269.23	46,010.97	0.03	16,741.74
821.000 LIBERTY MEDIA CORP-LIBERTY FOR 531229870	43.78	33,059.62	35,943.38	0.02	2,883.76
511.000 LIFE STORAGE INC 53223X107	108.28	37,141.32	55,331.08	0.03	18,189.76
3,518.000 ELI LILLY & CO 532457108	131.43	224,051.08	462,370.74	0.27	238,319.66
278.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	96.73	9,980.20	26,890.94	0.02	16,910.74
1,312.000 LINCOLN NATIONAL CORP 534187109	59.01	39,367.52	77,421.12	0.04	38,053.60
4,415.000 LIONS GATE ENTERTAINMENT CORP 535919500	9.93	32,830.52	43,840.95	0.03	11,010.43
279.000 LITHIA MOTORS INC 536797103	147.00	5,354.01	41,013.00	0.02	35,658.99
75.000 LITTELFUSE INC 537008104	191.30	4,898.25	14,347.50	0.01	9,449.25
924.000 LIVERAMP HOLDINGS INC 53815P108	48.07	11,400.69	44,416.68	0.03	33,015.99

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
938.000 LOCKHEED MARTIN CORP 539830109	389.38	85,681.10	365,238.44	0.21	279,557.34
450.000 LOGMEIN INC 54142L109	85.74	27,042.78	38,583.00	0.02	11,540.22
5,768.000 LOWE'S COS INC 548661107	119.76	165,271.08	690,775.68	0.40	525,504.60
554.000 LULULEMON ATHLETICA INC 550021109	231.67	33,526.26	128,345.18	0.07	94,818.92
1,085.000 M&T BANK CORP 55261F104	169.75	82,071.55	184,178.75	0.11	102,107.20
968.000 MDU RESOURCES GROUP INC 552690109	29.71	20,031.06	28,759.28	0.02	8,728.22
721.000 MGE ENERGY INC 55277P104	78.82	35,571.64	56,829.22	0.03	21,257.58
3,013.000 MGM RESORTS INTERNATIONAL 552953101	33.27	30,503.52	100,242.51	0.06	69,738.99
313.000 MKS INSTRUMENTS INC 55306N104	110.01	14,856.87	34,433.13	0.02	19,576.26
138.000 MSA SAFETY INC 553498106	126.36	4,854.84	17,437.68	0.01	12,582.84

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
741.000 MSCI INC 55354G100	258.18	26,552.41	191,311.38	0.11	164,758.97
789.000 MACQUARIE INFRASTRUCTURE CORP 55608B105	42.84	28,411.89	33,800.76	0.02	5,388.87
1,071.000 STEVEN MADDEN LTD 556269108	43.01	18,714.14	46,063.71	0.03	27,349.57
412.000 MANPOWERGROUP INC 56418H100	97.10	15,714.52	40,005.20	0.02	24,290.68
2,721.000 MARATHON PETROLEUM CORP 56585A102	60.25	68,892.62	163,940.25	0.09	95,047.63
513.000 MARCUS CORP/THE 566330106	31.77	4,945.32	16,298.01	0.01	11,352.69
53.000 MARKEL CORP 570535104	1,143.17	19,967.59	60,588.01	0.03	40,620.42
208.000 MARKETAXESS HOLDINGS INC 57060D108	379.11	5,002.40	78,854.88	0.05	73,852.48
3,608.000 MARSH & MCLENNAN COS INC 571748102	111.41	107,513.60	401,967.28	0.23	294,453.68
2,687.000 MARRIOTT INTERNATIONAL INC/MD 571903202	151.43	122,502.44	406,892.41	0.23	284,389.97

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,028.000 MARTEN TRANSPORT LTD 573075108	21.49	19,670.81	43,581.72	0.03	23,910.91
217.000 MARTIN MARIETTA MATERIALS INC 573284106	279.64	26,181.24	60,681.88	0.03	34,500.64
2,938.000 MASCO CORP 574599106	47.99	42,183.77	140,994.62	0.08	98,810.85
356.000 MASTEC INC 576323109	64.16	6,497.00	22,840.96	0.01	16,343.96
5,499.000 MASTERCARD INC 57636Q104	298.59	150,742.05	1,641,946.41	0.94	1,491,204.36
500.000 MATSON INC 57686G105	40.80	8,942.86	20,400.00	0.01	11,457.14
2,921.000 MATTEL INC 577081102	13.55	29,346.44	39,579.55	0.02	10,233.11
2,078.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	61.51	49,373.28	127,817.78	0.07	78,444.50
441.000 MCCORMICK & CO INC/MD 579780206	169.73	23,031.29	74,850.93	0.04	51,819.64
4,382.000 MCDONALD'S CORP 580135101	197.61	174,187.13	865,927.02	0.50	691,739.89

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,684.000 MCKESSON CORP 58155Q103	138.32	90,057.62	232,930.88	0.13	142,873.26
2,442.000 MEDICAL PROPERTIES TRUST INC 58463J304	21.11	40,399.10	51,550.62	0.03	11,151.52
16,037.000 MERCK & CO INC 58933Y105	90.95	666,350.69	1,458,565.15	0.84	792,214.46
944.000 MERCURY SYSTEMS INC 589378108	69.11	16,567.20	65,239.84	0.04	48,672.64
128.000 MERCURY GENERAL CORP 589400100	48.73	4,974.08	6,237.44	0.00	1,263.36
160.000 MEREDITH CORP 589433101	32.47	4,865.60	5,195.20	0.00	329.60
984.000 MERIDIAN BANCORP INC 58958U103	20.09	5,120.14	19,768.56	0.01	14,648.42
221.000 MERITAGE HOMES CORP 59001A102	61.11	5,049.85	13,505.31	0.01	8,455.46
1,315.000 MERITOR INC 59001K100	26.19	6,588.15	34,439.85	0.02	27,851.70
94.000 MESA LABORATORIES INC 59064R109	249.40	5,018.66	23,443.60	0.01	18,424.94

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Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,755.000 METLIFE INC 59156R108	50.97	166,870.18	242,362.35	0.14	75,492.17
124.000 METTLER-TOLEDO INTERNATIONAL I 592688105	793.28	19,685.56	98,366.72	0.06	78,681.16
42,374.000 MICROSOFT CORP 594918104	157.70	1,161,752.79	6,682,379.80	3.84	5,520,627.01
5,400.000 MICRON TECHNOLOGY INC 595112103	53.78	46,548.86	290,412.00	0.17	243,863.14
686.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	131.86	48,141.18	90,455.96	0.05	42,314.78
351.000 MIDDLEBY CORP/THE 596278101	109.52	10,661.04	38,441.52	0.02	27,780.48
999.000 MOBILE MINI INC 60740F105	37.91	31,758.21	37,872.09	0.02	6,113.88
2,387.000 MODEL N INC 607525102	35.07	31,074.90	83,712.09	0.05	52,637.19
1,944.000 MODERNA INC 60770K107	19.56	33,334.88	38,024.64	0.02	4,689.76
358.000 MOHAWK INDUSTRIES INC 608190104	136.38	20,413.16	48,824.04	0.03	28,410.88

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
738.000 MOLSON COORS BEVERAGE CO 60871R209	53.90	31,801.74	39,778.20	0.02	7,976.46
10,605.000 MONDELEZ INTERNATIONAL INC 609207105	55.08	200,752.16	584,123.40	0.34	383,371.24
2,256.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	14.48	29,163.80	32,666.88	0.02	3,503.08
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	178.02	5,226.75	61,416.90	0.04	56,190.15
1,462.000 MONSTER BEVERAGE CORP 61174X109	63.55	19,896.09	92,910.10	0.05	73,014.01
1,388.000 MOODY'S CORP 615369105	237.41	53,181.58	329,525.08	0.19	276,343.50
221.000 MOOG INC 615394202	85.33	9,483.64	18,857.93	0.01	9,374.29
9,977.000 MORGAN STANLEY 617446448	51.12	211,601.19	510,024.24	0.29	298,423.05
83.000 MORNINGSTAR INC 617700109	151.31	4,849.69	12,558.73	0.01	7,709.04
590.000 MOTOROLA SOLUTIONS INC 620076307	161.14	40,018.09	95,072.60	0.05	55,054.51

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
294.000 MOVADO GROUP INC 624580106	21.74	4,933.32	6,391.56	0.00	1,458.24
476.000 MUELLER INDUSTRIES INC 624756102	31.75	8,653.68	15,113.00	0.01	6,459.32
1,584.000 MURPHY OIL CORP 626717102	26.80	30,790.04	42,451.20	0.02	11,661.16
350.000 MURPHY USA INC 626755102	117.00	9,641.63	40,950.00	0.02	31,308.37
1,002.000 NCR CORP 62886E108	35.16	17,446.56	35,230.32	0.02	17,783.76
3,632.000 NRG ENERGY INC 629377508	39.75	35,993.12	144,372.00	0.08	108,378.88
11.000 NVR INC 62944T105	3,808.41	7,904.41	41,892.51	0.02	33,988.10
738.000 NASDAQ INC 631103108	107.10	22,396.95	79,039.80	0.05	56,642.85
332.000 NATIONAL HEALTH INVESTORS INC 63633D104	81.48	16,244.76	27,051.36	0.02	10,806.60
1,443.000 NATIONAL OILWELL VARCO INC 637071101	25.05	32,927.04	36,147.15	0.02	3,220.11

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Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
830.000 NATIONAL RETAIL PROPERTIES INC 637417106	53.62	25,500.20	44,504.60	0.03	19,004.40
1,765.000 NATIONAL STORAGE AFFILIATES TR 637870106	33.62	22,680.25	59,339.30	0.03	36,659.05
607.000 NATUS MEDICAL INC 639050103	32.99	5,032.03	20,024.93	0.01	14,992.90
2,079.000 NEKTAR THERAPEUTICS 640268108	21.59	25,467.75	44,875.22	0.03	19,407.47
233.000 NELNET INC 64031N108	58.24	5,039.79	13,569.92	0.01	8,530.13
1,400.000 NETAPP INC 64110D104	62.25	41,905.48	87,150.00	0.05	45,244.52
2,296.000 NETFLIX INC 64110L106	323.57	29,739.76	742,916.72	0.43	713,176.96
577.000 NEUROCRINE BIOSCIENCES INC 64125C109	107.49	30,927.20	62,021.73	0.04	31,094.53
1,960.000 NEW RESIDENTIAL INVESTMENT COR 64828T201	16.11	24,343.20	31,575.60	0.02	7,232.40
5,503.000 NEW SENIOR INVESTMENT GROUP IN 648691103	7.65	31,729.75	42,097.95	0.02	10,368.20

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Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,539.000 NEW YORK TIMES CO/THE 650111107	32.17	12,161.41	49,509.63	0.03	37,348.22
1,723.000 NEWELL BRANDS INC 651229106	19.22	33,129.67	33,116.06	0.02	-13.61
2,176.000 NEWMONT CORP 651639106	43.45	45,043.20	94,547.20	0.05	49,504.00
3,343.000 NEWS CORP 65249B109	14.14	30,581.98	47,270.02	0.03	16,688.04
496.000 NEWSSTAR FINANCIAL INCCVR 652CVR994 CONTRA	0.00	0.00	0.00	0.00	0.00
2,540.000 NEXTERA ENERGY INC 65339F101	242.16	115,249.25	615,086.40	0.35	499,837.15
1,250.000 NEXPOINT RESIDENTIAL TRUST INC 65341D102	45.00	31,910.40	56,250.00	0.03	24,339.60
6,942.000 NIKE INC 654106103	101.31	105,580.19	703,294.02	0.40	597,713.83
1,904.000 NISOURCE INC 65473P105	27.84	15,455.01	53,007.36	0.03	37,552.35
4,356.000 NOBLE ENERGY INC 655044105	24.84	82,050.26	108,203.04	0.06	26,152.78

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,280.000 NORFOLK SOUTHERN CORP 655844108	194.13	98,464.09	442,616.40	0.25	344,152.31
414.000 NORTHERN TRUST CORP 665859104	106.24	25,073.58	43,983.36	0.03	18,909.78
1,106.000 NORTHROP GRUMMAN CORP 666807102	343.97	68,473.34	380,430.82	0.22	311,957.48
3,084.000 NOW INC 67011P100	11.24	33,019.22	34,664.16	0.02	1,644.94
344.000 NU SKIN ENTERPRISES INC 67018T105	40.98	12,425.28	14,097.12	0.01	1,671.84
1,000.000 NUCOR CORP 670346105	56.28	42,989.30	56,280.00	0.03	13,290.70
3,473.000 NVIDIA CORP 67066G104	235.30	45,792.17	817,196.90	0.47	771,404.73
1,332.000 OGE ENERGY CORP 670837103	44.47	39,634.90	59,234.04	0.03	19,599.14
360.000 O'REILLY AUTOMOTIVE INC 67103H107	438.26	33,350.40	157,773.60	0.09	124,423.20
1,022.000 OCCIDENTAL PETROLEUM CORP 674599105	41.21	47,079.65	42,116.62	0.02	-4,963.03

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
784.000 OCEANFIRST FINANCIAL CORP 675234108	25.54	10,339.79	20,023.36	0.01	9,683.57
20,290.000 OFFICE DEPOT INC 676220106	2.74	30,541.45	55,594.60	0.03	25,053.15
773.000 OKTA INC 679295105	115.37	53,136.66	89,181.01	0.05	36,044.35
207.000 OLD DOMINION FREIGHT LINE INC 679580100	189.78	4,987.32	39,284.46	0.02	34,297.14
596.000 OLD NATIONAL BANCORP/IN 680033107	18.29	6,144.76	10,900.84	0.01	4,756.08
1,639.000 OLD REPUBLIC INTERNATIONAL COR 680223104	22.37	15,193.53	36,664.43	0.02	21,470.90
3,519.000 OLD SECOND BANCORP INC 680277100	13.47	25,006.01	47,400.93	0.03	22,394.92
1,825.000 OLIN CORP 680665205	17.25	30,838.37	31,481.25	0.02	642.88
528.000 OLLIE'S BARGAIN OUTLET HOLDING 681116109	65.31	33,654.72	34,483.68	0.02	828.96
1,714.000 OMNICOM GROUP INC 681919106	81.02	80,191.38	138,868.28	0.08	58,676.90

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,505.000 OMEGA HEALTHCARE INVESTORS INC 681936100	42.35	39,257.41	63,736.75	0.04	24,479.34
321.000 ONE GAS INC 68235P108	93.57	6,291.99	30,035.97	0.02	23,743.98
1,398.000 ONE LIBERTY PROPERTIES INC 682406103	27.19	33,144.59	38,011.62	0.02	4,867.03
2,305.000 ONEOK INC 682680103	75.67	100,303.55	174,419.35	0.10	74,115.80
15,511.000 ORACLE CORP 68389X105	52.98	277,149.01	821,772.78	0.47	544,623.77
809.000 ORMAT TECHNOLOGIES INC 686688102	74.52	14,788.52	60,286.68	0.03	45,498.16
833.000 OSHKOSH CORP 688239201	94.65	15,979.90	78,843.45	0.05	62,863.55
937.000 OTTER TAIL CORP 689648103	51.29	25,055.38	48,058.73	0.03	23,003.35
1,078.000 OWENS CORNING 690742101	65.12	28,408.02	70,199.36	0.04	41,791.34
155.000 OXFORD INDUSTRIES INC 691497309	75.42	5,068.50	11,690.10	0.01	6,621.60

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,566.000 PG&E CORP 69331C108	10.87	40,353.07	71,372.42	0.04	31,019.35
2,176.000 PNC FINANCIAL SERVICES GROUP I 693475105	159.63	146,634.63	347,354.88	0.20	200,720.25
941.000 PNM RESOURCES INC 69349H107	50.71	23,032.11	47,718.11	0.03	24,686.00
1,446.000 PPG INDUSTRIES INC 693506107	133.49	76,750.37	193,026.54	0.11	116,276.17
377.000 PVH CORP 693656100	105.15	27,132.69	39,641.55	0.02	12,508.86
996.000 PTC INC 69370C100	74.89	22,294.00	74,590.44	0.04	52,296.44
2,578.000 PACCAR INC 693718108	79.10	97,811.90	203,919.80	0.12	106,107.90
525.000 PACKAGING CORP OF AMERICA 695156109	111.99	19,952.55	58,794.75	0.03	38,842.20
1,047.000 PACWEST BANCORP 695263103	38.27	22,495.44	40,068.69	0.02	17,573.25
623.000 PALO ALTO NETWORKS INC 697435105	231.25	49,189.70	144,068.75	0.08	94,879.05

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,458.000 PAN AMERICAN SILVER CORP 697900132 RTS	0.69	0.00	6,526.02	0.00	6,526.02
718.000 PAPA JOHN'S INTERNATIONAL INC 698813102	63.15	12,974.26	45,341.70	0.03	32,367.44
493.000 PARK HOTELS & RESORTS INC 700517105	25.87	11,357.54	12,753.91	0.01	1,396.37
81.000 PARK NATIONAL CORP 700658107	102.38	5,158.89	8,292.78	0.00	3,133.89
1,301.000 PARKER-HANNIFIN CORP 701094104	205.82	67,930.06	267,771.82	0.15	199,841.76
3,381.000 PARSLEY ENERGY INC 701877102	18.91	50,703.09	63,934.71	0.04	13,231.62
3,518.000 PATTERSON-UTI ENERGY INC 703481101	10.50	31,403.15	36,939.00	0.02	5,535.85
1,137.000 PAYCHEX INC 704326107	85.06	35,691.84	96,713.22	0.06	61,021.38
7,044.000 PAYPAL HOLDINGS INC 70450Y103	108.17	138,952.48	761,949.48	0.44	622,997.00
427.000 PENN NATIONAL GAMING INC 707569109	25.56	3,633.04	10,914.12	0.01	7,281.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
710.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	50.22	10,799.10	35,656.20	0.02	24,857.10
6,503.000 PEOPLE'S UNITED FINANCIAL INC 712704105	16.90	56,133.55	109,900.70	0.06	53,767.15
6,388.000 PEPSICO INC 713448108	136.67	436,319.33	873,047.96	0.50	436,728.63
335.000 PERKINELMER INC 714046109	97.10	11,241.47	32,528.50	0.02	21,287.03
822.000 PERSPECTA INC 715347100	26.44	6,888.48	21,733.68	0.01	14,845.20
25,988.000 PFIZER INC 717081103	39.18	644,019.65	1,018,209.84	0.58	374,190.19
1,406.000 PHIBRO ANIMAL HEALTH CORP 71742Q106	24.83	33,179.57	34,910.98	0.02	1,731.41
7,888.000 PHILIP MORRIS INTERNATIONAL IN 718172109	85.09	325,316.36	671,189.92	0.39	345,873.56
3,757.000 PHILLIPS 66 718546104	111.41	101,823.49	418,567.37	0.24	316,743.88
2,149.000 PHYSICIANS REALTY TRUST 71943U104	18.94	33,217.79	40,702.06	0.02	7,484.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	64.00	4,842.88	20,608.00	0.01	15,765.12
673.000 PINNACLE WEST CAPITAL CORP 723484101	89.93	39,916.41	60,522.89	0.03	20,606.48
587.000 PIONEER NATURAL RESOURCES CO 723787107	151.37	69,277.24	88,854.19	0.05	19,576.95
336.000 PLEXUS CORP 729132100	76.94	10,175.50	25,851.84	0.01	15,676.34
547.000 POLARIS INC 731068102	101.70	35,156.31	55,629.90	0.03	20,473.59
409.000 POLYONE CORP 73179P106	36.79	9,742.38	15,047.11	0.01	5,304.73
303.000 POOL CORP 73278L105	212.38	8,683.98	64,351.14	0.04	55,667.16
1,294.000 POPULAR INC 733174700	58.75	20,147.58	76,022.50	0.04	55,874.92
366.000 POST HOLDINGS INC 737446104	109.10	20,377.14	39,930.60	0.02	19,553.46
321.000 POWER INTEGRATIONS INC 739276103	98.91	16,587.72	31,750.11	0.02	15,162.39

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,777.000 PREFERRED APARTMENT COMMUNITIE 74039L103	13.32	24,806.92	23,669.64	0.01	-1,137.28
1,841.000 T ROWE PRICE GROUP INC 74144T108	121.84	87,703.03	224,307.44	0.13	136,604.41
544.000 PRICESMART INC 741511109	71.02	31,715.20	38,634.88	0.02	6,919.68
215.000 PRIMERICA INC 74164M108	130.56	5,022.40	28,070.40	0.02	23,048.00
2,102.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	55.00	72,669.72	115,610.00	0.07	42,940.28
12,099.000 PROCTER & GAMBLE CO/THE 742718109	124.90	771,613.76	1,511,165.10	0.87	739,551.34
3,363.000 PROGRESSIVE CORP/THE 743315103	72.39	66,217.47	243,447.57	0.14	177,230.10
3,951.000 PROLOGIS INC 74340W103	89.14	115,468.03	352,192.14	0.20	236,724.11
499.000 PROOFPOINT INC 743424103	114.78	23,148.61	57,275.22	0.03	34,126.61
3,528.000 PROPETRO HOLDING CORP 74347M108	11.25	30,187.04	39,690.00	0.02	9,502.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
295.000 PROSPERITY BANCSHARES INC 743606105	71.89	12,522.75	21,207.55	0.01	8,684.80
380.000 PROVIDENT FINANCIAL SERVICES I 74386T105	24.65	5,247.80	9,367.00	0.01	4,119.20
1,625.000 PRUDENTIAL FINANCIAL INC 744320102	93.74	102,163.01	152,327.50	0.09	50,164.49
3,155.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	59.05	97,082.50	186,302.75	0.11	89,220.25
805.000 PUBLIC STORAGE 74460D109	212.96	69,477.30	171,432.80	0.10	101,955.50
1,297.000 PULTEGROUP INC 745867101	38.80	23,864.80	50,323.60	0.03	26,458.80
122.000 QUAKER CHEMICAL CORP 747316107	164.52	4,941.00	20,071.44	0.01	15,130.44
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.62	5,070.08	8,033.84	0.00	2,963.76
8,902.000 QEP RESOURCES INC 74733V100	4.50	29,960.23	40,059.00	0.02	10,098.77
1,047.000 QORVO INC 74736K101	116.23	11,927.85	121,692.81	0.07	109,764.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,007.000 QUALCOMM INC 747525103	88.23	221,169.93	529,997.61	0.30	308,827.68
357.000 QUEST DIAGNOSTICS INC 74834L100	106.79	29,298.99	38,124.03	0.02	8,825.04
166.000 RLI CORP 749607107	90.02	4,999.09	14,943.32	0.01	9,944.23
36.000 RMR GROUP INC/THE 74967R106	45.64	468.00	1,643.04	0.00	1,175.04
752.000 RPM INTERNATIONAL INC 749685103	76.76	19,908.98	57,723.52	0.03	37,814.54
2,415.000 RPT REALTY 74971D101	15.04	29,311.02	36,321.60	0.02	7,010.58
506.000 RALPH LAUREN CORP 751212101	117.22	42,339.55	59,313.32	0.03	16,973.77
7,372.000 RANGE RESOURCES CORP 75281A109	4.85	29,824.74	35,754.20	0.02	5,929.46
1,118.000 RAYMOND JAMES FINANCIAL INC 754730109	89.46	34,333.78	100,016.28	0.06	65,682.50
2,295.000 RAYTHEON CO 755111507	219.74	110,394.70	504,303.30	0.29	393,908.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130.000 RBC BEARINGS INC 75524B104	158.34	4,838.60	20,584.20	0.01	15,745.60
2,159.000 READY CAPITAL CORP 75574U101	15.42	30,975.84	33,291.78	0.02	2,315.94
3,904.000 REALOGY HOLDINGS CORP 75605Y106	9.68	33,442.76	37,790.72	0.02	4,347.96
548.000 REATA PHARMACEUTICALS INC 75615P103	204.43	28,386.40	112,027.64	0.06	83,641.24
562.000 REGENCY CENTERS CORP 758849103	63.09	23,098.20	35,456.58	0.02	12,358.38
129.000 REGENERON PHARMACEUTICALS INC 75886F107	375.48	30,613.39	48,436.92	0.03	17,823.53
6,294.000 REGIONS FINANCIAL CORP 7591EP100	17.16	41,552.58	108,005.04	0.06	66,452.46
526.000 REINSURANCE GROUP OF AMERICA I 759351604	163.06	28,049.28	85,769.56	0.05	57,720.28
473.000 RELIANCE STEEL & ALUMINUM CO 759509102	119.76	23,309.44	56,646.48	0.03	33,337.04
345.000 RENASANT CORP 75970E107	35.42	4,988.70	12,219.90	0.01	7,231.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
880.000 RENEWABLE ENERGY GROUP INC 75972A301	26.95	6,186.40	23,716.00	0.01	17,529.60
6,220.000 REPUBLIC FIRST BANCORP INC 760416107	4.18	24,649.86	25,999.60	0.01	1,349.74
2,250.000 REPUBLIC SERVICES INC 760759100	89.63	55,838.60	201,667.50	0.12	145,828.90
966.000 RESMED INC 761152107	154.97	24,246.60	149,701.02	0.09	125,454.42
806.000 RESIDEO TECHNOLOGIES INC 76118Y104	11.93	5,845.87	9,615.58	0.01	3,769.71
2,570.000 REVANCE THERAPEUTICS INC 761330109	16.23	30,806.45	41,711.10	0.02	10,904.65
1,192.000 REXFORD INDUSTRIAL REALTY INC 76169C100	45.67	25,127.36	54,438.64	0.03	29,311.28
1,542.000 RINGCENTRAL INC 76680R206	168.67	23,222.52	260,089.14	0.15	236,866.62
924.000 ROBERT HALF INTERNATIONAL INC 770323103	63.15	28,297.13	58,350.60	0.03	30,053.47
1,048.000 ROCKWELL AUTOMATION INC 773903109	202.67	60,101.96	212,398.16	0.12	152,296.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
324.000 ROPER TECHNOLOGIES INC 776696106	354.23	38,066.76	114,770.52	0.07	76,703.76
1,200.000 ROSS STORES INC 778296103	116.42	62,059.35	139,704.00	0.08	77,644.65
410.000 ROYAL GOLD INC 780287108	122.25	30,832.00	50,122.50	0.03	19,290.50
275.000 RUSH ENTERPRISES INC 781846209	46.50	5,049.00	12,787.50	0.01	7,738.50
603.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	86.66	22,823.55	52,255.98	0.03	29,432.43
281.000 S&T BANCORP INC 783859101	40.29	4,979.32	11,321.49	0.01	6,342.17
794.000 S&P GLOBAL INC 78409V104	273.05	38,793.54	216,801.70	0.12	178,008.16
623.000 SBA COMMUNICATIONS CORP 78410G104	240.99	25,290.00	150,136.77	0.09	124,846.77
1,749.000 SEI INVESTMENTS CO 784117103	65.48	35,319.39	114,524.52	0.07	79,205.13
214.000 SJW GROUP 784305104	71.06	4,962.66	15,206.84	0.01	10,244.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
837.000 SL GREEN REALTY CORP 78440X101	91.88	51,158.20	76,903.56	0.04	25,745.36
2,501.000 SLM CORP 78442P106	8.91	14,947.14	22,283.91	0.01	7,336.77
1,392.000 SPS COMMERCE INC 78463M107	55.42	33,421.92	77,144.64	0.04	43,722.72
727.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	61.40	10,613.59	44,637.80	0.03	34,024.21
1,703.000 SABRA HEALTH CARE REIT INC 78573L106	21.34	29,867.10	36,342.02	0.02	6,474.92
2,321.000 SAFEHOLD INC 78645L100	40.30	58,392.30	93,536.30	0.05	35,144.00
120.000 SAFETY INSURANCE GROUP INC 78648T100	92.53	4,950.00	11,103.60	0.01	6,153.60
378.000 SAGE THERAPEUTICS INC 78667J108	72.19	30,621.78	27,287.82	0.02	-3,333.96
4,092.000 SALESFORCE.COM INC 79466L302	162.64	144,932.90	665,522.88	0.38	520,589.98
109.000 SANDERSON FARMS INC 800013104	176.22	5,261.43	19,207.98	0.01	13,946.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
276.000 SANDY SPRING BANCORP INC 800363103	37.88	4,832.76	10,454.88	0.01	5,622.12
1,407.000 SANMINA CORP 801056102	34.24	12,883.59	48,175.68	0.03	35,292.09
448.000 SAREPTA THERAPEUTICS INC 803607100	129.04	33,138.56	57,809.92	0.03	24,671.36
932.000 HENRY SCHEIN INC 806407102	66.72	27,493.26	62,183.04	0.04	34,689.78
3,207.000 SCHLUMBERGER LTD 806857108	40.20	136,265.25	128,921.40	0.07	-7,343.85
194.000 SCHOLASTIC CORP 807066105	38.45	4,834.48	7,459.30	0.00	2,624.82
7,756.000 CHARLES SCHWAB CORP/THE 808513105	47.56	94,455.14	368,875.36	0.21	274,420.22
223.000 SCIENCE APPLICATIONS INTERNATI 808625107	87.02	6,404.61	19,405.46	0.01	13,000.85
745.000 SCOTTS MIRACLE-GRO CO/THE 810186106	106.18	43,000.42	79,104.10	0.05	36,103.68
885.000 SEALED AIR CORP 81211K100	39.83	24,751.46	35,249.55	0.02	10,498.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,234.000 SEATTLE GENETICS INC 812578102	114.26	27,004.51	140,996.84	0.08	113,992.33
4,070.000 SELECT ENERGY SERVICES INC 81617J301	9.28	29,207.25	37,769.60	0.02	8,562.35
1,142.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	23.34	15,084.22	26,654.28	0.02	11,570.06
340.000 SELECTIVE INSURANCE GROUP INC 816300107	65.19	5,392.40	22,164.60	0.01	16,772.20
1,489.000 SEMPRA ENERGY 816851109	151.48	78,923.46	225,553.72	0.13	146,630.26
265.000 SENSIENT TECHNOLOGIES CORP 81725T100	66.09	9,877.89	17,513.85	0.01	7,635.96
1,811.000 SERVICE CORP INTERNATIONAL/US 817565104	46.03	14,958.86	83,360.33	0.05	68,401.47
2,202.000 SERVICE PROPERTIES TRUST 81761L102	24.33	48,928.44	53,574.66	0.03	4,646.22
735.000 SERVICEMASTER GLOBAL HOLDINGS 81761R109	38.66	16,865.16	28,415.10	0.02	11,549.94
852.000 SERVICENOW INC 81762P102	282.32	68,307.16	240,536.64	0.14	172,229.48

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
996.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	41.61	5,522.82	41,443.56	0.02	35,920.74
250.000 SHERWIN-WILLIAMS CO/THE 824348106	583.54	62,431.10	145,885.00	0.08	83,453.90
260.000 SIGNATURE BANK/NEW YORK NY 82669G104	136.61	14,513.20	35,518.60	0.02	21,005.40
248.000 SILGAN HOLDINGS INC 827048109	31.08	4,968.68	7,707.84	0.00	2,739.16
404.000 SIMMONS FIRST NATIONAL CORP 828730200	26.79	4,930.82	10,823.16	0.01	5,892.34
1,522.000 SIMON PROPERTY GROUP INC 828806109	148.96	129,174.72	226,717.12	0.13	97,542.40
725.000 SIMPSON MANUFACTURING CO INC 829073105	80.23	27,661.94	58,166.75	0.03	30,504.81
19,708.000 SIRIUS XM HOLDINGS INC 82968B103	7.15	38,546.63	140,912.20	0.08	102,365.57
2,737.000 SITE CENTERS CORP 82981J109	14.02	30,919.40	38,372.74	0.02	7,453.34
284.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	45.11	5,236.05	12,811.24	0.01	7,575.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,053.000 SKECHERS U.S.A. INC 830566105	43.19	4,794.66	45,479.07	0.03	40,684.41
1,809.000 SKYWORKS SOLUTIONS INC 83088M102	120.88	28,039.50	218,671.92	0.13	190,632.42
832.000 AO SMITH CORP 831865209	47.64	12,858.56	39,636.48	0.02	26,777.92
310.000 JM SMUCKER CO/THE 832696405	104.13	29,583.30	32,280.30	0.02	2,697.00
284.000 SNAP-ON INC 833034101	169.40	14,603.28	48,109.60	0.03	33,506.32
693.000 SONOCO PRODUCTS CO 835495102	61.72	21,755.05	42,771.96	0.02	21,016.91
268.000 SOUTH STATE CORP 840441109	86.75	6,934.43	23,249.00	0.01	16,314.57
3,803.000 SOUTHERN CO/THE 842587107	63.70	132,399.16	242,251.10	0.14	109,851.94
345.000 SOUTHSIDE BANCSHARES INC 84470P109	37.14	5,037.90	12,813.30	0.01	7,775.40
4,521.000 SOUTHWEST AIRLINES CO 844741108	53.98	37,786.12	244,043.58	0.14	206,257.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
481.000 SOUTHWEST GAS HOLDINGS INC 844895102	75.97	30,241.06	36,541.57	0.02	6,300.51
16,980.000 SOUTHWESTERN ENERGY CO 845467109	2.42	31,333.10	41,091.60	0.02	9,758.50
6,217.000 SPECTRUM PHARMACEUTICALS INC 84763A108	3.64	27,541.31	22,629.88	0.01	-4,911.43
31.950 SPECTRUM BRANDS HOLDINGS INC 84790A105	64.29	1,597.50	2,054.07	0.00	456.57
995.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	72.88	19,907.90	72,515.60	0.04	52,607.70
415.000 SPIRIT AIRLINES INC 848577102	40.31	4,988.47	16,728.65	0.01	11,740.18
496.000 SPIRE INC 84857L101	83.31	32,948.91	41,321.76	0.02	8,372.85
732.000 SPLUNK INC 848637104	149.77	42,554.24	109,631.64	0.06	67,077.40
6,546.000 SPRINT CORP 85207U105	5.21	33,160.49	34,104.66	0.02	944.17
1,312.000 SQUARE INC 852234103	62.56	31,302.76	82,078.72	0.05	50,775.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,178.000 STAG INDUSTRIAL INC 85254J102	31.57	29,237.07	37,189.46	0.02	7,952.39
1,048.000 STANLEY BLACK & DECKER INC 854502101	165.74	63,638.44	173,695.52	0.10	110,057.08
7,873.000 STARBUCKS CORP 855244109	87.92	134,735.38	692,194.16	0.40	557,458.78
635.000 STERICYCLE INC 858912108	63.81	32,385.00	40,519.35	0.02	8,134.35
726.000 STIFEL FINANCIAL CORP 860630102	60.65	24,700.72	44,031.90	0.03	19,331.18
1,246.000 STORE CAPITAL CORP 862121100	37.24	30,538.23	46,401.04	0.03	15,862.81
138.000 STRATEGIC EDUCATION INC 86272C103	158.90	4,953.81	21,928.20	0.01	16,974.39
2,243.000 STRYKER CORP 863667101	209.94	111,458.04	470,895.42	0.27	359,437.38
115.000 STURM RUGER & CO INC 864159108	47.03	3,192.40	5,408.45	0.00	2,216.05
2,821.000 SUMMIT HOTEL PROPERTIES INC 866082100	12.34	32,432.39	34,811.14	0.02	2,378.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
361.000 SUN COMMUNITIES INC 866674104	150.10	28,887.22	54,186.10	0.03	25,298.88
1,473.000 SUNSTONE HOTEL INVESTORS INC 867892101	13.92	12,284.67	20,504.16	0.01	8,219.49
923.000 SYNOPSYS INC 871607107	139.20	23,407.28	128,481.60	0.07	105,074.32
691.000 SYNOVUS FINANCIAL CORP 87161C501	39.20	8,851.71	27,087.20	0.02	18,235.49
315.000 SYNNEX CORP 87162W100	128.80	17,818.61	40,572.00	0.02	22,753.39
4,173.000 SYNCHRONY FINANCIAL 87165B103	36.01	95,963.13	150,269.73	0.09	54,306.60
2,140.000 SYSCO CORP 871829107	85.54	88,583.65	183,055.60	0.11	94,471.95
1,433.000 TCF FINANCIAL CORP 872307103	46.80	28,278.98	67,064.40	0.04	38,785.42
1,077.000 TD AMERITRADE HOLDING CORP 87236Y108	49.70	20,032.20	53,526.90	0.03	33,494.70
519.000 TFS FINANCIAL CORP 87240R107	19.68	4,899.36	10,213.92	0.01	5,314.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,966.000 TJX COS INC/THE 872540109	61.06	38,918.83	303,223.96	0.17	264,305.13
3,178.000 T-MOBILE US INC 872590104	78.42	86,007.51	249,218.76	0.14	163,211.25
462.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	122.43	6,842.22	56,562.66	0.03	49,720.44
1,702.000 TARGET CORP 87612E106	128.21	95,835.32	218,213.42	0.13	122,378.10
849.000 TARGA RESOURCES CORP 87612G101	40.83	33,883.59	34,664.67	0.02	781.08
293.000 TECH DATA CORP 878237106	143.60	13,510.23	42,074.80	0.02	28,564.57
2,166.000 TEGNA INC 87901J105	16.69	14,843.68	36,150.54	0.02	21,306.86
618.000 TELADOC HEALTH INC 87918A105	83.72	28,353.84	51,738.96	0.03	23,385.12
229.000 TELEDYNE TECHNOLOGIES INC 879360105	346.54	14,788.97	79,357.66	0.05	64,568.69
269.000 TELEFLEX INC 879369106	376.44	14,883.77	101,262.36	0.06	86,378.59

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,168.000 TELLURIAN INC 87968A104	7.28	34,268.24	44,903.04	0.03	10,634.80
8.000 TENNANT CO 880345103	77.92	306.32	623.36	0.00	317.04
2,248.000 TENNECO INC 880349105	13.10	31,285.92	29,448.80	0.02	-1,837.12
2,492.000 TERADATA CORP 88076W103	26.77	65,863.56	66,710.84	0.04	847.28
1,238.000 TERADYNE INC 880770102	68.19	17,109.16	84,419.22	0.05	67,310.06
1,161.000 TEREX CORP 880779103	29.78	18,634.05	34,574.58	0.02	15,940.53
1,110.000 TERRENO REALTY CORP 88146M101	54.14	25,241.40	60,095.40	0.03	34,854.00
375.000 TESLA INC 88160R101	418.33	55,611.03	156,873.75	0.09	101,262.72
18,987.000 TETRA TECHNOLOGIES INC 88162F105	1.96	27,909.28	37,214.52	0.02	9,305.24
392.000 TETRA TECH INC 88162G103	86.16	8,874.88	33,774.72	0.02	24,899.84

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,329.000 TEXAS INSTRUMENTS INC 882508104	128.29	212,000.62	811,947.41	0.47	599,946.79
1,748.000 TEXTRON INC 883203101	44.60	31,848.56	77,960.80	0.04	46,112.24
206.000 TRADE DESK INC/THE 88339J105	259.78	31,178.10	53,514.68	0.03	22,336.58
2,629.000 THERMO FISHER SCIENTIFIC INC 883556102	324.87	103,380.78	854,083.23	0.49	750,702.45
237.000 THOR INDUSTRIES INC 885160101	74.29	7,245.09	17,606.73	0.01	10,361.64
3,584.000 3M CO 88579Y101	176.42	268,203.98	632,289.28	0.36	364,085.30
804.000 TIFFANY & CO 886547108	133.65	26,927.00	107,454.60	0.06	80,527.60
1,306.000 TOLL BROTHERS INC 889478103	39.51	28,007.74	51,600.06	0.03	23,592.32
130.000 TOMPKINS FINANCIAL CORP 890110109	91.50	5,062.20	11,895.00	0.01	6,832.80
326.000 TOPBUILD CORP 89055F103	103.08	5,457.70	33,604.08	0.02	28,146.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,624.000 TORO CO/THE 891092108	79.67	20,056.40	129,384.08	0.07	109,327.68
395.000 TOWNE BANK/PORTSMOUTH VA 89214P109	27.82	5,100.49	10,988.90	0.01	5,888.41
804.000 TRACTOR SUPPLY CO 892356106	93.44	26,097.84	75,125.76	0.04	49,027.92
1,823.000 TRAVELERS COS INC/THE 89417E109	136.95	84,751.63	249,659.85	0.14	164,908.22
1,033.000 TREEHOUSE FOODS INC 89469A104	48.50	40,421.12	50,100.50	0.03	9,679.38
422.000 TRICO BANCSHARES 896095106	40.81	6,055.70	17,221.82	0.01	11,166.12
1,544.000 TRIMBLE INC 896239100	41.69	28,618.04	64,369.36	0.04	35,751.32
1,700.000 TRINITY INDUSTRIES INC 896522109	22.15	12,223.01	37,655.00	0.02	25,431.99
345.000 TRUEBLUE INC 89785X101	24.06	5,023.20	8,300.70	0.00	3,277.50
7,924.000 TRUIST FINANCIAL CORP 89832Q109	56.32	202,486.72	446,279.68	0.26	243,792.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,233.000 TUTOR PERINI CORP 901109108	12.86	32,965.43	41,576.38	0.02	8,610.95
610.000 TWILIO INC 90138F102	98.28	46,445.40	59,950.80	0.03	13,505.40
4,196.000 TWITTER INC 90184L102	32.05	75,964.44	134,481.80	0.08	58,517.36
191.000 TYLER TECHNOLOGIES INC 902252105	300.02	31,883.63	57,303.82	0.03	25,420.19
2,472.000 TYSON FOODS INC 902494103	91.04	40,278.10	225,050.88	0.13	184,772.78
1,250.000 UDR INC 902653104	46.70	28,512.50	58,375.00	0.03	29,862.50
1,057.000 UGI CORP 902681105	45.16	20,769.53	47,734.12	0.03	26,964.59
4,977.000 US BANCORP 902973304	59.29	177,628.93	295,086.33	0.17	117,457.40
6,767.000 US SILICA HOLDINGS INC 90346E103	6.15	34,685.87	41,617.05	0.02	6,931.18
277.000 ULTA BEAUTY INC 90384S303	253.14	17,403.91	70,119.78	0.04	52,715.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,143.000 UMPQUA HOLDINGS CORP 904214103	17.70	22,843.44	37,931.10	0.02	15,087.66
2,410.000 UNDER ARMOUR INC 904311107	21.60	29,489.17	52,056.00	0.03	22,566.83
2,592.000 UNDER ARMOUR INC 904311206	19.18	30,029.45	49,714.56	0.03	19,685.11
1,808.000 UNIFI INC 904677200	25.26	34,854.20	45,670.08	0.03	10,815.88
4,012.000 UNION PACIFIC CORP 907818108	180.79	87,368.73	725,329.48	0.42	637,960.75
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	30.88	5,094.07	23,870.24	0.01	18,776.17
1,089.000 UNITED BANKSHARES INC/WV 909907107	38.66	16,376.94	42,100.74	0.02	25,723.80
1,096.000 UNITED AIRLINES HOLDINGS INC 910047109	88.09	22,765.81	96,546.64	0.06	73,780.83
277.000 UNITED FIRE GROUP INC 910340108	43.73	4,855.81	12,113.21	0.01	7,257.40
2,484.000 UNITED PARCEL SERVICE INC 911312106	117.06	178,752.22	290,777.04	0.17	112,024.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
877.000 UNITED RENTALS INC 911363109	166.77	29,665.30	146,257.29	0.08	116,591.99
2,817.000 UNITED STATES STEEL CORP 912909108	11.41	33,851.25	32,141.97	0.02	-1,709.28
3,932.000 UNITED TECHNOLOGIES CORP 913017109	149.76	250,363.81	588,856.32	0.34	338,492.51
577.000 UNITED THERAPEUTICS CORP 91307C102	88.08	30,322.24	50,822.16	0.03	20,499.92
5,694.000 UNITEDHEALTH GROUP INC 91324P102	293.98	282,760.18	1,673,922.12	0.96	1,391,161.94
723.000 UNITIL CORP 913259107	61.82	19,860.65	44,695.86	0.03	24,835.21
4,362.000 UNITI GROUP INC 91325V108	8.21	31,869.41	35,812.02	0.02	3,942.61
413.000 UNIVERSAL DISPLAY CORP 91347P105	206.07	25,399.50	85,106.91	0.05	59,707.41
322.000 UNIVERSAL ELECTRONICS INC 913483103	52.26	5,255.04	16,827.72	0.01	11,572.68
753.000 UNIVERSAL FOREST PRODUCTS INC 913543104	47.70	9,814.10	35,918.10	0.02	26,104.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
546.000 UNIVERSAL HEALTH REALTY INCOME 91359E105	117.36	32,901.96	64,078.56	0.04	31,176.60
346.000 UNIVERSAL HEALTH SERVICES INC 913903100	143.46	14,933.36	49,637.16	0.03	34,703.80
2,315.000 UNUM GROUP 91529Y106	29.16	45,314.50	67,505.40	0.04	22,190.90
403.000 URBAN EDGE PROPERTIES 91704F104	19.18	6,400.34	7,729.54	0.00	1,329.20
1,232.000 VF CORP 918204108	99.66	42,717.44	122,781.12	0.07	80,063.68
6.000 VSE CORP 918284100	38.04	66.60	228.24	0.00	161.64
226.000 VAIL RESORTS INC 91879Q109	239.83	9,991.46	54,201.58	0.03	44,210.12
3,315.000 VALERO ENERGY CORP 91913Y100	93.65	84,158.71	310,449.75	0.18	226,291.04
630.000 VALLEY NATIONAL BANCORP 919794107	11.45	4,984.88	7,213.50	0.00	2,228.62
241.000 VALMONT INDUSTRIES INC 920253101	149.78	20,325.94	36,096.98	0.02	15,771.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,737.000 VALVOLINE INC 92047W101	21.41	18,500.82	37,189.17	0.02	18,688.35
423.000 VAREX IMAGING CORP 92214X106	29.81	6,104.89	12,609.63	0.01	6,504.74
1,059.000 VARIAN MEDICAL SYSTEMS INC 92220P105	142.01	45,253.25	150,388.59	0.09	105,135.34
729.000 VEEVA SYSTEMS INC 922475108	140.66	24,530.85	102,541.14	0.06	78,010.29
2,460.000 VENTAS INC 92276F100	57.74	117,601.82	142,040.40	0.08	24,438.58
1,238.000 VERISIGN INC 92343E102	192.68	29,146.48	238,537.84	0.14	209,391.36
19,776.000 VERIZON COMMUNICATIONS INC 92343V104	61.40	708,463.58	1,214,246.40	0.70	505,782.82
1,120.000 VERISK ANALYTICS INC 92345Y106	149.34	52,152.76	167,260.80	0.10	115,108.04
1,564.000 VERTEX PHARMACEUTICALS INC 92532F100	218.95	57,135.04	342,437.80	0.20	285,302.76
484.000 VIASAT INC 92552V100	73.20	29,732.12	35,426.38	0.02	5,694.26

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,968.000 VIACOMCBS INC 92556H206	41.97	84,185.54	124,566.96	0.07	40,381.42
1,777.000 VICI PROPERTIES INC 925652109	25.55	32,230.89	45,402.35	0.03	13,171.46
9,807.000 VISA INC 92826C839	187.90	218,083.16	1,842,735.30	1.06	1,624,652.14
2,019.000 VISHAY INTERTECHNOLOGY INC 928298108	21.29	19,059.36	42,984.51	0.02	23,925.15
371.000 VISHAY PRECISION GROUP INC 92835K103	34.00	4,960.27	12,614.00	0.01	7,653.73
332.000 VLASIC FOODS INTL INC COM 928559103	10.62	3,527.39	3,527.39	0.00	0.00
471.000 VMWARE INC 928563402	151.79	24,892.35	71,493.09	0.04	46,600.74
7,229.000 VONAGE HOLDINGS CORP 92886T201	7.41	13,662.81	53,566.89	0.03	39,904.08
903.000 VULCAN MATERIALS CO 929160109	143.99	46,994.80	130,022.97	0.07	83,028.17
90.000 WD-40 CO 929236107	194.14	4,888.80	17,472.60	0.01	12,583.80

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
213.000 WABCO HOLDINGS INC 92927K102	135.50	14,611.56	28,861.50	0.02	14,249.94
587.000 WSFS FINANCIAL CORP 929328102	43.99	9,817.89	25,822.13	0.01	16,004.24
1,647.000 WEC ENERGY GROUP INC 92939U106	92.23	43,446.80	151,902.81	0.09	108,456.01
545.000 WABASH NATIONAL CORP 929566107	14.69	4,845.05	8,006.05	0.00	3,161.00
469.000 WESTINGHOUSE AIR BRAKE TECHNOL 929740108	77.80	27,301.33	36,488.20	0.02	9,186.87
7,512.000 WALMART INC 931142103	118.84	372,833.33	892,726.08	0.51	519,892.75
2,983.000 WALGREENS BOOTS ALLIANCE INC 931427108	58.96	133,651.82	175,877.68	0.10	42,225.86
571.000 WASHINGTON FEDERAL INC 938824109	36.65	9,889.72	20,927.15	0.01	11,037.43
7,971.000 WASHINGTON PRIME GROUP INC 93964W108	3.64	31,530.30	29,014.44	0.02	-2,515.86
218.000 WASHINGTON TRUST BANCORP INC 940610108	53.79	4,848.32	11,726.22	0.01	6,877.90

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,461.000 WASTE MANAGEMENT INC 94106L109	113.96	50,187.21	166,495.56	0.10	116,308.35
189.000 WATTS WATER TECHNOLOGIES INC 942749102	99.76	6,261.57	18,854.64	0.01	12,593.07
721.000 WEBSTER FINANCIAL CORP 947890109	53.36	14,170.57	38,472.56	0.02	24,301.99
826.000 WEINGARTEN REALTY INVESTORS 948741103	31.24	19,237.54	25,804.24	0.01	6,566.70
1,451.000 WELBILT INC 949090104	15.61	11,833.07	22,650.11	0.01	10,817.04
267.000 WELLCARE HEALTH PLANS INC 94946T106	330.21	13,107.03	88,166.07	0.05	75,059.04
18,472.000 WELLS FARGO & CO 949746101	53.80	634,798.19	993,793.60	0.57	358,995.41
2,852.000 WELLTOWER INC 95040Q104	81.78	121,776.29	233,236.56	0.13	111,460.27
3,177.000 WENDY'S CO/THE 95058W100	22.21	14,804.82	70,561.17	0.04	55,756.35
261.000 WESBANCO INC 950810101	37.79	4,909.41	9,863.19	0.01	4,953.78

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
576.000 WESCO INTERNATIONAL INC 95082P105	59.39	20,378.88	34,208.64	0.02	13,829.76
306.000 WEST PHARMACEUTICAL SERVICES I 955306105	150.33	9,691.02	46,000.98	0.03	36,309.96
729.000 WESTERN ALLIANCE BANCORP 957638109	57.00	4,891.59	41,553.00	0.02	36,661.41
2,116.000 WESTERN DIGITAL CORP 958102105	63.47	59,450.09	134,302.52	0.08	74,852.43
636.000 WESTLAKE CHEMICAL CORP 960413102	70.15	25,331.88	44,615.40	0.03	19,283.52
2,048.000 WESTROCK CO 96145D105	42.91	57,100.95	87,879.68	0.05	30,778.73
358.000 WEX INC 96208T104	209.46	20,422.49	74,986.68	0.04	54,564.19
4,707.000 WEYERHAEUSER CO 962166104	30.20	82,023.75	142,151.40	0.08	60,127.65
353.000 WHIRLPOOL CORP 963320106	147.53	35,265.54	52,078.09	0.03	16,812.55
4,543.000 WHITING PETROLEUM CORP 966387409	7.34	30,329.52	33,345.62	0.02	3,016.10

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
137.000 JOHN WILEY & SONS INC 968223206	48.52	4,945.70	6,647.24	0.00	1,701.54
3,537.000 WILLIAMS COS INC/THE 969457100	23.72	68,830.46	83,897.64	0.05	15,067.18
615.000 WILLIAMS-SONOMA INC 969904101	73.44	21,863.25	45,165.60	0.03	23,302.35
221.000 WINTRUST FINANCIAL CORP 97650W108	70.90	6,917.30	15,668.90	0.01	8,751.60
387.000 WOODWARD INC 980745103	118.44	12,527.19	45,836.28	0.03	33,309.09
777.000 WORKDAY INC 98138H101	164.45	57,023.66	127,777.65	0.07	70,753.99
857.000 WORLD FUEL SERVICES CORP 981475106	43.42	31,794.70	37,210.94	0.02	5,416.24
361.000 WORTHINGTON INDUSTRIES INC 981811102	42.18	7,104.48	15,226.98	0.01	8,122.50
3,138.000 WPX ENERGY INC 98212B103	13.74	31,996.91	43,116.12	0.02	11,119.21
1,099.000 WYNDHAM DESTINATIONS INC 98310W108	51.69	17,687.02	56,807.31	0.03	39,120.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,099.000 WYNDHAM HOTELS & RESORTS INC 98311A105	62.81	21,514.36	69,028.19	0.04	47,513.83
340.000 WYNN RESORTS LTD 983134107	138.87	24,548.00	47,215.80	0.03	22,667.80
1,214.000 XPO LOGISTICS INC 983793100	79.70	36,038.90	96,755.80	0.06	60,716.90
1,915.000 XILINX INC 983919101	97.77	45,059.95	187,229.55	0.11	142,169.60
1,134.000 XYLEM INC/NY 98419M100	78.79	31,196.40	89,347.86	0.05	58,151.46
1,777.000 XPERI CORP 98421B100	18.50	31,004.76	32,874.50	0.02	1,869.74
929.000 YELP INC 985817105	34.83	25,017.97	32,357.07	0.02	7,339.10
293.000 YORK WATER CO/THE 987184108	46.11	5,051.32	13,510.23	0.01	8,458.91
746.000 YUM! BRANDS INC 988498101	100.73	13,951.98	75,144.58	0.04	61,192.60
1,562.000 YUM CHINA HOLDINGS INC 98850P109	48.01	13,626.84	74,991.62	0.04	61,364.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,285.000 ZAYO GROUP HOLDINGS INC 98919V105	34.65	32,933.11	44,525.25	0.03	11,592.14
552.000 ZEBRA TECHNOLOGIES CORP 989207105	255.44	16,526.88	141,002.88	0.08	124,476.00
538.000 ZENDESK INC 98936J101	76.63	28,863.70	41,226.94	0.02	12,363.24
1,271.000 ZILLOW GROUP INC 98954M200	45.94	37,310.30	58,389.74	0.03	21,079.44
1,013.000 ZIMMER BIOMET HOLDINGS INC 98956P102	149.68	68,539.07	151,625.84	0.09	83,086.77
1,913.000 ZIONS BANCORP NA 989701107	51.92	29,670.63	99,322.96	0.06	69,652.33
1,800.000 ZOETIS INC 98978V103	132.35	96,283.17	238,230.00	0.14	141,946.83
817.000 AIRCASTLE LTD G0129K104	32.01	9,958.93	26,152.17	0.02	16,193.24
1,534.000 ALKERMES PLC G01767105	20.40	27,727.47	31,293.60	0.02	3,566.13
817.000 ALLEGION PLC G0176J109	124.54	17,401.98	101,749.18	0.06	84,347.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,736.000 ALLERGAN PLC G0177J108	191.17	213,586.31	331,871.12	0.19	118,284.81
5,038.000 AMCOR PLC G0250X107	10.84	32,695.14	54,611.92	0.03	21,916.78
1,134.000 AMDOCS LTD G02602103	72.19	34,523.32	81,863.46	0.05	47,340.14
1,742.000 AON PLC G0408V102	208.29	85,375.42	362,841.18	0.21	277,465.76
4,833.000 ARCH CAPITAL GROUP LTD G0450A105	42.89	40,345.59	207,287.37	0.12	166,941.78
261.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	65.75	4,844.35	17,160.75	0.01	12,316.40
1,804.000 ASSURED GUARANTY LTD G0585R106	49.02	24,191.64	88,432.08	0.05	64,240.44
592.000 ATLASSIAN CORP PLC G06242104	120.34	51,488.46	71,241.28	0.04	19,752.82
814.000 AXIS CAPITAL HOLDINGS LTD G0692U109	59.44	25,022.36	48,384.16	0.03	23,361.80
3,540.000 ACCENTURE PLC G1151C101	210.57	150,744.99	745,417.80	0.43	594,672.81

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,041.000 CAPRI HOLDINGS LTD G1890L107	38.15	31,084.05	39,714.15	0.02	8,630.10
253.000 CIMPRESS PLC G2143T103	125.77	8,574.17	31,819.81	0.02	23,245.64
2,577.000 EATON CORP PLC G29183103	94.72	132,663.96	244,093.44	0.14	111,429.48
50.000 ENSTAR GROUP LTD G3075P101	206.86	5,024.00	10,343.00	0.01	5,319.00
76.000 EVEREST RE GROUP LTD G3223R108	276.84	9,153.44	21,039.84	0.01	11,886.40
2,529.000 FRUIT OF THE LOOM INC CL A G3682L105	0.00	21,459.36	0.00	0.00	-21,459.36
25.000 HELEN OF TROY LTD G4388N106	179.79	809.75	4,494.75	0.00	3,685.00
1,732.000 HERBALIFE NUTRITION LTD G4412G101	47.67	20,641.11	82,564.44	0.05	61,923.33
1,712.000 JANUS HENDERSON GROUP PLC G4474Y214	24.45	31,599.96	41,858.40	0.02	10,258.44
2,192.000 HORIZON THERAPEUTICS PLC G46188101	36.20	5,282.72	79,350.40	0.05	74,067.68

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,528.000 IHS MARKIT LTD G47567105	75.35	55,311.25	115,134.80	0.07	59,823.55
2,452.000 INGERSOLL-RAND PLC G47791101	132.92	68,877.08	325,919.84	0.19	257,042.76
2,130.000 INVESCO LTD G491BT108	17.98	34,223.45	38,297.40	0.02	4,073.95
2,001.000 JOHNSON CONTROLS INTERNATIONAL G51502105	40.71	50,738.64	81,460.71	0.05	30,722.07
2,128.000 LINDE PLC G5494J103	212.90	148,730.85	453,051.20	0.26	304,320.35
2,454.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	26.56	24,455.34	65,178.24	0.04	40,722.90
5,845.000 MEDTRONIC PLC G5960L103	113.45	439,572.84	663,115.25	0.38	223,542.41
1,572.000 APTIV PLC G6095L109	94.97	45,713.57	149,292.84	0.09	103,579.27
18,449.000 NABORS INDUSTRIES LTD G6359F103	2.88	34,965.85	53,133.12	0.03	18,167.27
664.000 NORWEGIAN CRUISE LINE HOLDINGS G66721104	58.41	28,093.84	38,784.24	0.02	10,690.40

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
930.000 NOVOCURE LTD G6674U108	84.27	28,941.60	78,371.10	0.05	49,429.50
1,475.000 NVENT ELECTRIC PLC G6700G107	25.58	18,185.50	37,730.50	0.02	19,545.00
353.000 RENAISSANCERE HOLDINGS LTD G7496G103	196.02	20,092.76	69,195.06	0.04	49,102.30
1,049.000 SFL CORP LTD G7738W106	14.54	11,413.12	15,252.46	0.01	3,839.34
1,475.000 PENTAIR PLC G7S00T104	45.87	37,002.19	67,658.25	0.04	30,656.06
707.000 SENSATA TECHNOLOGIES HOLDING P G8060N102	53.87	29,856.61	38,086.09	0.02	8,229.48
1,949.000 LIBERTY LATIN AMERICA LTD G9001E128	19.46	31,549.56	37,927.54	0.02	6,377.98
1,022.000 TRITON INTERNATIONAL LTD/BERMU G9078F107	40.20	31,743.21	41,084.40	0.02	9,341.19
4,048.000 TRONOX HOLDINGS PLC G9087Q102	11.42	29,575.64	46,228.16	0.03	16,652.52
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	1,115.51	17,329.43	47,966.93	0.03	30,637.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC US PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,250.000 CHUBB LTD H1467J104	155.66	128,618.53	350,235.00	0.20	221,616.47
9,118.000 TRANSOCEAN LTD H8817H100	6.88	39,622.71	62,731.84	0.04	23,109.13
250.000 SPOTIFY TECHNOLOGY SA L8681T102	149.55	35,115.00	37,387.50	0.02	2,272.50
549.000 LYONDELLBASELL INDUSTRIES NV N53745100	94.48	20,695.93	51,869.52	0.03	31,173.59
2,087.000 MYLAN NV N59465109	20.10	39,939.74	41,948.70	0.02	2,008.96
789.000 QIAGEN NV N72482123	33.80	14,170.03	26,668.20	0.02	12,498.17
873.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	133.51	28,230.89	116,554.23	0.07	88,323.34
TOTAL EQUITY U.S. DOLLAR		**59,336,606.53**	**173,444,913.27**	**99.65**	**114,108,306.74**
TOTAL ASSETS U.S. DOLLAR		**59,951,538.48**	**174,059,845.22**	**100.00**	**114,108,306.74**
TOTAL ASSETS		**59,952,092.75**	**174,060,406.01**	**100.00**	**114,108,313.26**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

SHENKMAN - PI 2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
2,838.040 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	2,838.04	2,838.04	99.97	0.00
INTEREST RECEIVABLE		0.73	0.73	0.03	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**2,838.77**	**2,838.77**	**100.00**	**0.00**
TOTAL ASSETS U.S. DOLLAR		**2,838.77**	**2,838.77**	**100.00**	**0.00**
TOTAL ASSETS		**2,838.77**	**2,838.77**	**100.00**	**0.00**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE		9,637.35	9,694.86	0.01	57.51
	NON-BASE CURRENCY		27,254.69	27,856.84	0.04	602.15
	FOREIGN TAXES PAYABLE - DIVIDENDS		-1,413.09	-1,421.52	-0.00	-8.43
	TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR		**35,478.95**	**36,130.18**	**0.05**	**651.23**
EQUITY						
1,310.000 AA6041997	RAMSAY HEALTH CARE LTD	50.98	49,902.43	66,790.30	0.10	16,887.87
11,314.000 AA6065582	AUSTRALIA & NEW ZEALAND BANKIN	17.31	199,573.37	195,886.73	0.28	-3,686.64
11,847.000 AA6076142	WESTPAC BANKING CORP	17.03	231,520.48	201,783.77	0.29	-29,736.71
7,851.000 AA6076241	BANK OF QUEENSLAND LTD	5.10	47,658.58	40,011.74	0.06	-7,646.84
16,865.000 AA6086257	FORTESCUE METALS GROUP LTD	7.51	45,776.92	126,732.64	0.18	80,955.72

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
21,393.000 TELSTRA CORP LTD AA6087289	2.49	44,874.17	53,235.26	0.08	8,361.09
739.000 ASX LTD AA6129222	55.12	23,073.95	40,732.43	0.06	17,658.48
14,295.000 BHP GROUP LTD AA6144692	27.36	300,125.24	391,094.25	0.57	90,969.01
1,765.000 CALTEX AUSTRALIA LTD AA6161506	23.87	28,321.27	42,121.99	0.06	13,800.72
19,370.000 MIRVAC GROUP AA6161977	2.24	27,353.16	43,299.33	0.06	15,946.17
3,100.000 COMPUTERSHARE LTD AA6180415	11.80	31,865.46	36,566.05	0.05	4,700.59
2,441.000 CSL LTD AA6185497	193.85	82,320.80	473,176.85	0.69	390,856.05
818.000 REA GROUP LTD AA6198573	72.83	29,597.06	59,571.36	0.09	29,974.30
15,494.000 TRANSURBAN GROUP AA6200882	10.48	101,150.88	162,392.37	0.24	61,241.49
269.000 COCHLEAR LTD AA6211798	157.97	17,957.95	42,494.99	0.06	24,537.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,135.000 ORIGIN ENERGY LTD AA6214867	5.94	66,193.76	78,020.95	0.11	11,827.19
7,474.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	56.17	380,669.16	419,782.48	0.61	39,113.32
2,282.000 RIO TINTO LTD AA6220104	70.58	109,616.17	161,054.84	0.23	51,438.67
5,187.000 APA GROUP AA6247305	7.80	32,013.55	40,472.84	0.06	8,459.29
3,087.000 ARISTOCRAT LEISURE LTD AA6253980	23.67	31,038.88	73,064.12	0.11	42,025.24
10,676.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.38	41,909.38	57,485.96	0.08	15,576.58
7,961.000 GPT GROUP/THE AA6365867	3.94	21,453.57	31,338.64	0.05	9,885.07
2,737.000 ORICA LTD AA6458001	15.45	32,506.37	42,288.95	0.06	9,782.58
3,701.000 BLUESCOPE STEEL LTD AA6533233	10.59	31,353.24	39,180.37	0.06	7,827.13
3,617.000 WORLEY LTD AA6562471	10.76	30,498.19	38,926.75	0.06	8,428.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,294.000 SUNCORP GROUP LTD AA6585084	9.11	43,507.02	48,229.57	0.07	4,722.55
9,531.000 NATIONAL AUSTRALIA BANK LTD AA6624602	17.31	166,628.66	165,016.48	0.24	-1,612.18
4,200.000 NEWCREST MINING LTD AA6637109	21.26	47,872.54	89,309.80	0.13	41,437.26
27,907.000 AMP LTD AA6709957	1.35	30,963.69	37,566.99	0.05	6,603.30
3,847.000 QBE INSURANCE GROUP LTD AA6715749	9.05	30,405.24	34,830.72	0.05	4,425.48
3,171.000 CHALLENGER LTD AA6726308	5.69	14,911.92	18,033.05	0.03	3,121.13
14,234.000 SANTOS LTD AA6776709	5.75	42,383.74	81,847.36	0.12	39,463.62
1,872.000 SONIC HEALTHCARE LTD AA6821125	20.21	25,645.95	37,832.77	0.05	12,186.82
2,260.000 WASHINGTON H SOUL PATTINSON & AA6821802	15.11	31,157.52	34,156.34	0.05	2,998.82
11,101.000 STOCKLAND AA6850850	3.25	29,315.52	36,051.93	0.05	6,736.41

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,896.000 WESFARMERS LTD AA6948837	29.10	77,128.87	84,279.77	0.12	7,150.90
1,616.000 WOODSIDE PETROLEUM LTD AA6979725	24.17	37,073.00	39,054.55	0.06	1,981.55
4,031.000 WOOLWORTHS GROUP LTD AA6981234	25.42	81,219.18	102,462.67	0.15	21,243.49
4,056.000 DEXUS AAB033YN9	8.22	18,164.01	33,358.63	0.05	15,194.62
11,102.000 GOODMAN GROUP AAB03FYZ5	9.40	41,718.81	104,341.50	0.15	62,622.69
2,253.000 SEEK LTD AAB0767Y4	15.85	30,772.29	35,713.48	0.05	4,941.19
3,978.000 BRAMBLES LTD AAB1FJ0C0	8.24	30,386.89	32,773.05	0.05	2,386.16
1,965.000 MACQUARIE GROUP LTD AAB28YTC2	96.90	91,217.53	190,411.76	0.28	99,194.23
3,475.000 CROWN RESORTS LTD AAB29LCJ2	8.44	27,110.88	29,337.44	0.04	2,226.56
2,741.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	19.59	18,081.23	53,699.52	0.08	35,618.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,760.000 TREASURY WINE ESTATES LTD AAB61JC64	11.42	20,195.12	42,923.81	0.06	22,728.69
6,530.000 SYDNEY AIRPORT AAB70DWB3	6.09	30,183.30	39,751.68	0.06	9,568.38
12,851.000 AURIZON HOLDINGS LTD AAB87CVM3	3.68	36,989.33	47,245.78	0.07	10,256.45
288.000 ONEMARKET LTD AABFM70D5	0.68	331.98	196.38	0.00	-135.60
9,874.000 SCENTRE GROUP AABLZH0Z7	2.69	27,988.38	26,583.76	0.04	-1,404.62
17,676.000 MEDIBANK PVT LTD AABRTNNQ3	2.22	29,935.30	39,264.09	0.06	9,328.79
3,015.000 AGL ENERGY LTD AABSS7GP7	14.43	31,495.99	43,511.16	0.06	12,015.17
18,473.000 SOUTH32 LTD AABWSW5D2	1.90	31,773.03	35,061.11	0.05	3,288.08
1,462.000 CIMIC GROUP LTD AABX17Q17	23.30	30,638.13	34,058.41	0.05	3,420.28
4,076.000 COLES GROUP LTD AABYWR0T4	10.43	36,942.39	42,519.93	0.06	5,577.54

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	TOTAL EQUITY AUSTRALIAN DOLLAR		**3,230,461.43**	**4,596,929.45**	**6.66**	**1,366,468.02**
	TOTAL ASSETS AUSTRALIAN DOLLAR		**3,265,940.38**	**4,633,059.63**	**6.71**	**1,367,119.25**
DANISH KRONE						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE RECLAIM		12,403.62	12,225.42	0.02	-178.20
	NON-BASE CURRENCY		5,358.13	5,378.71	0.01	20.58
	TOTAL CASH & CASH EQUIVALENTS DANISH KRONE		**17,761.75**	**17,604.13**	**0.03**	**-157.62**
EQUITY						
238.000 SD4169217	CARLSBERG A/S	149.29	31,218.61	35,530.18	0.05	4,311.57
7,652.000 SD4588820	DANSKE BANK A/S	16.19	101,614.61	123,912.51	0.18	22,297.90
247.000 SD4595734	GENMAB A/S	222.55	33,063.37	54,969.28	0.08	21,905.91
831.000 SD5964657	VESTAS WIND SYSTEMS A/S	101.13	32,325.13	84,036.23	0.12	51,711.10
1,000.000 SDB1WT5G0	DSV PANALPINA A/S	115.34	18,674.67	115,337.24	0.17	96,662.57
650.000 SDB44XTX3	PANDORA A/S	43.53	28,572.13	28,296.53	0.04	-275.60

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NOVOZYMES A/S SDB798FW3	48.97	26,215.68	48,971.01	0.07	22,755.33
750.000 COLOPLAST A/S SDB8FMRX8	124.14	21,318.35	93,105.00	0.13	71,786.65
9,058.000 NOVO NORDISK A/S SDBHC8X98	58.08	144,132.35	526,104.21	0.76	381,971.86
1,000.000 ORSTED A/S SDBYT16L1	103.50	34,832.99	103,500.08	0.15	68,667.09
TOTAL EQUITY DANISH KRONE		**471,967.89**	**1,213,762.27**	**1.76**	**741,794.38**
TOTAL ASSETS DANISH KRONE		**489,729.64**	**1,231,366.40**	**1.78**	**741,636.76**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
DIVIDENDS RECEIVABLE		5,486.99	5,583.61	0.01	96.62
DIVIDENDS RECEIVABLE RECLAIM		113,962.08	110,281.26	0.16	-3,680.82
NON-BASE CURRENCY		64,463.53	65,112.69	0.09	649.16
FOREIGN TAXES PAYABLE - DIVIDENDS		-190.45	-190.83	-0.00	-0.38
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**183,722.15**	**180,786.73**	**0.26**	**-2,935.42**
EQUITY					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,220.000 OMV AG EA4651454	56.21	30,432.20	68,582.06	0.10	38,149.86
1,473.000 ERSTE GROUP BANK AG EA5289833	37.67	33,283.15	55,489.53	0.08	22,206.38
1,781.000 RAIFFEISEN BANK INTERNATIONAL EAB0704T7	25.13	35,726.22	44,761.47	0.06	9,035.25
29.000 IMMOFINANZ AG EABFZ5BQ0	26.83	0.00	778.00	0.00	778.00
1,253.000 KBC GROUP NV EB4497740	75.27	64,308.75	94,319.39	0.14	30,010.64
255.000 SOLVAY SA EB4821105	115.95	26,625.26	29,568.33	0.04	2,943.07
433.000 UCB SA EB5596995	79.59	18,802.13	34,460.41	0.05	15,658.28
340.000 GROUPE BRUXELLES LAMBERT SA EB7097323	105.47	28,713.10	35,859.83	0.05	7,146.73
1,183.000 PROXIMUS SADP EBB00D9P7	28.65	30,132.73	33,888.45	0.05	3,755.72
1,100.000 AGEAS EBB86S2N3	59.13	38,500.91	65,046.63	0.09	26,545.72

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,042.000 UMICORE SA EBBF44467	48.67	18,950.42	50,715.81	0.07	31,765.39
3,547.000 ANHEUSER-BUSCH INBEV SA/NV EBBYYHL24	81.62	186,948.65	289,495.41	0.42	102,546.76
1,053.000 ADIDAS AG ED4031974	325.30	59,674.90	342,541.43	0.50	282,866.53
2,254.000 FRESENIUS SE & CO KGAA ED4352099	56.33	66,082.75	126,961.17	0.18	60,878.42
1,176.000 UNITED INTERNET AG ED4354137	32.87	18,245.59	38,651.36	0.06	20,405.77
362.000 HANNOVER RUECK SE ED4511801	193.41	18,317.70	70,013.24	0.10	51,695.54
1,209.000 GEA GROUP AG ED4557101	33.09	29,215.90	40,007.38	0.06	10,791.48
257.000 CONTINENTAL AG ED4598584	129.38	20,130.97	33,250.49	0.05	13,119.52
4,720.000 DEUTSCHE POST AG ED4617855	38.18	94,863.15	180,191.78	0.26	85,328.63
552.000 MERCK KGAA ED4741846	118.26	27,434.01	65,276.97	0.09	37,842.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,252.000 RWE AG ED4768963	30.70	49,312.15	69,137.24	0.10	19,825.09
4,451.000 SAP SE ED4846280	135.06	249,251.47	601,148.50	0.87	351,897.03
4,541.000 E.ON SE ED4942907	10.69	44,482.05	48,546.42	0.07	4,064.37
329.000 HENKEL AG & CO KGAA ED5002461	94.29	17,091.08	31,021.41	0.04	13,930.33
3,760.000 BAYER AG ED5069213	81.73	258,599.41	307,301.89	0.45	48,702.48
3,941.000 BASF SE ED5086571	75.60	250,876.42	297,941.08	0.43	47,064.66
479.000 BEIERSDORF AG ED5107401	119.71	32,822.08	57,343.31	0.08	24,521.23
215.000 HOCHTIEF AG ED5108664	127.63	18,569.95	27,440.07	0.04	8,870.12
1,256.000 HEIDELBERGCEMENT AG ED5120677	72.92	78,656.04	91,584.51	0.13	12,928.47
1,271.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	74.04	76,802.94	94,104.97	0.14	17,302.03

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,948.000 ALLIANZ SE ED5231482	245.15	248,011.82	477,559.99	0.69	229,548.17
847.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	295.22	139,614.18	250,049.22	0.36	110,435.04
190.000 VOLKSWAGEN AG ED5497109	194.47	18,425.63	36,949.89	0.05	18,524.26
3,780.000 DAIMLER AG ED5529026	55.42	181,264.17	209,479.38	0.30	28,215.21
3,278.000 SIEMENS AG ED5727976	130.82	326,750.11	428,815.34	0.62	102,065.23
8,480.000 DEUTSCHE BANK AG ED5750358	7.76	60,721.61	65,841.54	0.10	5,119.93
1,421.000 BAYERISCHE MOTOREN WERKE AG ED5756025	82.10	67,660.75	116,663.60	0.17	49,002.85
16,571.000 DEUTSCHE TELEKOM AG ED5842353	16.35	236,401.42	271,015.81	0.39	34,614.39
5,614.000 INFINEON TECHNOLOGIES AG ED5889503	22.80	48,370.80	127,987.83	0.19	79,617.03
449.000 DEUTSCHE BOERSE AG ED7021964	157.32	53,378.61	70,635.95	0.10	17,257.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
340.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	85.06	18,116.28	28,921.44	0.04	10,805.16
364.000 WIRECARD AG ED7508929	120.67	44,809.16	43,923.43	0.06	-885.73
566.000 LANXESS AG EDB05M8B0	67.15	31,234.33	38,005.74	0.06	6,771.41
139.000 MTU AERO ENGINES AG EDB09DHL4	285.79	32,487.06	39,724.60	0.06	7,237.54
1,907.000 DEUTSCHE WOHNEN SE EDB0YZ0Z4	40.88	37,687.83	77,960.93	0.11	40,273.10
438.000 SYMRISE AG EDB1JB4K1	105.29	36,657.06	46,117.24	0.07	9,460.18
767.000 BRENNTAG AG EDB4YVF55	54.42	31,015.63	41,739.22	0.06	10,723.59
12,559.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	2.90	32,127.94	36,427.89	0.05	4,299.95
4,269.000 COMMERZBANK AG EDB90LKT5	6.19	26,269.54	26,437.20	0.04	167.66
2,272.000 VONOVIA SE EDBBJPFY6	53.88	73,257.31	122,415.36	0.18	49,158.05

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,566.000 AROUNDTOWN SA EDBF0CK46	8.96	30,533.88	31,958.63	0.05	1,424.75
2,213.000 QIAGEN NV EDBYXS699	34.19	52,790.21	75,665.46	0.11	22,875.25
1,093.000 UNIPER SE EDBZ6CZ40	33.12	30,636.75	36,205.60	0.05	5,568.85
1,731.000 DELIVERY HERO SE EDBZCNB45	79.20	66,115.19	137,101.43	0.20	70,986.24
1,619.000 ENDESA SA EE5271783	26.70	32,258.74	43,234.22	0.06	10,975.48
2,143.000 BANKINTER SA EE5474007	7.33	11,677.31	15,712.84	0.02	4,035.53
36,829.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	5.59	181,574.36	205,999.98	0.30	24,425.62
3,506.000 NATURGY ENERGY GROUP SA EE5650424	25.14	63,716.67	88,154.86	0.13	24,438.19
3,605.000 REPSOL SA EE5669358	15.64	53,386.41	56,369.31	0.08	2,982.90
59,217.000 BANCO SANTANDER SA EE5705947	4.19	279,302.11	247,937.14	0.36	-31,364.97

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,162.000 TELEFONICA SA EE5732529	6.99	97,637.62	78,020.23	0.11	-19,617.39
752.000 ENAGAS SA EE7383073	25.53	16,882.13	19,195.29	0.03	2,313.16
1,656.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	40.02	53,614.84	66,268.36	0.10	12,653.52
3,452.000 FERROVIAL SA EEB038516	30.27	48,161.85	104,505.24	0.15	56,343.39
19,557.000 CAIXABANK SA EEB283W91	3.14	44,404.26	61,423.75	0.09	17,019.49
28,521.000 IBERDROLA SA EEB288C92	10.30	189,437.07	293,896.07	0.43	104,459.00
2,403.000 AMADEUS IT GROUP SA EEB3MSM24	81.72	69,199.82	196,368.35	0.28	127,168.53
9,521.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	8.10	47,583.28	77,162.47	0.11	29,579.19
1,860.000 RED ELECTRICA CORP SA EEBD6FXN0	20.12	24,956.17	37,424.71	0.05	12,468.54
3,605.000 REPSOL SA EEBK80VN7 RTS	0.47	1,704.83	1,711.72	0.00	6.89

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,675.000 INDUSTRIA DE DISENO TEXTIL SA EEBP9DL99	35.30	62,945.88	165,039.77	0.24	102,093.89
393.000 AENA SME SA EEBVRZ8L5	191.39	44,221.35	75,214.80	0.11	30,993.45
2,390.000 GRIFOLS SA EEBYY3DX0	35.28	16,018.71	84,319.62	0.12	68,300.91
22,110.000 BANKIA SA EEBZ3C3Q7	2.14	40,413.05	47,217.15	0.07	6,804.10
891.000 BOUYGUES SA EF4002129	42.52	32,262.04	37,885.59	0.05	5,623.55
2,553.000 AIRBUS SE EF4012250	146.46	90,067.59	373,922.08	0.54	283,854.49
3,972.000 VEOLIA ENVIRONNEMENT SA EF4031870	26.61	71,153.01	105,712.69	0.15	34,559.68
1,087.000 L'OREAL SA EF4057800	296.34	123,454.63	322,121.58	0.47	198,666.95
1,219.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	464.94	175,502.85	566,761.25	0.82	391,258.40
22.000 DASSAULT AVIATION SA EF4067163	1,313.33	30,368.62	28,893.15	0.04	-1,475.47

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
452.000 THALES SA EF4162790	103.85	18,203.80	46,941.87	0.07	28,738.07
988.000 CAPGEMINI SE EF4163434	122.24	61,688.64	120,773.37	0.17	59,084.73
1,398.000 CASINO GUICHARD PERRACHON SA EF4178416	46.81	48,694.34	65,437.93	0.09	16,743.59
509.000 PUBLICIS GROUPE SA EF4380426	45.30	21,985.07	23,059.79	0.03	1,074.72
905.000 FAURECIA SE EF4400448	53.91	32,270.53	48,791.88	0.07	16,521.35
766.000 CIE GENERALE DES ETABLISSEMENT EF4588366	122.46	59,881.12	93,808.00	0.14	33,926.88
944.000 PERNOD RICARD SA EF4682326	178.93	87,076.60	168,906.62	0.24	81,830.02
819.000 RENAULT SA EF4712792	47.35	39,682.54	38,777.23	0.06	-905.31
2,542.000 SCHNEIDER ELECTRIC SE EF4834109	102.71	151,331.38	261,085.64	0.38	109,754.26
4,560.000 VIVENDI SA EF4834778	28.98	89,199.14	132,162.25	0.19	42,963.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,336.000 ORANGE SA EF5176179	14.73	115,345.42	108,038.74	0.16	-7,306.68
132.000 HERMES INTERNATIONAL EF5253978	747.81	34,243.89	98,710.85	0.14	64,466.96
616.000 DASSAULT SYSTEMES SE EF5330040	164.50	18,588.80	101,333.46	0.15	82,744.66
461.000 KERING SA EF5505070	656.89	74,059.99	302,824.91	0.44	228,764.92
2,775.000 CARREFOUR SA EF5641560	16.78	46,342.76	46,568.32	0.07	225.56
187.000 ATOS SE EF5654787	83.42	15,069.25	15,600.33	0.02	531.08
4,478.000 SANOFI EF5671732	100.60	331,841.15	450,479.86	0.65	118,638.71
1,867.000 ACCOR SA EF5852845	46.86	69,474.43	87,495.79	0.13	18,021.36
1,631.000 NOKIA OYJ EF5946456	3.71	11,796.39	6,054.45	0.01	-5,741.94
5,374.000 STMICROELECTRONICS NV EF5962339	26.91	56,030.34	144,594.59	0.21	88,564.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,664.000 SOCIETE GENERALE SA EF5966512	34.81	91,239.14	127,559.73	0.18	36,320.59
80.000 EUROFINS SCIENTIFIC SE EF5972643	554.74	32,694.43	44,379.16	0.06	11,684.73
409.000 EURAZEO SE EF7042395	68.47	18,013.03	28,005.25	0.04	9,992.22
404.000 SODEXO SA EF7062716	118.59	24,650.84	47,911.22	0.07	23,260.38
11,092.000 AXA SA EF7088422	28.19	230,942.01	312,638.83	0.45	81,696.82
3,981.000 PEUGEOT SA EF7103528	23.91	61,562.60	95,182.72	0.14	33,620.12
1,240.000 ESSILORLUXOTTICA SA EF7212477	152.44	102,440.66	189,020.02	0.27	86,579.36
9,966.000 CREDIT AGRICOLE SA EF7262613	14.51	112,612.19	144,589.84	0.21	31,977.65
4,095.000 BNP PARIBAS SA EF7309687	59.30	204,012.47	242,840.36	0.35	38,827.89
3,165.000 CIE DE SAINT-GOBAIN EF7380480	40.97	103,888.97	129,674.01	0.19	25,785.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
261.000 WENDEL SA EF7390117	133.02	19,350.98	34,717.24	0.05	15,366.26
1,224.000 KLEPIERRE SA EF7582556	38.00	38,899.85	46,507.87	0.07	7,608.02
274.000 GECINA SA EF7742465	179.15	33,873.46	49,087.37	0.07	15,213.91
312.000 COVIVIO EF7745633	113.60	30,925.37	35,442.26	0.05	4,516.89
1,294.000 SAFRAN SA EFB058TZ0	154.51	54,532.39	199,938.69	0.29	145,406.30
6,222.000 ENGIE SA EFB0C2CQ3	16.16	78,053.43	100,572.41	0.15	22,518.98
6,145.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	11.14	61,243.82	68,480.99	0.10	7,237.17
565.000 ARKEMA SA EFB0Z5YZ7	106.30	35,962.32	60,059.92	0.09	24,097.60
1,695.000 LEGRAND SA EFB11ZRK7	81.54	79,567.49	138,207.59	0.20	58,640.10
354.000 EIFFAGE SA EFB13X011	114.50	18,751.96	40,531.23	0.06	21,779.27

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,443.000 TOTAL SA EFB15C551	55.23	577,462.01	576,735.56	0.84	-726.45
224.000 AEROPORTS DE PARIS EFB164FY4	197.67	18,713.19	44,278.58	0.06	25,565.39
8,396.000 NATIXIS SA EFB1HDJL6	4.44	32,649.81	37,302.21	0.05	4,652.40
1,444.000 SCOR SE EFB1LB9P7	42.00	42,874.47	60,653.70	0.09	17,779.23
2,508.000 VINCI SA EFB1XH021	111.13	145,509.27	278,707.77	0.40	133,198.50
2,373.000 DANONE SA EFB1Y9TB7	82.95	146,172.34	196,846.88	0.29	50,674.54
2,182.000 AIR LIQUIDE SA EFB1YXBJ6	141.66	172,975.66	309,101.03	0.45	136,125.37
1,372.000 BUREAU VERITAS SA EFB28DTJ8	26.11	18,650.10	35,822.03	0.05	17,171.93
2,335.000 EDENRED EFB62G1B5	51.75	47,445.88	120,829.83	0.17	73,383.95
436.000 BIOMERIEUX EFBF0LBX7	89.07	29,134.90	38,834.68	0.06	9,699.78

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
252.000 UNIBAIL-RODAMCO-WESTFIELD EFBF2PQ02	157.88	34,639.58	39,785.67	0.06	5,146.09
160.000 WORLDLINE SA/FRANCE EFBNFWR47	70.89	10,086.65	11,341.74	0.02	1,255.09
760.000 AMUNDI SA EFBYZR017	78.46	39,917.84	59,631.69	0.09	19,713.85
2,521.000 ASSICURAZIONI GENERALI SPA EI4056715	20.65	43,132.88	52,054.59	0.08	8,921.71
77,555.000 INTESA SANPAOLO SPA EI4076838	2.64	166,664.53	204,449.82	0.30	37,785.29
5,660.000 MEDIOBANCA BANCA DI CREDITO FI EI4574816	11.02	46,375.17	62,351.78	0.09	15,976.61
45,713.000 ENEL SPA EI7144567	7.94	213,238.69	362,884.43	0.53	149,645.74
7,549.000 ENI SPA EI7145051	15.54	114,352.58	117,327.57	0.17	2,974.99
8,118.000 SNAM SPA EI7251479	5.26	32,909.63	42,700.97	0.06	9,791.34
3,375.000 ATLANTIA SPA EI7667161	23.34	68,685.04	78,761.62	0.11	10,076.58

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,546.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	6.68	60,064.93	90,532.86	0.13	30,467.93
866.000 RECORDATI SPA EIB07DRZ3	42.17	29,168.60	36,521.23	0.05	7,352.63
1,575.000 PRYSMIAN SPA EIB1W4V62	24.12	30,157.74	37,992.98	0.06	7,835.24
521.000 FERRARI NV EIBD6G500	166.02	26,125.26	86,495.25	0.13	60,369.99
9,538.000 CNH INDUSTRIAL NV EIBDSV2V8	10.99	78,616.04	104,815.70	0.15	26,199.66
881.000 MONCLER SPA EIBGLP233	44.98	30,675.72	39,626.12	0.06	8,950.40
3,982.000 FIAT CHRYSLER AUTOMOBILES NV EIBRJFWP2	14.81	30,391.92	58,974.48	0.09	28,582.56
5,079.000 UNICREDIT SPA EIBYMXPS6	14.61	61,350.80	74,229.33	0.11	12,878.53
727.000 EXOR NV EIBYSLCX9	77.54	29,454.72	56,373.25	0.08	26,918.53
5,867.000 PIRELLI & C SPA EIBZ5ZHK3	5.77	31,172.08	33,850.54	0.05	2,678.46

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
670.000 RANDSTAD NV EN5228650	61.11	30,847.95	40,942.96	0.06	10,095.01
1,044.000 WOLTERS KLUWER NV EN5671511	72.98	22,999.06	76,196.29	0.11	53,197.23
704.000 KONINKLIJKE VOPAK NV EN5809426	54.25	32,243.93	38,192.30	0.06	5,948.37
20,984.000 KONINKLIJKE KPN NV EN5956078	2.95	49,678.13	61,971.99	0.09	12,293.86
3,040.000 KONINKLIJKE PHILIPS NV EN5986620	48.85	99,267.41	148,507.65	0.22	49,240.24
1,002.000 HEINEKEN NV EN7792554	106.55	51,537.24	106,760.80	0.15	55,223.56
783.000 HEINEKEN HOLDING NV ENB0CCH48	96.98	59,719.42	75,938.47	0.11	16,219.05
774.000 KONINKLIJKE DSM NV ENB0HZL96	130.32	40,593.84	100,869.42	0.15	60,275.58
6,983.000 UNILEVER NV ENB1527V7	57.51	218,478.94	401,562.13	0.58	183,083.19
1,919.000 ASML HOLDING NV ENB929F49	296.00	78,935.02	568,030.24	0.82	489,095.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,943.000 KONINKLIJKE AHOLD DELHAIZE NV ENBD0Q396	25.03	123,524.01	198,782.62	0.29	75,258.61
1,236.000 AKZO NOBEL NV ENBJ2KSG1	101.74	82,827.83	125,754.84	0.18	42,927.01
1,701.000 PROSUS NV ENBJDS7L4	74.68	125,987.97	127,030.55	0.18	1,042.58
1,062.000 NN GROUP NV ENBNG8PQ5	37.96	29,149.34	40,316.65	0.06	11,167.31
5,481.000 ABN AMRO BANK NV ENBYQP139	18.21	94,958.43	99,792.29	0.14	4,833.86
5,151.000 RELX PLC ENBYWLC62	25.21	44,121.37	129,863.66	0.19	85,742.29
16,780.000 ING GROEP NV ENBZ57394	12.00	175,006.27	201,314.36	0.29	26,308.09
4,636.000 BANCO ESPIRITO SANTO SA EP4058061	0.00	12,190.60	0.00	0.00	-12,190.60
8,277.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	4.34	30,863.03	35,900.17	0.05	5,037.14
2,224.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	16.46	31,738.34	36,610.29	0.05	4,871.95

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,583.000 CRH PLC EZ4182240	40.04	91,448.43	143,461.80	0.21	52,013.37
602.000 KERRY GROUP PLC EZ4519573	124.71	19,189.59	75,075.27	0.11	55,885.68
1,500.000 SMURFIT KAPPA GROUP PLC EZB1RR824	38.46	38,790.37	57,685.28	0.08	18,894.91
8,087.000 BANK OF IRELAND GROUP PLC EZBD1RP68	5.48	31,136.14	44,317.12	0.06	13,180.98
14,867.000 AIB GROUP PLC EZBF0L353	3.49	38,722.55	51,833.57	0.08	13,111.02
346.000 FLUTTER ENTERTAINMENT PLC EZBWT6H87	121.62	25,023.84	42,081.51	0.06	17,057.67
3,562.000 RYANAIR HOLDINGS PLC EZBYTBXV3	16.42	19,862.28	58,495.79	0.08	38,633.51
2,160.000 WARTSILA OYJ ABP SF4525181	11.06	18,738.23	23,882.31	0.03	5,144.08
2,231.000 UPM-KYMMENE OYJ SF5051252	34.70	30,156.83	77,407.84	0.11	47,251.01
2,707.000 STORA ENSO OYJ SF5072670	14.55	20,055.39	39,395.55	0.06	19,340.16

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,803.000 SAMPO OYJ SF5226037	43.68	49,011.57	78,748.68	0.11	29,737.11
1,397.000 FORTUM OYJ SF5579559	24.70	29,424.45	34,498.92	0.05	5,074.47
878.000 ELISA OYJ SF5701518	55.28	28,715.42	48,538.58	0.07	19,823.16
549.000 METSO OYJ SF5713422	39.49	14,536.88	21,679.76	0.03	7,142.88
23,515.000 NOKIA OYJ SF5902942	3.70	106,371.32	86,999.86	0.13	-19,371.46
3,105.000 NESTE OYJ SFB06YV43	34.82	18,307.92	108,115.94	0.16	89,808.02
694.000 NOKIAN RENKAAT OYJ SFB07G375	28.77	18,047.47	19,966.15	0.03	1,918.68
1,467.000 KONE OYJ SFB09M9D1	65.42	45,729.61	95,970.11	0.14	50,240.50
1,119.000 ORION OYJ SFB17NY41	46.33	30,466.09	51,838.32	0.08	21,372.23
180.000 NORDEA BANK ABP SFBFM0SV0	8.13	1,140.99	1,462.84	0.00	321.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY EURO CURRENCY UNIT		**13,083,429.07**	**21,185,902.84**	**30.68**	**8,102,473.77**
PREFERRED SECURITIES					
881.000 FUCHS PETROLUB SE ED4354350	49.57	30,204.85	43,670.82	0.06	13,465.97
1,051.000 HENKEL AG & CO KGAA ED5076705	103.49	70,983.72	108,772.72	0.16	37,789.00
1,136.000 VOLKSWAGEN AG ED5497166	197.83	147,186.86	224,734.20	0.33	77,547.34
250.000 BAYERISCHE MOTOREN WERKE AG ED5756033	61.79	9,010.33	15,448.41	0.02	6,438.08
954.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	74.80	56,266.95	71,362.44	0.10	15,095.49
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**313,652.71**	**463,988.59**	**0.67**	**150,335.88**
TOTAL ASSETS EURO CURRENCY UNIT		**13,580,803.93**	**21,830,678.16**	**31.62**	**8,249,874.23**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		6,247.87	6,266.00	0.01	18.13
EQUITY					
19,000.000 HANG LUNG PROPERTIES LTD FH6030503 HK/00101	2.19	35,259.44	41,697.68	0.06	6,438.24

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,000.000 CLP HOLDINGS LTD FH6097015 HK/00002	10.51	90,440.65	126,132.60	0.18	35,691.95
4,700.000 HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	32.47	83,021.79	152,609.15	0.22	69,587.36
6,500.000 MTR CORP LTD FH6290057 HK/00066	5.91	24,721.83	38,415.39	0.06	13,693.56
13,000.000 HANG LUNG GROUP LTD FH6408352 HK/00010	2.47	32,416.46	32,133.78	0.05	-282.68
4,100.000 HANG SENG BANK LTD FH6408378 HK/00011	20.66	63,274.82	84,717.27	0.12	21,442.45
9,883.000 HENDERSON LAND DEVELOPMENT CO FH6420530 HK/00012	4.91	35,839.84	48,515.72	0.07	12,675.88
5,000.000 POWER ASSETS HOLDINGS LTD FH6435322 HK/00006	7.32	29,949.60	36,576.91	0.05	6,627.31
14,000.000 WHARF HOLDINGS LTD/THE FH6435579 HK/00004	2.54	31,348.08	35,611.80	0.05	4,263.72
44,088.000 HONG KONG & CHINA GAS CO LTD FH6436551 HK/00003	1.95	43,381.42	86,118.66	0.12	42,737.24
8,000.000 HYSAN DEVELOPMENT CO LTD FH6449620 HK/00014	3.92	31,582.14	31,366.31	0.05	-215.83

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873 HK/00027	7.37	40,096.82	95,767.35	0.14	55,670.53
11,000.000 KERRY PROPERTIES LTD FH6486317 HK/00683	3.18	31,603.57	34,940.58	0.05	3,337.01
16,000.000 BOC HONG KONG HOLDINGS LTD FH6536111 HK/02388	3.47	38,613.39	55,545.57	0.08	16,932.18
56,000.000 PCCW LTD FH6574070 HK/00008	0.59	32,712.28	33,132.27	0.05	419.99
32,000.000 NEW WORLD DEVELOPMENT CO LTD FH6633769 HK/00017	1.37	41,216.74	43,861.50	0.06	2,644.76
22,000.000 SINO LAND CO LTD FH6810425 HK/00083	1.45	32,241.71	31,961.81	0.05	-279.90
4,500.000 SUN HUNG KAI PROPERTIES LTD FH6859927 HK/00016	15.31	65,280.58	68,899.36	0.10	3,618.78
12,000.000 WHEELOCK & CO LTD FH6981481 HK/00020	6.67	45,850.00	80,007.19	0.12	34,157.19
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9 HK/00669	8.16	31,371.90	81,560.10	0.12	50,188.20
14,140.000 LINK REIT FHB0PB4M2 HK/00823	10.59	61,253.71	149,715.09	0.22	88,461.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
60,600.000 AIA GROUP LTD FHB4TX8S5 HK/01299	10.50	214,993.01	636,191.90	0.92	421,198.89
12,400.000 SANDS CHINA LTD FHB5B23W5 HK/01928	5.35	22,314.59	66,282.50	0.10	43,967.91
4,100.000 SWIRE PROPERTIES LTD FHB67C2G2 HK/01972	3.32	9,595.32	13,602.12	0.02	4,006.80
6,000.000 WHARF REAL ESTATE INVESTMENT C FHBF0GWS1 HK/01997	6.10	32,974.50	36,615.42	0.05	3,640.92
39,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	1.03	29,847.95	40,808.93	0.06	10,960.98
12,840.000 CK HUTCHISON HOLDINGS LTD FHBW9P811 HK/00001	9.54	96,994.32	122,437.95	0.18	25,443.63
4,000.000 CK INFRASTRUCTURE HOLDINGS LTD FHBYVS6J9 HK/01038	7.12	26,166.51	28,465.82	0.04	2,299.31
12,840.000 CK ASSET HOLDINGS LTD FHBYZQ071 HK/01113	7.22	56,400.48	92,693.60	0.13	36,293.12
TOTAL EQUITY HONG KONG DOLLAR		**1,410,763.45**	**2,426,384.33**	**3.51**	**1,015,620.88**
TOTAL ASSETS HONG KONG DOLLAR		**1,417,011.32**	**2,432,650.33**	**3.52**	**1,015,639.01**

ISRAELI SHEKEL

CASH & CASH EQUIVALENTS

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	NON-BASE CURRENCY		1,580.98	1,590.33	0.00	9.35
EQUITY						
5,939.000 FZ6075805	BANK HAPOALIM BM	8.29	27,261.28	49,262.41	0.07	22,001.13
5,816.000 FZ6076423	BANK LEUMI LE-ISRAEL BM	7.28	35,720.40	42,331.86	0.06	6,611.46
635.000 FZ6647132	NICE LTD	155.07	18,153.41	98,467.28	0.14	80,313.87
1,898.000 FZ6916701	MIZRAHI TEFAHOT BANK LTD	26.64	33,422.06	50,554.72	0.07	17,132.66
	TOTAL EQUITY ISRAELI SHEKEL		**114,557.15**	**240,616.27**	**0.35**	**126,059.12**
	TOTAL ASSETS ISRAELI SHEKEL		**116,138.13**	**242,206.60**	**0.35**	**126,068.47**
JAPANESE YEN						
CASH & CASH EQUIVALENTS						
	RECEIVABLE FOR INVESTMENTS SOLD		53,484.43	53,673.76	0.08	189.33
	DIVIDENDS RECEIVABLE		20,048.10	20,312.89	0.03	264.79
	DIVIDENDS RECEIVABLE RECLAIM		25,045.77	25,804.97	0.04	759.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	NON-BASE CURRENCY		133,008.27	133,357.58	0.19	349.31
	FOREIGN TAXES PAYABLE - DIVIDENDS		-2,117.36	-2,145.34	-0.00	-27.98
	TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN		**229,469.21**	**231,003.86**	**0.33**	**1,534.65**
EQUITY						
900.000 FJ6010709	AISIN SEIKI CO LTD	37.45	26,686.74	33,706.00	0.05	7,019.26
3,000.000 FJ6010907	AJINOMOTO CO INC	16.70	29,769.06	50,103.52	0.07	20,334.46
2,000.000 FJ6021508	ALPS ALPINE CO LTD	22.93	33,657.14	45,861.51	0.07	12,204.37
3,000.000 FJ6022100	AMADA HOLDINGS CO LTD	11.50	25,712.53	34,506.56	0.05	8,794.03
2,200.000 FJ6037736	AEON FINANCIAL SERVICE CO LTD	15.89	31,237.93	34,961.12	0.05	3,723.19
12,600.000 FJ6049780	ACOM CO LTD	4.57	35,563.19	57,623.19	0.08	22,060.00
1,700.000 FJ6054400	ASAHI GROUP HOLDINGS LTD	45.85	31,620.56	77,948.93	0.11	46,328.37

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 ASAHI KASEI CORP FJ6054608	11.35	32,835.39	68,129.74	0.10	35,294.35
1,200.000 AGC INC/JAPAN FJ6055209	36.16	31,762.44	43,395.44	0.06	11,633.00
4,400.000 Z HOLDINGS CORP FJ6084845	4.24	15,164.70	18,664.83	0.03	3,500.13
700.000 TREND MICRO INC/JAPAN FJ6125283	51.53	33,329.54	36,070.85	0.05	2,741.31
3,000.000 NTT DATA CORP FJ6125630	13.50	19,803.45	40,496.89	0.06	20,693.44
8,400.000 NTT DOCOMO INC FJ6129277	27.95	132,127.53	234,821.25	0.34	102,693.72
3,100.000 BRIDGESTONE CORP FJ6132107	37.45	59,857.12	116,098.45	0.17	56,241.33
1,500.000 BROTHER INDUSTRIES LTD FJ6146503	20.90	18,190.42	31,345.75	0.05	13,155.33
1,700.000 USS CO LTD FJ6171493	19.01	28,921.41	32,318.38	0.05	3,396.97
2,300.000 CANON INC FJ6172327	27.48	64,016.19	63,206.35	0.09	-809.84

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	202.44	53,139.24	141,706.92	0.21	88,567.68
6,400.000 CHIBA BANK LTD/THE FJ6190568	5.82	31,258.72	37,278.12	0.05	6,019.40
3,100.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.16	33,563.10	40,791.35	0.06	7,228.25
1,000.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	92.75	19,058.15	92,753.62	0.13	73,695.47
4,600.000 RAKUTEN INC FJ6229598	8.60	32,383.57	39,576.72	0.06	7,193.15
7,800.000 KDDI CORP FJ6248994	29.93	67,406.24	233,479.63	0.34	166,073.39
700.000 DAIFUKU CO LTD FJ6250024	61.28	32,767.42	42,898.55	0.06	10,131.13
500.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	124.04	32,391.27	62,019.78	0.09	29,628.51
4,200.000 DAICEL CORP FJ6250545	9.65	31,782.09	40,541.06	0.06	8,758.97
1,100.000 DAIKIN INDUSTRIES LTD FJ6250727	142.17	46,261.27	156,383.71	0.23	110,122.44

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	27.24	20,170.57	27,237.17	0.04	7,066.60
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	31.19	33,953.32	93,581.78	0.14	59,628.46
7,400.000 DAIWA SECURITIES GROUP INC FJ6251444	5.09	31,137.41	37,655.39	0.05	6,517.98
200.000 LAWSON INC FJ6266913	56.96	8,549.55	11,391.76	0.02	2,842.21
5,000.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	6.50	18,046.68	32,482.17	0.05	14,435.49
4,000.000 PAN PACIFIC INTERNATIONAL HOLD FJ6269867	16.66	33,841.50	66,657.46	0.10	32,815.96
1,500.000 EAST JAPAN RAILWAY CO FJ6298544	90.71	103,808.40	136,066.25	0.20	32,257.85
1,100.000 EISAI CO LTD FJ6307204	75.49	39,468.48	83,040.25	0.12	43,571.77
300.000 FAST RETAILING CO LTD FJ6332434	598.11	69,534.82	179,434.09	0.26	109,899.27
46,300.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	5.46	237,587.60	252,727.48	0.37	15,139.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 FUJI ELECTRIC CO LTD FJ6356367	30.78	30,739.11	33,857.83	0.05	3,118.72
5,000.000 SUBARU CORP FJ6356409	24.97	42,535.77	124,844.72	0.18	82,308.95
1,300.000 FUJIFILM HOLDINGS CORP FJ6356524	48.13	52,867.45	62,562.68	0.09	9,695.23
800.000 FANUC CORP FJ6356938	187.07	86,964.82	149,657.23	0.22	62,692.41
600.000 FUJITSU LTD FJ6356946	94.50	33,904.78	56,701.17	0.08	22,796.39
2,904.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	21.51	18,227.69	62,475.75	0.09	44,248.06
6.000 NIPPON BUILDING FUND INC FJ6396801	7,315.39	25,552.84	43,892.34	0.06	18,339.50
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	6,625.26	25,137.60	39,751.55	0.06	14,613.95
1,600.000 HAMAMATSU PHOTONICS KK FJ6405875	41.36	29,817.38	66,178.97	0.10	36,361.59
1,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	43.06	23,104.03	43,064.18	0.06	19,960.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 DENTSU GROUP INC FJ6416286	34.74	18,595.01	24,315.62	0.04	5,720.61
14,500.000 RESONA HOLDINGS INC FJ6421559	4.41	55,259.19	63,910.74	0.09	8,651.55
4,300.000 HITACHI LTD FJ6429107	42.57	86,725.29	183,039.33	0.27	96,314.04
2,000.000 HITACHI METALS LTD FJ6429206	14.84	21,102.39	29,684.84	0.04	8,582.45
5,400.000 HONDA MOTOR CO LTD FJ6435146	28.52	149,634.28	153,987.57	0.22	4,353.29
1,900.000 AIR WATER INC FJ6441466	14.72	32,309.24	27,973.31	0.04	-4,335.93
1,800.000 HOYA CORP FJ6441508	96.16	49,099.77	173,084.88	0.25	123,985.11
1,000.000 IHI CORP FJ6466984	23.69	18,206.40	23,685.30	0.03	5,478.90
3,500.000 ISUZU MOTORS LTD FJ6467107	11.95	19,079.45	41,835.75	0.06	22,756.30
9,400.000 ITOCHU CORP FJ6467800	23.32	90,386.58	219,225.20	0.32	128,838.62

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,100.000 JSR CORP FJ6470986	18.51	32,373.72	38,879.23	0.06	6,505.51
6,900.000 JAPAN TOBACCO INC FJ6474533	22.38	138,770.88	154,444.44	0.22	15,673.56
5,600.000 AEON CO LTD FJ6480043	20.75	59,849.40	116,225.44	0.17	56,376.04
4,000.000 KAJIMA CORP FJ6481322	13.42	19,760.86	53,664.59	0.08	33,903.73
3,300.000 KANSAI ELECTRIC POWER CO INC/T FJ6483484	11.64	31,643.91	38,397.51	0.06	6,753.60
3,000.000 KAO CORP FJ6483807	83.05	83,734.73	249,137.33	0.36	165,402.60
1,600.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	22.16	30,956.41	35,452.49	0.05	4,496.08
1,500.000 KEIKYU CORP FJ6487303	19.42	24,562.66	29,123.53	0.04	4,560.87
600.000 KEIO CORP FJ6487360	60.82	19,995.09	36,494.13	0.05	16,499.04
1,800.000 KIKKOMAN CORP FJ6490802	49.41	21,176.91	88,944.10	0.13	67,767.19

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
880.000 KEYENCE CORP FJ6490992	354.18	48,358.74	311,674.25	0.45	263,315.51
700.000 KINTETSU GROUP HOLDINGS CO LTD FJ6492964	54.47	21,687.96	38,132.04	0.06	16,444.08
2,300.000 KIRIN HOLDINGS CO LTD FJ6493749	21.99	48,301.87	50,582.01	0.07	2,280.14
6,100.000 KOBE STEEL LTD FJ6496023	5.42	31,003.64	33,060.96	0.05	2,057.32
4,100.000 KOMATSU LTD FJ6496585	24.31	86,170.55	99,675.17	0.14	13,504.62
1,000.000 KONAMI HOLDINGS CORP FJ6496684	41.27	19,409.50	41,269.84	0.06	21,860.34
5,000.000 KUBOTA CORP FJ6497500	15.88	46,048.34	79,411.09	0.12	33,362.75
700.000 KURARAY CO LTD FJ6497666	12.25	9,413.03	8,573.27	0.01	-839.76
1,600.000 KYOCERA CORP FJ6499266	68.83	79,851.89	110,126.52	0.16	30,274.63
2,000.000 KYOWA KIRIN CO LTD FJ6499555	23.68	21,017.20	47,352.20	0.07	26,335.00

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,200.000 TOKIO MARINE HOLDINGS INC FJ6513124	56.31	89,230.50	180,177.59	0.26	90,947.09
3,600.000 JFE HOLDINGS INC FJ6543790	12.98	40,794.67	46,741.20	0.07	5,946.53
1,200.000 MAKITA CORP FJ6555802	35.06	20,378.38	42,070.39	0.06	21,692.01
6,300.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	37.16	206,866.45	234,086.95	0.34	27,220.50
5,900.000 MARUBENI CORP FJ6569464	7.46	35,020.84	44,007.73	0.06	8,986.89
5,000.000 PANASONIC CORP FJ6572708	9.47	38,553.80	47,366.00	0.07	8,812.20
68,300.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.55	105,152.98	105,773.08	0.15	620.10
1,400.000 MISUMI GROUP INC FJ6595170	25.05	29,862.21	35,066.02	0.05	5,203.81
3,100.000 MITSUBISHI ESTATE CO LTD FJ6596723	19.23	51,727.63	59,603.86	0.09	7,876.23
5,000.000 MITSUBISHI CORP FJ6596780	26.69	92,787.17	133,425.35	0.19	40,638.18

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	13.79	82,407.89	124,099.37	0.18	41,691.48
1,300.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	39.09	48,243.41	50,815.73	0.07	2,572.32
1,300.000 MITSUBISHI MATERIALS CORP FJ6597085	27.39	31,219.04	35,611.68	0.05	4,392.64
7,200.000 MITSUI & CO LTD FJ6597309	17.91	108,826.68	128,927.53	0.19	20,100.85
1,200.000 MITSUI CHEMICALS INC FJ6597366	24.66	18,461.93	29,592.82	0.04	11,130.89
4,600.000 MITSUI FUDOSAN CO LTD FJ6597606	24.59	87,343.15	113,100.53	0.16	25,757.38
3,000.000 MURATA MANUFACTURING CO LTD FJ6610409	62.07	61,719.77	186,224.98	0.27	124,505.21
2,200.000 SEIKO EPSON CORP FJ6616505	15.23	17,415.31	33,503.56	0.05	16,088.25
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	19.64	13,596.23	19,636.53	0.03	6,040.30
600.000 NINTENDO CO LTD FJ6639556	404.60	82,017.53	242,760.52	0.35	160,742.99

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 DENSO CORP FJ6640380	45.70	59,303.88	91,391.76	0.13	32,087.88
1,100.000 NEC CORP FJ6640406	41.59	30,094.89	45,751.09	0.07	15,656.20
1,200.000 NIDEC CORP FJ6640687	138.07	70,048.72	165,686.67	0.24	95,637.95
700.000 NH FOODS LTD FJ6640760	41.50	21,199.16	29,049.92	0.04	7,850.76
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	17.54	13,074.53	21,221.62	0.03	8,147.09
8,400.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	25.37	88,428.78	213,101.44	0.31	124,672.66
3,200.000 NSK LTD FJ6641545	9.58	26,256.35	30,652.86	0.04	4,396.51
1,000.000 NISSAN CHEMICAL CORP FJ6641586	42.28	14,192.47	42,282.03	0.06	28,089.56
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	74.72	16,662.57	37,359.10	0.05	20,696.53
700.000 NITTO DENKO CORP FJ6641800	56.87	27,277.65	39,806.76	0.06	12,529.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 NIPPON EXPRESS CO LTD FJ6642121	59.08	17,503.69	23,630.09	0.03	6,126.40
1,400.000 YAMAHA CORP FJ6642386	55.95	18,378.87	78,325.28	0.11	59,946.41
2,000.000 MINEBEA MITSUMI INC FJ6642402	20.95	12,329.24	41,904.76	0.06	29,575.52
5,500.000 NIPPON STEEL CORP FJ6642568	15.22	75,133.15	83,708.30	0.12	8,575.15
8,100.000 NISSAN MOTOR CO LTD FJ6642865	5.85	49,616.79	47,411.18	0.07	-2,205.61
10,600.000 NOMURA HOLDINGS INC FJ6643103	5.18	41,668.15	54,953.21	0.08	13,285.06
400.000 NITORI HOLDINGS CO LTD FJ6644804	158.50	15,118.77	63,400.04	0.09	48,281.27
800.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	136.92	13,841.12	109,537.61	0.16	95,696.49
3,000.000 OBAYASHI CORP FJ6656402	11.20	13,255.53	33,595.58	0.05	20,340.05
5,200.000 OLYMPUS CORP FJ6658804	15.54	38,555.00	80,817.11	0.12	42,262.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 OMRON CORP FJ6659422	59.08	26,085.09	59,075.22	0.09	32,990.13
2,000.000 ONO PHARMACEUTICAL CO LTD FJ6660107	23.02	17,503.69	46,045.55	0.07	28,541.86
6,800.000 ORIX CORP FJ6661147	16.66	69,385.93	113,317.69	0.16	43,931.76
1,600.000 OSAKA GAS CO LTD FJ6661766	19.24	28,363.64	30,785.37	0.04	2,421.73
900.000 PIGEON CORP FJ6688082	36.95	33,074.45	33,250.52	0.05	176.07
2,300.000 SHINSEI BANK LTD FJ6730934	15.41	30,501.46	35,449.73	0.05	4,948.27
2,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	17.76	24,629.90	35,518.75	0.05	10,888.85
500.000 ROHM CO LTD FJ6747201	80.79	32,172.61	40,395.67	0.06	8,223.06
300.000 SMC CORP/JAPAN FJ6763968	462.76	55,398.10	138,826.77	0.20	83,428.67
8,600.000 SOFTBANK GROUP CORP FJ6770625	43.76	123,901.34	376,366.22	0.55	252,464.88

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	19.19	15,038.90	47,987.12	0.07	32,948.22
900.000 SECOM CO LTD FJ6791597	89.97	39,670.78	80,968.94	0.12	41,298.16
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	17.52	13,670.77	35,040.26	0.05	21,369.49
2,700.000 SEKISUI HOUSE LTD FJ6793908	21.47	29,835.84	57,975.15	0.08	28,139.31
1,400.000 SHIMADZU CORP FJ6804366	31.65	28,867.21	44,315.62	0.06	15,448.41
4,000.000 SHIMIZU CORP FJ6804408	10.27	16,694.52	41,076.60	0.06	24,382.08
2,200.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	110.97	128,353.56	244,140.78	0.35	115,787.22
1,900.000 SHIONOGI & CO LTD FJ6804689	62.27	45,108.18	118,309.63	0.17	73,201.45
400.000 SHIMANO INC FJ6804820	163.52	17,801.81	65,406.02	0.09	47,604.21
1,000.000 SHISEIDO CO LTD FJ6805264	71.61	19,467.92	71,608.00	0.10	52,140.08

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,700.000 SHIZUOKA BANK LTD/THE FJ6805322	7.53	31,081.11	35,377.04	0.05	4,295.93
1,200.000 SUNDRUG CO LTD FJ6817897	36.39	31,862.26	43,671.50	0.06	11,809.24
5,000.000 SONY CORP FJ6821501	68.10	103,784.35	340,510.68	0.49	236,726.33
900.000 STANLEY ELECTRIC CO LTD FJ6841103	29.26	17,315.24	26,335.40	0.04	9,020.16
1,400.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	35.08	33,029.21	49,107.89	0.07	16,078.68
8,300.000 SUMITOMO CORP FJ6858941	14.94	91,162.58	124,032.20	0.18	32,869.62
1,500.000 SUZUKI MOTOR CORP FJ6865508	42.02	33,410.34	63,036.57	0.09	29,626.23
1,400.000 THK CO LTD FJ6869138	27.31	28,587.74	38,235.10	0.06	9,647.36
600.000 TDK CORP FJ6869302	114.01	40,494.16	68,405.79	0.10	27,911.63
1,600.000 TAISEI CORP FJ6870102	41.82	17,631.46	66,915.11	0.10	49,283.65

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,249.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	39.86	241,328.66	249,097.47	0.36	7,768.81
1,300.000 ADVANTEST CORP FJ6870490	56.68	33,417.66	73,687.60	0.11	40,269.94
1,400.000 SYSMEX CORP FJ6883808	68.54	27,661.54	95,961.35	0.14	68,299.81
2,400.000 TERUMO CORP FJ6885076	35.75	54,399.84	85,797.10	0.12	31,397.26
1,100.000 TOHO CO LTD/TOKYO FJ6895208	41.82	17,579.28	46,004.14	0.07	28,424.86
1,500.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	9.96	14,530.29	14,934.44	0.02	404.15
800.000 TOKYO GAS CO LTD FJ6895448	24.40	18,612.27	19,518.75	0.03	906.48
700.000 TOKYO ELECTRON LTD FJ6895679	220.15	47,475.03	154,106.27	0.22	106,631.24
5,000.000 TOKYU CORP FJ6896545	18.58	52,355.06	92,891.65	0.13	40,536.59
2,100.000 TOPPAN PRINTING CO LTD FJ6897022	20.81	32,337.58	43,690.82	0.06	11,353.24

BNY MELLON

Asset Detail - By Currency

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12/31/2019

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,000.000 TORAY INDUSTRIES INC FJ6897147	6.82	60,866.05	68,194.15	0.10	7,328.10
2,400.000 TOSHIBA CORP FJ6897212	34.09	67,166.32	81,821.94	0.12	14,655.62
800.000 TOTO LTD FJ6897469	42.70	28,696.20	34,156.89	0.05	5,460.69
2,500.000 LIXIL GROUP CORP FJ6900214	17.38	29,561.04	43,455.25	0.06	13,894.21
2,200.000 TOSOH CORP FJ6900289	15.60	28,632.20	34,313.32	0.05	5,681.12
3,800.000 MAZDA MOTOR CORP FJ6900305	8.63	31,609.20	32,798.71	0.05	1,189.51
700.000 TOYOTA INDUSTRIES CORP FJ6900545	58.25	19,884.36	40,772.95	0.06	20,888.59
1,100.000 TOYOTA TSUSHO CORP FJ6900586	35.52	17,462.17	39,070.62	0.06	21,608.45
11,060.000 TOYOTA MOTOR CORP FJ6900644	70.98	437,082.46	785,064.06	1.14	347,981.60
1,300.000 UNICHARM CORP FJ6911484	34.05	22,137.36	44,260.41	0.06	22,123.05

BNY MELLON

Asset Detail - By Currency

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Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000	WEST JAPAN RAILWAY CO FJ6957990	86.87	43,723.37	95,561.07	0.14	51,837.70
6,200.000	YAMADA DENKI CO LTD FJ6985025	5.32	29,522.84	32,975.38	0.05	3,452.54
600.000	YAKULT HONSHA CO LTD FJ6985116	55.49	15,874.70	33,291.92	0.05	17,417.22
1,100.000	YAMAHA MOTOR CO LTD FJ6985264	20.27	16,220.72	22,298.60	0.03	6,077.88
9,500.000	ASTELLAS PHARMA INC FJ6985389	17.21	69,083.15	163,469.05	0.24	94,385.90
2,872.000	YAMATO HOLDINGS CO LTD FJ6985561	17.18	42,065.90	49,339.99	0.07	7,274.09
3,000.000	YASKAWA ELECTRIC CORP FJ6986049	38.37	35,694.28	115,113.87	0.17	79,419.59
1,700.000	YOKOGAWA ELECTRIC CORP FJ6986429	17.75	30,353.67	30,175.29	0.04	-178.38
2,000.000	M3 INC FJB02K2M5	30.41	28,494.44	60,823.55	0.09	32,329.11
1,400.000	ELECTRIC POWER DEVELOPMENT CO FJB02Q325	24.36	31,967.73	34,099.84	0.05	2,132.11

BNY MELLON

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 GMO PAYMENT GATEWAY INC FJB06CMQ8	68.83	52,912.88	55,063.26	0.08	2,150.38
3,300.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	36.83	81,478.41	121,554.17	0.18	40,075.76
2,800.000 DAIICHI SANKYO CO LTD FJB0J7D93	66.51	52,080.93	186,228.66	0.27	134,147.73
1,400.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	61.02	21,386.68	85,423.51	0.12	64,036.83
12,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	7.52	76,971.30	94,030.36	0.14	17,059.06
2,600.000 SUMCO CORP FJB0M0C87	16.80	32,379.49	43,686.22	0.06	11,306.73
14.000 DAIWA HOUSE REIT INVESTMENT CO FJB0Z6WY1	2,609.62	31,002.21	36,534.62	0.05	5,532.41
1,500.000 INPEX CORP FJB10RB16	10.46	14,574.39	15,686.68	0.02	1,112.29
2,400.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	24.11	40,704.49	57,860.59	0.08	17,156.10
1,300.000 AOZORA BANK LTD FJB1G1851	26.60	30,150.56	34,582.93	0.05	4,432.37

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI2 - [redacted]

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Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,900.000 J FRONT RETAILING CO LTD FJB23TC16	14.08	33,801.19	40,828.16	0.06	7,026.97
12,500.000 SEVEN BANK LTD FJB2NT8S0	3.29	33,441.98	41,177.82	0.06	7,735.84
1,000.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	33.23	29,327.61	33,227.51	0.05	3,899.90
1,700.000 PERSOL HOLDINGS CO LTD FJB3CY701	18.87	27,033.58	32,083.73	0.05	5,050.15
1,000.000 CALBEE INC FJB3TBRZ4	32.71	30,089.15	32,712.21	0.05	2,623.06
2,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	44.93	68,677.49	107,837.13	0.16	39,159.64
4,200.000 DAI-ICHI LIFE HOLDINGS INC FJB601QS7	16.71	58,167.10	70,202.90	0.10	12,035.80
1,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	67.91	19,510.65	67,908.90	0.10	48,398.25
18,362.000 JXTG HOLDINGS INC FJB627LW8	4.58	64,670.11	84,126.43	0.12	19,456.32
2,419.000 SOMPO HOLDINGS INC FJB62G7K0	39.57	53,626.59	95,713.82	0.14	42,087.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,400.000 NEXON CO LTD FJB63QM79	13.34	29,992.24	32,022.08	0.05	2,029.84
1,000.000 KYUSHU RAILWAY CO FJBD2BST4	33.59	30,308.27	33,586.38	0.05	3,278.11
15,800.000 CONCORDIA FINANCIAL GROUP LTD FJBD97JW9	4.16	52,839.77	65,715.20	0.10	12,875.43
7,300.000 SOFTBANK CORP FJBF5M0K1	13.43	95,609.71	98,038.64	0.14	2,428.93
2,100.000 IIDA GROUP HOLDINGS CO LTD FJBFDTBS8	17.66	32,337.58	37,082.12	0.05	4,744.54
5,850.000 MEBUKI FINANCIAL GROUP INC FJBH0VTS4	2.58	21,665.59	15,072.46	0.02	-6,593.13
5,500.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	37.72	96,362.59	207,448.81	0.30	111,086.22
23.000 NOMURA REAL ESTATE MASTER FUND FJBYSJJF3	1,707.84	30,117.67	39,280.42	0.06	9,162.75
6,800.000 JAPAN POST HOLDINGS CO LTD FJBYT8140	9.44	61,542.48	64,198.76	0.09	2,656.28
8,700.000 JAPAN POST BANK CO LTD FJBYT8165	9.66	78,491.61	84,057.97	0.12	5,566.36

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,100.000 LINE CORP FJBZB1Y52	49.23	31,231.76	54,152.29	0.08	22,920.53
TOTAL EQUITY JAPANESE YEN		**9,595,431.56**	**16,692,847.03**	**24.18**	**7,097,415.47**
TOTAL ASSETS JAPANESE YEN		**9,824,900.77**	**16,923,850.89**	**24.51**	**7,098,950.12**
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,023.71	1,067.73	0.00	44.02
EQUITY					
2,130.000 RYMAN HEALTHCARE LTD AN6161524	11.02	15,580.61	23,466.28	0.03	7,885.67
4,533.000 A2 MILK CO LTD AN6287253	10.13	29,303.80	45,933.99	0.07	16,630.19
3,170.000 FISHER & PAYKEL HEALTHCARE COR AN6340250	14.98	29,859.11	47,477.82	0.07	17,618.71
11,740.000 SPARK NEW ZEALAND LTD AN6881436	2.92	13,747.69	34,295.29	0.05	20,547.60
8,029.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	5.90	22,878.09	47,396.69	0.07	24,518.60
TOTAL EQUITY NEW ZEALAND DOLLAR		**111,369.30**	**198,570.07**	**0.29**	**87,200.77**
TOTAL ASSETS NEW ZEALAND DOLLAR		**112,393.01**	**199,637.80**	**0.29**	**87,244.79**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	DIVIDENDS RECEIVABLE RECLAIM		1,265.47	1,266.04	0.00	0.57
	NON-BASE CURRENCY		548.96	573.06	0.00	24.10
	TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE		**1,814.43**	**1,839.10**	**0.00**	**24.67**
EQUITY						
4,015.000 SN4263307	DNB ASA	18.66	51,508.31	74,933.14	0.11	23,424.83
3,596.000 SN4732491	TELENOR ASA	17.92	58,524.11	64,432.78	0.09	5,908.67
1,294.000 SN4790531	SCHIBSTED ASA	30.19	26,863.15	39,067.54	0.06	12,204.39
2,521.000 SN7133606	EQUINOR ASA	19.97	44,520.41	50,349.42	0.07	5,829.01
1,946.000 SNB02L489	MOWI ASA	25.97	34,028.93	50,536.25	0.07	16,507.32
14,912.000 SNB11HK30	NORSK HYDRO ASA	3.71	44,881.46	55,389.90	0.08	10,508.44
1,725.000 SNB1L95G4	AKER BP ASA	32.77	43,901.48	56,536.14	0.08	12,634.66

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,724.000 ORKLA ASA SNB1VQF41	10.12	30,645.56	37,700.66	0.05	7,055.10
1,294.000 ADEVINTA ASA SNBJ0DP44	11.84	13,222.15	15,314.83	0.02	2,092.68
TOTAL EQUITY NORWEGIAN KRONE		**348,095.56**	**444,260.66**	**0.64**	**96,165.10**
TOTAL ASSETS NORWEGIAN KRONE		**349,909.99**	**446,099.76**	**0.65**	**96,189.77**
POUND STERLING					
CASH & CASH EQUIVALENTS					
RECEIVABLE FOR INVESTMENTS SOLD		536.44	550.02	0.00	13.58
DIVIDENDS RECEIVABLE		23,882.26	24,447.20	0.04	564.94
NON-BASE CURRENCY		26,951.23	27,349.74	0.04	398.51
TOTAL CASH & CASH EQUIVALENTS POUND STERLING		**51,369.93**	**52,346.96**	**0.08**	**977.03**
EQUITY					
3,127.000 BARRICK GOLD CORP EX0028368	18.62	35,131.53	58,218.60	0.08	23,087.07
3,589.000 ANTOFAGASTA PLC EX0045610	12.15	36,225.46	43,589.51	0.06	7,364.05
2,519.000 ASHTEAD GROUP PLC EX0053671	31.98	43,101.13	80,556.27	0.12	37,455.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,340.000 BARRATT DEVELOPMENTS PLC EX0081185	9.89	29,781.31	52,815.72	0.08	23,034.41
6,418.000 AVIVA PLC EX0216237	5.55	34,887.55	35,598.91	0.05	711.36
12,199.000 DIAGEO PLC EX0237407	42.40	235,627.17	517,220.82	0.75	281,593.65
985.000 SCHRODERS PLC EX0240542	44.17	23,407.74	43,504.66	0.06	20,096.92
15,189.000 BAE SYSTEMS PLC EX0263494	7.48	87,247.42	113,646.95	0.16	26,399.53
11,262.000 BRITISH AMERICAN TOBACCO PLC EX0287584	42.81	392,156.13	482,118.29	0.70	89,962.16
1,332.000 HALMA PLC EX0405202	28.03	31,314.12	37,338.24	0.05	6,024.12
11,238.000 STANDARD CHARTERED PLC EX0408289	9.44	84,296.56	106,058.84	0.15	21,762.28
907.000 IMPERIAL BRANDS PLC EX0454499	24.76	22,970.18	22,456.94	0.03	-513.24
84,228.000 HSBC HOLDINGS PLC EX0540529	7.84	731,463.74	660,448.19	0.96	-71,015.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
35,486.000 LEGAL & GENERAL GROUP PLC EX0560394	4.01	61,825.32	142,440.54	0.21	80,615.22
5,187.000 MEGGITT PLC EX0575806	8.70	29,638.83	45,131.87	0.07	15,493.04
17,021.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.65	38,526.49	45,052.05	0.07	6,525.56
1,792.000 ASSOCIATED BRITISH FOODS PLC EX0673122	34.42	35,010.21	61,675.27	0.09	26,665.06
3,272.000 PERSIMMON PLC EX0682537	35.70	70,763.37	116,816.98	0.17	46,053.61
15,752.000 PRUDENTIAL PLC EX0709959	19.20	149,679.10	302,369.52	0.44	152,690.42
4,150.000 RIO TINTO PLC EX0718877	59.65	193,781.41	247,561.99	0.36	53,780.58
2,547.000 TRAVIS PERKINS PLC EX0773963	21.22	33,637.68	54,053.69	0.08	20,416.01
3,525.000 SSE PLC EX0790876	19.06	48,500.44	67,174.27	0.10	18,673.83
95,394.000 BP PLC EX0798051	6.25	605,425.32	595,976.01	0.86	-9,449.31

BNY MELLON

Asset Detail - By Currency

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PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
335,237.000 LLOYDS BANKING GROUP PLC EX0870611	0.83	213,481.49	277,565.77	0.40	64,084.28
25,383.000 TESCO PLC EX0884703	3.38	70,871.74	85,813.89	0.12	14,942.15
5,779.000 SMITH & NEPHEW PLC EX0922321	24.28	71,175.26	140,291.26	0.20	69,116.00
19,889.000 GLAXOSMITHKLINE PLC EX0925282	23.57	381,388.36	468,730.08	0.68	87,341.72
5,930.000 ASTRAZENECA PLC EX0989528	100.77	268,451.78	597,588.23	0.87	329,136.45
41,869.000 BT GROUP PLC EX3091355	2.55	83,194.24	106,738.68	0.15	23,544.44
13,548.000 MARKS & SPENCER GROUP PLC EX3127480	2.83	31,423.18	38,318.37	0.06	6,895.19
61,043.000 BARCLAYS PLC EX3134866	2.38	114,329.09	145,268.97	0.21	30,939.88
856.000 INTERTEK GROUP PLC EX3163832	77.52	29,908.15	66,360.86	0.10	36,452.71
1,861.000 BURBERRY GROUP PLC EX3174300	29.21	20,734.47	54,361.18	0.08	33,626.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,175.000 NEXT PLC EX3208983	92.97	44,321.56	109,240.87	0.16	64,919.31
12,663.000 KINGFISHER PLC EX3319525	2.87	32,615.07	36,402.42	0.05	3,787.35
22,013.000 ITV PLC EX3398644	2.00	31,066.93	44,034.20	0.06	12,967.27
12,852.000 J SAINSBURY PLC EXB019KW9	3.05	31,151.27	39,142.06	0.06	7,990.79
5,691.000 G4S PLC EXB01FLG9	2.89	14,947.03	16,435.35	0.02	1,488.32
1,173.000 ADMIRAL GROUP PLC EXB02J636	30.59	30,615.47	35,880.28	0.05	5,264.81
1,657.000 BERKELEY GROUP HOLDINGS PLC EXB02L3W0	64.37	59,554.18	106,660.43	0.15	47,106.25
38,591.000 CENTRICA PLC EXB033F22	1.18	32,018.87	45,653.22	0.07	13,634.35
20,816.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	29.61	610,415.11	616,323.51	0.89	5,908.40
17,185.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	29.67	413,199.32	509,840.74	0.74	96,641.42

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,634.000 BUNZL PLC EXB0744B8	27.36	18,582.17	44,699.85	0.06	26,117.68
1,898.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	102.67	61,463.89	194,864.10	0.28	133,400.21
6,085.000 UNILEVER PLC EXB10RZP7	57.63	190,769.94	350,698.33	0.51	159,928.39
3,147.000 TUI AG EXB11LJN2	12.64	31,620.52	39,763.82	0.06	8,143.30
5,784.000 EXPERIAN PLC EXB19NLV9	33.81	64,346.11	195,543.27	0.28	131,197.16
3,665.000 MONDI PLC EXB1CRLC8	23.48	71,572.92	86,058.58	0.12	14,485.66
1,216.000 SEVERN TRENT PLC EXB1FH8J7	33.32	23,872.23	40,514.03	0.06	16,641.80
1,104.000 WHITBREAD PLC EXB1KJJ48	64.20	31,629.72	70,873.91	0.10	39,244.19
1,339.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	25.63	30,620.72	34,323.81	0.05	3,703.09
3,478.000 SMITHS GROUP PLC EXB1WY232	22.35	58,172.47	77,728.20	0.11	19,555.73

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,051.000 ANGLO AMERICAN PLC EXB1XZS89	28.79	78,887.18	145,402.22	0.21	66,515.04
4,223.000 3I GROUP PLC EXB1YW440	14.55	19,302.93	61,426.72	0.09	42,123.79
2,957.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	81.19	168,220.04	240,090.44	0.35	71,870.40
5,365.000 RELX PLC EXB2B0DG6	25.24	44,925.52	135,429.30	0.20	90,503.78
5,845.000 UNITED UTILITIES GROUP PLC EXB39J2M5	12.50	52,677.02	73,049.01	0.11	20,371.99
37,316.000 GLENCORE PLC EXB4T3BW4	3.12	89,613.87	116,343.80	0.17	26,729.93
6,893.000 JOHN WOOD GROUP PLC EXB5N0P81	5.28	32,012.53	36,389.04	0.05	4,376.51
7,366.000 SEGRO PLC EXB5ZN1N1	11.89	38,931.08	87,549.75	0.13	48,618.67
9,025.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	9.05	84,480.27	81,682.50	0.12	-2,797.77
2,014.000 EASYJET PLC EXB7KR2P8	18.87	22,628.58	38,006.32	0.06	15,377.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

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PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,614.000 EXB7T7729	ROYAL BANK OF SCOTLAND GROUP P	3.18	31,447.93	40,155.08	0.06	8,707.15
6,642.000 EXB8C3BL7	SAGE GROUP PLC/THE	9.92	30,178.85	65,904.43	0.10	35,725.58
6,460.000 EXB8KF9B6	WPP PLC	14.13	69,018.53	91,269.84	0.13	22,251.31
1,638.000 EXB9895B6	COCA-COLA HBC AG	33.98	34,027.96	55,658.97	0.08	21,631.01
7,818.000 EXBD6K458	COMPASS GROUP PLC	25.04	77,088.67	195,745.32	0.28	118,656.65
10,877.000 EXBDR05C3	NATIONAL GRID PLC	12.51	112,366.03	136,067.07	0.20	23,701.04
8,785.000 EXBH0P3Z9	BHP GROUP PLC	23.54	157,292.12	206,782.72	0.30	49,490.60
86,173.000 EXBH4HKS0	VODAFONE GROUP PLC	1.94	168,793.87	167,537.81	0.24	-1,256.06
1,673.000 EXBHJYC07	INTERCONTINENTAL HOTELS GROUP	68.99	63,256.12	115,425.26	0.17	52,169.14
1,089.000 EXBJ1F4N2	MICRO FOCUS INTERNATIONAL PLC	14.09	15,512.14	15,346.94	0.02	-165.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
533.000 CRODA INTERNATIONAL PLC EXBJFFLV0	67.83	19,779.97	36,151.90	0.05	16,371.93
1,066.000 FERGUSON PLC EXBJVNSS5	90.75	29,829.79	96,734.57	0.14	66,904.78
15,752.000 M&G PLC EXBKFB1C0	3.14	24,880.54	49,497.61	0.07	24,617.07
6,626.000 INFORMA PLC EXBMJ6DW6	11.35	58,103.28	75,225.69	0.11	17,122.41
321.000 SPIRAX-SARCO ENGINEERING PLC EXBWFGQN2	117.77	30,530.54	37,804.26	0.05	7,273.72
3,058.000 LAND SECURITIES GROUP PLC EXBYW0PQ8 REIT	13.12	32,277.58	40,105.75	0.06	7,828.17
35,501.000 MELROSE INDUSTRIES PLC EXBZ1G438	3.18	71,705.49	112,918.91	0.16	41,213.42
1,210.000 JOHNSON MATTHEY PLC EXBZ4BQC2	39.69	38,487.42	48,024.31	0.07	9,536.89
TOTAL EQUITY POUND STERLING		**7,918,167.32**	**11,209,267.94**	**16.23**	**3,291,100.62**
TOTAL ASSETS POUND STERLING		**7,969,537.25**	**11,261,614.90**	**16.31**	**3,292,077.65**

SINGAPORE DOLLAR

CASH & CASH EQUIVALENTS

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	DIVIDENDS RECEIVABLE		973.51	981.10	0.00	7.59
	NON-BASE CURRENCY		2,957.64	3,007.68	0.00	50.04
	TOTAL CASH & CASH EQUIVALENTS SINGAPORE DOLLAR		**3,931.15**	**3,988.78**	**0.01**	**57.63**
EQUITY						
11,900.000 FM6175208	DBS GROUP HOLDINGS LTD	19.25	148,416.94	229,035.07	0.33	80,618.13
13,400.000 FM6309302	CAPITALAND LTD	2.79	30,226.31	37,370.32	0.05	7,144.01
14,000.000 FM6420125	CAPITALAND MALL TRUST	1.83	18,031.42	25,612.61	0.04	7,581.19
15,000.000 FM6603738	COMFORTDELGRO CORP LTD	1.77	16,761.65	26,549.66	0.04	9,788.01
3,400.000 FM6916783	UNITED OVERSEAS BANK LTD	19.64	46,205.94	66,778.72	0.10	20,572.78
10,400.000 FM6916841	UOL GROUP LTD	6.19	45,316.88	64,349.83	0.09	19,032.95
2,800.000 FM6927376	VENTURE CORP LTD	12.05	29,049.70	33,733.69	0.05	4,683.99

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19,400.000	SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.51	44,715.05	48,620.83	0.07	3,905.78
20,100.000	SEMBCORP INDUSTRIES LTD FMB08X160	1.70	29,415.93	34,231.21	0.05	4,815.28
20,000.000	OVERSEA-CHINESE BANKING CORP L FMB0F9V21	8.17	143,095.98	163,313.87	0.24	20,217.89
11,600.000	WILMAR INTERNATIONAL LTD FMB17KC65	3.06	31,109.38	35,542.33	0.05	4,432.95
9,200.000	KEPPEL CORP LTD FMB1VQ5C0	5.03	40,328.71	46,319.86	0.07	5,991.15
28,000.000	GENTING SINGAPORE LTD FMBDRTVP5	0.68	17,850.45	19,157.40	0.03	1,306.95
	TOTAL EQUITY SINGAPORE DOLLAR		**640,524.34**	**830,615.40**	**1.20**	**190,091.06**
	TOTAL ASSETS SINGAPORE DOLLAR		**644,455.49**	**834,604.18**	**1.21**	**190,148.69**
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE RECLAIM		6,079.66	5,465.20	0.01	-614.46
	NON-BASE CURRENCY		50.88	52.15	0.00	1.27
	TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA		**6,130.54**	**5,517.35**	**0.01**	**-613.19**
EQUITY						

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,600.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	9.41	42,883.05	62,100.73	0.09	19,217.68
6,008.000 SWEDBANK AB SS4846522	14.90	70,098.36	89,500.17	0.13	19,401.81
1,200.000 SWEDISH MATCH AB SS5048565	51.58	28,861.98	61,890.49	0.09	33,028.51
1,800.000 SECURITAS AB SS5554042	17.25	19,362.63	31,044.59	0.04	11,681.96
3,043.000 INVESTOR AB SS5679591	54.61	71,722.11	166,175.97	0.24	94,453.86
3,910.000 HENNES & MAURITZ AB SS5687438	20.35	58,389.57	79,561.25	0.12	21,171.68
8,678.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	8.71	49,372.69	75,608.79	0.11	26,236.10
1,765.000 LUNDIN PETROLEUM AB SS7187627	34.00	36,681.03	60,014.58	0.09	23,333.55
1,250.000 ALFA LAVAL AB SS7332686	25.20	18,788.18	31,500.21	0.05	12,712.03
367.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	47.92	15,389.13	17,587.36	0.03	2,198.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
728.000 ICA GRUPPEN AB SSB0S1658	46.70	22,081.29	34,000.63	0.05	11,919.34
127.000 MODERN TIMES GROUP MTG AB SSB151P43	11.93	1,854.21	1,514.74	0.00	-339.47
1,368.000 ELECTROLUX AB SSB1KKBX5	24.56	30,405.03	33,597.00	0.05	3,191.97
2,010.000 SKF AB SSB1Q3J35	20.23	29,843.12	40,667.87	0.06	10,824.75
7,788.000 VOLVO AB SSB1QH836	16.76	84,851.79	130,534.20	0.19	45,682.41
2,086.000 SANDVIK AB SSB1VQ251	19.51	29,543.83	40,701.41	0.06	11,157.58
3,891.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	10.15	15,470.16	39,487.56	0.06	24,017.40
1,015.000 HEXAGON AB SSB1XFTL9	56.08	22,810.03	56,924.70	0.08	34,114.67
4,598.000 TELE2 AB SSB97C732	14.51	36,714.28	66,727.38	0.10	30,013.10
3,793.000 ATLAS COPCO AB SSBD97BN3	39.91	52,713.74	151,378.83	0.22	98,665.09

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,600.000 ATLAS COPCO AB SSBD97BS2	34.74	16,026.61	55,583.51	0.08	39,556.90
902.000 INTERNATIONAL PETROLEUM CORP/S SSBDCT292	4.45	2,322.57	4,016.15	0.01	1,693.58
3,793.000 EPIROC AB SSBDZV110	12.22	15,555.32	46,333.43	0.07	30,778.11
1,600.000 EPIROC AB SSBDZV128	11.86	5,093.48	18,980.78	0.03	13,887.30
2,400.000 ESSITY AB SSBF1K7P7	32.24	26,959.50	77,375.94	0.11	50,416.44
127.000 NORDIC ENTERTAINMENT GROUP AB SSBHWV254	32.35	2,583.70	4,108.04	0.01	1,524.34
1,900.000 BOLIDEN AB SSBJV12J7	26.55	28,778.18	50,437.72	0.07	21,659.54
2,681.000 KINNEVIK AB SSBK9X804	24.46	59,606.67	65,585.48	0.09	5,978.81
3,442.000 SVENSKA HANDELSBANKEN AB SSBXDZ9Q8	10.78	32,077.67	37,100.30	0.05	5,022.63
4,200.000 ASSA ABLOY AB SSBYPC1T6	23.39	27,660.10	98,258.21	0.14	70,598.11

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,054.000	NORDEA BANK ABP SSBYZF9J2	8.08	105,710.19	137,801.27	0.20	32,091.08
	TOTAL EQUITY SWEDISH KRONA		**1,060,210.20**	**1,866,099.29**	**2.70**	**805,889.09**
	TOTAL ASSETS SWEDISH KRONA		**1,066,340.74**	**1,871,616.64**	**2.71**	**805,275.90**
SWISS FRANC						
CASH & CASH EQUIVALENTS						
	DIVIDENDS RECEIVABLE RECLAIM		90,235.93	92,195.20	0.13	1,959.27
	NON-BASE CURRENCY		505.54	521.51	0.00	15.97
	TOTAL CASH & CASH EQUIVALENTS SWISS FRANC		**90,741.47**	**92,716.71**	**0.13**	**1,975.24**
EQUITY						
24.000	SGS SA ES4824771	2,737.65	33,947.33	65,703.52	0.10	31,756.19
195.000	SWISSCOM AG ES5533975	529.35	79,340.12	103,224.04	0.15	23,883.92
5.000	CHOCOLADEFABRIKEN LINDT & SPRU ES5962281	7,760.62	31,492.86	38,803.12	0.06	7,310.26
36.000	GIVAUDAN SA ES5980614	3,130.07	34,950.05	112,682.40	0.16	77,732.35
689.000	ZURICH INSURANCE GROUP AG ES5983816	410.08	172,127.18	282,544.43	0.41	110,417.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,325.000 NOVARTIS AG ES7103066	94.90	514,585.48	979,880.72	1.42	465,295.24
5,679.000 ABB LTD ES7108891	24.13	105,738.74	137,056.05	0.20	31,317.31
3,336.000 ROCHE HOLDING AG ES7110384	324.26	567,899.36	1,081,741.11	1.57	513,841.75
646.000 ADECCO GROUP AG ES7110723	63.22	29,326.53	40,840.73	0.06	11,514.20
1,159.000 LAFARGEHOLCIM LTD ES7110756	55.46	50,550.31	64,272.53	0.09	13,722.22
1,714.000 CLARIANT AG ES7113990	22.31	30,980.65	38,232.46	0.06	7,251.81
14,591.000 NESTLE SA ES7123874	108.20	760,522.93	1,578,814.46	2.29	818,291.53
206.000 BALOISE HOLDING AG ES7124591	180.72	18,644.45	37,228.27	0.05	18,583.82
218.000 SONOVA HOLDING AG ES7156031	228.74	35,115.16	49,865.23	0.07	14,750.07
44.000 STRAUMANN HOLDING AG ES7156833	981.46	31,553.04	43,184.39	0.06	11,631.35

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,968.000 CREDIT SUISSE GROUP AG ES7171584	13.53	88,145.71	107,833.57	0.16	19,687.86
617.000 SWATCH GROUP AG/THE ES7184736	52.82	32,758.89	32,591.06	0.05	-167.83
223.000 LONZA GROUP AG ES7333374	364.74	18,318.22	81,337.95	0.12	63,019.73
247.000 SWISS LIFE HOLDING AG ES7437803	501.68	48,682.89	123,914.49	0.18	75,231.60
737.000 SWISS PRIME SITE AG ESB083BH9	115.56	56,781.13	85,165.80	0.12	28,384.67
720.000 PARGESA HOLDING SA ESB0CDLF5	83.08	47,222.69	59,817.21	0.09	12,594.52
385.000 DUFRY AG ESB0R80X4	99.16	31,736.10	38,175.97	0.06	6,439.87
114.000 PARTNERS GROUP HOLDING AG ESB119QG7	916.40	29,614.44	104,470.08	0.15	74,855.64
207.000 SCHINDLER HOLDING AG ESB11TCY9	254.25	18,695.40	52,629.11	0.08	33,933.71
149.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	168.53	15,336.79	25,111.58	0.04	9,774.79

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
166.000	GEBERIT AG ESB1WGG94	560.95	30,381.52	93,118.40	0.13	62,736.88
886.000	JULIUS BAER GROUP LTD ESB4R2R51	51.56	32,880.14	45,683.87	0.07	12,803.73
1,935.000	SWISS RE AG ESB545MG7	112.25	100,377.75	217,209.17	0.31	116,831.42
2,402.000	CIE FINANCIERE RICHEMONT SA ESBCRWZ17	78.55	100,354.30	188,667.44	0.27	88,313.14
697.000	IDORSIA LTD ESBF0YK60	30.92	5,589.56	21,550.25	0.03	15,960.69
944.000	SIKA AG ESBF2DSG4	187.79	44,577.73	177,277.22	0.26	132,699.49
2,065.000	ALCON INC ESBJT1GR2	56.59	66,719.00	116,860.64	0.17	50,141.64
13,062.000	UBS GROUP AG ESBRJL171	12.62	161,488.45	164,902.10	0.24	3,413.65
245.000	VIFOR PHARMA AG ESBZ12TW9	182.42	27,478.60	44,693.81	0.06	17,215.21
	TOTAL EQUITY SWISS FRANC		**3,453,913.50**	**6,435,083.18**	**9.32**	**2,981,169.68**
	TOTAL ASSETS SWISS FRANC		**3,544,654.97**	**6,527,799.89**	**9.45**	**2,983,144.92**

U.S. DOLLAR

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
98,147.340 996229696	BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12	100.00	98,147.34	98,147.34	0.14	0.00
	DIVIDENDS RECEIVABLE		526.50	526.50	0.00	0.00
	INTEREST RECEIVABLE		134.94	134.94	0.00	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**98,808.78**	**98,808.78**	**0.14**	**0.00**
EQUITY						
1,571.000 02156K103	ALTICE USA INC	27.34	26,104.99	42,951.14	0.06	16,846.15
1,765.000 585464100	MELCO RESORTS & ENTERTAINMENT ADR	24.17	30,666.88	42,660.05	0.06	11,993.17
7,794.000 881624209	TEVA PHARMACEUTICAL INDUSTRIES ADR	9.80	55,336.81	76,381.20	0.11	21,044.39
1,032.000 G25839104	COCA-COLA EUROPEAN PARTNERS PL	50.88	45,802.29	52,508.16	0.08	6,705.87
699.000 M22465104	CHECK POINT SOFTWARE TECHNOLOG	110.96	56,619.15	77,561.04	0.11	20,941.89
680.000 N00985106	AERCAP HOLDINGS NV	61.47	29,355.60	41,799.60	0.06	12,444.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

PARAMETRIC EAFE PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,404.000 NXP SEMICONDUCTORS NV N6596X109	127.26	112,746.58	178,673.04	0.26	65,926.46
TOTAL EQUITY U.S. DOLLAR		**356,632.30**	**512,534.23**	**0.74**	**155,901.93**
TOTAL ASSETS U.S. DOLLAR		**455,441.08**	**611,343.01**	**0.89**	**155,901.93**
TOTAL ASSETS		**42,837,256.70**	**69,046,528.19**	**100.00**	**26,209,271.49**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND OE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
CASH		0.46	0.46	0.00	0.00
REAL ESTATE					
3,186,215.780 LION INDUSTRIAL TRUST 999151624		1,914,426.83	3,186,215.78	6.30	1,271,788.95
5,215,024.810 METLIFE CORE PROPERTY FUND 99VVA7NG4 L P		3,952,223.57	5,215,024.81	10.31	1,262,801.24
8,314,847.780 PRIME PROPERTY FUND LLC 99VVAE6C7		1,830,246.46	8,314,847.78	16.43	6,484,601.32
4,491,724.430 JAMESTOWN PREMIER PROPERTY 99VVARYK9		339,943.92	4,491,724.43	8.88	4,151,780.51
8,176,193.850 PRISA REAL ESTATE LP 99VVAWA08		4,967,377.73	8,176,193.85	16.16	3,208,816.12
2,538,123.170 USAA EAGLE REAL ESTATE LP 99VVAWAW8		210,241.34	2,538,123.17	5.02	2,327,881.83
3,321,930.920 INLAND RETAIL PROPERTY 99VVBEW60		2,980,602.69	3,321,930.92	6.56	341,328.23
3,728,298.040 HANCOCK US REAL ESTATE 99VVBHWS5		3,007,252.78	3,728,298.04	7.37	721,045.26

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND OE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,697,926.780 PROLOGIS TARGETED US LOGISTICS 99VVBPEY4 LP		3,081,239.17	3,697,926.78	7.31	616,687.61
3,399,860.000 CORTLAND GROWTH INCOME LP 99VVBUBJ9		2,985,646.00	3,399,860.00	6.72	414,214.00
4,535,426.940 BLACK CREEK INDUSTRIAL FUND LP 99VVBZSU5		4,499,830.94	4,535,426.94	8.96	35,596.00
TOTAL REAL ESTATE U.S. DOLLAR		**29,769,031.43**	**50,605,572.50**	**100.00**	**20,836,541.07**
TOTAL ASSETS U.S. DOLLAR		**29,769,031.89**	**50,605,572.96**	**100.00**	**20,836,541.07**
TOTAL ASSETS		**29,769,031.89**	**50,605,572.96**	**100.00**	**20,836,541.07**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

WELLINGTON EMD PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
3,304,407.600 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.94	33,017,884.46	36,150,219.14	100.00	3,132,334.68

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

STEPSTONE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
57,628,563.860 STEPSTONE XL OPP FUND LP 99VVAKD50		39,973,050.98	57,628,563.86	62.47	17,655,512.88
21,967,969.000 STEPSTONE XL OP FUND II-A 99VVBMW13		19,750,440.64	21,967,969.00	23.81	2,217,528.36
12,659,847.000 STEPSTONE CAP PARTNERS IV LP 99VVBNR66		11,433,794.00	12,659,847.00	13.72	1,226,053.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		**71,157,285.62**	**92,256,379.86**	**100.00**	**21,099,094.24**
TOTAL ASSETS U.S. DOLLAR		**71,157,285.62**	**92,256,379.86**	**100.00**	**21,099,094.24**
TOTAL ASSETS		**71,157,285.62**	**92,256,379.86**	**100.00**	**21,099,094.24**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,556,209.190 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	3,556,209.19	3,556,209.19	4.31	0.00
-200,000.000 SWAP COLLATERAL WITH BARCLAYS 99QAAAPN2		-200,000.00	-200,000.00	-0.24	0.00
CASH		0.16	0.16	0.00	0.00
INTEREST RECEIVABLE		619,681.50	619,681.50	0.75	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-2,396,875.00	-2,396,875.00	-2.90	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,579,015.85**	**1,579,015.85**	**1.91**	**0.00**
FIXED INCOME SECURITIES					
280,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13	107.96	266,812.83	302,290.80	0.37	35,477.97
180,000.000 AT&T INC 00206RDH2 5.150% 03/15/2042 DD 03/15/16	116.85	176,546.21	210,328.20	0.25	33,781.99
750,000.000 AT&T INC 00206RDV1 VAR RT 07/15/2021 DD 05/19/17	100.95	756,145.78	757,140.00	0.92	994.22

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
375,000.000 AT&T INC 00206RHK1 4.850% 03/01/2039 DD 02/19/19	115.34	380,413.26	432,532.50	0.52	52,119.24
1,400,000.000 ABBVIE INC 144A 00287YBU2 2.950% 11/21/2026 DD 11/21/19	101.82	1,421,675.91	1,425,424.00	1.73	3,748.09
570,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAE5 3.875% 01/23/2028 DD 01/23/18	103.86	593,623.19	592,019.10	0.72	-1,604.09
600,000.000 AIR LEASE CORP 00912XAV6 3.625% 04/01/2027 DD 03/08/17	103.72	585,774.45	622,290.00	0.75	36,515.55
850,000.000 AIRCASTLE LTD 00928QAQ4 4.125% 05/01/2024 DD 03/20/17	105.07	894,098.14	893,103.50	1.08	-994.64
770,000.000 ALIBABA GROUP HOLDING LTD 01609WAT9 3.400% 12/06/2027 DD 12/06/17	104.19	803,910.69	802,270.70	0.97	-1,639.99
450,000.000 AMAZON.COM INC 023135BF2 3.875% 08/22/2037 DD 02/22/18	113.66	459,528.15	511,465.50	0.62	51,937.35
300,000.000 AMAZON.COM INC 023135BJ4 4.050% 08/22/2047 DD 02/22/18	117.69	313,190.28	353,055.00	0.43	39,864.72
300,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0EH8 VAR RT 03/03/2022 DD 03/03/17	100.84	300,000.00	302,511.00	0.37	2,511.00
160,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBF4 8.200% 01/15/2039 DD 01/15/11	158.16	247,936.97	253,054.40	0.31	5,117.43

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	118.12	570,072.04	590,610.00	0.72	20,537.96
345,000.000 APACHE CORP 037411BD6 2.625% 01/15/2023 DD 12/03/12	100.32	341,436.01	346,104.00	0.42	4,667.99
300,000.000 APPLE INC 037833DD9 3.750% 09/12/2047 DD 09/12/17	111.39	298,361.97	334,173.00	0.40	35,811.03
450,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16	109.06	466,410.49	490,774.50	0.59	24,364.01
600,000.000 BANK OF AMERICA CORP 06051GHS1 VAR RT 03/15/2050 DD 03/15/19	120.56	717,428.92	723,330.00	0.88	5,901.08
300,000.000 BECTON DICKINSON AND CO 075887BW8 3.700% 06/06/2027 DD 06/06/17	106.42	317,025.66	319,260.00	0.39	2,234.34
450,000.000 BOEING CO/THE 097023AS4 6.625% 02/15/2038 DD 02/24/98	140.50	619,313.92	632,241.00	0.77	12,927.08
400,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CC0 4.125% 06/15/2039 DD 05/16/19	115.43	429,304.35	461,700.00	0.56	32,395.65
300,000.000 BRISTOL-MYERS SQUIBB CO 144A 110122CD8 4.250% 10/26/2049 DD 05/16/19	118.73	319,769.65	356,184.00	0.43	36,414.35
280,000.000 BROADCOM CORP / BROADCOM CAYMA 11134LAP4 3.125% 01/15/2025 DD 10/17/17	101.22	279,942.66	283,413.20	0.34	3,470.54

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,480,000.000 CIT GROUP INC 125581GW2 5.250% 03/07/2025 DD 03/09/18	110.00	1,629,713.50	1,628,000.00	1.97	-1,713.50
250,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	257,734.28	257,187.50	0.31	-546.78
300,000.000 CHARTER COMMUNICATIONS OPERATI 161175AY0 4.908% 07/23/2025 DD 07/23/16	110.12	310,976.88	330,354.00	0.40	19,377.12
800,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17	103.73	746,883.20	829,848.00	1.00	82,964.80
600,000.000 CITIGROUP INC 172967LP4 VAR RT 07/24/2028 DD 07/24/17	106.61	605,323.01	639,684.00	0.77	34,360.99
1,260,000.000 CITIGROUP INC 172967LS8 VAR RT 10/27/2028 DD 10/27/17	105.29	1,260,000.00	1,326,654.00	1.61	66,654.00
1,500,000.000 CITIGROUP INC 172967ME8 VAR RT 03/20/2030 DD 03/20/19	109.48	1,566,882.57	1,642,215.00	1.99	75,332.43
250,000.000 COMCAST CORP 20030NCE9 3.999% 11/01/2049 DD 10/19/17	110.89	261,233.93	277,235.00	0.34	16,001.07
175,000.000 CONOCOPHILLIPS CO 20826FAR7 5.950% 03/15/2046 DD 03/08/16	143.14	221,885.92	250,498.50	0.30	28,612.58
207,000.000 CONTINENTAL RESOURCES INC/OK 212015AH4 5.000% 09/15/2022 DD 03/08/12	100.72	207,041.56	208,484.19	0.25	1,442.63

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
760,000.000 CREDIT SUISSE AG 144A 22546DAA4 6.500% 08/08/2023 DD 08/08/13	111.38	846,851.02	846,450.00	1.02	-401.02
150,000.000 DAIMLER FINANCE NORTH AME 144A 233851CS1 2.850% 01/06/2022 DD 01/06/17	101.24	149,930.69	151,854.00	0.18	1,923.31
1,250,000.000 DAVITA 8/19 DELAYED DRAW TLA 23918VAW4	99.56	1,246,900.75	1,244,537.50	1.51	-2,363.25
820,000.000 DELL INTERNATIONAL LLC / 144A 24703DAY7 4.000% 07/15/2024 DD 03/20/19	104.77	860,609.63	859,130.40	1.04	-1,479.23
1,430,000.000 DELTA AIR LINES INC 247361ZU5 2.900% 10/28/2024 DD 10/28/19	100.04	1,421,675.26	1,430,614.90	1.73	8,939.64
300,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	315,006.11	345,360.00	0.42	30,353.89
410,000.000 DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19	116.25	456,693.38	476,620.90	0.58	19,927.52
250,000.000 DOW CHEMICAL CO/THE 260543CR2 5.550% 11/30/2048 DD 05/30/19	125.00	282,048.17	312,497.50	0.38	30,449.33
375,000.000 DUKE ENERGY CORP 26441CAS4 2.650% 09/01/2026 DD 08/12/16	100.49	362,100.21	376,826.25	0.46	14,726.04
450,000.000 DUKE ENERGY CORP 26441CBF1 4.200% 06/15/2049 DD 06/07/19	110.57	457,733.87	497,574.00	0.60	39,840.13

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
580,000.000 ENERGY TRANSFER OPERATING LP 29273RBD0 4.050% 03/15/2025 DD 03/12/15	105.14	606,600.99	609,800.40	0.74	3,199.41
400,000.000 ENERGY TRANSFER OPERATING LP 29278NAF0 4.950% 06/15/2028 DD 06/08/18	109.58	435,317.30	438,328.00	0.53	3,010.70
770,000.000 ENERGY TRANSFER OPERATING LP 29278NAN3 5.500% 06/01/2027 DD 12/01/18	112.43	857,174.81	865,680.20	1.05	8,505.39
175,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBA0 4.850% 03/15/2044 DD 03/18/13	115.71	183,616.69	202,489.00	0.25	18,872.31
1,640,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	1,771,648.57	1,781,089.20	2.16	9,440.63
350,000.000 FEDEX CORP 31428XBM7 3.300% 03/15/2027 DD 01/06/17	103.41	352,379.31	361,938.50	0.44	9,559.19
400,000.000 FORD MOTOR CREDIT CO LLC 345397WF6 4.250% 09/20/2022 DD 09/25/12	103.45	406,954.65	413,796.00	0.50	6,841.35
550,000.000 FORD MOTOR CREDIT CO LLC 345397YT4 3.815% 11/02/2027 DD 11/02/17	96.98	549,816.67	533,362.50	0.65	-16,454.17
300,000.000 FOX CORP 144A 35137LAC9 4.709% 01/25/2029 DD 01/25/19	114.04	334,271.30	342,114.00	0.41	7,842.70
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBR6 VAR RT 01/14/2022 DD 01/17/17	101.01	252,022.57	252,517.50	0.31	494.93

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCG9 3.850% 01/05/2028 DD 01/05/18	102.04	249,523.29	255,090.00	0.31	5,566.71
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	121.54	5,808.33	6,076.85	0.01	268.52
1,250,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07	138.91	1,631,728.46	1,736,412.50	2.10	104,684.04
580,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXD1 VAR RT 05/15/2026 DD 05/17/18	101.04	586,439.41	586,032.00	0.71	-407.41
350,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	368,120.56	382,609.50	0.46	14,488.94
1,020,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	111.89	1,140,396.19	1,141,288.20	1.38	892.01
400,000.000 HCA INC 404119BU2 4.500% 02/15/2027 DD 08/15/16	107.85	406,981.30	431,396.00	0.52	24,414.70
450,000.000 HUNTINGTON INGALLS INDUST 144A 446413AH9 5.000% 11/15/2025 DD 11/17/15	104.50	467,908.40	470,250.00	0.57	2,341.60
300,000.000 HYUNDAI CAPITAL AMERICA 144A 44891AAR8 3.250% 09/20/2022 DD 09/20/17	101.93	299,991.82	305,796.00	0.37	5,804.18
300,000.000 INTERNATIONAL BUSINESS MACHINE 459200KC4 4.250% 05/15/2049 DD 05/15/19	114.45	306,857.98	343,338.00	0.42	36,480.02

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
720,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15	127.29	819,577.46	916,459.20	1.11	96,881.74
425,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17	110.69	426,864.33	470,445.25	0.57	43,580.92
300,000.000 JPMORGAN CHASE & CO 46647PAN6 VAR RT 01/23/2049 DD 01/23/18	112.55	300,000.00	337,644.00	0.41	37,644.00
300,000.000 JOHNSON & JOHNSON 478160CF9 3.625% 03/03/2037 DD 03/03/17	110.47	299,316.10	331,398.00	0.40	32,081.90
250,000.000 KINDER MORGAN INC/DE 49456BAF8 4.300% 06/01/2025 DD 11/26/14	108.50	266,075.64	271,247.50	0.33	5,171.86
300,000.000 KROGER CO/THE 501044DE8 2.650% 10/15/2026 DD 10/03/16	100.68	284,103.96	302,049.00	0.37	17,945.04
1,497,019.830 LFS 2019A LLC A A 144A 50201NAA9 5.250% 05/15/2031 DD 05/30/19	100.00	1,497,019.83	1,497,019.83	1.81	0.00
1,300,000.000 LENNAR CORP 526057BZ6 4.500% 04/30/2024 DD 04/28/17	105.75	1,384,642.93	1,374,750.00	1.66	-9,892.93
375,000.000 LOWE'S COS INC 548661DS3 4.550% 04/05/2049 DD 04/05/19	118.07	378,125.97	442,755.00	0.54	64,629.03
390,000.000 MARATHON PETROLEUM CORP 56585ABC5 5.125% 12/15/2026 DD 12/15/18	113.28	421,818.93	441,807.60	0.53	19,988.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 MCDONALD'S CORP 58013MFC3 4.450% 03/01/2047 DD 03/09/17	113.71	199,065.90	227,414.00	0.28	28,348.10
195,000.000 BERKSHIRE HATHAWAY ENERGY CO 59562VAM9 6.125% 04/01/2036 DD 10/01/06	137.37	248,958.98	267,871.50	0.32	18,912.52
300,000.000 MIZUHO FINANCIAL GROUP INC 60687YAK5 3.663% 02/28/2027 DD 02/28/17	106.24	300,000.00	318,711.00	0.39	18,711.00
680,000.000 MIZUHO FINANCIAL GROUP CA 144A 60688UAB2 4.600% 03/27/2024 DD 03/27/14	106.87	727,731.10	726,695.60	0.88	-1,035.50
900,000.000 MORGAN STANLEY 61744YAK4 VAR RT 07/22/2028 DD 07/24/17	106.33	906,792.41	956,979.00	1.16	50,186.59
510,000.000 MORGAN STANLEY 61746BEG7 4.375% 01/22/2047 DD 01/20/17	119.93	537,817.87	611,632.80	0.74	73,814.93
1,150,000.000 MOUNTAIN VIEW CLO X 2A B1 144A 62432PAL6 VAR RT 01/15/2033 DD 01/24/20	100.00	1,150,000.00	1,150,000.00	1.39	0.00
375,000.000 NATIONAL AUSTRALIA BANK L 144A 632525AS0 VAR RT 08/02/2034 DD 08/02/19	103.94	375,089.84	389,771.25	0.47	14,681.41
290,000.000 NORFOLK SOUTHERN CORP 655844BQ0 4.450% 06/15/2045 DD 06/02/15	115.43	302,641.02	334,747.00	0.41	32,105.98
450,000.000 NORTHROP GRUMMAN CORP 666807BJ0 3.850% 04/15/2045 DD 02/06/15	107.75	440,666.95	484,870.50	0.59	44,203.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 OCCIDENTAL PETROLEUM CORP 674599DC6 5.550% 03/15/2026 DD 09/15/19	113.41	340,737.96	340,233.00	0.41	-504.96
300,000.000 ORACLE CORP 68389XBQ7 4.000% 11/15/2047 DD 11/09/17	111.88	312,109.27	335,631.00	0.41	23,521.73
300,000.000 PACIFICORP 695114CL0 6.000% 01/15/2039 DD 01/08/09	137.13	374,387.99	411,390.00	0.50	37,002.01
320,000.000 PFIZER INC 717081DE0 4.300% 06/15/2043 DD 06/03/13	117.44	347,347.22	375,811.20	0.45	28,463.98
507,000.000 PRUDENTIAL FINANCIAL INC 744320AY8 3.905% 12/07/2047 DD 12/07/17	107.69	520,371.72	545,962.95	0.66	25,591.23
330,000.000 REPUBLIC SERVICES INC 760759AP5 3.550% 06/01/2022 DD 05/21/12	103.32	337,354.56	340,939.50	0.41	3,584.94
310,000.000 SHELL INTERNATIONAL FINANCE BV 822582BQ4 4.000% 05/10/2046 DD 05/10/16	113.96	313,682.54	353,279.10	0.43	39,596.56
1,290,000.000 SPIRIT AEROSYSTEMS INC 85205TAK6 4.600% 06/15/2028 DD 05/30/18	105.54	1,409,957.47	1,361,440.20	1.65	-48,517.27
360,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAU3 4.000% 10/01/2027 DD 09/21/17	103.47	358,505.64	372,474.00	0.45	13,968.36
1,430,000.000 SYNCHRONY FINANCIAL 87165BAG8 4.500% 07/23/2025 DD 07/23/15	107.90	1,536,527.85	1,542,984.30	1.87	6,456.45

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
949,573.150 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01	137.29	1,238,378.70	1,303,668.98	1.58	65,290.28
1,192,941.120 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	130.70	1,447,076.94	1,559,162.11	1.89	112,085.17
3,012,152.450 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	103.86	2,899,778.21	3,128,361.29	3.79	228,583.08
3,626,370.000 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13	101.13	3,413,273.06	3,667,239.19	4.44	253,966.13
2,021,624.500 US TREAS-CPI INFLAT 912810RL4 0.750% 02/15/2045 DD 02/15/15	103.70	1,970,205.33	2,096,444.82	2.54	126,239.49
2,340,373.100 US TREAS-CPI INFLAT 912810RR1 1.000% 02/15/2046 DD 02/15/16	109.97	2,382,130.37	2,573,638.09	3.12	191,507.72
1,460,433.700 US TREAS-CPI INFLAT 912810RW0 0.875% 02/15/2047 DD 02/15/17	107.15	1,464,026.67	1,564,913.13	1.89	100,886.46
2,728,778.655 US TREAS-CPI INFLAT 912810SB5 1.000% 02/15/2048 DD 02/15/18	110.65	2,718,950.24	3,019,311.72	3.66	300,361.48
150,000.000 U S TREASURY BOND 912810SC3 3.125% 05/15/2048 DD 05/15/18	115.44	151,053.63	173,157.00	0.21	22,103.37
1,053,298.600 US TREAS-CPI INFLAT 912810SG4 1.000% 02/15/2049 DD 02/15/19	111.12	1,085,367.87	1,170,372.74	1.42	85,004.87

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
530,000.000 U S TREASURY BOND 912810SH2 2.875% 05/15/2049 DD 05/15/19	110.52	624,088.39	585,756.00	0.71	-38,332.39
125,000.000 U S TREASURY BOND 912810SJ8 2.250% 08/15/2049 DD 08/15/19	97.28	122,137.73	121,601.25	0.15	-536.48
350,000.000 U S TREASURY NOTE 9128286T2 2.375% 05/15/2029 DD 05/15/19	104.01	359,412.72	364,042.00	0.44	4,629.28
350,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12	119.89	387,208.30	419,622.00	0.51	32,413.70
200,000.000 UNITEDHEALTH GROUP INC 91324PCZ3 4.250% 04/15/2047 DD 03/13/17	115.78	209,561.29	231,558.00	0.28	21,996.71
410,000.000 UNITEDHEALTH GROUP INC 91324PDF6 3.750% 10/15/2047 DD 10/25/17	107.64	405,118.31	441,315.80	0.53	36,197.49
290,000.000 VERIZON COMMUNICATIONS INC 92343VCZ5 4.672% 03/15/2055 DD 03/13/15	123.56	303,187.36	358,318.20	0.43	55,130.84
300,000.000 VISA INC 92826CAJ1 3.650% 09/15/2047 DD 09/11/17	112.04	301,443.36	336,123.00	0.41	34,679.64
1,400,000.000 VISTRA OPERATIONS CO LLC 144A 92840VAD4 3.550% 07/15/2024 DD 06/11/19	101.30	1,417,604.83	1,418,228.00	1.72	623.17
375,000.000 WALGREENS BOOTS ALLIANCE INC 931427AH1 3.800% 11/18/2024 DD 11/18/14	104.24	383,047.71	390,900.00	0.47	7,852.29

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

FIRST PRINCIPLES PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
360,000.000 WALGREENS BOOTS ALLIANCE INC 931427AQ1 3.450% 06/01/2026 DD 06/01/16	101.74	360,007.97	366,278.40	0.44	6,270.43
500,000.000 WELLS FARGO & CO 949746SH5 3.000% 10/23/2026 DD 10/25/16	102.49	492,867.11	512,450.00	0.62	19,582.89
-3,250,000.000 IRS R US0003M P 6.75% 99QACLUW0 2034 JAN 27 **4996859B**	0.00	0.00	0.00	0.00	0.00
3,250,000.000 IRS-R US0003M P 6.75% 99QACLUU4 2034 JAN 29 **4996859B**	0.00	86,125.00	132.00	0.00	-85,993.00
-1,635,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	0.00	0.00	0.00	0.00	0.00
1,635,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	0.00	52,810.50	25.00	0.00	-52,785.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**77,631,657.11**	**81,023,336.39**	**98.09**	**3,391,679.28**
TOTAL ASSETS U.S. DOLLAR		**79,210,672.96**	**82,602,352.24**	**100.00**	**3,391,679.28**
TOTAL ASSETS		**79,210,672.96**	**82,602,352.24**	**100.00**	**3,391,679.28**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

MARATHON EAFE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Security ID	Description	Shares/Par	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	Link Ref						
U.S. DOLLAR							
EQUITY							
99VVA3995	MARATHON EAFE	15,660.735	1,852.03	22,309,136.28	29,004,124.33	100.00	6,694,988.05

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
INTEREST RECEIVABLE		9,707.39	9,839.92	0.01	132.53
FFX CONTRACTS RECEIVABLE		7,406.68	7,483.34	0.01	76.66
PAYABLE FOR FORWARD FOREIGN		-1,256,174.78	-1,268,273.68	-1.79	-12,098.90
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		**-1,239,060.71**	**-1,250,950.42**	**-1.77**	**-11,889.71**
FIXED INCOME SECURITIES					
359,000.000 ARD FINANCE SA REGS ELBKDLTB8 5.000% 06/30/2027	113.13	397,556.60	406,120.72	0.57	8,564.12
200,000.000 VIVION INVESTMENTS SARL REGS ELBKLVKS9 3.000% 08/08/2024	114.48	220,447.10	228,952.28	0.32	8,505.18
150,000.000 ZIGGO BV REGS ENBYQ76G5 4.250% 01/15/2027	120.81	173,426.74	181,213.59	0.26	7,786.85
256,000.000 STANDARD INDUSTRIES INC/N 144A NABL4PZ32 2.250% 11/21/2026	115.56	281,638.40	295,830.23	0.42	14,191.83
132,000.000 PANTHER BF AGGREGATOR 2 LP NCBJ0M305 4.375% 15-MAY-2026 SECD REGS	117.66	149,655.00	155,311.79	0.22	5,656.79
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		**1,222,723.84**	**1,267,428.61**	**1.79**	**44,704.77**
TOTAL ASSETS EURO CURRENCY UNIT		**-16,336.87**	**16,478.19**	**0.02**	**32,815.06**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,082,929.190 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	1,082,929.19	1,082,929.19	1.53	0.00
CASH		1,594.85	1,594.85	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		283,211.39	283,211.39	0.40	0.00
INTEREST RECEIVABLE		951,124.58	951,124.58	1.34	0.00
FFX CONTRACTS RECEIVABLE		1,256,174.78	1,256,174.78	1.77	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-92,172.09	-92,172.09	-0.13	0.00
PAYABLE FOR FORWARD FOREIGN		-7,406.68	-7,406.68	-0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**3,475,456.02**	**3,475,456.02**	**4.91**	**0.00**
CONVERTIBLE OR EXCHANGEABLE SE					
105,000.000 NEXTERA ENERGY PARTNERS L 144A 65341BAA4 1.500% 09/15/2020 DD 09/11/17	104.27	104,220.60	109,485.60	0.15	5,265.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 PATTERN ENERGY GROUP INC 70338PAB6 VAR RT 07/15/2020 DD 07/28/15	100.50	159,000.00	150,744.00	0.21	-8,256.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SE U.S. DOLLAR		**263,220.60**	**260,229.60**	**0.37**	**-2,991.00**
EQUITY					
2,225.000 CLEAR CHANNEL OUTDOOR HOLDINGS 18453H106	2.86	10,568.75	6,363.50	0.01	-4,205.25
399.000 IHEARTMEDIA INC 45174J509	16.84	24,936.36	6,719.16	0.01	-18,217.20
TOTAL EQUITY U.S. DOLLAR		**35,505.11**	**13,082.66**	**0.02**	**-22,422.45**
FIXED INCOME SECURITIES					
124,560.770 ADVANCED DISPOSAL 10/16 00100UAG7 COV-LITE TLB	100.30	124,560.77	124,934.45	0.18	373.68
149,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	101.50	150,222.63	151,235.00	0.21	1,012.37
93,000.000 AES CORP/VA 00130HBW4 5.500% 04/15/2025 DD 04/06/15	103.25	92,447.68	96,022.50	0.14	3,574.82
154,000.000 AES CORP/VA 00130HBX2 6.000% 05/15/2026 DD 05/25/16	106.50	161,188.72	164,010.00	0.23	2,821.28
29,000.000 AES CORP/VA 00130HBY0 5.125% 09/01/2027 DD 08/28/17	106.75	30,833.16	30,957.50	0.04	124.34

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
59,000.000 AES CORP/VA 00130HBZ7 4.000% 03/15/2021 DD 03/15/18	101.38	59,000.00	59,811.25	0.08	811.25
150,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165AAH1 5.750% 06/15/2025 DD 06/05/15	92.50	148,168.63	138,750.00	0.20	-9,418.63
150,000.000 AMC ENTERTAINMENT HOLDINGS INC 00165CAB0 5.875% 11/15/2026 DD 05/15/17	90.13	148,199.20	135,187.50	0.19	-13,011.70
155,000.000 ACADIA HEALTHCARE CO INC 00404AAM1 6.500% 03/01/2024 DD 02/16/16	103.63	159,862.19	160,618.75	0.23	756.56
27,000.000 ADVANCED DRAINAGE SYSTEMS 144A 00790RAA2 5.000% 09/30/2027 DD 09/23/19	103.13	27,000.00	27,843.75	0.04	843.75
75,000.000 ADVANCED DISPOSAL SERVICE 144A 00790XAA9 5.625% 11/15/2024 DD 11/10/16	104.00	75,000.00	78,000.00	0.11	3,000.00
300,000.000 AKER BP ASA 144A 00973RAC7 5.875% 03/31/2025 DD 03/22/18	106.25	307,446.07	318,750.00	0.45	11,303.93
150,000.000 AKER BP ASA 144A 00973RAD5 4.750% 06/15/2024 DD 06/19/19	103.75	150,000.00	155,625.00	0.22	5,625.00
106,000.000 ALBERTSONS COS INC / SAFE 144A 013092AB7 5.875% 02/15/2028 DD 08/15/19	106.25	106,000.00	112,625.00	0.16	6,625.00
311,002.550 ALIXPARTNERS 4/17 COV-LITE TLB 01642PAW6	100.47	309,109.45	312,461.15	0.44	3,351.70

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 ALLEGHENY LUDLUM LLC 016900AC6 6.950% 12/15/2025 DD 12/15/95	108.00	182,388.99	189,000.00	0.27	6,611.01
190,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAF9 VAR RT 08/15/2023 DD 07/12/13	112.08	199,032.76	212,957.70	0.30	13,924.94
168,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAH5 5.875% 12/01/2027 DD 11/22/19	105.00	168,000.00	176,400.00	0.25	8,400.00
117,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AK4 4.750% 12/15/2024 DD 12/20/19	99.75	117,000.00	116,707.50	0.16	-292.50
240,000.000 ALLIANT HOLDINGS INTERMED 144A 01883LAA1 6.750% 10/15/2027 DD 10/11/19	107.10	240,000.00	257,028.00	0.36	17,028.00
59,000.000 ALLIED UNIVERSAL HOLDCO L 144A 019576AA5 6.625% 07/15/2026 DD 07/12/19	107.47	59,000.00	63,407.30	0.09	4,407.30
10,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11	103.50	10,308.60	10,350.00	0.01	41.40
260,000.000 ALLY FINANCIAL INC 02005NBC3 4.625% 05/19/2022 DD 05/19/15	104.75	259,914.53	272,350.00	0.38	12,435.47
222,000.000 ALTICE LUXEMBOURG SA 144A 02156DAA7 10.500% 05/15/2027 DD 05/08/19	114.01	231,605.72	253,091.10	0.36	21,485.38
561,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAA9 8.125% 02/01/2027 DD 07/31/18	112.63	583,541.30	631,826.25	0.89	48,284.95

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
205,000.000 ALTICE FRANCE SA/FRANCE 144A 02156LAC5 5.500% 01/15/2028 DD 09/27/19	102.76	205,000.00	210,647.75	0.30	5,647.75
225,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AJ3 5.875% 08/20/2026 DD 06/27/16	110.25	245,009.37	248,062.50	0.35	3,053.13
5,000.000 AMERIGAS PARTNERS LP / AMERIGA 030981AK0 5.500% 05/20/2025 DD 12/28/16	108.00	5,018.06	5,400.00	0.01	381.94
136,000.000 ANTERO MIDSTREAM PARTNERS 144A 03690AAD8 5.750% 03/01/2027 DD 02/25/19	87.94	136,000.00	119,595.68	0.17	-16,404.32
250,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAA8 6.875% 04/01/2027 DD 03/21/19	105.75	263,571.80	264,375.00	0.37	803.20
54,000.000 ARCHROCK PARTNERS LP / AR 144A 03959KAC4 6.250% 04/01/2028 DD 12/20/19	103.00	54,000.00	55,620.00	0.08	1,620.00
400,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAP5 5.250% 08/15/2027 DD 08/12/19	105.25	406,161.47	421,008.00	0.59	14,846.53
69,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAA1 10.000% 04/01/2022 DD 04/05/17	99.46	72,547.81	68,629.47	0.10	-3,918.34
182,000.000 ASCENT RESOURCES UTICA HO 144A 04364VAG8 7.000% 11/01/2026 DD 10/11/18	79.75	180,778.65	145,145.00	0.21	-35,633.65
575,000.000 ASURION 7/17 2ND LIEN TLB2 04649VAU4	101.15	580,270.71	581,612.50	0.82	1,341.79

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAB7 5.125% 10/01/2023 DD 09/17/18	107.79	130,000.00	140,124.40	0.20	10,124.40
168,000.000 AVOLON HOLDINGS FUNDING L 144A 05401AAD3 5.250% 05/15/2024 DD 03/01/19	109.16	168,000.00	183,385.44	0.26	15,385.44
115,000.000 BWX TECHNOLOGIES INC 144A 05605HAA8 5.375% 07/15/2026 DD 05/24/18	106.00	115,752.91	121,900.00	0.17	6,147.09
41,000.000 BAUSCH HEALTH COS INC 144A 071734AC1 5.750% 08/15/2027 DD 03/08/19	108.50	41,000.00	44,485.00	0.06	3,485.00
186,000.000 BAUSCH HEALTH COS INC 144A 071734AF4 7.250% 05/30/2029 DD 05/23/19	114.25	188,810.87	212,505.00	0.30	23,694.13
39,000.000 BERRY GLOBAL INC 144A 08576PAA9 4.500% 02/15/2026 DD 01/26/18	102.72	37,203.79	40,060.80	0.06	2,857.01
13,000.000 BERRY PETROLEUM CO LLC 144A 08580BAA4 7.000% 02/15/2026 DD 02/08/18	92.63	13,078.77	12,041.25	0.02	-1,037.52
100,000.000 BLUE RACER MIDSTREAM LLC 144A 095796AA6 6.125% 11/15/2022 DD 11/13/14	98.00	100,574.41	98,000.00	0.14	-2,574.41
42,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	102.55	42,371.00	43,071.00	0.06	700.00
138,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14	99.97	134,406.32	137,958.60	0.19	3,552.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
109,000.000 BOMBARDIER INC 144A 097751BT7 7.875% 04/15/2027 DD 03/07/19	102.88	108,242.77	112,133.75	0.16	3,890.98
161,000.000 BROOKFIELD PROPERTY REIT 144A 11284DAA3 5.750% 05/15/2026 DD 05/01/19	105.50	161,000.00	169,855.00	0.24	8,855.00
167,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAJ6 5.625% 09/01/2024 DD 08/22/16	104.00	168,601.80	173,680.00	0.25	5,078.20
173,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAM9 6.750% 06/01/2027 DD 05/30/19	109.63	184,999.59	189,651.25	0.27	4,651.66
280,000.000 STANDARD INDUSTRIES INC/N 144A 120111BN8 6.000% 10/15/2025 DD 10/05/15	105.13	289,584.86	294,350.00	0.42	4,765.14
285,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBP7 5.875% 04/01/2024 DD 02/19/16	103.38	292,496.50	294,618.75	0.42	2,122.25
300,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBR3 5.500% 05/01/2026 DD 04/21/16	105.38	309,686.59	316,125.00	0.45	6,438.41
300,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBT9 5.125% 05/01/2027 DD 02/06/17	105.50	299,901.11	316,500.00	0.45	16,598.89
250,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPBX0 5.000% 02/01/2028 DD 08/08/17	104.93	241,653.43	262,330.00	0.37	20,676.57
61,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCB7 5.375% 06/01/2029 DD 05/23/19	107.00	62,173.15	65,270.00	0.09	3,096.85

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
191,000.000 CCO HOLDINGS LLC / CCO HO 144A 1248EPCD3 4.750% 03/01/2030 DD 10/01/19	101.80	192,010.14	194,443.73	0.27	2,433.59
160,000.000 CDK GLOBAL INC 12508EAF8 4.875% 06/01/2027 DD 12/01/17	105.63	163,878.11	169,000.00	0.24	5,121.89
54,000.000 CDK GLOBAL INC 144A 12508EAJ0 5.250% 05/15/2029 DD 05/15/19	107.25	54,000.00	57,915.00	0.08	3,915.00
205,000.000 CIT GROUP INC 125581GX0 6.125% 03/09/2028 DD 03/09/18	118.00	209,664.96	241,900.00	0.34	32,235.04
120,000.000 CSC HOLDINGS LLC 126307AH0 5.250% 06/01/2024 DD 05/23/14	107.75	121,346.09	129,300.00	0.18	7,953.91
200,000.000 CSC HOLDINGS LLC 144A 126307AU1 5.500% 05/15/2026 DD 05/15/18	105.87	207,449.06	211,748.00	0.30	4,298.94
363,000.000 CSC HOLDINGS LLC 144A 126307BA4 5.750% 01/15/2030 DD 07/10/19	106.75	369,383.12	387,502.50	0.55	18,119.38
214,000.000 CAESARS RESORT COLLECTION 144A 12652AAA1 5.250% 10/15/2025 DD 10/16/17	103.50	214,097.56	221,490.00	0.31	7,392.44
254,000.000 CVR REFINING LLC / COFFEYVILLE 126634AC8 6.500% 11/01/2022 DD 05/01/13	101.25	256,296.16	257,175.00	0.36	878.84
710,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	107.75	705,318.44	765,025.00	1.08	59,706.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
155,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13	102.00	154,705.33	158,100.00	0.22	3,394.67
166,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	102.63	165,069.14	170,357.50	0.24	5,288.36
80,000.000 CALPINE CORP 144A 131347CK0 5.250% 06/01/2026 DD 05/31/16	104.13	80,000.00	83,300.00	0.12	3,300.00
118,000.000 CALPINE CORP 144A 131347CM6 4.500% 02/15/2028 DD 12/20/19	100.89	118,000.00	119,046.66	0.17	1,046.66
210,000.000 CALPINE CORP 144A 131347CN4 5.125% 03/15/2028 DD 12/27/19	102.07	210,000.00	214,347.00	0.30	4,347.00
350,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAD0 4.875% 01/15/2026 DD 10/18/17	103.50	354,319.67	362,250.00	0.51	7,930.33
68,000.000 CATALENT PHARMA SOLUTIONS 144A 14879EAE8 5.000% 07/15/2027 DD 06/27/19	104.75	68,860.23	71,230.00	0.10	2,369.77
50,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14	102.00	50,371.68	51,000.00	0.07	628.32
275,000.000 CENTENE CORP 15135BAJ0 4.750% 01/15/2025 DD 11/09/16	103.87	279,288.00	285,650.75	0.40	6,362.75
110,000.000 CENTENE CORP 144A 15135BAQ4 4.250% 12/15/2027 DD 12/06/19	102.88	109,082.95	113,162.50	0.16	4,079.55

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
193,000.000 CENTENE CORP 144A 15135BAS0 4.625% 12/15/2029 DD 12/06/19	105.14	193,000.00	202,910.55	0.29	9,910.55
235,000.000 CENTENE CORP 144A 15137TAA8 5.375% 06/01/2026 DD 05/23/18	106.13	235,000.00	249,393.75	0.35	14,393.75
275,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAA8 5.375% 01/15/2026 DD 11/30/17	98.25	278,504.76	270,187.50	0.38	-8,317.26
171,000.000 CENTENNIAL RESOURCE PRODU 144A 15138AAC4 6.875% 04/01/2027 DD 03/15/19	104.00	171,307.96	177,840.00	0.25	6,532.04
200,000.000 CENTRAL GARDEN & PET CO 153527AM8 5.125% 02/01/2028 DD 12/14/17	103.50	198,913.28	207,000.00	0.29	8,086.72
63,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13	111.63	65,097.84	70,323.75	0.10	5,225.91
100,000.000 CENTURYLINK INC 156700AZ9 5.625% 04/01/2025 DD 10/01/15	106.26	100,000.00	106,255.00	0.15	6,255.00
14,000.000 CENTURYLINK INC 156700BA3 7.500% 04/01/2024 DD 04/06/16	112.75	14,359.67	15,785.00	0.02	1,425.33
36,576.010 CENTURYLINK 5/17 COV-LITE TLB 15670BAB8	100.35	36,149.85	36,704.03	0.05	554.18
46,000.000 COLFAX CORP 144A 15723RAA2 6.000% 02/15/2024 DD 02/05/19	106.25	46,000.00	48,875.00	0.07	2,875.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
74,000.000 COLFAX CORP 144A 15723RAC8 6.375% 02/15/2026 DD 02/05/19	109.00	74,606.77	80,660.00	0.11	6,053.23
175,000.000 CHARLES RIVER LABORATORIE 144A 159864AC1 5.500% 04/01/2026 DD 04/03/18	107.50	176,936.63	188,125.00	0.27	11,188.37
54,000.000 CHARLES RIVER LABORATORIE 144A 159864AE7 4.250% 05/01/2028 DD 10/23/19	101.88	54,000.00	55,012.50	0.08	1,012.50
120,000.000 CHENIERE ENERGY PARTNERS LP 16411QAB7 5.250% 10/01/2025 DD 04/01/18	104.21	120,000.00	125,050.80	0.18	5,050.80
115,000.000 CHENIERE ENERGY PARTNERS LP 16411QAD3 5.625% 10/01/2026 DD 04/01/19	105.75	115,000.00	121,612.50	0.17	6,612.50
239,000.000 CHENIERE ENERGY PARTNERS 144A 16411QAE1 4.500% 10/01/2029 DD 09/12/19	102.76	241,025.96	245,596.40	0.35	4,570.44
174,000.000 CHENIERE CORPUS CHRISTI HOLDIN 16412XAC9 5.875% 03/31/2025 DD 12/09/16	112.45	183,017.25	195,656.04	0.28	12,638.79
203,000.000 CHESAPEAKE ENERGY 12/19 LAST O 16516FAH2 0.000% 12/31/2022 DD 12/04/19	102.83	201,856.02	208,750.99	0.29	6,894.97
76,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13	101.63	75,614.57	77,235.00	0.11	1,620.43
129,000.000 CITGO HOLDING INC 144A 17302WAB4 9.250% 08/01/2024 DD 08/01/19	107.25	129,000.00	138,352.50	0.20	9,352.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 CLEAN HARBORS INC 144A 184496AP2 5.125% 07/15/2029 DD 07/02/19	107.26	179,676.91	187,705.00	0.27	8,028.09
21,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18451QAN8 9.250% 02/15/2024 DD 02/12/19	110.75	21,000.00	23,257.50	0.03	2,257.50
135,000.000 CLEAR CHANNEL WORLDWIDE H 144A 18453HAA4 5.125% 08/15/2027 DD 08/23/19	104.13	135,000.00	140,575.50	0.20	5,575.50
120,000.000 CLOUD CRANE LLC 144A 18911YAA3 10.125% 08/01/2024 DD 07/29/16	105.00	127,585.50	126,000.00	0.18	-1,585.50
83,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20337YAA5 6.000% 06/15/2025 DD 06/11/15	100.11	84,183.19	83,093.79	0.12	-1,089.40
105,000.000 COMMSCOPE TECHNOLOGIES LL 144A 20338HAB9 5.000% 03/15/2027 DD 03/13/17	94.00	105,313.37	98,700.00	0.14	-6,613.37
173,000.000 COMMSCOPE INC 144A 20338QAA1 8.250% 03/01/2027 DD 02/19/19	105.25	176,524.87	182,082.50	0.26	5,557.63
110,000.000 COMPASS MINERALS INTERNAT 144A 20451NAG6 6.750% 12/01/2027 DD 11/26/19	106.25	110,000.00	116,875.00	0.17	6,875.00
266,000.000 CONNECT FINCO SARL / CONN 144A 20752TAA2 6.750% 10/01/2026 DD 10/07/19	106.50	267,361.12	283,290.00	0.40	15,928.88
250,000.000 CONSTELLIUM SE 144A 210383AG0 5.875% 02/15/2026 DD 11/09/17	105.75	254,970.23	264,375.00	0.37	9,404.77

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
191,000.000 CORE & MAIN HOLDINGS LP 144A 21871MAA1 8.625% 09/15/2024 DD 09/16/19	104.00	190,455.88	198,640.00	0.28	8,184.12
160,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	102.88	160,418.91	164,600.00	0.23	4,181.09
270,000.000 COVANTA HOLDING CORP 22282EAG7 5.875% 07/01/2025 DD 03/16/17	105.50	271,977.00	284,850.00	0.40	12,873.00
107,000.000 CRESTWOOD MIDSTREAM PARTN 144A 226373AQ1 5.625% 05/01/2027 DD 04/15/19	101.38	107,000.00	108,471.25	0.15	1,471.25
245,000.000 CROWN AMERICAS LLC / CROWN AME 228187AB6 4.750% 02/01/2026 DD 02/01/19	105.63	246,577.71	258,781.25	0.37	12,203.54
60,000.000 CROWN AMERICAS LLC / CROWN AME 22819KAB6 4.250% 09/30/2026 DD 03/31/17	104.88	55,204.28	62,925.00	0.09	7,720.72
270,000.000 CROWNROCK LP / CROWNROCK 144A 228701AF5 5.625% 10/15/2025 DD 10/11/17	102.00	269,880.55	275,400.00	0.39	5,519.45
65,000.000 DAE FUNDING LLC 144A 23371DAA2 4.500% 08/01/2022 DD 08/04/17	101.50	65,000.00	65,975.00	0.09	975.00
235,000.000 DAE FUNDING LLC 144A 23371DAB0 5.000% 08/01/2024 DD 08/04/17	104.99	238,172.18	246,735.90	0.35	8,563.72
265,000.000 DELL INTERNATIONAL LLC / 144A 25272KAK9 6.020% 06/15/2026 DD 06/01/16	115.12	288,012.85	305,068.00	0.43	17,055.15

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
208,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAA4 5.375% 08/15/2026 DD 08/02/19	101.16	208,000.00	210,402.40	0.30	2,402.40
208,000.000 DIAMOND SPORTS GROUP LLC 144A 25277LAC0 6.625% 08/15/2027 DD 08/02/19	97.25	209,059.75	202,280.00	0.29	-6,779.75
231,000.000 DIAMONDBACK ENERGY INC 25278XAH2 5.375% 05/31/2025 DD 05/31/17	104.99	238,550.41	242,531.52	0.34	3,981.11
80,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12	106.00	80,814.45	84,800.00	0.12	3,985.55
28,000.000 DISH DBS CORP 25470XAY1 7.750% 07/01/2026 DD 06/13/16	105.94	27,512.87	29,662.92	0.04	2,150.05
200,000.000 DRAX FINCO PLC 144A 26151AAA7 6.625% 11/01/2025 DD 04/26/18	106.25	206,670.59	212,500.00	0.30	5,829.41
100,000.000 VISTRA ENERGY CORP 26817RAB4 5.875% 06/01/2023 DD 12/01/13	102.30	99,310.38	102,304.00	0.14	2,993.62
425,000.000 VISTRA ENERGY CORP 144A 26817RBA5 8.125% 01/30/2026 DD 08/21/17	107.00	441,715.16	454,750.00	0.64	13,034.84
225,000.000 EIG INVESTORS CORP 26854XAB5 10.875% 02/01/2024 DD 02/01/17	99.75	237,235.50	224,437.50	0.32	-12,798.00
100,000.000 EMC CORP 268648AQ5 2.650% 06/01/2020 DD 06/06/13	100.02	99,592.42	100,018.00	0.14	425.58

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
97,000.000 EP ENERGY LLC / EVEREST A 144A 268787AJ7 7.750% 05/15/2026 DD 05/23/18	71.50	85,478.58	69,355.00	0.10	-16,123.58
75,000.000 ESH HOSPITALITY INC 144A 26907YAA2 5.250% 05/01/2025 DD 05/15/15	103.38	72,835.21	77,531.25	0.11	4,696.04
133,000.000 ESH HOSPITALITY INC 144A 26907YAB0 4.625% 10/01/2027 DD 09/18/19	101.25	133,000.00	134,662.50	0.19	1,662.50
19,000.000 EAGLE HOLDING CO II LLC 144A 26959XAA1 7.625% 05/15/2022 DD 05/11/17	101.57	18,659.91	19,299.06	0.03	639.15
230,000.000 EAGLE HOLDING CO II LLC 144A 26959XAC7 7.750% 05/15/2022 DD 05/14/19	101.54	228,149.90	233,537.40	0.33	5,387.50
235,000.000 ELDORADO RESORTS INC 28470RAF9 6.000% 04/01/2025 DD 03/29/17	105.00	245,286.12	246,750.00	0.35	1,463.88
55,000.000 ELDORADO GOLD CORP 144A 284902AE3 9.500% 06/01/2024 DD 06/05/19	107.75	54,003.62	59,262.50	0.08	5,258.88
235,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAD2 5.500% 01/30/2026 DD 12/07/17	103.25	232,821.32	242,637.50	0.34	9,816.18
50,000.000 ENCOMPASS HEALTH CORP 29261AAA8 4.500% 02/01/2028 DD 09/18/19	103.63	50,000.00	51,812.50	0.07	1,812.50
60,000.000 ENCOMPASS HEALTH CORP 29261AAB6 4.750% 02/01/2030 DD 09/18/19	103.75	60,000.00	62,250.00	0.09	2,250.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
104,000.000 ENERGIZER HOLDINGS INC 144A 29272WAA7 6.375% 07/15/2026 DD 07/06/18	106.50	106,052.62	110,760.00	0.16	4,707.38
159,000.000 ENERGIZER HOLDINGS INC 144A 29272WAB5 7.750% 01/15/2027 DD 01/28/19	111.76	166,900.80	177,690.45	0.25	10,789.65
225,000.000 ENERGY TRANSFER OPERATING LP 29278NAM5 5.875% 01/15/2024 DD 01/15/19	110.71	244,987.95	249,106.50	0.35	4,118.55
93,000.000 ENLINK MIDSTREAM LLC 29336TAA8 5.375% 06/01/2029 DD 04/09/19	94.00	93,224.29	87,420.00	0.12	-5,804.29
146,704.230 ENVISION HEALTHCARE 9/18 29373UAC5 0.000% 10/10/2025 DD 06/11/18	85.05	122,632.27	124,771.95	0.18	2,139.68
167,000.000 ENVIVA PARTNERS LP / ENVI 144A 29413XAD9 6.500% 01/15/2026 DD 12/09/19	107.06	167,000.00	178,795.21	0.25	11,795.21
150,000.000 EQUINIX INC 29444UAR7 5.375% 05/15/2027 DD 03/22/17	108.60	157,989.11	162,904.50	0.23	4,915.39
47,000.000 EXTRACTION OIL & GAS INC 144A 30227MAA3 7.375% 05/15/2024 DD 08/01/17	62.50	40,195.59	29,375.00	0.04	-10,820.59
154,000.000 EXTRACTION OIL & GAS INC 144A 30227MAB1 5.625% 02/01/2026 DD 01/25/18	60.00	149,796.45	92,400.00	0.13	-57,396.45
250,000.000 FIRST QUANTUM MINERALS LT 144A 335934AK1 7.250% 04/01/2023 DD 03/22/17	103.53	255,828.26	258,820.00	0.37	2,991.74

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
108,000.000 FIVE POINT OPERATING CO L 144A 33834YAA6 7.875% 11/15/2025 DD 11/22/17	100.73	109,548.80	108,789.48	0.15	-759.32
121,000.000 FREEPORT-MCMORAN INC 35671DBC8 5.450% 03/15/2043 DD 09/15/13	103.50	110,959.18	125,235.00	0.18	14,275.82
150,000.000 FRESENIUS US FINANCE II I 144A 35804GAK4 4.500% 01/15/2023 DD 09/25/15	105.37	150,000.00	158,050.50	0.22	8,050.50
239,000.000 GEMS MENASA CAYMAN LTD / 144A 36166LAA5 7.125% 07/31/2026 DD 08/08/19	105.25	242,560.59	251,547.50	0.36	8,986.91
140,000.000 GFL ENVIRONMENTAL INC 144A 36168QAD6 5.375% 03/01/2023 DD 02/26/18	103.00	140,000.00	144,200.00	0.20	4,200.00
298,000.000 GFL ENVIRONMENTAL INC 144A 36168QAE4 8.500% 05/01/2027 DD 04/23/19	110.00	304,029.14	327,800.00	0.46	23,770.86
375,000.000 GLP CAPITAL LP / GLP FINANCING 361841AH2 5.375% 04/15/2026 DD 04/28/16	110.54	403,173.96	414,525.00	0.59	11,351.04
149,000.000 GW B-CR SECURITY CORP 144A 36257BAA7 9.500% 11/01/2027 DD 10/30/19	106.75	153,119.13	159,057.50	0.22	5,938.37
220,000.000 GATEWAY CASINOS & ENTERTA 144A 36760BAE9 8.250% 03/01/2024 DD 02/22/17	102.25	229,075.00	224,950.00	0.32	-4,125.00
126,000.000 GO DADDY OPERATING CO LLC 144A 38016LAA3 5.250% 12/01/2027 DD 06/04/19	105.25	127,173.86	132,615.00	0.19	5,441.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
56,000.000 GOLDEN ENTERTAINMENT INC 144A 381013AA9 7.625% 04/15/2026 DD 04/15/19	106.00	56,000.00	59,360.00	0.08	3,360.00
80,000.000 GOLDEN NUGGET INC 144A 38113YAC3 8.750% 10/01/2025 DD 09/26/17	106.94	80,000.00	85,550.40	0.12	5,550.40
142,000.000 GOLDEN NUGGET INC 144A 38113YAE9 6.750% 10/15/2024 DD 10/04/16	103.50	140,967.77	146,970.00	0.21	6,002.23
150,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14	110.50	161,195.46	165,750.00	0.23	4,554.54
327,938.690 GRAFTECH 2/18 COV-LITE TLB 38431EAB4 0.000% 02/12/2025 DD 01/23/18	99.63	326,322.01	326,708.92	0.46	386.91
54,000.000 GRANITE US HOLDINGS CORP 144A 38748YAA0 11.000% 10/01/2027 DD 09/30/19	101.25	51,977.33	54,675.00	0.08	2,697.67
293,000.000 GREAT WESTERN PETROLEUM L 144A 39143GAA8 9.000% 09/30/2021 DD 09/22/16	89.38	296,638.86	261,868.75	0.37	-34,770.11
209,000.000 GREYSTAR REAL ESTATE PART 144A 39807UAB2 5.750% 12/01/2025 DD 11/24/17	103.75	212,010.04	216,837.50	0.31	4,827.46
56,000.000 GTCR AP FINANCE INC 144A 40060QAA3 8.000% 05/15/2027 DD 05/13/19	104.00	56,000.00	58,240.00	0.08	2,240.00
60,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14	109.32	60,286.49	65,590.20	0.09	5,303.71

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50,000.000 HCA INC 404119BQ1 5.250% 04/15/2025 DD 10/17/14	111.89	50,633.34	55,945.50	0.08	5,312.16
300,000.000 HCA INC 404119BS7 5.875% 02/15/2026 DD 11/13/15	113.71	316,474.03	341,139.00	0.48	24,664.97
100,000.000 HCA INC 404119BV0 5.500% 06/15/2047 DD 06/22/17	114.95	100,000.00	114,950.00	0.16	14,950.00
103,000.000 HCA INC 404119BW8 5.875% 02/01/2029 DD 01/30/19	115.63	103,000.00	119,093.75	0.17	16,093.75
315,000.000 HCA INC 404121AJ4 5.625% 09/01/2028 DD 08/23/18	113.96	314,649.15	358,974.00	0.51	44,324.85
50,000.000 HCA HEALTHCARE INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12	104.25	50,645.55	52,125.00	0.07	1,479.45
158,000.000 HERBALIFE 8/18 COV-LITE 40421YAF9 TLB	100.22	158,570.07	158,350.76	0.22	-219.31
75,000.000 HILLMAN GROUP INC/THE 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	93.00	70,557.11	69,750.00	0.10	-807.11
104,000.000 HECLA MINING CO 422704AD8 6.875% 05/01/2021 DD 11/01/13	99.68	102,098.57	103,662.00	0.15	1,563.43
51,000.000 HEXION INC 144A 42829LAF1 7.875% 07/15/2027 DD 07/01/19	104.00	51,219.22	53,037.45	0.07	1,818.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,000.000 HILCORP ENERGY I LP / HIL 144A 431318AQ7 5.750% 10/01/2025 DD 06/04/15	97.50	10,507.92	10,725.44	0.02	217.52
214,000.000 HILCORP ENERGY I LP / HIL 144A 431318AS3 6.250% 11/01/2028 DD 10/16/18	95.00	204,325.18	203,300.00	0.29	-1,025.18
65,501.250 HILLMAN 5/18 COV-LITE TLB 43162TAK6	98.20	63,940.10	64,322.23	0.09	382.13
50,000.000 HOLLY ENERGY PARTNERS LP 144A 435765AG7 6.000% 08/01/2024 DD 07/19/16	104.25	50,000.00	52,125.00	0.07	2,125.00
15,000.000 HOLOGIC INC 144A 436440AK7 4.375% 10/15/2025 DD 10/10/17	103.25	15,141.22	15,487.50	0.02	346.28
221,000.000 HUB INTERNATIONAL LTD 144A 44332PAD3 7.000% 05/01/2026 DD 04/25/18	105.75	220,482.69	233,707.50	0.33	13,224.81
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	106.85	125,699.77	133,556.25	0.19	7,856.48
150,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AD4 5.250% 08/01/2026 DD 02/01/17	109.75	155,960.59	164,625.00	0.23	8,664.41
150,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AF9 6.625% 08/01/2026 DD 02/01/17	111.00	160,690.76	166,500.00	0.24	5,809.24
136,000.000 GFL ENVIRONMENTAL INC 144A 44485HAA2 7.000% 06/01/2026 DD 05/14/18	105.64	138,986.67	143,670.40	0.20	4,683.73

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
155,000.000 IAA INC 144A 449253AB9 5.500% 06/15/2027 DD 06/06/19	106.25	156,646.74	164,687.50	0.23	8,040.76
210,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BQ9 6.375% 12/15/2025 DD 12/06/17	104.88	212,817.22	220,237.50	0.31	7,420.28
163,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	106.50	163,000.00	173,595.00	0.25	10,595.00
176,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BX4 5.250% 05/15/2027 DD 12/12/19	102.26	176,000.00	179,982.88	0.25	3,982.88
9,152.000 IHEARTCOMMUNICATIONS INC 45174HBC0 6.375% 05/01/2026 DD 05/01/19	108.50	9,512.08	9,929.92	0.01	417.84
77,869.000 IHEARTCOMMUNICATIONS INC 45174HBD8 8.375% 05/01/2027 DD 05/01/19	110.50	81,125.31	86,045.25	0.12	4,919.94
38,747.670 CLEAR CHANNEL 4/19 EXIT TL 45175AAB7	100.71	38,747.67	39,022.00	0.06	274.33
137,174.030 INFOR (LAWSON) 2/17 (USD) B6 45672LAE5 TLB	100.39	137,604.23	137,713.12	0.19	108.89
106,000.000 INFRABUILD AUSTRALIA PTY 144A 45682RAA8 12.000% 10/01/2024 DD 10/03/19	103.08	106,000.00	109,262.68	0.15	3,262.68
250,000.000 INMARSAT FINANCE PLC 144A 45763PAE6 4.875% 05/15/2022 DD 01/15/14	101.25	245,393.62	253,125.00	0.36	7,731.38

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
260,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13	85.90	233,867.93	223,350.40	0.32	-10,517.53
56,000.000 INTELSAT JACKSON HOLDINGS 144A 45824TBA2 8.500% 10/15/2024 DD 09/19/18	91.08	56,757.09	51,006.48	0.07	-5,750.61
329,000.000 JBS USA LUX SA / JBS USA 144A 46590XAB2 5.500% 01/15/2030 DD 08/06/19	107.41	341,938.93	353,378.90	0.50	11,439.97
250,000.000 J2 CLOUD SERVICES LLC / J 144A 466253AA9 6.000% 07/15/2025 DD 06/27/17	106.00	258,322.57	265,000.00	0.37	6,677.43
14,000.000 JACK OHIO FINANCE LLC / J 144A 46647DAB9 10.250% 11/15/2022 DD 11/08/16	105.55	14,654.43	14,777.00	0.02	122.57
47,000.000 JAGGED PEAK ENERGY LLC 47009LAC9 5.875% 05/01/2026 DD 11/01/18	103.25	46,126.55	48,526.56	0.07	2,400.01
266,000.000 JAGUAR HOLDING CO II / PH 144A 47010DAA8 6.375% 08/01/2023 DD 08/18/15	103.22	272,579.46	274,562.54	0.39	1,983.08
284,000.000 KAR AUCTION SERVICES INC 144A 48238TAA7 5.125% 06/01/2025 DD 05/31/17	104.00	290,831.15	295,360.00	0.42	4,528.85
125,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAA3 5.000% 06/01/2024 DD 06/16/16	103.63	125,000.00	129,531.25	0.18	4,531.25
25,000.000 KFC HOLDING CO/PIZZA HUT 144A 48250NAC9 4.750% 06/01/2027 DD 06/15/17	105.25	25,000.00	26,312.50	0.04	1,312.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
197,000.000 KINETIC CONCEPTS INC / KC 144A 49461BAH7 12.500% 11/01/2021 DD 10/06/16	102.88	203,030.81	202,663.75	0.29	-367.06
39,000.000 KORN FERRY 144A 50067PAA7 4.625% 12/15/2027 DD 12/16/19	100.50	39,000.00	39,195.00	0.06	195.00
344,000.000 LAUREATE EDUCATION INC 144A 518613AJ3 8.250% 05/01/2025 DD 04/26/17	107.63	365,102.79	370,230.00	0.52	5,127.21
75,000.000 LEVEL 3 FINANCING INC 527298BK8 5.375% 01/15/2024 DD 01/15/16	101.63	74,009.55	76,218.75	0.11	2,209.20
225,000.000 LEVEL 3 FINANCING INC 527298BM4 5.250% 03/15/2026 DD 10/15/16	104.00	229,978.73	234,000.00	0.33	4,021.27
251,000.000 REGIONALCARE HOSPITAL PAR 144A 53219LAR0 9.750% 12/01/2026 DD 11/16/18	113.00	268,972.28	283,630.00	0.40	14,657.72
55,000.000 LITHIA MOTORS INC 144A 536797AE3 4.625% 12/15/2027 DD 12/09/19	102.79	55,000.00	56,532.30	0.08	1,532.30
111,000.000 LIVE NATION ENTERTAINMENT 144A 538034AR0 4.750% 10/15/2027 DD 10/17/19	103.50	111,000.00	114,885.00	0.16	3,885.00
124,000.000 MDC PARTNERS INC 144A 552697AQ7 6.500% 05/01/2024 DD 03/23/16	90.50	120,419.74	112,220.00	0.16	-8,199.74
145,000.000 MGM RESORTS INTERNATIONAL 552953CC3 6.000% 03/15/2023 DD 11/25/14	109.75	150,637.54	159,137.50	0.22	8,499.96

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 MGM RESORTS INTERNATIONAL 552953CE9 5.750% 06/15/2025 DD 06/18/18	112.00	130,000.00	145,600.00	0.21	15,600.00
255,000.000 MGM GROWTH PROPERTIES OPE 144A 55303XAG0 5.750% 02/01/2027 DD 01/25/19	111.50	259,258.77	284,325.00	0.40	25,066.23
558,000.000 MPH ACQUISITION HOLDINGS 144A 553283AB8 7.125% 06/01/2024 DD 06/07/16	96.75	570,168.86	539,865.00	0.76	-30,303.86
175,000.000 MSCI INC 144A 55354GAB6 5.750% 08/15/2025 DD 08/13/15	104.88	175,918.50	183,531.25	0.26	7,612.75
43,000.000 MTS SYSTEMS CORP 144A 553777AA1 5.750% 08/15/2027 DD 07/16/19	104.50	43,266.95	44,935.00	0.06	1,668.05
234,000.000 MASONITE INTERNATIONAL CO 144A 575385AD1 5.375% 02/01/2028 DD 07/25/19	105.63	238,848.94	247,162.50	0.35	8,313.56
200,000.000 MATADOR RESOURCES CO 576485AE6 5.875% 09/15/2026 DD 08/21/18	100.25	200,000.00	200,500.00	0.28	500.00
77,000.000 MATTEL INC 144A 577081BB7 6.750% 12/31/2025 DD 12/20/17	107.48	78,579.03	82,759.60	0.12	4,180.57
44,000.000 MATTEL INC 144A 577081BD3 5.875% 12/15/2027 DD 11/20/19	105.38	43,653.33	46,365.00	0.07	2,711.67
400,000.000 MERLIN ENTERTAINMENTS LTD 144A 59010QAB2 5.750% 06/15/2026 DD 05/09/18	109.50	407,897.86	438,000.00	0.62	30,102.14

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
55,000.000 MOOG INC 144A 615394AM5 4.250% 12/15/2027 DD 12/13/19	101.76	55,000.00	55,968.00	0.08	968.00
115,000.000 MOSS CREEK RESOURCES HOLD 144A 61965RAA3 7.500% 01/15/2026 DD 01/18/18	76.00	115,811.58	87,400.00	0.12	-28,411.58
130,000.000 MURPHY OIL CORP 626717AJ1 5.750% 08/15/2025 DD 08/18/17	104.60	130,000.00	135,973.50	0.19	5,973.50
220,000.000 MURPHY OIL USA INC 626738AD0 .81325% 05/01/2027 DD 04/25/17	107.25	231,969.27	235,950.00	0.33	3,980.73
77,000.000 MURPHY OIL USA INC 626738AE8 4.750% 09/15/2029 DD 09/13/19	105.61	77,161.01	81,317.39	0.11	4,156.38
10,000.000 NGPL PIPECO LLC 144A 62912XAE4 4.375% 08/15/2022 DD 08/01/17	103.87	10,000.00	10,387.30	0.01	387.30
185,000.000 NRG ENERGY INC 629377CA8 7.250% 05/15/2026 DD 11/15/16	109.25	194,776.11	202,112.50	0.29	7,336.39
110,000.000 NRG ENERGY INC 629377CE0 5.750% 01/15/2028 DD 07/15/18	108.50	110,000.00	119,350.00	0.17	9,350.00
68,000.000 NRG ENERGY INC 144A 629377CH3 5.250% 06/15/2029 DD 05/14/19	108.13	68,000.00	73,525.00	0.10	5,525.00
295,515.000 NATIONAL MENTOR/CIVITAS 3/19 63689EAJ4 TLB	100.70	295,877.38	297,583.61	0.42	1,706.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,000.000 NATIONAL MENTOR/CIVITAS 3/19 63689EAK1 TLC	100.70	18,019.66	18,126.00	0.03	106.34
222,000.000 NAVISTAR INTERNATIONAL CO 144A 63934EAT5 6.625% 11/01/2025 DD 11/06/17	101.88	222,000.00	226,162.50	0.32	4,162.50
50,000.000 NAVIENT CORP 63938CAA6 5.000% 10/26/2020 DD 11/06/14	101.47	50,000.00	50,735.00	0.07	735.00
75,000.000 NAVIENT CORP 63938CAE8 7.250% 09/25/2023 DD 09/16/16	113.00	74,940.65	84,752.25	0.12	9,811.60
84,787.500 CABLEVISION SYSTEMS/ALTICE USA 64072UAK8 0.000% 12/31/2022 DD 09/18/19	100.33	84,056.91	85,069.84	0.12	1,012.93
600,000.000 NEPTUNE ENERGY BONDCO PLC 144A 64073KAA1 6.625% 05/15/2025 DD 05/11/18	99.94	590,440.10	599,628.00	0.85	9,187.90
225,000.000 NETFLIX INC 64110LAL0 5.875% 02/15/2025 DD 02/05/15	111.50	241,631.89	250,875.00	0.35	9,243.11
125,000.000 NETFLIX INC 64110LAS5 4.875% 04/15/2028 DD 10/26/17	103.87	125,000.00	129,837.50	0.18	4,837.50
155,000.000 NETFLIX INC 64110LAT3 5.875% 11/15/2028 DD 04/26/18	110.86	155,000.00	171,826.80	0.24	16,826.80
140,000.000 NETFLIX INC 144A 64110LAV8 4.875% 06/15/2030 DD 10/25/19	101.56	140,000.00	142,188.20	0.20	2,188.20

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted]

12/31/2019

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
212,000.000 NEW GOLD INC 144A 644535AF3 6.250% 11/15/2022 DD 11/14/12	99.53	204,188.95	211,005.72	0.30	6,816.77
150,000.000 NEWFIELD EXPLORATION CO 651290AR9 5.375% 01/01/2026 DD 03/10/15	108.46	156,049.77	162,691.50	0.23	6,641.73
242,000.000 NEXTERA ENERGY OPERATING 144A 65342QAB8 4.500% 09/15/2027 DD 09/25/17	104.25	223,751.65	252,285.00	0.36	28,533.35
50,000.000 NEXTERA ENERGY OPERATING 144A 65342QAC6 4.250% 09/15/2024 DD 09/25/17	104.00	50,000.00	52,000.00	0.07	2,000.00
138,000.000 NEXSTAR BROADCASTING INC 144A 65343HAA9 5.625% 07/15/2027 DD 07/03/19	105.38	140,700.83	145,424.40	0.21	4,723.57
50,000.000 NIELSEN FINANCE LLC / NIE 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14	100.38	50,088.85	50,187.50	0.07	98.65
55,000.000 NINE ENERGY SERVICE INC 144A 65441VAA9 8.750% 11/01/2023 DD 10/25/18	81.00	55,000.00	44,550.00	0.06	-10,450.00
95,000.000 NOVELIS CORP 144A 670001AA4 6.250% 08/15/2024 DD 08/29/16	104.88	95,000.00	99,631.25	0.14	4,631.25
150,000.000 NOVELIS CORP 144A 670001AC0 5.875% 09/30/2026 DD 09/14/16	106.41	154,520.04	159,616.50	0.23	5,096.46
119,000.000 NUFARM AUSTRALIA LTD / NU 144A 67052NAA3 5.750% 04/30/2026 DD 04/26/18	98.50	118,347.30	117,215.00	0.17	-1,132.30

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
96,000.000 INTRADO CORP 144A 68163PAA2 8.500% 10/15/2025 DD 10/10/17	80.00	88,482.78	76,800.00	0.11	-11,682.78
200,000.000 1011778 BC ULC / NEW RED 144A 68245XAC3 4.250% 05/15/2024 DD 05/17/17	102.50	201,422.19	205,000.00	0.29	3,577.81
230,000.000 1011778 BC ULC / NEW RED 144A 68245XAE9 5.000% 10/15/2025 DD 08/28/17	103.25	232,889.81	237,475.00	0.34	4,585.19
71,000.000 1011778 BC ULC / NEW RED 144A 68245XAH2 3.875% 01/15/2028 DD 09/24/19	100.25	71,000.00	71,177.50	0.10	177.50
110,000.000 1011778 BC ULC / NEW RED 144A 68245XAJ8 4.375% 01/15/2028 DD 11/19/19	100.25	110,000.00	110,275.00	0.16	275.00
25,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAE8 7.000% 11/15/2023 DD 11/15/16	103.75	25,773.88	25,937.50	0.04	163.62
333,000.000 PBF HOLDING CO LLC / PBF FINAN 69318FAG3 7.250% 06/15/2025 DD 05/30/17	106.75	338,593.70	355,477.50	0.50	16,883.80
25,000.000 PBF LOGISTICS LP / PBF LOGISTI 69318UAB1 6.875% 05/15/2023 DD 11/15/15	103.00	25,318.66	25,750.00	0.04	431.34
400,000.000 PERFORMANCE FOOD GROUP IN 144A 69346VAA7 5.500% 10/15/2027 DD 09/27/19	106.88	419,159.38	427,500.00	0.60	8,340.62
250,000.000 PQ CORP 144A 693522AG9 6.750% 11/15/2022 DD 05/04/16	103.38	254,086.83	258,437.50	0.37	4,350.67

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
167,000.000 PANTHER BF AGGREGATOR 2 L 144A 69867DAA6 6.250% 05/15/2026 DD 04/01/19	107.75	168,773.73	179,942.50	0.25	11,168.77
306,000.000 PANTHER BF AGGREGATOR 2 L 144A 69867DAC2 8.500% 05/15/2027 DD 04/01/19	106.25	306,521.75	325,125.00	0.46	18,603.25
300,000.000 SEVEN GENERATIONS ENERGY 144A 699320AH0 6.875% 06/30/2023 DD 06/05/15	102.88	307,877.10	308,625.00	0.44	747.90
40,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAA8 5.250% 08/15/2022 DD 02/03/17	106.54	40,000.00	42,616.00	0.06	2,616.00
165,000.000 PARK AEROSPACE HOLDINGS L 144A 70014LAB6 5.500% 02/15/2024 DD 02/03/17	109.79	170,057.85	181,155.15	0.26	11,097.30
300,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AD7 5.375% 01/15/2025 DD 12/13/16	103.00	302,970.13	309,000.00	0.44	6,029.87
220,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AH8 5.625% 10/15/2027 DD 10/11/17	105.75	223,849.88	232,650.00	0.33	8,800.12
50,000.000 PATTERN ENERGY GROUP INC 144A 70338PAC4 5.875% 02/01/2024 DD 01/25/17	102.88	51,469.00	51,437.50	0.07	-31.50
475,000.000 POST HOLDINGS INC 144A 737446AM6 5.750% 03/01/2027 DD 02/14/17	107.25	479,055.38	509,437.50	0.72	30,382.12
95,000.000 POST HOLDINGS INC 144A 737446AN4 5.625% 01/15/2028 DD 12/01/17	107.75	95,000.00	102,362.50	0.14	7,362.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
55,000.000 POST HOLDINGS INC 144A 737446AP9 5.500% 12/15/2029 DD 07/03/19	106.63	55,000.00	58,646.50	0.08	3,646.50
92,523.737 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	99.75	92,332.55	92,292.43	0.13	-40.12
40,000.000 PRECISION DRILLING CORP 144A 740212AL9 7.125% 01/15/2026 DD 11/22/17	95.00	40,000.00	38,000.00	0.05	-2,000.00
150,000.000 PRECISION DRILLING CORP 74022DAJ9 5.250% 11/15/2024 DD 11/15/14	91.75	140,259.75	137,625.00	0.19	-2,634.75
39,000.000 PRESTIGE BRANDS INC 144A 74112BAL9 5.125% 01/15/2028 DD 12/02/19	104.75	39,000.00	40,852.50	0.06	1,852.50
87,000.000 PRIME SECURITY SERVICES B 144A 74166MAA4 9.250% 05/15/2023 DD 05/02/16	104.88	88,805.62	91,241.25	0.13	2,435.63
226,000.000 RIVERBED TECHNOLOGY INC 144A 74339KAA0 8.875% 03/01/2023 DD 03/09/15	57.50	217,820.89	129,950.00	0.18	-87,870.89
60,000.000 QUALITYTECH LP / QTS FINA 144A 74759BAD5 4.750% 11/15/2025 DD 11/08/17	103.63	60,000.00	62,175.00	0.09	2,175.00
36,000.000 RHP HOTEL PROPERTIES LP / RHP 749571AD7 5.000% 04/15/2023 DD 04/14/15	102.00	35,875.11	36,720.00	0.05	844.89
465,000.000 RELIANCE INTERMEDIATE HOL 144A 75947TAB0 6.500% 04/01/2023 DD 03/24/15	102.50	472,556.25	476,625.00	0.67	4,068.75

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
275,000.000 RESIDEO FUNDING INC 144A 76119LAA9 6.125% 11/01/2026 DD 10/19/18	100.75	277,113.46	277,062.50	0.39	-50.96
48,455.390 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12	100.13	48,486.68	48,515.96	0.07	29.28
370,000.000 REYNOLDS GROUP ISSUER INC 144A 761735AV1 7.000% 07/15/2024 DD 06/27/16	103.38	378,421.61	382,487.50	0.54	4,065.89
75,000.000 SBA COMMUNICATIONS CORP 78410GAB0 4.000% 10/01/2022 DD 04/01/18	101.88	75,000.00	76,406.25	0.11	1,406.25
165,000.000 NAVIENT CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12	108.64	166,676.11	179,262.60	0.25	12,586.49
6,000.000 SM ENERGY CO 78454LAH3 5.000% 01/15/2024 DD 01/15/14	95.25	5,540.19	5,715.00	0.01	174.81
160,000.000 SM ENERGY CO 78454LAL4 5.625% 06/01/2025 DD 05/21/15	94.92	149,112.88	151,867.20	0.21	2,754.32
27,000.000 SM ENERGY CO 78454LAN0 6.750% 09/15/2026 DD 09/12/16	98.00	25,569.59	26,460.00	0.04	890.41
85,000.000 SM ENERGY CO 78454LAP5 6.625% 01/15/2027 DD 08/20/18	98.29	85,000.00	83,543.10	0.12	-1,456.90
53,000.000 SS&C TECHNOLOGIES INC 144A 78466CAC0 5.500% 09/30/2027 DD 03/28/19	106.75	55,215.22	56,577.50	0.08	1,362.28

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
37,544.950 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBD5 TLB3	100.64	37,473.93	37,786.74	0.05	312.81
26,884.700 SS&C TECHNOLOGIES 4/18 COV-LT 78466DBE3 TLB4	100.64	26,833.83	27,057.84	0.04	224.01
287,536.860 SS&C TECHNOLOGIES 10/18 ADD-ON 78466DBF0 B5 COV-LITE TLB	100.62	287,157.68	289,305.21	0.41	2,147.53
200,000.000 SPCM SA 144A 7846ELAC1 4.875% 09/15/2025 DD 04/20/17	104.00	195,569.18	208,000.00	0.29	12,430.82
60,000.000 SCIENTIFIC GAMES INTERNAT 144A 80874YBC3 7.000% 05/15/2028 DD 11/26/19	107.25	60,000.00	64,350.00	0.09	4,350.00
48,000.000 SCIENTIFIC GAMES INTERNAT 144A 80874YBE9 7.250% 11/15/2029 DD 11/26/19	108.50	48,000.00	52,080.00	0.07	4,080.00
106,000.000 SCRIPPS ESCROW INC 144A 81104PAA7 5.875% 07/15/2027 DD 07/26/19	104.75	106,824.17	111,035.00	0.16	4,210.83
158,400.000 SEDGWICK CMS 12/18 COV-LITE TL 81527CAL1 0.000% 11/06/2025 DD 10/29/18	99.97	158,477.14	158,350.90	0.22	-126.24
139,000.000 SELECT MEDICAL CORP 144A 816196AT6 6.250% 08/15/2026 DD 08/01/19	108.25	143,978.47	150,470.28	0.21	6,491.81
125,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAJ2 5.000% 10/01/2025 DD 03/26/15	108.63	125,000.00	135,781.25	0.19	10,781.25

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 SENSATA TECHNOLOGIES UK F 144A 81727TAA6 6.250% 02/15/2026 DD 11/27/15	107.75	210,911.43	215,500.00	0.30	4,588.57
165,000.000 SERVICEMASTER CO LLC/THE 817609AB6 7.450% 08/15/2027 DD 08/19/97	113.00	177,824.44	186,450.00	0.26	8,625.56
465,000.000 SERVICEMASTER CO LLC/THE 144A 817610AA6 5.125% 11/15/2024 DD 11/08/16	103.75	464,704.30	482,437.50	0.68	17,733.20
235,000.000 SHELF DRILLING HOLDINGS L 144A 822538AE4 8.250% 02/15/2025 DD 02/07/18	95.25	236,191.40	223,837.50	0.32	-12,353.90
113,000.000 SINCLAIR TELEVISION GROUP 144A 829259AY6 5.500% 03/01/2030 DD 11/27/19	102.25	113,000.00	115,542.50	0.16	2,542.50
350,000.000 SIRIUS XM RADIO INC 144A 82967NBA5 5.000% 08/01/2027 DD 07/05/17	105.50	350,860.42	369,250.00	0.52	18,389.58
163,000.000 SIRIUS XM RADIO INC 144A 82967NBE7 4.625% 07/15/2024 DD 07/02/19	105.00	163,000.00	171,150.00	0.24	8,150.00
335,000.000 SONIC AUTOMOTIVE INC 83545GBC5 6.125% 03/15/2027 DD 03/10/17	104.25	333,701.53	349,237.50	0.49	15,535.97
9,000.000 SURGERY CENTER HOLDINGS I 144A 84611WAB0 6.750% 07/01/2025 DD 06/30/17	100.00	9,033.62	9,000.00	0.01	-33.62
225,000.000 SPECTRUM BRANDS INC 84762LAS4 6.125% 12/15/2024 DD 12/15/15	103.25	224,723.64	232,312.50	0.33	7,588.86

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
310,000.000 SPECTRUM BRANDS INC 84762LAU9 5.750% 07/15/2025 DD 01/15/16	104.38	314,662.41	323,568.70	0.46	8,906.29
43,000.000 SPECTRUM BRANDS INC 144A 84762LAV7 5.000% 10/01/2029 DD 09/24/19	103.25	43,000.00	44,397.50	0.06	1,397.50
93,000.000 SPEEDWAY MOTORSPORTS LLC 144A 84779MAA2 4.875% 11/01/2027 DD 10/23/19	101.38	93,292.79	94,278.75	0.13	985.96
131,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98	107.75	144,473.31	141,152.50	0.20	-3,320.81
6,000.000 SPRINT COMMUNICATIONS INC 852061AR1 7.000% 08/15/2020 DD 08/14/12	102.13	6,101.06	6,127.50	0.01	26.44
220,000.000 SPRINT COMMUNICATIONS INC 852061AS9 6.000% 11/15/2022 DD 11/14/12	104.88	205,564.92	230,725.00	0.33	25,160.08
405,000.000 SPRINT CORP 85207UAE5 7.250% 09/15/2021 DD 09/15/14	105.75	412,397.62	428,287.50	0.60	15,889.88
125,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	110.33	127,476.61	137,916.25	0.19	10,439.64
125,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	107.88	123,449.18	134,843.75	0.19	11,394.57
225,000.000 SPRINT CORP 85207UAJ4 7.625% 02/15/2025 DD 02/24/15	109.74	246,432.86	246,903.75	0.35	470.89

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
84,000.000 SPRINT CORP 85207UAK1 7.625% 03/01/2026 DD 02/22/18	110.28	84,000.00	92,635.20	0.13	8,635.20
14,000.000 STANDARD INDUSTRIES INC/N 144A 853496AB3 5.500% 02/15/2023 DD 02/23/16	101.63	14,196.89	14,227.50	0.02	30.61
200,000.000 STARS GROUP HOLDINGS BV / 144A 85572NAA6 7.000% 07/15/2026 DD 07/10/18	108.25	200,653.29	216,500.00	0.31	15,846.71
10,000.000 STEEL DYNAMICS INC 858119BC3 5.125% 10/01/2021 DD 04/01/15	100.06	10,000.00	10,006.00	0.01	6.00
80,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAJ6 4.875% 01/15/2023 DD 07/15/18	102.25	80,000.00	81,801.60	0.12	1,801.60
32,000.000 SUNOCO LP / SUNOCO FINANCE COR 86765LAL1 5.500% 02/15/2026 DD 08/15/18	103.75	32,000.00	33,200.00	0.05	1,200.00
40,000.000 SURGERY CENTER HOLDINGS I 144A 86881WAD4 10.000% 04/15/2027 DD 04/11/19	109.75	41,881.49	43,900.00	0.06	2,018.51
140,000.000 TMS INTERNATIONAL HOLDING 144A 87261QAB9 7.250% 08/15/2025 DD 08/14/17	90.42	145,111.31	126,583.80	0.18	-18,527.51
400,000.000 T-MOBILE USA INC 87264AAP0 6.500% 01/15/2026 DD 11/05/15	107.22	416,910.54	428,884.00	0.61	11,973.46
25,000.000 T-MOBILE USA INC 87264AAT2 5.375% 04/15/2027 DD 03/16/17	106.50	25,000.00	26,625.00	0.04	1,625.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
70,000.000 T-MOBILE USA INC 87264AAV7 4.750% 02/01/2028 DD 01/25/18	104.78	68,220.27	73,346.70	0.10	5,126.43
50,000.000 TRI POINTE GROUP INC 87265HAF6 5.250% 06/01/2027 DD 06/08/17	104.50	50,000.00	52,250.00	0.07	2,250.00
80,000.000 CB T-MOBILE USA INC 87299ATT1 4.500% 02/01/2026 DD 01/25/18	102.50	80,000.00	82,000.00	0.12	2,000.00
170,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAA9 5.500% 09/15/2024 DD 09/01/16	100.50	172,551.44	170,850.00	0.24	-1,701.44
206,000.000 TALLGRASS ENERGY PARTNERS 144A 87470LAD3 5.500% 01/15/2028 DD 09/15/17	98.00	207,189.25	201,880.00	0.29	-5,309.25
185,000.000 TARGA RESOURCES PARTNERS LP / 87612BBJ0 5.875% 04/15/2026 DD 04/12/18	106.25	190,347.53	196,562.50	0.28	6,214.97
55,000.000 TARGA RESOURCES PARTNERS 144A 87612BBK7 6.500% 07/15/2027 DD 01/17/19	109.50	55,000.00	60,225.00	0.09	5,225.00
110,000.000 TARGA RESOURCES PARTNERS 144A 87612BBM3 6.875% 01/15/2029 DD 01/17/19	111.00	110,643.09	122,100.00	0.17	11,456.91
257,000.000 TAYLOR MORRISON COMMUNITI 144A 87724RAA0 5.875% 06/15/2027 DD 06/05/19	110.00	263,478.39	282,700.00	0.40	19,221.61
108,000.000 TEGNA INC 144A 87901JAC9 5.000% 09/15/2029 DD 09/13/19	101.75	108,000.00	109,890.00	0.16	1,890.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 TELECOM ITALIA SPA/MILANO 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14	107.50	210,632.89	215,000.00	0.30	4,367.11
305,000.000 TELEFLEX INC 879369AF3 4.625% 11/15/2027 DD 11/20/17	105.98	309,199.77	323,242.05	0.46	14,042.28
85,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13	110.63	86,850.33	94,031.25	0.13	7,180.92
108,000.000 TENET HEALTHCARE CORP 88033GCS7 4.625% 07/15/2024 DD 06/14/17	102.38	108,000.00	110,565.00	0.16	2,565.00
100,000.000 TENET HEALTHCARE CORP 88033GCU2 5.125% 05/01/2025 DD 06/14/17	103.00	100,000.00	103,000.00	0.15	3,000.00
170,000.000 TENET HEALTHCARE CORP 144A 88033GCY4 4.875% 01/01/2026 DD 08/26/19	104.74	170,000.00	178,058.00	0.25	8,058.00
170,000.000 TENET HEALTHCARE CORP 144A 88033GDA5 5.125% 11/01/2027 DD 08/26/19	105.63	170,000.00	179,562.50	0.25	9,562.50
28,000.000 TENET HEALTHCARE CORP 144A 88033GDC1 4.625% 09/01/2024 DD 08/26/19	104.26	28,000.00	29,192.80	0.04	1,192.80
73,000.000 TEAM HEALTH HOLDINGS INC 144A 88047PAA2 6.375% 02/01/2025 DD 02/01/17	66.75	70,563.30	48,727.50	0.07	-21,835.80
50,000.000 TERRAFORM POWER OPERATING 144A 88104LAC7 4.250% 01/31/2023 DD 12/12/17	102.95	50,000.00	51,473.50	0.07	1,473.50

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
75,000.000 TERRAFORM POWER OPERATING 144A 88104LAE3 5.000% 01/31/2028 DD 12/12/17	105.73	75,000.00	79,298.25	0.11	4,298.25
262,000.000 TERRIER MEDIA BUYER INC 144A 88146LAA1 8.875% 12/15/2027 DD 12/17/19	105.75	262,981.95	277,065.00	0.39	14,083.05
279,000.000 TERVITA CORP 144A 88158UAA6 7.625% 12/01/2021 DD 12/12/16	100.63	280,500.57	280,743.75	0.40	243.18
335,000.000 TRANSDIGM INC 893647AZ0 6.500% 05/15/2025 DD 11/15/15	104.00	344,817.03	348,400.00	0.49	3,582.97
227,000.000 TRANSDIGM INC 144A 893647BE6 6.250% 03/15/2026 DD 02/13/19	108.26	227,125.60	245,752.47	0.35	18,626.87
111,000.000 TRANSDIGM INC 893647BH9 7.500% 03/15/2027 DD 09/15/19	109.38	112,775.42	121,411.80	0.17	8,636.38
222,000.000 TRANSDIGM INC 144A 893647BJ5 5.500% 11/15/2027 DD 11/13/19	101.12	222,000.00	224,493.06	0.32	2,493.06
69,106.800 TRANSDIGM 5/18 COV-LITE TLE 89364MBN3 0.000% 05/30/2025 DD 05/01/18	100.22	69,317.48	69,256.07	0.10	-61.41
55,000.000 TRANSOCEAN INC 144A 893830BF5 7.500% 01/15/2026 DD 10/17/17	98.75	57,116.96	54,312.50	0.08	-2,804.46
122,000.000 TRANSOCEAN INC 144A 893830BK4 7.250% 11/01/2025 DD 10/25/18	98.00	122,000.00	119,560.00	0.17	-2,440.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,000.000 TRANSOCEAN POSEIDON LTD 144A 89383JAA6 6.875% 02/01/2027 DD 02/01/19	106.00	27,808.85	29,680.00	0.04	1,871.15
360,000.000 US FOODS INC 144A 90290MAB7 5.875% 06/15/2024 DD 06/27/16	103.00	365,246.12	370,800.00	0.52	5,553.88
200,000.000 UPCB FINANCE IV LTD 144A 90320MAA3 5.375% 01/15/2025 DD 04/15/15	102.80	204,552.99	205,600.00	0.29	1,047.01
40,000.000 UNIVAR SOLUTIONS USA INC/ 144A 91337CAA4 5.125% 12/01/2027 DD 11/22/19	104.38	40,000.00	41,751.20	0.06	1,751.20
315,000.000 USI INC/NY 144A 91739VAA6 6.875% 05/01/2025 DD 04/18/17	102.22	310,025.59	321,993.00	0.45	11,967.41
64,000.000 BAUSCH HEALTH COS INC 144A 91831AAB7 5.875% 05/15/2023 DD 03/27/15	100.88	60,819.30	64,560.00	0.09	3,740.70
25,000.000 BAUSCH HEALTH COS INC 144A 91911KAE2 5.500% 03/01/2023 DD 01/30/15	100.50	24,274.23	25,125.00	0.04	850.77
50,000.000 BAUSCH HEALTH COS INC 144A 91911KAJ1 6.500% 03/15/2022 DD 03/21/17	102.25	50,000.00	51,125.00	0.07	1,125.00
50,000.000 BAUSCH HEALTH COS INC 144A 91911KAN2 5.500% 11/01/2025 DD 10/17/17	104.50	50,000.00	52,250.00	0.07	2,250.00
130,000.000 BAUSCH HEALTH COS INC 144A 91911KAP7 9.000% 12/15/2025 DD 12/18/17	113.72	128,547.18	147,836.00	0.21	19,288.82

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAV6 9.250% 04/01/2026 DD 03/26/18	114.86	232,368.17	252,692.00	0.36	20,323.83
388,000.000 BAUSCH HEALTH AMERICAS IN 144A 91911XAW4 8.500% 01/31/2027 DD 06/01/18	113.88	403,040.09	441,854.40	0.62	38,814.31
225,000.000 VALVOLINE INC 92047WAB7 4.375% 08/15/2025 DD 08/08/17	103.19	228,538.46	232,173.00	0.33	3,634.54
115,000.000 VENATOR FINANCE SARL / VE 144A 9226APAA3 5.750% 07/15/2025 DD 07/14/17	92.25	118,422.10	106,087.50	0.15	-12,334.60
80,000.000 VIASAT INC 144A 92552VAL4 5.625% 04/15/2027 DD 03/27/19	107.00	80,000.00	85,600.00	0.12	5,600.00
181,000.000 VICI PROPERTIES LP / VICI 144A 92564RAA3 4.250% 12/01/2026 DD 11/26/19	103.00	181,000.00	186,430.00	0.26	5,430.00
181,000.000 VICI PROPERTIES LP / VICI 144A 92564RAB1 4.625% 12/01/2029 DD 11/26/19	104.25	181,000.00	188,692.50	0.27	7,692.50
361,800.000 VICI PROPERTIES 1 LLC / VICI F 925651AA9 8.000% 10/15/2023 DD 10/06/17	108.25	384,172.27	391,648.50	0.55	7,476.23
50,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12	105.50	50,265.90	52,750.00	0.07	2,484.10
655,000.000 VIKING CRUISES LTD 144A 92676XAD9 5.875% 09/15/2027 DD 09/20/17	106.88	661,603.02	700,031.25	0.99	38,428.23

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315,000.000 WASTE PRO USA INC 144A 94107JAA1 5.500% 02/15/2026 DD 02/01/18	104.25	309,275.39	328,387.50	0.46	19,112.11
440,000.000 WATCO COS LLC / WATCO FIN 144A 941130AA4 6.375% 04/01/2023 DD 03/22/13	101.50	444,838.34	446,600.00	0.63	1,761.66
470,000.000 WELLCARE HEALTH PLANS INC 94946TAC0 5.250% 04/01/2025 DD 03/22/17	104.00	487,721.00	488,800.00	0.69	1,079.00
189,000.000 WELLCARE HEALTH PLANS INC 144A 94946TAD8 5.375% 08/15/2026 DD 08/13/18	106.50	192,882.30	201,285.00	0.28	8,402.70
20,000.000 TRI POINTE GROUP INC / TRI POI 962178AN9 5.875% 06/15/2024 DD 06/15/15	108.75	20,380.16	21,750.00	0.03	1,369.84
80,000.000 WILLIAM CARTER CO/THE 144A 96926JAC1 5.625% 03/15/2027 DD 03/14/19	107.50	80,293.31	86,000.00	0.12	5,706.69
40,000.000 WPX ENERGY INC 98212BAJ2 5.250% 10/15/2027 DD 09/24/19	105.50	40,000.00	42,200.00	0.06	2,200.00
301,000.000 WYNN LAS VEGAS LLC / WYNN 144A 983130AX3 5.250% 05/15/2027 DD 05/11/17	106.25	292,869.33	319,812.50	0.45	26,943.17
128,000.000 WYNN RESORTS FINANCE LLC 144A 983133AA7 5.125% 10/01/2029 DD 09/20/19	107.25	128,000.00	137,280.00	0.19	9,280.00
300,000.000 XPO LOGISTICS INC 144A 983793AF7 6.125% 09/01/2023 DD 08/25/16	103.23	307,436.96	309,690.00	0.44	2,253.04

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

EATON VANCE HY PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
81,000.000 YUM! BRANDS INC 144A 988498AL5 4.750% 01/15/2030 DD 09/11/19	104.75	81,539.44	84,847.50	0.12	3,308.06
178,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AL9 6.375% 05/15/2025 DD 11/15/15	103.08	183,977.87	183,487.74	0.26	-490.13
250,000.000 ZIGGO BV 144A 98954NAA7 5.500% 01/15/2027 DD 09/23/16	106.25	256,015.59	265,625.00	0.38	9,609.41
354,000.000 PLAYTIKA 12/19 COV-LITE TLB 99AA67776	100.95	347,004.90	357,363.00	0.50	10,358.10
97,905.410 HARD ROCK NORTHERN INDIANA 11/ 99AAF2710 0.000% 11/06/2025 DD 09/24/19	101.00	95,031.98	98,884.46	0.14	3,852.48
7,094.590 HARD ROCK NORTHERN INDIANA 11/ 99AAF2728 0.000% 11/06/2025 DD 09/24/19	101.00	6,886.37	7,165.54	0.01	279.17
100,000.000 INTELSAT JACKSON 12/17 B5 L5137LAH8 FIXED TLB	101.05	100,000.00	101,054.00	0.14	1,054.00
89,668.840 AMAYA 6/18 (USD) TL N8233BAC6 0.000% 07/10/2025 DD 04/23/18	100.79	89,605.41	90,375.43	0.13	770.02
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**65,174,206.90**	**67,031,436.24**	**94.68**	**1,857,229.34**
TOTAL ASSETS U.S. DOLLAR		**68,948,388.63**	**70,780,204.52**	**99.98**	**1,831,815.89**
TOTAL ASSETS		**68,932,051.76**	**70,796,682.71**	**100.00**	**1,864,630.95**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

MARATHON EMD PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
16,300,000.000 MARATHON EM BOND FUND 99VVBK5X7	1.12	16,300,000.00	18,310,053.06	100.00	2,010,053.06

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

WELLINGTON EME PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
3,456,821.720 WELLINGTON EME 99VVBUAE1	11.41	34,782,673.64	39,442,335.83	100.00	4,659,662.19

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND CE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT					
REAL ESTATE					
452,816.000 EXETER EUR VAL VENT III SCSP EL99WTU83	1.12	549,896.10	508,285.96	3.29	-41,610.14
U.S. DOLLAR					
REAL ESTATE					
353,710.000 BRV PARTNERS FUND I LP 99VVA5GA9		169,231.00	353,710.00	2.29	184,479.00
592,068.760 H2 SPECIAL OPP III LP 99VVA7P64		226,420.00	592,068.76	3.84	365,648.76
401,508.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP		1,670.00	401,508.00	2.60	399,838.00
48,719.210 EXETER INDUSTR VALUE FD II LP 99VVAJ5G8		0.00	48,719.21	0.32	48,719.21
710,215.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II		1,278,765.79	710,215.00	4.60	-568,550.79
1,090,382.020 CITIC CHINA RETAIL INVESTMENT 99VVAUCM2 PROPERTIES FUND		1,026,968.50	1,090,382.02	7.07	63,413.52
595.000 DIVCOWEST FUND III REIT LLC 99VVAUCN0		0.00	595.00	0.00	595.00
146,755.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC		41,587.44	146,755.00	0.95	105,167.56

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND CE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,967,208.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC		919,793.54	1,967,208.00	12.75	1,047,414.46
882,525.000 GREENFIELD ACQUI RTNRS VII LP 99VVAWUM8		457,373.70	882,525.00	5.72	425,151.30
871,935.000 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND		523,825.18	871,935.00	5.65	348,109.82
1,645,052.280 ASANA PARTNERS FUND I LP 99VVBCY54		1,169,941.98	1,645,052.28	10.66	475,110.30
802,897.000 WOLFF CREDIT PARTNERS II LP 99VVBGWE8		703,196.98	802,897.00	5.20	99,700.02
658,891.940 CARROLL MF RE V 99VVBKMJ9		674,176.18	658,891.94	4.27	-15,284.24
635,936.030 CARROLL FD V BEDROCK SIDECAR 99VVBLHV6		391,969.50	635,936.03	4.12	243,966.53
1,814,839.000 OAKTREE RE INCOME FUND 99VVBMGN3		1,373,156.00	1,814,839.00	11.76	441,683.00
7,699.000 BROADVIEW RE PARTNERS LP 99VVBTQJ6		34,404.00	7,699.00	0.05	-26,705.00
762,230.720 EXETER OFFICE VALUE FUND LP 99VVBTYW8		762,230.72	762,230.72	4.94	0.00

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

TOWNSEND CE PI2 - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,526,639.700 CARDINAL STUDENT HOUSING 99VVBUXH9		1,270,185.32	1,526,639.70	9.90	256,454.38
TOTAL REAL ESTATE U.S. DOLLAR		**11,024,895.83**	**14,919,806.66**	**96.71**	**3,894,910.83**
TOTAL ASSETS U.S. DOLLAR		**11,024,895.83**	**14,919,806.66**	**96.71**	**3,894,910.83**
TOTAL ASSETS		**11,574,791.93**	**15,428,092.62**	**100.00**	**3,853,300.69**

BNY MELLON

Asset Detail - By Currency

Report ID : IACS0005

Base Currency : USD

GSAM EM ETF - [redacted] **12/31/2019** **Status : FINAL**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
655,010.120 BLACKROCK LIQ T FUND INSTL 996229696 VAR RT 12/31/2049 DD 01/31/12	100.00	655,010.12	655,010.12	2.19	0.00
INTEREST RECEIVABLE		325.26	325.26	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**655,335.38**	**655,335.38**	**2.19**	**0.00**
EQUITY					
545,306.000 ISHARES CORE MSCI EMERGING 46434G103	53.76	28,130,387.93	29,315,650.56	97.81	1,185,262.63
TOTAL ASSETS U.S. DOLLAR		**28,785,723.31**	**29,970,985.94**	**100.00**	**1,185,262.63**
TOTAL ASSETS		**28,785,723.31**	**29,970,985.94**	**100.00**	**1,185,262.63**

2019 Contributions	Monticello	Prairie Island 1	Prairie Island 2	Total
Minnesota*	13,392,226.01	49,264.28	589,340.89	14,030,831.18
Wisconsin	3,864,074.35	293,292.21	672,783.15	4,830,149.71
North Dakota	276,512.71	-	-	276,512.71
South Dakota	817,396.23	143,871.95	272,983.22	1,234,251.40

*2019 approved contribution accrual under January 7, 2019 MPUC Order in Docket E-002/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 1st day of April 2020

/s/

Jim Erickson
Regulatory Administrator

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
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